

POOLED INVESTMENTS AT OCTOBER 31, 2012 - SUMMARY & STATISTICS

City of San Diego
Office of the City Treasurer



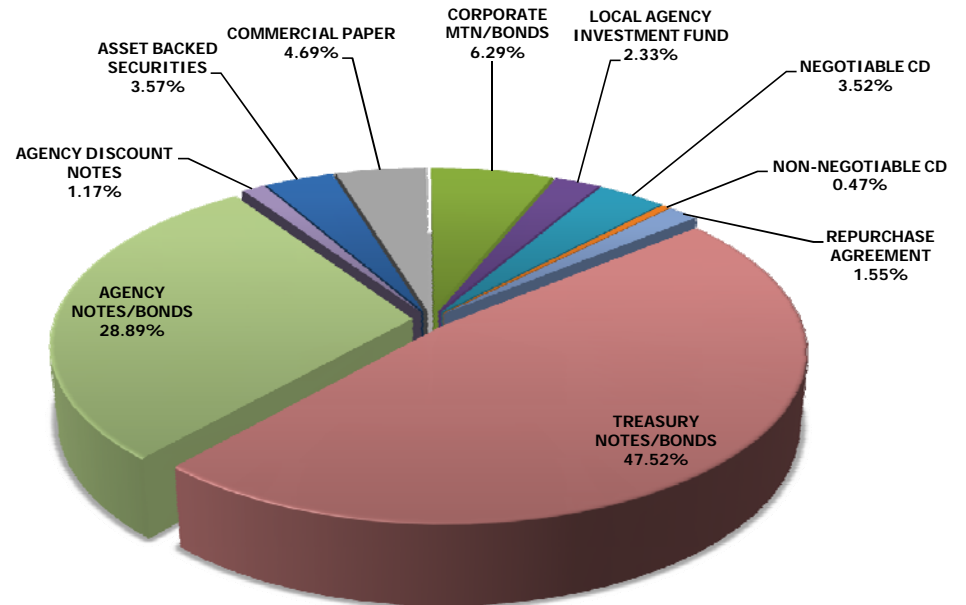
ASSET ALLOCATION

Assets (000's)	Current Par Value	Current Book Value	Market Value	Mkt/Book	Yield to Maturity
ASSET BACKED SECURITIES	76,000	75,999	76,136	100.18%	0.48%
COMMERCIAL PAPER	100,000	99,774	99,776	100.00%	0.32%
CORPORATE MTN/BONDS	132,500	133,953	133,541	99.69%	0.75%
LOCAL AGENCY INVESTMENT FUND	49,563	49,563	49,563	100.00%	0.35%
NEGOTIABLE CD	75,000	75,000	74,992	99.99%	0.48%
NON-NEGOTIABLE CD	10,000	10,000	10,000	100.00%	1.25%
REPURCHASE AGREEMENT	33,100	33,100	33,100	100.00%	0.27%
TREASURY NOTES/BONDS	1,010,000	1,011,448	1,012,260	100.08%	0.48%
AGENCY NOTES/BONDS	615,000	614,854	616,274	100.23%	0.58%
AGENCY DISCOUNT NOTES	25,000	24,953	24,985	100.13%	0.19%
Totals (000's):	2,126,163	2,128,645	2,130,627	100.09%	0.51%

Portfolio Breakdown & Statistics

	Liquidity	Core
Portfolio Size	\$739,726,859	\$1,388,917,829
% of total pool	34.75%	65.25%
Portfolio Duration*	0.33	1.67
Index Duration*	0.36	1.87
% of index	91.34%	89.11%
Weighted Average Days to Maturity	131	725
Earned Income Yield	0.470%	0.909%

