

# ALASKA RETIREMENT MANAGEMENT BOARD

MAY 1, 2020

BOARD OF TRUSTEES MEETING

TELECONFERENCE: 1-907-202-7104  
ACCESS CODE: 110 501 706#

## FRIDAY, MAY 1, 2020

- I. 9:00 am Call to Order
- II. Roll Call
- III. Public Meeting Notice
- IV. Approval of Agenda
- V. Public/Member Participation, Communications, and Appearances  
(Three Minute Limit)
- VI. 9:10 Chair Report  
*Robert Johnson, ARMB Chair*
- VII. 9:20 Committee and Legal Reports
1. Audit Committee, *Robert Johnson, Chair*
  2. Operations Committee, *Tom Brice, Chair*
  3. Defined Contrib. Plan Committee, *Bob Williams, Chair*
  4. Actuarial Committee, *Norm West, Chair*
  5. Retiree Health Plan Advisory Board, *Gayle Harbo*
  6. Legal Report, *Stuart Goering, Asst. Attorney General*
- VIII. 9:50 Minutes, Calendar/Disclosures, and Staff Reports
7. Approval of Minutes – March 19, 2020
  8. Calendar Update  
*Stephanie Alexander, Liaison Officer*
- IX. 9:55 Existing Business
- 9:55-10:25 9. Portfolio Update  
*Bob Mitchell, Chief Investment Officer*

10:25AM – 15 MINUTE BREAK

- 10:40-11:15 10. Securities Lending Update  
*Henry Disano, State Street Global Advisors*  
*Michelle Prebula, Manager of Public Equities*
- 11:15–11:45 11. Executive Session

LUNCH – 11:45AM - 1:00PM

1:00-1:30 12. Reflections  
*Dr. William Jennings, Investment Advisory Council Member*

1:30-2:00 13. Performance Audit Recommendations  
Action: Recommendations  
*Bob Mitchell, Chief Investment Officer*

2:00-2:45 14a. Part 1: An Introduction to Factor-Based Investing  
*Eric Shirbini, Scientific Beta*  
*Marc Zieger, Scientific Beta*

**2:45PM – 15 MINUTE BREAK**

3:00-3:45 14b. Part 2: An Introduction to Factor-Based Investing  
*Eric Shirbini, Scientific Beta*  
*Marc Zieger, Scientific Beta*

3:45-4:15 15. Risk Reporting (truView+)  
*Zach Hanna, Deputy Chief Investment Officer*  
*Shane Carson, State Investment Officer*

4:15-4:30 16. Investment Actions  
A. Repeal Investment Guidelines  
B. Clarifying Language for Policy & Procedures Manual  
C. Create Investment Committee  
D. Consent Agenda Policy  
E. Secure Foundation Option  
F. Review Actuary – First Annual Renewal Option  
*Bob Mitchell, Chief Investment Officer*

**X. Unfinished Business**

**XI. New Business**

**XII. Other Matters to Properly Come Before the Board**

**XIII. Public/Member Comments**

**XIV. Investment Advisory Council Comments**

**XV. Trustee Comments**

**XVI. Future Agenda Items**

**XVII. Adjournment**

*NOTE: Times are approximate and every attempt will be made to stay on schedule; however, adjustments may be made.*