

POOLED INVESTMENTS AT AUGUST 31, 2015 - SUMMARY & STATISTICS



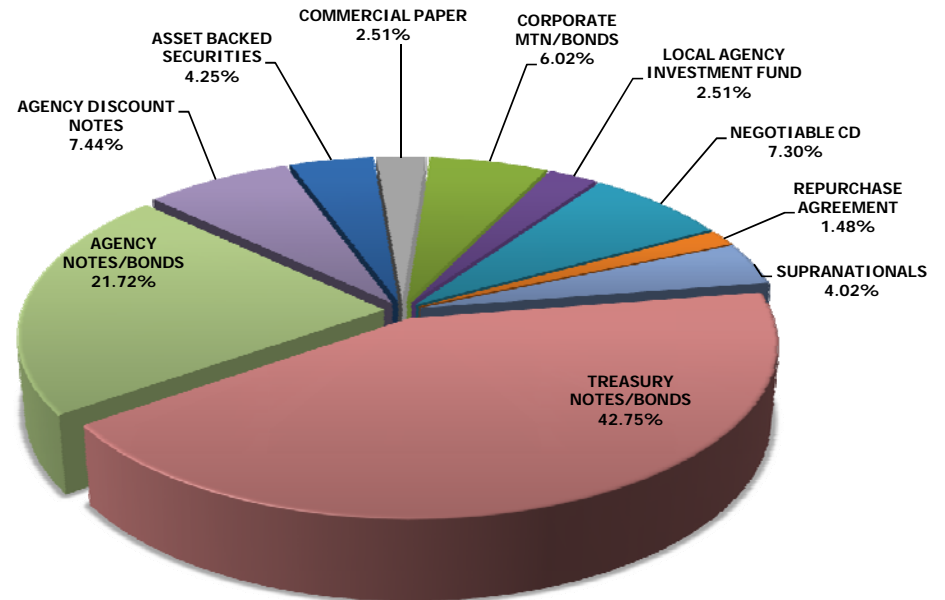
ASSET ALLOCATION

Assets (000's)	Current Par Value	Current Book Value	Market Value	Mkt/Book	Yield to Maturity
ASSET BACKED SECURITIES	84,565	84,558	84,558	100.00%	0.77%
COMMERCIAL PAPER	50,000	49,922	49,985	100.13%	0.28%
CORPORATE MTN/BONDS	120,000	119,679	119,679	100.00%	0.96%
LOCAL AGENCY INVESTMENT FUND	49,918	49,918	49,918	100.00%	0.28%
NEGOTIABLE CD	145,000	145,001	145,022	100.01%	0.25%
REPURCHASE AGREEMENT	29,300	29,300	29,300	100.00%	0.17%
SUPRANATIONALS	80,000	79,919	79,836	99.90%	0.89%
TREASURY NOTES/BONDS	850,000	849,661	850,608	100.11%	0.77%
AGENCY NOTES/BONDS	432,000	431,725	431,805	100.02%	0.67%
AGENCY DISCOUNT NOTES	148,000	147,820	147,855	100.02%	0.17%
Totals (000's):	1,988,783	1,987,502	1,988,564	100.05%	0.65%

Portfolio Breakdown & Statistics

	Liquidity	Core
Portfolio Size	\$619,933,353	\$1,367,568,823
% of total pool	31.19%	68.81%
Portfolio Duration*	0.33	1.66
Index Duration*	0.37	1.87
% of index	89.14%	88.47%
Weighted Average Days to Maturity	128	703
Earned Income Yield	0.260%	0.839%

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



Pooled Portfolio Composition by Book Value

POOLED INVESTMENTS AT AUGUST 31, 2015 - MATURITY DISTRIBUTION

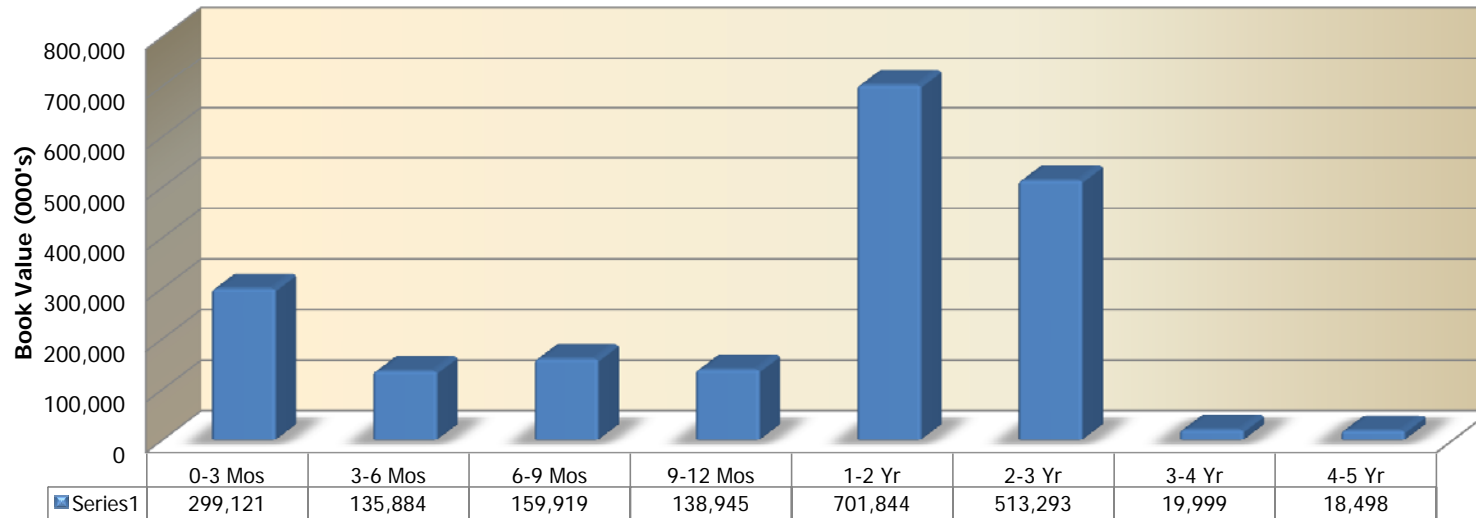
City of San Diego
Office of the City Treasurer



