OTHER PERS NON-PENSION FUNDS
INVESTMENT PERFORMANCE REPORT AS OF MAY 31, 2016

	May-16					April-16					March-16					December-15					September-15					Current FYTD Returns		Prior Year FY15 Returns		3 Years Ended 6/30/2015		5 Years Ended 6/30/2015	
		Allocation		Month			Allocation		Month			Allocation		Quarter			Allocation		Quarter			Allocation		Quarter									
	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	Gross	Net
PERS RETIREE HEALTH CREDIT FUND																																	
TOTAL PERS RETIREE HEALTH	***100,354,151***	***100.0%***	***100.0%***	***0.64%***	***0.60%***	***99,534,478***	***100.0%***	***100.0%***	***0.89%***	***0.85%***	***98,401,571***	***100.0%***	***100.0%***	***1.67%***	***1.56%***	***96,046,927***	***100.0%***	***100.0%***	***2.93%***	***2.82%***	***92,663,350***	***100.0%***	***100.0%***	***-5.49%***	***-5.59%***	**0.42%**	**0.02%**	**3.50%**	**3.06%**	**11.03%**	**10.62%**	**11.46%**	**11.06%**
POLICY TARGET BENCHMARK				*0.73%*	*0.73%*				*0.90%*	*0.90%*				*1.19%*	*1.19%*				*3.19%*	*3.19%*				*-4.59%*	*-4.59%*	*1.27%*	*1.27%*	*3.57%*	*3.57%*	*10.51%*	*10.51%*	*10.85%*	*10.85%*
Large Cap Domestic Equity																																	
SEI Large Cap Index Fund	**37,651,239**	**37.5%**	**37.0%**	**1.75%**	**1.71%**	**36,909,430**	**37.1%**	**37.0%**	**0.54%**	**0.50%**	**36,637,991**	**37.2%**	**37.0%**	***1.19%***	**1.08%**	**35,913,118**	**37.4%**	**37.0%**	***6.47%***	**6.36%**	**33,484,532**	**36.1%**	**37.0%**	***-6.83%***	**-6.93%**	**2.69%**	**2.28%**	**7.38%**	**6.92%**	**17.73%**	**17.29%**	**17.58%**	**17.16%**
Russell 1000				*1.75%*	*1.75%*				*0.54%*	*0.54%*				*1.17%*	*1.17%*				*6.50%*	*6.50%*				*-6.83%*	*-6.83%*	*2.70%*	*2.70%*	*7.37%*	*7.37%*	*17.73%*	*17.73%*	*17.58%*	*17.58%*
Small Cap Domestic Equity																																	
SEI Small Cap Fund	**9,103,179**	**9.1%**	**9.0%**	**2.02%**	**1.98%**	**8,903,696**	**8.9%**	**9.0%**	**0.92%**	**0.88%**	**8,807,599**	**9.0%**	**9.0%**	***-0.83%***	**-0.93%**	**8,816,802**	**9.2%**	**9.0%**	***3.40%***	**3.29%**	**8,476,238**	**9.1%**	**9.0%**	***-10.69%***	**-10.79%**	**-5.70%**	**-6.08%**	**5.99%**	**5.54%**	**18.12%**	**17.68%**	**16.50%**	**16.08%**
Russell 2000				*2.25%*	*2.25%*				*1.57%*	*1.57%*				*-1.52%*	*-1.52%*				*3.59%*	*3.59%*				*-11.92%*	*-11.92%*	*-6.67%*	*-6.67%*	*6.49%*	*6.49%*	*17.81%*	*17.81%*	*17.08%*	*17.08%*
International Equity																																	
SEI World Equity Ex US	**12,904,376**	**12.9%**	**14.0%**	**-1.16%**	**-1.20%**	**13,023,719**	**13.1%**	**14.0%**	**1.41%**	**1.37%**	**12,815,880**	**13.0%**	**14.0%**	***-0.19%***	**-0.29%**	**12,738,354**	**13.3%**	**14.0%**	***3.65%***	**3.54%**	**12,204,326**	**13.2%**	**14.0%**	***-12.64%***	**-12.74%**	**-9.41%**	**-9.77%**	**-3.02%**	**-3.43%**	**11.27%**	**10.85%**	**9.48%**	**9.08%**
MSCI EAFE				*-0.91%*	*-0.91%*				*2.90%*	*2.90%*				*-3.00%*	*-3.00%*				*4.71%*	*4.71%*				*-10.23%*	*-10.23%*	*-7.04%*	*-7.04%*	*-4.22%*	*-4.22%*	*11.97%*	*11.97%*	*9.54%*	*9.54%*
Core Plus Fixed Income																																	
SEI Core Fixed Income Fund	32,816,248	32.7%		0.14%	0.10%	32,692,628	32.8%		0.52%	0.48%	32,462,984	33.0%		2.87%	2.76%	31,336,406	32.6%		-0.25%	-0.36%	31,200,038	33.7%		0.92%	0.81%	4.24%	3.83%	2.61%	2.17%	3.05%	2.66%	4.80%	4.42%
SEI Emerging Markets Debt Fund	3,914,977	3.9%		-2.96%	-3.00%	4,025,697	4.0%		2.58%	2.54%	3,917,643	4.0%		8.26%	8.15%	3,593,724	3.7%		0.12%	0.02%	3,564,372	3.8%		-7.06%	-7.16%	0.28%	-0.11%	-7.91%	-8.31%	0.20%	-0.18%	4.61%	4.23%