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



Pooled Portfolio Composition by Book Value

POOLED INVESTMENTS AT OCTOBER 31, 2012 - MATURITY DISTRIBUTION

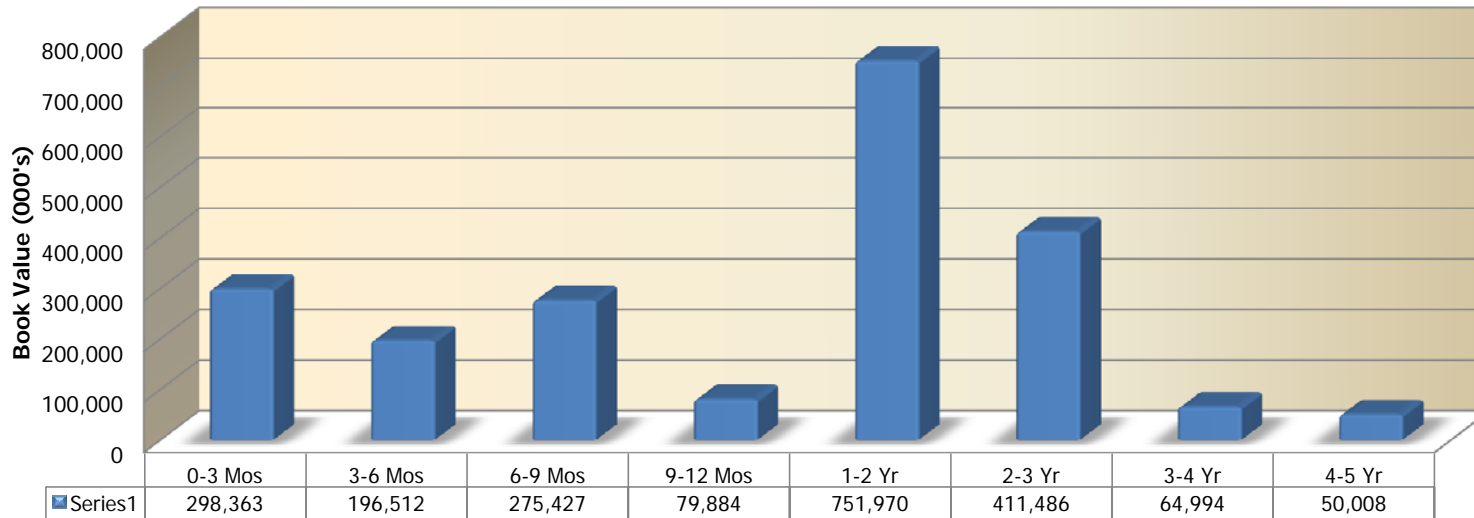
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MATURITY DISTRIBUTION

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					8,999	31,999	25,000	10,000	75,999
COMMERCIAL PAPER	24,960	24,945	49,869						99,774
CORPORATE MTN/BONDS	40,635	16,710	10,650	9,966	55,993				133,953
LOCAL AGENCY INVESTMENT FUND	49,563								49,563
NEGOTIABLE CD	25,000		25,000	25,000					75,000
NON-NEGOTIABLE CD		10,000							10,000
REPURCHASE AGREEMENT	33,100								33,100
TREASURY NOTES/BONDS	24,991	74,915	25,004	29,922	582,060	274,558			1,011,448
AGENCY NOTES/BONDS	100,114	44,990	164,905	14,997	104,918	104,929	39,994	40,008	614,854
AGENCY DISCOUNT NOTES		24,953							24,953
Totals (000's):	298,363	196,512	275,427	79,884	751,970	411,486	64,994	50,008	2,128,645
% of Portfolio	14.02%	9.23%	12.94%	3.75%	35.33%	19.33%	3.05%	2.35%	100.00%

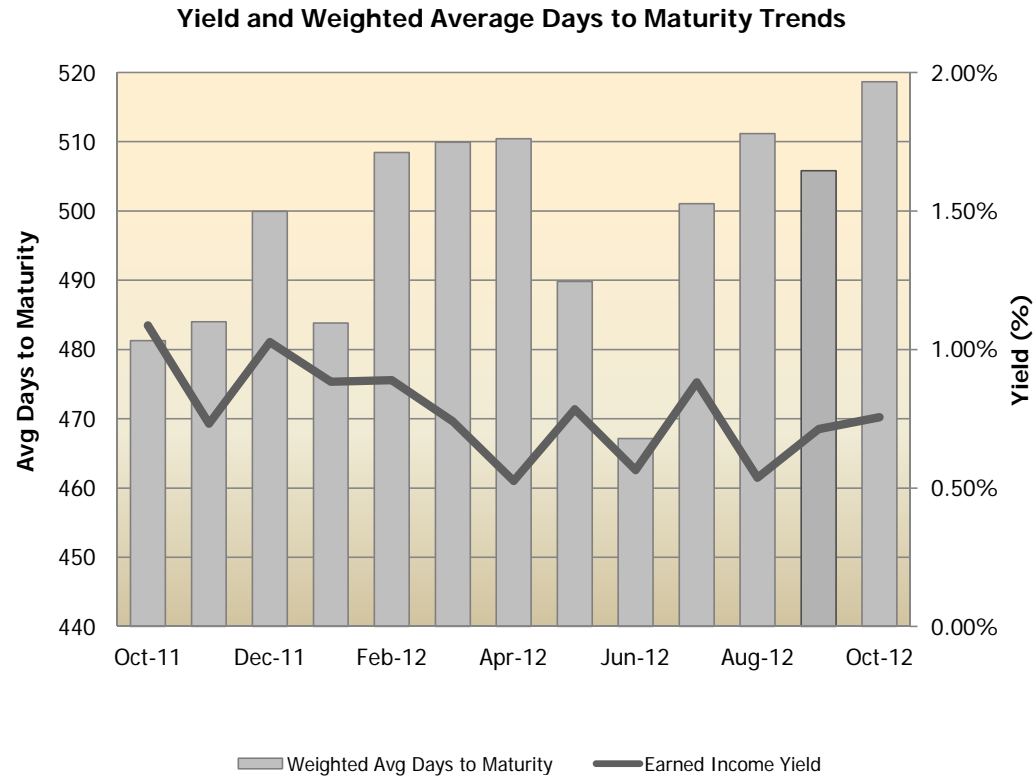
Maturity Distribution
October 31, 2012





PORTFOLIO - EARNED INCOME YIELD

Month	Earned Income Yield	Weighted Avg Days to Maturity
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
Oct-12	0.76%	518.64

