

POOLED INVESTMENTS AT AUGUST 31, 2014 - SUMMARY & STATISTICS



ASSET ALLOCATION

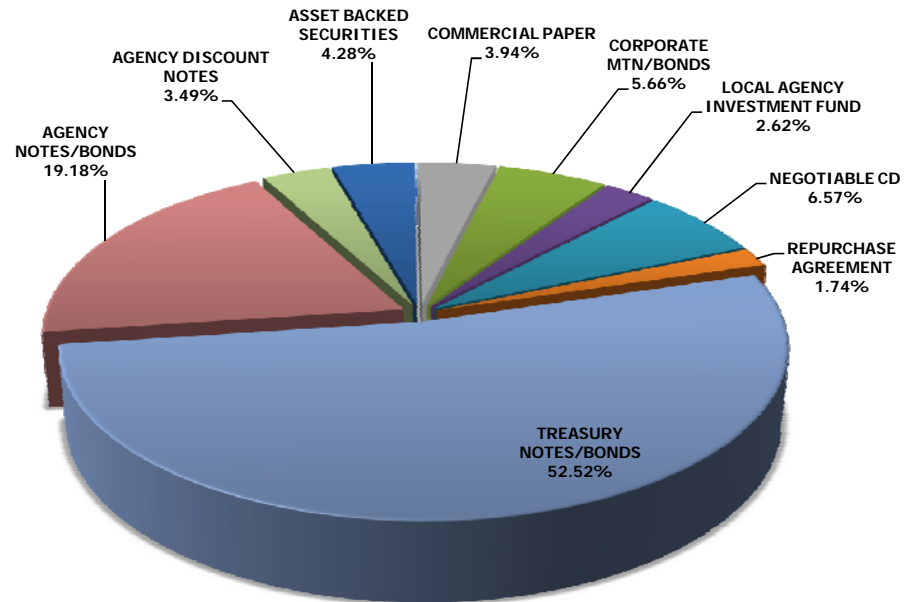
Assets (000's)	Current Par Value	Current Book Value	Market Value	Mkt/Book	Yield to Maturity
ASSET BACKED SECURITIES	81,428	81,424	81,456	100.04%	0.50%
COMMERCIAL PAPER	75,000	74,921	74,975	100.07%	0.19%
CORPORATE MTN/BONDS	108,000	107,721	107,777	100.05%	0.81%
LOCAL AGENCY INVESTMENT FUND	49,788	49,788	49,788	100.00%	0.22%
NEGOTIABLE CD	125,000	125,001	125,048	100.04%	0.22%
REPURCHASE AGREEMENT	33,100	33,100	33,100	100.00%	0.04%
TREASURY NOTES/BONDS	1,000,000	999,122	1,000,863	100.17%	0.50%
AGENCY NOTES/BONDS	365,000	364,825	364,780	99.99%	0.46%
AGENCY DISCOUNT NOTES	66,500	66,435	66,479	100.07%	0.12%
Totals (000's):	1,903,817	1,902,338	1,904,265	100.10%	0.45%

Portfolio Breakdown & Statistics

	Liquidity	Core
Portfolio Size	\$619,177,980	\$1,283,160,014
% of total pool	32.55%	67.45%
Portfolio Duration*	0.37	1.64
Index Duration*	0.37	1.93
% of index	99.89%	84.64%
Weighted Average Days to Maturity	135	687
Earned Income Yield	0.243%	0.686%

* 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 1.694.



