

POOLED INVESTMENTS AT SEPTEMBER 30, 2012 - SUMMARY & STATISTICS

City of San Diego
Office of the City Treasurer



ASSET ALLOCATION

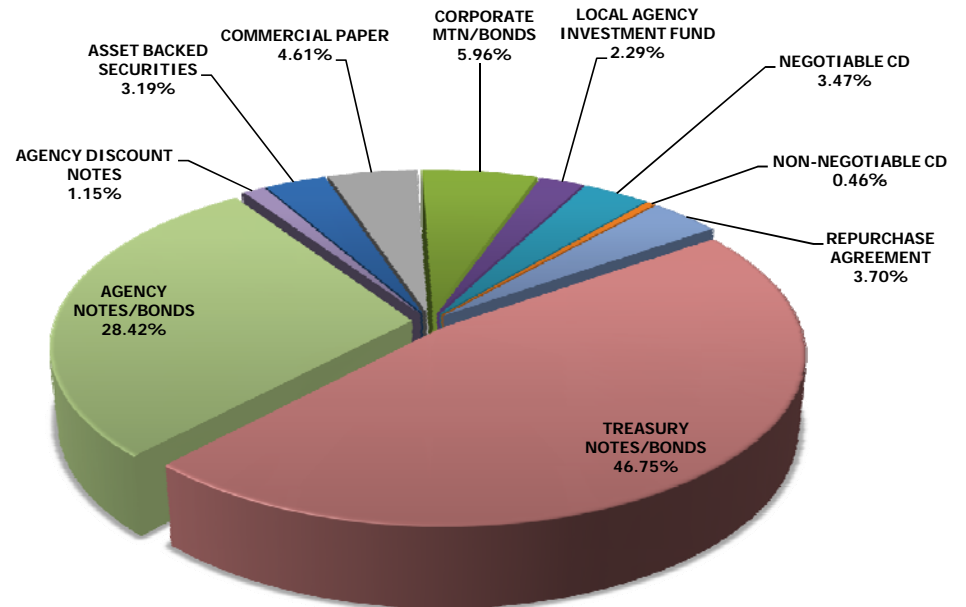
Assets (000's)	Current Par Value	Current Book Value	Market Value	Mkt/Book	Yield to Maturity
ASSET BACKED SECURITIES	69,000	68,999	69,142	100.21%	0.49%
COMMERCIAL PAPER	100,000	99,774	99,660	99.89%	0.32%
CORPORATE MTN/BONDS	127,500	128,965	128,692	99.79%	0.78%
LOCAL AGENCY INVESTMENT FUND	49,519	49,519	49,519	100.00%	0.36%
NEGOTIABLE CD	75,000	75,000	75,004	100.00%	0.56%
NON-NEGOTIABLE CD	10,000	10,000	10,000	100.00%	1.25%
REPURCHASE AGREEMENT	79,998	79,998	79,998	100.00%	0.15%
TREASURY NOTES/BONDS	1,010,000	1,011,271	1,013,644	100.23%	0.52%
AGENCY NOTES/BONDS	615,000	614,882	616,593	100.28%	0.59%
AGENCY DISCOUNT NOTES	25,000	24,953	24,985	100.13%	0.19%
Totals (000's):	2,161,017	2,163,362	2,167,236	100.18%	0.53%

Portfolio Breakdown & Statistics

	Liquidity	Core
Portfolio Size	\$761,578,360	\$1,401,783,494
% of total pool	35.20%	64.80%
Portfolio Duration*	0.33	1.64
Index Duration*	0.37	1.89
% of index	88.25%	87.21%
Weighted Average Days to Maturity	130	710
Earned Income Yield	0.497%	0.827%

* 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 1.710.



Pooled Portfolio Composition by Book Value

POOLED INVESTMENTS AT SEPTEMBER 30, 2012 - MATURITY DISTRIBUTION

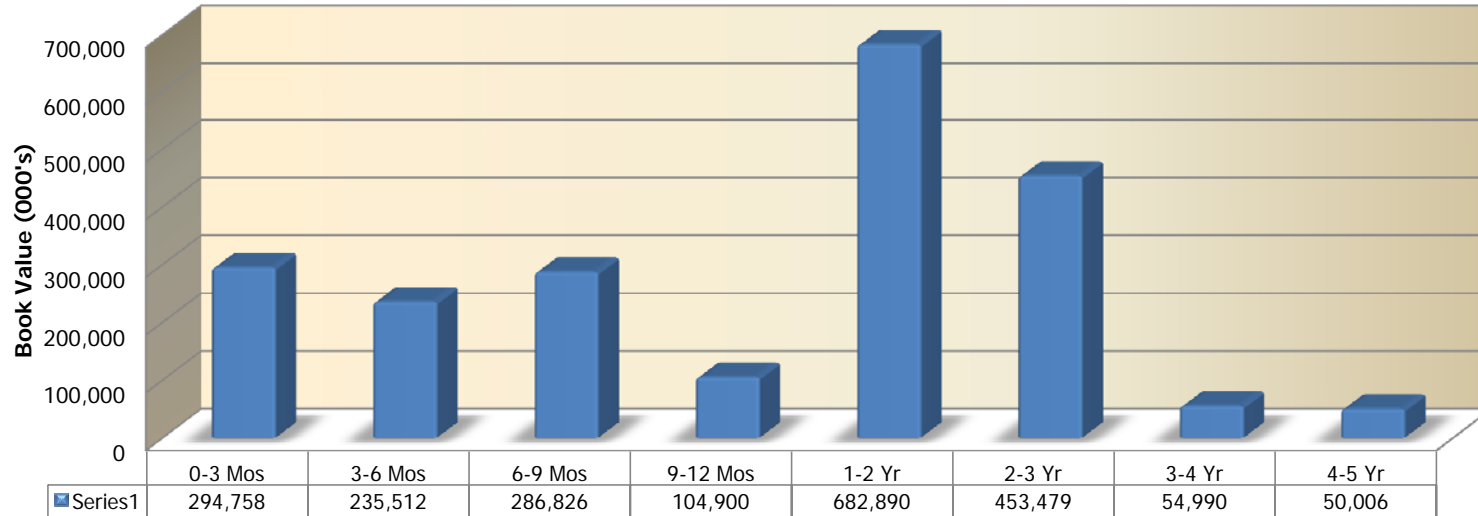
City of San Diego
Office of the City Treasurer



