



Board of Retirement Regular Meeting

Sacramento County Employees' Retirement System

Agenda Item 9

MEETING DATE: October 16, 2019

SUBJECT: Monthly Report of Investment Activity –
September 2019

SUBMITTED FOR: X Consent Deliberation and Action Receive and File

RECOMMENDATION

Staff recommends the Board receive and file the report summarizing SCERS' investment activity for September 2019.

PURPOSE

This item complies with SCERS' investment policy statement reporting requirements to provide information on new investment activity in connection with SCERS' investment goals and objectives. This item contributes to the effective management and oversight of investment activities.

ATTACHMENT

- SCERS' Investment Activity Report for September.

Prepared by:

/S/

Brian Miller
Investment Officer

Reviewed by:

/S/

Steve Davis
Chief Investment Officer

/S/

Eric Stern
Chief Executive Officer

SACRAMENTO COUNTY EMPLOYEES' RETIREMENT SYSTEM
Monthly Report of Investment Activity - September 2019

Fund Type	Investment Manager	Fund Name	Fund Type	Fund Size (\$millions)	SCERS Invest (\$millions)	New / Follow On / Add	Notes
EQUITY							
None							
TOTAL EQUITY				\$0	\$0		
FIXED INCOME							
None							
TOTAL FIXED INCOME				\$0	\$0		
PRIVATE CREDIT							
None							
TOTAL PRIVATE CREDIT				\$0	\$0		
ABSOLUTE RETURN							
None							
TOTAL ABSOLUTE RETURN				\$0	\$0		
PRIVATE EQUITY							
None							
TOTAL PRIVATE EQUITY				\$0	\$0		
REAL ASSETS							
Core Real Estate	Jamestown	Jamestown Premier Property Fund	Open End	\$2,100	(\$18)	Add/(Decrease)	
Core Real Estate	Clarion Partners	Clarion Lion Properties Fund	Open End	\$10,200	(\$31)	Add/(Decrease)	
TOTAL REAL ASSETS				\$12,300	(\$49)		
OPPORTUNITIES							
None							
TOTAL OPPORTUNITIES				\$0	\$0		
SCERS TOTAL FUNDS				\$12,300	(\$49)		