

Florida Municipal Pension Trust Fund - DB 60/40 Allocation
Summary of Performance Returns
For the Periods Ending September 30, 2014

	Market Values (000s)	% of Total Portfolio	Three Months	YTD	Sept. 30, FYTD	Three Years	Five Years	Ten Years
Cash	\$1,851	0.6%	0.01 %	0.05 %	0.07 %	0.09 %	0.10 %	0.73 %
<i>90 Day Treasury Bill</i>			0.01 %	0.03 %	0.05 %	0.07 %	0.10 %	1.61 %
Fixed Income Portfolios								
<u>Core Bonds</u>								
FMIvT Broad Market High Quality Bond Fund	\$47,713	16.0%	0.56 %	3.69 %	3.32 %	1.94 %	3.48 %	4.52 %
Barclays Capital Aggregate A+			0.22 %	3.73 %	3.39 %	2.00 %	3.76 %	4.43 %
Median eA Core Fixed Income Manager			0.19 %	4.29 %	4.46 %	3.34 %	4.90 %	5.13 %
<u>Core Plus Bonds</u>								
FMIvT Core Plus Fixed Income	\$69,786	23.4%	(0.46)%	N/A	N/A	N/A	N/A	N/A
Barclays Multiverse			(3.18)%	1.67 %	1.41 %	1.53 %	2.96 %	4.54 %
Median eA Core Plus Fixed Income Manager			0.04 %	4.71 %	5.58 %	5.04 %	6.24 %	5.80 %
Fixed Composite	\$117,500	39.4%						
Equity Portfolios								
<u>Large Cap Domestic Equity</u>								
FMIvT High Quality Growth Equity Portfolio	\$23,981	8.0%	0.91 %	5.36 %	18.13 %	20.33 %	14.22 %	8.61 %
Russell 1000 Growth			1.49 %	7.89 %	19.15 %	22.45 %	16.50 %	8.94 %
Median eA Large Cap Growth Manager			1.23 %	6.42 %	18.01 %	22.24 %	15.73 %	9.16 %
FMIvT Diversified Value Portfolio	\$24,356	8.2%	(0.55)%	8.63 %	18.89 %	27.02 %	16.67 %	N/A
Russell 1000 Value			(0.19)%	8.07 %	18.89 %	23.93 %	15.26 %	7.84 %
Median eA Large Cap Value Manager			(0.13)%	7.38 %	18.03 %	22.98 %	15.25 %	8.82 %
FMIvT Russell 1000 Enhanced Index Portfolio	\$69,650	23.4%	(0.03)%	6.68 %	18.55 %	23.07 %	16.52 %	8.79 %
Russell 1000			0.65 %	7.97 %	19.01 %	23.23 %	15.90 %	8.46 %
Median eA Large Cap Core Manager			0.58 %	7.58 %	18.55 %	22.57 %	15.38 %	8.98 %
Large Cap Domestic Equity	\$117,987	39.6%	(0.09)%	6.32 %	17.88 %	22.57 %	15.38 %	N/A
S&P 500			1.13 %	8.34 %	19.73 %	22.99 %	15.70 %	8.11 %
Median eA Large Cap Core Manager			0.58 %	7.58 %	18.55 %	22.57 %	15.38 %	8.98 %
<u>Small Cap Domestic Equity</u>								
FMIvT Diversified Small to Mid Cap Equity Portfolio	\$32,418	10.9%	(3.14)%	(1.71)%	7.83 %	23.11 %	17.52 %	12.49 %
Custom Index ¹			(5.35)%	0.27 %	8.97 %	22.80 %	15.81 %	8.91 %
Median eA SMID Cap Core Manager			(4.56)%	0.59 %	9.97 %	23.30 %	16.96 %	10.36 %
<u>International Equity</u>								
FMIvT International Equity Portfolio ²	\$28,270	9.5%	(2.21)%	(3.99)%	0.10 %	10.30 %	2.94 %	N/A
MSCI ACWI Ex-US			(5.19)%	0.39 %	5.22 %	12.29 %	6.50 %	7.54 %
Median eA All ACWI exUS Equity			(5.33)%	(0.82)%	5.50 %	14.43 %	8.54 %	8.34 %
Equity Composite	\$178,674	60.0%						
FMPTF - DB 60/40 Allocation Total Portfolio	\$298,025	76.6%	(0.70)%	3.02 %	8.55 %	12.52 %	9.46 %	6.40 %
Target Index ³			(0.66)%	4.89 %	10.65 %	13.70 %	10.43 %	6.96 %
Median Total Fund (Equity Alloc btwn 55%-70%)			(1.01)%	4.22 %	10.12 %	13.75 %	10.28 %	7.08 %
Median Total Fund (Equity Alloc btwn 40%-55%)			(0.87)%	4.32 %	9.30 %	12.15 %	9.41 %	7.11 %

¹ Custom Index consists of the Russell 2500 beginning June 1, 2010, and prior to that the Russell 2000.

² Portfolio renamed and manager changed in April 2011.

³ The Target Index represents 40% Barclays Capital Aggregate, 39% S&P 500, 11% Russell 2500, and 10% MSCI EAFE beginning June 1, 2010. Prior to that, the Target Index represents 40% Barclays Capital Aggregate, 39% S&P 500, 11% Russell 2000, and 10% MSCI EAFE starting July 1, 2005 and 45% Barclays Capital Aggregate, 44% S&P 500, and 11% Russell 2000 for all time periods through June 30, 2005.

Note: Market values and Total Portfolio performance includes all fees and expenses. Beginning July 2008 and ending September 2010, the net of fee performance includes the impact of securities lending activity, which may increase or decrease the total expenses of the portfolio.