

The Police Retirement System of St. Louis

MARKET VALUE REPORT

Current Pension System Money Mangers	May 31, 2021	June 30, 2021	
Commerce - U.S. Core Bonds	\$115,237,922.00	\$116,135,884.00	
MFS - U.S. Large Cap Value Equities	\$56,579,620.00	\$55,847,331.00	
Northern Trust - S&P 500 Index	\$66,727,870.00	\$68,284,778.00	6.41% Mid Cap - Equities
Silchester - International Equities	\$50,891,279.00	\$52,081,990.00	4.97% Int. Small Cap
Falcon E&P -	\$1,504,558.00	\$1,504,558.00	8.23% Private EQ Funds
Entrust C - Hedge Funds of Funds	\$967,762.00	\$963,332.00	1.87% Falcon/Salient
Nueberger Berman III- Private Equity	\$3,440,337.00	\$3,359,589.00	0.00% Currency FD
Petro Cap II	\$6,623,394.00	\$8,053,105.00	3.24% Global Fixed
Salient Z	\$3,722,053.00	\$3,738,216.00	1.44% F.O.F.
Kennedy Capital - Mid Cap Domestic - Equities	\$28,993,842.00	\$28,389,836.00	4.98% Emerging EQ
Entrust SP OPP III - Private Equity	\$5,585,286.00	\$6,471,580.00	3.39% Int Equities
GQG International Equity	\$44,083,759.00	\$48,117,981.00	17.70% Equities SM - Domestic
Sigular GUF SBOF IV	\$3,978,223.00	\$4,742,480.00	19.14% Fixed Domestic
Wellington CTF International - Small Cap	\$43,857,297.00	\$44,455,641.00	21.77% Equities LG - Domestic
Crescent - Fixed Income - Bank Loans/High Income Fund	\$54,794,275.00	\$55,038,606.00	0.31% Cash
Lazard - Emerging Market Equity	\$46,046,317.00	\$44,603,079.00	0.00% REITS
Principal Capital - Private Real Estate	\$47,313,778.00	\$48,804,232.00	6.55% Private Real Estate
Northern Trust - International Growth Equities Index	\$27,764,281.00	\$29,062,486.00	
Neumeier Poma - Small Cap	\$29,854,298.00	\$30,348,159.00	
Westfield Capital - Mid Cap Domestic - Equities	\$28,089,556.00	\$29,011,592.00	
IFM Investors - Infrastructure	\$13,829,660.00	\$14,410,125.00	
Northern Trust - Growth Index	\$54,713,770.00	\$58,132,290.00	
Elm Tree Fund - Private Real Estate	\$6,916.00	\$6,916.00	
Elm Tree Fund Net Lease	\$3,236,175.00	\$3,236,175.00	
Ullico - Infrastructure Fund	\$13,663,465.00	\$13,663,465.00	
HabourVest - PE Secondary Fund	\$12,865,848.00	\$16,616,068.00	
Parametric - Large Cap Equity - Domestic	\$20,650,805.00	\$20,838,958.00	
Neuberger Berman Putwrite- Large Cap Equity - Domestic	\$20,457,586.00	\$20,777,428.00	
Zarvona Fund III - Private Equity	\$4,674,669.00	\$4,674,669.00	
2020 HarbourVest Global	\$2,081,579.00	\$2,182,621.00	
Petrco Cap III	\$2,719,254.00	\$3,366,289.00	
Entrust SP OPP IV - Hedge Fund	\$10,966,977.00	\$11,898,518.00	
Metlife/Logan Circle - Fixed Income	\$28,431,052.00	\$29,008,433.00	
Hancock Timberland-SL	\$13,064,689.00	\$13,918,645.00	
Northern Trust - Foreign Exchange Fund	\$5,301.00	\$5,301.00	
Total =	\$867,423,453.00	\$891,750,356.00	100.00% TOTAL

June 30, 2021 : \$5,097,744.00
 FY - Year To Date : \$45,822,483.00

 June 2021 DROP : \$151,319.00
 Life Time Year To Date : \$4,713,072.00

June 30, 2021 \$891,750,356.00
 May 31, 2021 \$867,423,453.00
INCREASE \$24,326,903.00

