

# Nevada PERS

June 30, 2024

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
<b>U.S. Stocks</b>	S&P 500 Index	\$ 22,532	34.0%	35.1%	24.7%	24.7%	10.1%	15.1%	12.9%	10.9%
	<b>Total U.S. Stocks</b>	<b>\$ 22,532</b>	<b>34.0%</b>	<b>35.1%</b>	<b>24.7%</b>	<b>24.7%</b>	<b>10.1%</b>	<b>15.1%</b>	<b>12.9%</b>	<b>11.7%</b>
	<b>Market Return</b>				<b>24.6%</b>	<b>24.6%</b>	<b>10.0%</b>	<b>15.1%</b>	<b>12.9%</b>	<b>11.9%</b>
<b>International Stocks</b>	MSCI World x US Index	\$ 8,916	14.0%	13.9%	11.5%	11.5%	3.2%	6.9%	4.8%	6.0%
	<b>Total Intl. Stocks</b>	<b>\$ 8,916</b>	<b>14.0%</b>	<b>13.9%</b>	<b>11.5%</b>	<b>11.5%</b>	<b>3.2%</b>	<b>6.9%</b>	<b>4.8%</b>	<b>5.7%</b>
	<b>Market Return</b>				<b>11.2%</b>	<b>11.2%</b>	<b>2.8%</b>	<b>6.6%</b>	<b>4.4%</b>	<b>5.2%</b>
<b>U.S. Bonds</b>	US Bond Index	\$ 17,797	28.0%	27.8%	1.6%	1.6%	-1.2%	1.3%	1.9%	4.1%
	<b>Total U.S. Bonds</b>	<b>\$ 17,797</b>	<b>28.0%</b>	<b>27.8%</b>	<b>1.6%</b>	<b>1.6%</b>	<b>-1.2%</b>	<b>1.3%</b>	<b>1.9%</b>	<b>6.4%</b>
	<b>Market Return</b>				<b>1.6%</b>	<b>1.6%</b>	<b>-1.4%</b>	<b>1.1%</b>	<b>1.8%</b>	<b>6.4%</b>
<b>Private Markets</b>	Private Real Estate	\$ 2,788	6.0%	4.4%	-6.0%	-6.0%	1.3%	3.6%	6.6%	7.1%
	Private Equity*	\$ 4,912	6.0%	7.7%	5.2%	5.2%	7.9%	17.3%	16.3%	13.4%
	<b>Total Private Markets*</b>	<b>\$ 7,699</b>	<b>12.0%</b>	<b>12.0%</b>	<b>0.8%</b>	<b>0.8%</b>	<b>5.4%</b>	<b>11.7%</b>	<b>12.1%</b>	<b>10.4%</b>
	<b>Market Return</b>				<b>13.9%</b>	<b>13.9%</b>	<b>8.8%</b>	<b>12.0%</b>	<b>11.7%</b>	<b>8.8%</b>
<b>Short-term Investments</b>	<b>Total Short-term Investments**</b>	<b>\$ 7,182</b>	<b>12.0%</b>	<b>11.2%</b>	<b>5.1%</b>					<b>5.1%</b>
	<b>Market Return</b>				<b>5.0%</b>					<b>5.0%</b>
	<b>Total PERS' Fund*</b>	<b>\$ 64,128</b>	<b>100.0%</b>	<b>100.0%</b>	<b>12.0%</b>	<b>12.0%</b>	<b>5.1%</b>	<b>9.7%</b>	<b>8.4%</b>	<b>9.4%</b>
	<b>Market Return</b>				<b>14.0%</b>	<b>14.0%</b>	<b>5.5%</b>	<b>9.4%</b>	<b>8.2%</b>	<b>9.2%</b>