

Investment Performance Review
Period Ending September 30, 2023

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	8.41	3.22	4.95	6.39	6.30

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

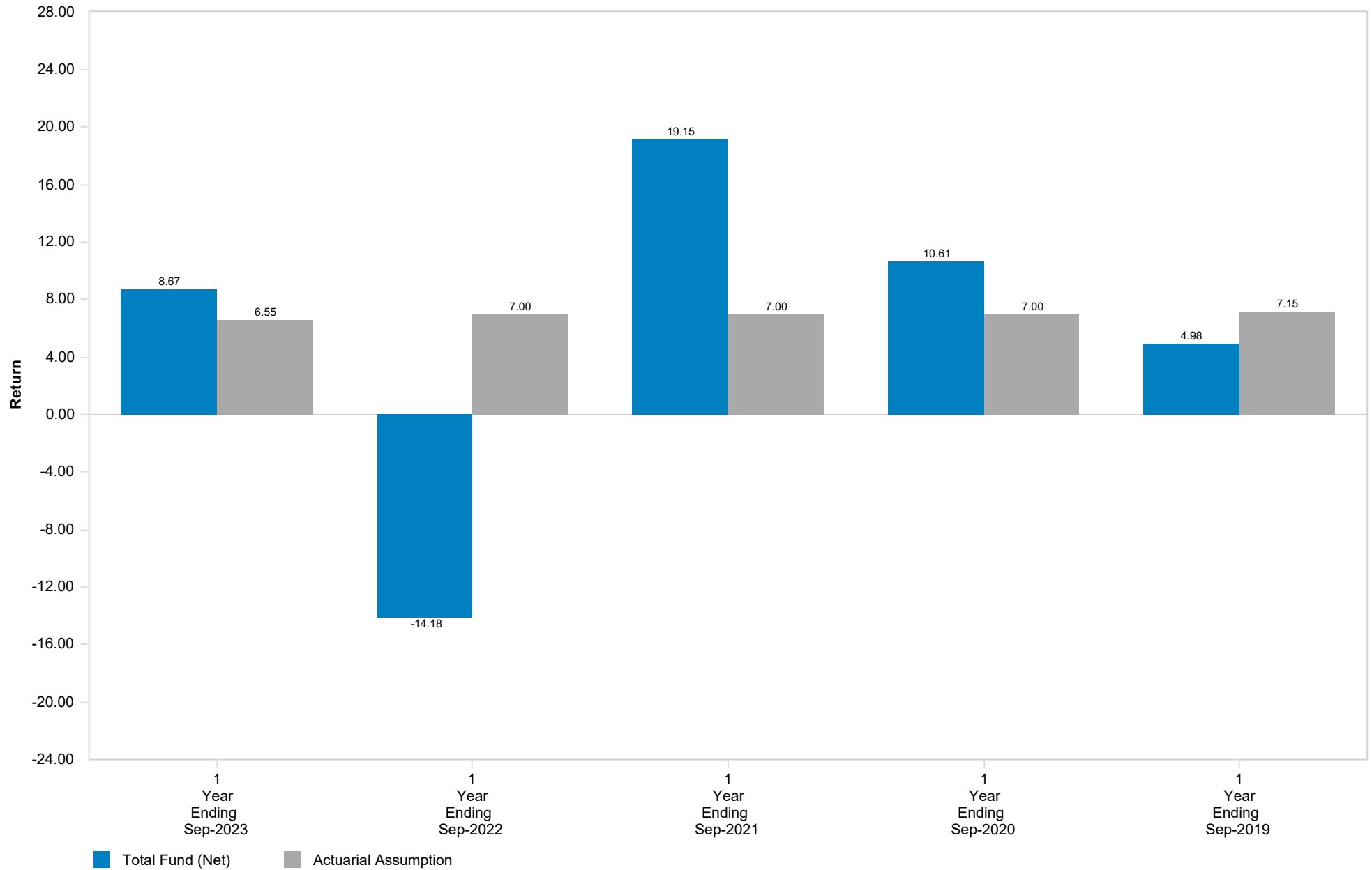
	Oct-2022 To Sep-2023	Oct-2021 To Sep-2022	Oct-2020 To Sep-2021	Oct-2019 To Sep-2020	Oct-2018 To Sep-2019	Oct-2017 To Sep-2018	Oct-2016 To Sep-2017	Oct-2015 to Sep-2016	Oct-2014 to Sep-2015	Oct-2013 to Sep-2014	Oct-2012 to Sep-2013
Total Fund	8.41	-14.16	18.60	10.38	4.98	8.15	11.44	6.76	1.48	10.14	15.44

Lake Worth Beach Police Officers' Retirement System
Asset Allocation
As of September 30, 2023

Asset Allocation Attributes												
	Sep-2023		Sep-2022		Sep-2021		Sep-2020		Sep-2019		Sep-2018	
	(\$)	%	(\$)	%	(\$)	%	(\$)	%	(\$)	%	(\$)	%
Total Equity	22,603,680	56.88	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
Total Domestic Equity	17,346,926	43.65	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
Total International Equity	5,256,754	13.23	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
Total Fixed Income	6,715,496	16.90	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
Total Real Estate Composite	5,596,723	14.08	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
Total Cash Composite	665,998	1.68	415,770	1.20	166,253	0.41	99,068	0.31	2,088	0.01	627	0.00
Total Fund	39,739,419	100.00	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



Comparative Performance Net of Fees



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AndCo uses time-weighted calculations which are founded on standards recommended by the CFA Institute. The calculations and values shown are based on information that is received from custodians. AndCo analyzes transactions as indicated on the custodian statements and reviews the custodial market values of the portfolio. As a result, this provides AndCo with a reasonable basis that the investment information presented is free from material misstatement. This methodology of evaluating and measuring performance provides AndCo with a practical foundation for our observations and recommendations. Nothing came to our attention that would cause AndCo to believe that the information presented is significantly misstated.

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