

DRS Advisory Committee April 25, 2014



Phil Paroian
Senior Investment Officer, Public Equity

Teachers' Retirement System Plan 3

March 31, 2014

	% of Assets	Option	Market Value	Quarterly Change
	60.50%	WSIB TAP Fund	\$3,967,695,855	↑ \$128,373,239
	0.93%	Social Balanced Fund	61,017,312	↓ (690,528)
17.77%	0.16%	Retirement Strategy Fund 2000	10,168,681	↑ 486,413
	0.22%	Retirement Strategy Fund 2005	14,271,921	↑ 178,505
	0.67%	Retirement Strategy Fund 2010	43,896,768	↑ 181,699
	2.73%	Retirement Strategy Fund 2015	178,969,214	↑ 1,544,571
	4.07%	Retirement Strategy Fund 2020	266,721,345	↑ 8,177,290
	3.73%	Retirement Strategy Fund 2025	244,696,012	↑ 7,918,107
	2.78%	Retirement Strategy Fund 2030	181,998,638	↑ 4,744,640
	1.88%	Retirement Strategy Fund 2035	123,287,302	↑ 4,178,602
	0.94%	Retirement Strategy Fund 2040	61,427,641	↑ 2,585,309
	0.36%	Retirement Strategy Fund 2045	23,820,377	↑ 1,532,667
	0.15%	Retirement Strategy Fund 2050	10,118,850	↑ 1,305,903
	0.09%	Retirement Strategy Fund 2055	5,878,693	↑ 1,106,717
	8.38%	U.S. Large Stock Fund	549,914,065	↑ 7,814,667
	2.00%	U.S. Small Value Stock Fund	130,968,653	↑ 3,054,214
	1.28%	Global Equity Fund	84,031,831	↑ 2,571,100
	0.58%	Emerging Markets Equity Fund	38,129,718	↑ 137,922
	4.67%	Bond Market Fund	306,156,419	↑ 4,530,852
	3.89%	Money Market Fund	255,181,936	↓ (2,163,781)
		Total Fund	\$6,558,351,230	↑ \$177,568,106

School Employees' Retirement System Plan 3

March 31, 2014

	% of Assets	Option	Market Value	Quarterly Change
	74.11%	WSIB TAP Fund	\$1,157,847,163	↑ \$30,847,608
	0.61%	Social Balanced Fund	9,556,825	↑ 393,713
11.92%	0.13%	Retirement Strategy Fund 2000	2,011,786	↓ (392,563)
	0.27%	Retirement Strategy Fund 2005	4,220,690	↑ 165,600
	0.93%	Retirement Strategy Fund 2010	14,600,799	↑ 135,213
	2.65%	Retirement Strategy Fund 2015	41,367,539	↑ 144,645
	3.11%	Retirement Strategy Fund 2020	48,561,106	↑ 1,661,352
	2.46%	Retirement Strategy Fund 2025	38,436,135	↑ 1,087,594
	1.09%	Retirement Strategy Fund 2030	17,079,424	↑ 632,343
	0.60%	Retirement Strategy Fund 2035	9,379,082	↑ 586,187
	0.26%	Retirement Strategy Fund 2040	4,106,094	↑ 53,868
	0.18%	Retirement Strategy Fund 2045	2,853,016	↑ 319,825
	0.11%	Retirement Strategy Fund 2050	1,794,219	↑ 160,213
	0.11%	Retirement Strategy Fund 2055	1,749,621	↑ 89,636
	3.82%	U.S. Large Stock Fund	59,710,539	↑ 1,428,807
	1.21%	U.S. Small Value Stock Fund	18,969,514	↑ 547,904
	0.54%	Global Equity Fund	8,375,086	↑ 327,201
	0.25%	Emerging Markets Equity Fund	3,892,104	↓ (21,764)
	2.00%	Bond Market Fund	31,204,247	↓ (1,115,730)
	5.54%	Money Market Fund	86,578,863	↓ (2,708,249)
		Total Fund	\$1,562,293,853	↑ \$34,343,403

