

Nevada PERS

September 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	\$ 20,748	42.0%	40.5%	-4.9%	-15.3%	8.2%	9.2%	11.7%	10.1%
	Total U.S. Stocks	\$ 20,748	42.0%	40.5%	-4.9%	-15.3%	8.2%	9.2%	11.8%	10.9%
	Market Return				-4.9%	-15.5%	8.2%	9.2%	11.7%	11.1%
International Stocks	MSCI World x US Index	\$ 8,282	18.0%	16.2%	-9.0%	-23.3%	-0.8%	0.1%	4.3%	5.2%
	Total Intl. Stocks	\$ 8,283	18.0%	16.2%	-9.0%	-23.3%	-0.8%	0.1%	4.3%	4.9%
	Market Return				-9.2%	-23.9%	-1.2%	-0.4%	3.9%	4.4%
U.S. Bonds	US Bond Index	\$ 13,919	28.0%	27.2%	-4.5%	-7.2%	0.0%	1.7%	1.7%	4.3%
	Total U.S. Bonds	\$ 13,919	28.0%	27.2%	-4.5%	-7.2%	0.0%	1.7%	1.7%	6.6%
	Market Return				-4.4%	-7.8%	-0.2%	1.6%	1.6%	6.6%
Private Markets	Private Real Estate	\$ 3,504	6.0%	6.8%	1.6%	16.5%	11.3%	10.1%	9.9%	8.0%
	Private Equity	\$ 4,683	6.0%	9.1%	-6.1%	2.9%	25.1%	22.2%	18.7%	13.8%
	Total Private Markets	\$ 8,187	12.0%	16.0%	-2.9%	8.3%	19.4%	16.9%	14.5%	11.5%
	Market Return				-1.8%	-1.7%	10.6%	10.5%	12.0%	8.3%
Cash		\$ 92	0.0%	0.2%						
Total PERS' Fund		\$ 51,229	100.0%	100.0%	-5.2%	-11.1%	6.5%	7.0%	8.1%	9.2%
Market Return					-5.1%	-13.1%	4.8%	5.8%	7.5%	8.8%