



**Market Value Summary:**

|                         | Current Period  | Year to Date    |
|-------------------------|-----------------|-----------------|
| Beginning Balance       | \$55,600,367.31 | \$51,890,775.05 |
| Contributions           | \$0.00          | \$0.00          |
| Withdrawals             | \$0.00          | (\$700,000.00)  |
| Transfers In/Out        | \$0.00          | \$0.00          |
| Income                  | \$28,951.46     | \$365,942.62    |
| Administrative Expense  | (\$1,463.05)    | (\$12,300.49)   |
| Investment Expense      | (\$677.55)      | (\$18,804.19)   |
| Investment Manager Fees | (\$1,779.24)    | (\$6,958.62)    |
| IFA Loan Repayment      | \$0.00          | (\$40,911.75)   |
| Adjustment              | \$0.00          | \$11,205.32     |
| Realized Gain/Loss      | \$8,488.97      | \$63,972.20     |
| Unrealized Gain/Loss    | \$2,535,391.12  | \$6,616,358.88  |
| Ending Balance          | \$58,169,279.02 | \$58,169,279.02 |

**Performance Summary:**

|              | MTD   | QTD   | YTD    | One Year | Three Years | Five Years | Ten Years | Inception to Date | Participant Inception Date |
|--------------|-------|-------|--------|----------|-------------|------------|-----------|-------------------|----------------------------|
| Net of Fees: | 4.62% | 8.74% | 13.66% | 13.66%   | N/A         | N/A        | N/A       | 8.88%             | 09/01/2022                 |

MCHENRY POLICE PENSION FUND

Fund Name: MCHENRY POLICE PENSION

Month Ended: December 31, 2023



**Market Value Summary:**

|                         | Current Period | Year to Date |
|-------------------------|----------------|--------------|
| Beginning Balance       | \$0.00         | \$0.00       |
| Contributions           | \$0.00         | \$0.00       |
| Withdrawals             | \$0.00         | \$0.00       |
| Transfers In/Out        | (\$0.01)       | (\$99.90)    |
| Income                  | \$0.01         | \$99.90      |
| Administrative Expense  | \$0.00         | \$0.00       |
| Investment Expense      | \$0.00         | \$0.00       |
| Investment Manager Fees | \$0.00         | \$0.00       |
| IFA Loan Repayment      | \$0.00         | \$0.00       |
| Adjustment              | \$0.00         | \$0.00       |
| Realized Gain/Loss      | \$0.00         | \$0.00       |
| Unrealized Gain/Loss    | \$0.00         | \$0.00       |
| Ending Balance          | \$0.00         | \$0.00       |

**Unit Value Summary:**

|   | Current Period | Year to Date |
|---|----------------|--------------|
| Beginning Units                           | 0.000          | 0.016        |
| Unit Purchases from Additions             | 0.001          | 9.974        |
| Unit Sales from Withdrawals               | (0.001)        | (9.990)      |
| Ending Units                              | 0.000          | 0.000        |
| Period Beginning Net Asset Value per Unit |                | \$9.597872   |
| Period Ending Net Asset Value per Unit    | \$0.000000     | \$0.000000   |

**Performance Summary:**

MCHENRY POLICE PENSION FUND

|              | MTD   | QTD   | YTD   | One Year | Three Years | Five Years | Ten Years | Inception to Date | Participant Inception Date |
|--------------|-------|-------|-------|----------|-------------|------------|-----------|-------------------|----------------------------|
| Net of Fees: | 0.00% | 0.00% | 0.00% | 0.00%    | 0.00%       | 0.00%      | 0.00%     | 0.00%             | 09/01/2022                 |

**Contact Information: Illinois Police Officers' Pension Investment Fund, 456 Fulton Street, Suite 402 Peoria, Illinois 61602 Phone: (309) 280-6464 Email: Info@ipopif.org**

MCHENRY POLICE PENSION FUND

Fund Name: IPOPIF Pool

Month Ended: December 31, 2023



**Market Value Summary:**

|                         | Current Period  | Year to Date    |
|-------------------------|-----------------|-----------------|
| Beginning Balance       | \$55,600,367.31 | \$51,821,913.44 |
| Contributions           | \$0.00          | \$0.00          |
| Withdrawals             | \$0.00          | (\$700,000.00)  |
| Transfers In/Out        | \$0.01          | \$71,817.02     |
| Income                  | \$28,951.45     | \$365,755.54    |
| Administrative Expense  | (\$1,463.05)    | (\$12,300.49)   |
| Investment Expense      | (\$677.55)      | (\$18,804.19)   |
| Investment Manager Fees | (\$1,779.24)    | (\$6,958.62)    |
| IFA Loan Repayment      | \$0.00          | (\$40,911.75)   |
| Adjustment              | \$0.00          | \$11,205.32     |
| Realized Gain/Loss      | \$8,488.97      | \$61,753.26     |
| Unrealized Gain/Loss    | \$2,535,391.12  | \$6,615,809.49  |
| Ending Balance          | \$58,169,279.02 | \$58,169,279.02 |

