

City of San Diego
Office of the City Treasurer
Investments Division



Portfolio Breakdown & Statistics	As of	7/31/2007
	<i>Liquidity</i>	<i>Core</i>
Portfolio Size	\$666,170,234	\$1,090,073,376
% of total pool	37.93%	62.07%
Portfolio Duration*	0.350	1.68
Index Duration*	0.374	1.69
% of index	93.57%	99.76%
Weighted Average Days to Maturity	128	689
Earned Income Yield	5.227%	4.939%
* Macaulay's Duration for fund 9997 and Effective Duration for fund 9998.		