

Investment Committee Agenda

William Green Building

Thursday, November 19, 2009

Level 2, Room 2

9:30 a.m. – 12:00 p.m.

Call to Order

Bob Smith, Committee Chair

Roll Call

Linda Byron, Scribe

Approve Minutes of the October 29, 2009 Meeting

Bob Smith, Committee Chair

Review and Approve Agenda*

Bob Smith, Committee Chair

New Business/ Action Items

1. Passive Index Manager RFP Finalist Recommendation
State Insurance Fund
 - BarCap U.S. Long Government Index Fixed Income mandate
 - BarCap U.S. Long Credit Index Fixed Income mandate
 - BarCap U.S. TIPS Index Fixed Income mandate
 - Bob Smith, Committee Chair
 - Bruce Dunn, Chief Investment Officer
 - Guy Cooper, Mercer
 - Finalist Manager Presentation
 - Finalist Manager Questions and Responses

Possible Votes to recommend approvals of Finalist Manager to the Board of Directors

Discussion Items

1. Portfolio Performance
 - Mercer Quarterly Report – Third Quarter 2009
Bob Smith, Committee Chair
Mercer Team

2. Monthly and Fiscal Year to Date Portfolio Value Comparisons
 - October 2009/September 2009
Bruce Dunn, Chief Investment Officer
 - October 2009/June 2009
Bruce Dunn, Chief Investment Officer

3. Month-End Portfolio Asset Allocation Values
 - October 2009/September 2009
Bruce Dunn, Chief Investment Officer

4. CIO Report – October 2009
Bruce Dunn, Chief Investment Officer

5. Mercer Report on Asset-Liability Modeling – Initial Results
Disabled Workers' Relief Fund
Black Lung Fund
Bob Smith, Committee Chair
Mercer Team

6. Committee Calendar
Bob Smith, Committee Chair
Bruce Dunn, Chief Investment Officer

Adjourn

Bob Smith, Committee Chair

Next Meeting: Wednesday, December 16, 2009

* Not all agenda items may have materials

** Agenda subject to change