



Board of Retirement Regular Meeting

Sacramento County Employees' Retirement System

Agenda Item 10

MEETING DATE: February 20, 2019

SUBJECT: Monthly Report of New Investment Activity –
January 2019

SUBMITTED FOR: X Consent Deliberation and Action Receive and File

RECOMMENDATION

Staff recommends the Board receive and file the report summarizing SCERS' new investment activity for January 2019.

PURPOSE

This agenda item does not specifically support the 2018-19 Strategic Management Plan, but 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' New Investment Activity Report for January.

Prepared by:

/S/

Brian Miller
Investment Officer

Reviewed by:

/S/

Steve Davis
Chief Investment Officer

/S/

Eric Stern
Chief Executive Officer

SACRAMENTO COUNTY EMPLOYEES' RETIREMENT SYSTEM
Monthly Report of New Investment Activity - January 2019

Fund Type	Investment Manager	Fund Name	Fund Type	Fund Size (\$millions)	SCERS Invest (\$millions)	New / Follow On / Add	Notes
EQUITY							
Domestic Equity	D.E. Shaw Investment Management	Broad Market Core Alpha Extension (130/30)	Open End Commingled Fund	\$4,400	\$115	New	
TOTAL EQUITY				\$4,400	\$115		
FIXED INCOME							
None							
TOTAL FIXED INCOME				\$0	\$0		
PRIVATE CREDIT							
None							
TOTAL PRIVATE CREDIT				\$0	\$0		
ABSOLUTE RETURN							
None							
TOTAL ABSOLUTE RETURN				\$0	\$0		
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				\$4,400	\$115		