



**Market Value Summary:**

|                         | Current Period         | Year to Date           |
|-------------------------|------------------------|------------------------|
| Beginning Balance       | \$33,158,002.92        | \$32,118,543.30        |
| Contributions           | \$214,705.13           | \$345,757.01           |
| Withdrawals             | (\$128,000.00)         | (\$512,000.00)         |
| Transfers In/Out        | \$0.00                 | \$0.00                 |
| Income                  | \$14,789.24            | \$57,089.16            |
| Administrative Expense  | (\$381.48)             | (\$1,900.86)           |
| Investment Expense      | (\$319.41)             | (\$1,789.12)           |
| Investment Manager Fees | (\$37.98)              | (\$1,089.40)           |
| IFA Loan Repayment      | \$0.00                 | \$0.00                 |
| Adjustment              | \$0.00                 | \$0.00                 |
| Realized Gain/Loss      | \$86,503.08            | \$425,119.91           |
| Unrealized Gain/Loss    | (\$938,937.43)         | (\$23,405.93)          |
| Ending Balance          | <u>\$32,406,324.07</u> | <u>\$32,406,324.07</u> |

**Performance Summary:**

|              | MTD     | QTD     | YTD   | One Year | Three Years | Five Years | Ten Years | Inception to Date | Participant Inception Date |
|--------------|---------|---------|-------|----------|-------------|------------|-----------|-------------------|----------------------------|
| Net of Fees: | (2.53%) | (2.53%) | 1.42% | 9.54%    | N/A         | N/A        | N/A       | 6.92%             | 08/01/2022                 |

GRAYSLAKE POLICE PENSION FUND

Fund Name: IPOPIF Pool

Month Ended: April 30, 2024



**Market Value Summary:**

|                         | Current Period         | Year to Date           |
|-------------------------|------------------------|------------------------|
| Beginning Balance       | \$33,158,002.92        | \$32,118,543.30        |
| Contributions           | \$214,705.13           | \$345,757.01           |
| Withdrawals             | (\$128,000.00)         | (\$512,000.00)         |
| Transfers In/Out        | \$0.00                 | \$0.00                 |
| Income                  | \$14,789.24            | \$57,089.16            |
| Administrative Expense  | (\$381.48)             | (\$1,900.86)           |
| Investment Expense      | (\$319.41)             | (\$1,789.12)           |
| Investment Manager Fees | (\$37.98)              | (\$1,089.40)           |
| IFA Loan Repayment      | \$0.00                 | \$0.00                 |
| Adjustment              | \$0.00                 | \$0.00                 |
| Realized Gain/Loss      | \$86,503.08            | \$425,119.91           |
| Unrealized Gain/Loss    | (\$938,937.43)         | (\$23,405.93)          |
| Ending Balance          | <u>\$32,406,324.07</u> | <u>\$32,406,324.07</u> |

**Unit Value Summary:**

|   | Current Period       | Year to Date         |
|---|----------------------|----------------------|
| Beginning Units                           | 2,959,603.853        | 2,982,876.083        |
| Unit Purchases from Additions             | 19,692.170           | 31,768.394           |
| Unit Sales from Withdrawals               | (11,844.962)         | (47,193.416)         |
| Ending Units                              | <u>2,967,451.061</u> | <u>2,967,451.061</u> |
| Period Beginning Net Asset Value per Unit | \$11.203527          | \$10.767643          |
| Period Ending Net Asset Value per Unit    | \$10.920593          | \$10.920593          |

**Performance Summary:**

GRAYSLAKE POLICE PENSION FUND

|              | MTD     | QTD     | YTD   | One Year | Three Years | Five Years | Ten Years | Inception to Date | Participant Inception Date |
|--------------|---------|---------|-------|----------|-------------|------------|-----------|-------------------|----------------------------|
| Net of Fees: | (2.53%) | (2.53%) | 1.42% | 9.54%    | N/A         | N/A        | N/A       | 6.52%             | 08/19/2022                 |

**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 04/30/2024**

**GRAYSLAKE 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>IPOPIF Pool</b> |                    |                    |               |                   |               |
| 04/19/2024         | 04/22/2024         | Redemptions        | (128,000.00)  | 10.806282         | (11,844.9620) |
| 04/22/2024         | 04/23/2024         | Contribution       | 56,005.13     | 10.861049         | 5,156.5120    |
| 04/25/2024         | 04/26/2024         | Contribution       | 144,000.00    | 10.908934         | 13,200.1899   |
| 04/29/2024         | 04/30/2024         | Contribution       | 14,700.00     | 11.007376         | 1,335.4681    |



## April 2024 Statement Supplement

### Asset Flows

| Period     | New Asset Transfers | Cash Contributions | Cash Withdrawals |
|------------|---------------------|--------------------|------------------|
| April 2024 | Zero                | \$49 million       | \$47 million     |
| CY 2024    | Zero                | \$174 million      | \$182 million    |

### Expenses Paid

| Period     | Administrative Expenses | Investment Expenses | Investment Manager Fees |
|------------|-------------------------|---------------------|-------------------------|
| April 2024 | \$119,564.96            | \$100,110.10        | \$11,905.00             |
| CY 2024    | \$593,128.97            | \$558,121.39        | \$339,889.79            |

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

### Investment Pool Details

| Date    | Units            | Value             | Unit Price |
|---------|------------------|-------------------|------------|
| 3/31/24 | 927,613,165.2416 | 10,392,539,534.57 | 11.203527  |
| 4/30/24 | 927,817,568.8093 | 10,132,317,668.76 | 10.920593  |

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

### 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: [Link to Statement Overview](#)
- 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/>