

The Police Retirement System of St. Louis

MARKET VALUE REPORT

Current Pension System Money Managers	December 31, 2022	January 31, 2023	
Commerce - U.S. Core Bonds	\$90,795,151.00	\$93,827,620.00	
MFS - U.S. Large Cap Value Equities	\$40,807,752.00	\$42,029,086.00	
Northern Trust - S&P 500 Index	\$70,865,608.00	\$70,297,949.00	
Silchester - International Equities	\$39,999,133.00	\$42,854,105.00	6.59% Mid Cap - Equities
Falcon E&P -	\$301,777.00	\$12,052.00	2.70% Int. Small Cap
Entrust C - Hedge Funds of Funds	\$941,085.00	\$939,221.00	11.89% Private EQ Funds
Nueberger Berman III- Private Equity	\$2,499,461.00	\$2,451,822.00	4.12% Falcon/Salient
Petro Cap II	\$9,812,108.00	\$9,812,108.00	0.00% Currency FD
Salient Zarvona II	\$10,752,433.00	\$10,752,433.00	2.77% Global Fixed
Kennedy Capital - Mid Cap Domestic - Equities	\$27,139,839.00	\$30,106,871.00	1.16% F.O.F.
Entrust SP OPP III - Private Equity	\$3,463,974.00	\$3,224,426.00	5.08% Emerging EQ
GQG International Equity	\$37,978,256.00	\$39,418,043.00	2.99% Int Equities
Singular GUF SBOF IV	\$10,683,770.00	\$10,530,722.00	15.15% Equities SM - Domestic
Wellington CTF International - Small Cap	\$20,664,794.00	\$22,330,450.00	16.28% Fixed Domestic
Crescent - Fixed Income - Bank Loans/High Income Fund	\$41,020,940.00	\$40,853,227.00	20.70% Equities LG - Domestic
Principal Capital - Private Real Estate	\$58,017,590.00	\$58,129,587.00	1.89% Cash
Northern Trust - International 2000 Growth Equities Index	\$23,865,334.00	\$26,246,035.00	0.00% REITS
Neumeier Poma - Small Cap	\$25,527,981.00	\$24,756,512.00	8.68% Private Real Estate
Westfield Capital - Mid Cap Domestic - Equities	\$24,825,498.00	\$24,375,321.00	100.00% TOTAL
IFM Investors - Infrastructure	\$19,341,274.00	\$19,348,364.00	
Northern Trust - 1000 Growth Index	\$39,832,386.00	\$43,148,596.00	
Elm Tree Fund Net Lease	\$10,574,292.00	\$10,440,494.00	
Ullico - Infrastructure Fund	\$15,310,488.00	\$15,310,488.00	
HabourVest - PE Secondary Fund	\$12,679,235.00	\$12,679,235.00	
Parametric - Large Cap Equity - Domestic	\$17,822,135.00	\$16,490,301.00	
Neuberger Berman Putwrite- Large Cap Equity - Domestic	\$17,519,213.00	\$16,250,928.00	
Zarvona Fund III - Private Equity	\$11,200,419.00	\$10,547,919.00	
2020 HarbourVest Global	\$9,043,435.00	\$9,043,435.00	
Petro Cap III	\$13,519,642.00	\$13,519,642.00	
Entrust SP OPP IV - Hedge Fund	\$8,684,660.00	\$8,684,660.00	
Metlife/Logan Circle - Fixed Income	\$21,982,354.00	\$22,946,649.00	
Hancock Timberland-SL	\$13,954,094.00	\$13,954,094.00	
RCP Multi-Strategy Fund - SL	\$3,541,885.00	\$3,647,494.00	
Wind Point X	\$748,816.00	\$748,816.00	
H.L.G. Capital Private Equity Funds IV	\$0.00	\$150,703.00	
BlackRock EM Markets CO-SL	\$37,561,679.00	\$41,368,496.00	
Northern Trust - Foreign Exchange Fund	\$5,388.00	\$5,409.00	
Total =	\$793,283,879.00	\$811,233,313.00	

January 31, 2023	:	\$5,430,646.00	January 31, 2023		\$811,233,313.00
FY - Year To Date	:	\$21,700,707.00	December 31, 2022		\$793,283,879.00
			INCREASE		\$17,949,434.00
January 2023 DROP	:	\$122,461.00			
Life Time Year To Date	:	\$3,704,109.00			
			Market Value January 2023		\$811,233,313.00
			Cash Account		\$15,657,867.00
			Total Value		\$826,891,180.00

