

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

<u>Security Type</u>	<u>Total Cost</u>	<u>Market Value</u>	<u>Pct. Assets</u>	<u>Yield</u>	<u>Est. Annual Income</u>
<b>FIXED INCOME</b>					
ASSET-BACKED SECURITY	17,403.01	11,023.99	0.1	18.6	330.43
CORPORATE BONDS	4,014,590.82	4,244,653.52	45.9	5.1	248,327.50
GOVERNMENT BONDS					
TREASURY	434,432.97	458,695.37	5.0	2.4	18,425.00
AGENCY - CALLABLE	1,482,330.60	1,490,504.36	16.1	2.1	35,786.25
GOVERNMENT BONDS	1,916,763.57	1,949,199.74	21.1	2.2	54,211.25
MORTGAGE-BACKED SECURITIES-FNMA	1,282,894.50	1,321,499.66	14.3	3.0	72,576.35
MORTGAGE-BACKED SECURITIES-FHLMC	1,099,785.20	1,137,568.02	12.3	2.4	58,982.22
COLLATERALIZED MORTGAGE OBLIGATION	269,203.04	334,670.57	3.6	9.1	17,038.09
Accrued Interest		85,276.65	0.9		
	8,600,640.14	9,083,892.14	98.2	4.0	451,465.84
<b>CASH &amp; EQUIVALENTS</b>					
CASH & EQUIVALENTS	167,538.13	167,538.13	1.8	0.0	16.75
	167,538.13	167,538.13	1.8	0.0	16.75
<b>TOTAL PORTFOLIO</b>	<b>8,768,178.27</b>	<b>9,251,430.27</b>	<b>100.0</b>	<b>3.9</b>	<b>451,482.59</b>

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

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 PORTFOLIO APPRAISAL  
**CITY OF ORMOND BEACH GENERAL EMPLOYEES' PENSION PLAN-FIXED (80103474)**  
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 June 30, 2010

Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Pct. Assets	Unit Income	Annual Income	Yield
<b>ASSET-BACKED SECURITY</b>									
25,000.00	MABS 2006-NC2 A3 1.505% Due 08-25-36 Accrued Interest	79.26	17,403.01	50.21	11,023.99	0.1	1.505	330.43	18.6
					4.59	0.0			
			17,403.01		11,028.58	0.1		330.43	18.6
<b>CORPORATE BONDS</b>									
10,000	Union Planters Corp. 7.750% Due 03-01-11	99.58	9,958.50	101.39	10,138.59	0.1	7.750	775.00	5.6
431,000	Citigroup 5.000% Due 09-15-14	87.01	374,997.49	100.02	431,086.20	4.7	5.000	21,550.00	5.0
370,000	Metlife Inc. 6.750% Due 06-01-16	111.63	413,045.75	113.13	418,599.13	4.5	6.750	24,975.00	4.2
415,000	Merrill Lynch & Co. 6.400% Due 08-28-17	104.35	433,056.65	104.27	432,734.19	4.7	6.400	26,560.00	5.7
370,000	UBS Stamford 5.875% Due 12-20-17	96.42	356,746.95	105.85	391,636.12	4.2	5.875	21,737.50	4.9
205,000	J.P. Morgan Chase 6.000% Due 01-15-18	108.59	222,603.35	110.42	226,368.17	2.4	6.000	12,300.00	4.4
390,000	Goldman Sachs 5.950% Due 01-18-18	97.87	381,693.70	103.87	405,098.07	4.4	5.950	23,205.00	5.3
385,000	American Express 7.000% Due 03-19-18	102.70	395,407.85	115.34	444,056.30	4.8	7.000	26,950.00	4.6
400,000	Morgan Stanley 6.625% Due 04-01-18	102.97	411,896.85	104.81	419,253.60	4.5	6.625	26,500.00	5.8
420,000	General Electric Cap Corp. 5.625% Due 05-01-18	99.17	416,512.38	106.27	446,339.88	4.8	5.625	23,625.00	4.7
355,000	AFLAC Inc. 8.500% Due 05-15-19	115.70	410,749.55	120.32	427,127.48	4.6	8.500	30,175.00	5.6
190,000	Pitney Bowes Inc. Call/Put 5.250% Due 01-15-37	98.91	187,921.80	101.17	192,215.78	2.1	5.250	9,975.00	5.2

