

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



<b>Portfolio Breakdown &amp; Statistics</b>	<b>As of</b>	<b>11/30/2008</b>
	<i><b>Liquidity</b></i>	<i><b>Core</b></i>
Portfolio Size	\$744,070,703	\$1,190,989,225
% of total pool	38.45%	61.55%
Portfolio Duration*	0.353	1.610
Index Duration*	0.373	1.730
% of index	94.64%	93.08%
Weighted Average Days to Maturity	129	639
Earned Income Yield	2.443%	5.270%
* Macaulay's Duration for fund 9997 and Effective Duration for fund 9998.		

Note: These figures do not include the effects of trades settling on 12/1/08. After the trades settle, Core duration increases to 1.670.