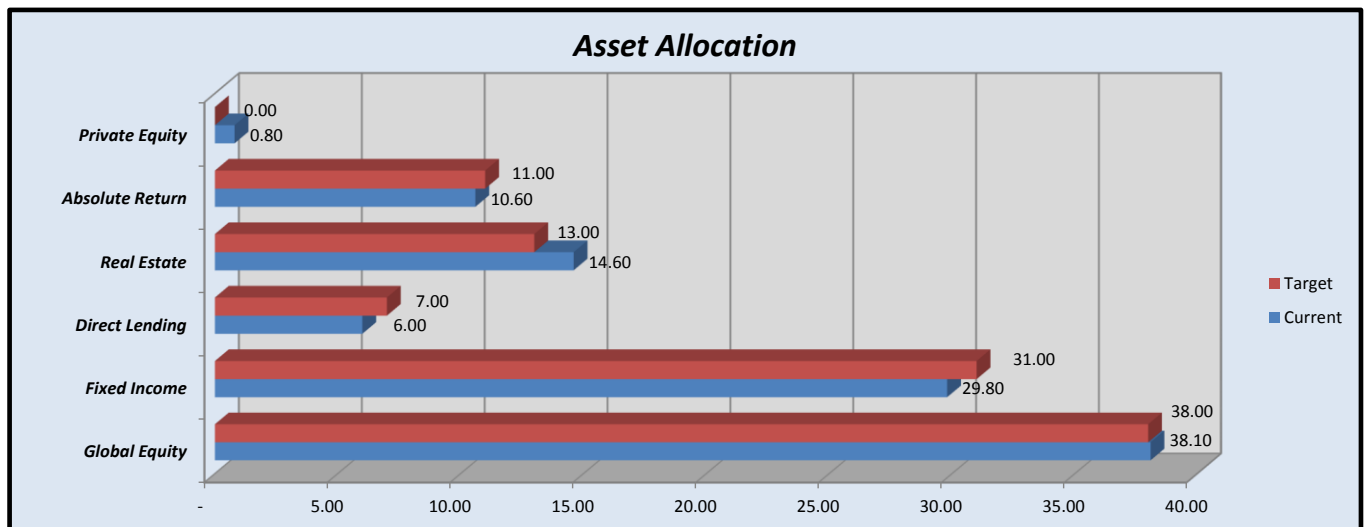


Kansas City Police Employees' Retirement Systems
Police Asset Allocation & Performance - Net of Fees
as of December 31, 2021

Fund	Manager	Market Value	QTD	Return Performance		
				CYTD	1 Year	3 Year
Total Fund		\$ 1,080,172,014	3.06%	10.34%	10.34%	12.16%
Target Allocation Index			3.48%	9.80%	9.80%	11.47%
Global Equity						
LSV Asset Management - Global		\$ 95,779,423	4.85%	22.15%	22.15%	16.17%
Artisan Partners		96,878,127	4.71%	14.46%	14.46%	29.93%
Northern Trust		111,830,341	6.21%	18.01%	18.01%	20.39%
Wellington Management - Global		68,120,099	4.73%	21.82%	21.82%	N/A
GQG Partners - Emerging Markets		38,645,318	-0.26%	-1.61%	-1.61%	N/A
Total Global Equity		\$ 411,253,308	4.69%	16.64%	16.64%	20.49%
Fixed Income						
FCI Advisors		\$ 205,092,482	0.11%	-2.06%	-2.06%	5.88%
PIMCO Income		116,350,360	0.17%	2.61%	2.61%	5.46%
Total Fixed Income		\$ 321,442,842	0.13%	-0.45%	-0.45%	5.91%
Direct Lending*						
White Oak Fixed Income		\$ 65,263,081	1.81%	5.40%	9.28%	6.00%
Total Direct Lending		\$ 65,263,081	1.81%	5.40%	9.28%	6.00%
Real Estate						
Morgan Stanley		\$ 78,847,144	9.60%	21.48%	21.48%	9.31%
PGIM		79,311,181	6.47%	21.86%	21.86%	8.96%
Total Real Estate		\$ 158,158,325	8.01%	21.73%	21.73%	9.15%
Absolute Return						
Grosvenor Captal Management		114,579,570	0.86%	6.36%	6.36%	8.95%
Total Absolute Return		\$ 114,579,570	0.86%	6.36%	6.36%	8.53%
Private Equity*						
Abbott Capital		\$ 6,209,898	2.59%	24.03%	40.09%	19.27%
JP Morgan		2,457,432	11.87%	51.08%	60.72%	22.70%
Total Private Equity		\$ 8,667,330	4.77%	29.84%	44.79%	20.16%
Cash						
Short Term Funds		\$ 807,558				
Total Cash		\$ 807,558				

*As of September 30, 2021



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

Fund	Manager	Market Value	QTD	Return Performance		
				CYTD	1 Year	3 Year
Total Fund		\$ 182,955,458	3.06%	10.18%	10.18%	12.26%
Target Allocation Index			3.48%	9.80%	9.80%	11.47%
Global Equity						
LSV Asset Management - Global		\$ 16,126,789	5.45%	23.80%	23.80%	16.96%
Artisan Partners		15,319,833	4.56%	14.10%	14.10%	29.58%
Northern Trust		18,315,069	6.28%	18.05%	18.05%	20.41%
Wellington Management - Global		11,215,371	4.74%	21.83%	21.83%	N/A
GQG Partners - Emerging Markets		6,636,157	-0.26%	-1.61%	-1.61%	N/A
Total Global Equity		\$ 67,613,219	15.33%	18.10%	18.10%	10.35%
Fixed Income						
FCI Advisors		\$ 35,967,236	0.12%	-2.05%	-2.05%	5.84%
PIMCO Income		22,075,670	0.17%	2.61%	2.61%	5.46%
Total Fixed Income		\$ 58,042,906	1.84%	8.97%	8.97%	6.10%
Direct Lending*						
White Oak Fixed Income		\$ 10,987,563	1.81%	5.40%	9.25%	6.00%
Total Direct Lending		\$ 10,987,563	1.81%	5.40%	9.28%	6.00%
Real Estate						
Morgan Stanley		\$ 13,314,256	9.60%	21.48%	21.48%	9.31%
PGIM		13,326,460	6.47%	21.86%	21.86%	8.96%
Total Real Estate		\$ 26,640,716	0.76%	-0.12%	-0.12%	4.68%
Absolute Return						
Grosvenor Capital Management		17,606,129	0.86%	6.36%	6.36%	8.95%
Total Absolute Return		\$ 17,606,129	7.24%	11.16%	11.16%	4.92%
Private Equity*						
Abbott Capital		\$ 771,264	2.62%	24.26%	40.40%	19.41%
JP Morgan		307,171	11.87%	51.09%	60.72%	22.70%
Total Private Equity		\$ 1,078,435	4.80%	30.08%	45.07%	20.28%
Cash						
Short Term Funds		\$ 986,490				
Total Cash		\$ 986,490				

*As of September 30, 2021

