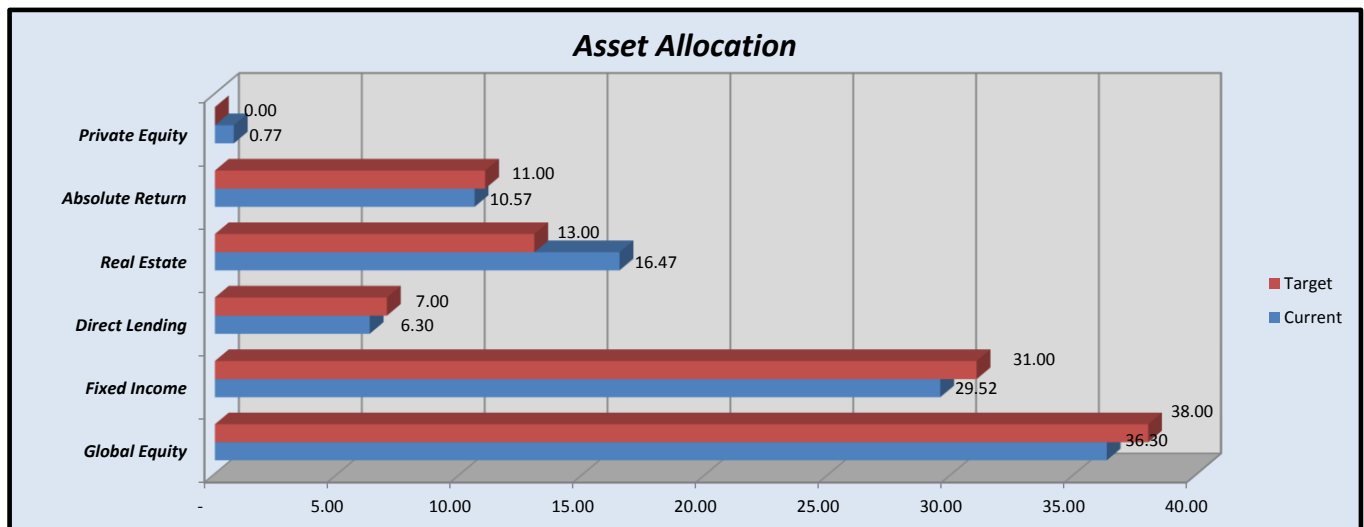


Kansas City Police Employees' Retirement Systems
Police Asset Allocation & Performance - Net of Fees
as of March 31, 2022

Fund	Manager	Market Value	QTD	Return Performance		
				CYTD	1 Year	3 Year
Total Fund		\$ 1,029,610,932	-3.54%	-3.54%	4.72%	8.65%
Target Allocation Index			-2.87%	-2.87%	5.32%	8.33%
Global Equity						
LSV Asset Management - Global		\$ 83,107,610	-1.40%	-1.40%	5.78%	11.91%
Artisan Partners		84,327,539	-13.12%	-13.12%	1.01%	17.79%
Northern Trust		105,643,395	-5.55%	-5.55%	6.15%	13.62%
Wellington Management - Global		65,072,207	-4.47%	-4.47%	5.32%	N/A
GQG Partners - Emerging Markets		35,579,273	-7.93%	-7.93%	-8.31%	N/A
Total Global Equity		\$ 373,730,024	-6.42%	-6.42%	3.30%	13.27%
Fixed Income						
FCI Advisors		\$ 192,449,989	-6.20%	-6.20%	-3.69%	2.53%
PIMCO Income		111,462,465	-4.20%	-4.20%	-1.54%	2.93%
Total Fixed Income		\$ 303,912,454	-5.48%	-5.48%	-2.91%	2.85%
Direct Lending*						
White Oak Fixed Income		\$ 64,844,656	-0.76%	4.60%	4.60%	4.87%
Total Direct Lending		\$ 64,844,656	-0.76%	4.60%	4.60%	4.87%
Real Estate						
Morgan Stanley		\$ 84,373,413	7.01%	7.01%	27.57%	11.33%
PGIM		85,170,417	7.39%	7.39%	28.57%	10.95%
Total Real Estate		\$ 169,543,830	7.20%	7.20%	28.13%	11.15%
Absolute Return						
Grosvenor Capital Management		108,795,878	-5.01%	-5.01%	2.46%	6.14%
Total Absolute Return		\$ 108,795,878	-5.01%	-5.01%	2.46%	5.47%
Private Equity*						
Abbott Capital		\$ 5,609,898	0.00%	24.03%	24.03%	19.07%
JP Morgan		2,322,163	3.29%	56.05%	56.05%	23.33%
Total Private Equity		\$ 7,932,061	0.88%	17.67%	30.99%	20.19%
Cash						
Short Term Funds		\$ 852,029				
Total Cash		\$ 852,029				

*As of December 31, 2021



**Kansas City Police Employees' Retirement Systems
Civilian Asset Allocation & Performance - Net of Fees
as of March 31, 2022**

Fund	Manager	Market Value	QTD	Return Performance		
				CYTD	1 Year	3 Year
Total Fund		\$ 175,348,791	-3.56%	-3.56%	4.65%	8.71%
Target Allocation Index			-2.87%	-2.87%	5.32%	8.33%
Global Equity						
LSV Asset Management - Global		\$ 14,917,245	-1.78%	-1.78%	6.66%	12.56%
Artisan Partners		13,282,057	-13.30%	-13.30%	0.72%	17.45%
Northern Trust		17,291,066	-5.61%	-5.61%	6.07%	13.61%
Wellington Management - Global		10,713,563	-4.47%	-4.47%	5.32%	N/A
GQG Partners - Emerging Markets		6,109,657	-7.93%	-7.93%	-8.31%	N/A
Total Global Equity		\$ 62,313,588	-6.48%	-6.48%	341.00%	13.53%
Fixed Income						
FCI Advisors		\$ 33,753,066	-6.19%	-6.19%	-3.69%	2.48%
PIMCO Income		21,148,266	-4.20%	-4.20%	-1.54%	2.93%
Total Fixed Income		\$ 54,901,332	-5.43%	-5.43%	-2.87%	2.82%
Direct Lending*						
White Oak Fixed Income		\$ 10,924,057	-0.76%	4.60%	4.60%	4.87%
Total Direct Lending		\$ 10,924,057	-0.76%	4.60%	4.60%	4.87%
Real Estate						
Morgan Stanley		\$ 14,247,437	7.01%	7.01%	27.57%	11.33%
PGIM		14,310,973	7.39%	7.39%	28.57%	10.95%
Total Real Estate		\$ 28,558,410	7.20%	7.20%	28.17%	11.18%
Absolute Return						
Grosvenor Capital Management		16,717,415	-5.01%	-5.01%	2.46%	6.14%
Total Absolute Return		\$ 16,717,415	-5.01%	-5.01%	2.46%	5.43%
Private Equity*						
Abbott Capital		\$ 696,264	0.00%	24.26%	24.26%	19.19%
JP Morgan		290,265	3.29%	56.05%	56.05%	23.33%
Total Private Equity		\$ 986,529	0.89%	31.23%	31.23%	20.29%
Cash						
Short Term Funds		\$ 947,460				
Total Cash		\$ 947,460				

*As of December 31, 2021

