

City of Orlando

Investment Performance "Flash" Report

Periods Ending 5/31/2010



	Last Month	YTD	Fiscal YTD*	Annualized Returns			General Employee	Wgt	Police	Wgt	Fire	Wgt
				Last Year	Three Years	Five Years						
General Composite	-4.9%	0.0%	3.7%	16.6%	-3.1%	3.0%	\$153,499,580	100%	-	-	-	-
Allocation Index	-5.0%	1.2%	4.6%	17.9%	-2.8%	3.0%						
Police Composite	-4.4%	0.9%	4.6%	16.8%	-4.3%	2.3%	-	-	\$338,636,880	100%	-	-
Allocation Index	-4.5%	1.5%	4.9%	18.1%	-3.2%	3.2%						
Fire Composite	-4.3%	1.2%	4.7%	17.3%	-4.2%	2.5%	-	-	-	-	\$230,261,782	100%
Allocation Index	-4.5%	1.8%	5.1%	18.4%	-3.1%	3.3%						
Total Global Balanced							\$25,846,660	16.8%	-	-	-	-
GMO Global	-6.2%	-4.8%	-0.7%	10.3%	-1.0%	N/A	\$25,846,660	16.8%	-	-	-	-
MSCI ACWI 65%/BC Agg 35%	-5.8%	-2.7%	0.4%	13.2%	-3.2%	3.9%						
Total Domestic Equity							\$67,670,213	44.1%	\$166,861,458	49.3%	\$110,800,613	48.1%
Rhumblin S&P 500	-8.0%	-1.5%	4.5%	21.1%	-8.3%	0.6%	-	-	\$14,226,434	4.2%	\$8,775,043	3.8%
S&P 500	-8.0%	-1.5%	4.5%	21.0%	-8.7%	0.3%						
Wellington	-8.6%	-1.3%	3.8%	19.1%	-6.4%	3.6%	\$13,834,466	9.0%	-	-	\$19,176,150	8.3%
Rhumblin R1000V	-8.2%	0.5%	4.8%	23.0%	-11.0%	-0.1%	-	-	\$9,499,667	2.8%	\$4,458,459	1.9%
Barrow Hanley	-8.9%	-2.8%	4.7%	21.5%	N/A	N/A	-	-	\$22,566,901	6.7%	-	-
R 1000 Value	-8.2%	0.5%	4.8%	23.0%	-11.3%	-0.3%						
Rhumblin	-7.9%	-0.9%	5.1%	22.4%	-8.1%	0.9%	\$12,881,799	8.4%	-	-	-	-
R 1000	-7.9%	-0.9%	5.1%	22.3%	-8.4%	0.7%						
Payden & Rygel	-7.9%	-4.6%	2.4%	14.7%	-6.4%	N/A	-	-	\$46,963,900	13.9%	-	-
Wells Capital	-7.5%	-3.4%	4.0%	21.4%	-7.6%	N/A	\$13,432,689	8.8%	-	-	\$29,840,025	13.0%
R 1000 Growth	-7.6%	-2.3%	5.5%	21.6%	-5.6%	1.4%						
Advisory Research Inc	-6.8%	6.0%	13.5%	29.1%	-8.6%	N/A	\$6,636,468	4.3%	\$25,680,736	7.6%	\$16,884,368	7.3%
R Midcap Value	-7.8%	5.6%	11.1%	37.6%	-8.4%	2.7%						
Rhumblin R Mid Cap Growth	-6.8%	3.3%	10.2%	30.3%	-5.7%	N/A	\$13,081,214	8.5%	\$28,442,367	8.4%	\$18,877,896	8.2%
R Midcap Growth	-6.9%	3.3%	10.2%	30.1%	-6.0%	3.1%						
Northpointe Capital	-6.3%	5.2%	6.1%	29.0%	N/A	N/A	\$3,288,629	2.1%	\$8,781,767	2.6%	\$5,777,592	2.5%
R 2000 Growth	-6.6%	4.7%	9.1%	30.5%	-5.6%	3.2%						
Rhumblin S&P 600 Growth Equal Weighted	-6.9%	6.0%	9.5%	37.9%	-3.2%	N/A	\$4,514,948	2.9%	\$10,699,686	3.2%	\$7,011,080	3.0%
S&P 600 Growth	-7.2%	6.7%	12.1%	34.9%	-5.9%	3.0%						
Total International Equity							\$8,154,324	5.3%	\$22,411,888	6.6%	\$14,757,055	6.4%
Thornburg	-8.7%	N/A	N/A	N/A	N/A	N/A	\$8,154,324	5.3%	\$22,411,888	6.6%	\$14,757,055	6.4%
MSCI EAFE	-11.5%	-12.4%	-10.4%	6.4%	-13.1%	1.3%						
Total Domestic Fixed Income							\$45,323,913	29.5%	\$129,608,460	38.3%	\$88,070,692	38.2%
Jennison	0.4%	3.2%	3.1%	9.6%	N/A	N/A	\$17,167,197	11.2%	\$48,603,843	14.4%	\$34,129,014	14.8%
Payden & Rygel	0.7%	3.2%	2.8%	6.7%	7.0%	5.3%	\$16,998,808	11.1%	\$48,618,607	14.4%	\$32,921,690	14.3%
BC Gov/Cred	0.8%	3.6%	3.4%	8.6%	6.7%	5.0%						
TCW Mortgage	1.0%	4.1%	4.8%	8.4%	7.8%	6.0%	\$11,157,908	7.3%	\$32,386,010	9.6%	\$21,019,988	9.1%
BC Mortgage Backed	1.1%	3.3%	3.9%	6.4%	7.7%	6.1%						
Total Real Estate							\$6,405,445	4.2%	\$17,330,708	5.1%	\$11,451,011	5.0%
Duff & Phelps	-4.8%	11.6%	23.0%	59.7%	-8.3%	4.7%	\$6,405,445	4.2%	\$17,330,708	5.1%	\$11,451,011	5.0%
NAREIT Equity	-5.5%	11.1%	21.6%	56.0%	-10.3%	2.2%						
Total Cash							\$99,024	0.1%	\$2,424,364	0.7%	\$5,182,410	2.3%
Cash	0.0%	0.2%	0.2%	0.4%	2.8%	3.6%	\$99,024	0.1%	\$2,424,364	0.7%	\$5,182,410	2.3%
90 Day T-Bill	0.0%	0.0%	0.1%	0.2%	1.7%	2.8%						

*Fiscal YTD is effective October 1, 2009