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Quantity	Security	Unit Cost	Total Cost	Price	Market Value	Pct. Assets	Unit Income	Annual Income	Yield
	Accrued Interest				60,565.92	0.7			
			4,014,590.82		4,305,219.44	46.5		248,327.50	5.1
<b>GOVERNMENT BONDS</b>									
TREASURY									
285,000	U S Treasury 4.750% Due 08-15-17	109.42	311,850.37	115.62	329,509.07	3.6	4.750	13,537.50	2.4
115,000	U S Treasury 4.250% Due 11-15-17	106.59	122,582.60	112.34	129,186.31	1.4	4.250	4,887.50	2.4
	Accrued Interest				5,659.45	0.1			
			434,432.97		464,354.83	5.0		18,425.00	2.4
AGENCY - CALLABLE									
400,000	FHLMC Callable 2.000% Due 05-08-13	100.37	401,484.00	100.85	403,415.20	4.4	2.000	8,000.00	1.7
205,000	FHLMC Callable 2.125% Due 10-29-13	100.54	206,113.15	101.37	207,807.47	2.2	2.125	4,356.25	1.7
620,000	FHLMC Callable 2.650% Due 04-28-14	100.44	622,724.90	100.77	624,750.44	6.8	2.650	16,430.00	2.4
250,000	FNMA Callable 2.800% Due 05-05-14	100.80	252,008.55	101.81	254,531.25	2.8	2.800	7,000.00	2.3
	Accrued Interest				7,792.75	0.1			
			1,482,330.60		1,498,297.12	16.2		35,786.25	2.1
	GOVERNMENT BONDS Total		1,916,763.57		1,962,651.95	21.2		54,211.25	2.2
<b>MORTGAGE-BACKED SECURITIES-FNMA</b>									
700,000.00	FNMA Pool #756146 7.000% Due 01-01-13	102.94	43,051.38	105.28	44,031.09	0.5	7.000	2,927.60	3.9
300,000.00	FNMA Pool #890042 5.500% Due 07-01-22	104.55	157,897.39	108.23	163,455.49	1.8	5.500	8,306.66	2.7

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1,162,457.00	FNMA Pool #928613 6.000% Due 08-01-22	105.35	432,020.32	108.85	446,398.46	4.8	6.000	24,605.80	3.1
1,400,000.00	FNMA Pool #889390 6.000% Due 03-01-23 Accrued Interest	106.15	649,925.41	109.04	667,614.62	7.2	6.000	36,736.28	2.9
					5,846.43	0.1			
			1,282,894.50		1,327,346.08	14.3		72,576.35	3.0
<b>MORTGAGE-BACKED SECURITIES-FHLMC</b>									
230,000.00	FHLMC Pool #G11953 5.500% Due 06-01-20	101.45	96,968.23	108.65	103,845.04	1.1	5.500	5,256.86	2.3
115,000.00	FHLMC Pool #G13272 4.500% Due 08-01-20	100.00	74,985.03	106.70	80,007.53	0.9	4.500	3,374.33	2.2
140,000.00	FHLMC Pool #G12854 5.000% Due 11-01-20	98.89	81,601.98	107.46	88,674.03	1.0	5.000	4,125.87	2.2
390,000.00	FHLMC Pool #J05894 5.500% Due 02-01-21	101.09	107,306.81	108.21	114,861.47	1.2	5.500	5,838.02	2.8
600,000.00	FHLMC Pool #J05928 5.500% Due 03-01-21	104.42	209,634.20	108.21	217,241.14	2.3	5.500	11,041.63	2.8
1,500,000.00	FHLMC Pool #G12444 6.000% Due 10-01-21 Accrued Interest	108.22	529,288.95	108.96	532,938.80	5.8	6.000	29,345.50	2.3
					4,751.35	0.1			
			1,099,785.20		1,142,319.36	12.3		58,982.22	2.4
<b>COLLATERALIZED MORTGAGE OBLIGATION</b>									
65,000.00	LBUBS 2005-C1 A4 4.742% Due 02-15-30	77.76	50,546.60	104.54	67,952.95	0.7	4.742	3,082.30	5.3
25,000.00	LBUBS 2006-C1 A4 5.156% Due 02-15-31	75.31	18,827.00	104.02	26,006.25	0.3	5.156	1,289.00	6.4
25,000.00	CWL 2006-S5 A1 0.581% Due 06-25-35	94.43	318.67	97.49	329.00	0.0	0.581	1.96	21.1
30,000.00	HFCHC 2006-1 M1 0.639% Due 01-20-36	59.25	7,189.42	85.27	10,346.78	0.1	0.639	77.58	5.0

