

OTHER PERS NON-PENSION FUNDS
INVESTMENT PERFORMANCE REPORT AS OF MAY 31, 2014

	May-14					April-14					March-14					December-13					September-13					Current FYTD		Prior Year FY13		3 Years Ended 6/30/2013		5 Years Ended 6/30/2013	
	Allocation		Month			Allocation		Month			Allocation		Quarter			Allocation		Quarter			Allocation		Quarter			Returns		Returns		Gross		Gross	
	Market Value	Actual	Policy	Gross	Net	Market Value	Actual	Policy	Gross	Net	Market Value	Actual	Policy	Gross	Net	Market Value	Actual	Policy	Gross	Net	Market Value	Actual	Policy	Gross	Net	Gross	Net	Gross	Net	Gross	Net		
PERS RETIREE HEALTH CREDIT FUND																																	
TOTAL PERS RETIREE HEALTH	88,419,667	100.0%	100.0%	1.79%	1.76%	86,525,380	100.0%	100.0%	0.24%	0.21%	85,940,208	100.0%	100.0%	1.76%	1.67%	83,492,581	100.0%	100.0%	5.74%	5.65%	78,130,184	100.0%	100.0%	4.72%	4.63%	14.96%	14.60%	15.20%	14.80%	13.13%	12.74%	7.09%	6.77%
POLICY TARGET BENCHMARK				1.60%	1.60%				0.37%	0.37%				1.74%	1.74%				5.25%	5.25%				4.98%	4.98%	14.63%	14.63%	12.00%	12.00%	11.58%	11.58%	5.58%	5.58%
Large Cap Domestic Equity																																	
SEI Large Cap Index Fund	33,094,803	37.4%	37.0%	2.29%	2.26%	32,205,649	37.2%	37.0%	0.48%	0.45%	31,907,563	37.1%	37.0%	2.03%	1.94%	30,898,508	37.0%	37.0%	10.22%	10.13%	29,229,877	37.4%	37.0%	6.02%	5.93%	22.54%	22.15%	22.92%	22.50%	19.19%	18.78%	N/A	N/A
Total Large Cap Domestic Equity	33,094,803	37.4%	37.0%	2.29%	2.26%	32,205,649	37.2%	37.0%	0.48%	0.45%	31,907,563	37.1%	37.0%	2.03%	1.94%	30,898,508	37.0%	37.0%	10.22%	10.13%	29,229,877	37.4%	37.0%	6.02%	5.93%	22.54%	22.15%	22.92%	22.50%	19.19%	18.78%	7.03%	6.72%
Russell 1000				2.30%	2.30%				0.47%	0.47%				2.05%	2.05%				10.23%	10.23%				6.02%	6.02%	22.57%	22.57%	21.24%	21.24%	18.63%	18.63%	7.26%	7.26%
Small Cap Domestic Equity																																	
SEI Small Cap Fund	8,115,868	9.2%	9.0%	0.48%	0.45%	8,043,470	9.3%	9.0%	-3.79%	-3.82%	8,326,554	9.7%	9.0%	1.08%	1.00%	8,155,229	9.8%	9.0%	9.26%	9.16%	7,623,662	9.8%	9.0%	10.33%	10.23%	17.79%	17.42%	25.06%	24.63%	17.65%	17.24%	N/A	N/A
Total Small Cap Domestic Equity	8,115,868	9.2%	9.0%	0.48%	0.45%	8,043,470	9.3%	9.0%	-3.79%	-3.82%	8,326,554	9.7%	9.0%	1.08%	1.00%	8,155,229	9.8%	9.0%	9.26%	9.16%	7,623,662	9.8%	9.0%	10.33%	10.23%	17.79%	17.42%	25.06%	24.63%	17.65%	17.24%	9.53%	9.21%
Russell 2000				0.80%	0.80%				-3.88%	-3.88%				1.12%	1.12%				8.72%	8.72%				10.21%	10.21%	17.39%	17.39%	24.21%	24.21%	18.67%	18.67%	7.94%	7.94%
International Equity																																	
SEI World Equity Ex US	12,233,256	13.8%	14.0%	2.41%	2.38%	11,892,677	13.7%	14.0%	0.42%	0.39%	11,790,988	13.7%	14.0%	0.08%	-0.01%	11,648,052	14.0%	14.0%	5.86%	5.77%	10,899,266	14.0%	14.0%	9.59%	9.50%	19.40%	19.02%	21.29%	20.87%	0.11457	0.11072	N/A	N/A