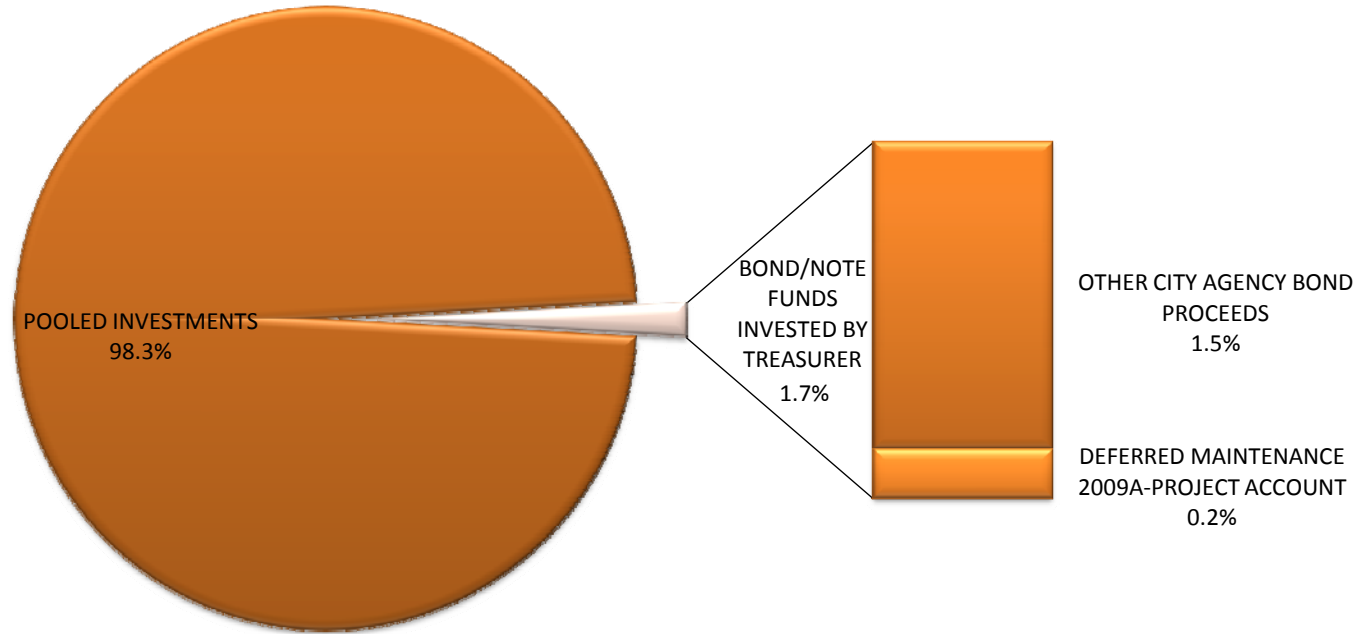


INVESTMENTS AT OCTOBER 31, 2012 - SUMMARY BY FUND TYPE



INVESTMENT STATUS SUMMARY BY FUND TYPE

Category	Cost of Invest Held	% of Total	Market Value
POOLED INVESTMENTS:	2,128,644,688.34	98.3%	2,130,626,848.26
BOND/NOTE FUNDS INVESTED BY TREASURER	37,744,500.96	1.7%	37,762,943.32
DEFERRED MAINTENANCE 2009A-PROJECT ACCOUNT	5,177,699.22	0.2%	5,179,792.80
OTHER CITY AGENCY BOND PROCEEDS	32,566,801.74	1.5%	32,583,150.52
TOTAL INVESTED FUNDS:	2,166,389,189.30	100.0%	2,168,389,791.58



