

Investment Results

Public Employees' Defined Benefit Pension Plan

	5 Year Ended 09/30/22	3 Year Ended 09/30/22	1 Year Ended 09/30/22	Quarter Ended 09/30/22
Total Fund				
PERS	6.46%	6.31%	-10.00%	-4.65%
<i>Custom Composite Index</i>	4.55%	3.99%	-14.23%	-6.28%
<i>Actuarial Earnings Rate</i>	7.25%	7.25%	7.25%	
Broad Domestic Equity				
PERS	7.93%	6.62%	-15.87%	-4.88%
<i>Custom Composite Index</i>	8.62%	7.70%	-17.63%	-4.46%
Fixed Income				
PERS	0.62%	-1.11%	-11.20%	-3.91%
<i>Custom Composite Index</i>	-0.58%	-3.07%	-13.88%	-4.49%
Multi-Asset				
PERS	3.63%	2.32%	-13.63%	-3.14%
<i>Custom Composite Index</i>	4.73%	2.37%	-18.42%	-5.88%
Real Assets				
PERS	7.75%	8.28%	12.84%	0.51%
<i>Custom Composite Index</i>	6.75%	7.39%	13.37%	1.25%
Global Equity Ex-US				
PERS	-0.61%	-1.02%	-26.91%	-9.58%
<i>MSCI ACWI ex-US</i>	-0.78%	-1.27%	-25.72%	-9.69%
Private Equity				
PERS	23.18%	24.93%	6.04%	-5.37%
<i>Custom Composite Index</i>	5.29%	5.68%	-17.98%	-15.94%

Returns for periods longer than one year are reported on an annualized basis.

Investment Results

Teachers' Defined Benefit Pension Plan

	5 Year Ended 09/30/22	3 Year Ended 09/30/22	1 Year Ended 09/30/22	Quarter Ended 09/30/22
Total Fund				
TRS	6.45%	6.30%	-10.02%	-4.66%
<i>Custom Composite Index</i>	4.55%	3.99%	-14.23%	-6.28%
<i>Actuarial Earnings Rate</i>	7.25%	7.25%	7.25%	
Broad Domestic Equity				
TRS	7.93%	6.62%	-15.88%	-4.89%
<i>Custom Composite Index</i>	8.62%	7.70%	-17.63%	-4.46%
Fixed Income				
TRS	0.61%	-1.13%	-11.26%	-3.93%
<i>Custom Composite Index</i>	-0.58%	-3.07%	-13.88%	-4.49%
Multi-Asset				
TRS	3.63%	2.31%	-13.63%	-3.14%
<i>Custom Composite Index</i>	4.73%	2.37%	-18.42%	-5.88%
Real Assets				
TRS	7.75%	8.28%	12.84%	0.52%
<i>Custom Composite Index</i>	6.75%	7.39%	13.37%	1.25%
Global Equity Ex-US				
TRS	-0.61%	-1.03%	-26.92%	-9.59%
<i>MSCI ACWI ex-US</i>	-0.78%	-1.27%	-25.72%	-9.69%
Private Equity				
TRS	23.17%	24.92%	6.04%	-5.37%
<i>Custom Composite Index</i>	5.29%	5.68%	-17.98%	-15.94%

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Investment Results

Judicial Defined Benefit Pension Plan

	5 Year Ended 09/30/22	3 Year Ended 09/30/22	1 Year Ended 09/30/22	Quarter Ended 09/30/22
Total Fund				
JRS	6.47%	6.33%	-9.97%	-4.62%
<i>Custom Composite Index</i>	4.55%	3.99%	-14.23%	-6.28%
<i>Actuarial Earnings Rate</i>	7.25%	7.25%	7.25%	
Broad Domestic Equity				
JRS	7.93%	6.62%	-15.87%	-4.88%
<i>Custom Composite Index</i>	8.62%	7.70%	-17.63%	-4.46%
Fixed Income				
JRS	0.64%	-1.08%	-11.11%	-3.80%
<i>Custom Composite Index</i>	-0.58%	-3.07%	-13.88%	-4.49%
Multi-Asset				
JRS	3.63%	2.32%	-13.63%	-3.14%
<i>Custom Composite Index</i>	4.73%	2.37%	-18.42%	-5.88%
Real Assets				
JRS	7.75%	8.28%	12.84%	0.51%
<i>Custom Composite Index</i>	6.75%	7.39%	13.37%	1.25%
Global Equity Ex-US				
JRS	-0.61%	-1.02%	-26.91%	-9.58%
<i>MSCI ACWI ex-US</i>	-0.78%	-1.27%	-25.72%	-9.69%
Private Equity				
JRS	23.18%	24.94%	6.04%	-5.37%
<i>Custom Composite Index</i>	5.29%	5.68%	-17.98%	-15.94%

Returns for periods longer than one year are reported on an annualized basis.

Investment Results

Military Defined Benefit Pension Plan

	5 Year Ended 09/30/22	3 Year Ended 09/30/22	1 Year Ended 09/30/22	Quarter Ended 09/30/22
Total Fund				
MRS	4.53%	4.33%	-11.38%	-4.40%
<i>Custom Composite Index</i>	3.53%	2.45%	-14.92%	-5.79%
<i>Actuarial Earnings Rate</i>	5.75%	5.75%	5.75%	
Broad Domestic Equity				
MRS	8.00%	6.70%	-15.83%	-4.85%
<i>Custom Composite Index</i>	8.62%	7.70%	-17.63%	-4.46%
Fixed Income				
MRS	1.00%	-0.80%	-11.24%	-3.62%
<i>Custom Composite Index</i>	-0.43%	-2.98%	-13.88%	-4.49%
Multi-Asset				
MRS	3.54%	2.67%	-13.63%	-3.14%
<i>Custom Composite Index</i>	4.73%	2.37%	-18.42%	-5.88%
Real Assets				
MRS			12.84%	0.51%
<i>Custom Composite Index</i>			13.37%	1.25%
Global Equity Ex-US				
MRS	-0.52%	-0.99%	-26.91%	-9.59%
<i>MSCI ACWI ex-US</i>	-0.78%	-1.27%	-25.72%	-9.69%
Private Equity				
MRS			6.04%	-5.37%
<i>Custom Composite Index</i>			-17.98%	-15.94%

Returns for periods longer than one year are reported on an annualized basis.