

Board of Retirement Regular Meeting

Sacramento County Employees' Retirement System

Agenda Item 9 **September 15, 2021 MEETING DATE:** SUBJECT: Monthly Report of Investment Activity -August 2021 **Deliberation** Receive SUBMITTED FOR: X Consent and Action and File **RECOMMENDATION** Staff recommends the Board receive and file the report summarizing SCERS' investment activity for August 2021. **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. **ATTACHMENTS Board Order** SCERS' Investment Activity Report for August 2021. Prepared by: /S/ Michael Vang **Investment Analyst** Reviewed by: /S/ /S/ Steve Davis Eric Stern Chief Executive Officer Chief Investment Officer



AYFS:

Retirement Board Order Sacramento County Employees' Retirement System

Before the Board of Retirement September 15, 2021

| ٨ | 1 | \cap | ٦ | ΓΙ | (|) | N | • |
|---|---|--------|---|----|---|---|---|---|
| | | | | | | | | |

Monthly Report of Investment Activity—August 2021

THE BOARD OF RETIREMENT hereby accepts the recommendation of staff to receive and file the Monthly Report of Investment Activity for August 2021.

I HEREBY CERTIFY that the above order was passed and adopted on September 15, 2021 by the following vote of the Board of Retirement, to wit:

| 71120. | |
|--------------------------------------|--|
| NOES: | |
| ABSENT: | |
| ABSTAIN: | |
| ALTERNATES (Present but not voting) | · . |
| | |
| | |
| Richard B. Fowler II Board President | Eric Stern Chief Executive Officer and Board Secretary |

SACRAMENTO COUNTY EMPLOYEES' RETIREMENT SYSTEM Monthly Report of Investment Activity - August 2021

| 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 | | | | \$0 | \$0 | | | | |
| TOTAL FIXED INCOME | | | | \$0 | \$0 | | | | |
| PRIVATE CREDIT | | | | | | | | | |
| None | | | | \$0 | \$0 | | | | |
| TOTAL PRIVATE CREDIT | | | | \$0 | \$0 | | | | |
| | | | ABSOLUTE RETUR | N | | | | | |
| None | | | | \$0 | \$0 | | | | |
| TOTAL ABSOLUTE RETUR | RN | | | \$0 | \$0 | | | | |
| | | | PRIVATE EQUITY | | | | | | |
| Distressed | Atalaya Capital Management | Atalaya Special Opportunities Fund VI, L.P. | Closed End | \$25 | (\$3.8) | Secondary Transaction | SCERS elected to participate in a secondary transaction to sell assets within the fund. | | |
| TOTAL PRIVATE EQUITY | | | | \$25 | (\$3.8) | | | | |
| | | | REAL ASSETS | | | | | | |
| Non-Core Real Estate | LaSalle Investment Management | LaSalle China Logistics Venture, LP | Closed End | \$1,000 | \$30 | New | | | |
| TOTAL REAL ASSETS | | | | \$1,000 | \$30 | | | | |
| OPPORTUNITIES | | | | | | | | | |
| None | | | | | | | | | |
| TOTAL OPPORTUNITIES | | | | \$0 | \$0 | | | | |
| SCERS TOTAL FUNDS | | | | | \$26 | | | | |

Investment Activity Report Aug2021 Page 1 of 1