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25,000.00	INDX 2006-AR7 4A1 6.143% Due 05-25-36	59.55	9,125.78	54.14	8,296.98	0.1	6.143	941.37	11.4
35,000.00	MLMI 2005-A8 A1C1 5.250% Due 08-25-36	92.06	11,329.33	93.42	11,496.46	0.1	5.250	646.10	9.2
25,000.00	IXIS 2006-HE3 A2 0.571% Due 01-25-37	90.54	11,441.21	63.95	8,081.90	0.1	0.571	72.20	11.2
30,000.00	NCMT 2007-1 2A1 0.601% Due 04-25-37	84.15	13,001.30	73.62	11,374.36	0.1	0.601	92.90	20.5
30,000.00	SVHE 2007-OPT2 2A2 0.601% Due 07-25-37	67.75	20,324.10	46.68	14,005.50	0.2	0.601	180.39	25.5
30,000.00	CSMC 2006-C4 A3 5.467% Due 09-15-39	69.17	20,749.80	98.28	29,483.10	0.3	5.467	1,640.10	8.5
25,000.00	JPMCC 2006-C 5.814% Due 06-12-43	72.40	18,101.25	103.77	25,941.50	0.3	5.814	1,453.50	7.0
25,000.00	MSC 2007-HQ13 A3 5.569% Due 12-15-44	68.79	17,197.25	92.99	23,248.25	0.3	5.569	1,392.25	8.8
40,000.00	BALTA 2007-1 21A1 5.697% Due 01-25-47	51.62	14,898.29	59.98	17,311.43	0.2	5.697	1,644.33	17.5
25,000.00	BACM 2006-5 A4 5.414% Due 09-10-47	74.26	18,564.75	104.64	26,160.50	0.3	5.414	1,353.50	7.2
30,000.00	JPMCC 2007-LD11 A4 5.819% Due 06-15-49	64.99	19,495.80	97.84	29,351.10	0.3	5.819	1,745.61	8.2
25,000.00	BSCMC 2007-PW18 A4 5.700% Due 06-11-50	72.37	18,092.50	101.14	25,284.50	0.3	5.700	1,425.00	7.7
	Accrued Interest				656.16	0.0			
			269,203.04		335,326.73	3.6		17,038.09	9.1
<b>CASH &amp; EQUIVALENTS</b>									
	Goldman Sachs Fin'l. Square Prime Oblig.		167,538.13		167,538.13	1.8	0.010	16.75	0.0
			167,538.13		167,538.13	1.8		16.75	0.0

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<u>Quantity</u>	<u>Security</u>	<u>Unit Cost</u>	<u>Total Cost</u>	<u>Price</u>	<u>Market Value</u>	<u>Pct. Assets</u>	<u>Unit Income</u>	<u>Annual Income</u>	<u>Yield</u>
<b>TOTAL PORTFOLIO</b>			<b>8,768,178.27</b>		<b>9,251,430.27</b>	<b>100.0</b>		<b>451,482.59</b>	<b>3.9</b>

