

Board of Retirement Regular Meeting

Sacramento County Employees' Retirement System

| MEETING DATE: | October 20, 2021 | Agenda Item 13 |
|----------------|--|---------------------|
| SUBJECT: | Monthly Report of Investment Activity September 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 September 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

- Board Order
- SCERS' Investment Activity Report for September 2021.

Prepared by:

/S/

Michael Vang Investment Analyst

Reviewed by:

/S/

/S/

Steve Davis Chief Investment Officer Eric Stern Chief Executive Officer



Before the Board of Retirement October 20, 2021

MOTION:

Monthly Report of Investment Activity—September 2021

THE BOARD OF RETIREMENT hereby accepts the recommendation of staff to receive and file the Monthly Report of Investment Activity for September 2021.

I HEREBY CERTIFY that the above order was passed and adopted on October 20, 2021 by the following vote of the Board of Retirement, to wit:

AYES:

NOES:

ABSENT:

ABSTAIN:

ALTERNATES (Present but not voting):

Richard B. Fowler II Board President Eric Stern Chief Executive Officer and Board Secretary

SACRAMENTO COUNTY EMPLOYEES' RETIREMENT SYSTEM

Monthly Report of Investment Activity - September 2021

| 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 | | | | | | | | | |
| None | | | | | | | | | |
| TOTAL ABSOLUTE RETUR | N | | | \$0 | \$0 | | | | |
| PRIVATE EQUITY | | | | | | | | | |
| Buyout | Marlin Equity Partners | Marlin Heritage III, LP | | \$900 | \$30 | New | | | |
| TOTAL PRIVATE EQUITY | | | | \$900 | \$30 | | | | |
| REAL ASSETS | | | | | | | | | |
| None | | | | | | | | | |
| TOTAL REAL ASSETS | | | | \$0 | \$0 | | | | |
| OPPORTUNITIES | | | | | | | | | |
| None | | | | | | | | | |
| TOTAL OPPORTUNITIES | | | | \$0 | \$0 | | | | |
| SCERS TOTAL FUNDS | | | | \$900 | \$30 | | | | |