POOLED INVESTMENTS AT OCTOBER 31, 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	0.252	1/31/2012	1/31/2013	25,000,000.00	24,990,689.41	25,029,250.00	100.117000	SUNGD
US Treasury Note	US Treasury	TN-100.078-MN7-05	912828MN7	1.375	1.348	0.293	8/15/2012	2/15/2013	25,000,000.00	25,003,321.40	25,087,000.00	100.348000	SUNGD
US Treasury Note	US Treasury	TN-99.730-QK9-26	912828QK9	0.625	0.766	0.329	2/29/2012	2/28/2013	25,000,000.00	24,964,964.78	25,038,000.00	100.152000	SUNGD
US Treasury Note	US Treasury	TN-99.367-MT4-43	912828MT4	1.375	1.592	0.370	3/15/2012	3/15/2013	25,000,000.00	24,946,483.65	25,112,250.00	100.449000	SUNGD
US Treasury Note	US Treasury	TN-100.015-QW3-05	912828QW3	0.375	0.367	0.749	8/1/2011	7/31/2013	25,000,000.00	25,003,906.25	25,033,250.00	100.133000	SUNGD
US Treasury Note	US Treasury	TN-99.841-NU0-27	912828NU0	0.750	0.804	0.787	8/16/2010	8/15/2013	10,000,000.00	9,984,154.20	10,043,000.00	100.430000	SUNGD
US Treasury Note	US Treasury	TN-99.687-NU0-05	912828NU0	0.750	0.859	0.787	9/13/2010	8/15/2013	20,000,000.00	19,937,500.00	20,086,000.00	100.430000	SUNGD
US Treasury Note	US Treasury	TN-100.460-PU8-22	912828PU8	0.500	0.262	1.035	12/7/2011	11/15/2013	25,000,000.00	25,115,234.38	25,072,250.00	100.289000	SUNGD
US Treasury Note	US Treasury	TN-103.531-JT8-38	912828JT8	2.000	0.295	1.069	11/1/2011	11/30/2013	25,000,000.00	25,882,812.50	25,476,500.00	101.906000	SUNGD
US Treasury Note	US Treasury	TN-103.437-JT8-07	912828JT8	2.000	0.273	1.069	12/1/2011	11/30/2013	25,000,000.00	25,859,375.00	25,476,500.00	101.906000	SUNGD
US Treasury Note	US Treasury	TN-100.00-RS1-26	912828RS1	0.250	0.250	1.081	12/1/2011	11/30/2013	25,000,000.00	25,000,000.00	25,005,750.00	100.023000	SUNGD
US Treasury Note	US Treasury	TN-100.972-PL8-82	912828PL8	0.750	0.271	1.117	12/1/2011	12/15/2013	25,000,000.00	25,243,164.06	25,145,500.00	100.582000	SUNGD
US Treasury Note	US Treasury	TN-99.914-SB7-25	912828SB7	0.250	0.294	1.248	2/22/2012	1/31/2014	25,000,000.00	24,978,515.63	25,004,000.00	100.016000	SUNGD
US Treasury Note	US Treasury	TN-100.199-QH6-07	912828QH6	1.250	1.181	1.280	3/1/2011	2/15/2014	25,000,000.00	25,049,804.69	25,323,250.00	101.293000	SUNGD
US Treasury Note	US Treasury	TN-99.980-PZ7-43	912828PZ7	1.250	1.257	1.363	4/1/2011	3/15/2014	20,000,000.00	19,996,093.75	20,273,400.00	101.367000	SUNGD
US Treasury Note	US Treasury	TN-99.835-SL5-82	912828SL5	0.250	0.333	1.415	4/2/2012	3/1/2014	25,000,000.00	24,958,984.37	25,001,000.00	100.004000	SUNGD
US Treasury Note	US Treasury	TN-99.824-QC7-43	912828QC7	1.250	1.310	1.446	4/15/2011	4/15/2014	25,000,000.00	24,956,013.75	25,359,500.00	101.438000	USERP
US Treasury Note	US Treasury	TN-99.976-SR2-26	912828SR2	0.250	0.262	1.498	5/1/2012	4/30/2014	25,000,000.00	24,994,140.62	24,997,000.00	99.988000	SUNGD
US Treasury Note	US Treasury	TN-99.984-SW1-82	912828SW1	0.250	0.258	1.580	6/1/2012	5/31/2014	25,000,000.00	24,996,264.52	24,995,000.00	99.980000	SUNGD
US Treasury Note	US Treasury	TN-99.882-TA8-82	912828TA8	0.250	0.309	1.663	7/2/2012	6/30/2014	35,000,000.00	34,959,459.92	34,989,150.00	99.969000	SUNGD
US Treasury Note	US Treasury	TN-99.945-QU7-26	912828QU7	0.625	0.643	1.696	7/15/2011	7/15/2014	25,000,000.00	24,986,328.13	25,146,500.00	100.586000	SUNGD
US Treasury Note	US Treasury	TN-99.804-TF7-27	912828TF7	0.125	0.223	1.748	7/31/2012	7/31/2014	25,000,000.00	24,951,171.88	24,933,500.00	99.734000	SUNGD
US Treasury Note	US Treasury	TN-100.511-RB8-43	912828RB8	0.500	0.326	1.781	9/1/2011	8/15/2014	25,000,000.00	25,127,929.68	25,096,750.00	100.387000	SUNGD
US Treasury Note	US Treasury	TN-100.007-TL4-07	912828TL4	0.250	0.246	1.830	9/4/2012	8/31/2014	25,000,000.00	25,002,643.73	24,984,500.00	99.938000	SUNGD
US Treasury Note	US Treasury	TN-100.027-TQ3-26	912828TQ3	0.250	0.236	1.913	10/1/2012	9/30/2014	125,000,000.00	125,035,038.21	124,917,500.00	99.934000	SUNGD
US Treasury Note	US Treasury	TN-99.866-RL6-07	912828RL6	0.500	0.545	1.948	10/17/2011	10/15/2014	25,000,000.00	24,966,628.00	25,100,500.00	100.402000	SUNGD
US Treasury Note	US Treasury	TN-99.972-RQ5-07	912828RQ5	0.375	0.384	2.030	11/15/2011	11/15/2014	25,000,000.00	24,993,164.06	25,039,000.00	100.156000	SUNGD
US Treasury Note	US Treasury	TN-99.660-SK7-82	912828SK7	0.375	0.491	2.363	4/2/2012	3/15/2015	25,000,000.00	24,915,039.06	25,025,500.00	100.102000	SUNGD
US Treasury Note	US Treasury	TN-99.992-SP6-82	912828SP6	0.375	0.378	2.446	5/1/2012	4/15/2015	25,000,000.00	24,998,046.87	25,021,500.00	100.086000	SUNGD
US Treasury Note	US Treasury	TN-99.699-SU5-43	912828SU5	0.250	0.352	2.530	6/1/2012	5/15/2015	25,000,000.00	24,927,691.92	24,939,500.00	99.758000	SUNGD
US Treasury Note	US Treasury	TN-99.898-SZ4-27	912828SZ4	0.375	0.410	2.608	7/2/2012	6/15/2015	25,000,000.00	24,978,963.88	25,013,750.00	100.055000	SUNGD
US Treasury Note	US Treasury	TN-99.812-TD2-26	912828TD2	0.250	0.314	2.696	7/31/2012	7/15/2015	25,000,000.00	24,955,842.39	24,923,750.00	99.695000	SUNGD
US Treasury Note	US Treasury	TN-99.816-TK6-26	912828TK6	0.250	0.313	2.780	9/4/2012	8/15/2015	25,000,000.00	24,957,498.30	24,922,000.00	99.688000	SUNGD
US Treasury Note	US Treasury	TN-99.820-TP5-82	912828TP5	0.250	0.311	2.863	10/1/2012	9/15/2015	100,000,000.00	99,831,362.22	99,648,000.00	99.648000	SUNGD
		Total	Count 34		0.550	0.475	1.673		1,010,000,000.00	1,011,448,231.21	1,012,259,800.00	100.223743	

