

POOLED INVESTMENTS AT OCTOBER 31, 2010 - SUMMARY & STATISTICS

City of San Diego
Office of the City Treasurer



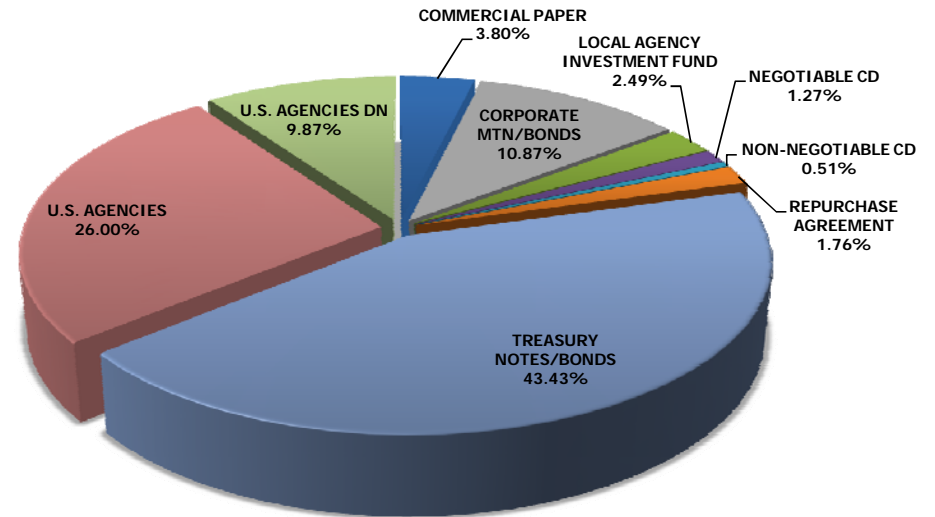
ASSET ALLOCATION

Assets (000's)	Current Par Value	Current Book Value	Market Value	Mkt/Book	Yield to Maturity
COMMERCIAL PAPER	75,000	74,917	74,922	100.01%	0.29%
CORPORATE MTN/BONDS	212,500	214,277	216,509	101.04%	1.79%
LOCAL AGENCY INVESTMENT FUND	49,158	49,158	49,158	100.00%	0.51%
NEGOTIABLE CD	25,000	25,000	25,006	100.02%	0.25%
NON-NEGOTIABLE CD	10,000	10,000	10,000	100.00%	1.40%
REPURCHASE AGREEMENT	34,629	34,629	34,629	100.00%	0.19%
TREASURY NOTES/BONDS	855,000	856,354	865,545	101.07%	1.09%
U.S. AGENCIES	510,655	512,621	515,145	100.49%	0.92%
U.S. AGENCIES DN	195,000	194,684	194,909	100.12%	0.27%
Totals (000's):	1,966,942	1,971,639	1,985,822	100.72%	0.97%

Portfolio Breakdown & Statistics

	Liquidity	Core
Portfolio Size	\$698,410,065	\$1,273,229,317
% of total pool	35.42%	64.58%
Portfolio Duration*	0.36	1.69
Index Duration*	0.37	1.85
% of index	96.75%	91.14%
Weighted Average Days to Maturity	130	650
Earned Income Yield	0.425%	1.552%

* Macaulay's Duration for fund 9997 and Effective Duration for fund 9998.



Pooled Portfolio Composition by Book Value

POOLED INVESTMENTS AT OCTOBER 31, 2010 - MATURITY DISTRIBUTION

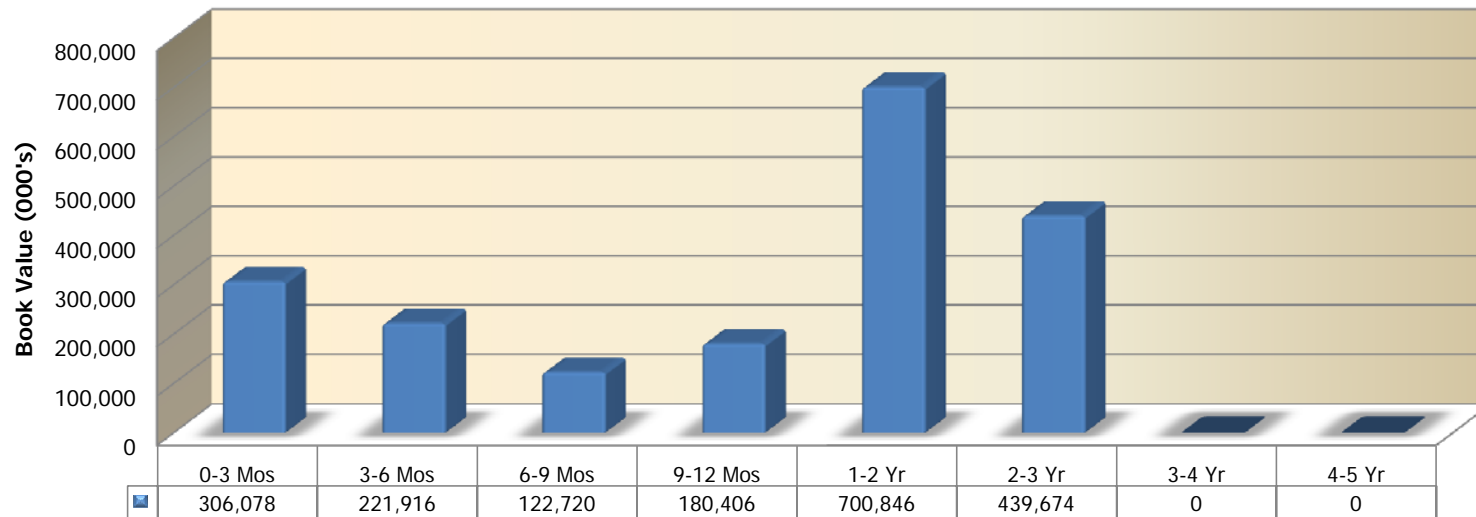
City of San Diego
Office of the City Treasurer



