

POLICE AND FIRE PENSION FUND

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MEMORANDUM

Date: September 4, 2014

To: Council Member Matt Schellenberg

From: John Keane, Executive Director - Administrator

Subject: Comparative Investment Returns – Selected Dates

As requested, the attached report provides the following information:

Top chart:

Investment Performance (gross of fees) – **1 year period ending of June 30, 2014**

Middle chart:

Investment Performance (gross of fees) – **Fiscal year ending September 30th**

Bottom chart:

Investment Performance (gross of fees) – **Calendar year ending December 30th**

Please let me know if you require any additional information.

Attachment

cc: City Council Members

HAND DELIVERED

**City of Jacksonville Police Fire Pension Fund
Comparative Performance (gross of fees)
As of June 30, 2014**

Total Fund Composite	<u>Jul-2013</u>	<u>Jul-2012</u>	<u>Jul-2011</u>	<u>Jul-2010</u>	<u>Jul-2009</u>	<u>Jul-2008</u>	<u>Jul-2007</u>	<u>Jul-2006</u>	<u>Jul-2005</u>	<u>Jul-2004</u>	<u>Jul-2003</u>	<u>Jul-2002</u>	<u>Jul-2001</u>	<u>Jul-2000</u>	<u>Jul-1999</u>
	<u>To</u>	<u>To</u>	<u>To</u>	<u>To</u>	<u>To</u>	<u>To</u>	<u>To</u>	<u>To</u>	<u>To</u>	<u>To</u>	<u>To</u>	<u>To</u>	<u>To</u>	<u>To</u>	<u>To</u>
	19.46	14.60	1.57	22.17	10.63	-16.44	-3.65	16.33	8.55	7.14	12.61	3.00	-2.59	-0.59	8.38

YR ENDING JUNE 30TH

**City of Jacksonville Police Fire Pension Fund
Comparative Performance (gross of fees)
As of June 30, 2014**

Total Fund Composite	<u>Sep-13</u>	<u>Sep-12</u>	<u>Sep-11</u>	<u>Sep-10</u>	<u>Sep-09</u>	<u>Sep-08</u>	<u>Sep-07</u>	<u>Sep-06</u>	<u>Sep-05</u>	<u>Sep-04</u>	<u>Sep-03</u>	<u>Sep-02</u>	<u>Sep-01</u>	<u>Sep-00</u>	<u>Sep-99</u>	<u>Sep-98</u>	<u>Sep-97</u>	<u>Sep-96</u>	<u>Sep-95</u>	<u>Sep-94</u>
	<u>To</u>	<u>To</u>	<u>To</u>	<u>To</u>	<u>To</u>	<u>To</u>	<u>To</u>	<u>To</u>	<u>To</u>	<u>To</u>	<u>To</u>	<u>To</u>	<u>To</u>	<u>To</u>	<u>To</u>	<u>To</u>	<u>To</u>	<u>To</u>	<u>To</u>	<u>To</u>
	14.87	19.31	0.53	9.33	-1.08	-12.45	15.28	8.55	11.14	9.49	15.46	-5.45	-6.62	11.55	13.00	1.97	22.89	13.18	19.97	-0.36

FISCAL YEAR

**City of Jacksonville Police Fire Pension Fund
Comparative Performance (gross of fees)
As of June 30, 2014**

Total Fund Composite	<u>2013</u>	<u>2012</u>	<u>2011</u>	<u>2010</u>	<u>2009</u>	<u>2008</u>	<u>2007</u>	<u>2006</u>	<u>2005</u>	<u>2004</u>	<u>2001</u>	<u>2000</u>	<u>1999</u>	<u>1998</u>	<u>1997</u>	<u>1996</u>	<u>1995</u>	<u>1994</u>	<u>1993</u>	<u>1992</u>
	<u>To</u>	<u>To</u>	<u>To</u>	<u>To</u>	<u>To</u>	<u>To</u>	<u>To</u>	<u>To</u>	<u>To</u>	<u>To</u>	<u>To</u>	<u>To</u>	<u>To</u>	<u>To</u>	<u>To</u>	<u>To</u>	<u>To</u>	<u>To</u>	<u>To</u>	<u>To</u>
	19.29	13.49	0.80	13.03	15.91	-22.56	8.96	13.20	6.21	8.03	-2.11	2.06	13.26	10.09	19.94	12.64	26.66	-2.00	8.52	7.26

CALENDAR YEAR

Returns for periods greater than one year are annualized.