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-100.00-BV6-38	313376BV6	0.200	0.200	0.019	11/7/2011	11/7/2012	25,000,000.00	25,000,000.00	25,000,250.00	100.001000	SUNGD
Agency Note	Federal Home Loan Bank	FHLB-99.977-F26-07	313376F26	0.180	0.203	0.063	11/25/2011	11/23/2012	25,000,000.00	24,994,250.00	25,000,250.00	100.001000	SUNGD
Agency Note	Federal Home Loan Bank	FHLB-100.018-KK0-07	313376KK0	0.210	0.183	0.140	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	0.178	4/10/2012	1/4/2013	25,000,000.00	25,098,133.75	25,025,000.00	100.100000	SUNGD
Agency Note	Federal Farm Credit Bank	FFCB-99.737-BV4-07	31331JBV4	1.750	1.836	0.309	8/21/2012	2/21/2013	20,000,000.00	19,991,457.72	20,091,000.00	100.455000	SUNGD
Agency Note	Federal Home Loan Bank	FHLB-99.987-W49-86	313378W49	0.240	0.253	0.446	10/12/2012	4/12/2013	25,000,000.00	24,998,382.63	25,008,250.00	100.033000	SUNGD
Agency Note	Federal Home Loan Bank	FHLB-99.995-DV8-27	313379DV8	0.230	0.235	0.522	5/9/2012	5/9/2013	25,000,000.00	24,998,750.00	25,005,500.00	100.022000	SUNGD
Agency Note	Federal Home Loan Bank	FHLB-QC1112-100.00-HE2-86	313379HE2	0.300	0.300	0.574	5/30/2012	5/28/2013	20,000,000.00	20,000,000.00	20,001,200.00	100.006000	SUNGD

