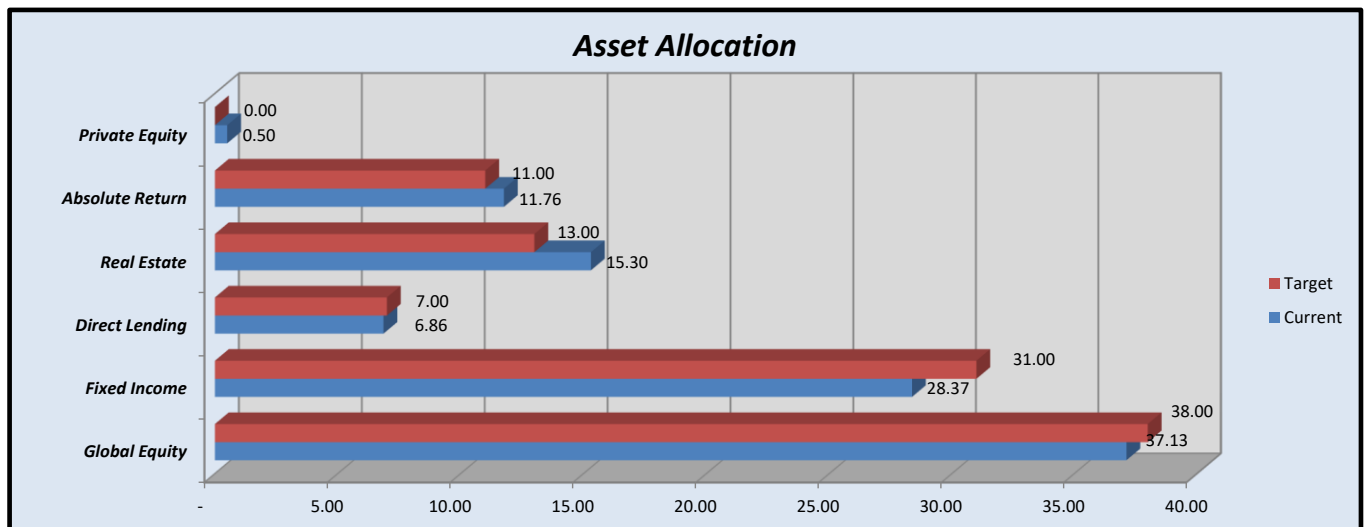


Kansas City Police Employees' Retirement Systems
Police Asset Allocation & Performance - Net of Fees
as of June 30, 2023

Fund	Manager	Market Value	QTD	Return Performance		
				CYTD	1 Year	3 Year
Total Fund		\$ 952,856,274	1.61%	4.84%	4.81%	5.39%
Target Allocation Index			1.87%	5.49%	5.82%	5.13%
Global Equity						
LSV Asset Management - Global		\$ 83,617,667	4.04%	7.82%	13.98%	14.50%
Artisan Partners		79,300,289	5.84%	15.53%	17.50%	5.38%
Northern Trust		97,913,704	5.74%	13.00%	16.01%	11.17%
Wellington Management - Global		58,136,360	-0.22%	6.75%	14.06%	N/A
GQG Partners - Emerging Markets		34,844,844	10.74%	14.55%	10.36%	N/A
Total Global Equity		\$ 353,812,864	4.80%	11.41%	15.04%	10.07%
Fixed Income						
FCI Advisors		\$ 181,760,542	-0.84%	2.28%	-0.08%	-4.17%
PIMCO Income		88,572,067	1.21%	3.80%	5.35%	1.85%
Total Fixed Income		\$ 270,332,609	-0.18%	2.77%	1.75%	-2.15%
Direct Lending*						
White Oak Fixed Income		\$ 65,336,692	3.61%	3.61%	2.59%	4.35%
Total Direct Lending		\$ 65,336,692	3.61%	3.61%	2.59%	4.35%
Real Estate						
Morgan Stanley		\$ 73,521,631	-2.24%	-3.45%	-7.07%	8.48%
PGIM		72,249,823	-2.46%	-4.76%	-10.02%	7.66%
Total Real Estate		\$ 145,771,454	-2.35%	-4.11%	-8.57%	8.08%
Absolute Return						
Grosvenor Capital Management		112,065,518	2.85%	4.67%	6.33%	5.82%
Total Absolute Return		\$ 112,065,518	2.85%	4.67%	6.33%	5.82%
Private Equity*						
Abbott Capital		\$ 3,441,608	1.43%	1.43%	-13.37%	12.17%
JP Morgan		1,299,360	-4.97%	-4.97%	-30.37%	5.44%
Total Private Equity		\$ 4,740,968	-0.45%	-0.45%	-18.58%	10.30%
Cash						
Short Term Funds		\$ 796,169				
Total Cash		\$ 796,169				

*As of March 31, 2023



**Kansas City Police Employees' Retirement Systems
Civilian Asset Allocation & Performance - Net of Fees
as of June 30, 2023**

Fund	Manager	Market Value	QTD	Return Performance		
				CYTD	1 Year	3 Year
Total Fund		\$ 165,265,053	1.51%	4.71%	4.73%	5.37%
Target Allocation Index			1.87%	5.49%	5.82%	5.13%
Global Equity						
LSV Asset Management - Global		\$ 15,030,299	3.22%	7.43%	14.12%	14.90%
Artisan Partners		12,347,164	5.89%	15.47%	17.23%	5.07%
Northern Trust		16,689,752	5.81%	13.19%	16.23%	11.16%
Wellington Management - Global		10,224,441	-0.22%	6.79%	14.10%	N/A
GQG Partners - Emerging Markets		5,983,541	10.74%	14.55%	10.36%	N/A
Total Global Equity		\$ 60,275,197	4.57%	11.17%	14.94%	10.10%
Fixed Income						
FCI Advisors		\$ 31,846,660	-0.83%	2.20%	-0.14%	-4.22%
PIMCO Income		18,836,794	1.21%	3.80%	5.35%	1.85%
Total Fixed Income		\$ 50,683,454	-0.08%	2.78%	1.88%	-2.06%
Direct Lending*						
White Oak Fixed Income		\$ 11,006,948	3.61%	3.61%	2.59%	4.35%
Total Direct Lending		\$ 11,006,948	3.61%	3.61%	2.59%	4.35%
Real Estate						
Morgan Stanley		\$ 12,414,965	-2.24%	-3.45%	-7.07%	8.48%
PGIM		12,139,958	-2.46%	-4.76%	-10.02%	7.66%
Total Real Estate		\$ 24,554,923	-2.35%	-4.11%	-8.56%	8.10%
Absolute Return						
Grosvenor Captal Management		17,219,824	2.85%	4.67%	6.33%	5.82%
Total Absolute Return		\$ 17,219,824	2.85%	4.67%	6.33%	5.82%
Private Equity*						
Abbott Capital		\$ 430,201	1.43%	1.43%	-13.41%	12.30%
JP Morgan		162,415	-4.97%	-4.97%	-30.37%	5.44%
Total Private Equity		\$ 592,616	-0.45%	-0.45%	-18.61%	10.39%
Cash						
Short Term Funds		\$ 932,091				
Total Cash		\$ 932,091				

*As of March 31, 2023