Market Value June 2021 \$891,750,356.00
 Cash Account \$2,786,822.00
Total Value \$894,537,178.00

Present Value of Future Benefits as Per Auditor's Report on October 1, 2020

\$1,140,227,347.00

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	Center Square	Petro Cap II	Salient	Kennedy Capital	Entrust SP OPP
July '20	92,626,744	43,818,434	58,004,632	43,381,465	2,129,667	959,180	3,375,138	16,099,823	7,307,297	5,454,215	24,000,771	3,693,104
Aug '20	93,231,105	45,467,491	61,694,682	46,036,374	2,129,667	955,975	3,093,792	0	7,184,402	5,454,215	24,985,526	3,693,104
Sept '20	93,207,282	44,688,291	59,349,574	44,783,489	2,095,034	954,510	3,142,986	0	7,184,402	5,454,215	24,374,854	4,122,068
Oct '20	101,928,852	47,665,812	59,670,774	42,978,050	2,106,856	952,436	3,142,986	0	6,769,208	4,902,921	27,021,683	4,122,068
Nov '20	103,565,640	51,196,222	63,167,834	49,324,223	2,106,856	950,609	3,009,845	0	6,882,473	4,795,349	27,443,557	4,459,903
Dec '20	104,068,959	52,695,966	65,595,272	51,556,186	2,230,598	936,417	3,307,369	0	6,469,945	4,795,349	28,861,902	4,459,903
Jan '21	103,515,516	50,779,462	63,954,187	52,098,677	2,230,598	934,145	3,307,369	0	6,147,298	4,795,349	26,878,084	4,459,903
Feb '21	107,217,704	52,799,661	65,721,243	54,253,059	2,230,598	972,200	3,077,393	0	6,581,137	4,795,349	29,172,525	4,459,903
Mar '21	113,780,853	52,779,601	68,596,709	56,042,943	2,230,598	970,182	3,011,577	0	6,581,137	4,795,349	27,049,224	5,585,286
April '21	114,827,740	55,165,158	66,264,593	56,891,279	1,504,558	967,762	3,440,337	0	6,824,625	4,795,349	28,541,893	5,585,286
May '21	115,237,922	56,579,620	66,727,870	50,891,279	1,504,558	967,762	3,440,337	0	6,623,394	3,722,053	28,993,842	5,585,286
June '21	116,135,884	55,847,331	68,284,778	52,081,990	1,504,558	963,332	3,359,589	0	8,053,105	3,738,216	28,389,836	6,471,580

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Month	GQG International Equity	Sigular GUF SBOF IV	Wellington CTG International	Crescent	Lazard	Principal Capital	Northern Trust - International Growth Index	Neumeier Poma	Westfield Capital	IFM Investors	Northern Trust - Growth Index
July '20	41,031,271	1,841,878	31,462,339	42,953,196	41,431,828	45,289,490	25,679,283	27,084,711	24,548,578	12,976,292	47,841,706
Aug '20	40,131,271	1,841,878	33,179,548	46,328,971	41,450,980	45,392,321	26,724,512	28,003,048	24,669,417	12,990,295	52,264,383
Sept '20	41,954,413	2,130,163	32,655,704	46,866,798	40,617,472	45,218,585	26,153,788	27,268,184	24,475,875	12,990,295	49,823,263
Oct '20	40,932,507	2,724,163	31,797,058	50,590,080	41,418,922	45,435,783	26,363,722	27,562,971	13,219,338	26,188,057	48,134,624
Nov '20	41,717,501	2,724,163	37,060,463	50,926,824	45,650,576	45,638,348	31,011,285	30,888,383	27,893,087	13,176,559	52,042,161
Dec '20	43,041,390	2,973,060	39,603,545	52,583,139	49,016,665	45,976,564	33,909,795	32,657,260	29,449,052	13,292,126	54,428,884
Jan '21	42,886,579	3,159,060	39,379,301	53,461,446	50,395,159	46,144,397	34,560,835	34,034,539	25,778,224	13,600,109	51,043,341
Feb '21	43,809,521	3,483,060	41,144,517	53,806,702	46,512,019	46,378,211	30,955,215	30,795,658	26,835,958	13,544,126	51,050,817
Mar '21	43,809,521	3,651,060	41,673,233	54,103,842	45,522,402	47,084,357	27,960,116	29,535,339	26,366,555	13,576,313	51,942,438
April '21	44,083,759	3,771,060	43,857,297	54,231,408	46,046,317	47,313,778	28,570,016	29,958,622	28,261,715	13,829,660	55,470,293
May '21	44,083,759	3,978,223	43,857,297	54,794,275	46,046,317	47,313,778	27,764,281	29,854,298	28,089,556	13,829,660	54,713,770
June '21	48,117,981	4,742,480	44,455,641	55,038,606	44,603,079	48,804,232	29,062,486	30,348,159	29,011,592	14,410,125	58,132,290

