



State of New Mexico
STATE INVESTMENT COUNCIL

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STATE INVESTMENT COUNCIL MEETING AGENDA
SANTA FE, NEW MEXICO

TUESDAY MAY 26, 2020, 9:00 AM

(Meeting will be held telephonically due to COVID-19 Public Health Emergency Orders*)

- 1. Opening Matters** (5 min)
 - a. Roll call & introductions (Governor Lujan Grisham, Chair)
 - b. Approval of Agenda
- 2. Consent Agenda** (5 min)
 - a. Approval of SIC Minutes, April 28, 2020
 - b. Approval of New Mountain Partners VI, L.P. (David Lee, Mercer)
- 3. State Investment Officer and Chief Investment Officer Briefings, Performance** (60 min)
 - a. SIO Report (Steve Moise)
 - b. CIO Report (Vince Smith)
 - c. Performance Report (Smith & RVK)
 - d. Performance Report: National Private Equity Q4 2019 (Lee, Mercer)
 - e. Performance Report: NM Private Equity Q4 2019 (Lee, Mercer)
- 4. Investment Matters: Investment Matters Requiring Vote** (75 min)
 - a. Investment Committee Report (Linda Eitzen)
 - b. **Vote:** Real Return: IPI Partners II (Paul Chapman, Townsend)
 - c. **Vote:** Fixed Income: Linden Investors, L.P. (Smith, Mikhail Kuznetsov, Aksia)
 - d. **Vote:** Fixed Income: One William Street Credit Opportunity Fund (Smith, Kuznetsov, Aksia)
 - e. **Vote:** Parametric Directed Exposure Management (Smith)
- 5. Finance Matters: Committee & Informational Reports: Discussion** (10 min)
 - a. CFO Report (Brent Shipp)
- 6. SBIC Activity Update (Joseph Badal, Russell Cummins)** (15 min)
- 7. Closing Matters (Governor Lujan Grisham, Chair)** (5 min)
 - a. Old or new business
 - b. Next SIC meeting: Tuesday, June 23, Santa Fe, NM
- 8. Public Comment Period** (Governor Lujan Grisham, Chair)**
- 9. Adjournment**

* Live meeting audio can be accessed online here: <http://bit.ly/nmsic2020>

** Public comments may be submitted here: <https://www.sic.state.nm.us/contact-us.aspx>