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PERFORMANCE SUMMARY AND INVESTMENT HISTORY

PENSION FUND FOR FIREFIGHTERS & POLICE OFFICERS - TAMPA, FL
December 31, 2011

PERFORMANCE SUMMARY

Time-Weighted Return

	Fiscal Year To Date 09/30/11-12/31/11	Last 12 Months 12/31/10-12/31/11	Inception To Date (Annualized) 09/30/74-12/31/11	Inception To Date (Cumulative) 09/30/74-12/31/11
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Total Portfolio	9.8	2.7	12.1	6,934%
Common Stocks	12.2	0.6	14.8	16,725%
Foreign Common Stocks	8.6	-9.4		
Fixed Income	0.6	3.8		
S&P 500 Index	11.7	2.0	11.7	6,124%
U. S. Gov/Credit Index	1.2	8.7	8.3	1,833%

INVESTMENT HISTORY

CURRENT FISCAL YEAR

Beginning Market Value on 09/30/11	\$ 1,363,833,407.53
Capital Appreciation	\$ 124,394,117.11
Income Received	\$ 9,069,406.82
Cash or Securities Added	\$ 7,411,445.72
Cash or Securities Withdrawn	\$ (34,541,269.94)
Management Fees	\$ (852,395.88)
Custodian Fees	\$ (12,500.00)
Ending Market Value on 12/31/11	<u>\$1,469,302,211.37</u>

FROM INCEPTION

Beginning Market Value on 09/30/74	\$ 12,143,000.00
Net Additions/Withdrawals	\$ (624,748,860.92)
Capital Appreciation and Income	\$ 2,081,908,072.29
Ending Market Value on 12/31/11	<u>\$1,469,302,211.37</u>

PERFORMANCE SUMMARY BY FISCAL YEAR*

PENSION FUND FOR FIREFIGHTERS & POLICE OFFICERS - TAMPA, FL

DATE OF REPORT 12/31/11

	<u>TOTAL FUND</u>	<u>FUND COMMON STOCKS</u>	<u>SP500R</u>	<u>US GOV/CR BONDS</u>
RATE OF RETURN, LATEST FISCAL YEAR TO DATE:	9.80	12.20	11.74	1.18
RATE OF RETURN, BY FISCAL YEAR ENDING 09/30:				
2011	1.97	0.11	0.99	5.13
2010	12.73	13.54	10.13	8.73
2009	-4.26	-10.21	-6.87	11.47
2008	-14.06	-17.78	-22.03	2.41
2007	23.73	27.67	16.43	5.10
2006	9.33	10.68	10.77	3.32
2005	18.87	24.22	12.27	2.56
2004	18.08	23.22	13.87	3.35
2003	16.26	20.13	24.30	6.51
2002	-8.13	-13.96	-20.45	9.20
2001	-19.09	-26.27	-26.67	13.17
2000	24.38	28.74	13.26	6.72
1999	21.85	26.87	27.78	-1.62
1998	4.74	4.07	9.02	12.84
1997	26.26	32.16	40.44	9.59
1996	17.71	22.03	20.33	4.50
1995	18.18	22.53	29.71	14.35
1994	8.03	9.52	3.67	-4.14
1993	7.09	8.01	12.99	11.44
1992	10.57	11.88	11.05	13.23
1991	29.20	37.68	31.14	15.86
1990	-2.69	-8.90	-9.28	6.75
1989	23.34	31.92	32.94	11.32
1988	-2.10	-8.20	-12.39	12.77
1987	31.09	41.47	43.44	-0.38
1986	29.25	39.41	31.80	20.67
1985	23.55	28.03	14.51	21.16
1984	7.91	5.96	4.69	8.62
1983	32.23	46.77	44.39	15.26
1982	25.33	25.26	9.96	33.51
1981	2.25	1.53	-2.68	-1.25
1980	13.80	24.86	21.21	-1.55
1979	6.71	14.61	12.56	3.81
1978	7.88	14.44	11.94	2.76
1977	5.80	3.61	-4.09	8.65
1976	18.86	31.46	30.50	10.58
(STARTING 10/01/74) 1975	20.91	44.14	38.23	9.34
ANNUALIZED RATE OF RETURN FROM 09/30/74 TO DATE:	12.09	14.75	11.73	8.27

* ALL FIGURES TIME-WEIGHTED