MATURITY DISTRIBUTION

Current Book Value (000's)	0-3 Mos	3-6 Mos	6-9 Mos	9-12 Mos	1-2 Yr	2-3 Yr	3-4 Yr	4-5 Yr	Totals (000's)
COMMERCIAL PAPER	24,999	24,950	24,968						74,917
CORPORATE MTN/BONDS	10,041	22,171	31,024	20,239	120,836	9,966			214,277
LOCAL AGENCY INVESTMENT FUND	49,158								49,158
NEGOTIABLE CD		25,000							25,000
NON-NEGOTIABLE CD		10,000							10,000
REPURCHASE AGREEMENT	34,629								34,629
TREASURY NOTES/BONDS			31,753	74,941	430,040	319,620			856,354
U.S. AGENCIES	112,372	19,990	34,975	85,226	149,971	110,088			512,621
U.S. AGENCIES DN	74,879	119,805							194,684
Totals (000's):	306,078	221,916	122,720	180,406	700,846	439,674	0	0	1,971,639
% of Portfolio	15.52%	11.26%	6.22%	9.15%	35.55%	22.30%	0.00%	0.00%	100.00%

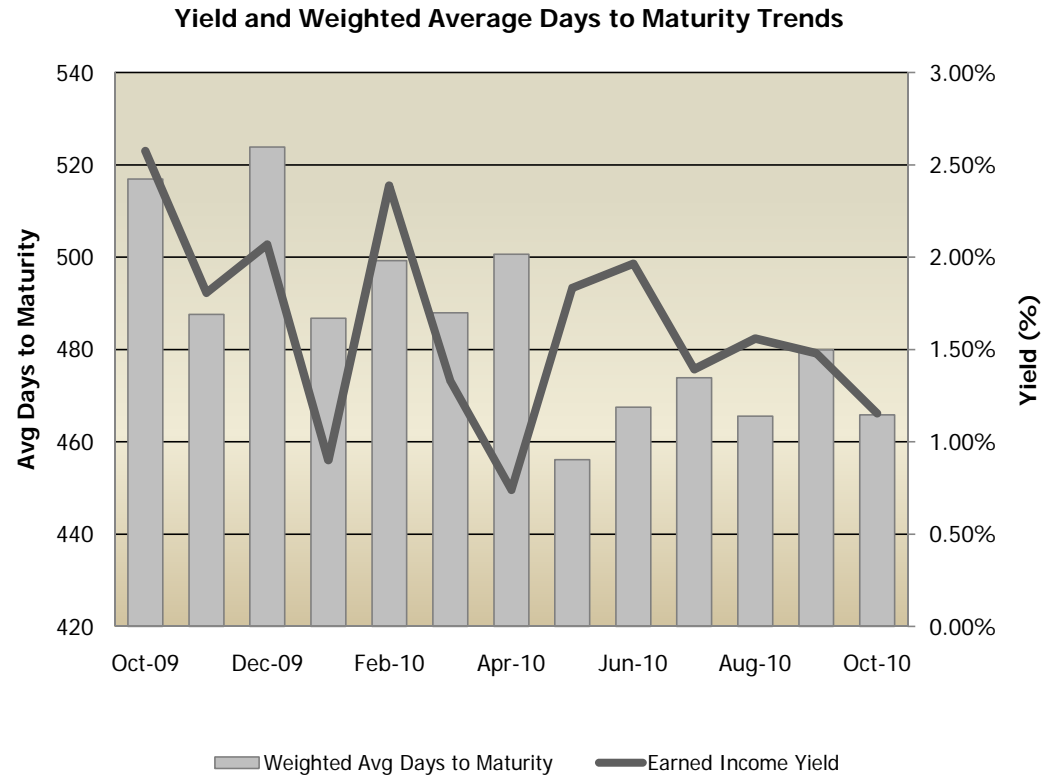
Maturity Distribution
October 31, 2010





PORTFOLIO - EARNED INCOME YIELD

Month	Earned Income Yield	Weighted Avg Days to Maturity
Oct-09	2.58%	516.89
Nov-09	1.81%	487.63
Dec-09	2.07%	523.83
Jan-10	0.90%	486.80
Feb-10	2.39%	499.25
Mar-10	1.33%	487.97
Apr-10	0.74%	500.62
May-10	1.83%	456.16
Jun-10	1.96%	467.52
Jul-10	1.39%	473.87
Aug-10	1.56%	465.55
Sep-10	1.48%	479.90
Oct-10	1.15%	465.83

