



Ohio SERS Investment Report

Quarter Ending: 9/30/2017

Total Fund: Asset Allocation & Valuation

Asset Class	Market Value \$	Actual	Target	Range
Global Equities	6,787,224,219	48.6%	45.0%	35% - 55%
<i>US Equity</i>	3,141,933,600	22.5%	22.5%	17.5% - 27.5%
<i>Non-US Equity</i>	3,645,290,619	26.1%	22.5%	17.5% - 27.5%
Global Private Equity	1,313,140,450	9.4%	10.0%	5% - 15%
Global Fixed Income	2,029,147,128	14.5%	19.0%	12% - 26%
Multi-Asset Strategies	1,241,791,712	8.9%	10.0%	5% - 15%
Global Real Assets	2,023,401,525	14.5%	15.0%	10% - 20%
Opportunistic	341,139,265	2.4%	0.0%	0% - 5%
Cash Equivalents	233,944,534	1.7%	1.0%	0% - 5%
<i>Short-Term</i>	198,852,170	1.4%	1.0%	
<i>Russell EA Overlay</i>	20,004,678	0.1%	0.0%	
<i>Currency Overlay</i>	15,087,685	0.1%	0.0%	
Total Fund	13,969,788,833	100.0%	100.0%	

Source: BNY Mellon GRS