Public Employees' Retirement System Plan 3

March 31, 2014

	% of Assets	Option	Market Value	Quarterly Change
	58.15%	WSIB TAP Fund	\$1,279,867,050	↑ \$44,255,879
	1.15%	Social Balanced Fund	25,205,136	↑ 635,195
19.45%	0.13%	Retirement Strategy Fund 2000	2,791,877	↑ 135,848
	0.19%	Retirement Strategy Fund 2005	4,278,413	↑ 222,717
	0.90%	Retirement Strategy Fund 2010	19,719,096	↑ 165,395
	2.58%	Retirement Strategy Fund 2015	56,762,536	↑ 668,354
	4.01%	Retirement Strategy Fund 2020	88,256,974	↑ 722,302
	4.43%	Retirement Strategy Fund 2025	97,537,525	↑ 2,950,319
	2.80%	Retirement Strategy Fund 2030	61,584,478	↑ 1,045,800
	1.94%	Retirement Strategy Fund 2035	42,639,752	↑ 1,103,064
	1.10%	Retirement Strategy Fund 2040	24,147,878	↑ 1,675,342
	0.69%	Retirement Strategy Fund 2045	15,230,792	↑ 685,227
	0.41%	Retirement Strategy Fund 2050	9,051,670	↑ 1,007,574
	0.28%	Retirement Strategy Fund 2055	6,107,292	↓ (592,537)
	5.91%	U.S. Large Stock Fund	130,022,871	↑ 3,086,837
	2.91%	U.S. Small Value Stock Fund	63,961,242	↑ 1,945,297
	1.35%	Global Equity Fund	29,789,543	↓ (355,933)
	0.71%	Emerging Markets Equity Fund	15,656,987	↓ (826,989)
	3.21%	Bond Market Fund	70,728,145	↑ 277,854
	7.17%	Money Market Fund	157,736,496	↓ (798,683)
		Total Fund	\$2,201,075,753	↑ \$58,008,863

Deferred Compensation Fund

March 31, 2014

	% of Assets	Option	Market Value	Quarterly Change
43.64%	0.70%	Retirement Strategy Fund 2000	\$24,128,088	↑ \$328,332
	1.12%	Retirement Strategy Fund 2005	38,778,261	↑ 906,574
	3.39%	Retirement Strategy Fund 2010	117,660,667	↑ 1,649,777
	9.19%	Retirement Strategy Fund 2015	318,735,741	↑ 4,175,510
	10.32%	Retirement Strategy Fund 2020	357,820,154	↑ 10,279,623
	7.79%	Retirement Strategy Fund 2025	270,160,601	↑ 8,855,933
	4.97%	Retirement Strategy Fund 2030	172,325,526	↑ 4,683,589
	3.25%	Retirement Strategy Fund 2035	112,587,724	↑ 3,558,058
	1.66%	Retirement Strategy Fund 2040	57,473,958	↑ 2,570,125
	0.75%	Retirement Strategy Fund 2045	26,089,087	↑ 1,422,332
	0.26%	Retirement Strategy Fund 2050	9,022,033	↑ 928,624
0.25%	Retirement Strategy Fund 2055	8,605,308	↑ 284,179	
	3.61%	Social Balanced Fund	125,033,501	↑ 3,376,141
	8.43%	U.S. Large Stock Fund	292,354,658	↑ 10,889,909
	5.62%	U.S. Small Value Stock Fund	194,712,987	↑ 6,708,455
	3.09%	Global Equity Fund	107,124,374	↑ 4,149,220
	1.61%	Emerging Markets Equity Fund	55,979,354	↓ (2,071,886)
	6.21%	Bond Market Fund	215,283,523	↓ (1,570,574)
	27.79%	Savings Pool	963,705,880	↓ (25,807,767)
		Total Fund	\$3,467,581,423	↑ \$35,316,155

