



Ohio SERS Investment Report

Month Ending: 5/31/2017

Total Fund: Asset Allocation & Valuation

Asset Class	Market Value \$	Actual	Target	Range
Global Equities	6,401,548,536	47.7%	45.0%	35% - 55%
US Equity	3,019,043,905	22.5%	22.5%	17.5% - 27.5%
Non-US Equity	3,382,504,631	25.2%	22.5%	17.5% - 27.5%
Global Private Equity	1,235,121,860	9.2%	10.0%	5% - 15%
Global Fixed Income	2,012,864,515	15.0%	19.0%	12% - 26%
Multi-Asset Strategies	1,271,378,213	9.5%	10.0%	5% - 15%
Global Real Assets	1,968,866,527	14.7%	15.0%	10% - 20%
Opportunistic	312,814,147	2.2%	0.0%	0% - 5%
Cash Equivalents	229,656,481	1.7%	1.0%	0% - 5%
Short-Term	202,918,661	1.5%	1.0%	
Russell EA Overlay	20,011,365	0.1%	0.0%	
Currency Overlay	6,726,455	0.1%	0.0%	
Total Fund	13,432,250,278	100.0%	100.0%	

Source: BNY Mellon GRS