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)
ASSET BACKED SECURITIES						33,999	25,000	10,000	68,999
COMMERCIAL PAPER		49,905	49,869						99,774
CORPORATE MTN/BONDS	15,233	30,611	22,150		55,910	5,061			128,965
LOCAL AGENCY INVESTMENT FUND	49,519								49,519
NEGOTIABLE CD	50,000			25,000					75,000
NON-NEGOTIABLE CD		10,000							10,000
REPURCHASE AGREEMENT	79,998								79,998
TREASURY NOTES/BONDS		99,905	24,949	79,900	507,066	299,451			1,011,271
AGENCY NOTES/BONDS	100,007	45,090	164,906		119,914	114,968	29,990	40,006	614,882
AGENCY DISCOUNT NOTES			24,953						24,953
Totals (000's):	294,758	235,512	286,826	104,900	682,890	453,479	54,990	50,006	2,163,362
% of Portfolio	13.62%	10.89%	13.26%	4.85%	31.57%	20.96%	2.54%	2.31%	100.00%

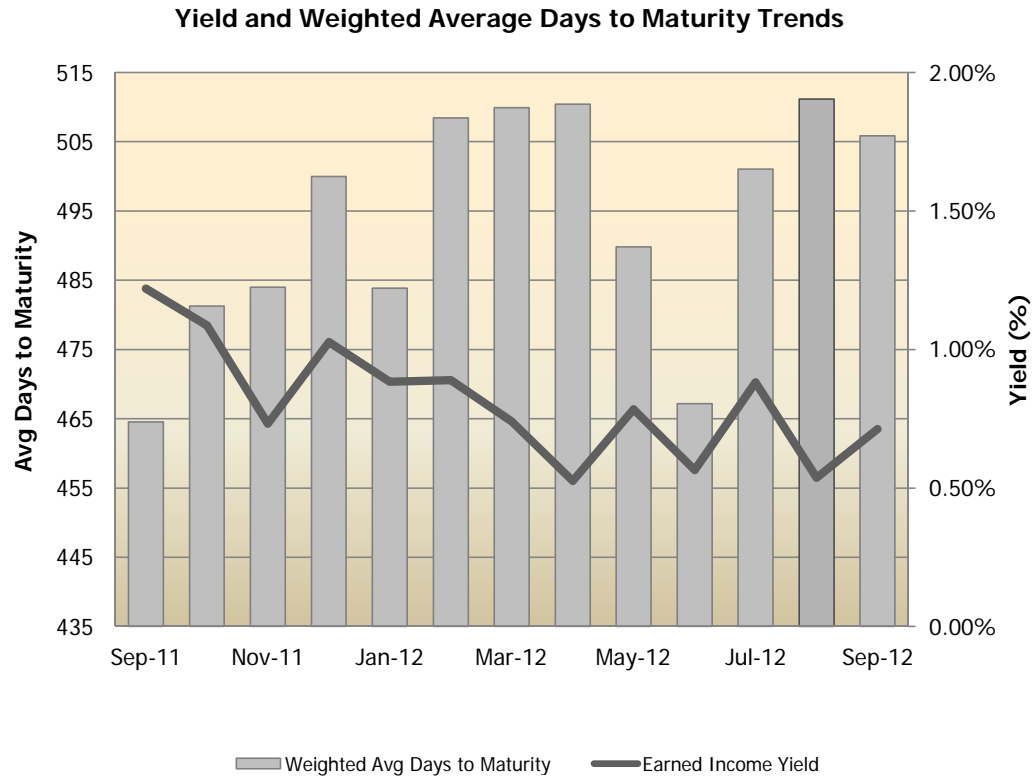
Maturity Distribution
September 30, 2012





PORTFOLIO - EARNED INCOME YIELD

Month	Earned Income Yield	Weighted Avg Days to Maturity
Sep-11	1.22%	464.53
Oct-11	1.09%	481.29
Nov-11	0.73%	484.01
Dec-11	1.03%	499.96
Jan-12	0.88%	483.84
Feb-12	0.89%	508.44
Mar-12	0.74%	509.93
Apr-12	0.53%	510.44
May-12	0.78%	489.82
Jun-12	0.57%	467.16
Jul-12	0.88%	501.04
Aug-12	0.54%	511.15
Sep-12	0.71%	505.83