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				4,110	35,188	21,763	14,999	8,498	84,558
COMMERCIAL PAPER	49,922								49,922
CORPORATE MTN/BONDS		12,998		10,000	29,997	61,684	5,000		119,679
LOCAL AGENCY INVESTMENT FUND	49,918								49,918
NEGOTIABLE CD	120,001		25,000						145,001
REPURCHASE AGREEMENT	29,300								29,300
SUPRANATIONALS			19,990			59,929			79,919
TREASURY NOTES/BONDS				49,917	524,764	274,980			849,661
AGENCY NOTES/BONDS	24,994	24,996	89,985	74,918	111,895	94,937		10,000	431,725
AGENCY DISCOUNT NOTES	24,987	97,889	24,944						147,820
Totals (000's):	299,121	135,884	159,919	138,945	701,844	513,293	19,999	18,498	1,987,502
% of Portfolio	15.05%	6.84%	8.05%	6.99%	35.31%	25.83%	1.01%	0.93%	100.00%

Maturity Distribution
August 31, 2015

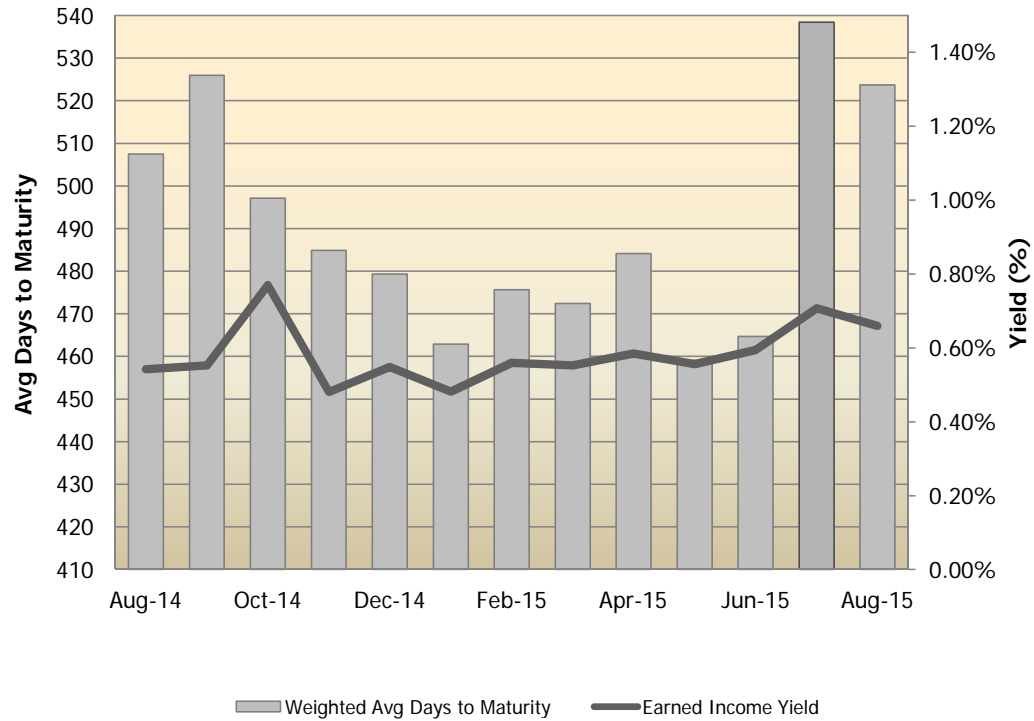




PORTFOLIO - EARNED INCOME YIELD

Month	Earned Income Yield	Weighted Avg Days to Maturity
Aug-14	0.54%	507.45
Sep-14	0.55%	525.96
Oct-14	0.77%	497.09
Nov-14	0.48%	484.88
Dec-14	0.55%	479.30
Jan-15	0.48%	462.87
Feb-15	0.56%	475.64
Mar-15	0.55%	472.39
Apr-15	0.59%	484.16
May-15	0.56%	459.03
Jun-15	0.59%	464.69
Jul-15	0.71%	538.44
Aug-15	0.66%	523.73

