

City of San Diego
Office of the City Treasurer
Investments Division



Portfolio Breakdown & Statistics	As of	5/31/2009
	<i>Liquidity</i>	<i>Core</i>
Portfolio Size	\$815,731,902	\$1,353,154,183
% of total pool	37.61%	62.39%
Portfolio Duration*	0.345	1.806
Index Duration*	0.379	1.898
% of index	91.03%	95.15%
Weighted Average Days to Maturity	126	686
Earned Income Yield	1.110%	3.613%
* Macaulay's Duration for fund 9997 and Effective Duration for fund 9998.		

Note: These figures do not include the effects of trades settling over month-end. After the trades settle, Core duration increases to 1.893 and Liquidity duration increases to .399. Additionally, the Core/Liquidity split adjusts to 64.57% Core/35.43% Liquidity.