

The Police Retirement System of St. Louis

MARKET VALUE REPORT

Current Pension System Money Mangers			July 31, 2021	August 31, 2021	
Commerce - U.S. Core Bonds			\$117,309,524.00	\$117,126,973.00	
MFS - U.S. Large Cap Value Equities			\$57,507,218.00	\$58,689,497.00	
Northern Trust - S&P 500 Index			\$69,907,069.00	\$72,031,914.00	6.24% Mid Cap - Equities
Silchester - International Equities			\$46,750,514.00	\$47,262,641.00	5.14% Int. Small Cap
Falcon E&P -			\$1,504,558.00	\$1,509,676.00	8.47% Private EQ Funds
Entrust C - Hedge Funds of Funds			\$960,612.00	\$958,733.00	2.17% Falcon/Salient
Nueberger Berman III- Private Equity			\$3,359,589.00	\$3,210,375.00	0.00% Currency FD
Petro Cap II			\$8,053,105.00	\$8,249,037.00	3.24% Global Fixed
Salient Z			\$3,738,216.00	\$6,729,117.00	1.42% F.O.F.
Kennedy Capital - Mid Cap Domestic - Equities			\$27,357,875.00	\$28,054,619.00	4.62% Emerging EQ
Entrust SP OPP III - Private Equity			\$6,471,580.00	\$6,076,973.00	3.46% Int Equities
GQG International Equity			\$48,622,396.00	\$48,622,396.00	16.92% Equities SM - Domestic
Sigular GUF SBOF IV			\$5,173,654.00	\$5,533,654.00	19.03% Fixed Domestic
Wellington CTF International - Small Cap			\$44,867,055.00	\$46,667,583.00	22.25% Equities LG - Domestic
Crescent - Fixed Income - Bank Loans/High Income Fund			\$55,558,903.00	\$55,610,401.00	0.51% Cash
Lazard - Emerging Market Equity			\$41,789,268.00	\$41,956,426.00	0.00% REITS
Principal Capital - Private Real Estate			\$49,028,082.00	\$49,916,405.00	6.53% Private Real Estate
Northern Trust - International Growth Equities Index			\$28,006,873.00	\$28,519,901.00	100.00% TOTAL
Neumeier Poma - Small Cap			\$30,182,033.00	\$31,368,663.00	
Westfield Capital - Mid Cap Domestic - Equities			\$27,558,559.00	\$28,559,005.00	
IFM Investors - Infrastructure			\$14,124,773.00	\$14,089,853.00	
Northern Trust - Growth Index			\$58,494,329.00	\$57,641,224.00	
Elm Tree Fund - Private Real Estate			\$6,916.00	\$6,916.00	
Elm Tree Fund Net Lease			\$3,172,134.00	\$3,227,225.00	
Ullico - Infrastructure Fund			\$13,663,465.00	\$13,663,465.00	
HabourVest - PE Secondary Fund			\$16,616,068.00	\$15,946,191.00	
Parametric - Large Cap Equity - Domestic			\$21,166,216.00	\$21,426,283.00	
Neuberger Berman Putwrite- Large Cap Equity - Domestic			\$21,123,382.00	\$21,403,778.00	
Zarvona Fund III - Private Equity			\$4,674,669.00	\$7,064,202.00	
2020 HarbourVest Global			\$3,142,621.00	\$3,142,621.00	
Petrco Cap III			\$3,532,340.00	\$3,194,814.00	
Entrust SP OPP IV - Hedge Fund			\$11,898,518.00	\$11,852,335.00	
Metlife/Logan Circle - Fixed Income			\$29,008,433.00	\$29,386,718.00	
Hancock Timberland-SL			\$13,918,645.00	\$13,918,645.00	
RCP Multi-Strategy Fund - SL			\$0.00	\$240,000.00	
Northern Trust - Foreign Exchange Fund			\$5,301.00	\$5,301.00	
Total =			\$888,254,493.00	\$902,863,560.00	
August 31, 2021	:	\$5,083,872.00	August 31, 2021	\$902,863,560.00	
FY - Year To Date	:	\$56,001,185.00	July 31, 2021	\$888,254,493.00	
			INCREASE	\$14,609,067.00	
August 2021 DROP	:	\$153,753.00			
Life Time Year To Date	:	\$4,742,447.00			
			Market Value August 2021	\$902,863,560.00	
			Cash Account	\$4,589,387.00	
			Total Value	\$907,452,947.00	

6.24%	Mid Cap - Equities
5.14%	Int. Small Cap
8.47%	Private EQ Funds
2.17%	Falcon/Salient
0.00%	Currency FD
3.24%	Global Fixed
1.42%	F.O.F.
4.62%	Emerging EQ
3.46%	Int Equities
16.92%	Equities SM - Domestic
19.03%	Fixed Domestic
22.25%	Equities LG - Domestic
0.51%	Cash
0.00%	REITS
6.53%	Private Real Estate
100.00%	TOTAL

