



Kentucky Retirement Systems - Plan Performance

Reporting Currency: BASE

As of Date: 2/28/2022

Structure	Account/Security Id	Market Value	Month	3 Months	Fiscal YTD	1 Year	3 Years	5 Years	10 Years	20 Years	30 Years	ITD	1 Year - IRR
CERS	KR2F00030002	8,559,223,312.89	-1.24	-1.27	0.72	8.55	9.75	8.97	7.97	6.90	8.03	9.09	8.63
CERS Pension IPS Policy Index	KR2GXCERS000		-1.46	-1.39	0.51	8.36	9.36	8.50	7.85	6.88	7.94	9.13	8.36
CERS- H	KR2F00040002	2,910,803,363.03	-1.25	-1.31	0.66	8.40	9.65	8.91	7.95	6.89	8.03	9.09	8.46
CERS-H Pension IPS Policy Indx	KR2GXCHAZ000		-1.46	-1.39	0.51	8.36	9.36	8.50	7.85	6.88	7.94	9.13	8.36



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Structure	Account/Security Id	Market Value	Month	3 Months	Fiscal YTD	1 Year	3 Years	5 Years	10 Years	20 Years	30 Years	ITD	1 Year - IRR
CERS INS	KR3F00030002	3,195,600,458.55	-1.22	-1.02	1.09	8.50	9.45	8.87	7.81	6.43	7.19	7.56	8.44
CERS Insurance IPS Policy Indx	KR3GXCERS000		-1.46	-1.39	0.72	8.00	9.01	8.32	7.78	6.59	7.47	7.80	8.00
CERS - H INS	KR3F00040002	1,614,942,648.69	-1.21	-0.96	1.33	8.90	9.57	8.98	7.87	6.46	7.21	7.58	8.93
CERS-H Insurance IPS Policy In	KR3GXCHAZ000		-1.46	-1.39	0.72	8.00	9.01	8.32	7.78	6.59	7.47	7.80	8.00