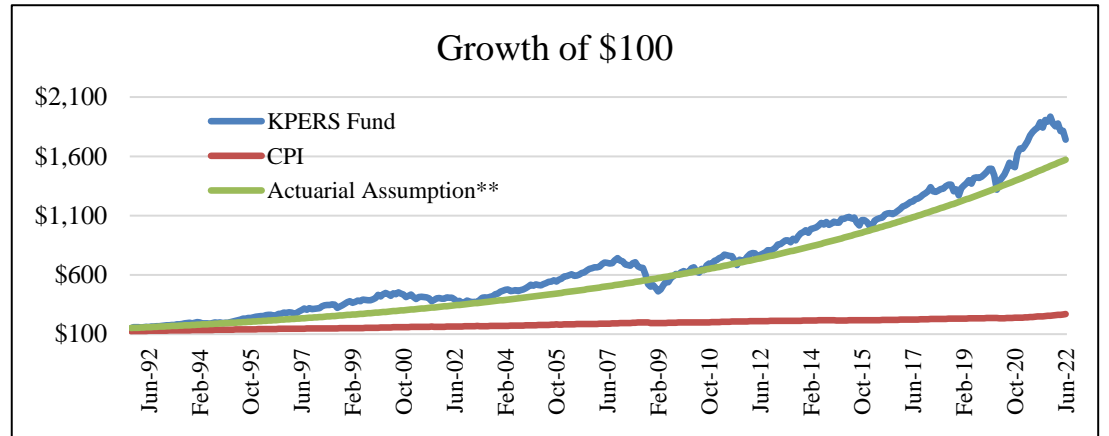
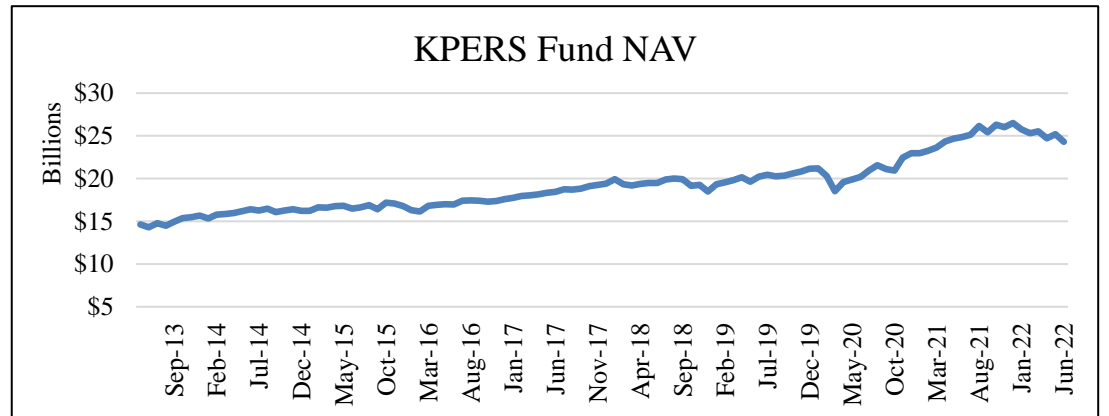
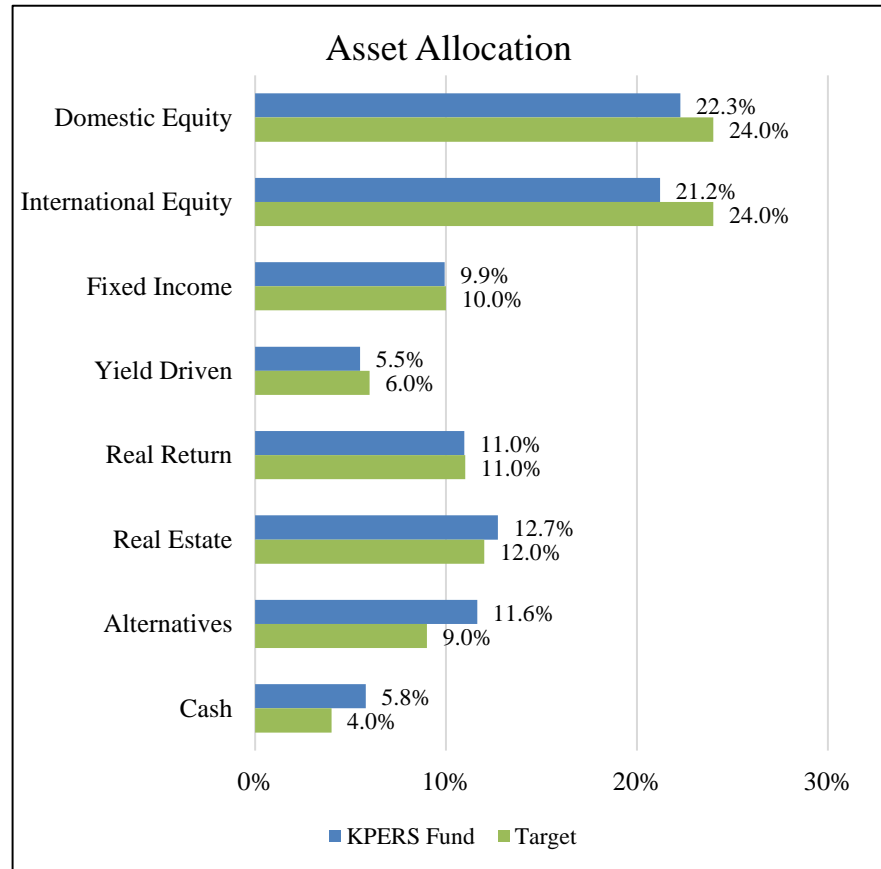




# KANSAS PUBLIC EMPLOYEES RETIREMENT SYSTEM INVESTMENT PERFORMANCE REPORT June 30, 2022

	June 30, 2022 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	\$24,316.8	-7.3%	-4.7%	-10.0%	-4.7%	7.1%	7.4%	8.5%	7.3%
Policy Index		-10.2%	-8.5%	-13.2%	-8.5%	5.4%	6.1%	7.6%	6.8%
<i>Excess Return</i>		2.9%	3.8%	3.2%	3.8%	1.7%	1.3%	0.9%	0.5%



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

\*\* Actuarial assumption was 8% from 1986 through 2016; 7.75% from 2017 through 2021; 7.00% currently.