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



Portfolio Breakdown & Statistics	As of	3/31/2010
	Liquidity	Core
Portfolio Size	\$762,020,780	\$1,290,381,953
% of total pool	37.13%	62.87%
Portfolio Duration*	0.369	1.775
Index Duration*	0.364	1.915
% of index	101.37%	92.69%
Weighted Average Days to Maturity	135	696
Earned Income Yield	0.411%	1.869%

Note: These figures do not include the effects of trades settling over month-end. After the trades settle, Core duration increases to 1.840, Liquidity duration increases to .390 and the Core/Liquidity split changes to 64.79% Core/35.21% Liquidity.