



# Board of Retirement Regular Meeting

## Sacramento County Employees' Retirement System

### Agenda Item 10

**MEETING DATE:** March 17, 2021

**SUBJECT:** Monthly Report of Investment Activity – February 2021

**SUBMITTED FOR:**  Consent       Deliberation and Action       Receive and File

#### RECOMMENDATION

Staff recommends the Board receive and file the report summarizing SCERS' investment activity for February 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 February 2021.

Prepared by:

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Michael Vang  
Investment Analyst

Reviewed by:

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Steve Davis  
Chief Investment Officer

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Eric Stern  
Chief Executive Officer

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

Fund Type	Investment Manager	Fund Name	Fund Type	Fund Size (\$millions)	SCERS Invest (\$millions)	New / Follow On / Add	Notes
<b>EQUITY</b>							
None							
<b>TOTAL EQUITY</b>				\$0	\$0		
<b>FIXED INCOME</b>							
None							
<b>TOTAL FIXED INCOME</b>				\$0	\$0		
<b>PRIVATE CREDIT</b>							
None							
<b>TOTAL PRIVATE CREDIT</b>				\$0	\$0		
<b>ABSOLUTE RETURN</b>							
None							
<b>TOTAL ABSOLUTE RETURN</b>				\$0	\$0		
<b>PRIVATE EQUITY</b>							
None							
<b>TOTAL PRIVATE EQUITY</b>				\$0	\$0		
<b>REAL ASSETS</b>							
Value Add Infrastructure	Digital Colony Management	<b>Digital Colony Partners II, LP</b>	Closed End	\$6,000	\$35	New	
<b>TOTAL REAL ASSETS</b>				\$6,000	\$35		
<b>OPPORTUNITIES</b>							
None							
<b>TOTAL OPPORTUNITIES</b>				\$0	\$0		
<b>SCERS TOTAL FUNDS</b>				\$6,000	\$35		