



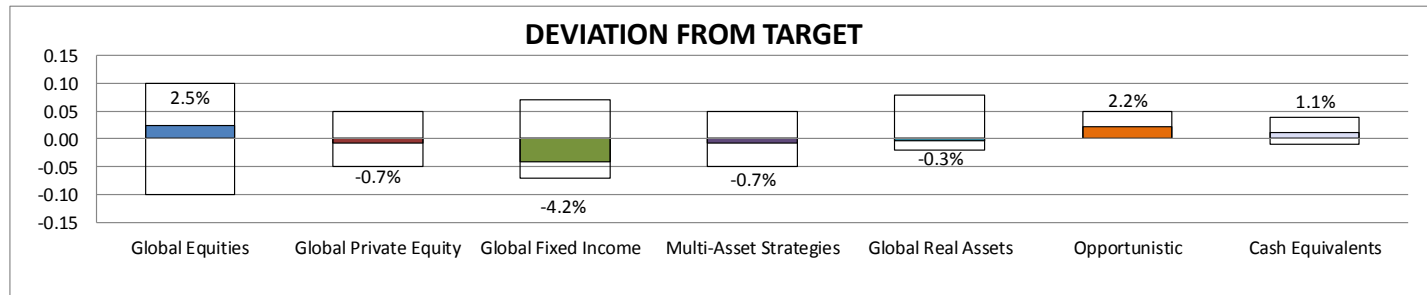
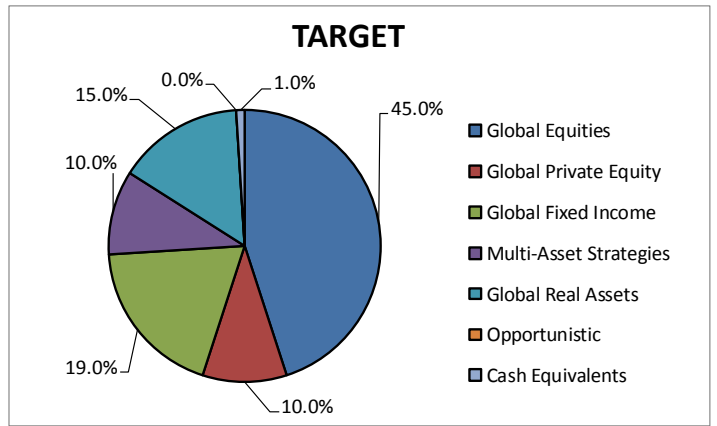
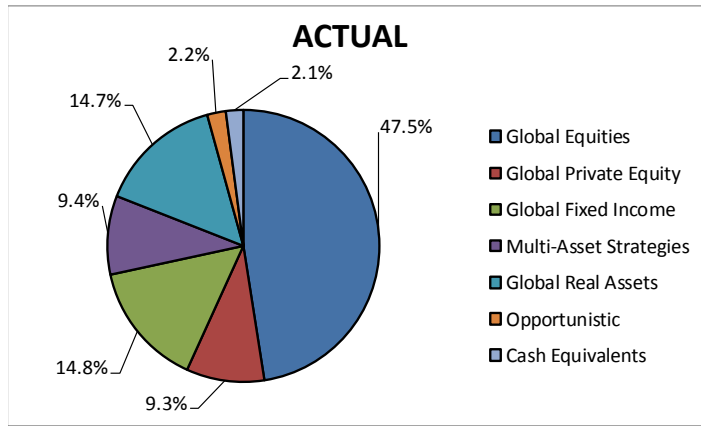
Ohio SERS Investment Report

Quarter Ending: 6/30/2017

Total Fund: Asset Allocation & Valuation

Asset Class	Market Value \$	Actual	Target	Range
Global Equities	6,448,028,378	47.5%	45.0%	35% - 55%
<i>US Equity</i>	3,049,772,758	22.5%	22.5%	17.5% - 27.5%
<i>Non-US Equity</i>	3,398,255,619	25.0%	22.5%	17.5% - 27.5%
Global Private Equity	1,257,268,746	9.3%	10.0%	5% - 15%
Global Fixed Income	2,010,352,446	14.8%	19.0%	12% - 26%
Multi-Asset Strategies	1,269,546,909	9.3%	10.0%	5% - 15%
Global Real Assets	2,000,750,800	14.7%	15.0%	10% - 20%
Opportunistic	314,158,745	2.2%	0.0%	0% - 5%
Cash Equivalents	280,899,616	2.1%	1.0%	0% - 5%
<i>Short-Term</i>	248,557,652	1.8%	1.0%	
<i>Russell EA Overlay</i>	20,012,839	0.1%	0.0%	
<i>Currency Overlay</i>	12,329,126	0.1%	0.0%	
Total Fund	13,581,005,641	100.0%	100.0%	

Source: BNY Mellon GRS





Ohio SERS Investment Report

Month Ending: 7/31/2017

Total Fund: Asset Allocation & Valuation

Asset Class	Market Value \$	Actual	Target	Range
Global Equities	6,625,048,450	48.1%	45.0%	35% - 55%
US Equity	3,106,988,900	22.6%	22.5%	17.5% - 27.5%
Non-US Equity	3,518,059,550	25.6%	22.5%	17.5% - 27.5%
Global Private Equity	1,234,070,926	9.0%	10.0%	5% - 15%
Global Fixed Income	2,017,410,305	14.7%	19.0%	12% - 26%
Multi-Asset Strategies	1,224,955,569	8.9%	10.0%	5% - 15%
Global Real Assets	1,987,931,882	14.4%	15.0%	10% - 20%
Opportunistic	321,465,378	2.2%	0.0%	0% - 5%
Cash Equivalents	353,959,209	2.6%	1.0%	0% - 5%
Short-Term	322,034,796	2.3%	1.0%	
Russell EA Overlay	20,015,123	0.1%	0.0%	
Currency Overlay	11,909,291	0.1%	0.0%	
Total Fund	13,764,841,719	100.0%	100.0%	

Source: BNY Mellon GRS

