

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

Fund Type	Investment Manager	Fund Name	Fund Type	Fund Size (\$millions)	SCERS Invest (\$millions)	New / Follow On / Add	Notes
EQUITY							
Large Cap Passive	Alliance Bernstein	Alliance Bernstein Russell 1000		\$1,384	(\$150)	Decrease	
Small Cap Value	Dalton, Greiner, Hartman, Maher	DGHM Small Cap Value		\$79	(\$79)	Decrease	Terminated Account
Small Cap Value	SSGM	SSGM - Transition		\$79	\$79	New	Transition Account
TOTAL EQUITY				\$1,542	(\$150)		
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							
Venture Capital	OrbiMed Advisors	OrbiMed Private Investments VIII, L.P.	Closed End	\$1,400	\$15	New	
TOTAL PRIVATE EQUITY				\$1,400	\$15		
REAL ASSETS							
None							
TOTAL REAL ASSETS				\$0	\$0		
OPPORTUNITIES							
None							
TOTAL OPPORTUNITIES				\$0	\$0		
SCERS TOTAL FUNDS				\$2,942	(\$135)		