



Ohio SERS Investment Report

Month Ending: 10/31/2018

Total Fund: Asset Allocation & Valuation

Asset Class	Market Value \$	Actual	Target	Range
Global Equities	6,302,730,737	45.3%	45.0%	35% - 55%
<i>US Equity</i>	3,423,486,729	24.6%	22.5%	17.5% - 27.5%
<i>Non-US Equity</i>	2,879,244,008	20.8%	22.5%	17.5% - 27.5%
Global Private Equity	1,431,592,705	10.3%	10.0%	5% - 15%
Global Fixed Income	1,915,301,883	13.8%	19.0%	12% - 26%
Multi-Asset Strategies	1,171,298,709	8.4%	10.0%	5% - 15%
Global Real Assets	2,055,310,766	14.8%	15.0%	10% - 20%
Opportunistic & Tactical	363,521,802	2.6%	0.0%	0% - 5%
Cash Equivalents	660,439,124	4.7%	1.0%	0% - 5%
<i>Short-Term</i>	588,299,618	4.2%	1.0%	
<i>Russell EA Overlay</i>	17,711,391	0.1%	0.0%	
<i>Currency Overlay</i>	54,428,115	0.4%	0.0%	
Total Fund	13,900,195,726	100.0%	100.0%	

Source: BNY Mellon GRS

