

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



<b>Portfolio Breakdown &amp; Statistics</b>	<b>As of</b>	<b>1/31/2010</b>
	<b><i>Liquidity</i></b>	<b><i>Core</i></b>
Portfolio Size	\$759,160,573	\$1,303,499,697
% of total pool	36.80%	63.20%
Portfolio Duration*	0.335	1.779
Index Duration*	0.370	1.917
% of index	90.54%	92.80%
Weighted Average Days to Maturity	122	699
Earned Income Yield	0.412%	1.183%
* 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 1.806 and Liquidity duration increases to .381.