



State Universities Retirement System
Defined Benefit Plan Investment Information
As of July 31, 2017

This information is required by Public Act 93-0499

Assets (amounts reported are in thousands)	\$18,527,459	A
Investment Income	\$27,113	B
Monthly Change in Plan Asset Value	\$526,237	
Yield	0.1%	B / A
Monthly Rate of Return (Net of Fees)	1.7%	

Asset Allocation

	Actual	Strategic Policy %
US Equities	23.7%	23.00%
Non-US Equities	19.6%	19.00%
Global Equities	8.3%	8.00%
Private Equities	5.1%	6.00%
Real Estate	9.4%	10.00%
Fixed Income	20.0%	19.00%
TIPS	3.7%	4.00%
Emerging Market Debt	3.1%	3.00%
Commodities	1.8%	2.00%
Hedge Funds	4.9%	5.00%
Opportunity Fund	0.5%	1.00%
Total*	100.0%	100.00%

*Totals may not add due to rounding.

SURS Custodian

Northern Trust Company

Third Party Securities Lending Agent

Deutsche Bank AG NY Branch

Investment Managers Utilized by SURS

<ul style="list-style-type: none"> Adams Street Partners Alinda Capital Partners Ativo Capital Management BlackRock Institutional Trust Company BlueBay Asset Management Blue Vista Real Estate Partners Brookfield Asset Management CastleArk Management Channing Capital Management Colchester Global Investors Crow Holdings Realty Partners Dune Real Estate Partners EARNEST Partners Fairview Capital Partners Fidelity Institutional Asset Management Franklin Templeton Real Estate Advisors Garcia Hamilton & Associates Gladius Capital Management GlobeFlex Capital Heitman Invesco Trust Company J. P. Morgan LM Capital Group Macquarie Capital 	<ul style="list-style-type: none"> Mesirow Financial Investment Management Mondrian Investment Partners Muller & Monroe Asset Management Neuberger Berman Fixed Income Northern Trust Asset Management Pacific Alternative Asset Management Company Pacific Investment Management Company Pantheon Ventures Parametric Portfolio Associates Piedmont Investment Advisors Prisma Capital Partners Progress Investment Management Pru Investments Prudential Trust Company Pugh Capital Management RhumbLine Advisers RREEF Smith Graham & Co. State Street Global Advisors Strategic Global Advisors T. Rowe Price Associates TCW MetWest UBS Global Asset Management Wellington Management
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Broker/Dealer Relationships

SURS does not maintain an approved brokerage firm listing. Each of SURS investment managers is responsible for conducting due diligence and qualifying investment brokerage firms.

Note:

The information reported above is believed to be accurate, but has not been audited. Audited information is included in SURS Comprehensive Annual Financial Report. The change in plan asset value reported above includes the cash flows of member and state contributions less benefit payments.



State Universities Retirement System
Self-Managed Plan Information
As of July 31, 2017

This information is required by Public Act 93-0499

Assets (amounts reported are in thousands)	<u>\$2,099,103</u>	A
SMP Disability/Forfeiture Reserves	<u>\$104,295</u>	B
Total SMP Assets	<u>\$2,203,398</u>	A+B
Monthly Change in Plan Asset Values	<u>\$47,197</u>	

SURS Service Providers and Investment Options

Fidelity Investments

Plan Assets \$1,268,274

	Monthly return		Monthly return
Fidelity Managed Income Portfolio Class 2	0.13%	Fidelity Freedom Index 2005	1.07%
Fidelity U.S. Bond Index Institutional	0.38%	Fidelity Freedom Index 2010	1.23%
PIMCO Total Return Institutional	0.59%	Fidelity Freedom Index 2015	1.39%
Fidelity Puritan Class K	2.00%	Fidelity Freedom Index 2020	1.59%
Ariel Fund Institutional	0.17%	Fidelity Freedom Index 2025	1.70%
Fidelity Contrafund Commingled Pool	3.36%	Fidelity Freedom Index 2030	1.93%
Wells Fargo Small Company Growth Class R6	0.95%	Fidelity Freedom Index 2035	2.19%
Fidelity Growth Company Commingled Pool	4.12%	Fidelity Freedom Index 2040	2.23%
Fidelity Low-Priced Stock Class K	2.01%	Fidelity Freedom Index 2045	2.21%
Fidelity Extended Market Index Advantage	1.12%	Fidelity Freedom Index 2050	2.20%
Fidelity 500 Index Institutional	2.06%	Fidelity Freedom Index 2055	2.22%
Fidelity Global Ex-US Index Fund Institutional	3.61%	Fidelity Freedom Index 2060	2.28%
ABF Large Cap Value Institutional	0.85%	Fidelity Freedom Index Income	0.79%
Fidelity Real Estate Investment Portfolio	1.18%	Fidelity Diversified International Class K	3.34%

TIAA-CREF

Plan Assets \$830,829

	Monthly return		Monthly return
TIAA Traditional Annuity Retirement Choice	0.33%	Lifecycle Index 2010 Fund - Institutional	1.23%
CREF Money Market Account R3	0.05%	Lifecycle Index 2015 Fund - Institutional	1.32%
CREF Bond Market Account R3	0.55%	Lifecycle Index 2020 Fund - Institutional	1.44%
CREF Inflation-Linked Bond Account R3	0.53%	Lifecycle Index 2025 Fund - Institutional	1.63%
CREF Social Choice Account R3	1.59%	Lifecycle Index 2030 Fund - Institutional	1.79%
CREF Equity Index Account R3	1.87%	Lifecycle Index 2035 Fund - Institutional	1.95%
CREF Growth Account ¹ R3	2.89%	Lifecycle Index 2040 Fund - Institutional	2.12%
CREF Stock Account R3	2.51%	Lifecycle Index 2045 Fund - Institutional	2.22%
TIAA-CREF Large-Cap Growth Index - Institutional	2.64%	Lifecycle Index 2050 Fund - Institutional	2.22%
CREF Global Equities Account R3	2.90%	Lifecycle Index 2055 Fund - Institutional	2.23%
TIAA Real Estate Account	0.34%	Lifecycle Index 2060 Fund - Institutional	2.29%
		Lifecycle Index Retirement Income - Inst	1.16%

¹The CREF Growth Account is no longer an approved investment option for the SMP. The account was closed to new investors and contributions on July 30, 2004.

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