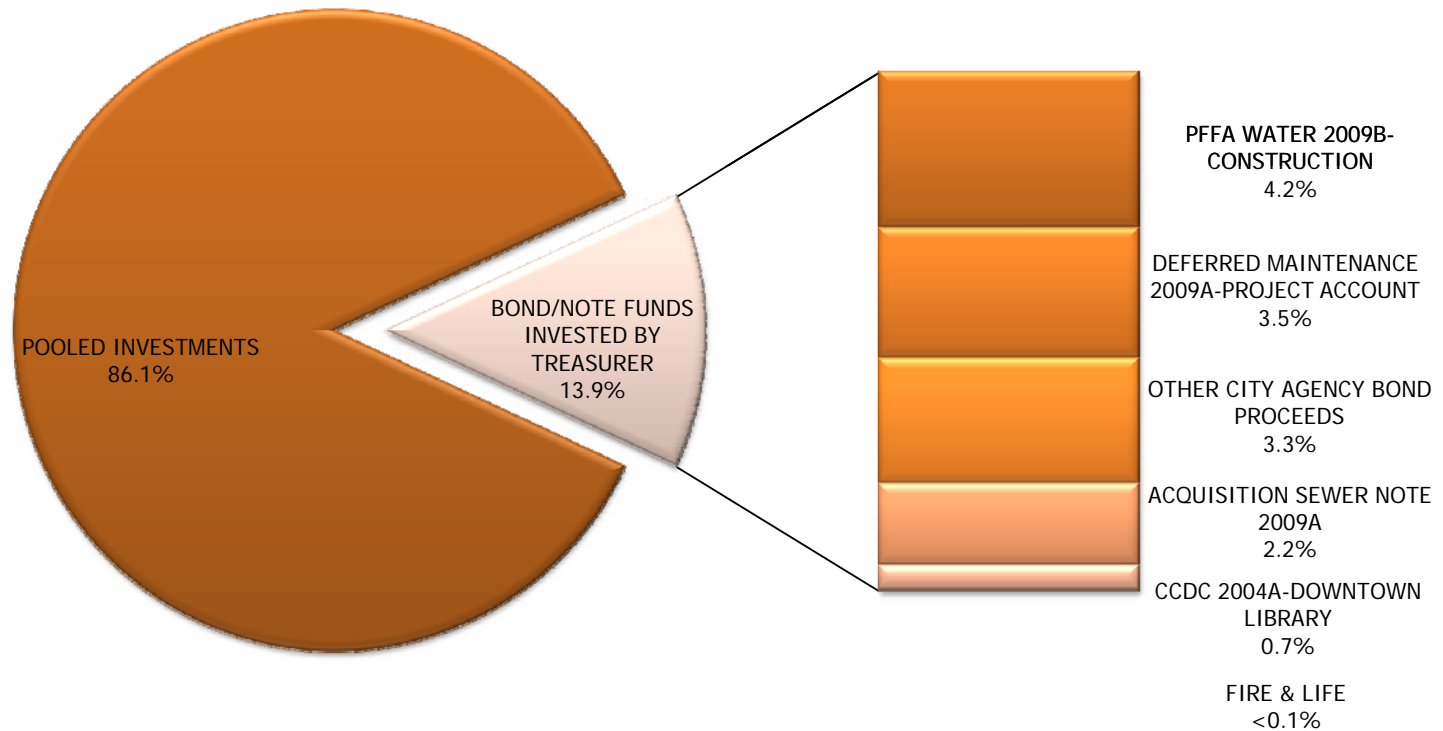


INVESTMENTS AT OCTOBER 31, 2010 - SUMMARY BY FUND TYPE



INVESTMENT STATUS SUMMARY BY FUND TYPE

Category	Cost of Invest Held	% of Total	Market Value
POOLED INVESTMENTS:	1,971,639,381.56	86.1%	1,985,822,357.13
BOND/NOTE FUNDS INVESTED BY TREASURER	317,010,627.39	13.9%	317,265,323.54
PFFA WATER 2009B-CONSTRUCTION	95,367,605.31	4.2%	95,528,839.68
ACQUISITION SEWER NOTE 2009A	49,864,567.69	2.2%	49,905,172.58
DEFERRED MAINTENANCE 2009A-PROJECT ACCOUNT	79,769,136.32	3.5%	79,739,494.82
FIRE & LIFE	83,990.24	0.0%	84,000.00
CCDC 2004A-DOWNTOWN LIBRARY	15,353,163.34	0.7%	15,358,079.96
OTHER CITY AGENCY BOND PROCEEDS	76,572,164.49	3.3%	76,649,736.50
TOTAL INVESTED FUNDS:	2,288,650,008.95	100.0%	2,303,087,680.67



