

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

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							
Diversifying Absolute Return	Winton Capital Management	Winton Diversified Futures Fund, LP	Open End	\$1,900	(\$31)	Redemption	Terminated Account
Diversifying Absolute Return	Aristeia Capital	Aristeia Partners, LP	Open End	\$4,200	\$45	New	
TOTAL ABSOLUTE RETURN				\$6,100	\$14		
PRIVATE EQUITY							
None							
TOTAL PRIVATE EQUITY				\$0	\$0		
REAL ASSETS							
None							
TOTAL REAL ASSETS				\$0	\$0		
OPPORTUNITIES							
None							
TOTAL OPPORTUNITIES				\$0	\$0		
SCERS TOTAL FUNDS				\$6,100	\$14		