



## ITEM 10

### Executive Staff

Richard Stensrud  
Chief Executive Officer

Steve Davis  
Chief Investment Officer

Robert L. Gaumer  
General Counsel

Kathryn T. Regalia  
Chief Operations Officer

John W. Gobel, Sr.  
Chief Benefits Officer

**For Agenda of:  
November 7, 2016**

November 3, 2016

**TO:** President and Members  
Board of Retirement

**FROM:** JR Pearce  
Investment Officer

**SUBJECT:** October 2016 Investment Portfolio Activity Report

### **Recommendation:**

**It is recommended that your Board receive and file the October 2016 Investment Portfolio Activity Report.**

### **Discussion:**

Attached is the October 2016 Investment Portfolio Activity Report prepared by Staff, which provides a summary regarding investment manager activity undertaken during the month.

We would be happy to address any questions.

Respectfully submitted,

Concur:

JR Pearce  
Investment Officer

Richard Stensrud  
Chief Executive Officer

Steve Davis  
Chief Investment Officer

Attachment

**SACRAMENTO COUNTY EMPLOYEES' RETIREMENT SYSTEM**  
Investment Portfolio Activity Report (October 2016)

Print Date: 11/3/2016

Fund Type	Investment Manager	Fund Name	Fund Type	Fund Size (\$millions)	SCERS Invest (\$millions)	New / Renew / 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>ABSOLUTE RETURN</b>							
None							
<b>TOTAL ABSOLUTE</b>				\$0	\$0		
<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 CLOSED FUNDS</b>				\$0	\$0		