POOLED INVESTMENTS AT OCTOBER 31, 2010 - PORTFOLIO POSITION DETAIL

TREASURY NOTES/BONDS	Issuer	Sec. Description	CUSIP	Coupon Rate	Yield to Maturity	Modified Duration	Purchase Date	Maturity Date	Current Par Value	Current Book Value	Market Value	Market Price	Price Source
US Treasury Note	US Treasury	TN-105.843-FN5-79	912828FN5	4.875	2.828	.738	08/01/2008	07/31/2011	30,000,000.00	31,753,125.00	31,040,625.60	103.468752	SUNGD
US Treasury Note	US Treasury	TN-100.035-LV0-05	912828LV0	1.000	.982	.831	09/01/2009	08/31/2011	25,000,000.00	25,008,789.06	25,156,250.00	100.625000	SUNGD
US Treasury Note	US Treasury	TN-99.899-LW8-43	912828LW8	1.000	1.051	.914	09/30/2009	09/30/2011	25,000,000.00	24,974,831.50	25,171,876.00	100.687504	SUNGD
US Treasury Note	US Treasury	TN-99.828-LT5-43	912828LT5	1.000	1.087	.998	11/02/2009	10/31/2011	25,000,000.00	24,957,194.25	25,187,500.00	100.750000	SUNGD
US Treasury Note	US Treasury	TN-99.757-MM9-05	912828MM9	.750	.875	1.078	12/16/2009	11/30/2011	25,000,000.00	24,939,453.13	25,132,812.00	100.531248	SUNGD
US Treasury Note	US Treasury	TN-99.855-ML1-38	912828ML1	1.000	1.073	1.159	12/31/2009	12/31/2011	35,000,000.00	34,949,923.05	35,295,313.20	100.843752	SUNGD
US Treasury Note	US Treasury	TN-99.664-ML1-26	912828ML1	1.000	1.171	1.159	01/04/2010	12/31/2011	25,000,000.00	24,916,015.63	25,210,938.00	100.843752	SUNGD
US Treasury Note	US Treasury	TN-100.039-MJ6-05	912828MJ6	.875	.855	1.243	02/01/2010	01/31/2012	15,000,000.00	15,005,859.37	15,112,500.00	100.750000	SUNGD
US Treasury Note	US Treasury	TN-99.851-MQ0-26	912828MQ0	.875	.952	1.327	03/15/2010	02/29/2012	20,000,000.00	19,970,312.50	20,162,499.20	100.812496	SUNGD
US Treasury Note	US Treasury	TN-100.593-KG4-26	912828KG4	1.375	1.170	1.362	04/01/2009	03/15/2012	35,000,000.00	35,207,812.50	35,546,873.60	101.562496	SUNGD
US Treasury Note	US Treasury	TN-99.929-MU1-26	912828MU1	1.000	1.036	1.409	04/01/2010	03/31/2012	30,000,000.00	29,978,906.25	30,309,374.40	101.031248	SUNGD
US Treasury Note	US Treasury	TN-100.046-NB2-05	912828NB2	1.000	.976	1.493	05/03/2010	04/30/2012	25,000,000.00	25,011,718.75	25,265,624.00	101.062496	SUNGD
US Treasury Note	US Treasury	TN-100.773-KX7-05	912828KX7	1.875	1.606	1.595	07/01/2009	06/15/2012	20,000,000.00	20,154,687.50	20,506,249.60	102.531248	SUNGD
US Treasury Note	US Treasury	TN-100.031-NS5-07	912828NS5	.625	.609	1.657	07/02/2010	06/30/2012	30,000,000.00	30,010,394.02	30,150,000.00	100.500000	SUNGD
US Treasury Note	US Treasury	TN-99.942-NQ9-27	912828NQ9	.625	.654	1.741	08/02/2010	07/31/2012	50,000,000.00	49,972,778.87	50,250,000.00	100.500000	SUNGD
US Treasury Note	US Treasury	TN-100.773-LH1-05	912828LH1	1.750	1.481	1.763	09/01/2009	08/15/2012	15,000,000.00	15,116,015.62	15,384,374.40	102.562496	SUNGD
US Treasury Note	US Treasury	TN-99.781-LM0-07	912828LM0	1.375	1.451	1.852	10/01/2009	09/15/2012	25,000,000.00	24,945,312.50	25,484,376.00	101.937504	SUNGD
US Treasury Note	US Treasury	TN-100.082-LM0-38	912828LM0	1.375	1.346	1.852	10/08/2009	09/15/2012	5,000,000.00	5,004,101.56	5,096,875.20	101.937504	SUNGD
US Treasury Note	US Treasury	TN-99.839-NX4-26	912828NX4	.375	.456	1.911	09/30/2010	09/30/2012	50,000,000.00	49,919,921.88	50,031,248.00	100.062496	SUNGD
US Treasury Note	US Treasury	TN-99.746-LR9-43	912828LR9	1.375	1.463	1.935	11/02/2009	10/15/2012	25,000,000.00	24,936,523.44	25,500,000.00	102.000000	SUNGD
US Treasury Note	US Treasury	TN-100.773-LX6-43	912828LX6	1.375	1.108	2.005	12/01/2009	11/15/2012	25,000,000.00	25,193,359.37	25,515,624.00	102.062496	SUNGD
US Treasury Note	US Treasury	TN-99.199-MB3-38	912828MB3	1.125	1.400	2.094	12/22/2009	12/15/2012	30,000,000.00	29,759,765.63	30,478,125.60	101.593752	SUNGD
US Treasury Note	US Treasury	TN-100.078-MN7-05	912828MN7	1.375	1.348	2.255	03/01/2010	02/15/2013	25,000,000.00	25,019,531.25	25,554,688.00	102.218752	SUNGD
US Treasury Note	US Treasury	TN-99.367-MT4-43	912828MT4	1.375	1.595	2.338	04/01/2010	03/15/2013	25,000,000.00	24,841,796.88	25,570,312.00	102.281248	SUNGD
US Treasury Note	US Treasury	TN-100.515-NC0-82	912828NC0	1.375	1.195	2.488	06/11/2010	05/15/2013	15,000,000.00	15,092,476.22	15,360,937.20	102.406248	SUNGD
US Treasury Note	US Treasury	TN-99.794-NH9-27	912828NH9	1.125	1.195	2.581	06/15/2010	06/15/2013	25,000,000.00	24,948,581.00	25,445,312.00	101.781248	SUNGD
US Treasury Note	US Treasury	TN-99.789-NH9-82	912828NH9	1.125	1.197	2.581	06/21/2010	06/15/2013	20,000,000.00	19,961,501.02	20,356,249.60	101.781248	SUNGD
US Treasury Note	US Treasury	TN-99.898-NN6-38	912828NN6	1.000	1.035	2.668	07/15/2010	07/15/2013	40,000,000.00	39,959,339.20	40,587,500.80	101.468752	SUNGD
US Treasury Note	US Treasury	TN-99.841-NU0-27	912828NU0	.750	.804	2.761	08/16/2010	08/15/2013	35,000,000.00	34,945,253.02	35,284,373.60	100.812496	SUNGD
US Treasury Note	US Treasury	TN-99.687-NU0-05	912828NU0	.750	.859	2.761	09/13/2010	08/15/2013	20,000,000.00	19,949,320.65	20,162,499.20	100.812496	SUNGD
US Treasury Note	US Treasury	TN-99.908-NY2-43	912828NY2	.750	.781	2.844	09/15/2010	09/15/2013	30,000,000.00	29,972,477.40	30,234,374.40	100.781248	SUNGD
US Treasury Note	US Treasury	TN-99.922-PB0-43	912828PB0	.500	.526	2.937	10/15/2010	10/15/2013	30,000,000.00	29,976,813.90	30,000,000.00	100.000000	SUNGD
		Total	Count 32		1.141	1.090	1.831		855,000,000.00	856,353,891.92	865,545,305.60	101.233369	

