

## DRS Advisory Committee May 11, 2012 Performance



**Allyson R. Tucker, CFA**  
Assistant Senior Investment Officer,  
Public Equity



# Teachers' Retirement System Plan 3

March 31, 2012

	% of Assets	Option	Market Value	Quarterly Change
	60.12%	WSIB TAP Fund	\$3,102,961,463	\$207,745,094
	0.83%	Social Balanced Fund	43,079,764	4,544,787
16.93%	0.17%	Retirement Strategy Fund 2000	9,005,316	826,075
	0.21%	Retirement Strategy Fund 2005	10,591,768	1,186,385
	0.87%	Retirement Strategy Fund 2010	44,792,733	3,418,033
	2.94%	Retirement Strategy Fund 2015	151,755,380	16,316,343
	3.97%	Retirement Strategy Fund 2020	204,676,060	19,921,469
	3.50%	Retirement Strategy Fund 2025	180,615,324	18,765,475
	2.52%	Retirement Strategy Fund 2030	130,254,263	14,901,489
	1.64%	Retirement Strategy Fund 2035	84,650,297	9,778,559
	0.75%	Retirement Strategy Fund 2040	38,852,902	4,495,118
	0.25%	Retirement Strategy Fund 2045	12,843,651	1,775,139
	0.07%	Retirement Strategy Fund 2050	3,434,173	706,164
0.04%	Retirement Strategy Fund 2055	2,269,133	1,127,792	
	7.73%	U.S. Large Stock Fund	399,086,935	48,912,212
	1.53%	U.S. Small Value Stock Fund	79,024,949	14,580,894
	1.05%	Global Equity Fund	54,445,776	8,974,095
	0.68%	Emerging Markets Equity Fund	35,179,495	7,784,053
	6.23%	Bond Market Fund	321,487,523	9,583,051
	4.88%	Money Market Fund	251,890,095	(4,325,812)
		<b>Total Fund</b>	<b>\$5,160,897,000</b>	<b>\$391,016,413</b>

# School Employees' Retirement System Plan 3

March 31, 2012

	% of Assets	Option	Market Value	Quarterly Change
	73.73%	WSIB TAP Fund	\$943,685,711	\$57,678,356
	0.53%	Social Balanced Fund	6,786,948	1,024,129
10.94%	0.25%	Retirement Strategy Fund 2000	3,189,308	597,261
	0.29%	Retirement Strategy Fund 2005	3,660,380	597,811
	1.09%	Retirement Strategy Fund 2010	13,937,897	1,301,911
	2.69%	Retirement Strategy Fund 2015	34,436,628	3,222,366
	2.79%	Retirement Strategy Fund 2020	35,691,885	3,144,479
	2.19%	Retirement Strategy Fund 2025	28,025,600	3,116,904
	0.85%	Retirement Strategy Fund 2030	10,844,024	1,295,779
	0.46%	Retirement Strategy Fund 2035	5,894,723	1,040,019
	0.17%	Retirement Strategy Fund 2040	2,162,395	200,586
	0.10%	Retirement Strategy Fund 2045	1,318,966	282,347
	0.03%	Retirement Strategy Fund 2050	367,831	56,682
	0.03%	Retirement Strategy Fund 2055	439,703	203,099
	3.39%	U.S. Large Stock Fund	43,328,173	5,059,304
	0.81%	U.S. Small Value Stock Fund	10,336,040	1,673,163
	0.42%	Global Equity Fund	5,354,084	1,051,703
	0.33%	Emerging Markets Equity Fund	4,167,266	1,202,290
	2.88%	Bond Market Fund	36,819,484	1,248,121
	7.00%	Money Market Fund	89,545,491	(1,940,949)
		<b>Total Fund</b>	<b>\$1,279,992,536</b>	<b>\$82,055,360</b>