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Month	Elm Tree Fund	Elm Tree Net Lease	Ullico	HarbourVest	Parametric	Neuberger Berman	Zarvona Fund III	2020 HarbourVest Global	Petro Cap III	Entrust SP OPP IV	Metlife/ Logan Circle	Hancock Timberland	Northern Trust - Foreign Exchange Fund	Cash	Gross Pension Payroll
July '20	211,672	907,051	13,532,778	14,073,852	15,006,167	15,717,415	2,349,624	0	2,830,081	8,796,956	23,351,555	0	5,298	7,826,711	5,052,533
Aug '20	211,672	907,051	13,532,778	14,073,852	15,546,814	16,316,673	2,330,881	0	2,802,554	9,693,544	24,581,955	140,000	5,298	19,727,639	5,052,533
Sept '20	152,337	907,051	13,552,166	15,586,946	16,023,145	16,749,225	4,180,881	0	2,802,554	9,693,544	24,085,708	140,000	5,299	47,087,989	5,110,946
Oct '20	1	1,779,802	13,552,166	15,586,946	18,792,312	17,573,411	4,180,881	0	2,831,391	9,693,544	27,077,192	140,000	5,299	9,565,893	5,061,251
Nov '20	6,916	1,697,414	13,552,166	14,949,984	18,568,544	17,353,068	4,151,355	0	3,094,231	9,515,127	28,470,871	5,068,000	5,300	9,987,012	5,102,916
Dec '20	6,916	1,980,816	13,702,805	15,461,619	19,719,944	18,520,666	3,865,641	1,200,320	2,970,129	9,515,127	29,346,898	5,113,370	5,300	4,639,366	5,117,106
Jan '21	6,916	1,980,816	13,702,805	15,461,619	20,226,984	18,947,876	3,865,641	1,200,320	2,970,129	9,515,127	29,048,253	11,431,832	5,300	3,729,357	5,090,351
Feb '21	6,916	1,980,816	13,702,805	14,791,743	19,188,697	18,860,902	3,865,641	1,200,320	2,970,129	10,966,977	28,510,691	11,431,830	5,300	8,185,835	5,089,137
Mar '21	6,916	3,058,691	13,663,465	13,786,928	19,561,646	19,300,948	4,073,336	1,200,320	3,252,110	10,966,977	27,833,761	13,002,488	5,300	5,289,081	5,087,017
April '21	6,916	3,271,737	13,663,465	13,786,928	20,207,499	20,056,662	4,001,050	1,859,073	2,908,884	10,966,977	28,431,052	13,064,689	5,301	5,555,469	5,085,100
May '21	6,916	3,236,175	13,663,465	12,865,848	20,650,805	20,457,586	4,674,669	2,081,579	2,719,254	10,966,977	28,431,052	13,064,689	5,301	6,775,579	5,091,861
June '21	6,916	3,236,175	13,663,465	16,616,068	20,838,958	20,777,428	4,674,669	2,182,621	3,366,289	11,898,518	29,008,433	13,918,645	5,301	2,786,822	5,097,744

**PENSIONERS
SUMMARY REPORT**

06/30/2021

1) Current Value of System:	\$894,537,178.00
2) Retirees as of 06/01/2021	
a) Service Retirements:	<u>1,258</u>
b) Children/Dependents:	<u>10</u>
c) Widows:	<u>413</u>
d) Accidental Disability:	<u>150</u>
e) Ordinary Disability: (Non-line)	<u>19</u>
f) Others:	<u>0</u>
g) AWD	<u>35</u>
TOTAL NUMBER OF RECIPIENTS	= 1,885