

The Police Retirement System of St. Louis

MARKET VALUE REPORT

Current Pension System Money Managers	August 31, 2023	September 30, 2023
Commerce - U.S. Core Bonds	\$93,378,872.00	\$101,417,473.00
MFS - U.S. Large Cap Value Equities	\$41,957,192.00	\$40,494,435.00
Northern Trust - S&P 500 Index	\$72,500,726.00	\$69,045,661.00
Silchester - International Equities	\$40,262,619.00	\$39,530,100.00
Entrust C - Hedge Funds of Funds	\$63,285.00	\$62,313.00
Nueberger Berman III- Private Equity	\$2,608,433.00	\$2,622,359.00
Petro Cap II	\$7,898,962.00	\$7,770,110.00
Salient Zarvona II	\$6,574,395.00	\$6,574,395.00
Kennedy Capital - Mid Cap Domestic - Equities	\$31,491,691.00	\$29,764,433.00
Entrust SP OPP III - Private Equity	\$2,331,008.00	\$2,342,055.00
GQG International Equity	\$41,760,280.00	\$40,871,173.00
Sigular GUF SBOF IV	\$11,528,409.00	\$12,368,219.00
Wellington CTF International - Small Cap	\$22,361,094.00	\$21,337,276.00
Principal Capital - Private Real Estate	\$55,053,711.00	\$52,626,858.00
Northern Trust - International 2000 Growth Equities Index	\$23,122,867.00	\$21,599,790.00
Neumeier Poma - Small Cap	\$25,138,327.00	\$23,464,809.00
Westfield Capital - Mid Cap Domestic - Equities	\$25,940,077.00	\$24,732,902.00
IFM Investors - Infrastructure	\$20,056,506.00	\$20,265,536.00
Northern Trust - 1000 Growth Index	\$44,250,089.00	\$41,845,223.00
Elm Tree Fund Net Lease	\$1,373,445.00	\$1,373,445.00
Ullico - Infrastructure Fund	\$19,580,680.00	\$19,580,680.00
HabourVest - PE Secondary Fund	\$12,236,904.00	\$12,154,561.00
Parametric - Large Cap Equity - Domestic	\$18,784,805.00	\$18,711,276.00
Neuberger Berman Putwrite- Large Cap Equity - Domestic	\$18,227,090.00	\$17,813,174.00
Zarvona Fund III - Private Equity	\$7,150,794.00	\$7,150,794.00
2020 HarbourVest Global	\$9,761,335.00	\$9,834,178.00
Petro Cap III	\$14,857,390.00	\$14,576,002.00
Entrust SP OPP IV - Hedge Fund	\$6,099,162.00	\$6,099,162.00
MetLife/Logan Circle - Fixed Income	\$23,464,511.00	\$22,893,077.00
Hancock Timberland-SL	\$18,180,401.00	\$18,042,680.00
RCP Multi-Strategy Fund - SL	\$4,811,524.00	\$5,651,524.00
Wind Point X	\$2,911,380.00	\$2,911,380.00
H.L.G. Capital Private Equity Funds IV	\$30,759.00	\$322,112.00
BlackRock EM Markets CO-SL	\$34,613,031.00	\$33,289,200.00
Nuveen Symphony Floating Rate Income R6	\$17,713,458.00	\$17,834,388.00
Lord Abbett High Yield R6	\$17,612,948.00	\$17,374,991.00
RCP Multi-Strategy Fund II, LP	\$140,000.00	\$140,000.00
Northern Trust - Foreign Exchange Fund	\$5,569.00	\$5,594.00
Elm Tree Fund V	\$0.00	\$3,512,108.00
Total =	\$795,833,729.00	\$784,493,338.00

6.81	Mid Cap - Equities
4.60%	Int. Small Cap
13.86%	Private EQ Funds
3.61%	Falcon/Salient
0.00%	Currency FD
4.86%	Global Fkcd
5.14%	F.O.F.
4.16%	Emerging EQ
4.93%	Int Equities
15.26%	Equities SM - Domestic
12.66%	Fixed Domestic
20.64%	Equities LG - Domestic
3.53%	Cash
0.00%	REITS
6.75%	Private Real Estate
100.00%	TOTAL

