

DAVIS HAMILTON JACKSON & ASSOCIATES  
**CITY OF ORMOND BEACH GENERAL EMPLOYEES' PENSION PLAN-FIXED (80103474)**  
**ormondgf**  
 June 30, 2010

**PORTFOLIO COMPOSITION**

	<u>Market Value</u>	<u>Pct. Assets</u>	<u>Yield</u>
EQUITIES	0.00	0.0	0.0
FIXED INCOME	9,083,892.14	98.2	4.0
CASH & EQUIVALENTS	167,538.13	1.8	0.0
<b>Total</b>	<b>9,251,430.27</b>	<b>100.0</b>	<b>3.9</b>

**CHANGE IN PORTFOLIO**

Portfolio Value on 03-31-01	10,873,145.62
Accrued Interest	34,905.86
Net Additions/Withdrawals	1,844,002.74
Net Transfers	-6,459,088.35
Realized Gains/Losses	-590,454.03
Unrealized Gains/Losses	748,435.12
Income Received	2,750,112.51
Change in Accrued Interest	50,370.79
Portfolio Value on 06-30-10	9,166,153.62
Accrued Interest	85,276.65
<b>Total</b>	<b>9,251,430.27</b>

**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>
<b>Account</b>	<b>2.2</b>	<b>6.0</b>	<b>12.4</b>	<b>9.7</b>	<b>7.0</b>	<b>N/A</b>	<b>N/A</b>
<b>FIXED INCOME</b>	<b>2.3</b>	<b>6.1</b>	<b>12.9</b>	<b>9.8</b>	<b>7.0</b>	<b>5.9</b>	<b>6.6</b>
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.