U.S. AGENCIES	Issuer	Sec. Description	CUSIP	Coupon Rate	Yield to Maturity	Modified Duration	Purchase Date	Maturity Date	Current Par Value	Current Book Value	Market Value	Market Price	Price Source
US Agency	Federal Home Loan Bank	FHLB-100.154-EJ6-05	3133XVEJ6	.500	.344	.063	11/24/2009	11/23/2010	25,000,000.00	25,038,675.00	25,007,812.50	100.031250	SUNGD
US Agency	Federal Home Loan Bank	FHLB-OT0610-99.970-3U1-82	3133XW3U1	.450	.480	.162	12/29/2009	12/29/2010	20,000,000.00	19,994,000.00	20,012,500.00	100.062500	SUNGD
US Agency	Federal Farm Credit Bank	FFCB-100.00-AS2-82	31331JAS2	.450	.450	.178	01/04/2010	01/04/2011	20,000,000.00	20,000,000.00	20,012,500.00	100.062500	SUNGD
US Agency	Federal Home Loan Mortgage Corporation	FHLMC-101.13-BW8-26	3137EABW8	1.500	.431	.186	12/15/2009	01/07/2011	25,000,000.00	25,282,500.00	25,062,500.00	100.250000	SUNGD
US Agency	Federal Home Loan Mortgage Corporation	FHLMC-102.827-VJ0-07	3134A4VJ0	4.750	.317	.216	05/28/2010	01/18/2011	21,450,000.00	22,056,391.50	21,664,500.00	101.000000	SUNGD
US Agency	Federal Farm Credit Bank	FFCB-99.685-G46-48	31331YG46	2.625	2.731	.471	10/21/2010	04/21/2011	20,000,000.00	19,989,528.77	20,231,250.00	101.156250	SUNGD
US Agency	Federal Home Loan Bank	FHLB-99.976-KM6-41	3133XYKM6	.500	.525	.543	06/07/2010	05/17/2011	9,205,000.00	9,205,347.74	9,219,382.81	100.156250	SUNGD
US Agency	Federal Home Loan Bank	FHLB-102.646-CW8-07	3133XRCW8	3.375	.334	.639	08/10/2010	06/24/2011	25,000,000.00	25,769,312.50	25,476,562.50	101.906250	SUNGD
US Agency	Federal National Mortgage Association	FNMA-100.784-XY3-43	31398AXY3	1.160	.284	.850	10/15/2010	09/08/2011	25,000,000.00	25,225,805.56	25,187,500.00	100.750000	SUNGD
US Agency	Federal Home Loan Mortgage Corporation	FHLMC-QC1210-100.00-UJ1-82	3134G1UJ1	.400	.400	.891	09/22/2010	09/22/2011	20,000,000.00	20,000,000.00	20,000,000.00	100.000000	SUNGD
US Agency	Federal Home Loan Bank	FHLB-MC1010-100.00-U55-27	313370U55	.400	.400	.902	09/01/2010	09/26/2011	20,000,000.00	20,000,000.00	20,000,000.00	100.000000	SUNGD
US Agency	Federal Home Loan Bank	FHLB-OT0111-100.00-EL6-38	313371EL6	.300	.300	.991	10/28/2010	10/28/2011	20,000,000.00	20,000,000.00	20,000,000.00	100.000000	SUNGD
US Agency	Federal Home Loan Bank	FHLB-QC0111-100.00-FL5-27	313371FL5	.340	.340	1.036	10/28/2010	11/15/2011	20,000,000.00	20,000,000.00	20,006,250.00	100.031250	SUNGD
US Agency	Federal National Mortgage Association	FNMA-OT1210-100.00-V33-43	31398AV33	.750	.750	1.158	06/30/2010	12/30/2011	20,000,000.00	20,000,000.00	20,012,500.00	100.062500	SUNGD

POOLED INVESTMENTS AT OCTOBER 31, 2010 - PORTFOLIO POSITION DETAIL

US Agency	Federal Home Loan Mortgage Corporation	FHLMC-100.072-BY4-07	3137EABY4	2.125	2.100	1.379	03/02/2009	03/23/2012	25,000,000.00	25,018,200.00	25,617,187.50	102.468750	SUNGD
US Agency	Federal Home Loan Bank	FHLB-99.900-AW6-26	3133XTAW6	2.250	2.284	1.433	03/05/2009	04/13/2012	20,000,000.00	19,980,000.00	20,550,000.00	102.750000	SUNGD
US Agency	Federal National Mortgage Association	FNMA-99.874-WK4-07	31398AWK4	1.875	1.918	1.456	04/03/2009	04/20/2012	15,000,000.00	14,981,100.00	15,337,500.00	102.250000	SUNGD
US Agency	Federal Farm Credit Bank	FFCB-99.998-NQ8-48	31331GNQ8	2.250	2.251	1.464	02/24/2009	04/24/2012	10,000,000.00	9,999,800.00	10,275,000.00	102.750000	SUNGD
US Agency	Federal Home Loan Mortgage Corporation	FHLMC-QC0111-100.00-LT9-07	3134G1LT9	1.000	1.000	1.721	07/26/2010	07/26/2012	10,000,000.00	10,000,000.00	10,012,500.00	100.125000	SUNGD
US Agency	Federal National Mortgage Association	FNMA-OT0211-99.960-4B7-82	3136FM4B7	.800	.820	1.783	08/17/2010	08/17/2012	20,000,000.00	19,992,000.00	20,025,000.00	100.125000	SUNGD
US Agency	Federal Home Loan Mortgage Corporation	FHLMC-QC0311-100.00-TU8-05	3134G1TU8	.800	.800	1.896	09/28/2010	09/28/2012	10,000,000.00	10,000,000.00	10,018,750.00	100.187500	SUNGD
US Agency	Federal National Mortgage Association	FNMA-QC1110-100.00-6A7-82	3136FM6A7	1.000	1.000	2.025	08/19/2010	11/19/2012	20,000,000.00	20,000,000.00	20,006,250.00	100.031250	SUNGD
US Agency	Federal Home Loan Mortgage Corporation	FHLMC-99.772-CP2-82	3137EACP2	.375	.484	2.074	10/22/2010	11/30/2012	20,000,000.00	19,954,400.00	19,968,750.00	99.843750	SUNGD
US Agency	Federal National Mortgage Association	FNMA-QC0311-100.00-3V2-48	31398A3V2	.875	.875	2.137	09/28/2010	12/28/2012	10,000,000.00	10,000,000.00	10,009,375.00	100.093750	SUNGD
US Agency	Federal Home Loan Bank	FHLB-101.649-7L7-48	3133XW7L7	1.500	.812	2.172	08/13/2010	01/16/2013	15,000,000.00	15,264,225.00	15,342,187.50	102.281250	SUNGD
US Agency	Federal Farm Credit Bank	FFCB-99.737-BV4-07	31331JBV4	1.750	1.838	2.263	01/15/2010	02/21/2013	20,000,000.00	19,947,400.00	20,518,750.00	102.593750	SUNGD
US Agency	Federal Farm Credit Bank	FFCB-99.688-PK3-41	31331JPK3	1.375	1.479	2.599	05/25/2010	06/25/2013	25,000,000.00	24,922,000.00	25,570,312.50	102.281250	SUNGD
Total				Count 27						510,655,000.00	512,620,686.07	515,144,820.31	100.879228

