



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
KERS	KR2F00010002	3,130,270,551.16	-0.96	-1.26	0.33	7.33	9.02	8.32	7.55	6.69	7.89	8.98	7.04
KERS Pension IPS Policy Index	KR2GXKERS000		-1.03	-0.90	0.67	6.86	8.41	7.70	7.45	6.68	7.81	9.02	6.86
KERS- H	KR2F00020002	873,144,188.89	-1.22	-1.32	0.49	8.03	9.52	8.83	7.90	6.86	8.01	9.07	8.04
KERS-H Pension IPS Policy Indx	KR2GXKHAZ000		-1.16	-0.81	1.10	9.00	9.57	8.64	7.92	6.91	7.96	9.15	9.00
SPRS	KR2F00050002	350,829,393.01	-0.98	-1.14	0.42	6.90	8.88	8.18	7.40	6.61	7.84	8.94	6.88
SPRS Pension IPS Policy Index	KR2GXSPRS000		-1.03	-0.90	0.67	6.86	8.41	7.70	7.42	6.66	7.80	9.02	6.86



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KERS INS	KR3F00010002	1,372,978,923.18	-1.26	-1.39	0.01	7.15	9.32	8.34	7.43	6.25	7.06	7.46	6.91
KERS Insurance IPS Policy Indx	KR3GXKERS000		-1.19	-0.70	1.42	8.75	9.50	8.47	7.86	6.62	7.49	7.82	8.75
KERS - H INS	KR3F00020002	620,530,381.04	-1.16	-0.93	1.21	8.80	9.48	8.78	7.76	6.41	7.17	7.55	8.90
KERS-H Insurance IPS Policy In	KR3GXKHAZ000		-1.19	-0.70	1.42	8.75	9.26	8.45	7.85	6.62	7.49	7.81	8.75
SPRS INS	KR3F00050002	245,168,569.14	-1.18	-0.94	1.34	8.99	9.79	9.13	7.93	6.49	7.23	7.60	9.06
SPRS Insurance IPS Policy Indx	KR3GXSPRS000		-1.19	-0.70	1.42	8.75	9.26	8.47	7.86	6.63	7.49	7.82	8.75