

DAVIS HAMILTON JACKSON & ASSOCIATES
CITY OF ORMOND BEACH FIREFIGHTERS' PENSION TRUST FUND-FIXED (80103477)
ormondff
 June 30, 2010

PORTFOLIO COMPOSITION

CHANGE IN PORTFOLIO

	<u>Market Value</u>	<u>Pct. Assets</u>	<u>Yield</u>		
EQUITIES	0.00	0.0	0.0	Portfolio Value on 03-31-01	4,674,237.96
FIXED INCOME	4,945,872.77	99.7	3.7	Accrued Interest	14,911.66
CASH & EQUIVALENTS	12,649.72	0.3	0.0	Net Additions/Withdrawals	2,129,578.06
				Net Transfers	-3,367,218.95
				Realized Gains/Losses	-311,001.20
				Unrealized Gains/Losses	408,289.40
				Income Received	1,378,075.55
				Change in Accrued Interest	31,650.02
				Portfolio Value on 06-30-10	4,911,960.81
				Accrued Interest	46,561.68
Total	4,958,522.49	100.0	3.7		4,958,522.49

TIME WEIGHTED RETURN

	<u>Quarter</u>	<u>Fiscal YTD</u>	<u>One Year</u>	<u>Annualized Last 3 Years</u>	<u>Annualized Last 5 Years</u>	<u>Annualized Last 7 Years</u>	<u>Annualized Inception 03-31-01 To Date</u>
Account	2.1	5.7	12.0	9.4	6.8	N/A	N/A
FIXED INCOME	2.2	5.8	12.4	9.4	6.8	5.7	6.5
Barclays Capital Int Gov/Credit	3.0	4.9	8.3	7.0	5.3	4.4	5.4

Note: Account inception 3/31/01 with balanced mandate.
 Effective 10/1/03 mandate changed to fixed income.

We urge you to compare account statements that you receive from us with the account statements that you receive from your custodian.