



INVESTED IN TOMORROW.

INVESTMENT COMMITTEE MEETING
SENATOR FABIAN CHAVEZ JR. BOARD ROOM
PERA BUILDING

March 28, 2024

Immediately following Board meeting

COMMITTEE MEMBERS

Francis Page, Chair
Shirley Ragin, Vice-Chair
Paula Fisher
Juan Diaz
Diana Rosales-Ortiz

AGENDA

1. **Roll Call**
2. **Approval of Agenda**
3. **Approval of Meeting Minutes**
 - A. December 12, 2023 Investment Committee minutes
4. **New Business**

ITEM	PRESENTER
A <u>Action Item:</u> Annual Workplan	Michael Shackelford Chief Investment Officer
B <u>Information Item:</u> Q4 2023 Market and Total Fund Performance Review	Michael Shackelford Chief Investment Officer Eileen Neill Samantha Grant Verus Advisory
C <u>Information Item:</u> China Exclusion vs. Inclusion	Michael Shackelford Chief Investment Officer Eileen Neill Samantha Grant Verus Advisory
D <u>Information Item:</u> Public Equity Review	Kate Brassington Senior Portfolio Manager, Global Equity Eileen Neill Samantha Grant Verus Advisory
E <u>Information Item:</u> Real Estate Update	Michael Killfoil Senior Portfolio Manager, Real Assets Heather Christopher James Walsh

		Albourne
F	<u>Information Item:</u> Investment Division Compliance Update 1. Custody Bank RFP Update 2. Manager Selection Activity Report 3. Q4 2023 Cash Activity & Rebalance Update 4. Q4 2023 Securities Lending Update 5. Staffing Update	LeAnne Larrañaga-Ruffy Deputy CIO Sara Hume Senior Portfolio Manager

5. Adjournment

Any person with a disability who needs 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) 795-0712 or patricab.winter@state.nm.us 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.