POOLED INVESTMENTS AT OCTOBER 31, 2012 - PORTFOLIO POSITION DETAIL

Agency Note	Federal Farm Credit Bank	FFCB-99.977-SH2-38	3133EASH2	0.220	0.243	0.591	6/4/2012	6/4/2013	25,000,000.00	24,994,250.00	25,001,500.00	100.006000	SUNGD
Agency Note	NCUA Guaranteed	NCUAGT-FRN-100.00-AA9-07	62889KAA9	0.234	0.234	0.019	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	0.647	5/25/2010	6/25/2013	25,000,000.00	24,922,000.00	25,202,250.00	100.809000	SUNGD
Agency Note	Federal Home Loan Bank	FHLB-99.976-Y78-43	313379Y78	0.240	0.263	0.658	6/28/2012	6/28/2013	25,000,000.00	24,994,152.00	25,005,000.00	100.020000	SUNGD
Agency Note	Federal Home Loan Bank	FHLB-99.981-YB7-26	313380YB7	0.170	0.195	0.711	10/17/2012	7/17/2013	25,000,000.00	24,995,375.00	24,993,000.00	99.972000	SUNGD
Agency Note	Federal Home Loan Mortgage Corporation	FHLMC-99.978-3H3-07	3134G23H3	0.500	0.511	0.954	10/20/2011	10/15/2013	15,000,000.00	14,996,700.00	15,038,700.00	100.258000	SUNGD
Agency Note	Federal Home Loan Mortgage Corporation	FHLMC-OT0213-100.00-MH0-27	3134G3MH0	0.450	0.450	1.302	2/21/2012	2/21/2014	20,000,000.00	20,000,000.00	20,016,600.00	100.083000	SUNGD
Agency Note	Federal Farm Credit Bank	FFCB-99.803-AH3-07	31331KAH3	1.125	1.190	1.314	1/19/2011	2/27/2014	25,000,000.00	24,950,750.00	25,281,250.00	101.125000	SUNGD
Agency Note	Intl Bank of Reconstruction & Development	IBRD-OT0413-100.00-KX1-82	45905UKX1	0.550	0.550	1.479	4/25/2012	4/25/2014	25,000,000.00	25,000,000.00	25,039,500.00	100.158000	SUNGD
Agency Note	Intl Bank of Reconstruction & Development	IBRD-OT0613-100.00-LC6-86	459058CS0	0.550	0.550	1.589	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	3137EACV9	1.000	1.043	1.807	7/5/2011	8/27/2014	25,000,000.00	24,967,000.00	25,329,000.00	101.316000	SUNGD
Agency Note	Federal Home Loan Mortgage Corporation	FHLMC-OT0214-100.00-MR8-43	3134G3MR8	0.550	0.550	2.270	2/13/2012	2/13/2015	20,000,000.00	20,000,000.00	20,067,400.00	100.337000	SUNGD
Agency Note	Federal National Mortgage Association	FNMA-OT0214-99.875-HN6-27	3135G0HN6	0.550	0.592	2.309	2/27/2012	2/27/2015	20,000,000.00	19,975,000.00	20,067,400.00	100.337000	SUNGD
Agency Note	Federal National Mortgage Association	FNMA-QC0313-100.00-JB0-43	3135G0JB0	0.700	0.700	2.349	3/13/2012	3/13/2015	10,000,000.00	10,000,000.00	10,012,300.00	100.123000	SUNGD
Agency Note	Federal National Mortgage Association	FNMA-OT0413-100.00-KD4-07	3135G0KD4	0.750	0.750	2.462	4/24/2012	4/24/2015	10,000,000.00	10,000,000.00	10,013,300.00	100.133000	SUNGD
Agency Note	Federal National Mortgage Association	FNMA-QC1112-100.00-LC5-48	3135G0LC5	0.700	0.700	2.552	5/29/2012	5/29/2015	10,000,000.00	10,000,000.00	10,003,100.00	100.031000	SUNGD
Agency Note	Federal Farm Credit Bank	FFCB-99.692-RQ3-07	3133EARQ3	0.500	0.601	2.626	5/23/2012	6/23/2015	15,000,000.00	14,953,800.00	15,041,700.00	100.278000	SUNGD
Agency Note	Federal National Mortgage Association	FNMA-QC1212-100.00-LX9-27	3135G0LX9	0.700	0.700	2.627	6/26/2012	6/26/2015	10,000,000.00	10,000,000.00	10,007,700.00	100.077000	SUNGD
Agency Note	Federal Home Loan Bank	FHLB-MC1112-100.00-U70-38	313380U70	0.550	0.550	2.907	10/5/2012	10/5/2015	10,000,000.00	10,000,000.00	9,996,200.00	99.962000	SUNGD
Agency Note	Federal Home Loan Bank	FHLB-99.968-L96-27	313380L96	0.500	0.510	3.027	8/23/2012	11/20/2015	30,000,000.00	29,990,400.00	30,044,100.00	100.147000	SUNGD
Agency Note	Federal Home Loan Mortgage Corporation	FHLMC-QC0413-100.00-P38-43	3134G3P38	0.750	0.750	3.876	10/24/2012	10/5/2016	10,000,000.00	10,003,958.33	9,998,000.00	99.980000	SUNGD
Agency Note	Federal Home Loan Mortgage Corporation	FHLMC-QC0113-100.00-YZ7-07	3134G3YZ7	1.100	1.100	4.612	7/25/2012	7/25/2017	10,000,000.00	10,000,000.00	10,012,500.00	100.125000	SUNGD
Agency Note	Federal Home Loan Mortgage Corporation	FHLMC-QC0213-100.00-A42-46	3134G3A42	1.000	1.000	4.676	9/6/2012	8/14/2017	10,000,000.00	10,006,111.11	10,004,500.00	100.045000	SUNGD
Agency Note	Federal Home Loan Bank	FHLB-MC1112-100.00-V20-82	313380V20	1.150	1.150	4.821	10/15/2012	10/13/2017	10,000,000.00	10,001,916.67	9,987,100.00	99.871000	SUNGD
Agency Note	Federal National Mortgage Association	FNMA-MC0413-100.00-QL0-27	3135G0QL0	1.000	1.000	4.870	10/24/2012	10/24/2017	10,000,000.00	10,000,000.00	9,978,400.00	99.784000	SUNGD
Total				Count 33		0.583	0.580	1.411		615,000,000.00	614,854,095.54	616,273,700.00	100.207106

