



Investment Board In-Service Meeting Agenda

Wednesday, September 19, 2012

IPERS Board Room • 7401 Register Drive • Des Moines, Iowa

1:00 p.m. – 5:00 p.m.

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|------------------|--|----------------|
| 1:00 p.m. | Panel Discussion – Global Economic and Investment Outlook | (Tab 1) |
| | Adam Berger – <i>Wellington Asset Management</i>
Jerome Booth, Ph.D. – <i>Ashmore EMM</i>
Dan Roberts, Ph.D. – <i>MacKay Shields</i> | |
| 2:00 p.m. | Break | |
| 2:10 p.m. | Introduction to Risk Management Strategies | |
| | Karyn Williams, Ph.D., Managing Director, <i>Wilshire Associates</i> | |
| 2:20 p.m. | Using Active Managers for Risk Management | (Tab 2) |
| | Adam Berger, Asset Allocation Strategist, <i>Wellington Asset Management</i> | |
| 2:55 p.m. | Hedging Tail Risk in Investment Portfolios | (Tab 3) |
| | Amar Patel, Senior Investment Risk Manager, <i>Entrust Capital</i> | |
| 3:30 p.m. | Break | |
| 3:45 p.m. | Investing in Risk Parity | (Tab 4) |
| | Michael Mendelson, Principal, Portfolio Manager, <i>AQR Capital Management</i> | |
| 4:20 p.m. | Active Volatility Management | (Tab 5) |
| | Alexander Healy, Ph.D., Senior Research Scientist, <i>AlphaSimplex Group</i> | |
| 5:00 p.m. | Adjourn | |