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

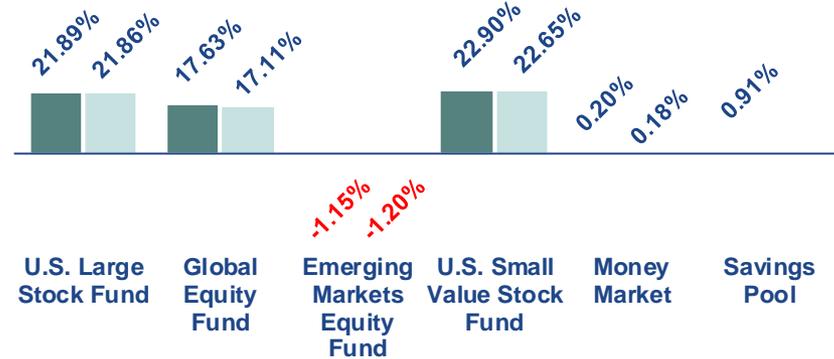
March 31, 2014

Fund Index

Quarter



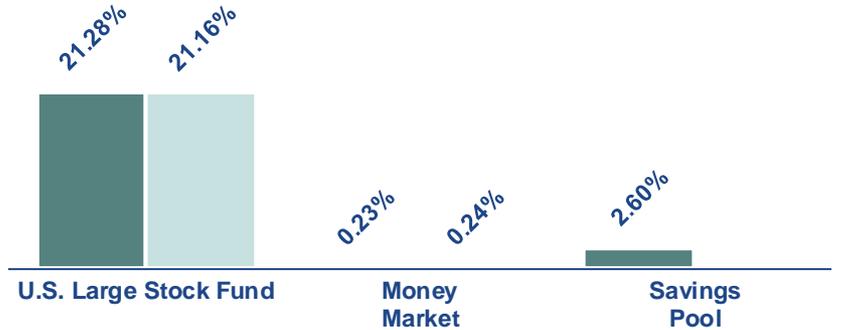
1 Year



3 Year



5 Year



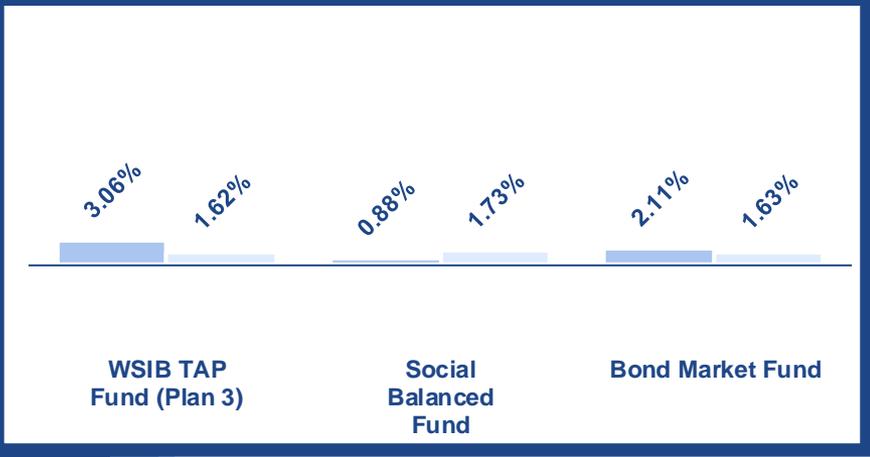


Balanced and Bond Funds – Quarter, 1, 3, and 5 Year Returns

