

City of Orlando

Investment Performance "Flash" Report

Periods Ending 6/30/2010



	Last Month	QTR	YTD	Fiscal YTD*	Last Year	Annualized Returns		General Employee	Wgt	Police	Wgt	Fire	Wgt
						Three Years	Five Years						
General Composite	-2.7%	-6.0%	-2.7%	0.9%	13.1%	-3.6%	2.3%	\$147,395,892	100%	-	-	-	-
Allocation Index	-2.6%	-5.9%	-1.4%	1.9%	14.5%	-3.5%	2.2%						
Police Composite	-2.5%	-5.1%	-1.6%	1.9%	13.6%	-4.6%	1.6%	-	-	\$328,412,121	100%	-	-
Allocation Index	-2.6%	-5.2%	-1.1%	2.2%	14.7%	-3.9%	2.4%						
Fire Composite	-2.8%	-5.1%	-1.6%	1.8%	13.9%	-4.6%	1.7%	-	-	-	-	\$222,842,457	100%
Allocation Index	-2.5%	-5.1%	-0.8%	4.2%	14.9%	-3.7%	2.5%						
Total Global Balanced								\$25,588,548	17.4%	-	-	-	-
GMO Global	-1.0%	-7.3%	-5.7%	-1.7%	8.3%	-1.5%	N/A	\$25,588,548	17.4%	-	-	-	-
MSCI ACWI 65%/BC Agg 35%	-1.4%	-6.7%	-4.1%	-1.0%	11.7%	-3.6%	3.4%						
Total Domestic Equity								\$63,322,459	43.0%	\$157,019,260	47.8%	\$103,506,482	46.4%
Rhumbline S&P 500	-5.2%	-11.4%	-6.6%	-0.9%	14.5%	-9.4%	-0.5%	-	-	\$13,484,170	4.1%	\$8,317,205	3.7%
S&P 500	-5.2%	-11.4%	-6.7%	-1.0%	14.4%	-9.8%	-0.8%						
Wellington	-5.8%	-12.8%	-7.0%	-2.3%	13.0%	-7.8%	2.3%	\$13,030,298	8.8%	-	-	\$18,062,234	8.1%
Rhumbline R1000V	-5.6%	-11.1%	-5.1%	-1.1%	16.8%	-12.0%	-1.5%	-	-	\$8,966,175	2.7%	\$4,208,076	1.9%
Barrow Hanley	-5.7%	-13.7%	-8.3%	-1.3%	13.2%	N/A	N/A	-	-	\$21,277,055	6.5%	-	-
R 1000 Value	-5.6%	-11.1%	-5.1%	-1.1%	16.9%	-12.3%	-1.6%						
Rhumbline	-5.6%	-11.4%	-6.4%	-0.7%	15.2%	-9.2%	-0.3%	\$12,161,503	8.3%	-	-	-	-
R 1000	-5.6%	-11.4%	-6.4%	-0.7%	15.2%	-9.5%	-0.6%						
Payden & Rygel	-4.6%	-11.6%	-9.0%	-2.3%	9.1%	-7.7%	N/A	-	-	\$44,826,864	13.6%	-	-
Wells Capital	-7.0%	-12.9%	-10.2%	-3.2%	12.2%	-9.4%	N/A	\$12,495,152	8.5%	-	-	\$27,757,336	12.5%
R 1000 Growth	-5.5%	-11.7%	-7.6%	-0.3%	13.6%	-6.9%	0.4%						
Advisory Research Inc	-7.5%	-9.8%	-2.0%	4.9%	20.7%	-10.5%	N/A	\$6,136,796	4.2%	\$23,747,185	7.2%	\$15,613,112	7.0%
R Midcap Value	-6.1%	-9.6%	-0.9%	4.3%	28.9%	-9.4%	0.7%						
Rhumbline R Mid Cap Growth	-6.4%	-10.2%	-3.3%	3.2%	21.4%	-7.2%	N/A	\$12,249,511	8.3%	\$26,634,002	8.1%	\$17,677,640	7.9%
R Midcap Growth	-6.4%	-10.2%	-3.3%	3.2%	21.3%	-7.5%	1.4%						
Northpointe Capital	-8.5%	-9.0%	-3.7%	-2.9%	16.1%	N/A	N/A	\$3,009,574	2.0%	\$8,036,592	2.4%	\$5,287,336	2.4%
R 2000 Growth	-6.7%	-9.2%	-2.3%	1.7%	18.0%	-7.5%	1.1%						
Rhumbline S&P 600 Growth Equal Weighted	-6.1%	-7.9%	-0.5%	2.8%	26.4%	-4.8%	N/A	\$4,239,625	2.9%	\$10,047,217	3.1%	\$6,583,543	3.0%
S&P 600 Growth	-7.1%	-8.7%	-0.9%	4.2%	23.6%	-7.6%	0.8%						
Total International Equity								\$8,125,912	5.5%	\$22,333,798	6.8%	\$14,705,636	6.6%
Thornburg	-0.3%	-9.4%	N/A	N/A	N/A	N/A	N/A	\$8,125,912	5.5%	\$22,333,798	6.8%	\$14,705,636	6.6%
MSCI EAFE	-1.0%	-14.0%	-13.2%	-11.3%	5.9%	-13.4%	0.9%						
Total Domestic Fixed Income								\$44,162,581	30.0%	\$131,632,879	40.1%	\$89,456,026	40.1%
Jennison	1.7%	3.5%	5.0%	4.9%	10.1%	N/A	N/A	\$15,866,044	10.8%	\$49,452,617	15.1%	\$34,725,012	15.6%
Payden & Rygel	1.9%	3.6%	5.2%	4.8%	8.2%	7.8%	5.6%	\$17,325,959	11.8%	\$49,554,301	15.1%	\$33,555,286	15.1%
BC Gov/Cred	1.8%	3.9%	5.5%	5.3%	9.7%	7.4%	5.3%						
TCW Mortgage	1.0%	2.9%	5.1%	5.8%	9.0%	8.2%	6.1%	\$1,605,769	1.1%	\$4,660,932	1.4%	\$3,025,024	1.4%
Loomis Transition Account	N/A	N/A	N/A	N/A	N/A	N/A	N/A	\$9,364,809	6.4%	\$27,965,029	8.5%	\$18,150,704	8.1%
BC Mortgage Backed	1.1%	2.9%	4.5%	5.1%	7.5%	8.2%	6.2%						
Total Real Estate								\$6,097,133	4.1%	\$16,496,533	5.0%	\$10,899,842	4.9%
Duff & Phelps	-4.8%	-3.0%	6.2%	17.0%	56.5%	-6.6%	2.8%	\$6,097,133	4.1%	\$16,496,533	5.0%	\$10,899,842	4.9%
NAREIT Equity	-5.0%	-4.1%	5.6%	15.5%	53.9%	-9.0%	0.2%						
Total Cash								\$99,260	0.1%	\$929,650	0.3%	\$4,274,471	1.9%
Cash	0.0%	0.0%	0.2%	0.2%	0.4%	2.6%	3.5%	\$99,260	0.1%	\$929,650	0.3%	\$4,274,471	1.9%
90 Day T-Bill	0.0%	0.0%	0.0%	0.1%	0.2%	1.6%	2.8%						

*Fiscal YTD is effective October 1, 2009

