

## DRS Advisory Committee May 1, 2015



Fletcher Wilson  
Investment Officer, Public Equity



# Teachers' Retirement System Plan 3

March 31, 2015

	% of Assets	Option	Market Value	Quarterly Change
	60.83%	WSIB TAP Fund	\$4,296,001,407	\$111,292,587
	0.92%	Socially Responsible Balanced Fund	65,309,747	651,633
17.97%	0.14%	Retirement Strategy Fund 2000	9,968,700	88,681
	0.19%	Retirement Strategy Fund 2005	13,419,885	(432)
	0.60%	Retirement Strategy Fund 2010	42,108,947	1,181,703
	2.54%	Retirement Strategy Fund 2015	179,133,747	5,607,018
	4.13%	Retirement Strategy Fund 2020	291,440,237	9,894,332
	3.82%	Retirement Strategy Fund 2025	269,443,203	10,314,174
	2.87%	Retirement Strategy Fund 2030	202,553,133	8,564,126
	1.96%	Retirement Strategy Fund 2035	138,360,811	6,331,270
	1.00%	Retirement Strategy Fund 2040	70,836,527	3,499,093
	0.42%	Retirement Strategy Fund 2045	29,519,298	1,793,088
	0.20%	Retirement Strategy Fund 2050	14,335,944	1,757,829
	0.11%	Retirement Strategy Fund 2055	7,591,731	956,911
	0.01%	Retirement Strategy Fund 2060	653,405	653,405
	8.64%	U.S. Large Stock Fund	610,243,471	7,616,740
	1.86%	U.S. Small Value Stock Fund	131,651,287	3,272,020
	1.30%	Global Equity Fund	91,951,510	5,837,089
	0.57%	Emerging Markets Equity Fund	40,218,070	2,464,837
	4.46%	Bond Market Fund	314,683,637	6,463,307
	3.43%	Money Market Fund	242,428,184	(1,811,656)
		<b>Total Fund</b>	<b>\$7,061,852,882</b>	<b>\$186,427,756</b>

# School Employees' Retirement System Plan 3

March 31, 2015

	% of Assets	Option	Market Value	Quarterly Change
	74.39%	WSIB TAP Fund	\$1,233,693,778	\$28,099,773
	0.60%	Socially Responsible Balanced Fund	10,005,592	333,394
12.06%	0.12%	Retirement Strategy Fund 2000	2,056,429	289,113
	0.23%	Retirement Strategy Fund 2005	3,891,069	(190,962)
	0.83%	Retirement Strategy Fund 2010	13,736,893	(275,680)
	2.41%	Retirement Strategy Fund 2015	39,955,601	493,114
	3.19%	Retirement Strategy Fund 2020	52,881,475	1,858,033
	2.54%	Retirement Strategy Fund 2025	42,060,479	1,857,017
	1.19%	Retirement Strategy Fund 2030	19,757,510	1,025,526
	0.68%	Retirement Strategy Fund 2035	11,261,709	807,445
	0.34%	Retirement Strategy Fund 2040	5,712,918	458,759
	0.22%	Retirement Strategy Fund 2045	3,618,852	372,161
	0.16%	Retirement Strategy Fund 2050	2,730,371	316,730
	0.13%	Retirement Strategy Fund 2055	2,117,656	233,463
	0.01%	Retirement Strategy Fund 2060	171,478	171,478
	4.14%	U.S. Large Stock Fund	68,694,767	63,517
	0.98%	U.S. Small Value Stock Fund	16,270,014	(250,810)
	0.57%	Global Equity Fund	9,464,627	616,863
	0.24%	Emerging Markets Equity Fund	4,031,388	190,530
	1.98%	Bond Market Fund	32,792,928	1,190,910
	5.04%	Money Market Fund	83,514,646	(1,221,807)
		<b>Total Fund</b>	<b>\$1,658,420,178</b>	<b>\$36,438,564</b>