September 30, 2023	:	\$5,103,558.00
FY - Year To Date	:	\$21,700,707.00
September 2023 DROP	:	\$100,414.00
Life Time Year To Date	:	\$3,060,271.00

September 30, 2023	\$784,493,338.00
August 31, 2023	\$795,833,729.00
DECREASE	-\$11,340,391.00

Market Value September 2023	\$784,493,338.00
Cash Account	\$12,279,194.00
Total Value	\$796,772,532.00

Present Value of Future Benefits as Per Auditor's Report on October 1, 2022

\$1,201,365,020.00

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

Month	Commerce	MFS	Northern Trust - S&P 500 Index	Silchester	Elm Tree Fund V	Entrust - Hedge F.O.F	Nueberger Berman	Petro Cap II	Salient	Kennedy Capital	Entrust SP OPP	GQG International Equity	Sigular GUF SBOF IV
Oct '22	87,991,888	44,748,013	79,553,862	34,947,871	0	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	0	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	0	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	70,297,949	42,854,104	0	939,221	2,451,822	9,812,108	10,752,433	30,106,871	8,684,660	39,418,043	10,530,722
Feb '23	91,743,267	40,397,716	68,583,327	42,438,077	0	80,037	2,368,283	9,812,108	10,752,433	29,590,266	3,224,426	38,458,574	10,530,722
Mar '23	93,812,456	40,289,805	71,100,818	37,879,813	0	79,050	2,297,409	9,272,346	10,752,433	28,768,488	3,224,426	39,001,118	10,704,722
April '23	94,584,945	41,015,268	72,211,446	38,823,263	0	79,050	2,469,966	8,518,433	7,320,628	29,114,436	3,463,974	40,510,315	10,808,474
May '23	93,534,245	39,394,491	72,526,071	37,331,335	0	66,172	2,469,966	8,248,797	7,320,628	27,842,146	3,463,974	39,215,928	10,892,474
June '23	93,392,792	41,777,465	75,269,267	39,135,673	0	65,218	2,608,433	8,011,797	7,320,628	31,004,922	3,751,379	41,287,056	11,179,785
July '23	93,657,552	42,881,366	73,664,179	41,481,575	0	64,253	2,608,433	8,011,797	7,320,628	31,841,015	4,031,008	42,669,162	11,657,330
Aug '23	93,378,872	41,957,192	72,500,726	40,262,619	0	63,285	2,608,433	7,898,962	6,574,395	31,491,691	2,331,008	41,760,280	11,528,409
Sept '23	101,417,473	40,494,435	69,045,661	39,530,100	3,512,108	62,313	2,622,359	7,770,110	6,574,395	29,764,433	2,342,055	40,871,173	12,368,219

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

Month	Wellington CTG International	Principal Capital	Northern Trust - International Growth Index	Neumeier Poma	Westfield Capital	IFM Investors	Northern Trust - Growth Index	Elm Tree Net Lease	Ullico	HarbourVest	Parametric	Neuberger Berman
Oct '22	18,850,274	62,228,363	25,085,498	26,417,927	25,371,937	15,764,219	41,242,895	9,923,265	15,367,357	13,347,081	16,385,381	16,196,716
Nov '22	20,684,882	60,426,442	25,497,579	27,366,150	26,264,051	15,764,219	43,126,314	9,923,265	15,367,357	13,181,872	17,251,544	16,936,333
Dec '22	20,664,794	58,017,590	23,865,334	25,527,981	24,825,498	19,341,274	39,832,386	10,574,292	15,310,488	12,679,235	17,822,135	17,519,213
Jan '23	22,330,450	58,129,587	26,246,035	24,756,512	24,375,321	19,348,364	43,148,596	10,440,494	15,310,488	12,679,235	16,490,301	16,250,928
Feb'23	21,795,560	57,500,300	25,969,548	24,712,030	24,054,785	19,304,984	42,634,974	10,440,494	19,310,488	12,679,235	17,108,449	16,748,188
Mar '23	22,008,784	56,837,321	25,332,396	24,372,976	24,244,382	19,304,984	45,543,024	4,395,176	19,407,496	12,711,766	17,013,829	16,551,233
April '23	22,429,790	56,994,405	25,044,603	23,636,700	23,691,094	19,771,444	45,993,617	5,382,939	19,407,496	12,711,766	17,418,054	17,381,757
May '23	21,490,138	56,884,233	25,054,118	23,331,067	23,928,482	19,665,605	48,083,833	6,632,673	19,407,496	12,499,224	17,690,392	17,603,190
June '23	22,316,722	55,777,563	27,134,228	25,197,448	26,033,826	20,189,861	43,196,421	6,632,673	19,580,680	12,236,904	17,873,662	17,993,875
July '23	23,306,321	55,702,290	24,388,299	25,522,555	26,683,846	20,182,784	44,651,594	1,386,085	19,580,680	12,236,904	18,426,069	17,993,875
Aug '23	22,361,094	55,053,711	23,122,867	25,138,327	25,940,077	20,056,506	44,250,089	1,373,445	19,580,680	12,236,904	18,784,805	18,227,090
Sept '23	21,337,276	52,626,858	21,599,790	23,464,809	24,732,902	20,265,536	41,845,223	1,373,445	19,580,680	12,154,561	18,711,276	17,813,174

