POOLED INVESTMENTS AT OCTOBER 31, 2011 - SUMMARY & STATISTICS

City of San Diego
Office of the City Treasurer

ASSET ALLOCATION

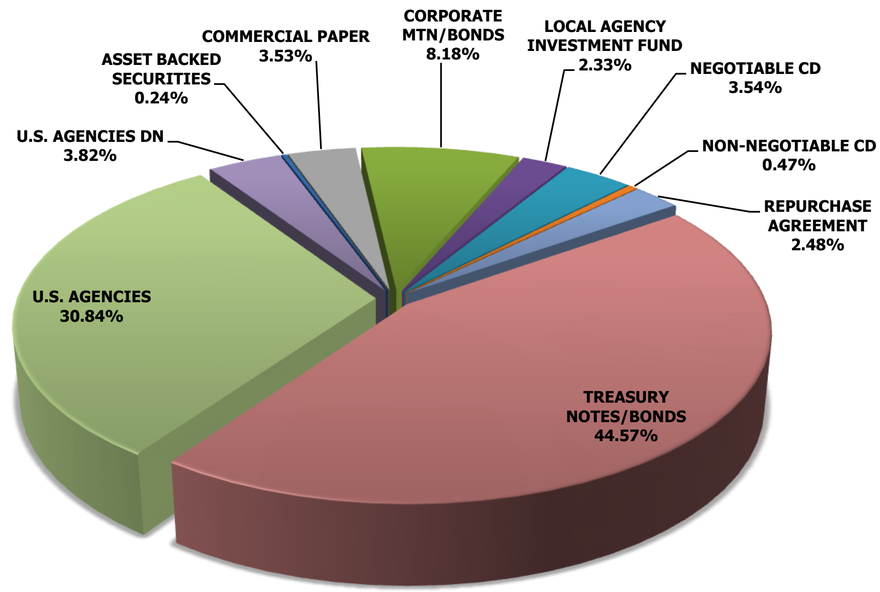
Assets (000's)	Current Par Value	Current Book Value	Market Value	Mkt/Book	Yield to Maturity
ASSET BACKED SECURITIES	5,000	5,000	5,000	100.00%	0.40%
COMMERCIAL PAPER	75,000	74,907	74,982	100.10%	0.26%
CORPORATE MTN/BONDS	170,500	173,279	173,033	99.86%	1.51%
LOCAL AGENCY INVESTMENT FUND	49,381	49,381	49,381	100.00%	0.38%
NEGOTIABLE CD	75,000	75,000	74,999	100.00%	0.30%
NON-NEGOTIABLE CD	10,000	10,000	10,000	100.00%	1.25%
REPURCHASE AGREEMENT	52,670	52,670	52,670	100.00%	0.10%
TREASURY NOTES/BONDS	945,000	944,444	951,527	100.75%	0.74%
U.S. AGENCIES	653,550	653,431	655,245	100.28%	0.68%
U.S. AGENCIES DN	81,100	80,975	81,067	100.11%	0.18%
Totals (000's):	**2,117,201**	**2,119,088**	**2,127,904**	**100.42%**	**0.71%**

Portfolio Breakdown & Statistics

	Liquidity	Core
Portfolio Size	$777,645,176	$1,341,442,482
% of total pool	36.70%	63.30%
Portfolio Duration*	0.36	1.73
Index Duration*	0.37	1.88
% of index	98.04%	92.01%
Weighted Average Days to Maturity	154	671
Earned Income Yield	0.396%	1.495%

* 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 1.75.



Pooled Portfolio Composition by Book Value