Pooled Portfolio Composition by Book Value

POOLED INVESTMENTS AT AUGUST 31, 2014 - MATURITY DISTRIBUTION

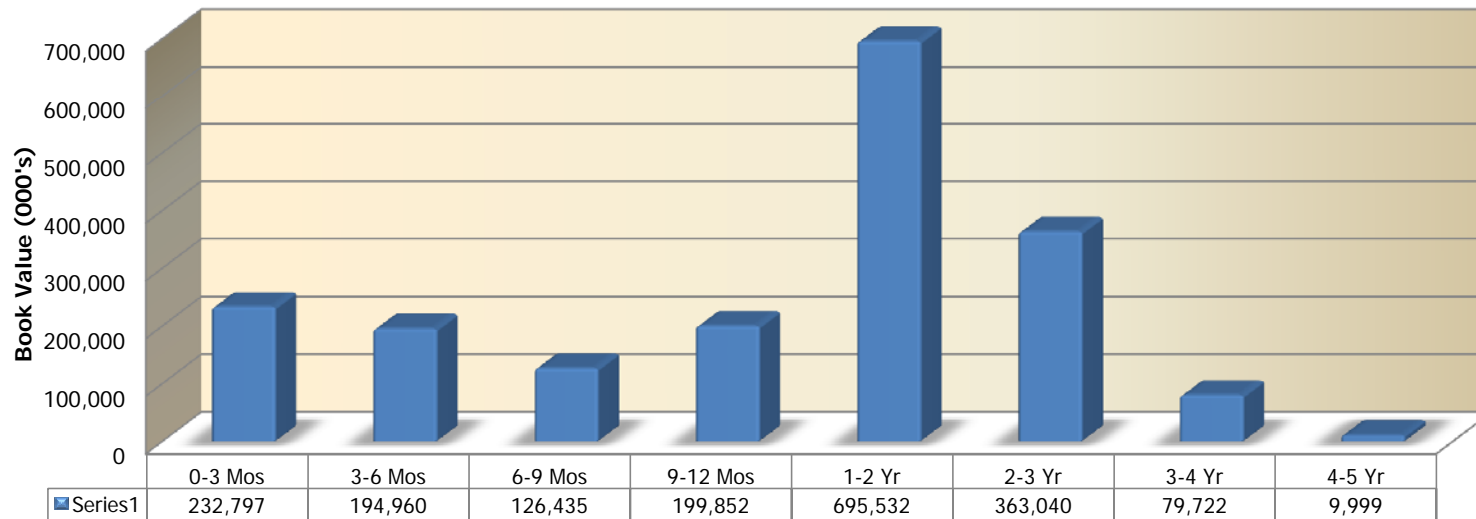
City of San Diego
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MATURITY DISTRIBUTION

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				10,000	38,425	23,000	5,000	4,999	81,424
COMMERCIAL PAPER	49,946	24,975							74,921
CORPORATE MTN/BONDS	10,011			14,997	22,991	20,000	34,723	5,000	107,721
LOCAL AGENCY INVESTMENT FUND	49,788								49,788
NEGOTIABLE CD		125,001							125,001
REPURCHASE AGREEMENT	33,100								33,100
TREASURY NOTES/BONDS	24,992	24,984	24,969	124,879	524,213	275,085			999,122
AGENCY NOTES/BONDS	24,996	20,000	74,996	49,977	109,903	44,955	39,999		364,825
AGENCY DISCOUNT NOTES	39,964		26,471						66,435
Totals (000's):	232,797	194,960	126,435	199,852	695,532	363,040	79,722	9,999	1,902,338
% of Portfolio	12.24%	10.25%	6.65%	10.51%	36.56%	19.08%	4.19%	0.53%	100.00%

Maturity Distribution
August 31, 2014



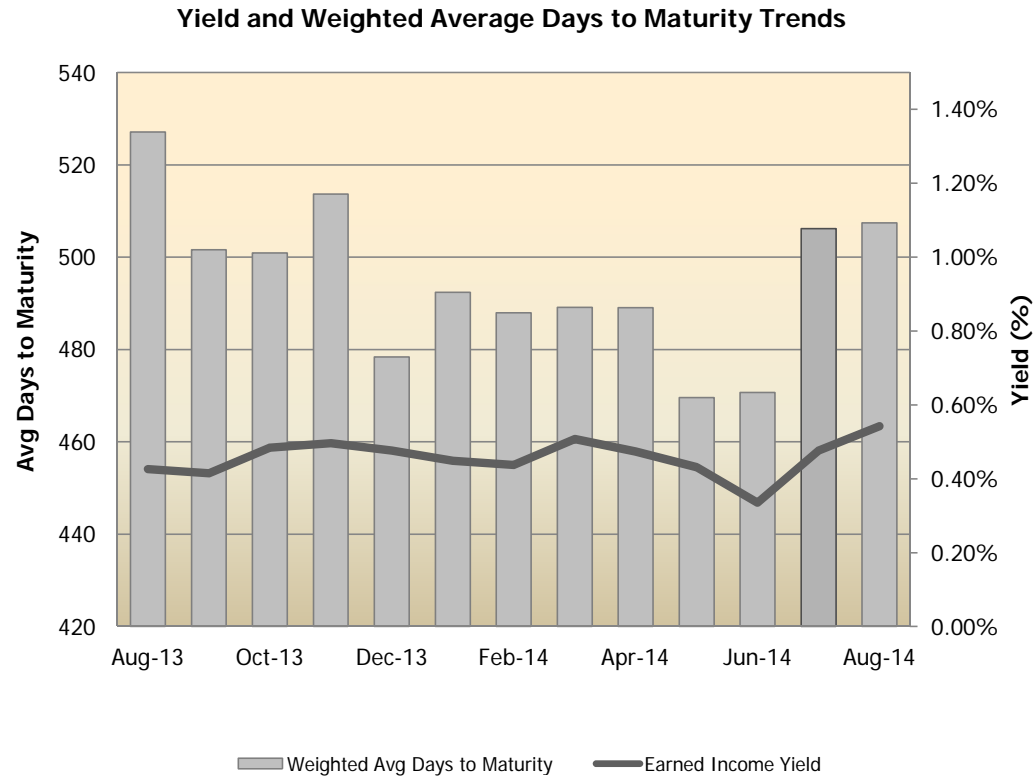
POOLED INVESTMENTS AT AUGUST 31, 2014 - HISTORICAL EARNED INCOME YIELDS

City of San Diego
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PORTFOLIO - EARNED INCOME YIELD