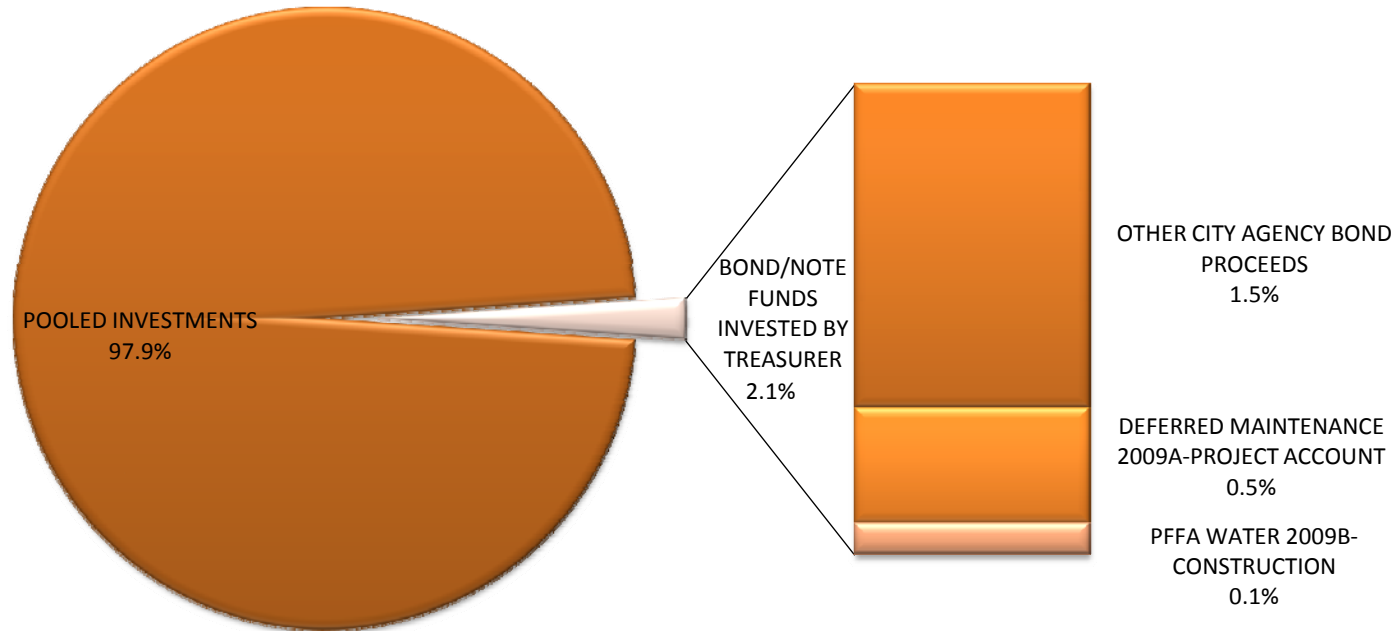


INVESTMENTS AT SEPTEMBER 30, 2012 - SUMMARY BY FUND TYPE



INVESTMENT STATUS SUMMARY BY FUND TYPE

Category	Cost of Invest Held	% of Total	Market Value
POOLED INVESTMENTS:	2,163,361,854.08	97.9%	2,167,236,022.34
BOND/NOTE FUNDS INVESTED BY TREASURER	47,218,652.90	2.1%	47,244,634.46
PFFA WATER 2009B-CONSTRUCTION	3,095,892.50	0.1%	3,099,566.00
DEFERRED MAINTENANCE 2009A-PROJECT ACCOUNT	11,556,969.74	0.5%	11,563,629.65
OTHER CITY AGENCY BOND PROCEEDS	32,565,790.66	1.5%	32,581,438.81
TOTAL INVESTED FUNDS:	2,210,580,506.98	100.0%	2,214,480,656.80



