

Board of Retirement Regular Meeting

Sacramento County Employees' Retirement System

| MEETING DATE: | October 18, 2023 | | Agenda Item 10 |
|----------------|-----------------------|----------------------------|---------------------|
| SUBJECT: | Monthly Report of Inv | estment Activity | – September 2023 |
| SUBMITTED FOR: | <u>X</u> Consent | Deliberation and Action | Receive and File |

RECOMMENDATION

Receive and file the report summarizing SCERS' investment activity for September 2023.

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 2023.

Prepared by:

/S/

Steve Davis Chief Investment Officer

Reviewed by:

/S/

Eric Stern Chief Executive Officer



Before the Board of Retirement October 18, 2023

AGENDA ITEM:

Monthly Report of Investment Activity—September 2023

THE BOARD OF RETIREMENT hereby approves Staff's recommendation to receive and file the Monthly Report of Investment Activity—September 2023.

I HEREBY CERTIFY that the above order was passed and adopted on October 18, 2023 by the following vote of the Board of Retirement, to wit:

AYES:

NOES:

ABSENT:

ABSTAIN:

ALTERNATES: (Present but not voting)

James Diepenbrock Board President Eric Stern Chief Executive Officer and Board Secretary

SACRAMENTO COUNTY EMPLOYEES' RETIREMENT SYSTEM Monthly Report of Investment Activity - September 2023

| Fund Type | Investment Manager | Fund Name | Fund Type | Fund Size (\$millions) | SCERS Invest (\$millions) | New / Follow On / Add | Notes | |
|---------------------|--------------------|---|---------------------|---------------------------|------------------------------|--------------------------|-------|--|
| GLOBAL EQUITY | | | | | | | | |
| | | Global Closed End Fund Equity Strategy | Separate Account | \$351 | \$75 | New | | |
| TOTAL GLOBAL EQUITY | | | | \$351 | \$75 | | | |