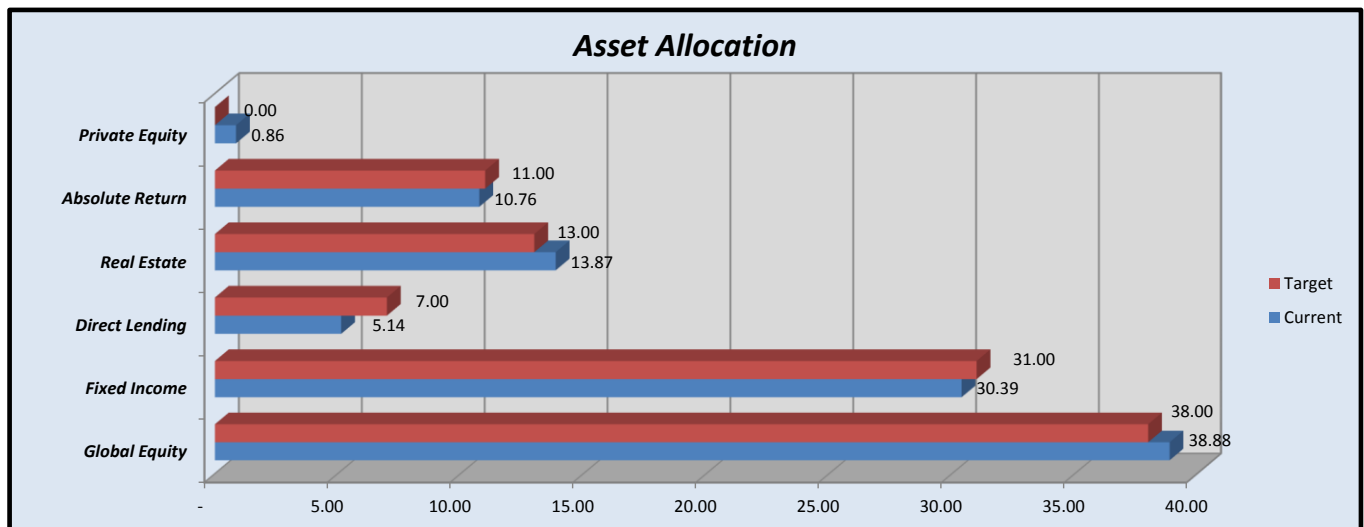


Kansas City Police Employees' Retirement Systems
Police Asset Allocation & Performance - Net of Fees
as of September 30, 2021

Fund	Manager	Market Value	QTD	Return Performance		
				CYTD	1 Year	3 Year
Total Fund		\$ 1,056,102,328	0.99%	6.92%	15.46%	9.14%
Target Allocation Index			0.60%	5.92%	12.81%	8.65%
Global Equity						
LSV Asset Management - Global		\$ 91,209,524	-1.87%	16.50%	38.39%	8.95%
Artisan Partners		92,359,603	2.08%	9.31%	20.87%	21.01%
Northern Trust		107,659,763	-1.24%	11.11%	28.53%	12.57%
Wellington Management - Global		80,586,447	0.05%	16.32%	N/A	N/A
GQG Partners - Emerging Markets		38,746,975	-5.25%	-1.35%	N/A	N/A
Total Global Equity		\$ 410,562,312	-0.81%	11.42%	28.79%	13.07%
Fixed Income						
FCI Advisors		\$ 204,793,087	-0.05%	-2.17%	-1.70%	6.45%
PIMCO Income		116,150,912	0.58%	2.43%	7.00%	5.65%
Total Fixed Income		\$ 320,943,999	0.18%	-0.58%	1.20%	6.35%
Direct Lending*						
White Oak Fixed Income		\$ 54,282,460	0.75%	3.53%	8.68%	6.13%
Total Direct Lending		\$ 54,282,460	0.75%	5.53%	7.34%	5.37%
Real Estate						
Morgan Stanley		\$ 71,940,694	5.83%	10.84%	12.48%	6.71%
PGIM		74,490,838	7.27%	14.45%	16.07%	7.12%
Total Real Estate		\$ 146,431,532	6.56%	12.71%	14.33%	6.92%
Absolute Return						
Grosvenor Capital Management		113,658,373	3.76%	5.50%	13.38%	6.59%
Total Absolute Return		\$ 113,658,373	3.76%	5.50%	13.38%	6.31%
Private Equity*						
Abbott Capital		\$ 6,666,853	9.98%	20.89%	49.47%	19.51%
JP Morgan		2,501,227	15.44%	35.05%	60.92%	18.31%
Total Private Equity		\$ 9,168,080	11.26%	23.85%	38.11%	18.28%
Cash						
Short Term Funds		\$ 1,055,572				
Total Cash		\$ 1,055,572				

*As of June 30, 2021



**Kansas City Police Employees' Retirement Systems
Civilian Asset Allocation & Performance - Net of Fees
as of September 30, 2021**

Fund	Manager	Market Value	QTD	Return Performance		
				CYTD	1 Year	3 Year
Total Fund		\$ 178,213,557	0.96%	6.79%	15.29%	9.24%
Target Allocation Index			0.60%	5.92%	12.81%	8.65%
Global Equity						
LSV Asset Management - Global		\$ 15,270,087	-1.63%	17.40%	38.46%	9.50%
Artisan Partners		14,651,530	2.03%	9.12%	20.56%	20.77%
Northern Trust		17,611,631	-1.35%	11.10%	28.51%	12.57%
Wellington Management - Global		13,772,230	0.05%	16.32%	N/A	N/A
GQG Partners - Emerging Markets		6,653,614	-5.25%	-1.35%	N/A	N/A
Total Global Equity		\$ 67,959,092	-0.82%	11.50%	28.59%	13.31%
Fixed Income						
FCI Advisors		\$ 35,911,269	-0.05%	-2.17%	-1.73%	6.41%
PIMCO Income		22,037,828	0.58%	2.43%	7.00%	5.66%
Total Fixed Income		\$ 57,949,097	0.19%	-0.51%	1.32%	6.31%
Direct Lending*						
White Oak Fixed Income		\$ 8,238,729	0.75%	3.53%	8.68%	6.13%
Total Direct Lending		\$ 8,238,729	0.75%	3.53%	7.34%	5.37%
Real Estate						
Morgan Stanley		\$ 12,148,030	6.56%	12.74%	21.48%	9.31%
PGIM		12,516,510	6.47%	21.86%	21.86%	8.96%
Total Real Estate		\$ 24,664,540	6.56%	12.74%	14.37%	6.95%
Absolute Return						
Grosvenor Captal Management		17,464,579	0.86%	6.36%	6.36%	8.95%
Total Absolute Return		\$ 17,464,579	3.76%	5.50%	13.38%	6.29%
Private Equity*						
Abbott Capital		\$ 827,677	10.10%	21.09%	49.72%	19.65%
JP Morgan		312,647	15.44%	35.05%	60.92%	18.31%
Total Private Equity		\$ 1,140,324	11.36%	24.03%	38.32%	18.38%
Cash						
Short Term Funds		\$ 797,196				
Total Cash		\$ 797,196				

*As of June 30, 2021