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PURCHASE AND SALE  
**CITY OF ORMOND BEACH GENERAL EMPLOYEES' PENSION PLAN-FIXED**  
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From 04-01-10 To 06-30-10

Trade Date	Settle Date	Quantity	Security	Unit Price	Amount
<b>PURCHASES</b>					
04-13-10	04-16-10	250,000	U S Treasury 4.750% Due 08-15-17	109.31	273,262.72
04-14-10	04-19-10	100,000	U S Treasury 4.750% Due 08-15-17	109.27	109,269.93
04-20-10	04-22-10	75,000	U S Treasury 4.750% Due 08-15-17	109.62	82,216.12
04-21-10	04-26-10	80,000	U S Treasury 4.750% Due 08-15-17	109.92	87,934.70
04-23-10	04-28-10	120,000	U S Treasury 4.750% Due 08-15-17	109.33	131,198.92
05-03-10	05-05-10	310,000	FHLMC Callable 2.650% Due 04-28-14	100.32	311,001.30
05-06-10	05-11-10	195,000	General Electric Cap Corp. 5.625% Due 05-01-18	104.48	203,737.95
05-10-10	05-12-10	310,000	FHLMC Callable 2.650% Due 04-28-14	100.56	311,723.60
05-19-10	05-24-10	95,000	AFLAC Inc. 8.500% Due 05-15-19	120.25	114,240.35
05-21-10	05-26-10	205,000	J.P. Morgan Chase 6.000% Due 01-15-18	108.59	222,603.35
06-08-10	06-10-10	205,000	FHLMC Callable 2.125% Due 10-29-13	100.54	206,113.15
					2,053,302.09
<b>SALES</b>					
04-13-10	04-16-10	225,000	Allstate Corp. 7.450% Due 05-16-19	117.87	265,198.50
04-14-10	04-19-10	90,000	Allstate Corp. 7.450% Due 05-16-19	118.04	106,233.30

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From 04-01-10 To 06-30-10

<b>Trade Date</b>	<b>Settle Date</b>	<b>Quantity</b>	<b>Security</b>	<b>Unit Price</b>	<b>Amount</b>
04-19-10	04-22-10	10,000	M&I Marshall & Ilsley Bank 5.000% Due 01-17-17	89.50	8,950.00
04-21-10	04-26-10	85,000	General Electric Cap Corp. 5.625% Due 05-01-18	106.35	90,397.50
04-23-10	04-28-10	125,000	General Electric Cap Corp. 5.625% Due 05-01-18	105.40	131,746.25
04-27-10	04-29-10	225,000	U S Treasury 4.250% Due 11-15-17	106.24	239,035.23
05-04-10	05-06-10	105,000	U S Treasury 4.250% Due 11-15-17	107.21	112,571.06
05-05-10	05-07-10	60,000	U S Treasury 4.250% Due 11-15-17	107.71	64,628.67
05-06-10	05-10-10	165,000	U S Treasury 4.750% Due 08-15-17	111.80	184,464.18
05-06-10	05-10-10	175,000	U S Treasury 4.750% Due 08-15-17	112.40	196,696.57
05-20-10	05-24-10	125,000	U S Treasury 4.250% Due 11-15-17	109.92	137,396.96
05-21-10	05-26-10	205,000	U S Treasury 4.250% Due 11-15-17	110.18	225,867.54
06-10-10	06-15-10	30,000.00	CGCMT 2008-C7 A4 6.096% Due 12-10-49	97.00	29,100.00
					1,792,285.76
<b>PRINCIPAL PAYDOWNS</b>					
04-01-10	04-01-10	1,774.71	FHLMC Pool #G11953 5.500% Due 06-01-20	100.00	1,774.71
04-01-10	04-01-10	19,601.60	FHLMC Pool #G12444 6.000% Due 10-01-21	100.00	19,601.60
04-01-10	04-01-10	1,058.08	FHLMC Pool #G12854 5.000% Due 11-01-20	100.00	1,058.08