Yield and Weighted Average Days to Maturity Trends



POOLED INVESTMENTS AT AUGUST 31, 2015 - 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-100.093-WQ9-49	912828WQ9	0.500	0.453	0.832	6/30/2014	6/30/2016	25,000,000.00	25,023,437.50	25,026,250.00	100.105000	SUNGD
US Treasury Note	US Treasury	TN-99.574-VR8-07	912828VR8	0.625	0.770	0.954	8/27/2013	8/15/2016	25,000,000.00	24,893,554.69	25,044,500.00	100.178000	SUNGD
US Treasury Note	US Treasury	TN-100.714-VW7-07	912828VW7	0.875	0.630	1.032	10/1/2013	9/15/2016	25,000,000.00	25,178,710.94	25,112,000.00	100.448000	SUNGD
US Treasury Note	US Treasury	TN-99.820-F47-43	912828F47	0.500	0.591	1.080	9/30/2014	9/30/2016	25,000,000.00	24,955,078.13	25,013,750.00	100.055000	SUNGD
US Treasury Note	US Treasury	TN-100.136-WA4-26	912828WA4	0.625	0.578	1.118	11/1/2013	10/15/2016	25,000,000.00	25,034,179.69	25,042,750.00	100.171000	SUNGD
US Treasury Note	US Treasury	TN-99.746-F88-05	912828F88	0.375	0.503	1.164	10/31/2014	10/31/2016	25,000,000.00	24,936,523.44	24,965,500.00	99.862000	SUNGD
US Treasury Note	US Treasury	TN-100.226-WF3-27	912828WF3	0.625	0.548	1.201	12/2/2013	11/15/2016	25,000,000.00	25,056,640.63	25,030,500.00	100.122000	SUNGD
US Treasury Note	US Treasury	TN-99.992-G46-38	912828G46	0.500	0.504	1.246	12/1/2014	11/30/2016	25,000,000.00	24,998,046.88	24,991,250.00	99.965000	SUNGD
US Treasury Note	US Treasury	TN-99.886-H29-07	912828H29	0.625	0.682	1.329	12/31/2014	12/31/2016	25,000,000.00	24,971,679.69	25,023,750.00	100.095000	SUNGD
US Treasury Note	US Treasury	TN-100.097-A91-26	912828A91	0.750	0.717	1.367	1/31/2014	1/15/2017	25,000,000.00	25,024,414.06	25,057,500.00	100.230000	SUNGD
US Treasury Note	US Treasury	TN-100.03-H78-48	912828H78	0.500	0.484	1.413	2/2/2015	1/31/2017	25,000,000.00	25,007,812.50	24,971,000.00	99.884000	SUNGD
US Treasury Note	US Treasury	TN-99.875-B74-48	912828B74	0.625	0.668	1.451	2/28/2014	2/15/2017	25,000,000.00	24,968,750.00	25,009,500.00	100.038000	SUNGD
US Treasury Note	US Treasury	TN-99.722-J35-82	912828J35	0.500	0.640	1.491	3/2/2015	2/28/2017	25,000,000.00	24,930,664.06	24,958,750.00	99.835000	SUNGD
US Treasury Note	US Treasury	TN-99.593-C32-43	912828C32	0.750	0.888	1.528	3/20/2014	3/15/2017	25,000,000.00	24,898,437.50	25,048,500.00	100.194000	SUNGD
US Treasury Note	US Treasury	TN-99.875-J92-86	912828J92	0.500	0.563	1.583	3/31/2015	3/31/2017	25,000,000.00	24,968,750.00	24,950,750.00	99.803000	SUNGD
US Treasury Note	US Treasury	TN-99.882-C73-07	912828C73	0.875	0.915	1.609	4/24/2014	4/15/2017	25,000,000.00	24,970,703.13	25,089,250.00	100.357000	SUNGD
US Treasury Note	US Treasury	TN-100.289-WH9-82	912828WH9	0.875	0.777	1.693	5/23/2014	5/15/2017	25,000,000.00	25,072,265.63	25,083,250.00	100.333000	SUNGD