Present Value of Future Benefits as Per Auditor's Report on October 1, 2021

\$1,197,325,522.00

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

Month	Commerce	MFS	Northern Trust - S&P 500 Index	Silchester	Falcon	Entrust - Hedge F.O.F	Nueberger Berman	Petro Cap II	Salient	Kennedy Capital	Entrust SP OPP	GQG International Equity	Sigular GUF SBOF IV
Feb '22	112,390,878	49,179,288	83,020,160	47,042,954	598,583	948,653	2,930,211	10,007,612	6,903,390	31,358,074	5,284,151	46,322,142	7,744,245
Mar '22	109,602,231	48,483,079	84,099,443	46,579,870	598,583	958,463	2,851,728	10,007,612	6,903,390	31,194,202	5,073,162	45,887,109	8,444,452
April '22	106,069,547	44,716,533	76,766,921	44,074,126	623,488	956,563	2,954,909	9,912,805	6,831,241	27,978,232	5,073,162	44,887,109	8,306,826
May '22	99,188,439	46,111,195	84,327,460	42,067,893	623,488	954,558	2,884,032	9,603,977	6,831,241	28,426,461	5,073,162	40,661,571	8,437,067
June '22	92,460,630	42,640,757	77,370,837	39,509,007	369,480	952,698	2,815,394	10,459,376	7,000,661	25,462,922	4,823,226	33,148,091	9,143,538
July '22	94,688,000	45,362,684	84,504,462	35,402,318	369,480	950,793	2,692,594	10,522,331	7,000,661	28,408,798	4,823,226	33,478,384	8,986,142
Aug '22	92,543,806	44,217,727	81,060,443	33,653,947	292,815	948,934	2,692,594	10,304,309	10,295,617	27,412,178	3,511,000	32,430,421	9,112,142
Sept '22	88,934,714	40,744,551	73,597,459	33,739,417	186,106	946,821	2,633,242	9,598,844	10,295,617	25,094,315	3,511,000	34,768,410	9,916,626
Oct '22	87,991,888	44,748,013	79,553,862	34,947,871	186,106	944,940	2,633,242	9,598,844	10,295,617	27,456,934	3,511,000	36,726,472	9,916,626
Nov '22	90,861,328	47,792,603	83,996,555	39,023,543	186,106	943,007	2,511,736	9,116,259	10,752,433	28,463,971	3,511,000	36,726,472	10,159,180
Dec '22	90,795,151	40,807,752	70,865,608	39,999,133	301,777	941,085	2,499,461	9,812,108	10,752,433	27,139,839	3,463,974	37,978,256	10,683,770
Jan '23	93,827,619	42,029,086	702,697,949	42,854,104	12,052	939,221	2,451,822	9,812,108	10,752,433	30,106,871	8,684,660	39,418,043	10,530,722

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

Month	Wellington CTG International	Crescent	Principal Capital	Northern Trust - International Growth Index	Neumeier Poma	Westfield Capital	IFM Investors	Northern Trust - Growth Index	Elm Tree Fund	Elm Tree Net Lease	Ullico	HarbourVest
Feb '22	24,017,874	51,406,622	58,652,002	25,631,725	29,657,935	29,508,844	14,926,690	46,691,079	6,916	4,976,676	14,423,964	15,629,719
Mar '22	23,907,884	50,949,255	60,475,991	25,751,632	27,750,644	30,586,899	14,926,690	48,521,747	0	4,976,676	14,915,006	15,294,780
April '22	21,796,472	50,688,851	61,167,740	22,596,813	25,915,771	27,540,376	15,336,049	42,672,315	0	5,354,929	14,915,006	15,294,609
May '22	21,796,472	49,755,856	62,106,074	22,178,310	25,917,189	26,226,798	15,340,952	41,687,987	0	6,374,530	14,915,006	15,821,361
June '22	19,451,608	47,998,767	62,298,789	20,809,762	24,813,035	23,821,389	15,725,743	38,387,931	0	8,425,824	15,232,675	15,498,020
July '22	20,526,856	45,811,591	62,283,395	23,143,077	27,089,180	26,293,186	15,725,743	42,989,603	0	8,298,222	15,232,675	15,323,535
Aug '22	19,661,819	47,285,934	62,387,416	22,929,848	26,019,401	25,472,322	15,663,272	40,989,333	0	8,782,185	15,232,675	14,360,587
Sept '22	17,910,501	41,118,018	62,578,825	22,905,763	23,715,708	23,181,430	15,709,603	38,962,354	0	10,081,384	15,367,357	13,347,081
Oct '22	18,850,274	39,828,248	62,228,363	25,085,498	26,417,927	25,371,937	15,764,219	41,242,895	0	9,923,265	15,367,357	13,347,081
Nov '22	20,684,882	40,364,650	60,426,442	25,497,579	27,366,150	26,264,051	15,764,219	43,126,314	0	9,923,265	15,367,357	13,181,872
Dec '22	20,664,794	41,020,940	58,017,590	23,865,334	25,527,981	24,825,498	19,341,274	39,832,386	0	10,574,292	15,310,488	12,679,235
Jan '23	22,330,450	40,853,227	58,129,587	26,246,035	24,756,512	24,375,321	19,348,364	43,148,596	0	10,440,494	15,310,488	12,679,235

