

Current Pension Fund Values

The starting point for a successful return on investment is asset allocation, or how investments are diversified among stocks, bonds, cash and other investments. The Division of Investment strives for an allocation mix that will maximize returns at a prudent level of risk.

Totals below reflect values as of 12/31/09. Figures are unaudited and subject to change. They are rounded for viewing purposes.

<u>Asset Class</u>	<u>Market Value (\$ billions)</u>	<u>Asset Allocation</u>	<u>Target Allocation</u>	<u>Preliminary Report on Performance</u>		
				<u>Month Ended 12/31/09</u>	<u>FYTD</u>	<u>Benchmark FYTD</u>
Domestic Equity Portfolio (Common Pension Fund A)	\$18.5	27.2%	23.0%	3.36%	22.89%	22.97%
Domestic Fixed Income Portfolio (Common Pension Fund B)	\$22.0	32.3%	38.0%	-2.13%	8.32%	5.66%
International Portfolio (Common Pension Fund D)	\$14.6	21.0%	18.5%	1.68%	21.50%	22.28%
Alternatives ^(a) Portfolio (Common Pension Fund E)	\$9.3	14.0%	17.5%	N/A ^(b)	N/A ^(b)	N/A ^(b)
Cash	\$2.3	3.5%	3.0%	0.04%	0.25%	0.07%
Other ^(c)	\$1.3	2.0%	N/A	N/A	N/A	N/A
TOTAL PENSION FUNDS	\$68.0	100.0%	100.0%	0.69%	14.40%	13.97%

^(a) Alternatives include investments in commodities and other real assets, real estate, private equity and hedge funds.

^(b) Does not reflect the actual performance of some alternative investments through the period noted, due to lags in reporting under industry standards.

^(c) Police & Fire Mortgages