



Ohio SERS Investment Report

Month Ending: 2/28/2018

Total Fund: Asset Allocation & Valuation

Asset Class	Market Value \$	Actual	Target	Range
Global Equities	7,070,246,496	49.5%	45.0%	35% - 55%
<i>US Equity</i>	3,374,747,233	23.6%	22.5%	17.5% - 27.5%
<i>Non-US Equity</i>	3,695,499,263	25.9%	22.5%	17.5% - 27.5%
Global Private Equity	1,313,176,540	9.2%	10.0%	5% - 15%
Global Fixed Income	1,880,824,222	13.2%	19.0%	12% - 26%
Multi-Asset Strategies	1,220,970,655	8.5%	10.0%	5% - 15%
Global Real Assets	1,978,635,634	13.9%	15.0%	10% - 20%
Opportunistic & Tactical	324,961,025	2.2%	0.0%	0% - 5%
Cash Equivalents	497,209,939	3.5%	1.0%	0% - 5%
<i>Short-Term</i>	464,164,544	3.2%	1.0%	
<i>Russell EA Overlay</i>	7,960,708	0.1%	0.0%	
<i>Currency Overlay</i>	25,084,686	0.2%	0.0%	
Total Fund	14,286,024,510	100.0%	100.0%	

Source: BNY Mellon GRS