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Month	Parametric	Neuberger Berman	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	Northern Trust - Foreign Exchange Fund	Cash	Gross Pension Payroll
Feb '22	21,906,209	21,401,751	6,907,612	6,665,497	4,684,548	12,393,452	26,559,540	13,874,123	600,000	0	0	40,927,827	5,301	5,076,043	5,223,085
Mar '22	21,720,372	21,401,751	8,302,519	7,141,762	4,684,548	12,393,452	26,539,630	13,801,762	1,433,226	0	0	38,941,805	5,302	3,282,600	5,251,198
April '22	20,742,609	20,742,318	8,172,019	7,141,762	5,021,449	12,393,452	24,628,800	14,413,952	1,433,226	0	0	36,158,906	5,303	3,026,028	5,264,561
May '22	18,770,088	19,242,318	8,216,482	7,799,907	4,689,168	11,867,215	24,765,410	14,703,634	1,461,858	0	0	36,158,906	5,306	3,952,123	5,281,300
June '22	18,863,984	19,344,632	8,216,482	8,579,907	8,203,367	11,867,215	21,178,775	14,655,380	1,461,858	0	0	33,972,537	5,311	6,291,260	5,250,255
July '22	16,983,686	16,926,295	8,042,482	8,794,726	8,203,367	11,867,215	21,714,494	14,655,380	2,476,806	0	0	33,823,845	5,317	6,900,773	5,279,586
Aug '22	17,799,219	17,726,235	10,986,925	8,794,726	7,863,938	9,914,008	21,678,780	14,606,906	2,476,806	0	0	33,859,720	5,328	1,206,098	5,341,294
Sept '22	17,355,359	16,196,716	10,812,925	9,251,767	11,113,039	9,566,663	20,285,909	14,560,159	2,476,806	0	0	34,441,307	5,339	20,755,090	5,318,215
Oct '22	16,385,381	16,196,716	10,377,925	9,251,767	11,113,039	9,566,663	20,143,051	14,560,159	2,581,885	0	0	33,463,829	5,353	14,383,284	5,374,601
Nov '22	17,251,544	16,936,333	11,200,419	9,251,767	10,932,907	8,684,660	21,750,209	14,560,159	2,581,885	748,816	0	38,575,391	5,369	6,892,427	5,454,331
Dec '22	17,822,135	17,519,213	11,200,419	9,043,435	13,519,642	8,684,660	21,982,354	13,954,094	3,541,885	748,816	0	37,561,679	5,388	7,804,114	5,441,129
Jan '23	16,490,301	16,250,928	10,547,919	9,043,435	13,519,642	8,684,660	22,946,649	13,954,094	3,647,494	748,816	150,703	41,368,496	5,409	15,657,867	5,430,646

**PENSIONERS
SUMMARY REPORT**

: 1/31/2023

1) Current Value of System:	\$826,891,180.00
2) Retirees as of 01/01/2023	
a) Service Retirements:	<u>1,287</u>
b) Children/Dependents:	<u>12</u>
c) Widows:	<u>424</u>
d) Accidental Disability:	<u>147</u>
e) Ordinary Disability: (Non-line)	<u>17</u>
f) Others:	<u>1</u>
g) AWD	<u>32</u>
TOTAL NUMBER OF RECIPIENTS	= 1,920