# Public Employees' Retirement System Plan 3

March 31, 2012

	% of Assets	Option	Market Value	Quarterly Change
	57.65%	WSIB TAP Fund	\$998,363,050	\$66,757,784
	1.10%	Social Balanced Fund	19,089,763	2,406,488
18.46%	0.18%	Retirement Strategy Fund 2000	3,042,179	(82,072)
	0.24%	Retirement Strategy Fund 2005	4,153,366	489,710
	1.06%	Retirement Strategy Fund 2010	18,415,037	649,181
	3.05%	Retirement Strategy Fund 2015	52,805,309	5,209,247
	4.00%	Retirement Strategy Fund 2020	69,222,811	6,463,581
	4.15%	Retirement Strategy Fund 2025	71,803,463	7,069,325
	2.59%	Retirement Strategy Fund 2030	44,795,637	4,715,859
	1.71%	Retirement Strategy Fund 2035	29,612,306	3,261,592
	0.80%	Retirement Strategy Fund 2040	13,875,826	2,190,757
	0.42%	Retirement Strategy Fund 2045	7,255,769	1,124,881
	0.17%	Retirement Strategy Fund 2050	2,869,267	236,088
	0.11%	Retirement Strategy Fund 2055	1,848,355	117,916
	5.03%	U.S. Large Stock Fund	87,127,978	11,218,261
	2.06%	U.S. Small Value Stock Fund	35,602,241	5,881,403
	1.12%	Global Equity Fund	19,322,281	3,914,277
	1.03%	Emerging Markets Equity Fund	17,827,421	4,355,953
	4.71%	Bond Market Fund	81,550,347	2,322,180
	8.84%	Money Market Fund	153,146,293	(5,914,856)
		<b>Total Fund</b>	<b>\$1,731,728,700</b>	<b>\$122,387,553</b>



# Deferred Compensation Fund

March 31, 2012

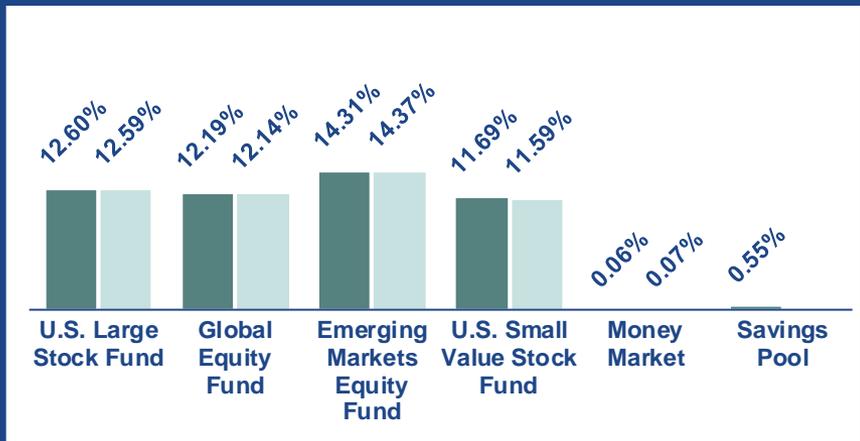
	% of Assets	Option	Market Value	Quarterly Change
38.38%	0.79%	Retirement Strategy Fund 2000	\$23,395,748	\$979,789
	1.24%	Retirement Strategy Fund 2005	37,013,030	2,391,007
	4.05%	Retirement Strategy Fund 2010	120,627,969	6,491,713
	8.74%	Retirement Strategy Fund 2015	260,229,245	24,247,310
	8.78%	Retirement Strategy Fund 2020	261,548,651	24,876,726
	6.26%	Retirement Strategy Fund 2025	186,476,390	20,577,527
	3.97%	Retirement Strategy Fund 2030	118,318,565	13,109,069
	2.54%	Retirement Strategy Fund 2035	75,700,331	8,646,599
	1.23%	Retirement Strategy Fund 2040	36,669,049	4,414,094
	0.51%	Retirement Strategy Fund 2045	15,179,934	2,047,388
	0.13%	Retirement Strategy Fund 2050	3,983,240	378,277
0.13%	Retirement Strategy Fund 2055	3,750,874	958,918	
	3.47%	Social Balanced Fund	103,246,013	12,392,699
	5.99%	U.S. Large Stock Fund	178,410,691	30,035,198
	3.74%	U.S. Small Value Stock Fund	111,397,042	19,020,191
	2.27%	Global Equity Fund	67,512,455	11,136,549
	1.91%	Emerging Markets Equity Fund	56,901,441	12,744,056
	8.53%	Bond Market Fund	253,942,843	23,063,424
	35.72%	Savings Pool	1,063,604,223	(46,948,627)
		<b>Total Fund</b>	<b>\$2,977,907,735</b>	<b>\$170,561,907</b>

