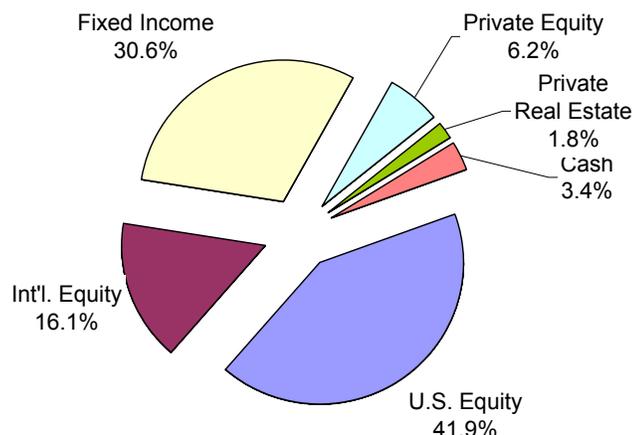


CITY OF NEW YORK ASSET ALLOCATION

As of August 31, 2010



(in Millions)	
U.S. Equity	\$42,144
Int'l. Equity	16,124
Fixed Income	30,795
Private Equity	6,250
Private Real Estate	1,782
Cash	3,384
TOTAL	<u><u>\$100,479</u></u>

BY SYSTEM:

	<u>TEACHERS</u>		<u>EMPLOYEES</u>		<u>POLICE</u>		<u>FIRE</u>		<u>BOARD OF ED</u>	
U.S. Equity	\$16,014	44.8%	\$14,431	40.9%	\$8,009	39.2%	\$2,776	41.9%	\$914	38.2%
Int'l. Equity	5,165	14.5%	5,711	16.2%	3,595	17.6%	1,054	15.9%	599	25.0%
Fixed Income*	11,326	31.7%	10,138	28.7%	6,540	32.0%	2,057	31.0%	734	30.7%
Private Equity	1,705	4.8%	2,666	7.6%	1,416	6.9%	405	6.1%	57	2.4%
Private Real Estate	426	1.2%	895	2.5%	340	1.7%	122	1.8%	0	0.0%
Cash**	1,076	3.0%	1,456	4.1%	546	2.7%	218	3.3%	88	3.7%
TOTAL	<u><u>\$35,711</u></u>	100%	<u><u>\$35,298</u></u>	100%	<u><u>\$20,446</u></u>	100%	<u><u>\$6,632</u></u>	100%	<u><u>\$2,391</u></u>	100%
Performance										
FY ending 6/30/10	14.45%		14.09%		13.74%		14.76%		15.04%	
FYTD***	2.81		2.69		2.85		2.93		2.88	

*U.S. Fixed Income assets do not include cash.

**Cash includes Securities Lending, State Street Short Term and BNY-Mellon CD accounts.

***Fiscal Year to Date begins July 1st.