

The Police Retirement System of St. Louis

MARKET VALUE REPORT

Current Pension System Money Mangers	August 31, 2024	September 30, 2024	
Commerce - U.S. Core Bonds	\$138,954,197.00	\$140,953,407.00	
Driehaus	\$26,978,231.00	\$27,968,792.00	
Northern Trust - S&P 500 Index	\$197,846,736.00	\$202,070,024.00	20.39% Fixed Income
Silchester - International Equities	\$46,082,264.00	\$46,968,190.00	34.12% U.S. Equity
Entrust C - Hedge Funds of Funds	\$52,337.00	\$51,528.00	17.01% Non-U.S. Equity
Nueberger Berman III- Private Equity	\$2,208,115.00	\$2,258,356.00	4.57% Defensive Equity
Petro Cap II	\$6,885,281.00	\$6,718,511.00	0.81% Hedge Fund
Salient Zarvona II	\$6,438,716.00	\$6,438,716.00	6.58% Real Asset
Kennedy Capital - Mid Cap Domestic - Equities	\$26,491,048.00	\$26,926,056.00	4.90% Open-End Real Estate
Entrust SP OPP III - Private Equity	\$2,103,326.00	\$2,055,326.00	0.93% Closed-End Reals Estate
GQG International Equity	\$44,925,099.00	\$44,035,953.00	8.83% Private Equity
Sigular GUF SBOF IV	\$12,988,837.00	\$12,581,947.00	0.00% Foreign Ex Fund
Wellington CTF International - Small Cap	\$26,060,621.00	\$26,750,985.00	1.06% Private Debt
Principal Capital - Private Real Estate	\$44,944,737.00	\$44,757,908.00	0.80% Cash
Elm Tree Fund V	\$8,369,918.00	\$8,369,918.00	
Neumeier Poma - Small Cap	\$28,834,007.00	\$29,270,354.00	
Westfield Capital - Mid Cap Domestic - Equities	\$25,881,827.00	\$26,570,014.00	
IFM Investors - Infrastructure	\$20,916,961.00	\$20,996,561.00	
Elm Tree Fund Net Lease	\$1,195,780.00	\$1.00	
Ullico - Infrastructure Fund	\$21,720,746.00	\$21,720,746.00	
HabourVest - PE Secondary Fund	\$11,838,371.00	\$11,398,628.00	
Parametric - Large Cap Equity - Domestic	\$21,135,808.00	\$21,439,769.00	
Neuberger Berman Putwrite- Large Cap Equity - Domestic	\$20,066,432.00	\$20,262,958.00	
Zarvona Fund III - Private Equity	\$5,092,922.00	\$6,207,866.00	
2020 HarbourVest Global	\$11,175,007.00	\$11,342,178.00	
Petrco Cap III	\$8,304,627.00	\$8,304,627.00	
Entrust SP OPP IV - Hedge Fund	\$5,546,027.00	\$5,336,027.00	
Hancock Timberland-SL	\$17,703,736.00	\$17,618,934.00	
RCP Multi-Strategy Fund - SL	\$7,345,083.00	\$7,345,083.00	
Wind Point X	\$4,227,939.00	\$4,586,456.00	
H.L.G. Capital Private Equity Funds IV	\$275,127.00	\$275,127.00	
Nuveen Symphony Floating Rate Income R6	\$22,653,327.00	\$22,784,139.00	
Lord Abbett High Yield R6	\$22,877,228.00	\$23,266,910.00	
DFA Emerging MRK EX CH	\$37,793,307.00	\$38,208,453.00	
GOLUB Capital Partners	\$9,750,000.00	\$9,750,000.00	
RCP Multi-Strategy Fund II, LP	\$3,266,819.00	\$3,266,819.00	
Northern Trust - Foreign Exchange Fund	\$5,881.00	\$5,906.00	
Total =	\$898,936,425.00	\$908,863,173.00	100.00% TOTAL

September 30, 2024 : \$5,616,811.00
 FY - Year To Date : \$61,352,397.00

September 2024 DROP : \$62,284.00
 Life Time Year To Date : \$2,010,425.00

September 30, 2024 : \$908,863,173.00
 August 31, 2024 : \$898,936,425.00
INCREASE : \$9,926,748.00

Market Value September 2024 : \$908,863,173.00
 Cash Account : \$7,363,226.00
Total Value : \$916,226,399.00

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	Entrust - Hedge F.O.F	Nueberger Berman	Petro Cap II	Salient	Kennedy Capital	Entrust SP OPP	GQG International Equity	Sigular GUF SBOF IV
Oct '23	100,035,290	0	148,565,592	37,467,569	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	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	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	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	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	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	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	54,783	2,235,179	6,852,781	6,438,716	25,177,055	2,060,449	47,473,042	12,523,299
June '24	134,053,575	26,240,165	189,794,664	42,761,280	53,935	2,208,115	7,162,206	6,438,716	24,379,917	2,060,449	44,083,403	12,647,670
July '24	137,030,276	26,453,816	192,104,473	45,046,979	52,337	2,208,115	7,162,206	6,438,716	26,592,739	2,060,449	43,829,873	12,943,773
Aug '24	138,954,197	26,978,231	197,846,736	46,082,264	52,337	2,208,115	6,885,281	6,438,716	26,491,048	2,103,326	44,925,099	12,988,837
Sept '24	140,953,407	27,968,792	202,070,024	46,968,190	51,528	2,258,356	6,718,511	6,438,716	26,926,056	2,055,326	44,035,953	12,581,947