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From 04-01-10 To 06-30-10

<b>Trade Date</b>	<b>Settle Date</b>	<b>Quantity</b>	<b>Security</b>	<b>Unit Price</b>	<b>Amount</b>
04-01-10	04-01-10	1,840.96	FHLMC Pool #G13272 4.500% Due 08-01-20	100.00	1,840.96
04-01-10	04-01-10	5,053.09	FHLMC Pool #J05894 5.500% Due 02-01-21	100.00	5,053.09
04-01-10	04-01-10	10,710.58	FHLMC Pool #J05928 5.500% Due 03-01-21	100.00	10,710.58
04-01-10	04-01-10	421.26	FNMA Pool #756146 7.000% Due 01-01-13	100.00	421.26
04-01-10	04-01-10	26,358.98	FNMA Pool #889390 6.000% Due 03-01-23	100.00	26,358.98
04-01-10	04-01-10	5,270.32	FNMA Pool #890042 5.500% Due 07-01-22	100.00	5,270.32
04-01-10	04-01-10	4,892.24	FNMA Pool #928613 6.000% Due 08-01-22	100.00	4,892.24
04-20-10	04-20-10	120.94	HFCHC 2006-1 M1 0.639% Due 01-20-36	100.00	120.94
04-25-10	04-25-10	313.12	BALTA 2007-1 21A1 5.697% Due 01-25-47	100.00	313.12
04-25-10	04-25-10	187.06	CWL 2006-S5 A1 0.581% Due 06-25-35	86.21	161.26
04-25-10	04-25-10	85.28	INDX 2006-AR7 4A1 6.143% Due 05-25-36	100.00	85.28
04-25-10	04-25-10	851.65	IXIS 2006-HE3 A2 0.571% Due 01-25-37	100.00	851.65
04-25-10	04-25-10	701.14	MABS 2006-NC2 A3 1.505% Due 08-25-36	100.00	701.14
04-25-10	04-25-10	251.94	MLMI 2005-A8 A1C1 5.250% Due 08-25-36	100.00	251.94
04-25-10	04-25-10	201.36	NCMT 2007-1 2A1 0.601% Due 04-25-37	100.00	201.36
04-25-10	04-25-10	7.23	RAAC 2006-SP3 A1 0.551% Due 08-25-36	100.00	7.23

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From 04-01-10 To 06-30-10

<b>Trade Date</b>	<b>Settle Date</b>	<b>Quantity</b>	<b>Security</b>	<b>Unit Price</b>	<b>Amount</b>
05-01-10	05-01-10	3,113.49	FHLMC Pool #G11953 5.500% Due 06-01-20	100.00	3,113.49
05-01-10	05-01-10	20,188.87	FHLMC Pool #G12444 6.000% Due 10-01-21	100.00	20,188.88
05-01-10	05-01-10	2,755.16	FHLMC Pool #G12854 5.000% Due 11-01-20	100.00	2,755.16
05-01-10	05-01-10	1,818.41	FHLMC Pool #G13272 4.500% Due 08-01-20	100.00	1,818.41
05-01-10	05-01-10	3,930.24	FHLMC Pool #J05894 5.500% Due 02-01-21	100.00	3,930.24
05-01-10	05-01-10	4,861.22	FHLMC Pool #J05928 5.500% Due 03-01-21	100.00	4,861.22
05-01-10	05-01-10	424.20	FNMA Pool #756146 7.000% Due 01-01-13	100.00	424.20
05-01-10	05-01-10	39,894.26	FNMA Pool #889390 6.000% Due 03-01-23	100.00	39,894.26
05-01-10	05-01-10	5,947.91	FNMA Pool #890042 5.500% Due 07-01-22	100.00	5,947.91
05-01-10	05-01-10	6,175.80	FNMA Pool #928613 6.000% Due 08-01-22	100.00	6,175.80
05-20-10	05-20-10	201.99	HFCHC 2006-1 M1 0.639% Due 01-20-36	100.00	201.99
05-25-10	05-25-10	162.84	BALTA 2007-1 21A1 5.697% Due 01-25-47	100.00	162.84
05-25-10	05-25-10	249.49	CWL 2006-S5 A1 0.581% Due 06-25-35	95.32	237.82
05-25-10	05-25-10	185.74	INDX 2006-AR7 4A1 6.143% Due 05-25-36	99.99	185.72
05-25-10	05-25-10	310.49	IXIS 2006-HE3 A2 0.571% Due 01-25-37	100.00	310.49
05-25-10	05-25-10	524.52	MABS 2006-NC2 A3 1.505% Due 08-25-36	100.00	524.52

