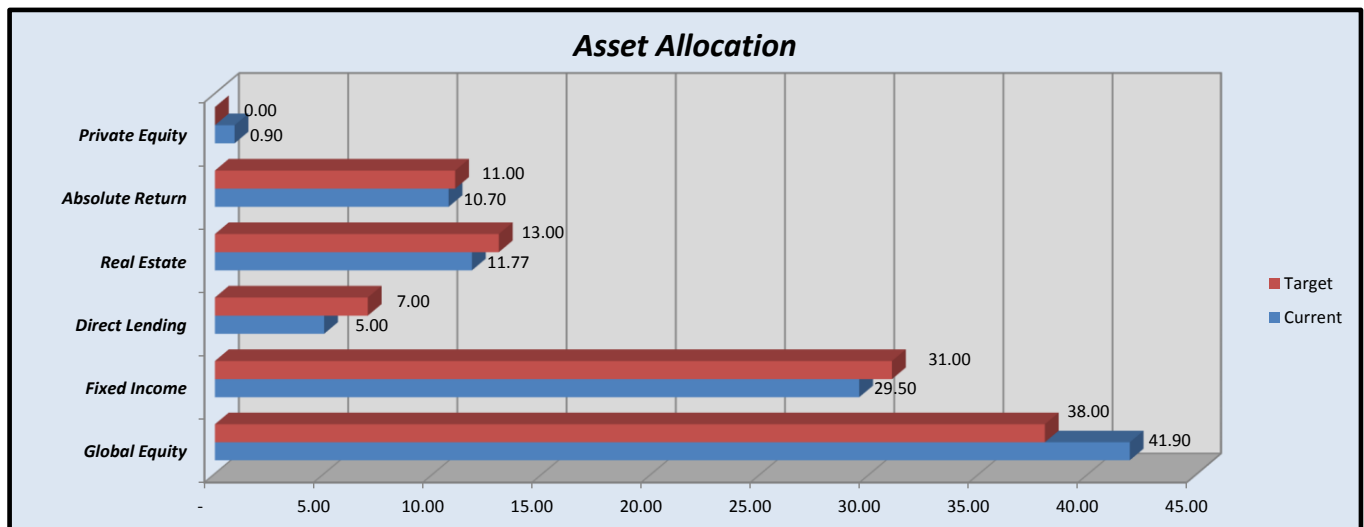


Kansas City Police Employees' Retirement Systems
Police Asset Allocation & Performance - Net of Fees
as of December 31, 2020

Fund	Manager	Market Value	QTD	Return Performance		
				CYTD	1 Year	3 Year
Total Fund		\$ 1,007,114,585	7.55%	11.09%	11.09%	7.38%
Target Allocation Index			6.41%	10.17%	10.17%	7.53%
Global Equity						
LSV Asset Management - Global		\$ 80,460,969	18.79%	2.22%	2.22%	3.66%
Artisan Partners		109,257,557	10.58%	40.64%	40.64%	20.56%
Northern Trust		123,970,772	15.67%	16.62%	16.62%	10.13%
Wellington Management - Global		69,281,394	N/A	N/A	N/A	N/A
GQG Partners - Emerging Markets		39,277,265	N/A	N/A	N/A	N/A
Total Global Equity		\$ 422,247,957	15.59%	17.54%	17.54%	10.17%
Fixed Income						
FCI Advisors		\$ 196,421,339	0.48%	10.33%	10.33%	6.64%
PIMCO Income		100,968,027	4.46%	5.79%	5.79%	4.76%
Total Fixed Income		\$ 297,389,366	1.79%	9.18%	9.18%	6.17%
Direct Lending*						
White Oak Fixed Income		\$ 50,569,455	0.00%	-0.99%	0.47%	N/A
Total Direct Lending		\$ 50,569,455	0.00%	-0.99%	0.47%	N/A
Real Estate						
Morgan Stanley		\$ 58,697,356	1.47%	1.26%	1.26%	5.09%
PGIM		59,349,276	0.00%	-1.55%	-1.55%	4.25%
Total Real Estate		\$ 118,046,632	0.73%	-0.17%	-0.17%	4.67%
Absolute Return						
Grosvenor Captal Management		107,497,236	7.24%	14.15%	14.15%	5.61%
Total Absolute Return		\$ 107,497,236	7.24%	11.35%	11.35%	4.97%
Private Equity*						
Abbott Capital		\$ 7,041,104	9.46%	8.68%	11.20%	11.81%
JP Morgan		2,205,248	12.02%	5.10%	1.35%	6.92%
Total Private Equity		\$ 9,246,352	N/A	7.92%	7.92%	9.33%
Cash						
Short Term Funds		\$ 2,117,587				
Total Cash		\$ 2,117,587				

*As of September 30, 2020



**Kansas City Police Employees' Retirement Systems
Civilian Asset Allocation & Performance - Net of Fees
as of December 31, 2020**

Fund	Manager	Market Value	QTD	Return Performance		
				CYTD	1 Year	3 Year
Total Fund		\$ 169,131,721	7.59%	11.45%	11.45%	7.49%
Target Allocation Index			6.41%	10.17%	10.17%	7.53%
Global Equity						
LSV Asset Management - Global		\$ 13,117,763	17.94%	2.41%	2.41%	3.69%
Artisan Partners		19,485,795	10.49%	40.34%	40.34%	20.33%
Northern Trust		21,274,984	15.67%	16.65%	16.65%	10.14%
Wellington Management - Global		11,840,196	N/A	N/A	N/A	N/A
GQG Partners - Emerging Markets		6,744,675	N/A	N/A	N/A	N/A
Total Global Equity		\$ 72,463,413	15.33%	18.10%	18.10%	10.35%
Fixed Income						
FCI Advisors		\$ 33,975,383	0.45%	10.16%	10.16%	6.61%
PIMCO Income		18,532,397	4.46%	5.79%	5.79%	4.76%
Total Fixed Income		\$ 52,507,780	1.84%	8.97%	8.97%	6.10%
Direct Lending*						
White Oak Fixed Income		\$ 7,675,187	1.25%	-0.99%	0.47%	N/A
Total Direct Lending		\$ 7,675,187	1.25%	-0.99%	0.47%	N/A
Real Estate						
Morgan Stanley		\$ 9,288,869	1.47%	126.00%	1.26%	5.09%
PGIM		8,676,929	0.00%	-1.55%	-1.55%	4.25%
Total Real Estate		\$ 17,965,798	0.76%	-0.12%	-0.12%	4.68%
Absolute Return						
Grosvenor Capital Management		16,517,868	7.24%	14.15%	14.15%	5.61%
Total Absolute Return		\$ 16,517,868	7.24%	11.16%	11.16%	4.92%
Private Equity*						
Abbott Capital		\$ 869,664	9.43%	8.71%	11.27%	11.90%
JP Morgan		275,649	12.02%	5.10%	1.35%	6.92%
Total Private Equity		\$ 1,145,313	N/A	7.93%	7.93%	9.37%
Cash						
Short Term Funds		\$ 856,362				
Total Cash		\$ 856,362				

*As of September 30, 2020