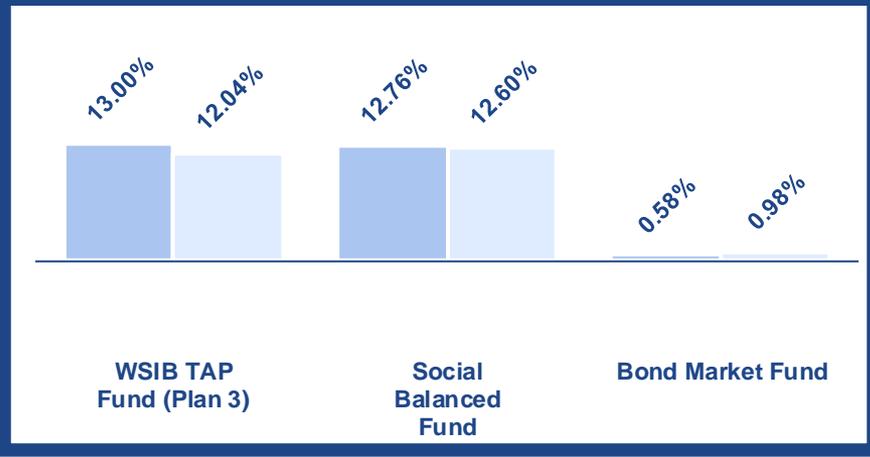
March 31, 2014

Fund Index

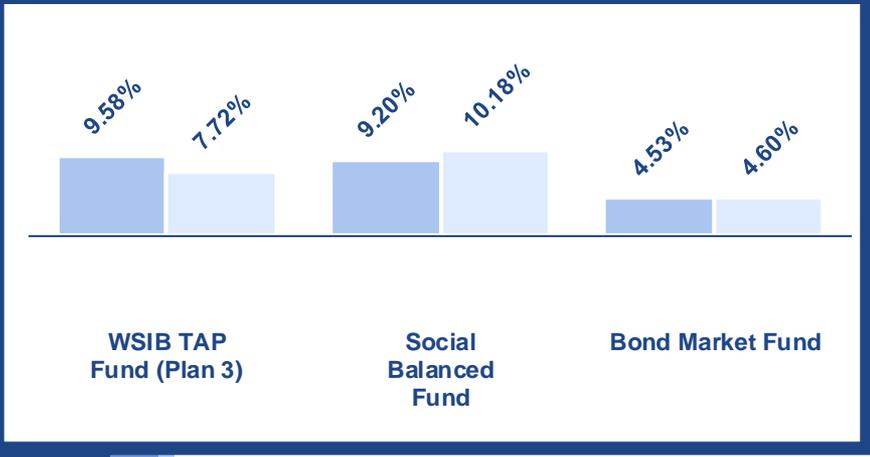
Quarter



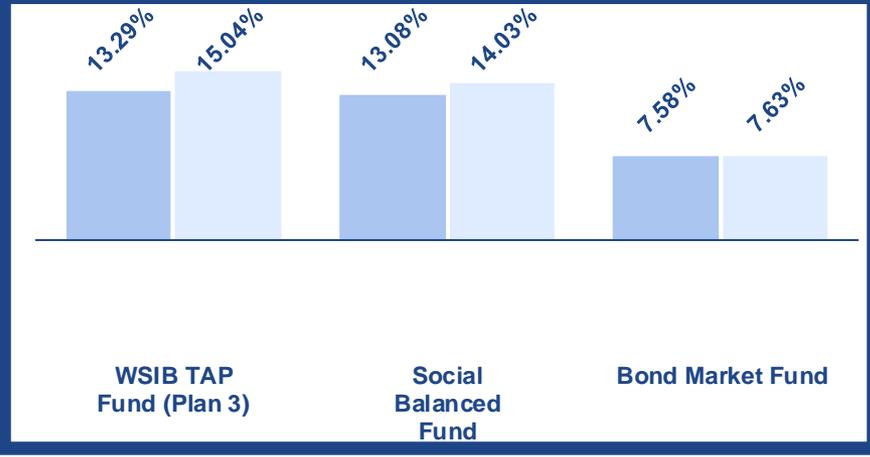
1 Year



3 Year



5 Year





Retirement Strategy Funds– Quarter Returns

March 31, 2014

Fund Index

Quarter



1 Year



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

