

North Carolina Department of State Treasurer

Investment Advisory Committee Meeting

February 16, 2011

Agenda

10:00	Opening Remarks	Treasurer Cowell
10:05	Approval of Minutes	Treasurer Cowell
10:10	Organization Updates	Shawn Wischmeier, CIO Bryan Lewis, CAO
10:15	Portfolio Update	Shawn Wischmeier, CIO
10:30	Portfolio Risk Discussion	Shawn Wischmeier, CIO Mike Ruetz, Director
11:00	Legislative Agenda	Shawn Wischmeier, CIO
11:15	Private Equity Review	Shawn Wischmeier, CIO Craig Demko, Director
12:00	Lunch	
12:45	Risk Parity Discussion	Cliff Asness, Ph.D, Managing & Founding Principal, AQR Capital Management
1:45	Public Comment	Treasurer Cowell and Public
1:55	Other Business/Committee Comments	Treasurer Cowell and IAC Members Jay Chaudhuri, General Counsel
2:00	Meeting Adjourned	Treasurer Cowell