US Treasury Note	US Treasury	TN-100.023-SY7-41	912828SY7	0.625	0.613	1.741	6/1/2015	5/31/2017	25,000,000.00	25,006,286.29	24,972,250.00	99.889000	SUNGD
US Treasury Note	US Treasury	TN-99.925-WP1-26	912828WP1	0.875	0.900	1.776	6/16/2014	6/15/2017	25,000,000.00	24,981,445.31	25,074,250.00	100.297000	SUNGD
US Treasury Note	US Treasury	TN-99.957-XJ4-05	912828XJ4	0.625	0.647	1.824	6/30/2015	6/30/2017	25,000,000.00	24,989,257.81	24,967,000.00	99.868000	SUNGD
US Treasury Note	US Treasury	TN-99.570-WT3-86	912828WT3	0.875	1.023	1.859	8/1/2014	7/15/2017	25,000,000.00	24,892,578.13	25,067,250.00	100.269000	SUNGD
US Treasury Note	US Treasury	TN-99.789-XP0-89	912828XP0	0.625	0.731	1.907	7/31/2015	7/31/2017	25,000,000.00	24,947,265.63	24,958,000.00	99.832000	SUNGD
US Treasury Note	US Treasury	TN-99.898-TM2-43	912828TM2	0.625	0.676	1.991	8/31/2015	8/31/2017	25,000,000.00	24,974,609.38	24,980,500.00	99.922000	SUNGD
US Treasury Note	US Treasury	TN-99.824-D98-86	912828D98	1.000	1.060	2.014	9/30/2014	9/15/2017	25,000,000.00	24,956,054.69	25,110,000.00	100.440000	SUNGD
US Treasury Note	US Treasury	TN-99.859-F54-48	912828F54	0.875	0.923	2.101	10/31/2014	10/15/2017	25,000,000.00	24,964,843.75	25,023,000.00	100.092000	SUNGD
US Treasury Note	US Treasury	TN-99.937-G20-86	912828G20	0.875	0.896	2.184	12/1/2014	11/15/2017	25,000,000.00	24,984,375.00	25,011,500.00	100.046000	SUNGD
US Treasury Note	US Treasury	TN-99.585-G79-41	912828G79	1.000	1.142	2.264	12/24/2014	12/15/2017	25,000,000.00	24,896,484.38	25,068,250.00	100.273000	SUNGD
US Treasury Note	US Treasury	TN-100.30-H37-07	912828H37	0.875	0.772	2.351	1/30/2015	1/15/2018	25,000,000.00	25,075,195.31	24,980,750.00	99.923000	SUNGD
US Treasury Note	US Treasury	TN-99.929-H94-49	912828H94	1.000	1.024	2.431	2/27/2015	2/15/2018	25,000,000.00	24,982,421.88	25,038,500.00	100.154000	SUNGD
US Treasury Note	US Treasury	TN-100.292-J68-38	912828J68	1.000	0.899	2.502	4/1/2015	3/15/2018	25,000,000.00	25,084,791.10	25,029,250.00	100.117000	SUNGD
US Treasury Note	US Treasury	TN-100.187-XA3-49	912828XA3	1.000	0.935	2.669	6/1/2015	5/15/2018	25,000,000.00	25,058,423.91	24,995,750.00	99.983000	SUNGD
US Treasury Note	US Treasury	TN-100.367-XF2-05	912828XF2	1.125	0.999	2.747	6/30/2015	6/15/2018	25,000,000.00	25,103,323.52	25,068,750.00	100.275000	SUNGD
US Treasury Note	US Treasury	TN-99.445-XK1-27	912828XK1	0.875	1.066	2.840	7/31/2015	7/15/2018	25,000,000.00	24,870,839.00	24,882,750.00	99.531000	SUNGD
US Treasury Note	US Treasury	TN-99.976-K82-41	912828K82	1.000	1.008	2.918	8/28/2015	8/15/2018	25,000,000.00	25,002,972.15	24,961,000.00	99.844000	SUNGD
		Total	Count 34	0.750	0.771	1.771			850,000,000.00	849,660,815.71	850,607,500.00	100.071471	