# Public Employees' Retirement System Plan 3

March 31, 2015

	% of Assets	Option	Market Value	Quarterly Change
	58.70%	WSIB TAP Fund	\$1,394,920,616	\$41,016,114
	1.19%	Socially Responsible Balanced Fund	28,343,978	684,392
19.75%	0.15%	Retirement Strategy Fund 2000	3,549,299	523,667
	0.24%	Retirement Strategy Fund 2005	5,724,747	(496,507)
	0.80%	Retirement Strategy Fund 2010	19,084,627	(456,363)
	2.26%	Retirement Strategy Fund 2015	53,819,206	(1,607,721)
	3.99%	Retirement Strategy Fund 2020	94,817,863	4,656,826
	4.48%	Retirement Strategy Fund 2025	106,570,193	3,874,664
	2.81%	Retirement Strategy Fund 2030	66,683,435	2,833,066
	2.07%	Retirement Strategy Fund 2035	49,177,389	2,538,861
	1.18%	Retirement Strategy Fund 2040	28,132,585	1,905,908
	0.82%	Retirement Strategy Fund 2045	19,453,449	1,426,639
	0.52%	Retirement Strategy Fund 2050	12,428,265	956,490
	0.38%	Retirement Strategy Fund 2055	9,073,927	621,200
	0.03%	Retirement Strategy Fund 2060	717,614	717,614
	6.41%	U.S. Large Stock Fund	152,407,349	(124,259)
	2.59%	U.S. Small Value Stock Fund	61,521,944	929,598
	1.37%	Global Equity Fund	32,533,657	1,594,054
	0.68%	Emerging Markets Equity Fund	16,154,752	259,005
	3.14%	Bond Market Fund	74,566,284	2,274,858
	6.17%	Money Market Fund	146,518,706	(3,683,829)
		<b>Total Fund</b>	<b>\$2,376,199,886</b>	<b>\$60,444,280</b>



# Deferred Compensation Fund

March 31, 2015

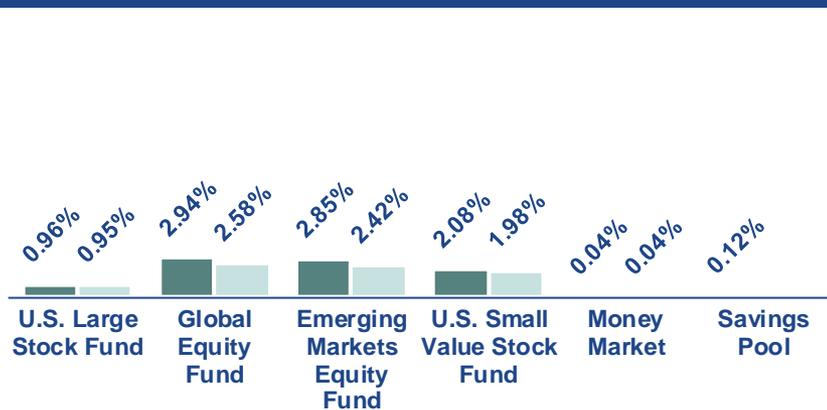
	% of Assets	Option	Market Value	Quarterly Change
45.53%	0.67%	Retirement Strategy Fund 2000	\$24,089,205	\$575,201
	1.07%	Retirement Strategy Fund 2005	38,479,182	391,329
	3.14%	Retirement Strategy Fund 2010	113,445,333	(388,816)
	8.82%	Retirement Strategy Fund 2015	318,554,281	752,594
	11.07%	Retirement Strategy Fund 2020	399,651,027	16,769,401
	8.57%	Retirement Strategy Fund 2025	309,561,240	14,046,752
	5.38%	Retirement Strategy Fund 2030	194,290,626	8,221,225
	3.52%	Retirement Strategy Fund 2035	126,965,148	3,484,397
	1.86%	Retirement Strategy Fund 2040	67,219,931	3,801,801
	0.88%	Retirement Strategy Fund 2045	31,645,770	1,702,754
	0.29%	Retirement Strategy Fund 2050	10,444,158	955,701
	0.26%	Retirement Strategy Fund 2055	9,443,862	(827,130)
0.02%	Retirement Strategy Fund 2060	632,449	632,449	
	3.68%	Socially Responsible Balanced Fund	132,969,044	663,452
	10.08%	U.S. Large Stock Fund	364,172,529	11,098,126
	5.30%	U.S. Small Value Stock Fund	191,427,527	3,174,818
	3.23%	Global Equity Fund	116,686,435	4,047,943
	1.53%	Emerging Markets Equity Fund	55,292,192	493,196
	6.38%	Bond Market Fund	230,499,796	5,393,507
	24.26%	Savings Pool	876,238,914	(22,072,549)
		<b>Total Fund</b>	<b>\$3,611,708,649</b>	<b>\$52,916,150</b>