POOLED INVESTMENTS AT SEPTEMBER 30, 2012 - 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-99.925-PR5-26	912828PR5	0.625	0.662	0.337	1/31/2012	1/31/2013	25,000,000.00	24,990,689.41	25,041,000.00	100.164000	SUNGD
US Treasury Note	US Treasury	TN-100.078-MN7-05	912828MN7	1.375	1.348	0.378	8/15/2012	2/15/2013	25,000,000.00	25,003,321.40	25,115,250.00	100.461000	SUNGD
US Treasury Note	US Treasury	TN-99.730-QK9-26	912828QK9	0.625	0.766	0.413	2/29/2012	2/28/2013	25,000,000.00	24,964,964.78	25,049,750.00	100.199000	SUNGD
US Treasury Note	US Treasury	TN-99.367-MT4-43	912828MT4	1.375	1.592	0.454	3/15/2012	3/15/2013	25,000,000.00	24,946,483.65	25,138,750.00	100.555000	SUNGD
US Treasury Note	US Treasury	TN-99.794-NH9-27	912828NH9	1.125	1.195	0.706	6/15/2010	6/15/2013	25,000,000.00	24,948,581.00	25,166,000.00	100.664000	SUNGD
US Treasury Note	US Treasury	TN-99.898-NN6-38	912828NN6	1.000	1.035	0.789	7/15/2010	7/15/2013	25,000,000.00	24,974,587.00	25,161,000.00	100.644000	SUNGD
US Treasury Note	US Treasury	TN-100.015-QW3-05	912828QW3	0.375	0.367	0.832	8/1/2011	7/31/2013	25,000,000.00	25,003,906.25	25,041,000.00	100.164000	SUNGD
US Treasury Note	US Treasury	TN-99.841-NU0-27	912828NU0	0.750	0.804	0.873	8/16/2010	8/15/2013	10,000,000.00	9,984,154.20	10,049,200.00	100.492000	SUNGD
US Treasury Note	US Treasury	TN-99.687-NU0-05	912828NU0	0.750	0.859	0.873	9/13/2010	8/15/2013	20,000,000.00	19,937,500.00	20,098,400.00	100.492000	SUNGD
US Treasury Note	US Treasury	TN-100.460-PU8-22	912828PU8	0.500	0.262	1.121	12/7/2011	11/15/2013	25,000,000.00	25,115,234.38	25,082,000.00	100.328000	SUNGD
US Treasury Note	US Treasury	TN-103.531-JT8-38	912828JT8	2.000	0.295	1.152	11/1/2011	11/30/2013	25,000,000.00	25,882,812.50	25,519,500.00	102.078000	SUNGD
US Treasury Note	US Treasury	TN-103.437-JT8-07	912828JT8	2.000	0.273	1.152	12/1/2011	11/30/2013	25,000,000.00	25,859,375.00	25,519,500.00	102.078000	SUNGD
US Treasury Note	US Treasury	TN-100.00-RS1-26	912828RS1	0.250	0.250	1.165	12/1/2011	11/30/2013	25,000,000.00	25,000,000.00	25,012,750.00	100.051000	SUNGD
US Treasury Note	US Treasury	TN-100.972-PL8-82	912828PL8	0.750	0.271	1.203	12/1/2011	12/15/2013	25,000,000.00	25,243,164.06	25,161,000.00	100.644000	SUNGD
US Treasury Note	US Treasury	TN-99.914-SB7-25	912828SB7	0.250	0.294	1.331	2/22/2012	1/31/2014	25,000,000.00	24,978,515.63	25,011,750.00	100.047000	SUNGD
US Treasury Note	US Treasury	TN-100.199-QH6-07	912828QH6	1.250	1.181	1.366	3/1/2011	2/15/2014	25,000,000.00	25,049,804.69	25,351,500.00	101.406000	SUNGD
US Treasury Note	US Treasury	TN-99.980-PZ7-43	912828PZ7	1.250	1.257	1.449	4/1/2011	3/15/2014	20,000,000.00	19,996,093.75	20,296,800.00	101.484000	SUNGD
US Treasury Note	US Treasury	TN-99.835-SL5-82	912828SL5	0.250	0.333	1.498	4/2/2012	3/31/2014	25,000,000.00	24,958,984.37	25,007,750.00	100.031000	SUNGD
US Treasury Note	US Treasury	TN-99.824-QC7-43	912828QC7	1.250	1.310	1.523	4/15/2011	4/15/2014	25,000,000.00	24,956,013.75	25,389,750.00	101.559000	USERP
US Treasury Note	US Treasury	TN-99.976-SR2-26	912828SR2	0.250	0.262	1.580	5/1/2012	4/30/2014	25,000,000.00	24,994,310.46	25,006,750.00	100.027000	SUNGD
US Treasury Note	US Treasury	TN-99.984-SW1-82	912828SW1	0.250	0.258	1.663	6/1/2012	5/31/2014	25,000,000.00	24,996,264.52	25,007,750.00	100.031000	SUNGD
US Treasury Note	US Treasury	TN-99.882-TA8-82	912828TA8	0.250	0.309	1.746	7/2/2012	6/30/2014	35,000,000.00	34,959,459.92	35,006,650.00	100.019000	SUNGD
US Treasury Note	US Treasury	TN-99.945-QU7-26	912828QU7	0.625	0.643	1.782	7/15/2011	7/15/2014	25,000,000.00	24,986,328.13	25,170,000.00	100.680000	SUNGD
US Treasury Note	US Treasury	TN-99.804-TF7-27	912828TF7	0.125	0.223	1.831	7/31/2012	7/31/2014	25,000,000.00	24,951,171.88	24,948,250.00	99.793000	SUNGD
US Treasury Note	US Treasury	TN-100.511-RB8-43	912828RB8	0.500	0.326	1.868	9/1/2011	8/15/2014	25,000,000.00	25,127,929.68	25,120,000.00	100.480000	SUNGD
US Treasury Note	US Treasury	TN-100.007-TL4-07	912828TL4	0.250	0.246	1.913	9/4/2012	8/31/2014	100,000,000.00	100,010,574.93	100,019,000.00	100.019000	SUNGD
US Treasury Note	US Treasury	TN-99.866-RL6-07	912828RL6	0.500	0.545	2.029	10/17/2011	10/15/2014	25,000,000.00	24,966,628.00	25,127,000.00	100.508000	SUNGD
US Treasury Note	US Treasury	TN-99.972-RQ5-07	912828RQ5	0.375	0.384	2.116	11/15/2011	11/15/2014	25,000,000.00	24,993,164.06	25,060,500.00	100.242000	SUNGD
US Treasury Note	US Treasury	TN-99.863-RZ5-43	912828RZ5	0.250	0.297	2.285	2/1/2012	1/15/2015	25,000,000.00	24,965,820.31	24,992,250.00	99.969000	SUNGD
US Treasury Note	US Treasury	TN-99.492-SE1-82	912828SE1	0.250	0.423	2.369	3/1/2012	2/15/2015	25,000,000.00	24,873,046.88	24,984,500.00	99.938000	SUNGD
US Treasury Note	US Treasury	TN-99.660-SK7-82	912828SK7	0.375	0.491	2.449	4/2/2012	3/15/2015	25,000,000.00	24,915,039.06	25,060,500.00	100.242000	SUNGD
US Treasury Note	US Treasury	TN-99.992-SP6-82	912828SP6	0.375	0.378	2.528	5/1/2012	4/15/2015	25,000,000.00	25,002,145.23	25,054,750.00	100.219000	SUNGD
US Treasury Note	US Treasury	TN-99.699-SU5-43	912828SU5	0.250	0.352	2.616	6/1/2012	5/15/2015	25,000,000.00	24,927,691.92	24,974,500.00	99.898000	SUNGD
US Treasury Note	US Treasury	TN-99.898-SZ4-27	912828SZ4	0.375	0.410	2.694	7/2/2012	6/15/2015	25,000,000.00	24,978,963.88	25,052,750.00	100.211000	SUNGD
US Treasury Note	US Treasury	TN-99.812-TD2-26	912828TD2	0.250	0.314	2.782	7/31/2012	7/15/2015	25,000,000.00	24,955,842.39	24,963,000.00	99.852000	SUNGD
US Treasury Note	US Treasury	TN-99.816-TK6-26	912828TK6	0.250	0.313	2.866	9/4/2012	8/15/2015	75,000,000.00	74,872,494.91	74,883,000.00	99.844000	SUNGD
		Total	Count 36		0.590	0.522	1.655		1,010,000,000.00	1,011,271,061.98	1,013,643,800.00	100.360772	