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-99.975-ZZ2-49	3130A2ZZ2	0.210	0.233	0.107	9/12/2014	10/9/2015	25,000,000.00	24,993,879.25	25,002,500.00	100.010000	SUNGD
Agency Note	Federal Home Loan Bank	FHLB-99.976-4D5-82	3130A24D5	0.230	0.245	0.298	12/18/2014	12/18/2015	25,000,000.00	24,996,268.92	25,002,750.00	100.011000	SUNGD
Agency Note	Federal Home Loan Bank	FHLB-100.00-ME9-86	3130A4ME9	0.330	0.330	0.524	3/27/2015	3/10/2016	25,000,000.00	25,003,895.83	24,995,750.00	99.983000	SUNGD
Agency Note	Federal Home Loan Mortgage Corporation	FHLMC-99.994-DQ9-46	3137EADQ9	0.500	0.502	0.699	3/7/2013	5/13/2016	20,000,000.00	19,998,800.00	20,025,400.00	100.127000	SUNGD
Agency Note	Federal Home Loan Bank	FHLB-99.925-EJ4-86	3130A5EJ4	0.250	0.325	0.713	5/22/2015	5/18/2016	25,000,000.00	24,982,144.44	24,982,500.00	99.930000	SUNGD
Agency Note	Federal Home Loan Bank	FHLB-QC0815-100.00-C72-38	3130A5C72	0.400	0.400	0.738	5/27/2015	5/27/2016	20,000,000.00	20,000,000.00	19,994,800.00	99.974000	SUNGD
Agency Note	Federal Home Loan Bank	FHLB-OT1215-100.00-FW4-80	3130A5FW4	0.400	0.400	0.793	6/2/2015	6/17/2016	25,000,000.00	25,000,000.00	24,977,750.00	99.911000	SUNGD
Agency Note	Federal Home Loan Bank	FHLB-99.991-P32-86	3130A3P32	0.430	0.435	0.832	7/1/2015	7/1/2016	25,000,000.00	24,998,660.98	25,009,500.00	100.038000	SUNGD
Agency Note	Federal National Mortgage Association	FNMA-99.679-YE7-07	3135G0YE7	0.625	0.730	0.985	7/19/2013	8/26/2016	25,000,000.00	24,919,750.00	25,029,000.00	100.116000	SUNGD
Agency Note	Federal Home Loan Bank	FHLB-99.813-T97-38	3130A2T97	0.500	0.589	1.071	8/13/2014	9/28/2016	25,000,000.00	24,953,250.00	24,996,000.00	99.984000	SUNGD
Agency Note	Federal Home Loan Bank	FHLB-QC0715-100.00-3F4-38	3130A53F4	0.500	0.500	1.155	4/28/2015	10/28/2016	20,000,000.00	20,000,000.00	19,973,800.00	99.869000	SUNGD
Agency Note	Federal Farm Credit Bank	FFCB-99.973-X62-86	3133EE62	0.800	0.814	1.780	6/25/2015	6/16/2017	15,000,000.00	14,998,950.00	14,997,900.00	99.986000	SUNGD