SEI High Yield Bond Fund	3,941,213	3.9%		0.86%	0.82%	3,898,910	3.9%		3.79%	3.75%	3,750,051	3.8%		2.21%	2.10%	3,641,817	3.8%		-3.00%	-3.10%	3,727,849	4.0%		-4.23%	-4.34%	-0.61%	-1.00%	0.76%	0.33%	7.74%	7.34%	9.67%	9.27%
Total Core Plus Fixed Income	**40,672,438**	**40.5%**	**40.0%**	**-0.10%**	**-0.13%**	**40,617,235**	**40.8%**	**40.0%**	**1.03%**	**0.99%**	**40,130,678**	**40.8%**	**40.0%**	***3.31%***	**3.20%**	**38,571,947**	**40.2%**	**40.0%**	***-0.48%***	**-0.59%**	**38,492,259**	**41.5%**	**40.0%**	***-0.39%***	**-0.50%**	**3.36%**	**2.95%**	**1.45%**	**1.02%**	**3.31%**	**2.92%**	**5.34%**	**4.96%**
BC Aggregate				*0.03%*	*0.03%*				*0.38%*	*0.38%*				*3.03%*	*3.03%*				*-0.57%*	*-0.57%*				*1.23%*	*1.23%*	*4.13%*	*4.13%*	*1.85%*	*1.85%*	*1.82%*	*1.82%*	*3.35%*	*3.35%*
Cash																																	
Northern Trust STIF	**22,919**	**0.0%**	**0.0%**	**0.02%**	**0.02%**	**80,398**	**0.1%**	**0.0%**	**0.02%**	**0.02%**	**9,423**	**0.0%**	**0.0%**	**0.06%**	**0.06%**	**6,706**	**0.0%**	**0.0%**	**0.00%**	**0.00%**	**5,995**	**0.0%**	**0.0%**	**0.00%**	**0.00%**	**0.11%**	**0.11%**	**0.01%**	**0.01%**	**0.07%**	**0.07%**	**0.11%**	**0.11%**
90 Day T-Bills				*0.01%*	*0.01%*				*0.03%*	*0.03%*				*0.07%*	*0.07%*				*0.03%*	*0.03%*				*0.01%*	*0.01%*	*0.15%*	*0.15%*	*0.02%*	*0.02%*	*0.06%*	*0.06%*	*0.08%*	*0.08%*
PERS GROUP INSURANCE																																	
TOTAL PERS GROUP INSURANCE	***38,722,997***	***100.0%***	***100.0%***	***-0.04%***	***-0.04%***	***37,434,730***	***100.0%***	***100.0%***	***0.16%***	***0.16%***	***38,575,386***	***100.0%***	***100.0%***	***0.97%***	***0.94%***	***38,411,033***	***100.0%***	***100.0%***	***-0.06%***	***-0.08%***	***36,093,259***	***100.0%***	***100.0%***	***0.00%***	***0.00%***	**1.03%**	**0.99%**	**0.01%**	**0.01%**	**0.10%**	**0.10%**	**0.17%**	**0.17%**
POLICY TARGET BENCHMARK	*38,723,001*			*-0.06%*	*-0.06%*				*0.13%*	*0.13%*				*0.91%*	*0.91%*				*0.03%*	*0.03%*				*0.01%*	*0.01%*	*1.02%*	*1.02%*	*0.02%*	*0.02%*	*0.06%*	*0.06%*	*0.08%*	*0.08%*
SHORT TERM FIXED INCOME																																	
JP Morgan	33,422,510	86.3%	86.3%	-0.04%	-0.04%	33,436,827	89.3%	89.3%	0.17%	0.17%	34,879,083	90.4%	90.4%	N/A	N/A	35,465,482	92.3%	92.3%	N/A	N/A	-	0.0%	0.0%	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
BC 1-3 Year Gov/Credit Index				***-0.07%***	***-0.07%***				***0.14%***	***0.14%***																							
Cash Equivalents																																	
Northern Trust	5,300,487			0.02%	0.02%	3,997,903			0.02%	0.02%	3,696,303			0.06%	0.06%	2,945,551			0.00%	0.00%	36,093,259			0.00%	0.00%	0.11%	0.11%	0.01%	0.01%	N/A	N/A	N/A	N/A
TOTAL CASH EQUIVALENTS	***5,300,487***	***13.7%***	***13.7%***	***0.02%***	***0.02%***	***3,997,903***	***10.7%***	***10.7%***	***0.02%***	***0.02%***	***3,696,303***	***9.6%***	***9.6%***	***0.06%***	***0.06%***	***2,945,551***	***7.7%***	***7.7%***	***0.00%***	***0.00%***	***36,093,259***	***100.0%***	***100.0%***	***0.00%***	***0.00%***	***0.11%***	***0.11%***	***0.01%***	***0.01%***	***0.10%***	***0.10%***	***0.17%***	***0.17%***
90 Day T-Bill				*0.01%*	*0.01%*				*0.03%*	*0.03%*				*0.07%*	*0.07%*				*0.03%*	*0.03%*				*0.01%*	*0.01%*	*0.15%*	*0.15%*	*0.02%*	*0.02%*	*0.06%*	*0.06%*	*0.08%*	*0.08%*

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