City of San Diego Office of the City Treasurer Investments Division



Portfolio Breakdown & Statistics	As of	12/31/2009
	Liquidity	Core
Portfolio Size	\$722,647,404	\$1,338,891,069
% of total pool	35.05%	64.95%
Portfolio Duration*	0.404	1.847
Index Duration*	0.358	1.918
% of index	112.85%	96.30%
Weighted Average Days to Maturity	144	729
Earned Income Yield	0.429%	3.025%

Note: These figures do not include the effects of trades settling over month-end. After the trades settle, Core duration decreases to 1.842 and Liquidity duration increases to .412.