

The Police Retirement System of St. Louis

MARKET VALUE REPORT

Current Pension System Money Mangers	February 28, 2021	March 31, 2021
Commerce - U.S. Core Bonds	\$107,217,704.00	\$113,780,853.00
MFS - U.S. Large Cap Value Equities	\$52,799,661.00	\$52,779,601.00
Northern Trust - S&P 500 Index	\$65,721,243.00	\$68,596,709.00
Silchester - International Equities	\$54,253,059.00	\$56,042,943.00
Falcon E&P -	\$2,230,598.00	\$2,230,598.00
Entrust C - Hedge Funds of Funds	\$972,200.00	\$970,182.00
Nueberger Berman III- Private Equity	\$3,077,393.00	\$3,011,577.00
Petro Cap II	\$6,581,137.00	\$6,581,137.00
Salient Z	\$4,795,349.00	\$4,795,349.00
Kennedy Capital - Mid Cap Domestic - Equities	\$29,172,525.00	\$27,049,224.00
Entrust SP OPP III - Private Equity	\$4,459,903.00	\$5,585,286.00
GQG International Equity	\$43,809,521.00	\$43,809,521.00
Sigular GUF SBOF IV	\$3,483,060.00	\$3,651,060.00
Wellington CTF International - Small Cap	\$41,144,517.00	\$41,673,233.00
Crescent - Fixed Income - Bank Loans/High Income Fund	\$53,806,702.00	\$54,103,842.00
Lazard - Emerging Market Equity	\$46,512,019.00	\$45,522,402.00
Principal Capital - Private Real Estate	\$46,378,211.00	\$47,084,357.00
Northern Trust - International Growth Equities Index	\$30,955,215.00	\$27,960,116.00
Neumeier Poma - Small Cap	\$30,795,958.00	\$29,535,339.00
Westfield Capital - Mid Cap Domestic - Equities	\$26,835,958.00	\$26,366,555.00
IFM Investors - Infrastructure	\$13,544,126.00	\$13,576,313.00
Northern Trust - Growth Index	\$51,050,817.00	\$51,942,438.00
Elm Tree Fund - Private Real Estate	\$6,916.00	\$6,916.00
Elm Tree Fund Net Lease	\$1,980,816.00	\$3,058,691.00
Ullico - Infrastructure Fund	\$13,702,805.00	\$13,663,465.00
HabourVest - PE Secondary Fund	\$14,791,743.00	\$13,786,928.00
Parametric - Large Cap Equity - Domestic	\$19,188,697.00	\$19,561,646.00
Neuberger Berman Putwrite- Large Cap Equity - Domestic	\$18,860,902.00	\$19,300,948.00
Zarvona Fund III - Private Equity	\$3,865,641.00	\$4,073,336.00
2020 HarbourVest Global	\$1,200,320.00	\$1,200,320.00
Petrco Cap III	\$2,970,129.00	\$3,252,110.00
Entrust SP OPP IV - Hedge Fund	\$10,966,977.00	\$10,966,977.00
Metlife/Logan Circle - Fixed Income	\$28,510,691.00	\$27,833,761.00
Hancock Timberland-SL	\$11,431,830.00	\$13,002,488.00
Northern Trust - Foreign Exchange Fund	\$5,300.00	\$5,300.00
Total =	\$847,079,643.00	\$856,361,521.00

6.20%	Mid Cap - Equities
4.83%	Int. Small Cap
7.65%	Private EQ Funds
1.96%	Falcon/Salient
0.00%	Currency FD
3.23%	Global Fixed
1.38%	F.O.F.
5.28%	Emerging EQ
3.43%	Int Equities
17.61%	Equities SM - Domestic
19.50%	Fixed Domestic
21.85%	Equities LG - Domestic
0.61%	Cash
0.00%	REITS
6.47%	Private Real Estate
100.00%	TOTAL

March 31, 2021 : \$5,087,017.00
 FY - Year To Date : \$30,547,778.00

 March 2021 DROP : \$165,542.00
 Life Time Year To Date : \$4,894,611.00

March 31, 2021 \$856,361,521.00
 February 28, 2021 \$847,079,643.00
INCREASE \$9,281,878.00

Market Value March 2021 \$856,361,521.00
 Cash Account \$5,289,081.00
Total Value \$861,650,602.00

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
April '20	77,270,889	42,568,610	55,050,121	39,340,345	2,897,149	970,032	4,230,477	14,494,947	8,716,082	5,921,568	21,291,011	5,473,159
May '20	78,359,254	44,246,250	57,673,259	42,345,007	2,897,149	968,130	4,051,779	15,508,937	7,728,273	5,454,215	22,539,358	4,255,755
June '20	87,309,819	42,102,469	55,773,418	43,414,289	2,897,149	963,868	3,375,138	16,099,823	7,307,297	5,454,215	22,860,345	3,693,104
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

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Pension Assets and Payroll Report

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
April '20	34,264,503	1,715,770	24,420,656	39,478,831	36,502,715	45,983,347	23,197,838	23,656,800	26,447,173	12,832,557	44,427,601
May '20	37,072,812	1,895,770	27,433,140	40,766,277	37,051,112	45,569,127	25,385,514	24,540,075	25,495,295	12,863,963	47,400,755
June '20	37,610,483	1,880,794	29,932,389	42,463,497	38,727,605	45,198,171	24,821,105	25,093,730	23,141,646	12,889,508	45,296,716
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

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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
April '20	217,510	0	14,645,004	14,192,935	13,603,685	13,942,632	2,113,522	0	3,129,939	10,776,838	20,513,338	0	5,293	14,061,321	5,136,341
May '20	211,672	0	14,645,004	14,980,896	14,383,424	14,898,919	2,199,624	0	3,009,470	8,531,027	22,025,921	0	5,295	11,639,874	5,059,527
June '20	211,672	0	14,404,670	14,073,852	14,793,357	15,465,177	2,199,624	0	2,561,478	8,796,956	22,552,775	0	5,297	13,362,768	5,056,800
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

**PENSIONERS
SUMMARY REPORT**

03/31/2021

1) Current Value of System:	\$861,650,602.00
2) Retirees as of 03/01/2021	
a) Service Retirements:	<u>1,264</u>
b) Children/Dependents:	<u>10</u>
c) Widows:	<u>408</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	= 1,886