

Investment Performance Review
Period Ending September 30, 2022

Lake Worth Beach Police Officers' Retirement System



Lake Worth Beach Police Officers' Retirement System Comparative Performance - IRR Trailing Returns

	1 YR	3 YR	5 YR	7 YR	10 YR
Total Fund	-14.16	3.75	4.89	6.17	7.09

Lake Worth Beach Police Officers' Retirement System Comparative Performance - IRR Fiscal Year Periods

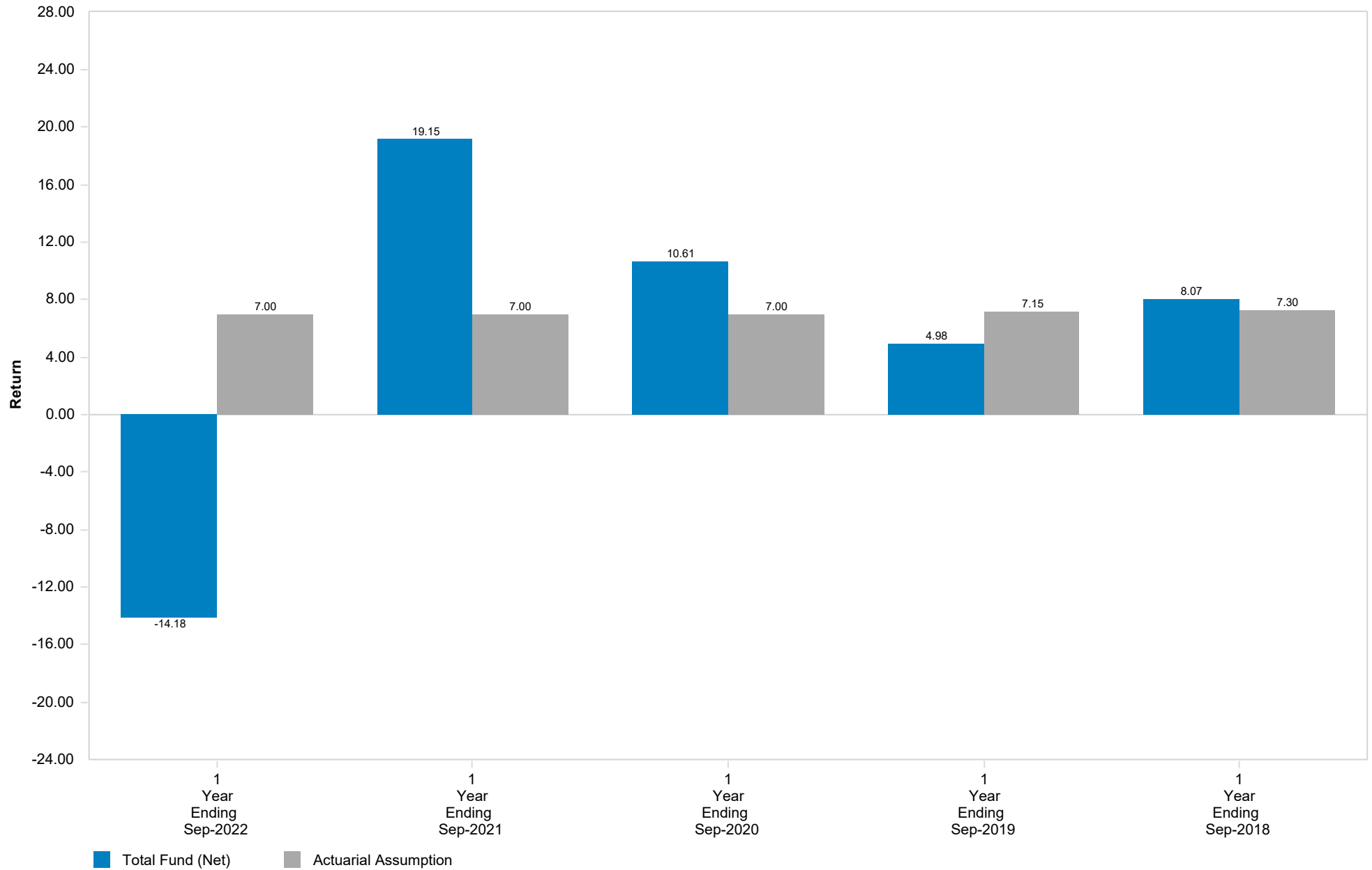
	Oct-2021 To Sep-2022	Oct-2020 To Sep-2021	Oct-2019 To Sep-2020	Oct-2018 To Sep-2019	Oct-2017 To Sep-2018	Oct-2016 To Sep-2017	Oct-2015 to Sep-2016	Oct-2014 to Sep-2015	Oct-2013 to Sep-2014	Oct-2012 to Sep-2013	Oct-2011 to Sep-2012
Total Fund	-14.16	18.60	10.38	4.98	8.15	11.44	6.76	1.48	10.14	15.44	19.80

Lake Worth Beach Police Officers' Retirement System
Asset Allocation
As of September 30, 2022

Asset Allocation Attributes	Sep-2022		Sep-2021		Sep-2020		Sep-2019		Sep-2018		Sep-2017	
	(\$)	%	(\$)	%	(\$)	%	(\$)	%	(\$)	%	(\$)	%
Total Equity	17,827,889	51.34	23,554,818	57.80	18,121,513	56.32	18,596,312	60.02	17,977,487	61.06	17,125,192	59.49
Total Domestic Equity	13,884,619	39.99	17,691,849	43.41	13,265,829	41.23	14,372,842	46.39	13,801,804	46.88	12,070,571	41.93
Total International Equity	3,943,270	11.36	5,862,969	14.39	4,855,684	15.09	4,223,470	13.63	4,175,683	14.18	5,054,621	17.56
Total Fixed Income	6,649,644	19.15	7,760,486	19.04	6,209,442	19.30	7,663,922	24.74	6,998,508	23.77	7,496,890	26.04
Total Real Estate Composite	6,624,639	19.08	5,324,765	13.07	4,742,788	14.74	4,718,925	15.23	4,467,137	15.17	4,162,823	14.46
Total Cash Composite	415,770	1.20	166,253	0.41	99,068	0.31	2,088	0.01	627	0.00	168	0.00
Total Fund	34,724,233	100.00	40,755,000	100.00	32,176,115	100.00	30,981,248	100.00	29,443,759	100.00	28,785,074	100.00



Comparative Performance Net of Fees



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