



Ohio SERS Investment Report

Quarter Ending: 12/31/2017

Total Fund: Asset Allocation & Valuation

Asset Class	Market Value \$	Actual	Target	Range
Global Equities	7,070,688,352	49.3%	45.0%	35% - 55%
US Equity	3,299,664,878	23.0%	22.5%	17.5% - 27.5%
Non-US Equity	3,771,023,474	26.3%	22.5%	17.5% - 27.5%
Global Private Equity	1,335,882,964	9.3%	10.0%	5% - 15%
Global Fixed Income	2,024,763,565	14.1%	19.0%	12% - 26%
Multi-Asset Strategies	1,285,346,216	9.0%	10.0%	5% - 15%
Global Real Assets	2,046,986,542	14.3%	15.0%	10% - 20%
Opportunistic	338,619,229	2.4%	0.0%	0% - 5%
Cash Equivalents	233,328,940	1.6%	1.0%	0% - 5%
Short-Term	196,794,630	1.4%	1.0%	
Russell EA Overlay	20,018,877	0.1%	0.0%	
Currency Overlay	16,515,432	0.1%	0.0%	
Total Fund	14,335,615,807	100.0%	100.0%	

Source: BNY Mellon GRS