# Equity and Cash Funds – Quarter, 1, 3, and 5 Year Returns

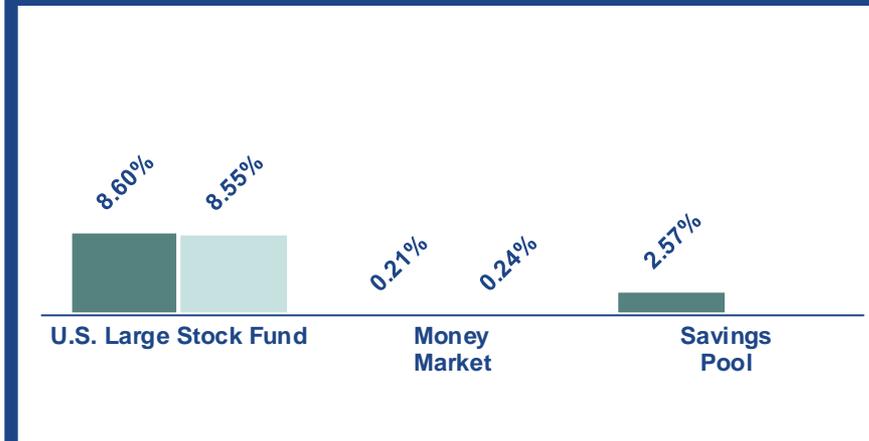
March 31, 2012

Fund Index

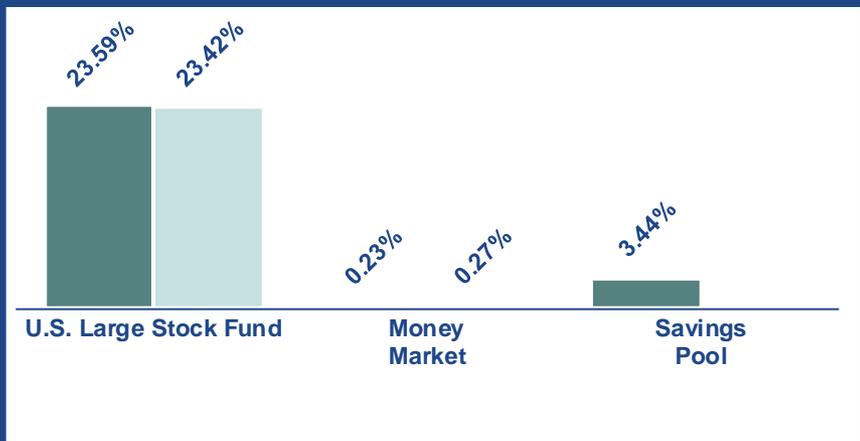
## Quarter



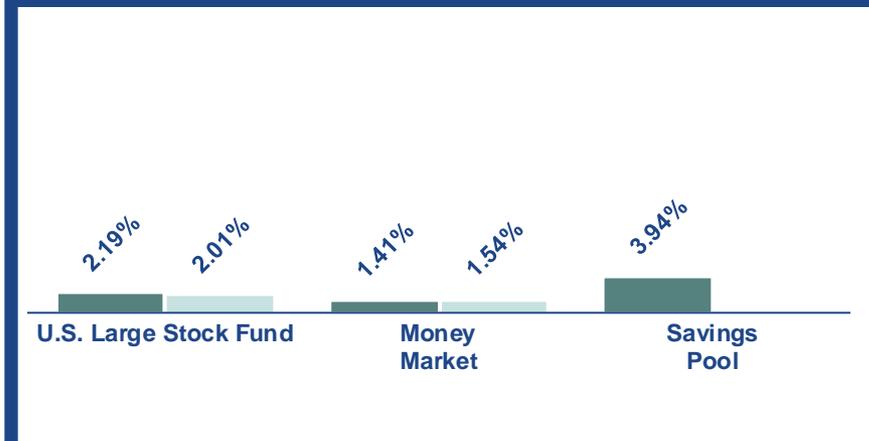
## 1 Year



## 3 Year



## 5 Year

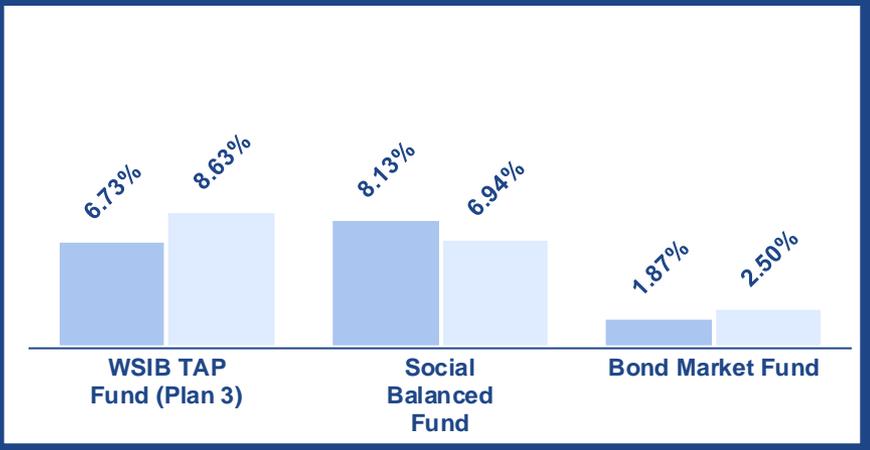