Month	Earned Income Yield	Weighted Avg Days to Maturity
Aug-13	0.43%	527.09
Sep-13	0.42%	501.62
Oct-13	0.48%	500.89
Nov-13	0.50%	513.65
Dec-13	0.48%	478.38
Jan-14	0.45%	492.38
Feb-14	0.44%	487.98
Mar-14	0.51%	489.14
Apr-14	0.47%	489.05
May-14	0.43%	469.57
Jun-14	0.34%	470.71
Jul-14	0.48%	506.15
Aug-14	0.54%	507.45



INVESTMENTS AT AUGUST 31, 2014 - SUMMARY BY FUND TYPE

City of San Diego
Office of the City Treasurer



INVESTMENT STATUS SUMMARY BY FUND TYPE

Category	Cost of Invest Held	% of Total	Market Value
POOLED INVESTMENTS:	1,902,337,994.19	98.83%	1,904,265,236.73
BOND/NOTE FUNDS INVESTED BY TREASURER	22,602,148.60	1.17%	22,612,040.56
CIVICSD/CCDC Parking Rev 2003B	4,223,728.37	0.22%	4,225,180.57
CIVICSD/CCDC Parking Rev Bonds	581,398.60	0.03%	581,970.58
CIVICSD/CCDC 2006A	17,797,021.63	0.92%	17,804,889.41
TOTAL INVESTED FUNDS:	1,924,940,142.79	100.00%	1,926,877,277.29