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**ormondgf**  
From 04-01-10 To 06-30-10

<b>Trade Date</b>	<b>Settle Date</b>	<b>Quantity</b>	<b>Security</b>	<b>Unit Price</b>	<b>Amount</b>
05-25-10	05-25-10	213.00	MLMI 2005-A8 A1C1 5.250% Due 08-25-36	100.00	213.00
05-25-10	05-25-10	526.99	NCMT 2007-1 2A1 0.601% Due 04-25-37	100.00	526.99
06-01-10	06-01-10	3,010.83	FHLMC Pool #G11953 5.500% Due 06-01-20	100.00	3,010.83
06-01-10	06-01-10	18,278.41	FHLMC Pool #G12444 6.000% Due 10-01-21	100.00	18,278.42
06-01-10	06-01-10	1,633.80	FHLMC Pool #G12854 5.000% Due 11-01-20	100.00	1,633.80
06-01-10	06-01-10	1,714.09	FHLMC Pool #G13272 4.500% Due 08-01-20	100.00	1,714.09
06-01-10	06-01-10	4,388.64	FHLMC Pool #J05894 5.500% Due 02-01-21	100.00	4,388.64
06-01-10	06-01-10	8,840.40	FHLMC Pool #J05928 5.500% Due 03-01-21	100.00	8,840.40
06-01-10	06-01-10	427.17	FNMA Pool #756146 7.000% Due 01-01-13	100.00	427.17
06-01-10	06-01-10	20,167.08	FNMA Pool #889390 6.000% Due 03-01-23	100.00	20,167.09
06-01-10	06-01-10	8,381.77	FNMA Pool #890042 5.500% Due 07-01-22	100.00	8,381.77
06-01-10	06-01-10	7,644.17	FNMA Pool #928613 6.000% Due 08-01-22	100.00	7,644.17
06-20-10	06-20-10	152.52	HFCHC 2006-1 M1 0.639% Due 01-20-36	100.00	152.52
06-25-10	06-25-10	302.68	BALTA 2007-1 21A1 5.697% Due 01-25-47	100.00	302.68
06-25-10	06-25-10	231.99	CWL 2006-S5 A1 0.581% Due 06-25-35	98.45	228.39
06-25-10	06-25-10	117.47	INDX 2006-AR7 4A1 6.143% Due 05-25-36	93.10	109.37

DAVIS HAMILTON JACKSON & ASSOCIATES  
*PURCHASE AND SALE*  
**CITY OF ORMOND BEACH GENERAL EMPLOYEES' PENSION PLAN-FIXED**  
**(80103474)**  
**ormondgf**  
From 04-01-10 To 06-30-10

<b>Trade Date</b>	<b>Settle Date</b>	<b>Quantity</b>	<b>Security</b>	<b>Unit Price</b>	<b>Amount</b>
06-25-10	06-25-10	221.94	IXIS 2006-HE3 A2 0.571% Due 01-25-37	100.00	221.94
06-25-10	06-25-10	573.90	MABS 2006-NC2 A3 1.505% Due 08-25-36	100.00	573.90
06-25-10	06-25-10	278.92	MLMI 2005-A8 A1C1 5.250% Due 08-25-36	100.00	278.92
					247,502.78

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