POOLED INVESTMENTS AT AUGUST 31, 2015 - PORTFOLIO POSITION DETAIL

Agency Note	Federal Home Loan Mortgage Corporation	FHLMC-QC0915-100.00-AY7-82	3134G7AY7	1.000	1.000	1.813	6/29/2015	6/29/2017	10,000,000.00	10,000,000.00	9,992,000.00	99.920000	SUNGD
Agency Note	Federal Home Loan Mortgage Corporation	FHLMC-99.922-DV8-07	3137EADV8	0.750	0.787	1.858	5/29/2015	7/14/2017	25,000,000.00	24,980,500.00	24,987,750.00	99.951000	SUNGD
Agency Note	Federal Home Loan Bank	FHLB-99.776-2S5-07	3130A62S5	0.750	0.859	1.989	7/24/2015	8/28/2017	17,000,000.00	16,961,920.00	16,976,710.00	99.863000	SUNGD
Agency Note	Federal National Mortgage Association	FNMA-MC0413-100.00-QL0-27	3135G0QL0	1.000	1.000	2.122	10/24/2012	10/24/2017	10,000,000.00	10,000,000.00	9,987,800.00	99.878000	SUNGD
Agency Note	Federal National Mortgage Association	FNMA-ST1213-100.00-7A3-48	3136G07A3	0.800	0.800	2.266	12/13/2012	12/13/2017	10,000,000.00	10,000,000.00	9,994,800.00	99.948000	SUNGD
Agency Note	Federal Farm Credit Bank	FFCB-99.919-FE5-86	3133EEFE5	1.125	1.152	2.269	12/18/2014	12/18/2017	10,000,000.00	9,991,970.00	10,036,500.00	100.365000	SUNGD
Agency Note	Federal National Mortgage Association	FNMA-QC0613-100.00-TD5-82	3135G0TD5	1.000	1.000	2.300	12/31/2012	12/28/2017	10,000,000.00	10,000,000.00	9,974,300.00	99.743000	SUNGD
Agency Note	Federal Home Loan Mortgage Corporation	FHLMC-QC0715-100.00-07	3134G6T06	1.250	1.250	2.590	4/20/2015	4/20/2018	10,000,000.00	10,000,000.00	9,973,900.00	99.739000	SUNGD
Agency Note	Federal Home Loan Bank	FHLB-MC0613-99.990-6L0-82	3133836L0	1.200	1.202	2.686	5/28/2013	5/24/2018	10,000,000.00	9,999,000.00	9,943,900.00	99.439000	SUNGD
Agency Note	Federal Home Loan Mortgage Corporation	FHLMC-QC0815-99.920-2E2-82	3134G62E2	1.250	1.277	2.687	5/26/2015	5/25/2018	10,000,000.00	9,992,000.00	9,983,800.00	99.838000	SUNGD
Agency Note	Federal National Mortgage Association	FNMA-99.817-E33-43	3135G0E33	1.125	1.185	2.844	6/8/2015	7/20/2018	25,000,000.00	24,954,250.00	25,000,750.00	100.003000	SUNGD
Agency Note	Federal National Mortgage Association	FNMA-ST0815-100.00-DQ7-82	3136G2DQ7	1.500	1.500	4.318	2/13/2015	2/13/2020	10,000,000.00	10,000,000.00	9,965,500.00	99.655000	SUNGD
Total				Count 24	0.637	0.667	1.374			432,000,000.00	431,725,239.42	431,805,360.00	99.954944
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 National Mortgage Association	FNMA-DN-99.948-PB5-38	313588PB5	0.115	0.115	0.194	6/1/2015	11/10/2015	25,000,000.00	24,987,062.50	24,993,000.00	99.972000	SUNGD
Agency Discount Note	Federal Home Loan Mortgage Corporation	FHLMC-DN-99.945-QB2-05	313396QB2	0.120	0.120	0.260	6/23/2015	12/4/2015	25,000,000.00	24,986,333.33	24,989,750.00	99.959000	SUNGD
Agency Discount Note	Federal National Mortgage Association	FNMA-DN-99.895-SK2-07	313588SK2	0.150	0.150	0.413	5/22/2015	1/29/2016	25,000,000.00	24,973,750.00	24,977,500.00	99.910000	SUNGD
Agency Discount Note	Federal National Mortgage Association	FNMA-DN-99.867-SZ9-82	313588SZ9	0.180	0.180	0.452	5/22/2015	2/12/2016	25,000,000.00	24,966,750.00	24,970,250.00	99.881000	SUNGD
Agency Discount Note	Federal Home Loan Bank	FHLB-DN-99.835-TP4-49	313384TP4	0.240	0.240	0.490	6/24/2015	2/26/2016	23,000,000.00	22,962,126.67	22,970,330.00	99.871000	SUNGD
Agency Discount Note	Federal National Mortgage Association	FNMA-DN-99.776-VX0-48	313588VX0	0.240	0.241	0.643	5/22/2015	4/22/2016	25,000,000.00	24,944,000.00	24,953,750.00	99.815000	SUNGD
Total				Count 6	0.173	0.173	0.407			148,000,000.00	147,820,022.50	147,854,580.00	99.901743
SUPRANATIONALS	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
