Nevada PERS

June 30, 2020

Preliminary Performance

Asset Class	Sub-Asset Class	Market Value (Millions)	Target Allocation	Actual Allocation	FYTD Return	One Year	3 Years	5 Years	10 Years	Since Inception
U.S. Stocks	S&P 500 Index	$ 19,569	42.0%	42.0%	7.4%	7.4%	10.7%	10.7%	14.0%	10.2%
	Total U.S. Stocks	**$ 19,539**	**42.0%**	**42.0%**	**7.4%**	**7.4%**	**10.7%**	**10.7%**	**14.1%**	**11.1%**
	Market Return				**7.5%**	**7.5%**	**10.7%**	**10.7%**	**14.0%**	**11.3%**
International Stocks	MSCI World x US Index	$ 8,808	18.0%	18.9%	-5.0%	-5.0%	1.2%	2.4%	6.1%	5.5%
	Total Intl. Stocks	**$ 8,809**	**18.0%**	**18.9%**	**-5.0%**	**-5.0%**	**1.2%**	**2.4%**	**6.1%**	**5.2%**
	Market Return				**-5.4%**	**-5.4%**	**0.8%**	**2.0%**	**5.7%**	**4.7%**
U.S. Bonds	US Bond Index	$ 12,750	28.0%	27.4%	10.2%	10.2%	5.5%	4.0%	3.7%	5.1%
	Total U.S. Bonds	**$ 12,750**	**28.0%**	**27.4%**	**10.2%**	**10.2%**	**5.5%**	**4.0%**	**3.8%**	**7.3%**
	Market Return				**10.2%**	**10.2%**	**5.5%**	**4.0%**	**3.7%**	**7.2%**
Private Markets	Private Real Estate	$ 2,116	6.0%	4.5%	3.6%	3.6%	7.0%	7.4%	10.1%	7.6%
	Private Equity	$ 2,644	6.0%	5.7%	5.5%	5.5%	13.6%	13.9%	14.6%	12.7%
	Total Private Markets	**$ 4,759**	**12.0%**	**10.2%**	**4.7%**	**4.7%**	**10.4%**	**10.6%**	**12.3%**	**9.7%**
	Market Return				**7.4%**	**7.4%**	**9.9%**	**10.5%**	**13.2%**	**7.8%**
Cash		$ 718	0.0%	1.5%						
Total PERS' Fund		**$ 46,575**	**100.0%**	**100.0%**	**7.2%**	**7.2%**	**8.1%**	**7.7%**	**9.6%**	**9.3%**
Market Return					**6.4%**	**6.4%**	**7.6%**	**7.4%**	**9.5%**	**9.1%**