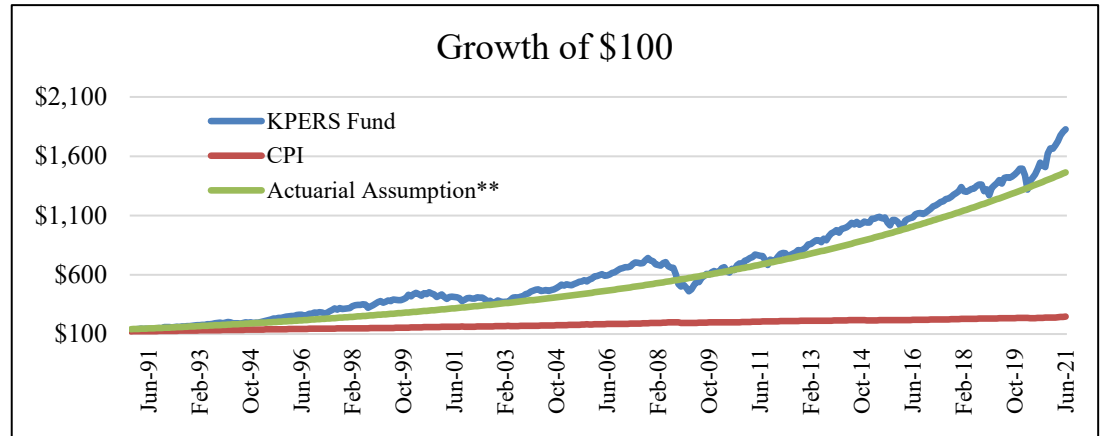
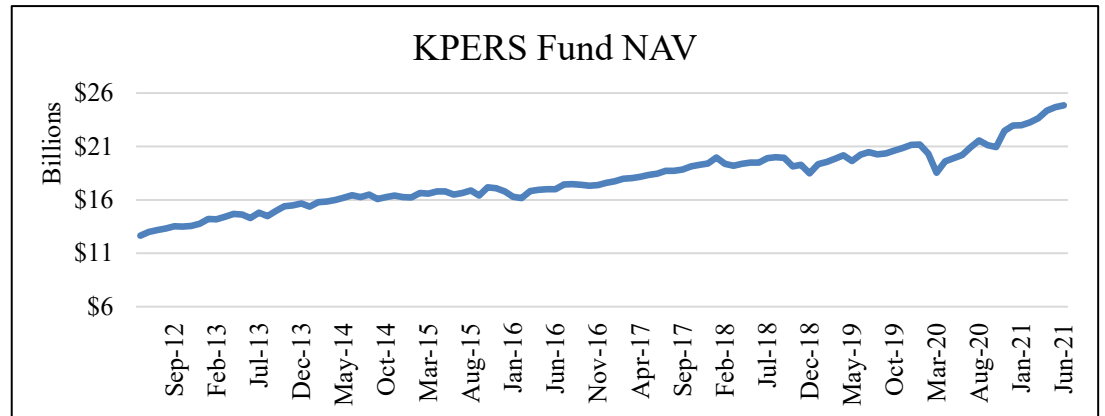
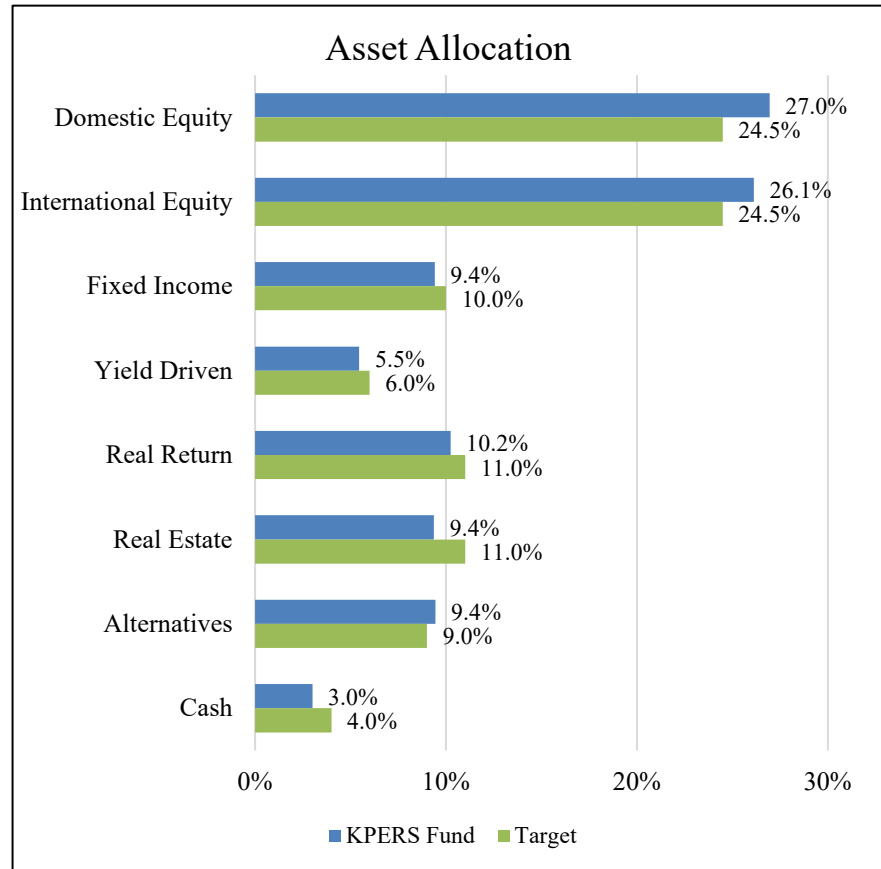




# KANSAS PUBLIC EMPLOYEES RETIREMENT SYSTEM INVESTMENT PERFORMANCE REPORT

June 30, 2021

	June 30, 2021 Net Asset Value (Millions)	Latest Quarter	Fiscal YTD	Calendar YTD	Latest 1 Year	Latest 3 Years	Latest 5 Years	Latest 10 Years	Latest 25 Years
<b>Time Weighted Total Return*</b>									
Total Portfolio	\$24,851.3	5.8%	26.3%	9.6%	26.3%	11.3%	11.0%	9.2%	8.0%
Policy Index		5.4%	25.0%	8.4%	25.0%	10.9%	10.6%	8.8%	7.8%
<i>Excess Return</i>		<i>0.4%</i>	<i>1.3%</i>	<i>1.2%</i>	<i>1.3%</i>	<i>0.4%</i>	<i>0.4%</i>	<i>0.4%</i>	<i>0.2%</i>



\* Returns for time periods less than one year are not annualized.

\*\* Actuarial assumption was 8% from 1986 through 2016; 7.75% currently.