

City of Orlando
Investment Performance "Flash" Report
 Periods Ending 9/30/2010



	Annualized Returns								General Employee	Wgt	Police	Wgt	Fire	Wgt
	Last Month	QTR	YTD	Fiscal YTD*	Last Year	Three Years	Five Years							
General Composite	6.7%	9.7%	6.9%	10.9%	10.9%	-1.3%	3.7%	\$161,204,422	100%	-	-	-	-	
Allocation Index	6.3%	9.4%	7.8%	11.5%	11.5%	-2.0%	3.1%							
Police Composite	6.0%	8.5%	6.9%	10.8%	10.8%	-2.6%	2.8%	-	-	\$350,858,147	100%	-	-	
Allocation Index	5.9%	8.9%	7.7%	11.3%	11.3%	-1.8%	3.5%							
Fire Composite	6.2%	9.0%	7.4%	11.1%	11.1%	-2.5%	3.0%	-	-	-	-	\$239,955,613	100%	
Allocation Index	5.7%	8.6%	7.8%	11.3%	11.3%	-1.7%	3.5%							
Total Global Balanced								\$28,094,056	17.4%	-	-	-	-	
GMO Global	6.4%	10.3%	4.0%	8.4%	8.4%	0.9%	N/A	\$28,094,056	17.4%	-	-	-	-	
MSCI ACWI 65%/BC Agg 35%	6.3%	10.3%	5.8%	9.2%	9.2%	-1.5%	4.5%							
Total Domestic Equity								\$71,292,360	44.2%	\$174,395,998	49.7%	\$116,759,738	48.7%	
Rhumblin S&P 500	8.9%	11.3%	3.9%	10.3%	10.3%	-6.7%	0.9%	-	-	\$15,001,385	4.3%	\$9,253,043	3.9%	
S&P 500	8.9%	11.3%	3.9%	10.2%	10.2%	-7.2%	0.6%							
Wellington	7.9%	10.6%	2.8%	8.1%	8.1%	-5.3%	3.4%	\$14,393,601	8.9%	-	-	\$19,952,008	8.3%	
Rhumblin R1000V	7.7%	10.1%	4.5%	8.9%	8.9%	-9.1%	-0.3%	-	-	\$9,868,186	2.8%	\$4,631,415	1.9%	
Barrow Hanley	9.0%	10.9%	1.6%	9.4%	9.4%	-7.4%	N/A	-	-	\$23,554,283	6.7%	-	-	
R 1000 Value	7.8%	10.1%	4.5%	8.9%	8.9%	-9.4%	-0.5%							
Rhumblin	9.1%	11.5%	4.4%	10.7%	10.7%	-6.5%	1.1%	\$13,558,251	8.4%	-	-	-	-	
R 1000	9.2%	11.6%	4.4%	10.8%	10.8%	-6.8%	0.9%							
Payden & Rygel	10.1%	10.6%	0.7%	8.0%	8.0%	-6.6%	1.1%	-	-	\$49,518,650	14.1%	-	-	
Wells Capital	13.6%	17.2%	5.3%	13.5%	13.5%	-6.4%	1.3%	\$14,624,089	9.1%	-	-	\$32,486,659	13.5%	
R 1000 Growth	10.6%	13.0%	4.4%	12.7%	12.7%	-4.4%	2.1%							
Advisory Research Inc	9.7%	10.6%	8.4%	16.1%	16.1%	-6.1%	N/A	\$6,775,477	4.2%	\$26,218,653	7.5%	\$17,238,034	7.2%	
R Midcap Value	9.3%	12.1%	11.1%	16.9%	16.9%	-4.8%	2.0%							
Rhumblin R Mid Cap Growth	12.1%	14.7%	10.9%	18.4%	18.4%	-3.6%	N/A	\$14,046,497	8.7%	\$30,541,175	8.7%	\$20,270,926	8.4%	
R Midcap Growth	12.1%	14.6%	10.9%	18.3%	18.3%	-3.9%	2.9%							
Northpointe Capital	13.2%	9.2%	5.1%	6.0%	6.0%	N/A	N/A	\$3,278,223	2.0%	\$8,753,978	2.5%	\$5,759,309	2.4%	
R 2000 Growth	14.2%	12.8%	10.2%	14.8%	14.8%	-3.7%	2.3%							
Rhumblin S&P 600 Growth Equal Weighted	11.6%	8.9%	8.4%	12.0%	12.0%	-1.7%	N/A	\$4,616,222	2.9%	\$10,939,688	3.1%	\$7,168,344	3.0%	
S&P 600 Growth	11.4%	9.6%	8.7%	14.2%	14.2%	-4.2%	1.6%							
Total International Equity								\$9,328,699	5.8%	\$25,639,617	7.3%	\$16,882,345	7.0%	
Thornburg	9.9%	14.8%	N/A	N/A	N/A	N/A	N/A	\$9,328,699	5.8%	\$25,639,617	7.3%	\$16,882,345	7.0%	
MSCI ACWI ex US	9.8%	16.5%	1.1%	3.3%	3.3%	-9.5%	2.0%							
Total Domestic Fixed Income								\$43,912,036	27.2%	\$132,019,399	37.6%	\$92,407,602	38.5%	
Loomis	1.9%	N/A	N/A	N/A	N/A	N/A	N/A	\$10,109,328	6.3%	\$31,441,242	9.0%	\$21,435,609	8.9%	
BC Aggregate	0.1%	2.5%	7.9%	8.2%	8.2%	7.4%	6.2%							
Jennison	0.2%	3.0%	8.2%	8.1%	8.1%	N/A	N/A	\$15,882,588	9.9%	\$50,630,006	14.4%	\$35,748,938	14.9%	
Payden & Rygel	0.1%	3.3%	8.6%	8.2%	8.2%	7.9%	6.4%	\$17,883,222	11.1%	\$49,948,089	14.2%	\$34,634,541	14.4%	
BC Gov/Cred	0.3%	3.3%	9.0%	8.7%	8.7%	7.5%	6.1%							
TCW Mortgage	N/A	N/A	N/A	N/A	N/A	N/A	N/A	\$12	0.0%	\$62	0.0%	\$51	0.0%	
Transition Account	0.5%	34.3%	N/A	N/A	N/A	N/A	N/A	\$36,886	0.0%	\$0	0.0%	\$588,463	0.2%	
BC Mortgage Backed	-0.4%	0.6%	5.1%	5.7%	5.7%	7.5%	6.4%							
Total Real Estate								\$6,907,886	4.3%	\$18,690,123	5.3%	\$12,349,223	5.1%	
Duff & Phelps	4.3%	13.5%	20.5%	32.8%	32.8%	-3.9%	4.4%	\$6,907,886	4.3%	\$18,690,123	5.3%	\$12,349,223	5.1%	
NAREIT Equity	4.5%	12.8%	19.1%	30.3%	30.3%	-6.1%	1.9%							
Total Cash								\$1,669,382	1.0%	\$113,008	0.0%	\$1,556,706	0.6%	
Cash	0.0%	0.1%	0.2%	0.3%	0.3%	2.3%	3.4%	\$1,669,382	1.0%	\$113,008	0.0%	\$1,556,706	0.6%	
90 Day T-Bill	0.0%	0.0%	0.1%	0.1%	0.1%	1.1%	2.6%							

*Fiscal YTD is effective October 1, 2009

