

DAVIS HAMILTON JACKSON & ASSOCIATES
CITY OF ORMOND BEACH POLICE OFFICERS' PENSION TRUST FUND-FIXED
(80103480) ormondpf
 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	7,533,666.42
FIXED INCOME	6,328,550.67	98.1	3.7	Accrued Interest	24,119.59
CASH & EQUIVALENTS	119,683.84	1.9	0.0	Net Additions/Withdrawals	1,593,625.67
				Net Transfers	-4,750,890.94
				Realized Gains/Losses	-481,935.94
				Unrealized Gains/Losses	554,626.77
				Income Received	1,938,900.54
				Change in Accrued Interest	36,122.41
				Portfolio Value on 06-30-10	6,387,992.52
				Accrued Interest	60,241.99
Total	6,448,234.51	100.0	3.7		6,448,234.51

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	2.2	5.8	12.1	9.4	6.8	N/A	N/A
FIXED INCOME	2.3	5.9	12.4	9.5	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.