Total International Equity	12,233,256	13.8%	14.0%	2.41%	2.38%	11,892,677	13.7%	14.0%	0.42%	0.39%	11,790,988	13.7%	14.0%	0.08%	-0.01%	11,648,052	14.0%	14.0%	5.86%	5.77%	10,899,266	14.0%	14.0%	9.59%	9.50%	19.40%	19.02%	21.29%	20.87%	11.46%	11.07%	0.87%	0.52%
MSCI EAFE				1.62%	1.62%				1.45%	1.45%				0.66%	0.66%				5.71%	5.71%				11.56%	11.56%	22.39%	22.39%	18.62%	18.62%	10.04%	10.04%	-0.22%	-0.22%
Core Plus Fixed Income																																	
SEI Core Fixed Income Fund	28,232,313	31.9%		1.31%	1.28%	27,742,119	32.1%		0.92%	0.89%	27,366,970	31.8%		2.12%	2.03%	26,493,612	31.7%		0.28%	0.20%	24,281,170	31.1%		0.59%	0.50%	5.32%	4.98%	2.90%	2.54%	5.94%	5.57%	N/A	N/A
SEI Emerging Markets Debt Fund	3,096,292	3.5%		2.93%	2.90%	2,993,513	3.5%		1.31%	1.28%	2,940,617	3.4%		2.82%	2.73%	2,823,079	3.4%		-0.83%	-0.91%	2,816,151	3.6%		-0.31%	-0.40%	6.00%	5.66%	7.55%	7.17%	10.22%	9.84%	N/A	N/A
SEI High Yield Bond Fund	3,641,649	4.1%		0.93%	0.90%	3,592,867	4.2%		0.73%	0.70%	3,552,263	4.1%		2.96%	2.88%	3,413,381	4.1%		3.23%	3.14%	3,276,936	4.2%		2.03%	1.94%	10.25%	9.90%	13.90%	13.51%	13.04%	12.65%	N/A	N/A
Total Core Plus Fixed Income	34,970,254	39.6%	40.0%	1.41%	1.38%	34,328,499	39.7%	40.0%	0.93%	0.90%	33,859,850	39.4%	40.0%	2.27%	2.18%	32,730,072	39.2%	40.0%	0.50%	0.41%	30,374,257	38.9%	40.0%	0.66%	0.57%	5.89%	5.55%	4.52%	4.16%	7.13%	6.76%	8.74%	8.79%
BC Aggregate				1.14%	1.14%				0.84%	0.84%				1.84%	1.84%				-0.14%	-0.14%				0.57%	0.57%	4.32%	4.32%	-0.69%	-0.69%	3.51%	3.51%	5.19%	5.19%
Cash																																	
Northern Trust STIF	5,486	0.0%	0.0%	0.00%	0.00%	55,085	0.1%	0.0%	0.00%	0.00%	55,253	0.1%	0.0%	0.00%	0.00%	60,720	0.1%	0.0%	0.00%	0.00%	3,122	0.0%	0.0%	0.00%	0.00%	0.01%	0.01%	0.18%	0.18%	0.17%	0.17%	0.43%	0.40%
90 Day T-Bills				0.00%	0.00%				0.00%	0.00%				0.01%	0.01%				0.02%	0.02%				0.02%	0.02%	0.05%	0.05%	0.11%	0.11%	0.11%	0.11%	0.29%	0.29%
PERS GROUP INSURANCE																																	
Cash Equivalents																																	
Northern Trust	37,925,240			0.00%	0.00%	38,825,872			0.00%	0.00%	39,225,538			0.00%	0.00%	39,626,348			0.00%	0.00%	41,645,124			N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
TOTAL CASH EQUIVALENTS	37,925,240	100.0%	100.0%	0.00%	0.00%	38,825,872	100.0%	100.0%	0.00%	0.00%	39,225,538	100.0%	100.0%	0.00%	0.00%	39,626,348	100.0%	100.0%	0.00%	0.00%	41,645,124	100.0%	100.0%	0.00%	0.00%	0.01%	0.01%	0.27%	0.27%	0.27%	0.27%	0.45%	0.45%
90 Day T-Bill				0.00%	0.00%				0.00%	0.00%				0.01%	0.01%				0.02%	0.02%				0.02%	0.02%	0.05%	0.05%	0.11%	0.11%	0.11%	0.11%	0.30%	0.30%

NOTE: Monthly returns and market values are preliminary and subject to change.