



PERA

Public Employees
Retirement Association
of New Mexico

John Melia,
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INVESTED IN TOMORROW.

INVESTMENT COMMITTEE MEETING

May 12, 2020 at 10:00am MT

Please join the PERA May Investment Committee Zoom webinar.

When: May 12, 2020 10:00 AM Mountain Time (US and Canada)

Topic: May 12, 2020 PERA Investment Committee Meeting

Please click the link below to join the webinar:

<https://us02web.zoom.us/j/88113973189>

Or iPhone one-tap :

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Webinar ID: 881 1397 3189

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33 Plaza La Prensa, Santa Fe, NM 87507 [physical/mailling address](#)



INVESTMENT COMMITTEE MEETING
VIRTUAL

May 12, 2020 at 10:00am MT

COMMITTEE MEMBERS

Steve Neel, Chair
Dan Mayfield, Vice-Chair
John Melia
Shirley Ragin
Paula Fisher

AGENDA

- 1. Roll Call**
- 2. Approval of Agenda**
- 3. Approval of Consent Agenda**
- 4. Current Business**

ITEM		PRESENTER
A	<u>Information Item:</u> Portable Alpha Review 1. Portable Alpha re-education 2. Portable Alpha retrospective	Thomas Toth Managing Director, Wilshire Dominic Garcia Chief Investment Officer Joaquin Lujan Co-Head of Alpha
B	<u>Action Item:</u> Approval of Annual Active Risk Budget & Active Target Return 1. Risk Budget review & recommendation 2. Review of Active Components	Thomas Toth Managing Director, Wilshire Dominic Garcia Chief Investment Officer
C	<u>Action Item:</u> 2020 Investment Committee Work Plan	Dominic Garcia Chief Investment Officer
D	<u>Information Item:</u> Investment Division Updates 1. Manager Selection Activity Report 2. Cash Activity & Rebalance Update (Q4 2019 & Q1 2020) 3. Securities Lending Update (Q4 2019 & Q1 2020)	LeAnne Larranaga-Ruffy Co-Head of Alpha Joaquin Lujan Co-Head of Alpha Kristin Varela Deputy Chief Investment Officer

- 5. Adjournment**

Consent Agenda

Approval of minutes of April 28, 2020 Investments Committee meeting.

Any person with a disability who is in need of a reader, amplifier, qualified sign language interpreter, or any other form of auxiliary aid or service to attend or participate in the hearing or meeting, please contact Trish Winter at (505) 476-9305 at least one week prior to the meeting, or as soon as possible. Public documents, including the agenda and minutes, can be provided in various accessible formats. Please contact Trish Winter if a summary or other type of accessible format is needed.