POOLED INVESTMENTS AT AUGUST 31, 2014 - 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-99.937-TU4-27	912828TU4	0.250	0.281	0.167	10/31/2013	10/31/2014	25,000,000.00	24,992,176.78	25,007,750.00	100.031000	SUNGD
US Treasury Note	US Treasury	TN-99.750-UDO-25	912828UD0	0.125	0.256	0.334	6/30/2014	12/31/2014	25,000,000.00	24,983,687.94	25,004,750.00	100.019000	SUNGD
US Treasury Note	US Treasury	TN-99.757-UY4-86	912828UY4	0.125	0.250	0.666	4/30/2014	4/30/2015	25,000,000.00	24,968,697.44	25,008,750.00	100.035000	SUNGD
US Treasury Note	US Treasury	TN-99.898-S24-27	912828SZ4	0.375	0.410	0.788	7/2/2012	6/15/2015	25,000,000.00	24,974,609.37	25,056,750.00	100.227000	SUNGD
US Treasury Note	US Treasury	TN-100.027-VH0-07	912828VH0	0.375	0.361	0.832	6/30/2014	6/30/2015	25,000,000.00	25,003,422.66	25,059,500.00	100.238000	SUNGD
US Treasury Note	US Treasury	TN-99.812-TD2-26	912828TD2	0.250	0.314	0.872	7/31/2012	7/15/2015	25,000,000.00	24,953,125.00	25,033,250.00	100.133000	SUNGD
US Treasury Note	US Treasury	TN-99.812-VN7-27	912828VN7	0.250	0.344	0.916	8/1/2013	7/31/2015	25,000,000.00	24,953,125.00	25,034,250.00	100.137000	SUNGD
US Treasury Note	US Treasury	TN-99.980-VU1-82	912828VU1	0.375	0.385	0.999	9/3/2013	8/31/2015	25,000,000.00	24,995,117.19	25,064,500.00	100.258000	SUNGD
US Treasury Note	US Treasury	TN-99.843-VY3-27	912828VY3	0.250	0.329	1.081	10/1/2013	9/30/2015	25,000,000.00	24,960,937.50	25,029,250.00	100.117000	SUNGD
US Treasury Note	US Treasury	TN-99.882-WB2-46	912828WB2	0.250	0.309	1.165	11/1/2013	10/31/2015	25,000,000.00	24,970,703.13	25,022,500.00	100.090000	SUNGD
US Treasury Note	US Treasury	TN-100.144-TX8-43	912828TX8	0.375	0.326	1.203	12/3/2012	11/15/2015	25,000,000.00	25,036,132.81	25,054,750.00	100.219000	SUNGD
US Treasury Note	US Treasury	TN-99.933-A26-82	912828A26	0.250	0.283	1.248	12/2/2013	11/30/2015	25,000,000.00	24,983,398.44	25,015,750.00	100.063000	SUNGD
US Treasury Note	US Treasury	TN-99.714-UC2-43	912828UC2	0.250	0.347	1.287	1/2/2013	12/15/2015	25,000,000.00	24,928,710.94	25,008,750.00	100.035000	SUNGD
US Treasury Note	US Treasury	TN-99.750-A67-48	912828A67	0.250	0.376	1.331	1/2/2014	12/31/2015	25,000,000.00	24,937,500.00	25,009,750.00	100.039000	SUNGD
US Treasury Note	US Treasury	TN-100.011-UG3-26	912828UG3	0.375	0.371	1.369	1/15/2013	1/15/2016	5,000,000.00	5,000,585.94	5,008,000.00	100.160000	SUNGD
US Treasury Note	US Treasury	TN-99.945-UG3-86	912828UG3	0.375	0.394	1.369	1/25/2013	1/15/2016	20,000,000.00	19,989,062.50	20,032,000.00	100.160000	SUNGD
US Treasury Note	US Treasury	TN-100.027-B41-46	912828B41	0.375	0.361	1.414	1/31/2014	1/31/2016	25,000,000.00	25,006,835.94	25,040,000.00	100.160000	SUNGD
US Treasury Note	US Treasury	TN-100.078-UM0-82	912828UM0	0.375	0.348	1.453	3/1/2013	2/15/2016	25,000,000.00	25,019,531.25	25,029,250.00	100.117000	SUNGD
US Treasury Note	US Treasury	TN-99.859-B82-49	912828B82	0.250	0.321	1.499	2/28/2014	2/29/2016	25,000,000.00	24,964,843.75	24,982,500.00	99.930000	SUNGD
US Treasury Note	US Treasury	TN-99.875-US7-27	912828US7	0.375	0.418	1.533	4/1/2013	3/15/2016	25,000,000.00	24,968,750.00	25,020,500.00	100.082000	SUNGD
US Treasury Note	US Treasury	TN-99.843-C40-38	912828C40	0.375	0.454	1.578	3/31/2014	3/31/2016	25,000,000.00	24,960,937.50	25,014,750.00	100.059000	SUNGD
US Treasury Note	US Treasury	TN-99.750-UW8-27	912828UW8	0.250	0.335	1.618	5/1/2013	4/15/2016	25,000,000.00	24,937,500.00	24,958,000.00	99.832000	SUNGD
US Treasury Note	US Treasury	TN-99.875-C81-25	912828C81	0.375	0.438	1.661	4/30/2014	4/30/2016	25,000,000.00	24,968,750.00	25,003,000.00	100.012000	SUNGD
US Treasury Note	US Treasury	TN-99.257-VC1-43	912828VC1	0.250	0.504	1.702	6/3/2013	5/15/2016	25,000,000.00	24,814,453.13	24,940,500.00	99.762000	SUNGD
US Treasury Note	US Treasury	TN-100.00-WM8-49	912828WM8	0.375	0.375	1.744	6/2/2014	5/31/2016	25,000,000.00	25,000,512.30	24,988,250.00	99.953000	SUNGD
US Treasury Note	US Treasury	TN-99.523-VG2-22	912828VG2	0.500	0.663	1.781	6/28/2013	6/15/2016	25,000,000.00	24,880,859.38	25,033,250.00	100.133000	SUNGD
US Treasury Note	US Treasury	TN-100.093-WQ9-49	912828WQ9	0.500	0.453	1.826	6/30/2014	6/30/2016	25,000,000.00	25,023,437.50	25,030,250.00	100.121000	SUNGD
US Treasury Note	US Treasury	TN-99.980-VL1-07	912828VL1	0.625	0.632	1.863	8/1/2013	7/15/2016	25,000,000.00	24,995,117.19	25,076,250.00	100.305000	SUNGD
US Treasury Note	US Treasury	TN-99.882-WX4-49	912828WX4	0.500	0.559	1.909	8/1/2014	7/31/2016	25,000,000.00	24,971,042.80	25,013,750.00	100.055000	SUNGD
US Treasury Note	US Treasury	TN-99.574-VR8-07	912828VR8	0.625	0.770	1.946	8/27/2013	8/15/2016	25,000,000.00	24,893,554.69	25,061,500.00	100.246000	SUNGD
US Treasury Note	US Treasury	TN-100.714-VW7-07	912828VW7	0.875	0.630	2.017	10/1/2013	9/15/2016	25,000,000.00	25,178,710.94	25,170,000.00	100.680000	SUNGD
US Treasury Note	US Treasury	TN-100.136-WA4-26	912828WA4	0.625	0.578	2.107	11/1/2013	10/15/2016	25,000,000.00	25,034,179.69	25,023,500.00	100.094000	SUNGD
US Treasury Note	US Treasury	TN-100.226-WF3-27	912828WF3	0.625	0.548	2.190	12/2/2013	11/15/2016	25,000,000.00	25,056,640.63	25,007,750.00	100.031000	SUNGD
US Treasury Note	US Treasury	TN-99.933-A59-07	912828A59	0.625	0.647	2.273	12/18/2013	12/15/2016	25,000,000.00	24,983,398.44	24,984,500.00	99.938000	SUNGD
US Treasury Note	US Treasury	TN-100.097-A91-26	912828A91	0.750	0.717	2.354	1/31/2014	1/15/2017	25,000,000.00	25,024,414.06	25,033,250.00	100.133000	SUNGD
US Treasury Note	US Treasury	TN-99.875-B74-48	912828B74	0.625	0.668	2.440	2/28/2014	2/15/2017	25,000,000.00	24,968,750.00	24,943,250.00	99.773000	SUNGD
US Treasury Note	US Treasury	TN-99.593-C32-43	912828C32	0.750	0.888	2.511	3/20/2014	3/15/2017	25,000,000.00	24,900,985.05	25,000,000.00	100.000000	SUNGD
US Treasury Note	US Treasury	TN-99.882-C73-07	912828C73	0.875	0.915	2.590	4/24/2014	4/15/2017	25,000,000.00	24,976,082.23	25,054,750.00	100.219000	SUNGD
US Treasury Note	US Treasury	TN-100.289-WH9-82	912828WH9	0.875	0.777	2.673	5/23/2014	5/15/2017	25,000,000.00	25,077,021.06	25,025,500.00	100.102000	SUNGD
US Treasury Note	US Treasury	TN-99.925-WP1-26	912828WP1	0.875	0.900	2.756	6/16/2014	6/15/2017	25,000,000.00	24,982,042.99	25,004,000.00	100.016000	SUNGD
US Treasury Note	US Treasury	TN-99.570-WT3-86	912828WT3	0.875	1.023	2.840	8/1/2014	7/15/2017	25,000,000.00	24,902,683.43	24,974,500.00	99.898000	SUNGD
Total				Count 41	0.456	0.497	1.613		1,000,000,000.00	999,122,026.59	1,000,863,000.00	100.086300	

