

The Police Retirement System of St. Louis

MARKET VALUE REPORT

Current Pension System Money Mangers	July 31, 2022	August 31, 2022
Commerce - U.S. Core Bonds	\$94,688,000.00	\$92,543,806.00
MFS - U.S. Large Cap Value Equities	\$45,362,684.00	\$44,217,727.00
Northern Trust - S&P 500 Index	\$84,504,462.00	\$81,060,443.00
Silchester - International Equities	\$35,402,318.00	\$33,653,947.00
Falcon E&P -	\$369,480.00	\$292,815.00
Entrust C - Hedge Funds of Funds	\$950,793.00	\$948,934.00
Nueberger Berman III- Private Equity	\$2,692,594.00	\$2,692,594.00
Petro Cap II	\$10,522,331.00	\$10,304,309.00
Salient Z	\$7,000,661.00	\$10,295,617.00
Kennedy Capital - Mid Cap Domestic - Equities	\$28,408,798.00	\$27,412,178.00
Entrust SP OPP III - Private Equity	\$4,823,226.00	\$3,511,000.00
GQG International Equity	\$33,478,384.00	\$32,430,421.00
Sigular GUF SBOF IV	\$8,986,142.00	\$9,112,142.00
Wellington CTF International - Small Cap	\$20,526,856.00	\$19,661,819.00
Crescent - Fixed Income - Bank Loans/High Income Fund	\$45,811,591.00	\$47,285,934.00
Principal Capital - Private Real Estate	\$62,283,395.00	\$62,387,416.00
Northern Trust - International Growth Equities Index	\$23,143,077.00	\$22,929,848.00
Neumeier Poma - Small Cap	\$27,089,180.00	\$26,019,401.00
Westfield Capital - Mid Cap Domestic - Equities	\$26,293,186.00	\$25,472,322.00
IFM Investors - Infrastructure	\$15,725,743.00	\$15,663,272.00
Northern Trust - Growth Index	\$42,989,603.00	\$40,989,333.00
Elm Tree Fund Net Lease	\$8,298,222.00	\$8,782,185.00
Ullico - Infrastructure Fund	\$15,232,675.00	\$15,232,675.00
HabourVest - PE Secondary Fund	\$15,323,535.00	\$14,360,587.00
Parametric - Large Cap Equity - Domestic	\$16,983,686.00	\$17,799,219.00
Neuberger Berman Putwrite- Large Cap Equity - Domestic	\$16,926,295.00	\$17,726,235.00
Zarvona Fund III - Private Equity	\$8,042,482.00	\$10,986,925.00
2020 HarbourVest Global	\$8,794,726.00	\$8,794,726.00
Petro Cap III	\$8,203,367.00	\$7,863,938.00
Entrust SP OPP IV - Hedge Fund	\$11,867,215.00	\$9,914,008.00
Metlife/Logan Circle - Fixed Income	\$21,714,494.00	\$21,678,780.00
Hancock Timberland-SL	\$14,655,380.00	\$14,606,906.00
RCP Multi-Strategy Fund - SL	\$2,476,806.00	\$2,476,806.00
BlackRock EM Markets CO-SL	\$33,823,845.00	\$33,859,720.00
Northern Trust - Foreign Exchange Fund	\$5,317.00	\$5,328.00
Total =	\$803,400,549.00	\$792,973,316.00

6.68%	Mid Cap - Equities
2.49%	Int. Small Cap
11.83%	Private EQ Funds
3.63%	Falcon/Salient
0.00%	Currency FD
2.73%	Global Fixed
1.37%	F.O.F.
4.26%	Emerging EQ
3.27%	Int Equities
13.47%	Equities SM - Domestic
17.60%	Fixed Domestic
23.12%	Equities LG - Domestic
0.15%	Cash
0.00%	REITS
9.40%	Private Real Estate
100.00%	TOTAL

August 31, 2022	\$5,341,294.00	August 31, 2022	\$792,973,316.00
FY - Year To Date	\$57,793,206.00	July 31, 2022	<u>\$803,400,549.00</u>
		DECREASE	-\$10,427,233.00
August 2022 DROP	\$136,666.00		
Life Time Year To Date	\$4,033,505.00		