# Balanced and Bond Funds – Quarter, 1, 3, and 5 Year Returns

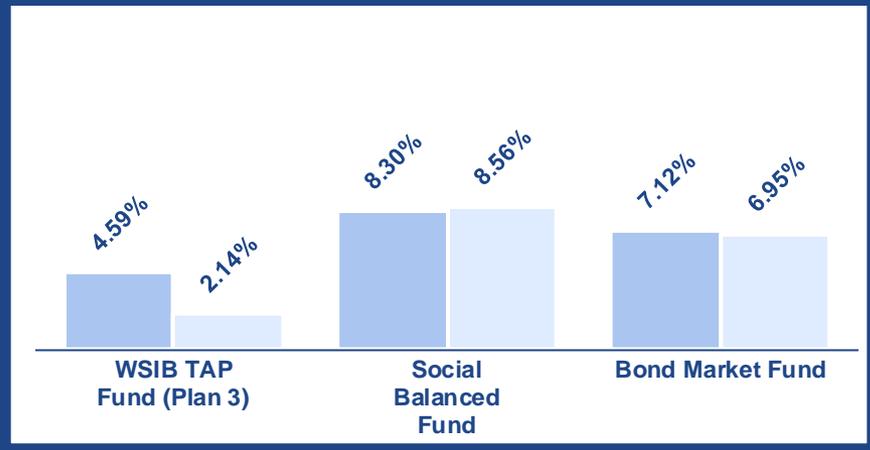
March 31, 2012

Fund Index

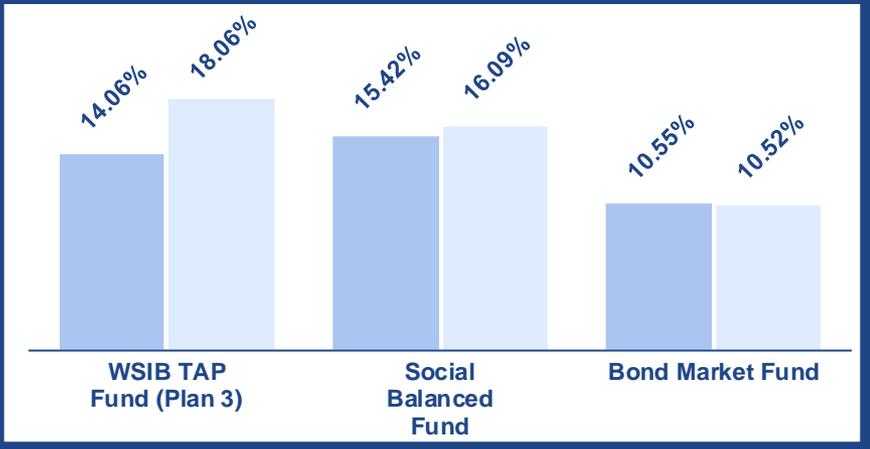
## Quarter



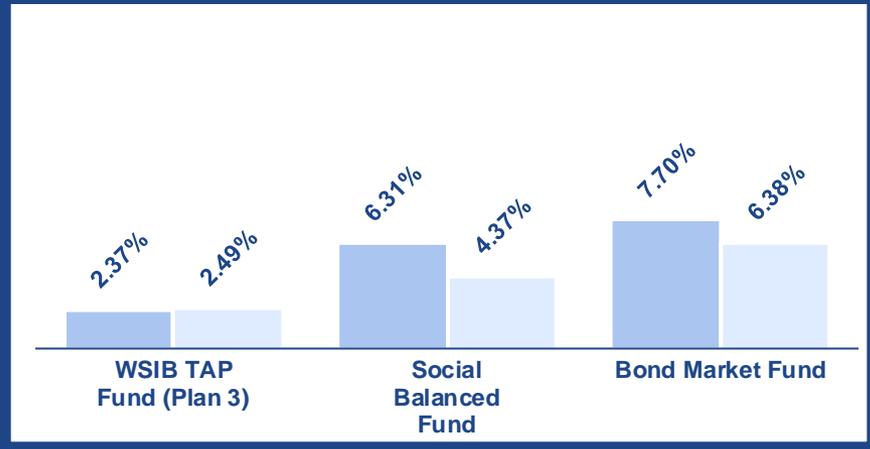
