



INVESTED IN TOMORROW.

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

October 26, 2023
 9:00 am

COMMITTEE MEMBERS

Francis Page, Chair
 Paula Fisher, Vice-Chair
 The Honorable Treasurer, Laura Montoya
 Juan Diaz
 Tony Garcia

AGENDA

1. **Roll Call**
2. **Approval of Agenda**
3. **Approval of Meeting Minutes**
 - A. June 13, 2023 Investment Committee minutes
4. **New Business**

ITEM	PRESENTER
A <u>Action Item</u> : Elimination of the Active Risk Budget	Michael Shackelford Chief Investment Officer Eileen Neill Verus Advisory
B <u>Information Item</u> : Investment Policy changes Review <ol style="list-style-type: none"> 1. Strategic Asset Allocation 2. Benchmarks 3. Active Risk Budget 	Michael Shackelford Chief Investment Officer Eileen Neill Verus Advisory
C <u>Information Item</u> : Strategy & Performance Review <ol style="list-style-type: none"> 1. Q3 2023 Portable Alpha/Bonds Plus Update 	James Walsh Albourne
D <u>Information Item</u> : Investment Division Compliance Update <ol style="list-style-type: none"> 1. Custody Bank RFP Update 2. Fiscal Year End Fee Review 3. Manager Selection Activity Report 4. Q2 2023 Cash Activity & Rebalance Update 5. Q2 2023 Securities Lending Update 6. Staffing Update 	LeAnne Larrañaga-Ruffly Deputy CIO Sara Hume Senior Portfolio Manager
5. Adjournment	

Education Session –after Board Meeting

E	<u>Information Item: Infrastructure Education</u>	Kevin Geneiser, Senior Partner Steven Kennedy, IR Director Antin Infrastructure Partners
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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.