

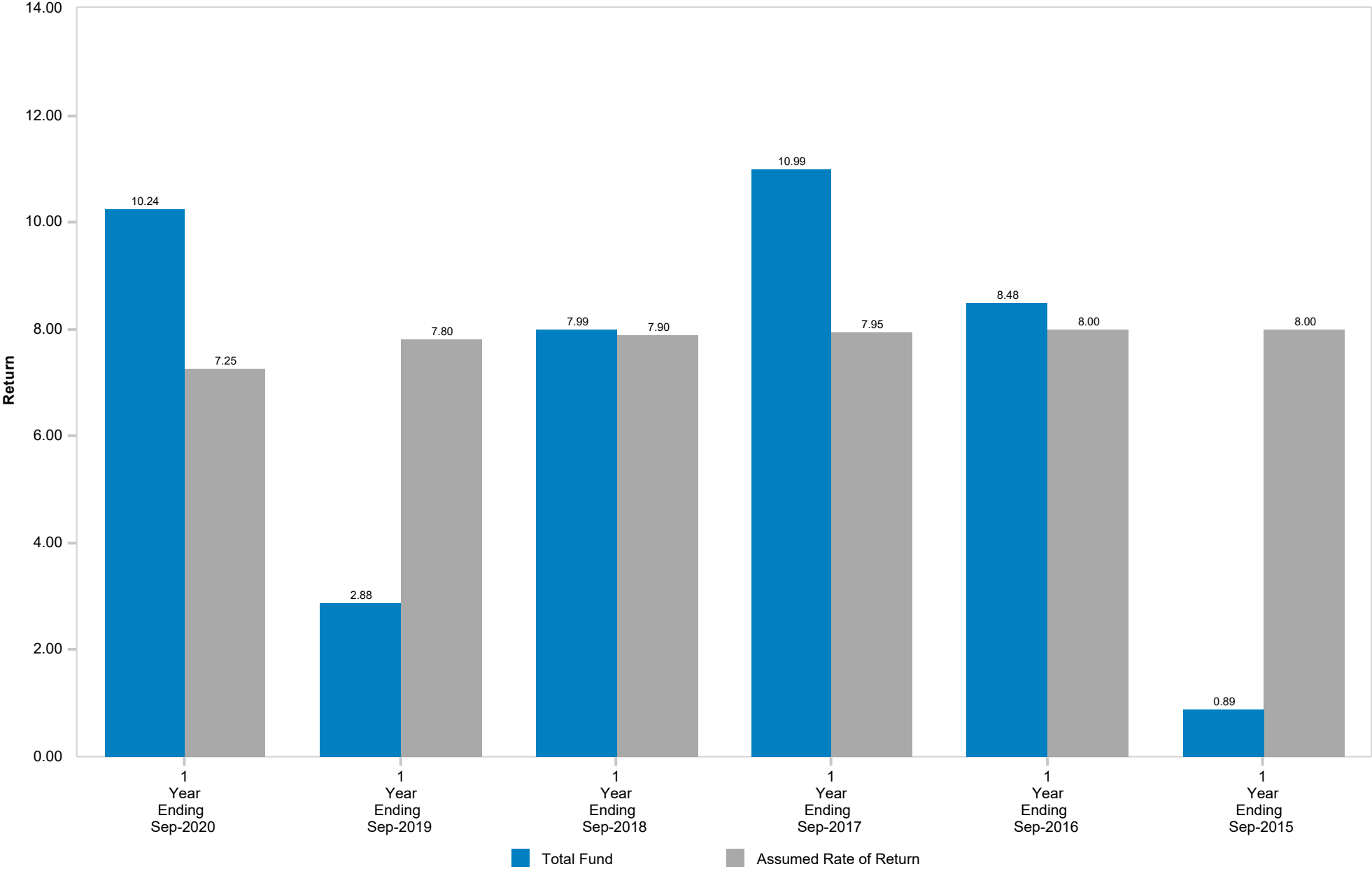
Investment Performance Review  
Period Ending September 30, 2020

# Ocoee Police & Fire Pension 60T Report

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Comparative Performance Net of Fees



**Ocoee Police Officers' & Firefighters' Retirement Trust Fund**  
**Asset Allocation**  
As of September 30, 2020

Asset Allocation Attributes	Sep-2020		Sep-2019		Sep-2018		Sep-2017		Sep-2016	
	(\$)	%	(\$)	%	(\$)	%	(\$)	%	(\$)	%
	<b>Total Equity</b>	<b>35,572,465</b>	<b>56.10</b>	<b>36,073,342</b>	<b>62.67</b>	<b>35,886,107</b>	<b>65.38</b>	<b>32,257,622</b>	<b>64.00</b>	<b>27,769,798</b>
Total Domestic Equity	28,817,774	45.45	30,198,117	52.47	31,597,379	57.56	28,030,990	55.61	24,266,119	53.55
Total International Equity	6,754,691	10.65	5,875,225	10.21	4,288,728	7.81	4,226,632	8.39	3,503,679	7.73
<b>Total Fixed Income</b>	<b>20,675,073</b>	<b>32.61</b>	<b>14,386,263</b>	<b>24.99</b>	<b>13,431,777</b>	<b>24.47</b>	<b>13,414,693</b>	<b>26.61</b>	<b>13,142,185</b>	<b>29.00</b>
Total Domestic Fixed Income	17,670,201	27.87	12,319,818	21.40	11,389,070	20.75	11,331,434	22.48	11,304,382	24.94
Total Global Fixed Income	3,004,871	4.74	2,066,445	3.59	2,042,706	3.72	2,083,259	4.13	1,837,803	4.06
<b>Total Real Estate</b>	<b>5,910,708</b>	<b>9.32</b>	<b>5,880,969</b>	<b>10.22</b>	<b>3,993,251</b>	<b>7.27</b>	<b>3,721,219</b>	<b>7.38</b>	<b>3,499,326</b>	<b>7.72</b>
<b>Total Cash</b>	<b>1,248,696</b>	<b>1.97</b>	<b>1,217,297</b>	<b>2.11</b>	<b>1,579,054</b>	<b>2.88</b>	<b>1,011,319</b>	<b>2.01</b>	<b>907,483</b>	<b>2.00</b>
<b>Total Fund</b>	<b>63,406,942</b>	<b>100.00</b>	<b>57,557,871</b>	<b>100.00</b>	<b>54,890,189</b>	<b>100.00</b>	<b>50,404,854</b>	<b>100.00</b>	<b>45,318,792</b>	<b>100.00</b>



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AndCo uses time-weighted calculations which are founded on standards recommended by the CFA Institute. The calculations and values shown are based on information that is received from custodians. AndCo analyzes transactions as indicated on the custodian statements and reviews the custodial market values of the portfolio. As a result, this provides AndCo with a reasonable basis that the investment information presented is free from material misstatement. This methodology of evaluating and measuring performance provides AndCo with a practical foundation for our observations and recommendations. Nothing came to our attention that would cause AndCo to believe that the information presented is significantly misstated.

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