

The Police Retirement System of St. Louis

MARKET VALUE REPORT

Current Pension System Money Managers	February 29, 2024	March 31, 2024	
Commerce - U.S. Core Bonds	\$107,146,188.00	\$108,197,658.00	
Driehaus	\$27,810,919.00	\$28,620,739.00	7.23% Mid Cap - Equities
Northern Trust - S&P 500 Index	\$178,480,523.00	\$174,158,564.00	2.84% Int. Small Cap
Silchester - International Equities	\$41,991,609.00	\$43,461,833.00	13.22% Private EQ Funds
Entrust C - Hedge Funds of Funds	\$57,623.00	\$56,672.00	3.41% Falcon/Salient
Nueberger Berman III- Private Equity	\$2,236,280.00	\$2,172,677.00	2.56% Currency FD
Petro Cap II	\$7,424,947.00	\$7,424,947.00	6.85% Global Fixed
Salient Zarvona II	\$6,613,084.00	\$6,613,084.00	0.23% F.O.F.
Kennedy Capital - Mid Cap Domestic - Equities	\$31,087,978.00	\$32,755,188.00	7.11% Emerging EQ
Entrust SP OPP III - Private Equity	\$2,161,631.00	\$2,076,631.00	3.26% Int Equities
GQG International Equity	\$49,695,107.00	\$49,695,107.00	10.55% Equities SM - Domestic
Sigular GUF SBOF IV	\$12,503,321.00	\$12,739,818.00	12.26% Fixed Domestic
Wellington CTF International - Small Cap	\$23,927,001.00	\$25,096,497.00	27.42% Equities LG - Domestic
Principal Capital - Private Real Estate	\$49,877,232.00	\$49,956,622.00	3.72% Cash
Elm Tree Fund V	\$4,813,290.00	\$7,148,084.00	0.00% REITS
Neumeier Poma - Small Cap	\$28,009,077.00	\$28,790,366.00	6.57% Private Real Estate
Westfield Capital - Mid Cap Domestic - Equities	\$30,210,715.00	\$31,096,106.00	100.00% TOTAL
IFM Investors - Infrastructure	\$20,592,726.00	\$20,339,722.00	
Elm Tree Fund Net Lease	\$1,932,009.00	\$1,932,009.00	
Ullico - Infrastructure Fund	\$20,795,380.00	\$21,118,971.00	
HabourVest - PE Secondary Fund	\$12,019,228.00	\$12,019,228.00	
Parametric - Large Cap Equity - Domestic	\$19,515,946.00	\$20,064,326.00	
Neuberger Berman Putwrite- Large Cap Equity - Domestic	\$18,925,860.00	\$19,279,458.00	
Zarvona Fund III - Private Equity	\$6,701,158.00	\$6,701,158.00	
2020 HarbourVest Global	\$10,364,307.00	\$10,784,307.00	
Petroco Cap III	\$16,152,557.00	\$16,152,557.00	
Entrust SP OPP IV - Hedge Fund	\$5,818,551.00	\$6,222,941.00	
Metlife/Logan Circle - Fixed Income	\$24,875,239.00	\$25,178,813.00	
Hancock Timberland-SL	\$18,482,101.00	\$18,482,101.00	
RCP Multi-Strategy Fund - SL	\$6,494,045.00	\$6,494,045.00	
Wind Point X	\$2,942,861.00	\$2,942,861.00	
H.I.G. Capital Private Equity Funds IV	\$291,740.00	\$258,272.00	
BlackRock EM Markets CO-SL	\$35,228,972.00	\$36,352,408.00	
Nuveen Symphony Floating Rate Income R6	\$18,736,527.00	\$18,924,919.00	
Lord Abbett High Yield R6	\$18,683,245.00	\$18,935,522.00	
RCP Multi-Strategy Fund II, LP	\$3,175,855.00	\$3,175,855.00	
Northern Trust - Foreign Exchange Fund	\$5,724.00	\$5,750.00	
*Total =	\$865,780,556.00	\$875,425,816.00	

March 31, 2024	:	\$5,329,614.00	March 31, 2024	\$875,425,816.00
FY - Year To Date	:	\$21,700,707.00	February 29, 2024	\$865,780,556.00
			INCREASE	\$9,645,260.00
March 2024 DROP	:	\$78,736.00		
Life Time Year To Date	:	\$2,288,704.00		
			Market Value March 2024	\$875,425,816.00
			Cash Account	\$6,399,429.00
			Total Value	\$881,825,245.00

