

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



<b>Portfolio Breakdown &amp; Statistics</b>	<b>As of</b>	<b>12/31/2007</b>
	<i><b>Liquidity</b></i>	<i><b>Core</b></i>
Portfolio Size	\$665,279,305	\$1,070,206,719
% of total pool	38.33%	61.67%
Portfolio Duration*	0.303	1.659
Index Duration*	0.371	1.670
% of index	81.69%	99.34%
Weighted Average Days to Maturity	111	645
Earned Income Yield	4.667%	4.619%
* Macaulay's Duration for fund 9997 and Effective Duration for fund 9998.		