



# Kentucky Retirement Systems - Plan Performance

Reporting Currency: BASE

As of Date: 1/31/2022

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	8,691,365,369.51	-2.63	-1.68	1.98	11.85	10.71	9.58	8.38	6.94	8.13	9.15	11.93
CERS Pension IPS Policy Index	KR2GXCERS000		-2.11	-1.69	2.00	11.39	10.38	9.20	8.28	6.93	8.03	9.20	11.39
CERS- H	KR2F00040002	2,953,560,728.67	-2.62	-1.71	1.93	11.69	10.61	9.52	8.36	6.93	8.13	9.14	11.75
CERS-H Pension IPS Policy Indx	KR2GXCHAZ000		-2.11	-1.69	2.00	11.39	10.38	9.20	8.28	6.93	8.03	9.20	11.39



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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	3,234,896,414.34	-2.38	-1.17	2.34	11.66	10.39	9.47	8.21	6.47	7.26	7.62	11.61
CERS Insurance IPS Policy Indx	KR3GXCERS000		-2.11	-1.33	2.21	10.96	10.03	9.02	8.22	6.62	7.54	7.86	10.96
CERS - H INS	KR3F00040002	1,637,299,338.70	-2.39	-1.13	2.57	12.05	10.50	9.58	8.27	6.50	7.28	7.64	12.08
CERS-H Insurance IPS Policy In	KR3GXCHAZ000		-2.11	-1.33	2.21	10.96	10.03	9.02	8.22	6.62	7.54	7.86	10.96