U.S. AGENCIES DN	Issuer	Sec. Description	CUSIP	Coupon Rate	Yield to Maturity	Modified Duration	Purchase Date	Maturity Date	Current Par Value	Current Book Value	Market Value	Market Price	Price Source
US Agency	Federal Home Loan Mortgage Corporation	FHLMC-DN-99.863-P21-07	313397P21	.250	.250	.033	04/30/2010	11/12/2010	25,000,000.00	24,965,972.22	25,000,000.00	100.000000	SUNGD
US Agency	Federal Home Loan Mortgage Corporation	FHLMC-DN-99.823-S69-38	313397S69	.290	.291	.110	05/05/2010	12/10/2010	25,000,000.00	24,955,895.83	25,000,000.00	100.000000	SUNGD
US Agency	Federal Home Loan Mortgage Corporation	FRE-DN-99.829-U33-07	313397U33	.290	.290	.145	05/25/2010	12/23/2010	25,000,000.00	24,957,305.56	24,992,187.50	99.968750	SUNGD
US Agency	Federal National Mortgage Association	FNMA-DN-99.787-BL8-43	313588BL8	.310	.311	.263	06/02/2010	02/04/2011	25,000,000.00	24,946,826.39	24,992,187.50	99.968750	SUNGD
US Agency	Federal Home Loan Mortgage Corporation	FRE-DN-99.892-CA9-27	313396CA9	.210	.210	.301	08/18/2010	02/18/2011	20,000,000.00	19,978,533.33	19,987,500.00	99.937500	SUNGD
US Agency	Federal National Mortgage Association	FNMA-DN-99.886-DT9-38	313588DT9	.220	.220	.413	09/27/2010	03/31/2011	25,000,000.00	24,971,736.11	24,984,375.00	99.937500	SUNGD
US Agency	Federal National Mortgage Association	FNMA-DN-99.879-EE1-48	313588EE1	.225	.225	.444	09/30/2010	04/11/2011	25,000,000.00	24,969,843.75	24,976,562.50	99.906250	SUNGD
US Agency	Federal National Mortgage Association	FNMA-DN-99.751-EX9-43	313588EX9	.320	.321	.490	07/22/2010	04/28/2011	25,000,000.00	24,937,777.78	24,976,562.50	99.906250	SUNGD
Total				Count 8	.266	.266	.274			195,000,000.00	194,683,890.97	194,909,375.00	99.953526

LOCAL AGENCY INVESTMENT FUND	Issuer	Sec. Description	CUSIP	Coupon Rate	Yield to Maturity	Modified Duration	Purchase Date	Maturity Date	Current Par Value	Current Book Value	Market Value	Market Price	Price Source
Local Agency Investment Fund	California State Pool	LOCAL AGENCY INVESTMENT FUND		.510	.510	.003	03/31/2003	11/01/2010	49,157,679.76	49,157,679.76	49,157,679.76	100.000000	BOOK
Total				Count 1	.510	.510	.003		49,157,679.76	49,157,679.76	49,157,679.76	100.000000	

REPURCHASE AGREEMENT	Issuer	Sec. Description	CUSIP	Coupon Rate	Yield to Maturity	Modified Duration	Purchase Date	Maturity Date	Current Par Value	Current Book Value	Market Value	Market Price	Price Source
Repurchase Agreement	Overnight Repo	REPURCHASE AGREEMENT ACT-360		.190	.190	.003	10/29/2010	11/01/2010	34,628,842.00	34,628,842.00	34,628,842.00	100.000000	BOOK
Total				Count 1	.190	.190	.003		34,628,842.00	34,628,842.00	34,628,842.00	100.000000	

COMMERCIAL PAPER	Issuer	Sec. Description	CUSIP	Coupon Rate	Yield to Maturity	Modified Duration	Purchase Date	Maturity Date	Current Par Value	Current Book Value	Market Value	Market Price	Price Source
Commercial Paper	Societe Generale North America, Inc.	CP-SOCNAM-99.995-L50-25	83365SL50	.235	.235	.014	10/29/2010	11/05/2010	25,000,000.00	24,998,857.64	24,999,305.56	99.997222	SUNGD
Commercial Paper	Toyota Motor Credit Corp.	CP-TOYCC-99.800-Q49-24	89233HQ49	.390	.391	.339	09/01/2010	03/04/2011	25,000,000.00	24,950,166.67	24,973,520.83	99.894083	SUNGD
Commercial Paper	Nestle Capital Corp.	CP-NESCPP-99.873-SD5-38	64105HSD5	.230	.230	.531	10/27/2010	05/13/2011	25,000,000.00	24,968,375.00	24,949,069.44	99.796278	SUNGD
Total				Count 3	.285	.285	.295		75,000,000.00	74,917,399.31	74,921,895.83	99.895861	

NEGOTIABLE CD	Issuer	Sec. Description	CUSIP	Coupon Rate	Yield to Maturity	Modified Duration	Purchase Date	Maturity Date	Current Par Value	Current Book Value	Market Value	Market Price	Price Source
Negotiable CDs	Royal Bank of Canada NY	CD-RY-100.00-T62-41	78009JT62	.250	.250	.378	09/14/2010	03/18/2011	25,000,000.00	25,000,000.00	25,005,739.88	100.022960	SUNGD
Total				Count 1	.250	.250	.378		25,000,000.00	25,000,000.00	25,005,739.88	100.022960	

NON-NEGOTIABLE CD	Issuer	Sec. Description	CUSIP	Coupon Rate	Yield to Maturity	Modified Duration	Purchase Date	Maturity Date	Current Par Value	Current Book Value	Market Value	Market Price	Price Source
Non-Negotiable CDs	Neighborhood National Bank CDARS	NNCD-CDARS-100.00-04		1.400	1.400	.260	02/04/2010	02/03/2011	10,000,000.00	10,000,000.00	10,000,000.00	100.000000	USERP
Total				Count 1	1.400	1.400	.260		10,000,000.00	10,000,000.00	10,000,000.00	100.000000	