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	0.476	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	0.476			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			0.350	0.350	0.003	3/31/2003	11/1/2012	49,563,497.82	49,563,497.82	49,563,497.82	100.000000	BOOK
Total				Count 1	0.350	0.350	0.003			49,563,497.82	49,563,497.82	49,563,497.82	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	0.995	4/18/2012	10/15/2014	9,000,000.00	8,999,410.50	9,010,080.00	100.112000	USERP	
Asset Backed Security	Honda Auto Receivables Owners Trust	ABS-HAROT-99.999-AB2-26	43813EAB2	0.560	0.560	1.037	4/25/2012	11/17/2014	15,000,000.00	14,999,943.00	15,029,400.00	100.196000	USERP	
Asset Backed Security	Honda Auto Receivables Owners Trust	ABS-HAROT-99.992-AB6-27	43813CAB6	0.400	0.406	1.295	10/18/2012	4/20/2015	7,000,000.00	6,999,487.60	6,999,487.60	99.992680	BOOK	
Asset Backed Security	Chase Issuance Trust	ABS-CHAIT-100.00-FJ8-27	161571FJ8	0.790	0.790	1.325	6/18/2012	6/15/2015	10,000,000.00	10,000,000.00	10,064,600.00	100.646000	USERP	
Asset Backed Security	Chase Issuance Trust	ABS-CHAIT-100.00-EZ3-27	161571EZ3	0.334	0.334	1.577	12/28/2011	12/15/2015	25,000,000.00	25,000,000.00	25,032,750.00	100.131000	USERP	
Asset Backed Security	Chase Issuance Trust	ABS-CHAIT-100.00-FM1-27	161571FM1	0.344	0.344	2.406	9/13/2012	8/15/2017	10,000,000.00	10,000,000.00	10,000,000.00	100.000000	BOOK	
Total				Count 6	0.474	0.475	1.451			76,000,000.00	75,998,841.10	76,136,317.60	100.179365	

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			0.270	0.270	0.003	10/31/2012	11/1/2012	33,100,000.00	33,100,000.00	33,100,000.00	100.000000	BOOK
Total				Count 1	0.270	0.270	0.003			33,100,000.00	33,100,000.00	33,100,000.00	100.000000	

