



**City of Cincinnati Retirement System
Investment Committee**

**May 3, 2012 12:00 P.M.
Centennial II – Classroom A**

AGENDA

Members

C. Meyer, Chair
D. Beets
M. Fehn
M. Matlock
B. Pickering
S. Robinson

Call to Order

Lunch

Approval of Minutes

✚ February 2, 2012

New Business

AQR Capital Management

✚ Introduction to Risk Parity

Michael Mendelson, Principal and Portfolio Manager

Matthew Chilewich, Vice President

Marquette Associates

✚ 1st Quarter Report 2012

Brett Christenson, Managing Director and Nat Kellogg, Associate Director of Research

Adjournment

Next Meeting: August 2, 2012 - 12PM – City Hall, Committee Room B