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 Farm Credit Bank	FFCB-99.936-2X1-26	3133EC2X1	0.270	0.302	0.219	5/19/2014	11/19/2014	25,000,000.00	24,995,979.73	25,008,250.00	100.033000	SUNGD
Agency Note	Federal Home Loan Bank	FHLB-OT0914-100.00-FW5-38	3130A0FW5	0.200	0.200	0.331	12/19/2013	12/30/2014	20,000,000.00	20,000,000.00	19,999,800.00	99.999000	SUNGD
Agency Note	Federal Home Loan Bank	FHLB-99.988-DM7-38	3130A1DM7	0.150	0.162	0.530	3/13/2014	3/12/2015	25,000,000.00	24,997,000.00	25,000,500.00	100.002000	SUNGD
Agency Note	Federal Home Loan Bank	FHLB-OT0914-100.00-HR2-38	3130A1HR2	0.200	0.200	0.647	3/26/2014	4/24/2015	25,000,000.00	25,000,000.00	24,997,750.00	99.991000	SUNGD
Agency Note	Federal Home Loan Bank	FHLB-99.995-3V6-43	3130A23V6	0.125	0.130	0.722	5/21/2014	5/21/2015	25,000,000.00	24,998,750.00	24,992,750.00	99.971000	SUNGD