POOLED INVESTMENTS AT OCTOBER 31, 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	0.216	6/20/2012	1/18/2013	25,000,000.00	24,960,250.00	24,985,916.67	99.943667	SUNGD
Commercial Paper	General Electric Capital Corp.	CP-GECC-99.780-QV2-23	36959HQV2	0.320	0.321	0.408	7/25/2012	3/29/2013	25,000,000.00	24,945,111.11	24,959,916.67	99.839667	SUNGD
Commercial Paper	Toyota Motor Credit Corp.	CP-TOYCC-99.670-SQ0-24	89233GSO0	0.440	0.441	0.561	8/27/2012	5/24/2013	25,000,000.00	24,917,500.00	24,920,666.67	99.682667	SUNGD
Commercial Paper	Nestle Capital Corp.	CP-NEPCPP-99.805-TM6-26	64105GTM6	0.260	0.261	0.638	9/25/2012	6/21/2013	25,000,000.00	24,951,430.56	24,909,777.78	99.639111	SUNGD
Total				Count 4	0.322	0.323	0.456		100,000,000.00	99,774,291.67	99,776,277.79	99.776278	
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	Swedbank NY	CD-SWEDBK-100.00-KH0-41	87019QKH0	0.730	0.730	0.101	6/1/2012	12/7/2012	25,000,000.00	25,000,000.00	25,016,177.92	100.064712	SUNGD
Negotiable CD	Svenska Handelsbanken NY	CD-SVSNY-100.00-JV7-41	86958CJV7	0.310	0.310	0.676	10/4/2012	7/5/2013	25,000,000.00	25,000,000.00	24,976,042.13	99.904169	SUNGD
Negotiable CD	Toronto Dominion NY	CD-TDNY-100.00-3R4-41	89112X3R4	0.400	0.400	0.830	8/31/2012	8/30/2013	25,000,000.00	25,000,000.00	25,000,000.00	100.000000	USERP
Total				Count 3	0.480	0.480	0.536		75,000,000.00	75,000,000.00	74,992,220.05	99.989627	
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	0.290	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	0.290		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	0.123	6/15/2012	12/15/2012	10,000,000.00	10,189,736.52	10,051,900.00	100.519000	SUNGD
Medium Term Note	Caterpillar Financial Services Corp.	MTN-CAT-100.491-4J7-86	14912L4J7	1.900	0.276	0.129	8/28/2012	12/17/2012	5,000,000.00	5,043,286.11	5,009,750.00	100.195000	SUNGD
Medium Term Note	General Electric Capital Corp.	MTN-GE-101.975-4H4-46	36962G4H4	2.800	0.932	0.189	7/8/2012	1/8/2013	10,000,000.00	10,092,950.59	10,042,100.00	100.421000	SUNGD
Medium Term Note	United Parcel Service Inc.	MTN-UPS-102.042-AG1-27	911312AG1	4.500	0.221	0.208	7/23/2012	1/15/2013	5,000,000.00	5,107,100.00	5,041,500.00	100.830000	SUNGD
Medium Term Note	Wells Fargo & Co .	MTN-WFC-102.015-NY3-46	949746NY3	4.375	0.403	0.252	7/27/2012	1/31/2013	10,000,000.00	10,201,500.00	10,096,900.00	100.969000	SUNGD
Medium Term Note	PepsiCo Inc.	MTN-PEP-104.191-BG2-86	713448BG2	4.650	0.305	0.293	2/27/2012	2/15/2013	5,000,000.00	5,209,550.00	5,059,850.00	101.197000	SUNGD
Medium Term Note	Metropolitan Life Insurance	FRN-MET-100.00-AJ1-26	59157BAJ1	0.605	0.605	0.161	4/3/2012	4/3/2013	11,500,000.00	11,500,000.00	11,500,575.00	100.005000	SUNGD
Medium Term Note	General Dynamics Corp.	MTN-GD-106.499-AK4-86	369550AK4	4.250	0.503	0.529	8/17/2011	5/15/2013	10,000,000.00	10,649,900.00	10,214,800.00	102.148000	SUNGD
Medium Term Note	Wal-Mart Stores Inc.	MTN-WMT-99.657-CW1-07	931142CW1	0.750	0.866	0.981	10/25/2010	10/25/2013	10,000,000.00	9,965,700.00	10,035,700.00	100.357000	SUNGD
Medium Term Note	Procter & Gamble Co.	FRN-PG-100.00-DZ9-82	742718DZ9	0.337	0.337	0.022	8/14/2012	2/14/2014	5,000,000.00	5,000,000.00	5,002,050.00	100.041000	SUNGD
Medium Term Note	Wal-Mart Stores Inc.	MTN-WMT-99.73-DA8-43	931142DA8	1.625	1.718	1.443	4/18/2011	4/15/2014	3,000,000.00	2,991,900.00	3,048,720.00	101.624000	SUNGD
Medium Term Note	General Electric Capital Corp.	FRN-GE-100.00-5X8-43	36962G5X8	1.016	1.016	1.470	4/27/2012	4/24/2014	10,000,000.00	10,000,000.00	10,078,200.00	100.782000	SUNGD
Medium Term Note	Colgate-Palmolive Company	MTN-CL-99.854-DT4-82	19416ODT4	1.250	1.300	1.484	5/4/2011	5/1/2014	4,000,000.00	3,994,160.00	4,054,320.00	101.358000	SUNGD
Medium Term Note	Johnson & Johnson	MTN-JNJ-99.883-AX2-27	478160AX2	1.200	1.240	1.521	5/20/2011	5/15/2014	10,000,000.00	9,988,300.00	10,131,700.00	101.317000	SUNGD
Medium Term Note	Google Inc.	MTN-GOOG-99.977-AA0-43	38259PAA0	1.250	1.258	1.531	5/19/2011	5/19/2014	7,000,000.00	6,998,390.00	7,087,430.00	101.249000	SUNGD
Medium Term Note	Procter & Gamble Co.	MTN-PG-99.589-DU0-82	742718DU0	0.700	0.839	1.778	8/15/2011	8/15/2014	7,000,000.00	6,971,230.00	7,036,540.00	100.522000	SUNGD
Medium Term Note	John Deere Capital Corporation	FRN-DE-100.00-RX9-05	24422ERX9	0.443	0.443	1.928	10/12/2012	10/8/2014	5,000,000.00	5,000,000.00	5,005,050.00	100.101000	SUNGD
Medium Term Note	International Business Machines Corp.	MTN-IBM-100.980-GZ8-46	459200GZ8	0.875	0.432	1.987	8/9/2012	10/31/2014	5,000,000.00	5,049,000.00	5,043,450.00	100.869000	SUNGD
Total				Count 18	2.170	0.752	0.816		132,500,000.00	133,952,703.22	133,540,535.00	100.785309	
									Grand Total	2,126,163,497.82	2,128,644,688.34	2,130,626,848.26	



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/>