Supranationals	Intl Bank of Reconstruction & Development	IBRD-99.951-DM2-05	459058DM2	0.500	0.525	0.707	2/20/2014	5/16/2016	20,000,000.00	19,990,200.00	20,008,200.00	100.041000	SUNGD
Supranationals	Intl Bank of Reconstruction & Development	IBRD-ST0915-100.00-SS4-07	459058SS4	0.500	0.500	2.762	6/12/2015	6/12/2018	10,000,000.00	10,000,000.00	9,996,000.00	99.960000	SUNGD
Supranationals	Intl Bank of Reconstruction & Development	IBRD-99.829-EJ8-07	459058EJ8	1.000	1.056	2.752	4/30/2015	6/15/2018	25,000,000.00	24,957,250.00	24,959,750.00	99.839000	SUNGD
Supranationals	Inter-American Development Bank	IADB-99.888-CQ9-89	4581X0CQ9	1.125	1.163	2.958	8/28/2015	8/28/2018	25,000,000.00	24,972,000.00	24,872,250.00	99.489000	SUNGD
Total				Count 4	0.851	0.887	2.306			80,000,000.00	79,919,450.00	79,836,200.00	99.795250
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		0.280	0.280	0.003	3/31/2003	9/1/2015	49,917,741.90	49,917,741.90	49,917,741.90	100.000000	BOOK
Total				Count 1	0.280	0.280	0.003			49,917,741.90	49,917,741.90	49,917,741.90	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 Rec Owners Trust	ABS-TAOT-99.999-AB1-43	89231MAB1	0.410	0.411	0.497	3/19/2014	8/15/2016	2,288,026.65	2,287,930.65	2,287,930.65	99.995804	BOOK
Asset Backed Security	Honda Auto Receivables Owners Trust	ABS-HAROT-99.992-AB1-27	43813JAB1	0.410	0.416	0.513	2/27/2014	8/22/2016	1,822,474.35	1,821,869.55	1,821,869.55	99.966814	BOOK
Asset Backed Security	Toyota Auto Rec Owners Trust	ABS-TAOT-99.993-AB6-05	89190AAB6	0.510	0.515	0.746	10/15/2014	2/15/2017	3,544,300.92	3,543,995.42	3,543,995.42	99.991381	BOOK
Asset Backed Security	Volkswagen Auto Loan Enhanced Trust	ABS-VALET-99.998-AB5-27	92867RAB5	0.420	0.421	0.802	4/30/2014	3/20/2017	4,553,019.80	4,552,788.40	4,552,788.40	99.994918	BOOK
Asset Backed Security	BMW Vehicle Owners Trust	ABS-BMWOT-99.996-AB5-41	09658UAB5	0.530	0.533	0.857	10/15/2014	4/25/2017	3,092,949.65	3,092,780.65	3,092,780.65	99.994536	BOOK
Asset Backed Security	Honda Auto Receivables Owners Trust	ABS-HAROT-99.994-AB7-05	43814KAB7	0.700	0.704	0.912	1/28/2015	6/15/2017	5,000,000.00	4,999,739.00	4,999,739.00	99.994780	BOOK
Asset Backed Security	Toyota Auto Rec Owners Trust	ABS-TAOT-99.999-AB4-27	89236WAB4	0.710	0.711	0.953	3/4/2015	7/17/2017	5,000,000.00	4,999,952.50	4,999,050.00	99.881000	USERP
Asset Backed Security	Honda Auto Receivables Owners Trust	ABS-HAROT-99.994-AB2-27	43813NAB2	0.690	0.695	1.011	5/20/2015	8/21/2017	14,000,000.00	13,999,161.40	13,981,940.00	99.871000	USERP
Asset Backed Security	Toyota Auto Rec Owners Trust	ABS-TAOT-99.993-AB7-43	89237CAB7	0.770	0.775	1.119	6/17/2015	11/15/2017	6,500,000.00	6,499,561.90	6,490,185.00	99.849000	USERP
Asset Backed Security	Harley-Davidson Motorcycle Trust	ABS-HDMOT-99.993-AB4-43	41284AAB4	0.490	0.493	1.327	4/16/2014	4/15/2018	1,764,360.07	1,764,021.57	1,764,021.57	99.980815	BOOK
Asset Backed Security	Nissan Auto Receivables 2015-B	ABS-NAROT-99.992-AB4-43	65475WAB4	0.830	0.835	1.449	7/22/2015	7/16/2018	13,500,000.00	13,498,988.85	13,498,988.85	99.992510	BOOK
Asset Backed Security	Chase Issuance Trust	ABS-CHAIT-99.981-GJ7-27	161571GJ7	1.150	1.157	1.693	1/27/2014	1/15/2019	5,000,000.00	4,999,095.50	4,999,095.50	99.981910	BOOK
Asset Backed Security	Chase Issuance Trust	ABS-CHAIT-100.00-GW8-27	161571GW8	0.448	0.448	1.789	4/29/2015	4/15/2019	10,000,000.00	10,000,000.00	10,000,000.00	100.000000	BOOK
Asset Backed Security	Chase Issuance Trust	ABS-CHAIT-99.972-HA5-27	161571HA5	1.620	1.631	2.421	7/29/2015	7/15/2020	8,500,000.00	8,497,679.50	8,530,175.00	100.355000	USERP
Total				Count 14	0.767	0.771	1.308			84,565,131.44	84,557,564.89	84,557,559.59	99.991046

