

City of San Diego
Office of the City Treasurer
Investments Division



Portfolio Breakdown & Statistics	As of 8/31/2007	
	<i>Liquidity</i>	<i>Core</i>
Portfolio Size	\$540,287,922	\$1,084,842,626
% of total pool	33.25%	66.75%
Portfolio Duration*	0.376	1.68
Index Duration*	0.385	1.71
% of index	97.68%	98.25%
Weighted Average Days to Maturity	138	695
Earned Income Yield	5.487%	5.142%
* Macaulay's Duration for fund 9997 and Effective Duration for fund 9998.		