POOLED INVESTMENTS AT OCTOBER 31, 2010 - PORTFOLIO POSITION DETAIL

CORPORATE MTN/BONDS	Issuer	Sec. Description	CUSIP	Coupon Rate	Yield to Maturity	Modified Duration	Purchase Date	Maturity Date	Current Par Value	Current Book Value	Market Value	Market Price	Price Source
Medium Term Note (FDIC Insured)	Bank of America NA	MTN-BAC-101.186-AA9-27	06052AAA9	1.700	.849	.145	12/23/2009	12/23/2010	5,000,000.00	5,042,274.41	5,010,937.50	100.21875	SUNGD
Medium Term Note (FDIC Insured)	General Electric Capital Corp.	MTN-GE-99.932-AG2-05	36967HAG2	1.625	1.660	.186	07/07/2010	01/07/2011	5,000,000.00	4,999,141.84	5,014,100.00	100.282	USERP
Medium Term Note	Cisco Systems Inc.	MTN-CSCO-106.106-ABB-10	17275RAB8	5.250	1.768	.312	08/22/2010	02/22/2011	10,000,000.00	10,172,581.26	10,146,875.00	101.46875	SUNGD
Medium Term Note (FDIC Insured)	JP Morgan Chase & Co.	MTN-JPM-99.961-AG9-83	481247AG9	1.650	1.670	.315	08/23/2010	02/23/2011	2,000,000.00	1,999,803.40	2,008,600.00	100.43	USERP
Medium Term Note (FDIC Insured)	State Street Bank and Trust Co.	MTN-STT-99.952-AA0-38	85744RAA0	1.850	1.874	.370	09/15/2010	03/15/2011	5,000,000.00	4,999,400.83	5,031,250.00	100.625	SUNGD
Medium Term Note (FDIC Insured)	Citibank NA	MTN-C-99.975-AA1-43	17314JAA1	1.625	1.637	.411	09/30/2010	03/30/2011	5,000,000.00	4,999,690.07	5,029,050.00	100.581	USERP
Medium Term Note (FDIC Insured)	Citigroup Funding Inc.	MTN-C-99.971-AB7-43	17313YAB7	1.375	1.390	.508	05/05/2009	05/05/2011	5,000,000.00	4,998,550.00	5,033,000.00	100.66	USERP
Medium Term Note	Hewlett-Packard Co.	MTN-HPQ-99.967-AX1-38	428236AX1	2.250	2.267	.567	05/27/2009	05/27/2011	1,000,000.00	999,670.00	1,011,920.00	101.192	USERP
Medium Term Note (FDIC Insured)	Citigroup Funding Inc.	MTN-C-99.828-AC5-43	17313YAC5	1.250	1.338	.586	06/04/2009	06/03/2011	5,000,000.00	4,991,400.00	5,031,250.00	100.625	SUNGD
Medium Term Note (FDIC Insured)	PNC Funding Corp.	MTN-PNC-99.820-AA1-43	69351CAA1	1.875	1.949	.637	12/22/2008	06/22/2011	5,000,000.00	4,991,000.00	5,054,900.00	101.098	USERP
Medium Term Note (FDIC Insured)	Citibank NA	MTN-C-99.930-AK9-43	17314JAK9	1.500	1.535	.693	06/30/2009	07/12/2011	5,000,000.00	4,996,500.00	5,043,000.00	100.86	USERP
Medium Term Note (FDIC Insured)	Goldman Sachs	MTN-GS-100.467-AF8-27	38146FAF8	1.625	1.380	.702	08/07/2009	07/15/2011	10,000,000.00	10,046,700.00	10,093,900.00	100.939	USERP
Medium Term Note	Procter & Gamble Int'l Finance	MTN-PG-99.926-AE0-38	742732AE0	1.350	1.388	.816	08/28/2009	08/26/2011	5,000,000.00	4,996,300.00	5,042,600.00	100.852	USERP
Medium Term Note	Northern Trust Corp.	MTN-NTRS-104.956-AG9-27	665859AG9	5.300	.486	.821	08/17/2010	08/29/2011	5,000,000.00	5,247,800.00	5,201,562.50	104.03125	SUNGD
Medium Term Note (NCUA Insured)	US Central Federal Credit Union	MTN-USCENT-99.949-AA0-27	90345AAA0	1.250	1.276	.964	10/19/2009	10/19/2011	10,000,000.00	9,994,900.00	10,078,125.00	100.78125	SUNGD
Medium Term Note	3M Company	MTN-MMM-106.554-AF2-83	88579EAF2	4.500	1.609	.971	07/06/2009	11/01/2011	5,000,000.00	5,327,700.00	5,203,400.00	104.068	USERP
Medium Term Note	General Electric Capital Corp.	MTN-GE-SC1110-101.90-Z56-07	36962GZ56	5.500	4.114	1.000	06/11/2010	11/15/2011	10,000,000.00	10,229,722.22	10,201,600.00	102.016	USERP
Medium Term Note (FDIC Insured)	Wells Fargo & Company	MTN-WFC-99.883-AA4-38	949744AA4	3.000	3.041	1.083	12/10/2008	12/09/2011	5,000,000.00	4,994,150.00	5,143,750.00	102.875	SUNGD
Medium Term Note (FDIC Insured)	American Express Bank FSB	MTN-AXP-99.921-AC0-43	02580HAC0	3.150	3.178	1.082	12/11/2008	12/09/2011	5,000,000.00	4,996,050.00	5,153,906.25	103.078125	SUNGD
Medium Term Note (FDIC Insured)	General Electric Capital Corp.	MTN-GE-103.727-AD9-38	36967HAD9	3.000	1.181	1.084	11/10/2009	12/09/2011	5,000,000.00	5,186,350.00	5,143,750.00	102.875	SUNGD
Medium Term Note	Berkshire Hathaway Inc.	MTN-BRK-99.935-AZ1-27	084670AZ1	1.400	1.433	1.265	02/11/2010	02/10/2012	10,000,000.00	9,993,500.00	10,110,900.00	101.109	USERP
Medium Term Note	Chevron Corp.	MTN-CVX-103.462-AK3-10	166751AK3	3.450	2.168	1.314	05/15/2009	03/03/2012	5,000,000.00	5,173,100.00	5,180,600.00	103.612	USERP
Medium Term Note (FDIC Insured)	Morgan Stanley	MTN-MS-99.859-AP5-38	61757UAP5	2.250	2.299	1.350	03/13/2009	03/13/2012	5,000,000.00	4,992,950.00	5,125,000.00	102.5	SUNGD
Medium Term Note (FDIC Insured)	Citigroup Funding Inc.	MTN-C-99.731-AF9-43	17314AAF9	2.000	2.093	1.399	03/30/2009	03/30/2012	5,000,000.00	4,986,550.00	5,110,800.00	102.216	USERP
Medium Term Note (FDIC Insured)	Bank of America NA	MTN-BAC-99.909-AG6-05	06050BAG6	2.100	2.130	1.484	02/25/2009	04/30/2012	5,000,000.00	4,995,450.00	5,127,750.00	102.555	USERP
Medium Term Note (FDIC Insured)	Bank of America NA	MTN-BAC-100.630-AG6-26	06050BAG6	2.100	1.883	1.484	04/29/2009	04/30/2012	5,000,000.00	5,031,500.00	5,127,750.00	102.555	USERP
Medium Term Note (FDIC Insured)	Citibank NA	MTN-C-99.739-AB2-43	17290CAB2	1.875	1.965	1.489	05/07/2009	05/07/2012	5,000,000.00	4,986,950.00	5,112,500.00	102.25	SUNGD
Medium Term Note (FDIC Insured)	Citibank NA	MTN-C-99.699-AG8-43	17314JAG8	1.875	1.979	1.564	06/04/2009	06/04/2012	5,000,000.00	4,984,950.00	5,112,950.00	102.259	USERP
Medium Term Note (FDIC Insured)	JP Morgan Chase & Co.	MTN-JPM-99.938-AK0-83	481247AK0	2.200	2.220	1.590	02/23/2009	06/15/2012	5,000,000.00	4,996,900.00	5,141,750.00	102.835	USERP
Medium Term Note (FDIC Insured)	Wells Fargo & Company	MTN-WFC-99.974-AC0-83	949744AC0	2.125	2.134	1.591	03/30/2009	06/15/2012	5,000,000.00	4,998,700.00	5,139,062.50	102.78125	SUNGD
Medium Term Note (FDIC Insured)	JP Morgan Chase & Co.	MTN-JPM-100.336-AE4-83	481247AE4	2.125	2.008	1.610	06/30/2009	06/22/2012	20,000,000.00	20,067,200.00	20,558,400.00	102.792	USERP
Medium Term Note	Procter & Gamble Co.	MTN-PG-99.927-DR7-05	742718DR7	1.375	1.405	1.730	02/08/2010	08/01/2012	10,000,000.00	9,992,700.00	10,143,750.00	101.4375	SUNGD
Medium Term Note	Berkshire Hathaway Inc.	MTN-BRK-108.516-AY7-27	084664AY7	5.125	.659	1.802	10/13/2010	09/15/2012	4,500,000.00	4,901,157.50	4,874,310.00	108.318	USERP
Medium Term Note	Wal-Mart Stores Inc.	MTN-WMT-99.657-CW1-07	931142CW1	.750	.866	2.955	10/25/2010	10/25/2013	10,000,000.00	9,965,700.00	9,965,700.00	99.657	BOOK
		Total	Count 34	2.409	1.792	1.148			212,500,000.00	214,276,991.53	216,508,698.75	101.886446	
									Grand Total	1,966,941,521.76	1,971,639,381.56	1,985,822,357.13	