**Unit Value Summary:**

|   | Current Period | Year to Date  |
|---|----------------|---------------|
| Beginning Units                           | 5,402,229.782  | 5,464,217.984 |
| Unit Purchases from Additions             | 0.001          | 8,357.668     |
| Unit Sales from Withdrawals               | 0.000          | (70,345.870)  |
| Ending Units                              | 5,402,229.783  | 5,402,229.783 |
| Period Beginning Net Asset Value per Unit | \$10.292114    | \$9.483855    |
| Period Ending Net Asset Value per Unit    | \$10.767643    | \$10.767643   |

**Performance Summary:**

MCHENRY POLICE PENSION FUND

|              | MTD   | QTD   | YTD    | One Year | Three Years | Five Years | Ten Years | Inception to Date | Participant Inception Date |
|--------------|-------|-------|--------|----------|-------------|------------|-----------|-------------------|----------------------------|
| Net of Fees: | 4.62% | 8.74% | 13.66% | 13.66%   | N/A         | N/A        | N/A       | 14.93%            | 09/23/2022                 |

**Contact Information: Illinois Police Officers' Pension Investment Fund, 456 Fulton Street, Suite 402 Peoria, Illinois 61602 Phone: (309) 280-6464 Email: Info@ipopif.org**

**Statement of Transaction Detail for the Month Ending 12/31/2023**

**MCHENRY POLICE PENSION FUND**

| <b>Trade Date</b>             | <b>Settle Date</b> | <b>Description</b> | <b>Amount</b> | <b>Unit Value</b> | <b>Units</b> |
|-------------------------------|--------------------|--------------------|---------------|-------------------|--------------|
| <b>MCHENRY POLICE PENSION</b> |                    |                    |               |                   |              |
| 12/01/2023                    | 12/04/2023         | Transfers Out      | (0.01)        | 10.000000         | (0.0010)     |
| <b>IPOPIF Pool</b>            |                    |                    |               |                   |              |
| 12/01/2023                    | 12/04/2023         | Transfers In       | 0.01          | 10.353855         | 0.0010       |

## December 2023 Statement Supplement

## IPOPIF Total Monthly Asset Flows

| New Asset Transfers | Cash Contributions | Cash Withdrawals |
|---------------------|--------------------|------------------|
| Zero                | \$66.8 million     | \$39.7 million   |

## IPOPIF Total Monthly Expenses Paid

| Administrative Expenses | Investment Expenses | Investment Manager Fees |
|-------------------------|---------------------|-------------------------|
| \$250,855.13            | \$116,173.12        | \$305,069.58            |

- Expenses are paid from the IPOPIF Pool and allocated proportionately by member value.
- Investment expenses exclude investment manager fees.

## IPOPIF Investment Pool Details

| Date     | Units              | Value               | Unit Price  |
|----------|--------------------|---------------------|-------------|
| 11/30/23 | \$926,270,562.2106 | \$9,533,282,658.87  | \$10.292114 |
| 12/31/23 | \$928,833,395.9350 | \$10,001,345,952.62 | \$10.767643 |

A spreadsheet with complete unit and expense detail history is linked on the [Article 3 Fund Reports page](#) as [-IPOPIF Trust Fund Unit Details-](#)

## NAV and Receivable Calculations Under Development

The IPOPIF [Valuation and Cost Rule](#), AR-2022-01, stipulates that the Net Asset Value (NAV) for each Participating Police Pension Fund will include receivables representing proportionate amounts due from late-transferring pension funds for all Costs, IFA Loan Repayments, and interest. These calculations are under development.

## Resources

- Monthly statement overview: <https://www.ipopif.org/reports/article-3-reports/>
- Monthly financial reports: <https://www.ipopif.org/reports/monthly-financial-reports/>
- Monthly and quarterly investment reports: <https://www.ipopif.org/reports/investment-reports/>
- IPOPIF Board Meeting Calendar: <https://www.ipopif.org/meetings/calendar/>
- Daily value and transaction information for Participating Police Pension Funds is available to account representatives via the NRS reporting portal.