AGENCY 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
Agency Note	Federal Home Loan Bank	FHLB-99.965-XH5-43	313375XH5	0.230	0.264	0.066	10/24/2011	10/24/2012	25,000,000.00	24,991,477.25	25,000,750.00	100.003000	SUNGD
Agency Note	Federal Home Loan Bank	FHLB-100.00-BV6-38	313376BV6	0.200	0.200	0.104	11/7/2011	11/7/2012	25,000,000.00	25,000,000.00	25,000,500.00	100.002000	SUNGD
Agency Note	Federal Home Loan Bank	FHLB-99.977-F26-07	313376F26	0.180	0.203	0.148	11/25/2011	11/23/2012	25,000,000.00	24,994,250.00	25,000,000.00	100.000000	SUNGD
Agency Note	Federal Home Loan Bank	FHLB-100.018-KK0-07	313376KK0	0.210	0.183	0.225	4/19/2012	12/21/2012	25,000,000.00	25,021,708.33	25,001,750.00	100.007000	SUNGD
Agency Note	Federal Farm Credit Bank	FFCB-100.392-6W8-46	31331J6W8	0.750	0.214	0.263	4/10/2012	1/4/2013	25,000,000.00	25,098,133.75	25,036,750.00	100.147000	SUNGD
Agency Note	Federal Farm Credit Bank	FFCB-99.737-BV4-07	31331JBV4	1.750	1.836	0.394	8/21/2012	2/21/2013	20,000,000.00	19,991,457.72	20,115,800.00	100.579000	SUNGD
Agency Note	Federal Home Loan Bank	FHLB-99.987-W49-86	313378W49	0.240	0.253	0.533	4/13/2012	4/12/2013	25,000,000.00	24,996,765.25	25,007,500.00	100.030000	SUNGD
Agency Note	Federal Home Loan Bank	FHLB-99.995-DV8-27	313379DV8	0.230	0.235	0.608	5/9/2012	5/9/2013	25,000,000.00	24,998,750.00	25,004,500.00	100.018000	SUNGD

