

City of Orlando

Investment Performance "Flash" Report

Periods Ending 7/31/2010



	Last Month	YTD	Fiscal YTD*	Annualized Returns			General Employee	Wgt	Police	Wgt	Fire	Wgt
				Last Year	Three Years	Five Years						
General Composite	5.0%	2.3%	6.0%	12.6%	-1.3%	2.7%	\$154,089,876	100%	-	-	-	-
Allocation Index	5.2%	3.7%	7.2%	14.1%	-1.4%	2.9%						
Police Composite	4.3%	2.7%	6.4%	12.9%	-2.4%	1.9%	-	-	\$340,768,265	100%	-	-
Allocation Index	4.9%	3.8%	7.2%	14.1%	-1.8%	3.0%						
Fire Composite	4.7%	3.1%	6.7%	13.2%	-2.3%	2.1%	-	-	-	-	\$232,429,011	100%
Allocation Index	4.8%	4.0%	7.4%	14.3%	-1.6%	3.0%						
Total Global Balanced							\$26,831,699	17.4%	-	-	-	-
GMO Global	4.9%	-1.1%	3.1%	7.9%	0.1%	N/A	\$26,831,699	17.4%	-	-	-	-
MSCI ACWI 65%/BC Agg 35%	5.7%	1.4%	4.6%	11.0%	-1.6%	4.2%						
Total Domestic Equity							\$67,858,936	44.0%	\$166,728,657	48.9%	\$110,978,174	47.7%
Rhumbline S&P 500	7.0%	-0.1%	6.0%	13.9%	-6.4%	0.1%	-	-	\$14,425,899	4.2%	\$8,898,075	3.8%
S&P 500	7.0%	-0.1%	5.9%	13.8%	-6.8%	-0.2%						
Wellington	7.9%	0.3%	5.5%	13.3%	-4.2%	3.1%	\$14,064,808	9.1%	-	-	\$19,496,243	8.4%
Rhumbline R1000V	6.7%	1.3%	5.6%	15.3%	-8.7%	-0.7%	-	-	\$9,570,476	2.8%	\$4,491,691	1.9%
Barrow Hanley	7.5%	-1.5%	6.1%	12.4%	N/A	N/A	-	-	\$22,864,920	6.7%	-	-
R 1000 Value	6.8%	1.3%	5.6%	15.4%	-9.0%	-0.9%						
Rhumbline	6.9%	0.1%	6.1%	14.5%	-6.2%	0.2%	\$13,004,075	8.4%	-	-	-	-
R 1000	6.9%	0.1%	6.2%	14.5%	-6.5%	0.0%						
Payden & Rygel	4.8%	-4.6%	2.4%	8.9%	-5.8%	N/A	-	-	\$46,993,685	13.8%	-	-
Wells Capital	8.2%	-2.9%	4.7%	11.7%	-6.7%	N/A	\$13,514,344	8.8%	-	-	\$30,021,420	12.9%
R 1000 Growth	7.1%	-1.1%	6.8%	13.7%	-4.2%	0.8%						
Advisory Research Inc	7.0%	4.9%	12.3%	21.9%	-6.0%	N/A	\$6,565,608	4.3%	\$25,406,531	7.5%	\$16,704,087	7.2%
R Midcap Value	7.4%	6.5%	12.0%	26.1%	-5.5%	1.2%						
Rhumbline R Mid Cap Growth	6.9%	3.4%	10.4%	20.3%	-4.4%	N/A	\$13,095,769	8.5%	\$28,474,013	8.4%	\$18,898,900	8.1%
R Midcap Growth	6.9%	3.3%	10.3%	20.2%	-4.7%	1.6%						
Northpointe Capital	4.9%	1.0%	1.8%	11.7%	N/A	N/A	\$3,156,066	2.0%	\$8,427,775	2.5%	\$5,544,698	2.4%
R 2000 Growth	6.6%	4.2%	8.5%	16.7%	-3.8%	1.1%						
Rhumbline S&P 600 Growth Equal Weighted	5.2%	4.6%	8.1%	19.6%	-1.5%	N/A	\$4,458,266	2.9%	\$10,565,358	3.1%	\$6,923,060	3.0%
S&P 600 Growth	6.3%	5.4%	10.8%	19.2%	-4.1%	0.9%						
Total International Equity							\$8,722,570	5.7%	\$23,973,692	7.0%	\$15,785,421	6.8%
Thornburg	7.3%	N/A	N/A	N/A	N/A	N/A	\$8,722,570	5.7%	\$23,973,692	7.0%	\$15,785,421	6.8%
MSCI ACWI ex US	9.0%	-3.0%	-0.8%	9.7%	-8.0%	4.4%						
Total Domestic Fixed Income							\$43,918,704	28.5%	\$131,782,176	38.7%	\$90,245,418	38.8%
Jennison	1.1%	6.1%	6.1%	8.9%	N/A	N/A	\$16,037,283	10.4%	\$49,986,350	14.7%	\$35,099,793	15.1%
Payden & Rygel	1.1%	6.3%	5.9%	7.8%	7.8%	6.0%	\$17,512,289	11.4%	\$50,087,224	14.7%	\$33,916,151	14.6%
BC Gov/Cred	1.1%	6.7%	6.5%	8.9%	7.4%	5.7%						
TCW Mortgage	N/A	N/A	N/A	N/A	N/A	N/A	\$705,247	0.5%	\$3,659,373	1.1%	\$3,023,994	1.3%
Transition Account	-0.1%	N/A	N/A	N/A	N/A	N/A	\$9,663,885	6.3%	\$28,049,229	8.2%	\$18,205,480	7.8%
BC Mortgage Backed	0.9%	5.4%	6.0%	7.5%	8.3%	6.5%						
Total Real Estate							\$6,714,031	4.4%	\$18,165,624	5.3%	\$12,002,668	5.2%
Duff & Phelps	10.1%	17.0%	28.9%	56.2%	-1.0%	3.2%	\$6,714,031	4.4%	\$18,165,624	5.3%	\$12,002,668	5.2%
NAREIT Equity	9.5%	15.6%	26.5%	52.6%	-3.6%	0.6%						
Total Cash							\$43,937	0.0%	\$118,115	0.0%	\$3,417,330	1.5%
Cash	0.0%	0.2%	0.3%	0.3%	2.5%	3.5%	\$43,937	0.0%	\$118,115	0.0%	\$3,417,330	1.5%
90 Day T-Bill	0.0%	0.1%	0.1%	0.2%	1.4%	2.7%						

*Fiscal YTD is effective October 1, 2009

