



INVESTED IN TOMORROW.

**INVESTMENT COMMITTEE MEETING
VIRTUAL**

April 28, 2020 at 1:00pm 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
<p>A <u>Information Item:</u> Market & Portfolio Update</p> <ol style="list-style-type: none"> 1. CIO Update 2. Market Review 3. Performance Review 	<p>Dominic Garcia Chief Investment Officer</p> <p>Thomas Toth Managing Director, Wilshire</p>
<p>B <u>Information Item:</u> Quarterly Staff Consultant Report Credit Portfolio</p>	<p>Joaquin Lujan Co-Head of Alpha</p> <p>Thomas Toth, Wilshire James Walsh, Albourne</p>
<p>C <u>Information Item:</u> Liquidity & Leverage Re-Education</p> <p><u>Action Item:</u> Approval of Liquidity Risk Management Parameters, IPS amendment</p>	<p>Thomas Toth, Managing Director, Wilshire</p> <p>Dominic Garcia Chief Investment Officer</p>
<p>D <u>Information Item:</u> Review of Risk Budget</p> <ol style="list-style-type: none"> 1. Risk Budget review & recommendation 2. Review of Active Components 3. Portable Alpha re-education 4. Portable Alpha retrospective <p><u>Action Item:</u> Approval of Annual Active Risk Budget & Active Target Return</p>	<p>Thomas Toth Managing Director, Wilshire</p> <p>Dominic Garcia Chief Investment Officer</p> <p>Joaquin Lujan Co-Head of Alpha</p>

E	<u>Action Item:</u> 2020 Investment Committee Work Plan	Dominic Garcia Chief Investment Officer
F	<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 November 12, 2019 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.



PERA

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April 28, 2020 at 1:00pm MT**

Please join the PERA April Investment Committee Zoom webinar.

When: Apr 28, 2020 01:00 PM Mountain Time (US and Canada)
Topic: April 28, 2020 PERA Investment Committee Meeting

Please click the link below to join the webinar:

<https://us02web.zoom.us/j/87137323348>

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