

Board of Retirement Regular Meeting

Sacramento County Employees' Retirement System

MEETING DATE:	March 18, 2020	Agenda Item 9		
SUBJECT:	Monthly Report of February 2020	of Investment Activity -	-	
SUBMITTED FOR:	<u>X</u> Consent	Deliberation and Action	Receive and File	

RECOMMENDATION

Staff recommends the Board receive and file the report summarizing SCERS' investment activity for February 2020.

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 February.

Prepared by:

/S/

Brian Miller Investment Officer

Reviewed by:

/S/

/S/

Steve Davis Chief Investment Officer Eric Stern Chief Executive Officer

SACRAMENTO COUNTY EMPLOYEES' RETIREMENT SYSTEM Monthly Report of Investment Activity - February 2020

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 CREDI	T			\$0	\$0			
ABSOLUTE RETURN								
Diversifying Absolute Return	BlackRock Advisors, LLC	BlackRock Event Driven Equity Fund	Open End	\$3,300	\$45	New		
TOTAL ABSOLUTE RETURN		\$3,300	\$45					
PRIVATE EQUITY								
None								
TOTAL PRIVATE EQUIT	Y			\$0	\$0			
REAL ASSETS								
None								
TOTAL REAL ASSETS				\$0	\$0			
OPPORTUNITIES								
None								
TOTAL OPPORTUNITIES	5			\$0	\$0			
SCERS TOTAL FUNDS			\$3,300	\$45				