GLOSSARY OF INVESTMENT TERMS

BOOK VALUE: The original cost of the investment, plus accrued interest and amortization of any premium or discount.

CERTIFICATE OF DEPOSIT (CD or NCD): A deposit of funds at a bank for a specified period of time that earns interest at a specified rate. Commonly known as "CDs" or "negotiable CDs."

COUPON: The annual rate at which a bond pays interest.

CUSIP: The number identifying all stocks and registered bonds, using the Committee on Uniform Securities Identification Procedures (CUSIP).

DURATION: The weighted average time to maturity of a bond where the weights are the present values of future cash flows. Duration measures the price sensitivity of a bond to changes in interest rates.

LOCAL AGENCY INVESTMENT FUND (LAIF): An investment pool sponsored by the State of California and administered/managed by the State Treasurer's Office. Local government units, with consent of the local governing body of that agency, may voluntarily deposit surplus funds for the purpose of investment.

MARKET VALUE: The price at which a security is trading and could presumably be purchased or sold.

MATURITY: The date upon which the principal or stated value of an investment becomes due and payable.

PAR VALUE: The amount of principal which must be paid at maturity. Also referred to as the face amount of a bond, normally quoted in \$1.000 increments per bond.

REPURCHASE AGREEMENT (RP OR REPO): The purchase of securities, on a temporary basis, with the seller's simultaneous agreement to repurchase the securities at a later date at a specified price that includes interest for the buyer's holding period. In essence, this is a collateralized investment whereby the security "buyer" lends the "seller" money for the period of the agreement.

U. S. GOVERNMENT AGENCY SECURITIES: Debt securities issued by U. S. Government sponsored enterprises and federally related institutions. These government agencies include: Federal Home Loan Banks (FHLB); Federal Home Loan Mortgage Corporation (FHLMC, or "Freddie Mac"); Federal National Mortgage Association (FNMA, or "Fannie Mae"); Federal Farm Credit Banks (FFCB); and Tennessee Valley Authority (TVA).

U.S. TREASURY SECURITIES: Securities issued by the U. S. Treasury and backed by the full faith and credit of the United States. Treasuries are considered to have no credit risk, and are the benchmark for interest rates on all other securities in the U.S. and overseas. The Treasury issues both discounted securities and fixed coupon notes and bonds.

WEIGHTED AVERAGE DAYS TO MATURITY: The weighted average of the remaining term to maturity of all of the assets in an investment pool or securities portfolio, as expressed in days.

YIELD: The rate of annual income return on an investment, expressed as a percentage.

(a) **EARNED INCOME YIELD** is the annual income from an investment divided by the current market value.

(b) **YIELD TO MATURITY** is the rate of return earned on an investment considering all cash flows and timing factors: interest earnings, discounts, and premiums above par.

For additional glossary terms, previous Investment Reports, and City Investment Policy, please visit the Office of the City Treasurer's website at: <http://www.sandiego.gov/treasurer/investments/>