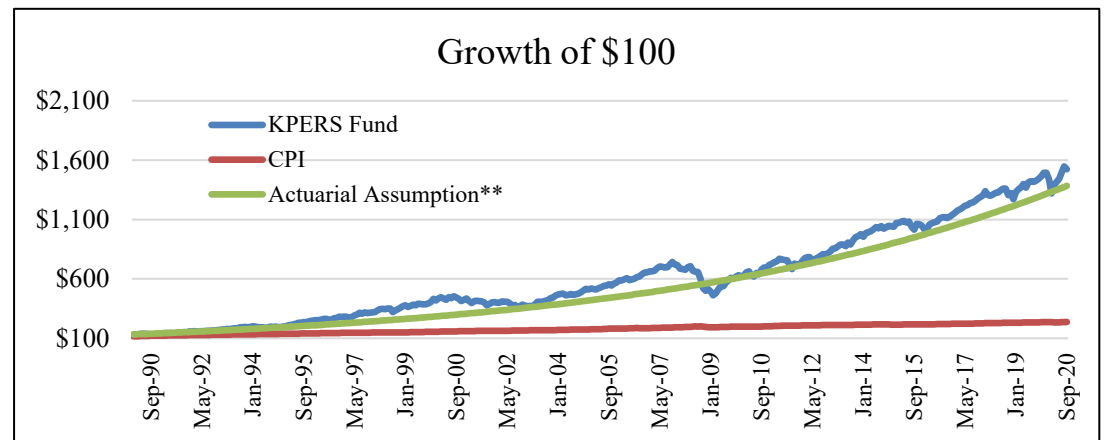
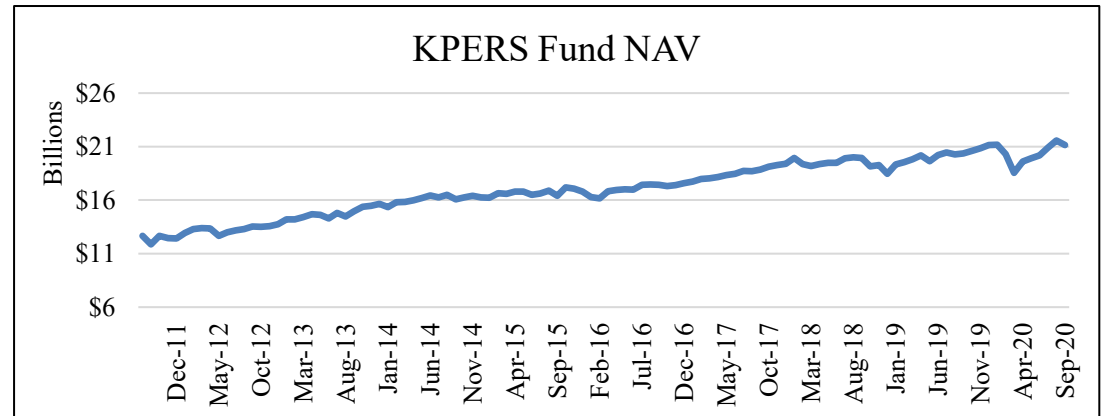
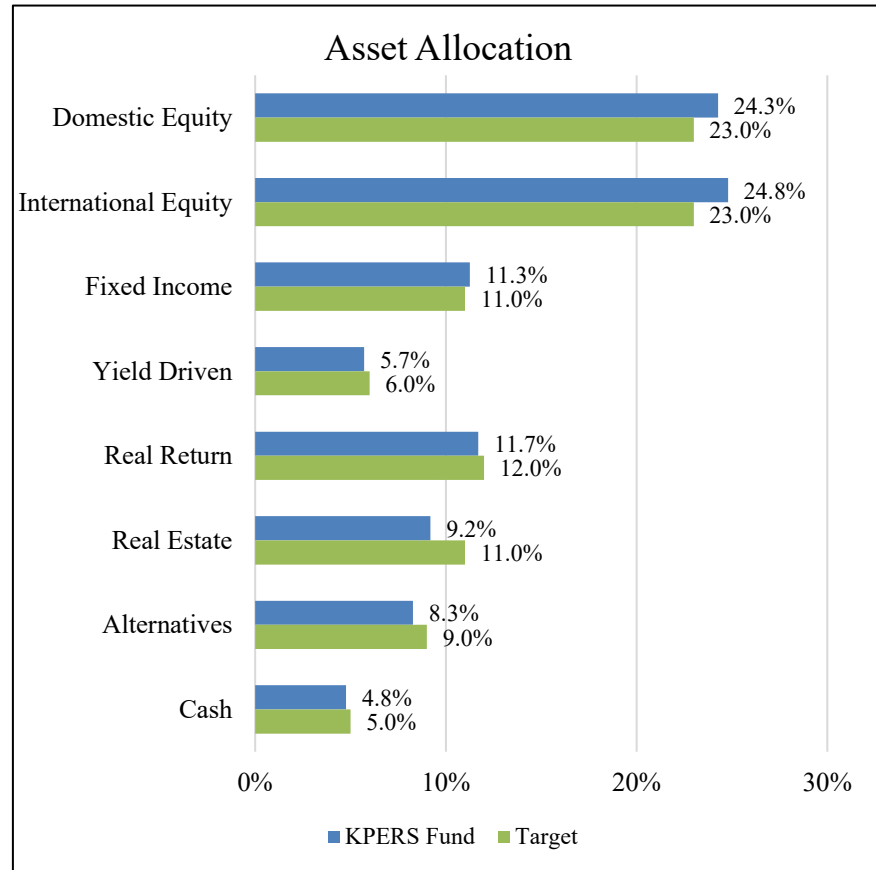




# KANSAS PUBLIC EMPLOYEES RETIREMENT SYSTEM INVESTMENT PERFORMANCE REPORT September 30, 2020

September 30, 2020									
	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	\$21,135.3	5.3%	5.3%	1.9%	6.5%	6.6%	8.4%	8.4%	7.7%
Policy Index		5.2%	5.2%	1.5%	7.0%	6.2%	8.3%	8.1%	7.4%
<i>Excess Return</i>		<i>0.1%</i>	<i>0.1%</i>	<i>0.4%</i>	<i>-0.5%</i>	<i>0.4%</i>	<i>0.1%</i>	<i>0.3%</i>	<i>0.3%</i>



\* Returns for time periods less than one year are not annualized.  
 \*\* Actuarial assumption was 8% from 1986 through 2016; 7.75% currently.