



State Universities Retirement System
 Defined Benefit Plan Investment Information
 As of December 31, 2011

This information is required by Public Act 93-0499

Assets (amounts reported are in thousands)	\$13,004,641	A
Investment Income	\$27,048	B
Monthly Change in Plan Asset Value	-\$72,658	
Yield	0.2%	B / A
Monthly Rate of Return (Net of Fees)	0.0%	

Asset Allocation

	Actual	Strategic Target
US Equities	30.5%	31.0%
Non-US Equities	17.6%	20.0%
Global Equities	10.0%	10.0%
Private Equities	8.5%	6.0%
Real Estate	7.1%	7.0%
Fixed Income	20.9%	21.0%
TIPS	4.0%	4.0%
Opportunity Fund	1.4%	1.0%
Total*	100.0%	100.0%

*Totals may not add due to rounding.

SURS Custodian

Northern Trust Company

Third Party Securities Lending Agent

Credit Suisse

Investment Managers Utilized by SURS

Aberdeen Asset Management Adams Street Partners Alinda Capital Partners Angelo Gordon & Co. Ativo Capital Management BlackRock, Inc. Buford, Dickson, Harper & Sparrow, Inc. CBRE Clarion Securities Calamos Investments Channing Capital Management Chicago Equity Partners Dune Capital Management EARNEST Partners Fiduciary Management Associates Franklin Templeton Real Estate Advisors Garcia Hamilton & Associates GlobeFlex Capital Herndon Capital Management (formerly Atlanta Life) Holland Capital Management Jacobs Levy Equity Management LM Capital Group Lombardia Capital Partners Longfellow Investment Management Macquarie Capital Martin Currie	Metropolitan West Asset Management Mondrian Investment Partners Muller & Monroe Asset Management NCM Capital Management Neuberger Berman Fixed Income New Century Advisors Northern Trust Global Investments Oaktree Capital Management Pacific Investment Management Company Pantheon Ventures Piedmont Investment Advisors Profit Investment Management Progress Investment Management Pugh Capital Management Pyramis Global Advisors RLJ Western Asset Management RhumbLine Advisers RREEF Securities Smith Graham & Co. State Street Global Advisors Strategic Global Advisors T. Rowe Price Associates Taplin, Canida & Habacht 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 December 31, 2011

This information is required by Public Act 93-0499

Assets (amounts reported are in thousands)	\$876,866	A
SMP Disability/Forfeiture Reserves	\$67,996	B
Total SMP Assets	\$944,862	A+B
Monthly Change in Plan Asset Values	\$9,430	

SURS Service Providers and Investment Options

Fidelity Investments

Plan Assets \$495,408

	Monthly return		Monthly return
Fidelity Managed Income Portfolio	0.1%	Fidelity Real Estate Investment Portfolio	4.4%
Spartan U.S. Bond Index	1.1%	Fidelity Freedom K 2000	0.3%
PIMCO Total Return Institutional Fund	1.7%	Fidelity Freedom K 2005	0.2%
Fidelity Four-in-One Index	0.2%	Fidelity Freedom K 2010	0.1%
Fidelity Puritan	0.6%	Fidelity Freedom K 2015	0.1%
Ariel Fund	2.1%	Fidelity Freedom K 2020	0.1%
Fidelity Contrafund	-1.1%	Fidelity Freedom K 2025	0.0%
Hartford Capital Appreciation Y Fund	-0.2%	Fidelity Freedom K 2030	0.0%
Fidelity Growth Company	-1.9%	Fidelity Freedom K 2035	-0.2%
Fidelity Low-Priced Stock Fund	-0.3%	Fidelity Freedom K 2040	-0.2%
Spartan Extended Market Index	0.0%	Fidelity Freedom K 2045	-0.1%
Spartan Total Market Index	0.8%	Fidelity Freedom K 2050	-0.3%
Spartan 500 Index Fund	1.0%	Fidelity Freedom K Income	0.3%
ABF Large Cap Value Plan Ahead Inst	1.5%	Fidelity Diversified International	-2.6%
Buffalo Small Cap Fund	-0.4%	Spartan International Index	-2.1%
		Fidelity Worldwide	-1.1%

TIAA-CREF

Plan Assets \$381,458

	Monthly return		Monthly return
TIAA Traditional Annuity	0.3%	Lifecycle 2010 Fund	0.2%
CREF Money Market Account	0.0%	Lifecycle 2015 Fund	0.1%
CREF Bond Market Account	1.2%	Lifecycle 2020 Fund	-0.1%
CREF Inflation Linked Bond Account	0.1%	Lifecycle 2025 Fund	-0.2%
CREF Social Choice Account	-0.2%	Lifecycle 2030 Fund	-0.2%
CREF Equity Index Account	0.8%	Lifecycle 2035 Fund	-0.5%
CREF Growth Account ¹	-0.7%	Lifecycle 2040 Fund	-0.5%
CREF Stock Account	-0.5%	Lifecycle 2045 Fund	-0.4%
TIAA-CREF Large-Cap Growth Index Fund	-0.3%	Lifecycle 2050 Fund	-0.4%
CREF Global Equities Account	-1.1%	Lifecycle 2055 Fund	-0.5%
TIAA Real Estate Account	0.9%	Lifecycle Retirement Income Fund	0.3%

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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