

City of Orlando

Investment Performance "Flash" Report

Periods Ending 11/30/2010



	Annualized Returns					General Employee	Wgt	Police	Wgt	Fire	Wgt
	Last Month	YTD	Last Year	Three Years	Five Years						
General Composite	0.1%	9.8%	11.7%	-0.1%	4.0%	\$165,400,189	100%	-	-	-	-
Allocation Index	-0.2%	10.4%	12.2%	-1.0%	3.4%						
Police Composite	0.2%	10.0%	12.1%	-1.3%	3.1%	-	-	\$360,856,489	100%	-	-
Allocation Index	0.0%	10.4%	12.3%	-0.7%	3.9%						
Fire Composite	0.5%	10.6%	12.5%	-1.2%	3.4%	-	-	-	-	\$246,847,887	100%
Allocation Index	0.0%	10.4%	12.3%	-0.6%	3.8%						
Total Global Balanced						\$28,094,059	17.0%	-	-	-	-
GMO Global	-2.1%	4.0%	5.0%	0.7%	N/A	\$28,094,059	17.0%	-	-	-	-
MSCI ACWI 65%/BC Agg 35%	-1.6%	6.7%	7.6%	-1.4%	4.6%						
General Domestic Equity Composite	2.1%	12.6%	17.2%	-3.2%	2.1%	\$75,538,573	45.7%				
Police Domestic Equity Composite	1.6%	11.1%	15.9%	-3.8%	1.2%			\$184,629,074	51.2%		
Fire Domestic Equity Composite	2.2%	12.9%	17.6%	-3.3%	1.8%					\$123,851,222	50.2%
Rhumblin S&P 500	0.0%	7.9%	10.0%	-4.7%	1.3%	-	-	\$15,574,832	4.3%	\$9,606,751	3.9%
S&P 500	0.0%	7.9%	9.9%	-5.1%	1.0%						
Wellington	0.1%	6.1%	7.5%	-3.9%	3.7%	\$14,830,095	9.0%	-	-	\$20,557,063	8.3%
Rhumblin 1000V	-0.5%	7.0%	8.9%	-6.9%	0.0%	-	-	\$10,109,440	2.8%	\$4,744,642	1.9%
Barrow Hanley	-0.6%	3.6%	5.5%	-6.2%	N/A	-	-	\$23,974,630	6.6%	-	-
R 1000 Value	-0.5%	7.1%	9.0%	-7.1%	-0.1%						
Rhumblin	0.3%	8.8%	11.4%	-4.3%	1.5%	\$14,130,138	8.5%	-	-	-	-
R 1000	0.3%	8.8%	11.5%	-4.7%	1.3%						
Payden & Rygel	0.8%	7.2%	11.1%	-5.2%	1.3%	-	-	\$52,704,463	14.6%	-	-
Wells Capital	2.7%	12.5%	16.8%	-4.7%	1.6%	\$15,608,062	9.4%	-	-	\$34,672,502	14.0%
R 1000 Growth	1.2%	10.6%	14.0%	-2.4%	2.6%						
Advisory Research Inc	2.1%	14.3%	20.0%	-2.0%	N/A	\$7,131,638	4.3%	\$27,596,867	7.6%	\$18,144,171	7.4%
R Midcap Value	0.5%	16.0%	22.1%	-1.8%	2.8%						
Rhumblin Mid Cap Growth	3.3%	19.0%	26.4%	-0.7%	N/A	\$15,071,389	9.1%	\$32,769,586	9.1%	\$21,749,978	8.8%
R Midcap Growth	3.3%	19.0%	26.3%	-1.0%	3.8%						
Northpointe Capital	6.7%	19.9%	32.2%	N/A	N/A	\$3,734,727	2.3%	\$9,973,001	2.8%	\$6,561,313	2.7%
R 2000 Growth	4.4%	20.0%	30.2%	-0.1%	3.7%						
Rhumblin S&P 600 Growth Equal Weighted	4.2%	18.2%	28.5%	3.3%	N/A	\$5,032,524	3.0%	\$11,926,255	3.3%	\$7,814,802	3.2%
S&P 600 Growth	3.6%	17.3%	27.4%	0.2%	2.9%						
Total International Equity						\$9,404,465	5.7%	\$25,847,857	7.2%	\$17,019,460	6.9%
Thornburg	-3.1%	N/A	N/A	N/A	N/A	\$9,404,465	5.7%	\$25,847,857	7.2%	\$17,019,460	6.9%
MSCI ACWI ex US	-4.8%	-0.3%	1.1%	-10.1%	1.8%						
General Domestic Fixed Income Composite	-0.8%	6.4%	4.8%	6.5%	6.3%	\$43,615,428	26.4%				
Police Domestic Fixed Income Composite	-0.9%	6.3%	4.7%	6.5%	6.3%			\$131,138,484	36.3%		
Fire Domestic Fixed Income Composite	-0.7%	6.5%	5.0%	6.5%	6.3%					\$91,778,633	37.2%
Loomis	-1.3%	N/A	N/A	N/A	N/A	\$10,097,109	6.1%	\$31,403,237	8.7%	\$21,409,699	8.7%
BC Aggregate	-0.6%	7.7%	6.0%	6.4%	6.2%						
Jennison	-0.7%	7.3%	5.8%	N/A	N/A	\$15,753,539	9.5%	\$50,218,625	13.9%	\$35,458,469	14.4%
Payden & Rygel	-0.8%	7.7%	5.6%	6.4%	6.3%	\$17,728,719	10.7%	\$49,516,560	13.7%	\$34,335,313	13.9%
BC Gov/Cred	-0.8%	8.1%	6.2%	6.2%	6.1%						
TCW Mortgage	N/A	N/A	N/A	N/A	N/A	\$12	0.0%	\$62	0.0%	\$51	0.0%
Transition Account	0.0%	N/A	N/A	N/A	N/A	\$36,049	0.0%	-	-	\$575,101	0.2%
BC Mortgage Backed	-0.2%	5.9%	4.5%	6.8%	6.7%						
Total Real Estate						\$7,082,771	4.3%	\$19,139,707	5.3%	\$12,649,085	5.1%
Duff & Phelps	-1.8%	23.5%	32.2%	-0.6%	4.2%	\$4,393,277	2.7%	\$13,150,690	3.6%	\$8,538,750	3.5%
Equity Transition Account	0.9%	N/A	N/A	N/A	N/A	\$2,689,494	1.6%	\$5,989,017	1.7%	\$4,110,335	1.7%
NAREIT Equity	-2.0%	22.2%	31.0%	-2.6%	2.1%						
Total Cash						\$1,664,893	1.0%	\$101,366	0.0%	\$1,549,486	0.6%
Cash	0.0%	0.3%	0.3%	2.0%	3.3%	\$1,664,893	1.0%	\$101,366	0.0%	\$1,549,486	0.6%
90 Day T-Bill	0.0%	0.1%	0.1%	0.9%	2.5%						

*Fiscal YTD is effective October 1, 2010