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

Month	Wellington CTG International	Principal Capital	Elm Tree Fund V	Neumeier Poma	Westfield Capital	IFM Investors	Elm Tree Net Lease	Ullico	HarbourVest	Parametric	Neuberger Berman
Oct '23	20,150,041	53,044,085	3,512,108	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	3,695,006	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	6,749,463	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	6,749,463	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	4,813,290	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	7,148,084	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	7,148,951	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	6,544,830	27,630,692	24,946,216	20,812,566	1,401,537	21,413,626	12,160,843	20,113,793	19,220,426
June '24	24,232,545	47,536,099	8,018,058	27,391,018	24,975,747	20,780,906	1,401,537	21,413,626	11,838,371	20,700,912	19,743,504
July '24	25,663,044	44,961,243	7,868,752	28,939,797	24,897,170	20,916,961	1,401,537	21,413,626	11,838,371	21,135,808	20,066,432
Aug '24	26,060,521	44,944,737	8,369,918	28,834,007	25,881,827	20,916,961	1,195,780	21,720,746	11,838,371	21,135,808	20,066,432
Sept '24	26,750,985	44,757,908	8,369,918	29,270,354	26,570,014	20,996,561	1	21,720,746	11,398,628	21,439,769	20,262,958

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Pension Assets and Payroll Report

Month	Zarvona Fund III	2020 HarbourVest Global	Petro Cap III	Entrust SP OPP IV	Hancock Timberland	RCP Multi-Strategy Fund	Wind Point X	H.I.G. Capital Private Equity Funds IV	Nuveen Symphony Floating Rate Income R6	Lord Abbett High Yield R6	DFA Emerging RL EX CH	GOLUB Capital Partners	RCP Multi-Strategy Fund II LP	Northern Trust - Foreign Exchange Fund	Cash	Gross Pension Payroll
Oct '23	6,715,794	10,194,178	14,576,002	6,099,162	17,829,662	5,958,802	2,911,380	322,112	17,135,803	17,818,102	0	0	109,639	5,620	13,626,712	5,182,007
Nov '23	6,715,794	10,194,178	14,399,146	5,818,551	17,829,662	5,958,802	2,911,380	291,740	18,090,199	17,906,843	0	0	109,639	5,645	14,488,307	5,199,126
Dec '23	6,918,658	10,124,307	15,865,251	5,818,551	17,733,788	6,198,802	2,911,380	291,740	18,404,572	18,570,449	0	0	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	17,733,788	6,198,802	2,911,380	291,740	18,404,572	18,570,449	0	0	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	18,482,101	6,494,045	2,942,861	291,740	18,736,527	18,683,245	0	0	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	18,482,101	6,494,045	2,972,861	258,272	18,924,919	18,935,522	0	0	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	18,482,101	6,494,045	3,660,180	237,599	19,021,665	18,758,359	34,999,999	0	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	18,238,967	6,494,045	3,660,180	153,144	19,215,114	19,030,227	35,429,299	0	3,262,060	5,802	4,922,992	5,219,477
June '24	5,310,422	11,175,007	8,651,847	5,858,653	18,124,366	6,627,251	3,660,180	153,144	19,315,445	19,210,293	36,890,094	0	3,262,060	5,828	17,927,800	5,411,043
July '24	5,092,922	11,175,007	8,651,847	5,858,653	18,124,366	7,227,251	4,227,939	153,144	19,480,023	19,512,820	37,306,973	9,750,000	3,266,819	5,854	17,526,870	5,654,544
Aug '24	5,092,922	11,175,007	8,304,627	5,546,027	17,703,736	7,345,083	4,227,939	275,127	22,653,327	22,877,228	37,793,307	9,750,000	3,266,819	5,881	5,422,222	5,612,356
Sept '24	6,207,866	11,342,178	8,304,627	5,336,027	17,618,934	7,345,083	4,586,456	275,127	22,784,139	23,266,910	38,208,453	9,750,000	3,266,819	5,906	7,363,226	5,616,811

**PENSIONERS
SUMMARY REPORT**

9/30/2024

1) Current Value of System: **\$916,226,399.00**

Retirees as of 09/01/2024

a) Service Retirements: 1,286

b) Children/Dependents: 13

c) Widows: 437

d) Accidental Disability: 147

e) Ordinary Disability:
(Non-line) 18

f) Others: 1

g) AWD 31

TOTAL NUMBER OF RECIPIENTS = **1,933**