

# The Police Retirement System of St. Louis

## MARKET VALUE REPORT

Current Pension System Money Mangers	April 30, 2024	May 31, 2024	
Commerce - U.S. Core Bonds	\$130,890,466.00	\$132,963,529.00	
Driehaus	\$24,395,002.00	\$25,968,246.00	5.73% Mid Cap - Equities
Northern Trust - S&P 500 Index	\$180,987,586.00	\$189,961,084.00	2.88% Int. Small Cap
Silchester - International Equities	\$42,600,185.00	\$44,447,236.00	13.37% Private EQ Funds
Entrust C - Hedge Funds of Funds	\$55,789.00	\$54,783.00	3.34% Falcon/Sallent
Nueberger Berman III- Private Equity	\$2,280,746.00	\$2,235,179.00	0.00% Currency FD
Petro Cap II	\$7,202,308.00	\$6,852,781.00	6.22% Global Fixed
Salient Zarvona II	\$6,613,084.00	\$6,438,716.00	4.05% F.O.F.
Kennedy Capital - Mid Cap Domestic - Equities	\$24,933,986.00	\$25,177,055.00	3.16% Emerging EQ
Entrust SP OPP III - Private Equity	\$2,275,449.00	\$2,060,449.00	10.52% Int Equities
GQG International Equity	\$46,724,716.00	\$47,473,042.00	15.23% Equities SM - Domestic
Sigular GUF SBOF IV	\$12,547,923.00	\$12,523,299.00	5.12% Fixed Domestic
Wellington CTF International - Small Cap	\$24,076,751.00	\$25,163,765.00	29.23% Equities LG - Domestic
Principal Capital - Private Real Estate	\$50,049,969.00	\$47,933,390.00	0.56% Cash
Elm Tree Fund V	\$7,148,951.00	\$6,544,830.00	0.00% REITS
Neumeier Poma - Small Cap	\$25,633,088.00	\$27,630,692.00	6.32% Private Real Estate
Westfield Capital - Mid Cap Domestic - Equities	\$25,312,289.00	\$24,946,215.00	
IFM Investors - Infrastructure	\$20,578,504.00	\$20,812,566.00	
Elm Tree Fund Net Lease	\$1,687,131.00	\$1,401,537.00	
Ullico - Infrastructure Fund	\$20,922,019.00	\$21,413,626.00	
HabourVest - PE Secondary Fund	\$12,160,843.00	\$12,160,843.00	
Parametric - Large Cap Equity - Domestic	\$20,497,905.00	\$20,113,793.00	
Neuberger Berman Putwrite- Large Cap Equity - Domestic	\$19,599,967.00	\$19,220,426.00	
Zarvona Fund III - Private Equity	\$5,176,243.00	\$5,310,422.00	
2020 HarbourVest Global	\$11,045,354.00	\$11,045,354.00	
Petco Cap III	\$16,278,085.00	\$16,006,074.00	
Entrust SP OPP IV - Hedge Fund	\$6,222,941.00	\$5,858,653.00	
Hancock Timberland-SL	\$18,482,101.00	\$18,238,967.00	
RCP Multi-Strategy Fund - SL	\$6,494,045.00	\$6,494,045.00	
Wind Point X	\$3,660,180.00	\$3,660,180.00	
H.L.G. Capital Private Equity Funds IV	\$237,599.00	\$153,144.00	
Nuveen Symphony Floating Rate Income R6	\$19,021,665.00	\$19,215,114.00	
Lord Abbett High Yield R6	\$18,758,359.00	\$19,030,227.00	
DFA Emerging MRK EX CH	\$34,999,999.00	\$35,429,299.00	
RCP Multi-Strategy Fund II, LP	\$3,175,855.00	\$3,262,060.00	
Northern Trust - Foreign Exchange Fund	\$5,776.00	\$5,802.00	
<b>Total =</b>	<b>\$852,732,859.00</b>	<b>\$867,206,423.00</b>	<b>100.00% TOTAL</b>

  

May 31, 2024	:	\$5,219,477.00		May 31, 2024	\$867,206,423.00
FY - Year To Date	:	\$21,700,707.00		April 30, 2024	\$852,732,859.00
				<b>INCREASE</b>	<b>\$14,473,564.00</b>

  

May 2024 DROP	:	\$67,549.00		Market Value May 2024	\$867,206,423.00
Life Time Year To Date	:	\$2,035,132.00		Cash Account	\$4,922,992.00
				<b>Total Value</b>	<b>\$872,129,415.00</b>

Present Value of Future Benefits as Per Auditor's Report on October 1, 2023

\$1,218,592,744.00

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

Month	Commerce	Driehaus	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
June '23	93,392,792	0	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	0	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	0	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	0	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
Oct '23	100,035,290	0	148,565,592	37,467,569	3,512,108	61,353	2,406,125	7,770,110	6,574,395	28,411,875	2,342,055	39,870,889	12,368,219
Nov '23	104,282,628	0	162,129,582	40,201,774	3,695,006	60,424	2,299,647	7,614,566	6,574,395	31,615,927	2,342,005	39,870,889	12,368,219
Dec '23	108,157,661	24,038,864	169,494,090	42,599,125	6,749,463	59,271	2,236,280	7,603,700	6,613,084	34,600,968	2,342,055	45,708,493	12,662,349
Jan '24	108,157,661	24,038,864	169,494,090	42,599,125	6,749,463	59,272	2,236,280	7,603,700	6,613,084	34,600,968	2,342,055	45,708,493	12,662,349
Feb '24	107,146,188	27,810,919	178,480,523	41,991,609	4,813,290	57,623	2,236,280	7,424,947	6,613,084	31,087,978	2,161,631	49,695,107	12,503,321
Mar '24	108,197,658	28,620,739	174,158,564	43,461,833	7,148,084	56,672	2,172,677	7,424,947	6,613,084	32,755,188	2,076,631	49,695,107	12,739,818
April '24	130,890,466	24,395,002	180,987,586	42,600,185	7,148,951	55,789	2,280,746	7,202,308	6,613,084	24,933,986	2,275,449	46,724,716	12,547,923
May '24	132,963,529	25,968,246	189,961,084	44,447,236	6,544,830	54,783	2,235,179	6,852,781	6,438,716	25,177,055	2,060,449	47,473,042	12,523,299

