

Executive Team

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Chief Executive Officer

Daryn Miller, CFA
Chief Investment Officer

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Matthew Henry, CFE
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6th Member (Vacant)

RESPONSE TO QUESTIONS FOR PORTFOLIO RISK ANALYTICS SYSTEMS RFP

1. *What specific risk metrics is KCERA looking to receive with the system?*

KCERA Response: We do not have a list of specific risk metrics we require, instead we are looking for specific functionality; including, analyzing risk of historical return data (ex-post), analyzing risk on a forward-looking basis (ex-ante), evaluating risk on an absolute basis, and evaluating risk relative to a benchmark. The risk analysis should include the ability to decompose risk into factors.

2. *Will KCERA be providing portfolio details (such as weights), and what frequency will these details be provided?*

KCERA Response: Yes, we will provide monthly details. When necessary for ad-hoc analysis, we will provide data more frequently.

3. *Will KCERA provide time series data or is it preferred that this data be collected by the Respondent?*

KCERA Response: We will provide time series data.

4. *What Portfolio Risk Analytics Systems are you currently using or have you have used in the past?*

KCERA Response: This will be our first internal Risk Analytics System.

5. *Is KCERA willing to self-enter their own data, via an upload of monthly performance data?*

KCERA Response: Yes, we are willing to upload monthly performance data..

6. *Are you able to send a list of the 90 investments/funds mentioned in the RFP? This would help identify which 3rd party data vendors will be needed.*

KCERA Response: Please view our most recent investment performance report from our Investment Consultant (Verus) during the November 2, 2022 Board of Retirement Meeting on our website.
<https://www.kcera.org/board-meeting-agendas-minutes?month=2022-11>

7. *Please elaborate on the “various sources and service providers” you mention in the RFP that you wish to aggregate data from. You mention “Respondent” and “other data management tools”. Could you kindly be more specific and name specific providers.*

KCERA Response: Custodian (Northern Trust) records, and investment manager data (see response to question number 5, above).

8. *You ask for 3 Institutional Client References. We seek your approval to provide contact details for 1 Institutional Client Reference.*

KCERA Response: Please provide 3 Institutional Client References.