



Ohio SERS Investment Report

Month Ending: 4/30/2017

Total Fund: Asset Allocation & Valuation

Asset Class	Market Value \$	Actual	Target	Range
Global Equities	6,210,320,739	46.6%	45.0%	35% - 55%
<i>US Equity</i>	2,973,711,356	22.3%	22.5%	17.5% - 27.5%
<i>Non-US Equity</i>	3,236,609,383	24.3%	22.5%	17.5% - 27.5%
Global Private Equity	1,239,385,685	9.3%	10.0%	5% - 15%
Global Fixed Income	2,002,996,229	15.0%	19.0%	12% - 26%
Multi-Asset Strategies	1,243,313,512	9.3%	10.0%	5% - 15%
Global Real Assets	1,969,697,188	14.8%	15.0%	10% - 20%
Opportunistic	325,291,582	2.5%	0.0%	0% - 5%
Cash Equivalents	333,001,323	2.5%	1.0%	0% - 5%
<i>Short-Term</i>	308,414,032	2.3%	1.0%	
<i>Russell EA Overlay</i>	20,010,449	0.2%	0.0%	
<i>Currency Overlay</i>	4,576,841	0.0%	0.0%	
Total Fund	13,324,006,258	100.0%	100.0%	

Source: BNY Mellon GRS