## 1 Year



## 3 Year



## 5 Year



# Retirement Strategy Funds– Quarter Returns

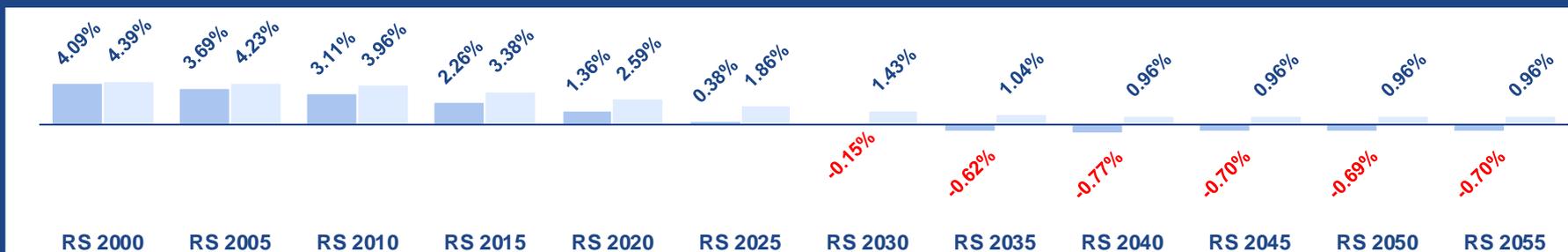
March 31, 2012

Fund Index

## Quarter



## 1 Year



## Since Inception – October 3, 2008 (RS 2055 has a since inception date of January 4, 2010)