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

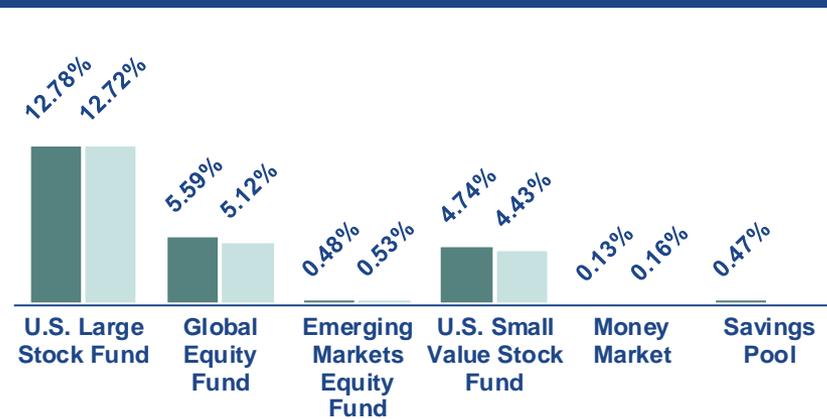
March 31, 2015

Fund Index

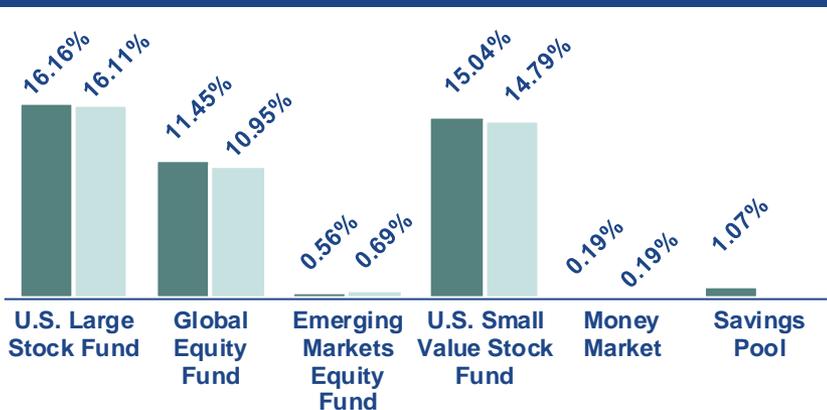
## Quarter



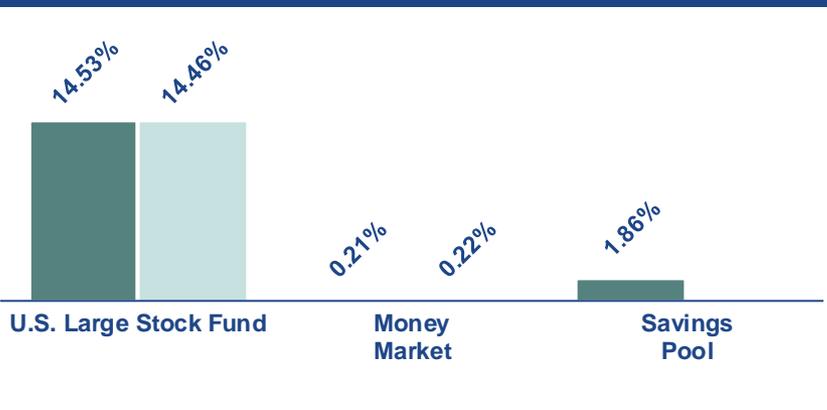
## 1 Year



## 3 Year



## 5 Year



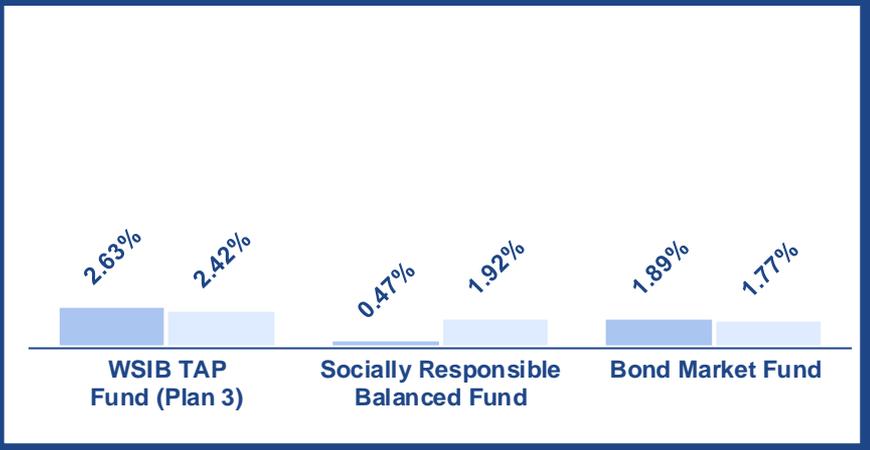