POOLED INVESTMENTS AT SEPTEMBER 30, 2012 - PORTFOLIO POSITION DETAIL

Agency Note	Federal Home Loan Bank	FHLB-QC1112-100.00-HE2-86	313379HE2	0.300	0.300	0.660	5/30/2012	5/28/2013	20,000,000.00	20,000,000.00	20,001,800.00	100.009000	SUNGD
Agency Note	Federal Farm Credit Bank	FFCB-99.977-SH2-38	3133EASH2	0.220	0.243	0.677	6/4/2012	6/4/2013	25,000,000.00	24,994,250.00	25,001,750.00	100.007000	SUNGD
Agency Note	NCUA Guaranteed	NCUAGT-FRN-100.00-AA9-07	62889KAA9	0.248	0.248	0.699	6/16/2011	6/12/2013	20,000,000.00	20,000,000.00	20,000,000.00	100.000000	BOOK
Agency Note	Federal Farm Credit Bank	FFCB-99.688-PK3-41	31331JPK3	1.375	1.479	0.733	5/25/2010	6/25/2013	25,000,000.00	24,922,000.00	25,228,000.00	100.912000	SUNGD
Agency Note	Federal Home Loan Bank	FHLB-99.976-Y78-43	313379Y78	0.240	0.263	0.744	6/28/2012	6/28/2013	25,000,000.00	24,994,152.00	25,007,500.00	100.030000	SUNGD
Agency Note	Federal Home Loan Mortgage Corporation	FHLMC-99.978-3H3-07	3134G23H3	0.500	0.511	1.038	10/20/2011	10/15/2013	15,000,000.00	14,996,700.00	15,044,400.00	100.296000	SUNGD
Agency Note	Federal Home Loan Mortgage Corporation	FHLMC-OT0213-100.00-MH0-27	3134G3MH0	0.450	0.450	1.388	2/21/2012	2/21/2014	20,000,000.00	20,000,000.00	20,021,600.00	100.108000	SUNGD
Agency Note	Federal Farm Credit Bank	FFCB-99.803-AH3-07	31331KAH3	1.125	1.190	1.400	1/19/2011	2/27/2014	25,000,000.00	24,950,750.00	25,302,750.00	101.211000	SUNGD
Agency Note	Intl Bank of Reconstruction & Development	IBRD-OT0413-100.00-KX1-82	45905UKX1	0.550	0.550	1.561	4/25/2012	4/25/2014	25,000,000.00	25,000,000.00	25,115,500.00	100.462000	SUNGD
Agency Note	Intl Bank of Reconstruction & Development	IBRD-OT0613-100.00-LC6-86	459058CS0	0.550	0.550	1.675	6/6/2012	6/6/2014	10,000,000.00	10,000,000.00	10,000,000.00	100.000000	BOOK
Agency Note	Federal Home Loan Mortgage Corporation	FHLMC-99.868-CV9-46	3133EACV9	1.000	1.043	1.893	7/5/2011	8/27/2014	25,000,000.00	24,967,800.00	25,351,750.00	101.407000	SUNGD
Agency Note	Federal National Mortgage Association	FNMA-OT1012-100.197-EJ8-07	3135G0EJ8	0.850	0.778	2.046	1/9/2012	10/24/2014	20,000,000.00	20,039,400.00	20,007,000.00	100.035000	SUNGD
Agency Note	Federal Home Loan Mortgage Corporation	FHLMC-OT0214-100.00-MR8-43	3134G3MR8	0.550	0.550	2.356	2/13/2012	2/13/2015	20,000,000.00	20,000,000.00	20,075,800.00	100.379000	SUNGD
Agency Note	Federal National Mortgage Association	FNMA-OT0214-99.875-HN6-27	3135G0HN6	0.550	0.592	2.395	2/27/2012	2/27/2015	20,000,000.00	19,975,000.00	20,069,000.00	100.345000	SUNGD
Agency Note	Federal National Mortgage Association	FNMA-QC0313-100.00-JB0-43	3135G0JB0	0.700	0.700	2.435	3/13/2012	3/13/2015	10,000,000.00	10,000,000.00	10,013,900.00	100.139000	SUNGD
Agency Note	Federal National Mortgage Association	FNMA-OT0413-100.00-KD4-07	3135G0KD4	0.750	0.750	2.539	4/24/2012	4/24/2015	10,000,000.00	10,000,000.00	10,013,900.00	100.139000	SUNGD
Agency Note	Federal National Mortgage Association	FNMA-QC1112-100.00-LC5-48	3135G0LC5	0.700	0.700	2.638	5/29/2012	5/29/2015	10,000,000.00	10,000,000.00	10,005,000.00	100.050000	SUNGD
Agency Note	Federal Farm Credit Bank	FFCB-99.692-RQ3-07	3133EARQ3	0.500	0.601	2.712	5/23/2012	6/23/2015	15,000,000.00	14,953,800.00	15,045,300.00	100.302000	SUNGD
Agency Note	Federal National Mortgage Association	FNMA-QC1212-100.00-LX9-27	3135G0LX9	0.700	0.700	2.713	6/26/2012	6/26/2015	10,000,000.00	10,000,000.00	10,010,500.00	100.105000	SUNGD
Agency Note	Federal Home Loan Bank	FHLB-99.968-L96-27	313380L96	0.500	0.510	3.113	8/23/2012	11/20/2015	30,000,000.00	29,990,400.00	30,074,700.00	100.249000	SUNGD
Agency Note	Federal Home Loan Mortgage Corporation	FHLMC-QC0113-100.00-YZ7-07	3134G3YZ7	1.100	1.100	4.698	7/25/2012	7/25/2017	10,000,000.00	10,000,000.00	10,017,600.00	100.176000	SUNGD
Agency Note	Federal Home Loan Mortgage Corporation	FHLMC-QC0213-100.00-A42-46	3134G3A42	1.000	1.000	4.762	9/6/2012	8/14/2017	10,000,000.00	10,006,111.11	10,012,300.00	100.123000	SUNGD
Agency Note	Federal Home Loan Bank	FHLB-MC0912-100.00-BV8-46	313380BV8	1.100	1.100	4.770	8/21/2012	8/21/2017	10,000,000.00	10,000,000.00	10,004,600.00	100.046000	SUNGD
Agency Note	Federal Home Loan Bank	FHLB-MC1012-100.00-L39-82	313380L39	1.300	1.300	4.788	9/5/2012	9/5/2017	10,000,000.00	10,000,000.00	10,000,900.00	100.009000	SUNGD
Total				Count 32	0.596	0.592	1.435			615,000,000.00	614,882,105.41	616,593,100.00	100.25941

