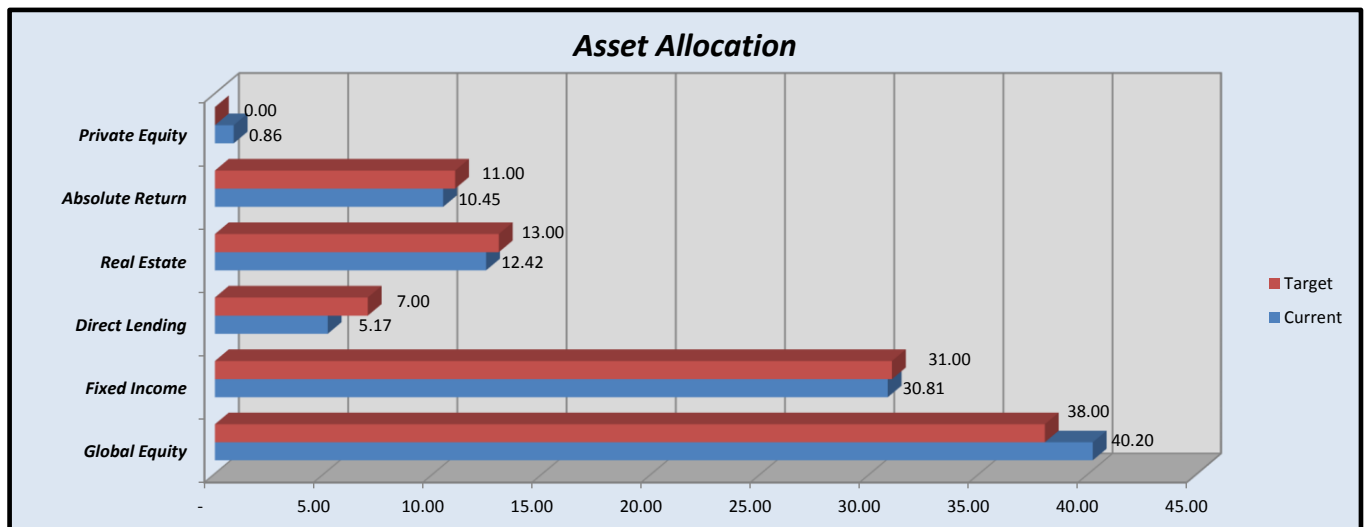


Kansas City Police Employees' Retirement Systems
Police Asset Allocation & Performance - Net of Fees
as of March 31, 2021

Fund	Manager	Market Value	QTD	Return Performance		
				CYTD	1 Year	3 Year
Total Fund		\$ 1,015,136,212	1.33%	1.33%	25.36%	7.87%
Target Allocation Index			1.26%	1.26%	20.32%	8.04%
Global Equity						
LSV Asset Management - Global		\$ 91,754,669	13.86%	13.86%	64.30%	8.85%
Artisan Partners		82,890,035	-1.56%	-1.56%	58.92%	18.74%
Northern Trust		118,037,067	5.01%	5.01%	57.55%	12.14%
Wellington Management - Global		76,552,136	10.49%	10.49%	N/A	N/A
GQG Partners - Emerging Markets		38,805,011	-1.20%	-1.20%	N/A	N/A
Total Global Equity		\$ 408,038,918	5.67%	5.67%	61.00%	12.16%
Fixed Income						
FCI Advisors		\$ 199,531,473	-4.61%	-4.61%	1.78%	5.51%
PIMCO Income		113,206,848	-0.17%	-0.17%	14.38%	4.79%
Total Fixed Income		\$ 312,738,321	-3.08%	-3.08%	5.78%	5.43%
Direct Lending*						
White Oak Fixed Income		\$ 52,432,384	3.68%	2.66%	12.66%	N/A
Total Direct Lending		\$ 52,432,384	3.68%	2.66%	12.66%	N/A
Real Estate						
Morgan Stanley		\$ 59,816,085	1.91%	1.91%	2.57%	5.06%
PGIM		66,245,146	1.78%	1.78%	0.58%	4.37%
Total Real Estate		\$ 126,061,231	1.84%	1.84%	1.55%	4.70%
Absolute Return						
Grosvenor Captal Management		106,102,303	-1.51%	-1.51%	19.85%	4.72%
Total Absolute Return		\$ 106,102,303	-1.51%	-1.51%	20.45%	4.12%
Private Equity*						
Abbott Capital		\$ 6,641,104	0.00%	8.68%	8.68%	10.49%
JP Morgan		2,090,139	6.38%	11.80%	11.80%	7.93%
Total Private Equity		\$ 8,731,243	0.00%	7.92%	7.92%	9.33%
Cash						
Short Term Funds		\$ 1,031,812				
Total Cash		\$ 1,031,812				

*as of December 31, 2020



**Kansas City Police Employees' Retirement Systems
Civilian Asset Allocation & Performance - Net of Fees
as of March 31, 2021**

Fund	Manager	Market Value	QTD	Return Performance		
				CYTD	1 Year	3 Year
Total Fund		\$ 170,648,934	1.28%	1.28%	25.80%	7.98%
Target Allocation Index			1.26%	1.26%	20.32%	8.04%
Global Equity						
LSV Asset Management - Global		\$ 14,975,903	4.69%	19.34%	48.89%	11.35%
Artisan Partners		13,187,107	8.89%	6.94%	34.90%	21.34%
Northern Trust		19,426,031	7.21%	12.63%	40.89%	14.55%
Wellington Management - Global		13,082,766	5.22%	16.26%	N/A	N/A
GQG Partners - Emerging Markets		6,663,580	5.38%	4.11%	N/A	N/A
Total Global Equity		\$ 67,335,387	5.65%	5.65%	61.33%	12.35%
Fixed Income						
FCI Advisors		\$ 34,994,798	2.60%	-2.12%	-0.63%	6.40%
PIMCO Income		21,479,237	2.01%	1.84%	9.59%	5.65%
Total Fixed Income		\$ 56,474,035	-3.00%	-3.00%	5.88%	5.40%
Direct Lending*						
White Oak Fixed Income		\$ 7,957,934	0.00%	2.76%	7.87%	5.87%
Total Direct Lending		\$ 7,957,934	0.00%	2.76%	7.87%	5.87%
Real Estate						
Morgan Stanley		\$ 9,465,905	2.78%	4.74%	7.42%	5.39%
PGIM		11,131,007	4.82%	6.69%	8.36%	5.34%
Total Real Estate		\$ 20,596,912	1.85%	1.85%	1.59%	4.72%
Absolute Return						
Grosvenor Captal Management		16,303,525	3.08%	1.60%	15.73%	5.40%
Total Absolute Return		\$ 16,303,525	-1.51%	-1.51%	20.50%	4.08%
Private Equity*						
Abbott Capital		\$ 819,664	0.00%	8.71%	8.71%	10.56%
JP Morgan		261,259	6.38%	11.80%	11.80%	7.93%
Total Private Equity		\$ 1,080,923	0.00%	7.93%	7.93%	9.37%
Cash						
Short Term Funds		\$ 900,218				
Total Cash		\$ 900,218				

*as of December 31, 2020