POOLED INVESTMENTS AT AUGUST 31, 2014 - PORTFOLIO POSITION DETAIL

Agency Note	Federal Home Loan Bank	FHLB-99.988-BH8-07	3130A2BH8	0.125	0.137	0.761	6/5/2014	6/5/2015	25,000,000.00	24,997,000.00	24,996,750.00	99.987000	SUNGD
Agency Note	Federal Farm Credit Bank	FFCB-99.692-RQ3-07	3133EARQ3	0.500	0.600	0.810	6/23/2014	6/23/2015	15,000,000.00	14,985,023.98	15,042,000.00	100.280000	SUNGD
Agency Note	Federal Farm Credit Bank	FFCB-99.945-HV9-49	3133ECHV9	0.350	0.373	0.913	3/15/2013	7/30/2015	10,000,000.00	9,994,500.00	10,013,400.00	100.134000	SUNGD
Agency Note	Federal Home Loan Bank	FHLB-99.976-4D5-82	3130A24D5	0.230	0.245	1.296	5/23/2014	12/18/2015	25,000,000.00	24,994,132.50	24,981,000.00	99.924000	SUNGD
Agency Note	Federal Home Loan Mortgage Corporation	FHLMC-OT0115-100.00-4B3-46	3134G34B3	0.500	0.500	1.405	1/28/2013	1/28/2016	10,000,000.00	10,000,000.00	10,003,100.00	100.031000	SUNGD
Agency Note	Federal National Mortgage Association	FNMA-QC1013-100.00-XB4-82	3135G0XB4	0.500	0.500	1.654	4/29/2013	4/29/2016	10,000,000.00	10,000,000.00	9,997,700.00	99.977000	SUNGD
Agency Note	Federal Home Loan Mortgage Corporation	FHLMC-99.994-DQ9-46	3137EADQ9	0.500	0.502	1.693	3/7/2013	5/13/2016	20,000,000.00	19,998,800.00	20,022,200.00	100.111000	SUNGD
Agency Note	Intl Bank of Reconstruction & Development	IBRD-99.951-DM2-05	459058DM2	0.500	0.525	1.701	2/20/2014	5/16/2016	20,000,000.00	19,990,200.00	19,985,200.00	99.926000	SUNGD
Agency Note	Federal National Mortgage Association	FNMA-99.679-YE7-07	3135G0YE7	0.625	0.730	1.977	7/19/2013	8/26/2016	25,000,000.00	24,919,750.00	25,016,250.00	100.065000	SUNGD
Agency Note	Federal Home Loan Bank	FHLB-99.813-T97-38	3130A2T97	0.500	0.589	2.071	8/13/2014	9/28/2016	25,000,000.00	24,955,333.33	24,941,250.00	99.765000	SUNGD
Agency Note	Federal Home Loan Mortgage Corporation	FHLMC-QC0413-100.00-P38-43	3134G3P38	0.750	0.750	2.076	10/24/2012	10/5/2016	10,000,000.00	10,000,000.00	10,001,500.00	100.015000	SUNGD
Agency Note	Federal Home Loan Mortgage Corporation	FHLMC-QC0714-100.00-4G7-48	3134G54G7	1.000	1.000	2.621	4/30/2014	4/28/2017	10,000,000.00	10,000,000.00	10,013,400.00	100.134000	SUNGD
Agency Note	Federal National Mortgage Association	FNMA-MC0413-100.00-QL0-27	3135G0QL0	1.000	1.000	3.095	10/24/2012	10/24/2017	10,000,000.00	10,000,000.00	9,952,900.00	99.529000	SUNGD
Agency Note	Federal National Mortgage Association	FNMA-ST1213-100.00-7A3-48	3136G07A3	0.700	0.700	3.247	12/13/2012	12/13/2017	10,000,000.00	10,000,000.00	9,971,400.00	99.714000	SUNGD
Agency Note	Federal National Mortgage Association	FNMA-QC0613-100.00-TD5-82	3135G0TD5	1.000	1.000	3.273	12/31/2012	12/28/2017	10,000,000.00	10,000,000.00	9,956,100.00	99.561000	SUNGD
Agency Note	Federal Home Loan Bank	FHLB-MC0613-99.990-6L0-82	3133836L0	1.200	1.202	3.648	5/28/2013	5/24/2018	10,000,000.00	9,999,000.00	9,886,300.00	98.863000	SUNGD
		Total	Count 21	0.430	0.455	1.401			365,000,000.00	364,825,469.54	364,779,500.00	99.939589	

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-99.895-F55-07	313397F55	0.130	0.130	0.033	11/27/2013	9/12/2014	25,000,000.00	24,973,909.72	25,000,000.00	100.000000	SUNGD
Agency Discount Note	Federal National Mortgage Association	FNMA-DN-99.933-J95-38	313589J95	0.100	0.100	0.110	2/12/2014	10/10/2014	15,000,000.00	14,990,000.00	14,999,700.00	99.998000	SUNGD
Agency Discount Note	Federal Home Loan Bank	FHLB-DN-99.890-FG9-43	313384FG9	0.115	0.115	0.682	5/28/2014	5/7/2015	26,500,000.00	26,470,879.15	26,479,065.00	99.921000	SUNGD
		Total	Count 3	0.117	0.117	0.309			66,500,000.00	66,434,788.87	66,478,765.00	99.968068	