AGENCY DISCOUNT NOTES	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
Agency Discount Note	Federal Home Loan Mortgage Corporation	FHLMC-DN-99.812-ES6-05	313397ES6	0.190	0.190	0.561	5/2/2012	4/23/2013	25,000,000.00	24,953,027.78	24,984,500.00	99.938000	SUNGD
Total				Count 1	0.190	0.190	0.561		25,000,000.00	24,953,027.78	24,984,500.00	99.938000	

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		0.360	0.360	0.003	3/31/2003	10/1/2012	49,519,286.27	49,519,286.27	49,519,286.27	100.000000	BOOK
Total				Count 1	0.360	0.360	0.003		49,519,286.27	49,519,286.27	49,519,286.27	100.000000	

ASSET BACKED SECURITIES	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
Asset Backed Security	Toyota Auto Receivables Owners Trust	ABS-TAOT-99.993-AB9-38	89236PAB9	0.570	0.575	1.039	4/18/2012	10/15/2014	9,000,000.00	8,999,410.50	9,010,260.00	100.114000	USERP
Asset Backed Security	Honda Auto Receivables Owners Trust	ABS-HAROT-99.999-AB2-26	43813EAB2	0.560	0.560	1.081	4/25/2012	11/17/2014	15,000,000.00	14,999,943.00	15,030,150.00	100.201000	USERP
Asset Backed Security	Chase Issuance Trust	ABS-CHAIT-100.00-FJ8-27	161571FJ8	0.790	0.790	1.369	6/18/2012	6/15/2015	10,000,000.00	10,000,000.00	10,067,200.00	100.672000	USERP
Asset Backed Security	Chase Issuance Trust	ABS-CHAIT-100.00-EZ3-27	161571EZ3	0.341	0.341	1.627	12/28/2011	12/15/2015	25,000,000.00	25,000,000.00	25,034,250.00	100.137000	USERP
Asset Backed Security	Chase Issuance Trust	ABS-CHAIT-100.00-FM1-27	161571FM1	0.357	0.357	2.486	9/13/2012	8/15/2017	10,000,000.00	10,000,000.00	10,000,000.00	100.000000	BOOK
Total				Count 5	0.486	0.486	1.519		69,000,000.00	68,999,353.50	69,141,860.00	100.205594	

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		0.150	0.150	0.003	9/28/2012	10/1/2012	79,997,993.00	79,997,993.00	79,997,993.00	100.000000	BOOK
Total				Count 1	0.150	0.150	0.003		79,997,993.00	79,997,993.00	79,997,993.00	100.000000	

