



Ohio SERS Investment Report

Quarter Ending: 3/31/2017

Total Fund: Asset Allocation & Valuation

Asset Class	Market Value \$	Actual	Target	Range
Global Equities	6,111,149,428	46.2%	45.0%	35% - 55%
<i>US Equity</i>	2,991,576,102	22.6%	22.5%	17.5% - 27.5%
<i>Non-US Equity</i>	3,119,573,327	23.6%	22.5%	17.5% - 27.5%
Global Private Equity	1,254,398,395	9.5%	10.0%	5% - 15%
Global Fixed Income	1,990,990,741	15.0%	19.0%	12% - 26%
Multi-Asset Strategies	1,230,809,260	9.3%	10.0%	5% - 15%
Global Real Assets	1,982,710,402	15.0%	15.0%	10% - 20%
Opportunistic	329,396,261	2.5%	0.0%	0% - 5%
Cash Equivalents	327,284,634	2.5%	1.0%	0% - 5%
<i>Short-Term</i>	303,775,638	2.3%	1.0%	
<i>Russell EA Overlay</i>	20,009,270	0.2%	0.0%	
<i>Currency Overlay</i>	3,499,726	0.0%	0.0%	
Total Fund	13,226,739,121	100.0%	100.0%	

Source: BNY Mellon GRS

