

Board of Retirement Regular Meeting

Sacramento County Employees' Retirement System

MEETING DATE:	January 19, 2021	Agenda Item 12				
SUBJECT:	Monthly Report of Investment Activity – December 2020					
SUBMITTED FOR:	Deliberation <u>X</u> Consent and Action	Receive and File				

RECOMMENDATION

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

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 - December 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 CREDIT				\$0	\$0				
ABSOLUTE RETURN									
Diversifying Absolute Return	Winton Capital Management	Winton Diversified Futures Fund, LP	Open End	\$1,900	(\$31)	Redemption	Terminated Account		
Diversifying Absolute Return	Aristeia Capital	Aristeia Partners, LP	Open End	\$4,200	\$45	New			
TOTAL ABSOLUTE RETUR	N			\$6,100	\$14				
PRIVATE EQUITY									
None									
TOTAL PRIVATE EQUITY				\$0	\$0				
REAL ASSETS									
None									
TOTAL REAL ASSETS				\$0	\$0				
OPPORTUNITIES									
None									
TOTAL OPPORTUNITIES				\$0	\$0				
SCERS TOTAL FUNDS		\$6,100	\$14						