

City of San Diego
Office of the City Treasurer
Investments Division



Portfolio Breakdown & Statistics	As of	3/31/2009
	<i>Liquidity</i>	<i>Core</i>
Portfolio Size	\$723,783,334	\$1,326,706,304
% of total pool	35.30%	64.70%
Portfolio Duration*	0.331	1.769
Index Duration*	0.363	1.860
% of index	91.18%	95.11%
Weighted Average Days to Maturity	122	670
Earned Income Yield	1.608%	3.207%
* Macaulay's Duration for fund 9997 and Effective Duration for fund 9998.		

Note: These figures do not include the effects of trades settling over month end. After the trades settle, Core duration increases to 1.846 and Liquidity duration increases to 0.358.