Market Value August 2022	\$792,973,316.00
Cash Account	<u>\$1,206,098.00</u>
Total Value	\$794,179,414.00

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
Sept '21	116,285,347	50,329,690	80,444,290	46,577,725	1,415,836	956,803	3,188,593	8,665,516	6,729,117	27,032,334	6,127,549	49,826,954	6,283,800
Oct '21	116,192,345	53,172,754	92,507,975	47,367,058	838,106	954,910	3,188,593	8,665,516	6,729,117	33,967,376	6,127,549	47,643,757	6,505,800
Nov '21	116,205,913	51,639,673	87,970,921	44,391,456	838,106	952,628	3,087,333	9,138,443	6,903,390	32,896,152	6,127,549	49,825,945	6,661,800
Dec '21	116,146,509	54,742,863	91,913,606	46,528,644	598,583	950,620	3,030,824	9,863,333	6,903,390	34,804,473	5,934,429	46,213,168	7,492,245
Jan '22	113,845,896	52,912,578	87,157,950	46,878,284	598,583	948,653	3,030,824	9,863,333	6,903,390	32,866,336	5,934,429	48,287,821	7,744,245
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

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

Month	Wellington CTG International	Crescent	Lazard	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
Sept '21	44,859,401	55,872,716	40,034,119	51,232,527	27,430,710	30,176,809	27,580,110	14,089,853	48,570,743	6,916	3,227,225	14,159,720	17,239,121
Oct '21	45,481,525	55,909,313	40,479,871	51,914,323	30,819,053	31,100,832	33,038,482	14,815,418	53,870,889	6,916	2,684,667	14,159,720	17,239,121
Nov '21	42,860,205	55,856,797	79,552	55,146,456	29,315,333	31,504,331	32,173,606	14,821,551	52,225,640	6,916	3,389,925	14,159,720	15,953,550
Dec '21	27,282,680	51,484,879	0	56,364,958	29,452,374	32,747,244	33,182,524	14,687,360	53,334,139	6,916	4,035,829	14,423,964	15,785,590
Jan '22	24,896,924	52,154,816	0	56,881,340	25,518,991	29,527,571	29,771,999	15,186,527	48,760,717	6,916	4,826,338	14,423,964	15,785,590
Feb '22	24,017,874	51,406,622	0	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	0	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	0	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	0	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	0	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	0	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	0	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

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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	BlackRock EM Markets	Northern Trust - Foreign Exchange Fund	Cash	Gross Pension Payroll
Sept '21	21,817,846	21,787,307	7,064,202	4,282,422	3,563,250	11,852,335	28,689,878	14,272,828	480,000	0	5,301	30,789,145	5,134,476
Oct '21	21,367,788	21,305,296	6,977,202	4,282,422	3,563,250	11,852,335	28,530,600	14,272,828	600,000	0	5,301	6,222,294	5,231,466
Nov '21	22,079,955	21,998,914	6,994,612	5,422,422	4,053,054	12,128,337	27,833,761	13,914,629	600,000	37,000,000	5,301	7,097,567	5,201,811
Dec '21	21,977,484	21,900,568	6,994,612	5,705,497	4,616,591	12,128,337	28,271,774	13,874,123	600,000	38,401,678	5,301	19,030,613	5,236,250
Jan '22	22,627,949	22,552,091	6,907,612	6,665,497	4,616,591	12,128,337	27,754,122	13,875,123	600,000	45,505,295	5,301	4,990,601	5,232,400
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	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	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	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	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	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	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	33,859,720	5,328	1,206,098	5,341,294

**PENSIONERS
SUMMARY REPORT**

08/31/2022

1) Current Value of System:	\$794,179,414.00
2) Retirees as of 08/01/2022	
a) Service Retirements:	<u>1,274</u>
b) Children/Dependents:	<u>13</u>
c) Widows:	<u>422</u>
d) Accidental Disability:	<u>147</u>
e) Ordinary Disability: (Non-line)	<u>17</u>
f) Others:	<u>0</u>
g) AWD	<u>32</u>
TOTAL NUMBER OF RECIPIENTS	= 1,905