City of San Diego Office of the City Treasurer Investments Division



Portfolio Breakdown & Statistics	As of	2/2 9 /2008
	Liquidity	Core
Portfolio Size	\$708,753,092	\$1,123,178,750
% of total pool	38.69%	61.31%
Portfolio Duration*	0.293	1.634
Index Duration*	0.381	1.720
% of index	76.90%	95.00%
Weighted Average Days to Maturity	107	637
Earned Income Yield	4.364%	6.395%

Note: An additional \$41 million was held in overnight investments within the liquidity pool to accommodate an imminent CalPERS OPEB funding whre and redevelopment agency disbursement. Without the effect of the additional cash, the duration of the liquidity pool would be 81.67% of Index duration and the liquidity/core split would be 37.25%/62.75%.