

City of San Diego
Office of the City Treasurer
Investments Division



Portfolio Breakdown & Statistics	As of	3/31/2008
	<i>Liquidity</i>	<i>Core</i>
Portfolio Size	\$698,278,244	\$1,092,142,673
% of total pool	39.00%	61.00%
Portfolio Duration*	0.324	1.671
Index Duration*	0.371	1.672
% of index	87.33%	99.94%
Weighted Average Days to Maturity	118	636
Earned Income Yield	4.476%	7.980%
* Macaulay's Duration for fund 9997 and Effective Duration for fund 9998.		