Present Value of Future Benefits as Per Auditor's Report on October 1, 2023 \$1,218,592,744.00

The Police Retirement System of St. Louis
Pension Assets and Payroll Report

Month	Commerce	Driehaus	Northern Trust - S&P 500 Index	Silchester	Elm Tree Fund V	Entrust - Hedge F.O.F	Nueberger Berman	Petro Cap II	Salient	Kennedy Capital	Entrust SP OPP	GQG International Equity	Sigular GUF SBOF IV
April '23	94,584,945	0	72,211,446	38,823,263	0	79,050	2,469,966	8,518,433	7,320,628	29,114,436	3,463,974	40,510,315	10,808,474
May '23	93,534,245	0	72,526,071	37,331,335	0	66,172	2,469,966	8,248,797	7,320,628	27,842,146	3,463,974	39,215,928	10,892,474
June '23	93,392,792	0	75,269,267	39,135,673	0	65,218	2,608,433	8,011,797	7,320,628	31,004,922	3,751,379	41,287,056	11,179,785
July '23	93,657,552	0	73,664,179	41,481,575	0	64,253	2,608,433	8,011,797	7,320,628	31,841,015	4,031,008	42,669,162	11,657,330
Aug '23	93,378,872	0	72,500,726	40,262,619	0	63,285	2,608,433	7,898,962	6,574,395	31,491,691	2,331,008	41,760,280	11,528,409
Sept '23	101,417,473	0	69,045,661	39,530,100	3,512,108	62,313	2,622,359	7,770,110	6,574,395	29,764,433	2,342,055	40,871,173	12,368,219
Oct '23	100,035,290	0	148,565,592	37,467,569	3,512,108	61,353	2,406,125	7,770,110	6,574,395	28,411,875	2,342,055	39,870,889	12,368,219
Nov '23	104,282,628	0	162,129,582	40,201,774	3,695,006	60,424	2,299,647	7,614,566	6,574,395	31,615,927	2,342,005	39,870,889	12,368,219
Dec '23	108,157,661	24,038,864	169,494,090	42,599,125	6,749,463	59,271	2,236,280	7,603,700	6,613,084	34,600,968	2,342,055	45,708,493	12,662,349
Jan '24	108,157,661	24,038,864	169,494,090	42,599,125	6,749,463	59,272	2,236,280	7,603,700	6,613,084	34,600,968	2,342,055	45,708,493	12,662,349
Feb '24	107,146,188	27,810,919	178,480,523	41,991,609	4,813,290	57,623	2,236,280	7,424,947	6,613,084	31,087,978	2,161,631	49,695,107	12,503,321
Mar '24	108,197,658	28,620,739	174,158,564	43,461,833	7,148,084	56,672	2,172,677	7,424,947	6,613,084	32,755,188	2,076,631	49,695,107	12,739,818

The Police Retirement System of St. Louis
Pension Assets and Payroll Report

Month	Wellington CTG International	Principal Capital	Neumeier Poma	Westfield Capital	IFM Investors	Elm Tree Net Lease	Ullico	HarbourVest	Parametric	Neuberger Berman
April '23	22,429,790	56,994,405	23,636,700	23,691,094	19,771,444	5,382,939	19,407,496	12,711,766	17,418,054	17,381,757
May '23	21,490,138	56,884,233	23,331,067	23,928,482	19,665,605	6,632,673	19,407,496	12,499,224	17,690,392	17,603,190
June '23	22,316,722	55,777,563	25,197,448	26,033,826	20,189,861	6,632,673	19,580,680	12,236,904	17,873,662	17,993,875
July '23	23,306,321	55,702,290	25,522,555	26,683,846	20,182,784	1,386,085	19,580,680	12,236,904	18,426,069	17,993,875
Aug '23	22,361,094	55,053,711	25,138,327	25,940,077	20,056,506	1,373,445	19,580,680	12,236,904	18,784,805	18,227,090
Sept '23	21,337,276	52,626,858	23,464,809	24,732,902	20,265,536	1,373,445	19,580,680	12,154,561	18,711,276	17,813,174
Oct '23	20,150,041	53,044,085	21,870,594	23,361,350	20,265,536	1,358,896	20,473,322	12,121,067	18,264,907	17,813,174
Nov '23	22,281,400	51,757,975	23,851,715	26,103,936	20,243,707	1,939,951	20,473,322	12,121,067	18,264,907	17,737,386
Dec '23	24,030,201	51,429,106	26,205,773	28,170,368	20,807,018	1,939,951	20,795,380	12,019,228	18,845,294	18,348,341
Jan '24	24,030,201	51,429,106	26,205,773	28,170,368	20,807,018	1,939,951	20,795,380	12,019,228	18,845,294	18,348,341
Feb'24	23,927,001	49,877,232	28,009,077	30,210,715	20,592,726	1,932,009	20,795,380	12,019,228	19,515,946	18,925,860
Mar '24	25,096,497	49,956,622	28,790,366	31,096,106	20,339,722	1,932,009	21,118,971	12,019,228	20,064,326	19,279,458

