

City of San Diego
Office of the City Treasurer
Investments Division



Portfolio Breakdown & Statistics	As of	6/30/2007
	Liquidity	Core
Portfolio Size	\$707,766,440	\$1,110,842,384
% of total pool	38.92%	61.08%
Portfolio Duration*	0.323	1.67
Index Duration*	0.381	1.72
% of index	84.69%	97.21%
Weighted Average Days to Maturity	118	682
Earned Income Yield	5.314%	4.876%
* Macaulay's Duration for fund 9997 and Effective Duration for fund 9998.		