

NEBRASKA STATE AND COUNTY EMPLOYEES RETIREMENT SYSTEMS

December 31, 2020

TIME-WEIGHTED RATES OF RETURN

	MONEY MARKET FUND	STABLE VALUE FUND	BOND MARKET INDEX FUND	S & P 500 STOCK INDEX FUND	LARGE COMPANY GROWTH STOCK INDEX FUND	LARGE COMPANY VALUE STOCK INDEX FUND
Quarter	0.03%	0.46%	0.69%	12.15%	11.44%	16.24%
YTD	0.59%	1.91%	7.51%	18.48%	38.57%	2.83%
2019	2.31	2.12	8.72	31.48	36.34	26.66
2018	2.00	2.04	0.01	-4.38	-1.71	-8.18
2017	1.02	1.80	3.56	21.83	30.05	13.82
2016	0.52	1.68	2.61	11.92	7.06	17.21
2015	0.13	1.56	0.55	1.45	5.75	-3.64
2014	0.07	1.54	6.17	13.74	13.10	13.49
2013	0.09	1.74	-1.95	32.45	33.42	32.50
2012	0.19	2.23	4.26	16.03	15.36	17.58
2011	0.11	2.81	7.85	2.22	2.72	0.48
2010	0.22	3.39	6.63	15.22	16.83	15.65
2009	0.49	3.81	5.95	26.85	37.48	20.08
1 Year	0.59%	1.91%	7.51%	18.48%	38.57%	2.83%
3 Year	1.63	2.02	5.34	14.21	22.91	6.14
5 Year	1.29	1.91	4.43	15.23	20.92	9.79
10 Year	0.70%	1.94	3.87	13.92	17.20	10.57

	SMALL COMPANY STOCK FUND	INTERNATIONAL STOCK INDEX FUND	AGE-BASED FUND (Refer to note 4.)			INVESTOR SELECT FUND
			CONSERVATIVE PREMIXED FUND	MODERATE PREMIXED FUND	AGGRESSIVE PREMIXED FUND	
Quarter	28.70%	17.06%	4.23%	8.44%	11.96%	10.94%
YTD	11.17%	10.78%	9.50%	13.81%	15.83%	13.51%
2019	21.75	21.70	12.57	18.06	22.88	21.91
2018	-13.13	-14.00	-1.61	-3.69	-5.56	-5.79
2017	11.52	27.45	7.91	12.43	16.72	15.44
2016	23.53	5.19	5.12	7.79	10.13	7.61
2015	-3.29	-5.80	0.10	-0.08	-0.33	-0.44
2014	4.44	-4.38	5.92	7.42	8.01	8.01
2013	42.21	14.52	6.25	13.95	22.07	17.92
2012	18.39	17.74	6.79	10.48	13.72	15.05
2011	-3.15	-13.53	3.90	2.71	0.39	-0.13
2010	30.70	11.24	8.47	12.13	14.71	13.54
2009	36.34	39.82	11.85	19.65	25.99	25.92
1 Year	11.17%	10.78%	9.50%	13.81%	15.83%	13.51%
3 Year	5.55	5.06	6.64	8.98	10.36	9.24
5 Year	10.13	9.22	6.59	9.42	11.56	10.12
10 Year	10.31	5.02	5.57	8.09	9.99	8.96

OR INDI	S & P 500 (Large Company Stock)	Russell 2000 (Small Company Stock)	MSCI ACWI-EX US (International Stock)	Barclays Aggregate (Bonds)	90-Day Treasury Bill	CPI (Inflation)
Quarter	12.15%	31.37%	17.01%	0.67%	0.03%	0.07%
YTD	18.40%	19.96%	10.65%	7.51%	0.67%	1.36%
2019	31.49	25.53	21.51	8.72	2.30	2.29
2018	-4.38	-11.01	-14.20	0.01	1.89	1.91
2017	21.83	14.65	27.19	3.54	0.87	2.11
2016	11.96	21.31	4.50	2.65	0.35	2.04
2015	1.38	-4.41	-5.66	0.55	0.07	0.73
2014	13.69	4.89	-3.87	5.97	0.05	0.76
2013	32.39	38.82	15.29	-2.02	0.08	1.50
2012	16.00	16.35	16.83	4.21	0.12	1.74
2011	2.11	-4.18	-13.71	7.84	0.11	2.96
2010	15.06	26.86	11.15	6.54	0.15	1.50
1 Year	18.40%	19.96%	10.65%	7.51%	0.67%	1.36%
3 Year	14.18	10.25	4.88	5.34	1.61	1.85
5 Year	15.22	13.26	8.93	4.44	1.18	1.95
10 Year	13.88	11.20	4.92	3.84	0.62	1.74

- Returns are net of investment management fees.
- The 1, 3, 5, and 10 - year rates of return are annualized rates of return of the funds through September 30, 2020.
- Past performance is not indicative of future performance.
- Members who selected the Age-Based Fund option should check performance in the following manner: Members through age 39 use the Aggressive Premixed Fund; Members at age 40 through 59 use the Moderate Premixed Fund; and Members at age 60 and over should use the Conservative Premixed Fund.
- Barclays Aggregate (Bonds)

Rates of return are for the investment vehicle currently used. Following are the dates of NE fund participation: Stable Value Fund - 1996; Bond Market Index Fund, S & P 500 Stock Index Fund, Money Market Fund - 1997; Large Company Growth Stock Index Fund, Large Company Value Stock Index Fund, Conservative Premixed Fund, Moderate Premixed Fund, Aggressive Premixed Fund - 1999; Small Company Stock Fund - 2000; International Stock Index Fund and Investor Select Fund - 2005.