

Investment Performance Review  
Period Ending September 30, 2021

# Lakeland Police Officers' Retirement System

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Lakeland Police Officers' Retirement System  
Asset Allocation

As of September 30, 2021

Asset Allocation Attributes	Sep-2021		Sep-2020		Sep-2019		Sep-2018		Sep-2017	
	(\$)	%	(\$)	%	(\$)	%	(\$)	%	(\$)	%
	<b>Equity</b>	<b>119,973,467</b>	<b>65.27</b>	<b>97,282,908</b>	<b>62.52</b>	<b>77,353,844</b>	<b>61.21</b>	<b>79,200,754</b>	<b>63.33</b>	<b>70,070,346</b>
Domestic Equity	82,106,068	44.67	69,987,468	44.98	58,052,304	45.93	59,011,382	47.19	52,806,231	44.25
International Equity	32,242,416	17.54	27,295,440	17.54	19,301,540	15.27	20,189,372	16.14	17,264,115	14.47
<b>Fixed Income</b>	<b>36,135,214</b>	<b>19.66</b>	<b>34,288,111</b>	<b>22.04</b>	<b>27,443,104</b>	<b>21.71</b>	<b>25,946,353</b>	<b>20.75</b>	<b>30,364,750</b>	<b>25.44</b>
Domestic Fixed Income	26,418,839	14.37	26,444,632	17.00	21,144,254	16.73	20,334,145	16.26	25,849,538	21.66
Global Fixed Income	7,250,718	3.94	7,843,479	5.04	6,298,850	4.98	5,612,208	4.49	4,515,213	3.78
<b>Real Estate</b>	<b>10,241,201</b>	<b>5.57</b>	<b>9,024,255</b>	<b>5.80</b>	<b>8,704,028</b>	<b>6.89</b>	<b>8,115,404</b>	<b>6.49</b>	<b>7,374,446</b>	<b>6.18</b>
<b>Real Return Alternative</b>	<b>8,643,133</b>	<b>4.70</b>	<b>7,815,318</b>	<b>5.02</b>	<b>11,275,002</b>	<b>8.92</b>	<b>11,027,224</b>	<b>8.82</b>	<b>10,858,202</b>	<b>9.10</b>
<b>Total Cash and Cash Equiv</b>	<b>1,415,956</b>	<b>0.77</b>	<b>904,023</b>	<b>0.58</b>	<b>1,606,215</b>	<b>1.27</b>	<b>767,986</b>	<b>0.61</b>	<b>674,863</b>	<b>0.57</b>
<b>Total Fund</b>	<b>183,801,100</b>	<b>100.00</b>	<b>155,591,375</b>	<b>100.00</b>	<b>126,382,193</b>	<b>100.00</b>	<b>125,057,721</b>	<b>100.00</b>	<b>119,342,607</b>	<b>100.00</b>



Comparative Performance Net of Fees

