

CITY OF ST. AUGUSTINE POLICE OFFICERS RETIREMENT SYSTEM

5 Year Asset Allocation and Return History

<u>Asset Class</u>	<u>9/30/2022</u>	<u>%</u>	<u>9/30/2021</u>	<u>%</u>	<u>9/30/2020</u>	<u>%</u>	<u>9/30/2019</u>	<u>%</u>	<u>9/30/2018</u>	<u>%</u>
Domestic Equity	\$12,718,801	52.6	\$ 16,054,126	58.6	\$12,436,048	54.8	\$11,451,185	53.5	\$ 10,659,657	51.5
International Equity	\$1,250,751	5.2	\$ 2,545,01	9.3	\$ 2,016,400	8.9	\$2,070,649	9.7	\$ 2,565,066	12.4
Real Estate	\$ 5,363,530	22.2	\$4,491,397	16.4	\$4,066,995	17.9	\$4,031,384	18.8	\$3,879,259	18.9
Fixed Income	\$ 3,005,027	12.4	\$ 3,804,373	13.9	\$ 3,670,844	16.2	\$ 3,390,034	15.8	\$ 3,096,297	15.0
<u>Cash Equivalents</u>	<u>\$ 1,842,241</u>	<u>7.6</u>	<u>\$ 517,087</u>	<u>1.8</u>	<u>\$ 490,231</u>	<u>2.2</u>	<u>\$ 954,462</u>	<u>2.8</u>	<u>\$ 911,905</u>	<u>2.2</u>
Total	\$24,180,350	100	\$27,411,993	100.00	\$22,680,210	100.00	\$ 21,416,709	100.00	\$ 20,674,340	100.00

	<u>FY 2022</u>	<u>FY 2021</u>	<u>FY 2020</u>	<u>FY 2019</u>	<u>FY 2018</u>
<u>Assumed Rate of Return</u>	7.2%	7.3%	7.5%	7.55%	7.60%
<u>Actual Rate of Return</u>	(9.4)%	22.82%	7.6%	4.7	9.9%