

The Police Retirement System of St. Louis

MARKET VALUE REPORT

Current Pension System Money Mangers	August 31, 2015	September 30, 2015
PimCO - U.S. Core Fixed Income - Fired 08/2015	\$261.00	\$261.00
Commerce - U.S. Core Bonds	\$106,711,799.00	\$107,232,538.00
NFJ - U.S. Small Cap Core Equities (Allianz Global Investors)	\$20,339,410.00	\$19,650,965.00
MFS - U.S. Large Cap Value Equities	\$54,024,240.00	\$52,691,374.00
Northern Trust - S&P 500 Index	\$52,660,606.00	\$51,357,445.00
Wasatch - U.S. Small Cap Growth Equities	\$22,287,794.00	\$21,141,299.00
Falcon E&P -	\$5,599,750.00	\$4,933,128.00
GAM CF - Hedge Funds of Funds	\$15,545,421.00	\$14,768,653.00
Entrust C - Hedge Funds of Funds	\$15,155,830.00	\$15,107,054.00
Wells - U.S. Large Cap Growth Equities	\$55,979,878.00	\$54,689,759.00
Nueberger Berman - Private Equity	\$3,129,047.00	\$3,842,968.00
Center Square - REITS	\$31,259,148.00	\$29,918,992.00
Petro Cap	\$685,432.00	\$685,432.00
Salient Z	\$2,156,309.00	\$2,156,313.00
Entrust SP OPP - Private Equity	\$2,241,488.00	\$2,241,488.00
PimCo MFO - Global	\$24,358,337.00	\$24,499,873.00
Wellington - International Equities	\$79,365,141.00	\$71,657,221.00
Crescent - Fixed Income - Bank Loans/High Income Fund	\$36,000,000.00	\$36,000,000.00
Lazard - Emerging Market Equity	\$41,000,000.00	\$41,000,000.00
Brandes - International Small Cap Equity	\$43,000,000.00	\$41,414,579.00
Trilogy - International Growth Equities	\$66,413,020.00	\$58,621,393.00
Northern Trust - Foreign Exchange Fund	\$530,778.00	\$675,399.00
Total =	\$678,443,689.00	\$654,286,134.00

6.05%	Int. Small Cap
0.89%	Private EQ Funds
1.14%	Falcon/Salient
0.10%	Currency FD
3.58%	Global Fixed
4.37%	F.O.F.
5.99%	Emerging EQ
19.03%	Int Equities
5.96%	Equities SM - Domestic
20.93%	Fixed Domestic
23.19%	Equities LG - Domestic
4.40%	Cash
4.37%	REITS
100.00%	TOTAL

September 30, 2015 : \$4,608,294.00
FY - Year To Date : \$54,732,593.00

September 2015 DROP : \$377,299.00
Life Time Year To Date : \$9,463,597.00

September 30, 2015 \$654,286,134.00
August 31, 2015 \$678,443,689.00
DECREASE - \$24,157,555.00

Market Value August 2015 \$654,286,134.00
Cash Account \$30,166,928.00
Total Value \$684,453,062.00

Present Value of Future Benefits as Per Auditor's Report on October 1, 2014

\$981,568,536.00