

Nevada PERS

June 30, 2022

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	\$ 21,809	42.0%	40.2%	-10.4%	-10.4%	10.6%	11.3%	12.9%	10.3%
	Total U.S. Stocks	\$ 21,809	42.0%	40.2%	-10.4%	-10.4%	10.6%	11.3%	13.0%	11.2%
	Market Return				-10.6%	-10.6%	10.6%	11.3%	13.0%	11.4%
International Stocks	MSCI World x US Index	\$ 9,102	18.0%	16.8%	-16.2%	-16.2%	2.1%	3.0%	6.0%	5.5%
	Total Intl. Stocks	\$ 9,102	18.0%	16.8%	-16.2%	-16.2%	2.1%	3.0%	6.0%	5.2%
	Market Return				-16.8%	-16.8%	1.7%	2.6%	5.6%	4.7%
U.S. Bonds	US Bond Index	\$ 14,581	28.0%	26.8%	-2.8%	-2.8%	2.4%	2.7%	2.3%	4.5%
	Total U.S. Bonds	\$ 14,581	28.0%	26.8%	-2.8%	-2.8%	2.4%	2.7%	2.4%	6.8%
	Market Return				-3.5%	-3.5%	2.1%	2.5%	2.2%	6.7%
Private Markets	Private Real Estate	\$ 3,472	6.0%	6.4%	19.6%	19.6%	11.1%	10.2%	9.8%	8.0%
	Private Equity	\$ 4,997	6.0%	9.2%	23.2%	23.2%	29.7%	24.9%	19.6%	14.1%
	Total Private Markets	\$ 8,469	12.0%	15.6%	22.0%	22.0%	21.9%	18.4%	15.0%	11.9%
	Market Return				2.9%	2.9%	12.0%	11.7%	12.7%	8.5%
Cash	\$ 359	0.0%	0.7%							
Total PERS' Fund		\$ 54,320	100.0%	100.0%	-5.1%	-5.1%	9.0%	8.8%	9.2%	9.4%
Market Return					-8.0%	-8.0%	7.1%	7.6%	8.6%	9.0%