

# City of Orlando

## Investment Performance "Flash" Report

Periods Ending 8/31/2009



	Annualized Returns						General Employee	Wgt	Police	Wgt	Fire	Wgt
	Last Month	YTD	Fiscal YTD*	Last Year	Three Years	Five Years						
<b>General Composite **</b>	2.7%	14.2%	-1.0%	-8.7%	-0.9%	3.3%	\$145,744,845	100%	-	-	-	-
Allocation Index	3.0%	13.3%	-2.4%	-9.6%	-1.2%	2.9%						
<b>Police Composite**</b>	2.7%	12.3%	-2.7%	-10.4%	-2.4%	2.6%	-	-	\$313,462,924	100%	-	-
Allocation Index	3.0%	12.3%	-3.7%	-10.6%	-1.6%	3.4%						
<b>Fire Composite **</b>	2.7%	12.9%	-3.3%	-12.0%	-2.3%	2.7%	-	-	-	-	\$209,906,776	100%
Allocation Index	3.1%	12.5%	-3.4%	-10.4%	-1.5%	3.5%						
<b>Total Global Balanced</b>							\$25,443,893	17.5%	-	-	-	-
GMO Global	2.1%	14.7%	3.9%	-0.3%	n/a	n/a	\$25,443,893	17.5%	-	-	-	-
MSCI ACWI 65%/BC Agg35%	2.7%	16.8%	1.2%	-7.5%	-0.2%	4.8%						
<b>Total Domestic Equity</b>							\$60,666,626	41.6%	\$150,197,083	47.9%	\$99,148,573	47.2%
Rhumbline S&P 500	3.6%	15.2%	-9.6%	-17.5%	-5.4%	0.8%	-	-	\$13,137,308	4.2%	\$8,103,256	3.9%
S&P 500	3.6%	15.0%	-10.3%	-18.3%	-5.8%	0.5%						
Wellington	3.8%	15.3%	-6.7%	-13.7%	-2.8%	4.5%	\$12,934,434	8.9%	-	-	\$17,929,353	8.5%
Rhumbline R1000V	5.2%	10.8%	-13.5%	-19.7%	-8.1%	0.6%	-	-	\$8,737,876	2.8%	\$4,100,929	2.0%
Barrow Hanley	3.8%	13.0%	-7.0%	-13.7%	n/a	n/a	-	-	\$21,219,665	6.8%	-	-
R 1000 Value	5.2%	10.6%	-13.9%	-20.3%	-8.4%	0.4%						
Rhumbline	3.6%	16.9%	-9.0%	-17.6%	-5.3%	1.1%	\$11,781,131	8.1%	-	-	-	-
R 1000	3.6%	16.3%	-9.8%	-18.4%	-5.6%	0.9%						
Payden & Rygel	2.1%	15.3%	-6.0%	-15.5%	-3.9%	n/a	-	-	\$44,155,626	14.1%	-	-
Wells Capital	1.8%	20.8%	-10.9%	-25.3%	-4.4%	n/a	\$12,376,349	8.5%	-	-	\$27,493,424	13.1%
R 1000 Growth	2.1%	21.9%	-5.9%	-16.8%	-3.0%	1.2%						
Advisory Research Inc	3.5%	15.0%	-11.0%	-18.6%	-7.8%	n/a	\$5,604,401	3.8%	\$21,687,009	6.9%	\$14,258,603	6.8%
R Midcap Value	6.6%	20.8%	-12.0%	-20.0%	-7.0%	3.0%						
Rhumbline R Mid Cap Growth	3.1%	29.6%	-5.5%	-19.9%	-3.9%	3.6%	\$11,235,039	7.7%	\$24,428,246	7.8%	\$16,213,624	7.7%
R Midcap Growth	3.1%	29.7%	-5.8%	-20.2%	-4.2%	3.4%						
Northpointe Capital	1.8%	29.6%	-13.0%	-27.1%	n/a	n/a	\$2,894,663	2.0%	\$7,729,741	2.5%	\$5,085,457	2.4%
R 2000 Growth	3.1%	29.7%	-5.8%	-20.2%	-4.2%	3.4%						
Rhumbline S&P 600	2.9%	27.8%	-5.9%	-13.3%	n/a	n/a	\$3,840,609	2.6%	\$9,101,612	2.9%	\$5,963,927	2.8%
S&P 600 Growth	1.3%	14.5%	-15.1%	-22.3%	-4.4%	2.7%						
<b>Total International Equity</b>							\$8,641,317	5.9%	\$23,780,337	7.6%	\$15,657,063	7.5%
Alliance Bernstein	5.1%	34.4%	-3.3%	-20.3%	-6.9%	n/a	\$8,641,317	5.9%	\$12,861,185	4.1%	\$8,386,602	4.0%
Wellington	2.2%	17.7%	-13.8%	-32.6%	-10.6%	n/a	-	-	\$10,919,152	3.5%	\$7,270,461	3.5%
MSCI EAFE	5.4%	24.2%	-0.6%	-15.0%	-4.8%	5.8%						
<b>Total Domestic Fixed Income</b>							\$45,974,476	31.5%	\$125,778,350	40.1%	\$84,470,415	40.2%
Jennison	1.4%	6.1%	15.6%	14.0%	n/a	n/a	\$17,252,841	11.8%	\$48,090,426	15.3%	\$32,727,709	15.6%
Payden & Rygel	1.0%	2.1%	9.3%	7.9%	6.7%	4.9%	\$16,422,780	11.3%	\$46,971,100	15.0%	\$31,806,094	15.2%
BC Gov/Cred	1.2%	3.6%	10.2%	7.4%	6.2%	4.8%						
TCW Mortgage	1.3%	6.0%	9.3%	9.8%	7.1%	5.6%	\$12,298,855	8.4%	\$30,716,824	9.8%	\$19,936,612	9.5%
BC Mortgage Backed	0.7%	4.5%	9.0%	9.8%	7.4%	5.8%						
<b>Total Real Estate</b>							\$4,900,370	3.4%	\$13,258,544	4.2%	\$8,760,389	4.2%
Duff & Phelps	13.5%	11.1%	-31.4%	-31.1%	-12.3%	2.7%	\$4,900,370	3.4%	\$13,258,544	4.2%	\$8,760,389	4.2%
NAREIT Equity	13.4%	10.0%	-32.7%	-32.8%	-13.7%	0.1%						

\*Fiscal YTD is effective October 1, 2008

\*\* Summation of manager balances and manager weights may not add to Composite totals due to cash



"Advancing Your Investments"