

COMPOSITE

COMPOSITE INVESTMENT PROFILE

Commonwealth of
Massachusetts

Public Employee
Retirement Systems

\$119.2 B
Market Value

11.64%
2023 Returns

7.81%
2014-2023
[Annualized]

9.05%
1985-2023
[Annualized]

Investment Returns

[2019-2023, 5-Year & 39-Year Averages, as of 12/31/23]