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		0.220	0.220	0.003	3/31/2003	9/1/2014	49,788,253.04	49,788,253.04	49,788,253.04	100.000000	BOOK
		Total	Count 1	0.220	0.220	0.003			49,788,253.04	49,788,253.04	49,788,253.04	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	Chase Issuance Trust	ABS-CHAIT-100.00-FJ8-27	161571FJ8	0.790	0.790	0.413	6/18/2012	6/15/2015	10,000,000.00	10,000,000.00	10,026,000.00	100.260000	USERP
Asset Backed Security	Honda Auto Receivables Owners Trust	ABS-HAROT-99.991-AB1-26	43814EAB1	0.370	0.377	0.583	4/24/2013	10/17/2015	3,232,846.59	3,232,001.59	3,232,001.59	99.973862	BOOK
Asset Backed Security	Volkswagen Auto Loan Enhanced Trust	ABS-VALET-99.993-AB6-07	92867MAB6	0.370	0.374	0.719	2/27/2013	1/20/2016	3,251,500.03	3,250,649.83	3,250,649.83	99.973852	BOOK
Asset Backed Security	BMW Vehicle Owners Trust	ABS-BMWOT-99.996-AB4-26	05578XAB4	0.410	0.413	0.774	11/6/2013	2/25/2016	3,223,857.08	3,223,677.58	3,223,677.58	99.994432	BOOK
Asset Backed Security	Honda Auto Receivables Owners Trust	ABS-HAROT-99.994-AB8-43	43814FAB8	0.450	0.455	0.838	10/30/2013	4/18/2016	5,720,194.78	5,719,804.78	5,719,804.78	99.993182	BOOK
Asset Backed Security	Toyota Auto Rec Owners Trust	ABS-TAOT-99.999-AB1-43	89231MAB1	0.410	0.411	0.996	3/19/2014	8/15/2016	15,000,000.00	14,999,904.00	14,999,904.00	99.999360	BOOK
Asset Backed Security	Honda Auto Receivables Owners Trust	ABS-HAROT-99.992-AB1-27	43813JAB1	0.410	0.416	1.012	2/27/2014	8/22/2016	8,000,000.00	7,999,395.20	7,999,395.20	99.992440	BOOK
Asset Backed Security	Volkswagen Auto Loan Enhanced Trust	ABS-VALET-99.998-AB5-27	92867RAB5	0.420	0.421	1.300	4/30/2014	3/20/2017	13,000,000.00	12,999,768.60	12,999,768.60	99.998220	BOOK
Asset Backed Security	Chase Issuance Trust	ABS-CHAIT-100.00-FM1-27	161571FM1	0.285	0.285	1.495	9/13/2012	8/15/2017	10,000,000.00	10,000,000.00	10,000,000.00	100.000000	BOOK
Asset Backed Security	Harley-Davidson Motorcycle Trust	ABS-HDMOT-99.993-AB4-43	41284AAB4	0.490	0.493	1.824	4/16/2014	4/15/2018	5,000,000.00	4,999,661.50	4,999,661.50	99.993230	BOOK
Asset Backed Security	Chase Issuance Trust	ABS-CHAIT-99.981-GJ7-27	161571GJ7	1.150	1.157	2.185	1/27/2014	1/15/2019	5,000,000.00	4,999,095.50	5,005,300.00	100.106000	USERP
		Total	Count 11	0.493	0.495	1.112			81,428,398.48	81,423,958.58	81,456,163.08	100.034097	

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		0.040	0.040	0.005	8/29/2014	9/2/2014	33,100,000.00	33,100,000.00	33,100,000.00	100.000000	BOOK
		Total	Count 1	0.040	0.040	0.005			33,100,000.00	33,100,000.00	33,100,000.00	100.000000	

