In Cheyenne (Algonquian: Montana), evidentials are part of the illocutionary mood paradigm, in morphological alternation with, e.g., imperative and interrogative mood markers. Results from my fieldwork on Cheyenne suggest that current views on the nature of assertion need to be revised. Based on semantic diagnostics, I argue Cheyenne sentences with evidentials grammaticize a distinction in assertion between what is at-issue and what is not. Evidentials contribute to the not-at-issue component of assertion. Their contribution is new and truth-conditional, but is not part of the at-issue content, the ‘main point’ of the sentence. The at-issue component of assertion is treated as a proposal to update the common ground while the not-at-issue component is added directly to the common ground. This analysis generalizes to other types of speech acts, which can be modeled as different kinds of proposals. On this view, Cheyenne evidentials and illocutionary mood markers form a natural semantic class.