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



<b>Core</b> 86 \$1,277,611,379 64.93% 1.585
64.93%
1 505
1.000
1.646
96.29%
615
4.592%

Note: These figures do not include the effects of trades settling on 8/1/08 and 8/4/08. After the trades settle, Core duration increases to 1.647 and Liquidity duration increases to .284.