



**SACRAMENTO COUNTY EMPLOYEES' RETIREMENT SYSTEM**  
**Monthly Report of Investment Activity - February 2020**

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>							
Diversifying Absolute Return	BlackRock Advisors, LLC	<b>BlackRock Event Driven Equity Fund</b>	Open End	\$3,300	\$45	New	
<b>TOTAL ABSOLUTE RETURN</b>				\$3,300	\$45		
<b>PRIVATE EQUITY</b>							
None							
<b>TOTAL PRIVATE EQUITY</b>				\$0	\$0		
<b>REAL ASSETS</b>							
None							
<b>TOTAL REAL ASSETS</b>				\$0	\$0		
<b>OPPORTUNITIES</b>							
None							
<b>TOTAL OPPORTUNITIES</b>				\$0	\$0		
<b>SCERS TOTAL FUNDS</b>				\$3,300	\$45		