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Month	Zarvona Fund III	2020 HarbourVest Global	Petro Cap III	Entrust SP OPP IV	Metlife/ Logan Circle	Hancock Timberland	RCP Multi-Strategy Fund	Wind Point X	H.I.G. Capital Private Equity Funds IV	BlackRock EM Markets	Lord Abbett High Yield R6	Nuveen Symphony Floating Rate Income R6	RCP Multi-Strategy Fund II LP	Northern Trust - Foreign Exchange Fund	Cash	Gross Pension Payroll
April '23	8,045,907	9,243,070	14,887,435	8,685,048	22,750,219	17,944,094	3,647,494	1,933,582	150,703	34,079,937	17,088,956	17,377,993	140,000	5,472	12,666,137	5,096,793
May '23	8,518,242	9,469,359	16,056,214	9,216,852	22,696,647	18,288,093	4,718,685	2,184,605	150,703	33,695,716	17,046,639	17,169,717	140,000	5,496	3,915,535	5,073,681
June '23	8,518,242	9,769,359	15,423,220	8,702,976	23,375,225	18,217,044	4,718,685	2,184,605	150,703	35,251,713	17,348,786	17,436,929	140,000	5,519	8,453,840	5,103,097
July '23	8,083,242	9,761,335	14,677,827	8,702,503	23,928,801	18,217,044	4,811,524	2,911,380	150,703	26,840,113	17,496,333	17,678,791	140,000	5,543	18,817,679	5,175,360
Aug '23	7,150,794	9,761,335	14,857,390	6,099,162	23,464,511	18,180,401	4,811,524	2,911,380	30,759	34,613,031	17,713,458	17,612,948	140,000	5,569	23,193,800	5,096,717
Sept '23	7,150,794	9,834,178	14,576,002	6,099,162	22,893,077	18,042,680	5,651,524	2,911,380	322,112	33,289,200	17,834,388	17,374,991	140,000	5,594	12,279,194	5,103,558
Oct '23	6,715,794	10,194,178	14,576,002	6,099,162	22,268,071	17,829,662	5,958,802	2,911,380	322,112	32,214,076	17,818,102	17,135,803	109,639	5,620	13,626,712	5,182,007
Nov '23	6,715,794	10,194,178	14,399,146	5,818,551	23,821,657	17,829,662	5,958,802	2,911,380	291,740	32,214,076	17,906,843	18,090,199	109,639	5,645	14,488,307	5,199,126
Dec '23	6,918,658	10,124,307	15,865,251	5,818,551	54,785,952	17,733,788	6,198,802	2,911,380	291,740	36,063,212	18,570,449	18,404,572	1,369,639	5,673	10,330,003	5,194,887
Jan '24	6,918,658	10,124,307	15,865,251	5,818,551	24,785,952	17,733,788	6,198,802	2,911,380	291,740	36,063,212	18,570,449	18,404,572	1,425,855	5,673	10,350,003	5,199,660
Feb '24	6,701,158	10,364,307	16,152,557	5,818,551	24,875,239	18,482,101	6,494,045	2,942,861	291,740	35,228,972	18,683,245	18,736,527	3,175,855	5,724	5,579,959	5,171,836
Mar '24	6,701,158	10,784,307	16,152,557	6,222,941	25,178,813	18,482,101	6,494,045	2,972,861	258,272	36,352,408	18,935,522	18,924,919	3,175,855	5,750	6,399,429	5,329,614

**PENSIONERS
SUMMARY REPORT**

3/31/2024

1) Current Value of System:	\$881,825,245.00
2) Retirees as of 3/1/2024	
a) Service Retirements:	<u>1,301</u>
b) Children/Dependents:	<u>10</u>
c) Widows:	<u>430</u>
d) Accidental Disability:	<u>149</u>
e) Ordinary Disability: (Non-line)	<u>17</u>
f) Others:	<u>2</u>
g) AWD	<u>31</u>
TOTAL NUMBER OF RECIPIENTS	= 1,940