City of San Diego
Office of the City Treasurer
Investments Division

Portfolio Breakdown & Statistics	As of	5/31/2010
	Liquidity	***Core***
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.