

City of Orlando

Investment Performance "Flash" Report

Periods Ending 12/31/2010



	Annualized Returns					General Employee	Wgt	Police	Wgt	Fire	Wgt
	Last Month	QTR	Last Year	Three Years	Five Years						
General Composite	3.9%	6.7%	14.1%	1.4%	4.6%	\$176,106,040	100%	-	-	-	-
Allocation Index	4.1%	6.6%	15.0%	0.6%	4.1%						
Police Composite	3.7%	6.8%	14.1%	0.1%	3.7%	-	-	\$384,442,831	100%	-	-
Allocation Index	3.7%	6.4%	14.5%	0.6%	4.3%						
Fire Composite	3.6%	6.6%	14.5%	0.2%	3.9%	-	-	-	-	\$254,615,286	100%
Allocation Index	3.7%	6.2%	14.5%	0.7%	4.3%						
Total Global Balanced						\$29,201,409	16.6%	-	-	-	-
GMO Global	4.0%	4.1%	8.2%	2.4%	N/A	\$29,201,409	16.6%	-	-	-	-
MSCI ACWI 65%/BC Agg 35%	4.4%	5.3%	11.4%	0.2%	5.1%						
General Domestic Equity Composite	6.8%	13.3%	20.2%	-0.9%	3.4%	\$80,665,918	45.8%				
Police Domestic Equity Composite	6.7%	13.0%	18.5%	-1.6%	2.4%			\$196,959,560	51.2%		
Fire Domestic Equity Composite	6.7%	13.3%	20.4%	-1.1%	3.0%					\$132,123,787	51.9%
Rhumbline S&P 500	6.6%	10.7%	15.1%	-2.4%	2.6%	-	-	\$16,609,292	4.3%	\$10,244,818	4.0%
S&P 500	6.7%	10.8%	15.1%	-2.9%	2.3%						
Wellington	8.3%	11.8%	14.9%	-1.1%	5.3%	\$16,063,290	9.1%	-	-	\$22,266,484	8.7%
Rhumbline 1000V	7.8%	10.5%	15.4%	-4.2%	1.4%	-	-	\$10,900,632	2.8%	\$5,115,971	2.0%
Barrow Hanley	7.3%	9.4%	11.2%	-3.3%	N/A	-	-	\$25,735,999	6.7%	-	-
R 1000 Value	7.9%	10.5%	15.5%	-4.4%	1.3%						
Rhumbline	6.7%	11.2%	16.0%	-2.0%	2.8%	\$15,067,155	8.6%	-	-	-	-
R 1000	6.7%	11.2%	16.1%	-2.4%	2.6%						
Payden & Rygel	5.6%	12.5%	13.2%	-4.2%	2.2%	-	-	\$55,634,798	14.5%	-	-
Wells Capital	5.0%	12.2%	18.1%	-3.7%	2.6%	\$16,382,533	9.3%	-	-	\$36,392,949	14.3%
R 1000 Growth	5.5%	11.8%	16.7%	-0.5%	3.8%						
Advisory Research Inc	6.5%	12.3%	21.8%	1.0%	N/A	\$7,595,964	4.3%	\$29,393,641	7.6%	\$19,325,501	7.6%
R Midcap Value	7.5%	12.2%	24.8%	1.0%	4.1%						
Rhumbline Mid Cap Growth	6.2%	14.0%	26.4%	1.3%	N/A	\$16,007,149	9.1%	\$34,804,201	9.1%	\$23,100,402	9.1%
R Midcap Growth	6.2%	14.0%	26.4%	1.0%	4.9%						
Northpointe Capital	11.3%	27.1%	33.5%	-3.7%	N/A	\$4,157,894	2.4%	\$11,103,001	2.9%	\$7,304,748	2.9%
R 2000 Growth	7.6%	17.1%	29.1%	2.2%	5.3%						
Rhumbline S&P 600 Growth Equal Weighted	7.1%	16.8%	26.6%	6.4%	N/A	\$5,391,933	3.1%	\$12,777,996	3.3%	\$8,372,914	3.3%
S&P 600 Growth	7.7%	16.2%	26.3%	3.0%	4.6%						
Total International Equity						\$10,029,535	5.7%	\$27,565,842	7.2%	\$18,150,663	7.1%
Thornburg	6.6%	7.5%	N/A	N/A	N/A	\$10,029,535	5.7%	\$27,565,842	7.2%	\$18,150,663	7.1%
MSCI ACWI ex US	8.1%	6.6%	7.8%	-7.0%	2.5%						
General Domestic Fixed Income Composite	-0.7%	-1.6%	5.6%	6.1%	6.0%	\$43,243,257	24.6%				
Police Domestic Fixed Income Composite	-0.8%	-1.7%	5.4%	6.1%	5.9%			\$130,051,540	33.8%		
Fire Domestic Fixed Income Composite	-1.0%	-1.7%	5.5%	6.1%	5.9%					\$86,027,311	33.8%
Loomis	0.0%	-0.1%	N/A	N/A	N/A	\$10,097,109	5.7%	\$31,403,237	8.2%	\$21,409,699	8.4%
BC Aggregate	-1.1%	-1.3%	6.5%	5.9%	5.8%						
Jennison	-0.8%	-1.5%	6.5%	N/A	N/A	\$15,633,311	8.9%	\$49,835,367	13.0%	\$35,187,857	13.8%
Payden & Rygel	-1.4%	-2.2%	6.2%	5.8%	5.8%	\$17,476,774	9.9%	\$48,812,874	12.7%	\$28,854,565	11.3%
BC Gov/Cred	-1.4%	-2.2%	6.6%	5.6%	5.6%						
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%	0.0%	N/A	N/A	N/A	\$36,051	0.0%	-	-	\$575,139	0.2%
BC Mortgage Backed	-0.6%	0.2%	5.4%	6.5%	6.3%						
Total Real Estate						\$5,084,654	2.9%	\$14,899,744	3.9%	\$9,709,399	3.8%
Duff & Phelps	4.9%	7.5%	29.5%	2.6%	4.9%	\$2,284,076	1.3%	\$8,664,618	2.3%	\$5,429,447	2.1%
Equity Transition Account	0.0%	N/A	N/A	N/A	N/A	\$0	0.0%	\$2,481	0.0%	\$2,219	0.0%
NAREIT Equity	4.7%	7.4%	28.0%	0.7%	3.0%						
JP Morgan Strategic Property	N/A	N/A	N/A	N/A	N/A	\$2,715,971	1.5%	\$6,046,878	1.6%	\$4,150,823	1.6%
MREP Global IV	N/A	N/A	N/A	N/A	N/A	\$84,607	0.0%	\$185,767	0.0%	\$126,910	0.0%
NCREIF Property	4.6%	4.6%	13.1%	-4.2%	3.5%						
Total Hedge Fund						\$4,130,000	2.3%	\$9,015,000	2.3%	\$6,150,000	2.4%
Entrust	N/A	N/A	N/A	N/A	N/A	\$4,130,000	2.3%	\$9,015,000	2.3%	\$6,150,000	2.4%
HRFI Fund of Funds	2.1%	3.5%	5.6%	-2.5%	2.4%						
Total Cash						\$3,751,267	2.1%	\$5,951,145	1.5%	\$2,454,125	1.0%
Cash	0.0%	0.1%	0.3%	1.8%	3.2%	\$3,751,267	2.1%	\$5,951,145	1.5%	\$2,454,125	1.0%
90 Day T-Bill	0.0%	0.0%	0.1%	0.8%	2.4%						

*Fiscal YTD is effective October 1, 2010

