



State Universities Retirement System
 Defined Benefit Plan Investment Information
 As of November 30, 2008

This information is required by Public Act 93-0499

Assets (amounts reported are in thousands)	\$10,658,779	A
Investment Income	\$33,964	B
Monthly Change in Plan Asset Value	-\$581,851	
Yield	0.3%	B / A
Monthly Rate of Return (Net of Fees)	-4.5%	

Asset Allocation

	Actual	Strategic Target
US Equities	29.3%	35.0%
Non-US Equities	14.3%	18.0%
Global Equities	8.0%	9.0%
Private Equities	10.8%	6.0%
Real Estate	5.8%	6.0%
Fixed Income	26.1%	21.0%
TIPS	5.6%	5.0%
Opportunity Fund	0.1%	0.0%
Total	100.0%	100.0%

SURS Custodians

Northern Trust Company
 Barclays Global Investors

Third Party Securities Lending Agent

Credit Suisse

Investment Managers Utilized by SURS

Aberdeen Asset Management Adams Street Partners Ativo Capital Management Atlanta Life Investment Advisors Attucks Asset Management Barclays Global Investors BlackRock Financial Management Buford, Dickson, Harper & Sparrow, Inc. Calamos Investments Capital Guardian Trust Company Channing Capital Management Cypress Asset Management GlobeFlex Capital, L.P. Holland Capital Management ING Clarion Real Estate Securities Jacobs Levy Equity Management Lombardia Capital Partners Martin Currie Metropolitan West Asset Management Mondrian Investment Partners	Muller & Monroe Asset Management NCM Capital Management Northern Trust Global Investments Pacific Investment Management Company Pantheon Ventures Paradigm Asset Management Payden & Rygel Piedmont Investment Advisors Profit Investment Management Progress Investment Management Pugh Capital Management Pyramis Global Advisors RhumbLine Advisers RREEF Securities Smith Graham & Co. Strategic Global Advisors T. Rowe Price Associates Taplin, Canida & Habacht UBS Global Asset Management Wellington Management Western Asset 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 November 30, 2008

This information is required by Public Act 93-0499

Assets (amounts reported are in thousands)	\$440,252	A
SMP Disability/Forfeiture Reserves	\$51,906	B
Total SMP Assets	\$492,158	A+B
Monthly Change in Plan Asset Values	-\$19,084	

SURS Service Providers and Investment Options

Fidelity Investments

Plan Assets \$232,678

	Monthly return		Monthly return
Fidelity Managed Income Portfolio	0.2%	Fidelity Real Estate Investment Portfolio	-24.3%
Fidelity U.S. Bond Index	2.5%	Fidelity Freedom 2000	-2.9%
PIMCO Total Return Fund	2.0%	Fidelity Freedom 2005	-4.7%
Fidelity Four-in-One Index	-6.2%	Fidelity Freedom 2010	-5.0%
Fidelity Puritan	-5.2%	Fidelity Freedom 2015	-5.3%
Ariel Fund	-15.2%	Fidelity Freedom 2020	-6.4%
Fidelity Contrafund	-7.0%	Fidelity Freedom 2025	-6.8%
Hartford Capital Appreciation Y Fund	-9.1%	Fidelity Freedom 2030	-7.5%
Fidelity Growth Company	-11.1%	Fidelity Freedom 2035	-7.8%
Fidelity Low-Priced Stock Fund	-8.8%	Fidelity Freedom 2040	-8.1%
Spartan Extended Market Index	-11.3%	Fidelity Freedom 2045	-8.3%
Spartan Total Market Index	-8.0%	Fidelity Freedom 2050	-8.6%
Spartan U.S. Equity Index	-7.2%	Fidelity Freedom Income	-2.7%
ABF Large Cap Value	-7.4%	Fidelity Diversified International	-7.9%
Buffalo Small Cap Fund	-8.9%	Spartan International Index	-6.0%
		Fidelity Worldwide	-8.1%

TIAA-CREF

Plan Assets \$207,574

	Monthly return		Monthly return
TIAA Traditional Annuity	0.4%	Lifecycle 2010 Fund	-2.80%
CREF Money Market Account	0.2%	Lifecycle 2015 Fund	-3.55%
CREF Bond Market Account	2.6%	Lifecycle 2020 Fund	-4.36%
CREF Inflation Linked Bond Account	0.5%	Lifecycle 2025 Fund	-5.21%
CREF Social Choice Account	-3.6%	Lifecycle 2030 Fund	-5.98%
CREF Equity Index Account	-7.9%	Lifecycle 2035 Fund	-6.64%
CREF Growth Account ¹	-8.3%	Lifecycle 2040 Fund	-6.66%
CREF Stock Account	-7.5%	Lifecycle 2045 Fund	-6.79%
TIAA-CREF Large-Cap Growth Index Fund	-8.0%	Lifecycle 2050 Fund	-7.23%
CREF Global Equities Account	-6.7%	Lifecycle Retirement Income Fund	-1.65%
TIAA Real Estate Account	-4.4%		

1. The 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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