

Board of Retirement Regular Meeting

Sacramento County Employees' Retirement System

MEETING DATE:	February 17, 2021	Agenda Item 12				
SUBJECT:	Monthly Report of Investment Activity – January 2021					
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 January 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.

ATTACHMENT

• SCERS' Investment Activity Report for January 2021.

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 - January 2021

Fund Type	Investment Manager	Fund Name	Fund Type	Fund Size (\$millions)	SCERS Invest (\$millions)	New / Follow On / Add	Notes	
			EQUITY					
Small Cap Growth	Weatherbie Capital	Weatherbie Specialized Growth		\$175	(\$25)	Decrease	Rebalance Account	
Small Cap Value	SSGM	SSGM - Transition		\$108	(\$108)	Decrease	Transition Account	
Small Cap Value	Snyder Capital Management	Snyder Small Cap Value		\$2,000	\$110	New	New Account	
TOTAL EQUITY				\$2,283	(\$23)			
FIXED INCOME								
None								
TOTAL FIXED INCOME				\$0	\$0			
PRIVATE CREDIT								
None								
TOTAL PRIVATE CREDIT				\$0	\$0			
ABSOLUTE RETURN								
None								
TOTAL ABSOLUTE RETUR	N			\$0	\$0			
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				\$2,283	(\$23)			