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

Month	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	Lord Abbett High Yield R6	Nuveen Symphony Floating Rate Income R6	RCP Multi-Strategy Fund II LP	Northern Trust - Foreign Exchange Fund	Cash	Gross Pension Payroll
Oct '22	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	0	0	0	5,353	14,383,284	5,374,601
Nov '22	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	0	0	0	5,369	6,892,427	5,454,331
Dec '22	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	0	0	0	5,388	7,804,114	5,441,129
Jan '23	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	0	0	0	5,409	15,657,867	5,430,646
Feb '23	10,547,919	9,403,435	13,276,587	8,684,660	22,268,071	13,954,094	3,647,494	802,565	150,703	33,782,180	0	0	0	5,428	10,555,538	5,496,220
Mar '23	10,547,919	9,243,070	13,276,587	8,684,660	22,589,503	13,954,094	3,647,494	1,933,582	150,703	34,403,849	17,225,667	17,002,998	0	5,450	22,838,916	5,073,462
April '23	8,045,907	9,243,070	14,887,435	8,685,048	22,750,219	17,944,094	3,647,494	1,933,582	150,703	34,079,937	17,088,956	17,377,993	140,000	5,472	12,666,137	5,096,793
May '23	8,518,242	9,469,359	16,056,214	9,216,852	22,696,647	18,288,093	4,718,685	2,184,605	150,703	33,695,716	17,046,639	17,169,717	140,000	5,496	3,915,535	5,073,681
June '23	8,518,242	9,769,359	15,423,220	8,702,976	23,375,225	18,217,044	4,718,685	2,184,605	150,703	35,251,713	17,348,786	17,436,929	140,000	5,519	8,453,840	5,103,097
July '23	8,083,242	9,761,335	14,677,827	8,702,503	23,928,801	18,217,044	4,811,524	2,911,380	150,703	26,840,113	17,496,333	17,678,791	140,000	5,543	18,817,679	5,175,360
Aug '23	7,150,794	9,761,335	14,857,390	6,099,162	23,464,511	18,180,401	4,811,524	2,911,380	30,759	34,613,031	17,713,458	17,612,948	140,000	5,569	23,193,800	5,096,717
Sept '23	7,150,794	9,834,178	14,576,002	6,099,162	22,893,077	18,042,680	5,651,524	2,911,380	322,112	33,289,200	17,834,388	17,374,991	140,000	5,594	12,279,194	5,103,558

**PENSIONERS
SUMMARY REPORT**

: 9/30/2023

1) Current Value of System:	\$796,772,532.00
2) Retirees as of 09/01/2023	
a) Service Retirements:	<u>1,301</u>
b) Children/Dependents:	<u>13</u>
c) Widows:	<u>416</u>
d) Accidental Disability:	<u>148</u>
e) Ordinary Disability: (Non-line)	<u>17</u>
f) Others:	<u>2</u>
g) AWD	<u>31</u>
TOTAL NUMBER OF RECIPIENTS	= 1,928