

City of San Diego
Office of the City Treasurer
Investments Division



Portfolio Breakdown & Statistics	As of	10/31/2007
	<i>Liquidity</i>	<i>Core</i>
Portfolio Size	\$569,990,554	\$1,074,843,729
% of total pool	34.65%	65.35%
Portfolio Duration*	0.297	1.61
Index Duration*	0.361	1.67
% of index	82.38%	96.41%
Weighted Average Days to Maturity	109	669
Earned Income Yield	5.044%	5.382%
* Macaulay's Duration for fund 9997 and Effective Duration for fund 9998.		