

Board of Retirement Regular Meeting

Sacramento County Employees' Retirement System

Agenda Item 9 **January 16, 2019 MEETING DATE:** SUBJECT: Monthly Report of New Investment Activity -December 2018 Deliberation Receive SUBMITTED FOR: X Consent and Action and File **RECOMMENDATION** Staff recommends the Board receive and file the report summarizing SCERS' new investment activity for December 2018. **PURPOSE** This agenda item does not specifically support the 2018-19 Strategic Management Plan, but 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' New Investment Activity Report for December. Prepared by: /S/ Brian Miller **Investment Officer** Reviewed by: /S/ /S/ Steve Davis Eric Stern Chief Investment Officer Chief Executive Officer

SACRAMENTO COUNTY EMPLOYEES' RETIREMENT SYSTEM Monthly Report of New Investment Activity - December 2018

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 INCOM	E			\$0	\$0		
PRIVATE CREDIT							
None							
TOTAL PRIVATE CRED	DIT			\$0	\$0		
ABSOLUTE RETURN							
Equity Long/Short	Marshall Wace LLP	Marshall Wace Global Opportunities Fund	Open End	\$3,800	\$40	New	
Fixed Income Arbitrage	KLS Diversified Asset Management LP	KLS Diversified Fund, LP	Open End	\$2,000	\$40	New	
TOTAL ABSOLUTE RETURN				\$5,800	\$80		
PRIVATE EQUITY							
None				\$0			
TOTAL PRIVATE EQUITY				\$0	\$0		
REAL ASSETS							
None							
TOTAL REAL ASSETS				\$0	\$0		
OPPORTUNITIES							
None							
TOTAL OPPORTUNITIE	ES .			\$0	\$0		
SCERS TOTAL FUNDS				\$5,800	\$80		