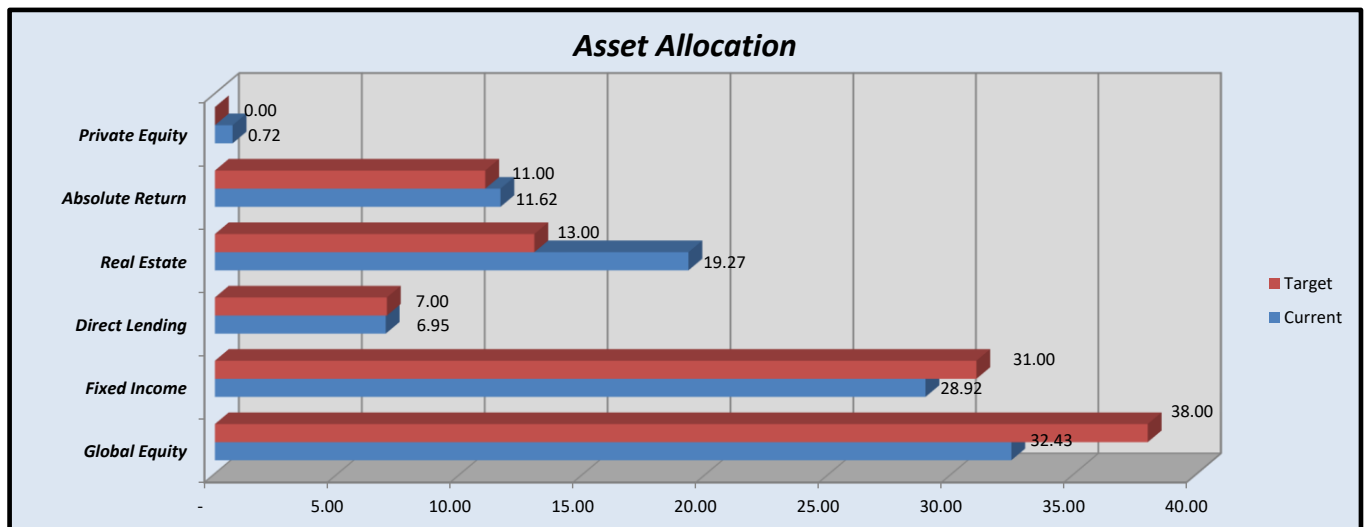


Kansas City Police Employees' Retirement Systems
Police Asset Allocation & Performance - Net of Fees
as of September 30, 2022

Fund	Manager	Market Value	QTD	Return Performance		
				CYTD	1 Year	3 Year
Total Fund		\$ 916,443,758	-2.86%	-13.06%	-10.44%	3.77%
Target Allocation Index			-3.67%	-12.89%	-9.78%	3.10%
Global Equity						
LSV Asset Management - Global		\$ 66,979,440	-8.28%	-20.78%	-16.94%	2.96%
Artisan Partners		64,759,178	-3.51%	-33.54%	-30.41%	5.40%
Northern Trust		83,778,611	-6.69%	-25.13%	-20.48%	3.97%
Wellington Management - Global		52,239,262	-4.02%	-23.31%	-19.69%	N/A
GQG Partners - Emerging Markets		29,475,672	-6.65%	-23.73%	-23.93%	N/A
Total Global Equity		\$ 297,232,163	-5.92%	-25.70%	-22.22%	3.75%
Fixed Income						
FCI Advisors		\$ 173,247,501	-4.66%	-15.62%	-15.53%	-3.02%
PIMCO Income		91,802,835	-1.86%	-10.85%	-10.70%	-0.26%
Total Fixed Income		\$ 265,050,336	-3.68%	-13.94%	-13.82%	-1.95%
Direct Lending*						
White Oak Fixed Income		\$ 63,685,853	-2.52%	-1.79%	0.77%	2.78%
Total Direct Lending		\$ 63,685,853	-2.52%	-1.79%	0.77%	2.78%
Real Estate						
Morgan Stanley		\$ 86,892,284	-0.06%	10.20%	20.78%	11.24%
PGIM		89,717,054	0.96%	13.12%	20.44%	11.92%
Total Real Estate		\$ 176,609,338	0.46%	1167.00%	20.61%	11.60%
Absolute Return						
Grosvenor Captal Management		106,511,660	1.06%	-7.01%	-6.24%	5.13%
Total Absolute Return		\$ 106,511,660	1.06%	-7.01%	-6.24%	4.51%
Private Equity*						
Abbott Capital		\$ 4,663,391	-10.15%	-13.82%	-14.02%	9.48%
JP Morgan		1,912,903	-12.44%	-12.84%	0.71%	15.95%
Total Private Equity		\$ 6,576,294	-10.84%	-13.56%	-10.46%	11.17%
Cash						
Short Term Funds		\$ 778,114				
Total Cash		\$ 778,114				

*As of June 30, 2022



Kansas City Police Employees' Retirement Systems
Civilian Asset Allocation & Performance - Net of Fees
as of September 30, 2022

Fund	Manager	Market Value	QTD	Return Performance		
				CYTD	1 Year	3 Year
Total Fund		\$ 157,232,313	-2.92%	-13.06%	-10.44%	3.82%
Target Allocation Index			-3.67%	-12.89%	-9.78%	3.10%
Global Equity						
LSV Asset Management - Global		\$ 12,040,937	-8.17%	-20.97%	-16.66%	3.43%
Artisan Partners		10,137,749	-3.74%	-33.83%	-30.81%	5.08%
Northern Trust		13,670,969	-6.78%	-25.40%	-20.72%	3.86%
Wellington Management - Global		8,600,732	-4.02%	-23.31%	-19.68%	N/A
GQG Partners - Emerging Markets		5,061,549	-6.65%	-23.73%	-23.93%	N/A
Total Global Equity		\$ 49,511,936	-6.04%	-25.76%	-22.21%	3.95%
Fixed Income						
FCI Advisors		\$ 30,380,299	-4.63%	-15.63%	-15.53%	-3.08%
PIMCO Income		18,589,433	-1.86%	-10.85%	-10.70%	-0.26%
Total Fixed Income		\$ 48,969,732	-3.60%	-13.84%	-13.75%	-1.94%
Direct Lending*						
White Oak Fixed Income		\$ 10,728,839	-2.52%	-1.79%	-0.77%	2.78%
Total Direct Lending		\$ 10,728,839	-2.52%	-1.79%	-0.77%	2.78%
Real Estate						
Morgan Stanley		\$ 14,672,793	-0.06%	10.20%	20.78%	11.24%
PGIM		15,074,933	0.96%	13.12%	20.44%	11.92%
Total Real Estate		\$ 29,747,726	0.45%	11.66%	20.61%	11.62%
Absolute Return						
Grosvenor Capital Management		16,366,426	106.00%	-7.01%	-6.24%	5.13%
Total Absolute Return		\$ 16,366,426	1.06%	-7.01%	-6.24%	4.46%
Private Equity*						
Abbott Capital		\$ 579,996	-10.16%	-13.83%	-13.84%	9.64%
JP Morgan		239,107	-12.44%	-12.84%	0.71%	15.96%
Total Private Equity		\$ 819,103	-3.05%	-3.05%	12.02%	17.57%
Cash						
Short Term Funds		\$ 1,088,551				
Total Cash		\$ 1,088,551				

*As of June 30, 2022

