

Nevada PERS

June 30, 2023

Performance Gross of Fees

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	\$ 25,071	42.0%	43.2%	19.5%	19.5%	14.6%	12.3%	12.8%	10.6%
	Total U.S. Stocks	\$ 25,071	42.0%	43.2%	19.5%	19.5%	14.6%	12.3%	12.9%	11.4%
	Market Return				19.6%	19.6%	14.6%	12.3%	12.9%	11.6%
International Stocks	MSCI World x US Index	\$ 10,297	18.0%	17.8%	17.7%	17.7%	9.7%	5.0%	5.9%	5.8%
	Total Intl. Stocks	\$ 10,298	18.0%	17.8%	17.7%	17.7%	9.7%	5.0%	5.8%	5.6%
	Market Return				17.4%	17.4%	9.3%	4.6%	5.5%	5.0%
U.S. Bonds	US Bond Index	\$ 14,239	28.0%	24.6%	-2.3%	-2.3%	-1.7%	2.4%	2.1%	4.2%
	Total U.S. Bonds	\$ 14,239	28.0%	24.6%	-2.3%	-2.3%	-1.7%	2.4%	2.2%	6.6%
	Market Return				-2.1%	-2.1%	-1.9%	2.2%	2.1%	6.5%
Private Markets	Private Real Estate	\$ 3,059	6.0%	5.3%	-7.5%	-7.5%	7.0%	6.5%	8.3%	7.5%
	Private Equity*	\$ 4,754	6.0%	8.2%	-5.1%	-5.1%	25.2%	19.7%	17.7%	13.6%
	Total Private Markets*	\$ 7,813	12.0%	13.5%	-6.0%	-6.0%	17.6%	14.1%	13.4%	10.9%
	Market Return				9.8%	9.8%	12.9%	11.2%	12.1%	8.6%
Cash	\$ 574	0.0%	1.0%							
Total PERS' Fund*		\$ 57,995	100.0%	100.0%	9.1%	9.1%	9.6%	8.9%	8.9%	9.4%
Market Return					11.9%	11.9%	8.9%	8.3%	8.5%	9.1%