

SACRAMENTO COUNTY EMPLOYEES' RETIREMENT SYSTEM
Monthly Report of New Investment Activity - December 2018

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							
Equity Long/Short	Marshall Wace LLP	Marshall Wace Global Opportunities Fund	Open End	\$3,800	\$40	New	
Fixed Income Arbitrage	KLS Diversified Asset Management LP	KLS Diversified Fund, LP	Open End	\$2,000	\$40	New	
TOTAL ABSOLUTE RETURN				\$5,800	\$80		
PRIVATE EQUITY							
None				\$0			
TOTAL PRIVATE EQUITY				\$0	\$0		
REAL ASSETS							
None							
TOTAL REAL ASSETS				\$0	\$0		
OPPORTUNITIES							
None							
TOTAL OPPORTUNITIES				\$0	\$0		
SCERS TOTAL FUNDS				\$5,800	\$80		