



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
KERS	KR2F00010002	3,159,179,738.59	-2.04	-1.46	1.30	9.87	9.79	8.80	7.93	6.71	7.98	9.03	9.56
KERS Pension IPS Policy Index	KR2GXKERS000		-2.28	-1.26	1.72	8.88	9.21	8.23	7.83	6.71	7.88	9.07	8.88
KERS- H	KR2F00020002	884,699,657.72	-2.62	-1.72	1.73	11.26	10.47	9.42	8.31	6.90	8.11	9.13	11.26
KERS-H Pension IPS Policy Indx	KR2GXKHAZ000		-2.59	-1.42	2.29	11.69	10.48	9.26	8.31	6.95	8.04	9.20	11.69
SPRS	KR2F00050002	354,284,336.60	-2.15	-1.45	1.42	9.50	9.68	8.70	7.77	6.64	7.93	8.99	9.48
SPRS Pension IPS Policy Index	KR2GXSPRS000		-2.28	-1.26	1.72	8.88	9.21	8.27	7.79	6.70	7.87	9.07	8.88



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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
KERS INS	KR3F00010002	1,389,285,824.66	-2.68	-1.51	1.29	10.47	10.33	8.98	7.83	6.28	7.13	7.51	10.22
KERS Insurance IPS Policy Indx	KR3GXKERS000		-2.59	-0.91	2.64	11.43	10.44	9.15	8.26	6.64	7.56	7.88	11.43
KERS - H INS	KR3F00020002	629,376,584.97	-2.47	-1.17	2.40	11.93	10.41	9.38	8.15	6.44	7.24	7.60	12.01
KERS-H Insurance IPS Policy In	KR3GXKHAZ000		-2.59	-0.91	2.64	11.43	10.19	9.10	8.25	6.63	7.55	7.87	11.43
SPRS INS	KR3F00050002	248,618,643.29	-2.44	-1.15	2.55	12.13	10.72	9.72	8.32	6.53	7.30	7.65	12.19
SPRS Insurance IPS Policy Indx	KR3GXSPRS000		-2.59	-0.91	2.64	11.43	10.19	9.11	8.27	6.64	7.56	7.88	11.43