POOLED INVESTMENTS AT AUGUST 31, 2015 - PORTFOLIO POSITION DETAIL

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		0.170	0.170	0.003	8/31/2015	9/1/2015	29,300,000.00	29,300,000.00	29,300,000.00	100.000000	BOOK
		Total	Count 1	0.170	0.170	0.003			29,300,000.00	29,300,000.00	29,300,000.00	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	General Electric Capital Corp.	CP-GECC-99.851-XP3-23	36959JXP3	0.270	0.270	0.145	4/8/2015	10/23/2015	25,000,000.00	24,962,875.00	24,993,861.11	99.975444	SUNGD
Commercial Paper	Toyota Motor Credit Corp.	CP-TOYCC-99.835-Y65-24	89233HY65	0.280	0.280	0.183	4/8/2015	11/6/2015	25,000,000.00	24,958,777.78	24,990,833.33	99.963333	SUNGD
		Total	Count 2	0.275	0.275	0.164			50,000,000.00	49,921,652.78	49,984,694.44	99.969389	
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-N44-07	06417HN44	0.200	0.200	0.030	4/8/2015	9/11/2015	25,000,000.00	25,000,000.00	25,000,763.25	100.003053	SUNGD
Negotiable CD	Skandi Enskilda Bank NY	CD-SEBNY-100.00-4C7-48	83051H4C7	0.150	0.150	0.057	7/23/2015	9/21/2015	20,000,000.00	20,000,000.00	20,000,583.11	100.002916	SUNGD
Negotiable CD	Toronto Dominion Bank NY	CD-TDNY-100.00-XH4-89	89113EXH4	0.170	0.170	0.063	8/19/2015	9/23/2015	25,000,000.00	25,000,000.00	25,001,117.89	100.004472	SUNGD
Negotiable CD	Svenska Handelsbanken NY	CD-SVSNY-100.002-RL8-43	86958DRL8	0.295	0.290	0.068	3/25/2015	9/25/2015	25,000,000.00	25,000,637.94	25,003,382.92	100.013532	SUNGD
Negotiable CD	Swedbank NY	CD-SWEDBK-100.00-V33-41	87019TV33	0.320	0.320	0.216	5/26/2015	11/18/2015	25,000,000.00	25,000,000.00	25,012,062.07	100.048248	SUNGD
Negotiable CD	Wells Fargo Bank NA	FCD-WFC-100.00-JE9-86	94988EJE9	0.377	0.377	0.084	8/31/2015	3/24/2016	25,000,000.00	25,000,000.00	25,003,858.08	100.015432	SUNGD
		Total	Count 6	0.256	0.255	0.087			145,000,000.00	145,000,637.94	145,021,767.32	100.015012	
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	General Electric Capital Corp.	FRN-GE-100.00-7E8-43	36962G7E8	0.516	0.516	0.369	1/14/2014	1/14/2016	5,000,000.00	5,000,000.00	5,002,050.00	100.041000	SUNGD
Medium Term Note	John Deere Capital Corp.	MTN-DE-99.894-RZ4-27	24422ERZ4	0.750	0.786	0.394	7/22/2015	1/22/2016	3,000,000.00	2,999,465.16	3,002,400.00	100.080000	SUNGD
Medium Term Note	JP Morgan Chase & Co.	MTN-JPM-99.879-JU4-27	46623EJU4	1.125	1.166	0.490	8/26/2015	2/26/2016	5,000,000.00	4,998,983.38	5,007,000.00	100.140000	SUNGD
Medium Term Note	Wells Fargo Bank NA	FRN-WFC-100.000-2K2-86	94988J2K2	0.434	0.434	0.751	6/10/2014	6/2/2016	10,000,000.00	10,000,000.00	9,999,800.00	99.998000	SUNGD
Medium Term Note	US Bank N.A.	FRN-USB-100.00-MD2-07	90331HMD2	0.527	0.527	1.409	1/30/2014	1/30/2017	15,000,000.00	15,000,000.00	14,981,850.00	99.879000	SUNGD
Medium Term Note	Apple Inc.	MTN-AAPL-99.931-BB5-27	037833BB5	0.900	0.935	1.684	5/13/2015	5/12/2017	5,000,000.00	4,996,550.00	4,992,300.00	99.846000	SUNGD
Medium Term Note	PepsiCo Inc.	FRN-PEP-100.000-CV8-27	713448CV8	0.539	0.539	1.868	7/17/2015	7/17/2017	10,000,000.00	10,000,000.00	9,999,400.00	99.994000	SUNGD
Medium Term Note	Oracle Corp.	MTN-ORCL-99.625-AN5-27	68389XAN5	1.200	1.312	2.093	5/8/2014	10/15/2017	10,000,000.00	9,962,500.00	9,962,400.00	99.624000	SUNGD
Medium Term Note	Johnson & Johnson	MTN-JNJ-99.921-BL7-05	478160BL7	1.125	1.152	2.194	11/21/2014	11/21/2017	5,000,000.00	4,996,050.00	5,008,450.00	100.169000	SUNGD
Medium Term Note	Berkshire Hathaway Fin	FRN-BRK-100.00-CD1-86	084664CD1	0.586	0.586	2.349	1/15/2015	1/12/2018	7,000,000.00	7,000,000.00	6,989,570.00	99.851000	SUNGD
Medium Term Note	International Business Machines Corp.	MTN-IBM-99.542-HK0-41	459200HK0	1.250	1.345	2.405	2/8/2013	2/8/2018	5,000,000.00	4,977,100.00	4,978,150.00	99.563000	SUNGD
Medium Term Note	Wal-Mart Stores Inc.	MTN-WMT-99.642-DF7-86	931142DF7	1.125	1.253	2.569	6/8/2015	4/11/2018	10,000,000.00	9,982,102.50	9,948,600.00	99.486000	SUNGD
Medium Term Note	Texas Instruments Inc.	MTN-TXN-99.070-AV6-27	882508AV6	1.000	1.193	2.629	5/8/2013	5/1/2018	5,000,000.00	4,953,500.00	4,931,550.00	98.631000	SUNGD
Medium Term Note	Apple Inc.	MTN-AAPL-98.252-AJ9-27	037833AJ9	1.000	1.461	2.635	6/4/2014	5/3/2018	10,000,000.00	9,825,200.00	9,889,900.00	98.899000	SUNGD
Medium Term Note	Merck & Co Inc.	MTN-MRK-99.769-AGO-27	58933YAG0	1.300	1.348	2.666	5/20/2013	5/18/2018	5,000,000.00	4,988,450.00	4,975,450.00	99.509000	SUNGD
Medium Term Note	Cisco Systems Inc.	MTN-CSCO-99.983-AU6-86	17275RAU6	1.650	1.656	2.728	6/17/2015	6/15/2018	5,000,000.00	4,999,150.00	4,998,150.00	99.963000	SUNGD
Medium Term Note	Cisco Systems Inc.	FRN-CSCO-100.00-AQ5-82	17275RAQ5	0.783	0.783	3.701	3/3/2014	3/1/2019	5,000,000.00	5,000,000.00	5,012,050.00	100.241000	SUNGD
		Total	Count 17	0.878	0.956	1.934			120,000,000.00	119,679,051.04	119,679,070.00	99.732558	
Grand Total									1,988,782,873.34	1,987,502,176.18	1,988,564,473.25		



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.

SUPRANATIONAL: An entity formed by two or more central governments through international treaties, for the purpose of promoting economic development for member countries. Two examples of supranational institutions are the International Bank for Reconstruction and Development (World Bank) and the Inter-American Development Bank.

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/>