POOLED INVESTMENTS AT AUGUST 31, 2014 - 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	General Electric Capital Corp.	CP-GECC-99.901-KQ5-23	36959JK05	0.180	0.180	0.148	4/9/2014	10/24/2014	25,000,000.00	24,975,250.00	24,995,215.28	99.980861	SUNGD
Commercial Paper	Toyota Motor Credit Corp.	CP-TOYCC-99.882-L77-24	89233HL77	0.200	0.200	0.186	4/9/2014	11/7/2014	25,000,000.00	24,970,555.56	24,992,090.28	99.968361	SUNGD
Commercial Paper	Coca-Cola Co.	CP-KOPP-99.900-M55-38	19121BM55	0.180	0.180	0.263	5/20/2014	12/5/2014	25,000,000.00	24,975,125.00	24,987,465.28	99.949861	SUNGD
Total		Count 3		0.187	0.187	0.199			75,000,000.00	74,920,930.56	74,974,770.84	99.966361	
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	Bank of Nova Scotia U.S.	CD-BNSHOU-100.00-LS3-41	06417HLS3	0.210	0.210	0.301	5/23/2014	12/19/2014	25,000,000.00	25,000,000.00	25,006,102.89	100.024412	SUNGD
Negotiable CD	Rabobank NY	CD-RABONY-100.00-KZ6-41	21684BKZ6	0.240	0.240	0.378	4/4/2014	1/16/2015	25,000,000.00	25,000,000.00	25,010,524.05	100.042096	SUNGD
Negotiable CD	Skandi Enskilda Bank NY	CD-SEBNY-100.00-E77-05	83051HE77	0.230	0.230	0.416	7/31/2014	1/30/2015	25,000,000.00	25,000,000.00	25,010,547.05	100.042188	SUNGD
Negotiable CD	Swedbank NY	CD-SWEDBK-100.00-TU6-07	87019TTU6	0.210	0.200	0.454	8/27/2014	2/13/2015	25,000,000.00	25,001,179.44	25,009,216.35	100.036865	SUNGD
Negotiable CD	Toronto Dominion Bank NY	CD-TDNY-100.00-X66-07	89112TX66	0.220	0.220	0.493	2/28/2014	2/27/2015	25,000,000.00	25,000,000.00	25,011,224.43	100.044898	SUNGD
Total		Count 5		0.222	0.220	0.408			125,000,000.00	125,001,179.44	125,047,614.77	100.038092	
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	John Deere Capital Corporation	FRN-DE-100.00-RX9-05	24422ERX9	0.333	0.333	0.104	7/8/2014	10/8/2014	5,000,000.00	5,000,000.00	5,000,950.00	100.019000	SUNGD
Medium Term Note	International Business Machines Corp.	MTN-IBM-100.980-GZ8-46	459200GZ8	0.875	0.430	0.167	4/30/2014	10/31/2014	5,000,000.00	5,011,089.79	5,004,250.00	100.085000	SUNGD
Medium Term Note	Wells Fargo Bank NA	MTN-WFC-99.965-5F7-86	94985H5F7	0.750	0.768	0.884	7/29/2013	7/20/2015	10,000,000.00	9,996,500.00	10,036,800.00	100.368000	SUNGD
Medium Term Note	PepsiCo Inc.	FRN-PEP-100.00-CH9-05	713448CH9	0.436	0.436	0.915	7/30/2013	7/30/2015	5,000,000.00	5,000,000.00	5,008,450.00	100.169000	SUNGD
Medium Term Note	General Electric Capital Corp.	FRN-GE-100.00-7E8-43	36962G7E8	0.464	0.464	1.365	1/14/2014	1/14/2016	5,000,000.00	5,000,000.00	5,004,800.00	100.096000	SUNGD
Medium Term Note	John Deere Capital Corp.	MTN-DE-99.894-RZ4-27	24422ERZ4	0.750	0.786	1.386	1/23/2013	1/22/2016	3,000,000.00	2,996,820.00	3,011,520.00	100.384000	SUNGD
Medium Term Note	JP Morgan Chase & Co.	MTN-JPM-99.879-JU4-27	46623EJU4	1.125	1.166	1.478	2/26/2013	2/26/2016	5,000,000.00	4,993,950.00	5,026,700.00	100.534000	SUNGD
Medium Term Note	Wells Fargo Bank NA	FRN-WFC-100.000-2K2-86	94988J2K2	0.380	0.380	1.746	6/10/2014	6/2/2016	10,000,000.00	10,000,000.00	10,000,000.00	100.000000	SUNGD
Medium Term Note	Johnson & Johnson	FRN-JNJ-100.00-BE3-27	478160BE3	0.308	0.308	2.235	12/5/2013	11/28/2016	5,000,000.00	5,000,000.00	5,002,250.00	100.045000	SUNGD
Medium Term Note	US Bank N.A.	FRN-USB-100.00-MD2-07	90331HMD2	0.466	0.466	2.401	1/30/2014	1/30/2017	15,000,000.00	15,000,000.00	15,017,250.00	100.115000	SUNGD
Medium Term Note	Oracle Corp.	MTN-ORCL-99.625-AN5-27	68389XAN5	1.200	1.312	3.060	5/8/2014	10/15/2017	10,000,000.00	9,970,166.67	9,963,900.00	99.639000	SUNGD
Medium Term Note	International Business Machines Corp.	MTN-IBM-99.542-HK0-41	459200HK0	1.250	1.345	3.371	2/8/2013	2/8/2018	5,000,000.00	4,977,100.00	4,980,450.00	99.609000	SUNGD
Medium Term Note	Texas Instruments Inc.	MTN-TXN-99.070-AV6-27	882508AV6	1.000	1.193	3.597	5/8/2013	5/1/2018	5,000,000.00	4,953,500.00	4,902,000.00	98.040000	SUNGD
Medium Term Note	Apple Inc.	MTN-AAPL-98.252-AJ9-27	037833AJ9	1.000	1.461	3.602	6/4/2014	5/3/2018	10,000,000.00	9,833,811.11	9,803,700.00	98.037000	SUNGD
Medium Term Note	Merck & Co Inc.	MTN-MRK-99.769-AGO-27	58933YAGO	1.300	1.348	3.625	5/20/2013	5/18/2018	5,000,000.00	4,988,450.00	4,969,750.00	99.395000	SUNGD
Medium Term Note	Cisco Systems Inc.	FRN-CSCO-100.00-AQ5-82	17275RAQ5	0.727	0.727	4.671	3/3/2014	3/1/2019	5,000,000.00	5,000,000.00	5,044,400.00	100.888000	SUNGD
Total		Count 16		0.755	0.807	2.226			108,000,000.00	107,721,387.57	107,777,170.00	99.793676	
Grand Total									1,903,816,651.52	1,902,337,994.19	1,904,265,236.73		



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/>