



FIREFIGHTERS' RETIREMENT SYSTEM

3100 Brentwood Drive
Baton Rouge, Louisiana 70809
Telephone (225) 925-4060 • Fax (225) 925-4062



**MEETING OF THE
FRS INVESTMENT COMMITTEE
3100 BRENTWOOD DRIVE
BATON ROUGE, LOUISIANA
WEDNESDAY, MARCH 11, 2020 AT 3:00 PM**

AGENDA

I. Preliminary Business-

- (1) Roll Call

II. Old Business-

None

III. New Business-

- (1) Discussion and action regarding- **(i)** The FRS monthly investment performance results for February 2020, **(ii)** FRS 2020 Asset Allocation Update, **(iii)** Educational presentation by a company named Parametric regarding portfolio hedging strategies, and **(iv)** Update regarding retaining independent entity to provide 3rd party review and analysis of FRS portfolio, and all matters related to the foregoing items.

TRUSTEE TRAINING- Notice is hereby given that Agenda Item III(1)(ii) involves but is not limited to an educational presentation regarding macro assumptions, equity assumptions, fixed income assumptions, real asset assumptions, assumptions related to alternative investments, and investment return expectation scenarios. Additionally, Agenda Item III(1)(iii) involves but is not limited to an educational presentation regarding implementation of strategies designed to hedge risk in an investment portfolio. The discussion of these agenda items may be applied as credit for trustee training pursuant to R.S. 11:185.

IV. Other Business-