

**City of San Diego**  
**Office of the City Treasurer**  
**Investments Division**



| <b>Portfolio Breakdown &amp; Statistics</b>                               | <b>As of</b>            | <b>5/31/2010</b>   |
|---|-------------------------|--------------------|
|   | <i><b>Liquidity</b></i> | <i><b>Core</b></i> |
| Portfolio Size  | \$862,040,239           | \$1,280,092,649    |
| % of total pool   | 40.24%                  | 59.76%             |
| Portfolio Duration*   | 0.348                   | 1.716              |
| Index Duration*   | 0.371                   | 1.909              |
| % of index  | 93.80%                  | 89.89%             |
| Weighted Average Days to Maturity   | 127                     | 677                |
| Earned Income Yield   | 0.361%                  | 2.665%             |
| * Macaulay's Duration for fund 9997 and Effective Duration for fund 9998. |                         |                    |