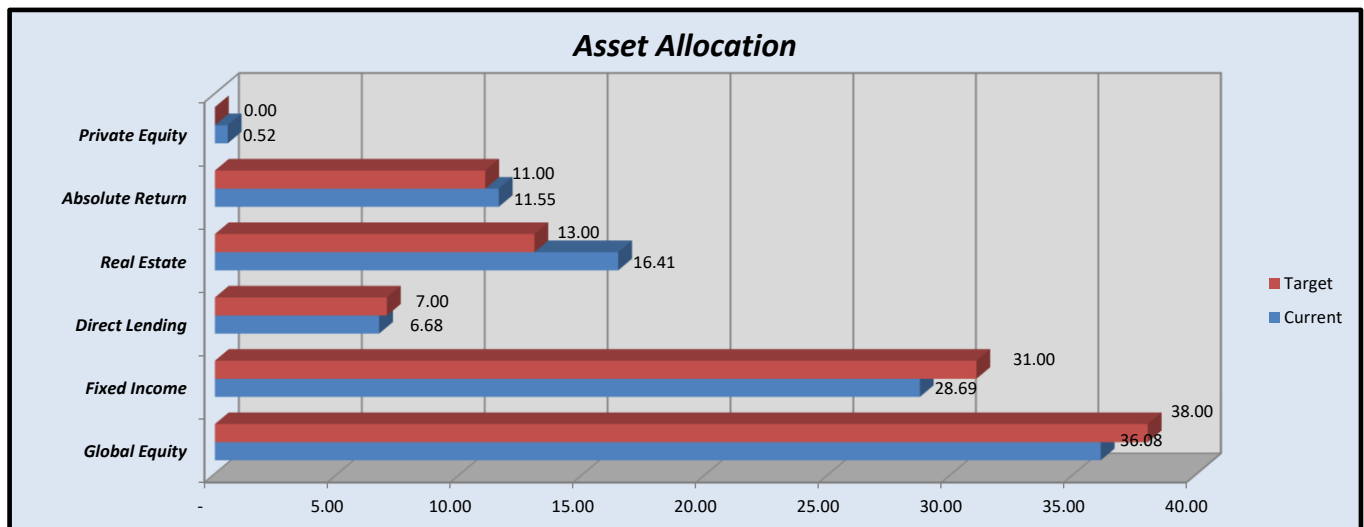


Kansas City Police Employees' Retirement Systems
Police Asset Allocation & Performance - Net of Fees
as of March 31, 2023

Fund	Manager	Market Value	QTD	Return Performance		
				CYTD	1 Year	3 Year
Total Fund		\$ 943,622,698	3.05%	3.05%	-4.07%	8.49%
Target Allocation Index			3.40%	3.40%	-3.33%	7.09%
Global Equity						
LSV Asset Management - Global		\$ 80,247,401	3.63%	3.63%	-4.04%	18.59%
Artisan Partners		74,788,151	9.15%	9.15%	-11.98%	12.21%
Northern Trust		95,544,829	6.87%	6.87%	-6.80%	15.94%
Wellington Management - Global		58,262,690	6.98%	6.98%	-4.40%	N/A
GQG Partners - Emerging Markets		31,466,236	3.44%	3.44%	-11.56%	N/A
Total Global Equity		\$ 340,309,307	6.31%	6.31%	-7.36%	15.50%
Fixed Income						
FCI Advisors		\$ 183,240,111	3.15%	3.15%	-4.92%	-2.32%
PIMCO Income		87,517,428	2.56%	2.56%	-1.30%	3.59%
Total Fixed Income		\$ 270,757,539	2.96%	2.96%	-3.64%	-0.35%
Direct Lending*						
White Oak Fixed Income		\$ 63,058,814	2.72%	2.75%	-2.75%	1.45%
Total Direct Lending		\$ 63,058,814	2.72%	2.75%	-2.75%	1.45%
Real Estate						
Morgan Stanley		\$ 77,504,442	-1.24%	-1.24%	-2.05%	8.62%
PGIM		77,353,527	-2.36%	-2.36%	-3.75%	7.57%
Total Real Estate		\$ 154,857,969	-1.80%	-1.80%	-2.91%	8.10%
Absolute Return						
Grosvenor Captal Management		109,011,724	1.82%	1.82%	0.18%	7.18%
Total Absolute Return		\$ 109,011,724	1.82%	1.82%	0.18%	7.36%
Private Equity*						
Abbott Capital		\$ 3,532,711	0.00%	-15.37%	-15.37%	7.81%
JP Morgan		1,406,920	-2.20%	-27.06%	-27.06%	8.37%
Total Private Equity		\$ 4,939,631	-0.55%	-18.75%	-18.75%	7.90%
Cash						
Short Term Funds		\$ 687,714				
Total Cash		\$ 687,714				

*As of December 31, 2022



Kansas City Police Employees' Retirement Systems
Civilian Asset Allocation & Performance - Net of Fees
as of March 31, 2023

Fund	Manager	Market Value	QTD	Return Performance		
				CYTD	1 Year	3 Year
Total Fund		\$ 163,686,476	2.92%	2.92%	-4.42%	8.07%
Target Allocation Index			3.40%	3.40%	-3.33%	7.09%
Global Equity						
LSV Asset Management - Global		\$ 14,539,120	4.08%	4.08%	-3.12%	19.56%
Artisan Partners		11,660,602	9.05%	9.05%	-12.21%	11.83%
Northern Trust		16,116,560	6.98%	6.98%	-6.87%	15.91%
Wellington Management - Global		10,246,658	7.02%	7.02%	-4.36%	N/A
GQG Partners - Emerging Markets		5,403,368	3.44%	3.44%	-11.56%	N/A
Total Global Equity		\$ 57,966,308	6.31%	6.31%	-7.14%	15.71%
Fixed Income						
FCI Advisors		\$ 32,102,133	3.06%	3.06%	-5.03%	-2.40%
PIMCO Income		18,612,502	2.56%	2.56%	-1.30%	3.59%
Total Fixed Income		\$ 50,714,635	2.87%	2.87%	-3.63%	-0.30%
Direct Lending*						
White Oak Fixed Income		\$ 10,623,205	-2.72%	-2.75%	-2.75%	1.45%
Total Direct Lending		\$ 10,623,205	-2.72%	-2.75%	-2.75%	1.45%
Real Estate						
Morgan Stanley		\$ 13,087,519	-1.24%	-1.24%	-2.05%	8.62%
PGIM		12,997,521	-2.36%	-2.36%	-3.75%	7.57%
Total Real Estate		\$ 26,085,040	-1.80%	-1.80%	-2.90%	8.13%
Absolute Return						
Grosvenor Captal Management		16,750,582	1.82%	1.82%	0.18%	7.18%
Total Absolute Return		\$ 16,750,582	1.82%	1.82%	0.18%	7.38%
Private Equity*						
Abbott Capital		\$ 441,588	0.00%	-15.39%	-15.39%	7.96%
JP Morgan		175,859	-2.20%	-27.06%	-27.06%	8.37%
Total Private Equity		\$ 617,447	-0.56%	-18.78%	-18.78%	8.02%
Cash						
Short Term Funds		\$ 929,259				
Total Cash		\$ 929,259				

*As of December 31, 2022