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

Month	Wellington CTG International	Principal Capital	Neumeier Poma	Westfield Capital	IFM Investors	Elm Tree Net Lease	Ullico	HarbourVest	Parametric	Neuberger Berman
June '23	22,316,722	55,777,563	25,197,448	26,033,826	20,189,861	6,632,673	19,580,680	12,236,904	17,873,662	17,993,875
July '23	23,306,321	55,702,290	25,522,555	26,683,846	20,182,784	1,386,085	19,580,680	12,236,904	18,426,069	17,993,875
Aug '23	22,361,094	55,053,711	25,138,327	25,940,077	20,056,506	1,373,445	19,580,680	12,236,904	18,784,805	18,227,090
Sept '23	21,337,276	52,626,858	23,464,809	24,732,902	20,265,536	1,373,445	19,580,680	12,154,561	18,711,276	17,813,174
Oct '23	20,150,041	53,044,085	21,870,594	23,361,350	20,265,536	1,358,896	20,473,322	12,121,067	18,264,907	17,813,174
Nov '23	22,281,400	51,757,975	23,851,715	26,103,936	20,243,707	1,939,951	20,473,322	12,121,067	18,264,907	17,737,386
Dec '23	24,030,201	51,429,106	26,205,773	28,170,368	20,807,018	1,939,951	20,795,380	12,019,228	18,845,294	18,348,341
Jan '24	24,030,201	51,429,106	26,205,773	28,170,368	20,807,018	1,939,951	20,795,380	12,019,228	18,845,294	18,348,341
Feb'24	23,927,001	49,877,232	28,009,077	30,210,715	20,592,726	1,932,009	20,795,380	12,019,228	19,515,946	18,925,860
Mar '24	25,096,497	49,956,622	28,790,366	31,096,106	20,339,722	1,932,009	21,118,971	12,019,228	20,064,326	19,279,458
April '24	24,076,751	50,049,969	25,633,088	25,312,289	20,578,504	1,687,131	20,922,019	12,160,843	20,497,905	19,599,967
May '24	25,163,765	47,933,390	27,630,692	24,946,216	20,812,566	1,401,537	21,413,626	12,160,843	20,113,793	19,220,426

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	DFA Emerging RL EX CH	Hancock Timberland	RCP Multi-Strategy Fund	Wind Point X	H.I.G. Capital Private Equity Funds IV	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
June '23	8,518,242	9,769,359	15,423,220	8,702,976	0	18,217,044	4,718,685	2,184,605	150,703	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	0	18,217,044	4,811,524	2,911,380	150,703	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	0	18,180,401	4,811,524	2,911,380	30,759	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	0	18,042,680	5,651,524	2,911,380	322,112	17,834,388	17,374,991	140,000	5,594	12,279,194	5,103,558
Oct '23	6,715,794	10,194,178	14,576,002	6,099,162	0	17,829,662	5,958,802	2,911,380	322,112	17,818,102	17,135,803	109,639	5,620	13,626,712	5,182,007
Nov '23	6,715,794	10,194,178	14,399,146	5,818,551	0	17,829,662	5,958,802	2,911,380	291,740	17,906,843	18,090,199	109,639	5,645	14,488,307	5,199,126
Dec '23	6,918,658	10,124,307	15,865,251	5,818,551	0	17,733,788	6,198,802	2,911,380	291,740	18,570,449	18,404,572	1,369,639	5,673	10,330,003	5,194,887
Jan '24	6,918,658	10,124,307	15,865,251	5,818,551	0	17,733,788	6,198,802	2,911,380	291,740	18,570,449	18,404,572	1,425,855	5,673	10,350,003	5,199,660
Feb '24	6,701,158	10,364,307	16,152,557	5,818,551	0	18,482,101	6,494,045	2,942,861	291,740	18,683,245	18,736,527	3,175,855	5,724	5,579,959	5,171,836
Mar '24	6,701,158	10,784,307	16,152,557	6,222,941	0	18,482,101	6,494,045	2,972,861	258,272	18,935,522	18,924,919	3,175,855	5,750	6,399,429	5,329,614
April '24	5,176,243	11,045,354	16,278,085	6,222,941	34,999,999	18,482,101	6,494,045	3,660,180	237,599	18,758,359	19,021,665	3,175,855	5,776	6,507,638	5,224,936
May '24	5,310,422	11,045,354	16,006,074	5,858,653	35,429,299	18,238,967	6,494,045	3,660,180	153,144	19,030,227	19,215,114	3,262,060	5,802	4,922,992	5,219,477

**PENSIONERS  
SUMMARY REPORT**

: 5/31/2024

<b>1) Current Value of System:</b>	<b>\$872,129,415.00</b>
<b>2) Retirees as of 4.5/1/2024</b>	
a) Service Retirements:	<u>1,294</u>
b) Children/Dependents:	<u>11</u>
c) Widows:	<u>430</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>
<b>TOTAL NUMBER OF RECIPIENTS</b>	<b>= 1,933</b>