# Balanced and Bond Funds – Quarter, 1, 3, and 5 Year Returns

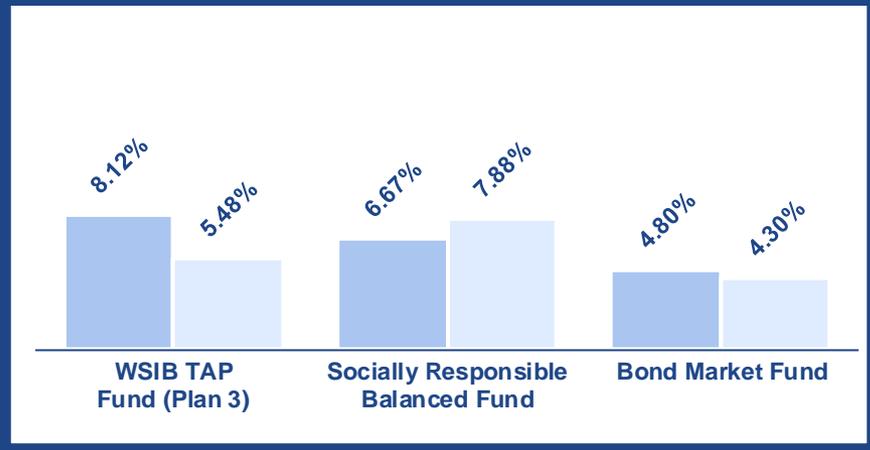
March 31, 2015

Fund Index

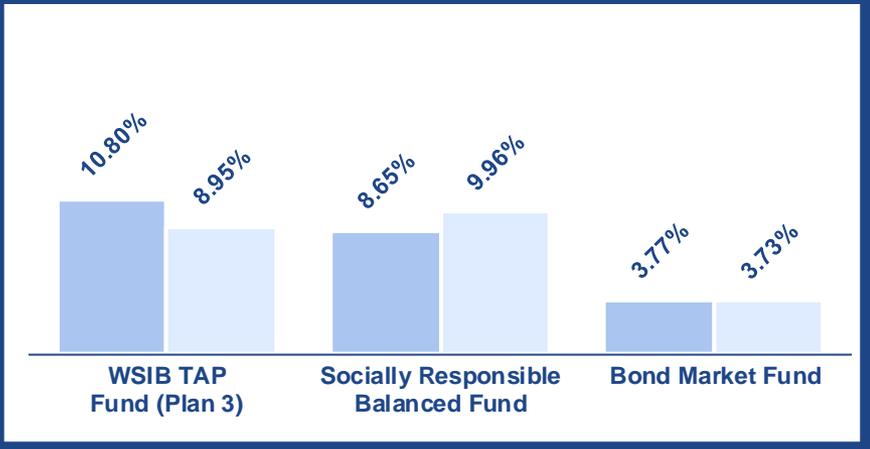
## Quarter



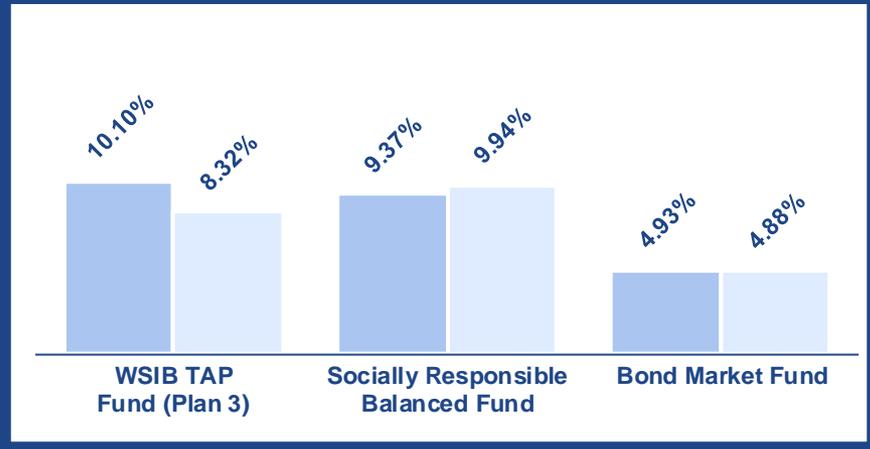
## 1 Year



## 3 Year



## 5 Year





# Retirement Strategy Funds – Quarter Returns

March 31, 2015

Fund Index

## Quarter



## 1 Year



## 3 Year