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	Petro Cap II	Salient	Kennedy Capital	Entrust SP OPP	GQG International Equity	Singular GUF SBOF IV
Sept '20	93,207,282	44,688,291	59,349,574	44,783,489	2,095,034	954,510	3,142,986	7,184,402	5,454,215	24,374,854	4,122,068	41,954,413	2,130,163
Oct '20	101,928,852	47,665,812	59,670,774	42,978,050	2,106,856	952,436	3,142,986	6,769,208	4,902,921	27,021,683	4,122,068	40,932,507	2,724,163
Nov '20	103,565,640	51,196,222	63,167,834	49,324,223	2,106,856	950,609	3,009,845	6,882,473	4,795,349	27,443,557	4,459,903	41,717,501	2,724,163
Dec '20	104,068,959	52,695,966	65,595,272	51,556,186	2,230,598	936,417	3,307,369	6,469,945	4,795,349	28,861,902	4,459,903	43,041,390	2,973,060
Jan '21	103,515,516	50,779,462	63,954,187	52,098,677	2,230,598	934,145	3,307,369	6,147,298	4,795,349	26,878,084	4,459,903	42,886,579	3,159,060
Feb '21	107,217,704	52,799,661	65,721,243	54,253,059	2,230,598	972,200	3,077,393	6,581,137	4,795,349	29,172,525	4,459,903	43,809,521	3,483,060
Mar '21	113,780,853	52,779,601	68,596,709	56,042,943	2,230,598	970,182	3,011,577	6,581,137	4,795,349	27,049,224	5,585,286	43,809,521	3,651,060
April '21	114,827,740	55,165,158	66,264,593	56,891,279	1,504,558	967,762	3,440,337	6,824,625	4,795,349	28,541,893	5,585,286	44,083,759	3,771,060
May '21	115,237,922	56,579,620	66,727,870	50,891,279	1,504,558	967,762	3,440,337	6,623,394	3,722,053	28,993,842	5,585,286	44,083,759	3,978,223
June '21	116,135,884	55,847,331	68,284,778	52,081,990	1,504,558	963,332	3,359,589	8,053,105	3,738,216	28,389,836	6,471,580	48,117,981	4,742,480
July '21	117,309,524	57,507,218	69,907,069	46,750,514	1,504,558	960,612	3,359,589	8,053,105	3,738,216	27,357,875	6,471,580	48,622,396	5,173,654
Aug '21	117,126,973	58,689,497	72,031,914	47,262,641	1,509,676	958,733	3,210,375	8,249,037	6,729,117	28,054,619	6,076,973	48,622,396	5,533,654

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 '20	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	152,337	907,051	13,552,166	15,586,946
Oct '20	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	1	1,779,802	13,552,166	15,586,946
Nov '20	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	6,916	1,697,414	13,552,166	14,949,984
Dec '20	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	6,916	1,980,816	13,702,805	15,461,619
Jan '21	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	6,916	1,980,816	13,702,805	15,461,619
Feb '21	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	6,916	1,980,816	13,702,805	14,791,743
Mar '21	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	6,916	3,058,691	13,663,465	13,786,928
April '21	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	6,916	3,271,737	13,663,465	13,786,928
May '21	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	6,916	3,236,175	13,663,465	12,865,848
June '21	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	6,916	3,236,175	13,663,465	16,616,068
July '21	44,867,055	55,558,903	41,789,268	49,028,082	28,006,873	30,182,033	27,558,559	14,124,773	58,494,329	6,916	3,172,134	13,663,465	16,616,068
Aug '21	46,667,583	55,610,401	41,956,426	49,916,405	28,519,901	31,368,663	28,559,005	14,089,853	57,541,224	6,916	3,227,225	13,663,465	15,946,191

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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	Northern Trust - Foreign Exchange Fund	Cash	Gross Pension Payroll
Sept '20	16,023,145	16,749,225	4,180,881	0	2,802,554	9,693,544	24,085,708	140,000	0	5,299	47,087,989	5,110,946
Oct '20	18,792,312	17,573,411	4,180,881	0	2,831,391	9,693,544	27,077,192	140,000	0	5,299	9,565,893	5,061,251
Nov '20	18,568,544	17,353,068	4,151,355	0	3,094,231	9,515,127	28,470,871	5,068,000	0	5,300	9,987,012	5,102,916
Dec '20	19,719,944	18,520,666	3,865,641	1,200,320	2,970,129	9,515,127	29,346,898	5,113,370	0	5,300	4,639,366	5,117,106
Jan '21	20,226,984	18,947,876	3,865,641	1,200,320	2,970,129	9,515,127	29,048,253	11,431,832	0	5,300	3,729,357	5,090,351
Feb '21	19,188,697	18,860,902	3,865,641	1,200,320	2,970,129	10,966,977	28,510,691	11,431,830	0	5,300	8,185,835	5,089,137
Mar '21	19,561,646	19,300,948	4,073,336	1,200,320	3,252,110	10,966,977	27,833,761	13,002,488	0	5,300	5,289,081	5,087,017
April '21	20,207,499	20,056,662	4,001,050	1,859,073	2,908,884	10,966,977	28,431,052	13,064,689	0	5,301	5,555,469	5,085,100
May '21	20,650,805	20,457,586	4,674,669	2,081,579	2,719,254	10,966,977	28,431,052	13,064,689	0	5,301	6,775,579	5,091,861
June '21	20,838,958	20,777,428	4,674,669	2,182,621	3,366,289	11,898,518	29,008,433	13,918,645	0	5,301	2,786,822	5,097,744
July '21	21,166,216	21,123,382	4,674,669	3,142,621	3,532,340	11,898,518	29,088,433	13,918,645	0	5,301	6,720,858	5,094,830
Aug '21	21,426,283	21,403,778	7,064,202	3,142,621	3,194,814	11,852,335	29,386,718	13,918,645	240,000	5,301	4,589,387	5,083,872

**PENSIONERS
SUMMARY REPORT**

08/31/2021

1) Current Value of System:	\$907,452,947.00
2) Retirees as of 08/01/2021	
a) Service Retirements:	<u>1,254</u>
b) Children/Dependents:	<u>8</u>
c) Widows:	<u>416</u>
d) Accidental Disability:	<u>149</u>
e) Ordinary Disability: (Non-line)	<u>19</u>
f) Others:	<u>0</u>
g) AWD	<u>35</u>
TOTAL NUMBER OF RECIPIENTS	= 1,881