POOLED INVESTMENTS AT SEPTEMBER 30, 2012 - PORTFOLIO POSITION DETAIL

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	Coca-Cola Co.	CP-KOPP-99.841-NJ6-05	19121ANJ6	0.270	0.270	0.301	6/20/2012	1/18/2013	25,000,000.00	24,960,250.00	24,972,750.00	99.891000	SUNGD
Commercial Paper	General Electric Capital Corp.	CP-GECC-99.780-QV2-23	36959HQV2	0.320	0.321	0.493	7/25/2012	3/29/2013	25,000,000.00	24,945,111.11	24,941,576.39	99.766306	SUNGD
Commercial Paper	Toyota Motor Credit Corp.	CP-TOYCC-99.670-SQ0-24	89233GSO0	0.440	0.441	0.646	8/27/2012	5/24/2013	25,000,000.00	24,917,500.00	24,895,555.56	99.582222	SUNGD
Commercial Paper	Nestle Capital Corp.	CP-NEPCPP-99.805-TM6-26	64105GTM6	0.260	0.261	0.723	9/25/2012	6/21/2013	25,000,000.00	24,951,430.56	24,850,236.11	99.400944	SUNGD
		Total	Count 4	0.322	0.323	0.541			100,000,000.00	99,774,291.67	99,660,118.06	99.660118	
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 CD	Svenska Handelsbanken NY	CD-SVSNY-100.00-3Q6-41	86959B3Q6	0.550	0.550	0.033	3/6/2012	10/12/2012	25,000,000.00	25,000,000.00	25,003,580.01	100.014320	SUNGD
Negotiable CD	Swedbank NY	CD-SWEDBK-100.00-KH0-41	87019OKH0	0.730	0.730	0.186	6/1/2012	12/7/2012	25,000,000.00	25,000,000.00	25,000,000.00	100.000000	USERP
Negotiable CD	Toronto Dominion NY	CD-TDNY-100.00-3R4-41	89112X3R4	0.400	0.400	0.914	8/31/2012	8/30/2013	25,000,000.00	25,000,000.00	25,000,000.00	100.000000	USERP
		Total	Count 3	0.560	0.560	0.378			75,000,000.00	75,000,000.00	75,003,580.01	100.004773	
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	Borrego Springs Bank CDARS	NNCD-CDARS-100.00-02		1.250	1.250	0.375	2/16/2012	2/14/2013	10,000,000.00	10,000,000.00	10,000,000.00	100.000000	USERP
		Total	Count 1	1.250	1.250	0.375			10,000,000.00	10,000,000.00	10,000,000.00	100.000000	
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	3M Company	MTN-MMM-107.154-AD7-27	88579EAD7	4.650	0.839	0.208	6/15/2012	12/15/2012	10,000,000.00	10,189,736.52	10,092,400.00	100.924000	SUNGD
Medium Term Note	Caterpillar Financial Services Corp.	MTN-CAT-100.491-4J7-86	14912L4J7	1.900	0.276	0.214	8/28/2012	12/17/2012	5,000,000.00	5,043,286.11	4,987,850.00	99.757000	SUNGD
Medium Term Note	General Electric Capital Corp.	MTN-GE-101.975-4H4-46	36962G4H4	2.800	0.932	0.274	7/8/2012	1/8/2013	10,000,000.00	10,092,950.59	10,063,400.00	100.634000	SUNGD
Medium Term Note	United Parcel Service Inc.	MTN-UPS-102.042-AG1-27	911312AG1	4.500	0.221	0.293	7/23/2012	1/15/2013	5,000,000.00	5,107,100.00	5,061,000.00	101.220000	SUNGD
Medium Term Note	Wells Fargo & Co .	MTN-WFC-102.015-NY3-46	949746NY3	4.375	0.403	0.337	7/27/2012	1/31/2013	10,000,000.00	10,201,500.00	10,132,900.00	101.329000	SUNGD
Medium Term Note	PepsiCo Inc.	MTN-PEP-104.191-BG2-86	713448BG2	4.650	0.305	0.378	2/27/2012	2/15/2013	5,000,000.00	5,209,550.00	5,042,200.00	100.844000	SUNGD
Medium Term Note	Metropolitan Life Insurance	FRN-MET-100.00-AJ1-26	59157BAJ1	0.711	0.711	0.507	4/3/2012	4/3/2013	11,500,000.00	11,500,000.00	11,497,125.00	99.975000	SUNGD
Medium Term Note	General Dynamics Corp.	MTN-GD-106.499-AK4-86	369550AK4	4.250	0.503	0.615	8/17/2011	5/15/2013	10,000,000.00	10,649,900.00	10,249,700.00	102.497000	SUNGD
Medium Term Note	Wal-Mart Stores Inc.	MTN-WMT-99.657-CW1-07	931142CW1	0.750	0.866	1.064	10/25/2010	10/25/2013	10,000,000.00	9,965,700.00	10,043,700.00	100.437000	SUNGD
Medium Term Note	Procter & Gamble Co.	FRN-PG-100.00-DZ9-82	742718DZ9	0.337	0.337	1.369	8/14/2012	2/14/2014	5,000,000.00	5,000,000.00	5,002,450.00	100.049000	SUNGD
Medium Term Note	Wal-Mart Stores Inc.	MTN-WMT-99.73-DA8-43	931142DA8	1.625	1.718	1.518	4/18/2011	4/15/2014	3,000,000.00	2,991,900.00	3,055,200.00	101.840000	SUNGD
Medium Term Note	General Electric Capital Corp.	FRN-GE-100.00-5X8-43	36962G5X8	1.152	1.152	1.551	4/27/2012	4/24/2014	10,000,000.00	10,000,000.00	10,064,300.00	100.643000	SUNGD
Medium Term Note	Colgate-Palmolive Company	MTN-CL-99.854-DT4-82	19416ODT4	1.250	1.300	1.568	5/4/2011	5/1/2014	4,000,000.00	3,994,160.00	4,060,400.00	101.510000	SUNGD
Medium Term Note	Johnson & Johnson	MTN-JNJ-99.883-AX2-27	478160AX2	1.200	1.240	1.607	5/20/2011	5/15/2014	10,000,000.00	9,988,300.00	10,146,700.00	101.467000	SUNGD
Medium Term Note	Google Inc.	MTN-GOOG-99.977-AA0-43	38259PAA0	1.250	1.258	1.618	5/19/2011	5/19/2014	7,000,000.00	6,998,390.00	7,103,320.00	101.476000	SUNGD
Medium Term Note	Procter & Gamble Co.	MTN-PG-99.589-DU0-82	742718DU0	0.700	0.839	1.865	8/15/2011	8/15/2014	7,000,000.00	6,971,230.00	7,044,240.00	100.632000	SUNGD
Medium Term Note	International Business Machines Corp.	MTN-IBM-100.980-GZ8-46	459200GZ8	0.875	0.432	2.062	8/9/2012	10/31/2014	5,000,000.00	5,061,031.25	5,044,900.00	100.898000	SUNGD
		Total	Count 17	2.257	0.784	0.929			127,500,000.00	128,964,734.47	128,691,785.00	100.934733	
									Grand Total	2,161,017,279.27	2,163,361,854.08	2,167,236,022.34	



GLOSSARY OF INVESTMENT TERMS

ASSET BACKED SECURITIES: Securities, such as bonds or notes, collateralized by receivables such as credit card or auto loans.

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/>