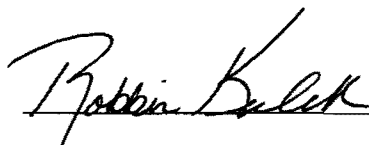


**CITY OF SAN DIEGO
SUMMARY BY INVESTMENT CATEGORY
POOLED INVESTMENTS
July 31, 2007**

| CATEGORY | COST OF INVEST HELD | % OF TOTAL | MARKET VALUE INVESTMENTS | | |
|--|---------------------------|---------------|---------------------------|-------------------------------|-------|
| INTEREST EARNING INACTIVE CASH DEPOSITS. | | | | | |
| LOCAL AGENCY INVESTMENT FUND | \$23,197,114.35 | 1.3% | \$23,197,114.35 | | |
| TOTAL INACTIVE DEPOSITS: | \$23,197,114.35 | 1.3% | \$23,197,114.35 | WEIGHTED AVG DAYS TO MATURITY | 476 |
| SECURITIES: | | | | AVERAGE YIELD THIS PERIOD | 5.05% |
| NEGOTIABLE CERT OF DEPOSIT | \$0.00 | 0.0% | \$0.00 | AVERAGE YIELD LAST PERIOD | 5.04% |
| U.S. TREASURY SECURITIES | 619,450,178.83 | 35.3% | 618,849,062.50 | END OF PERIOD YIELD | 4.92% |
| U.S. AGENCIES | 849,061,865.38 | 48.3% | 851,454,245.32 | | |
| REPURCHASE AGREEMENTS | 37,078,995.00 | 2.1% | 37,078,995.00 | | |
| COMMERCIAL PAPER | 106,910,516.37 | 6.1% | 107,862,136.97 | | |
| CORPORATE NOTES | 120,544,940.08 | 6.9% | 120,500,508.31 | | |
| TOTAL SECURITIES: | \$1,733,046,495.66 | 98.7% | \$1,735,744,948.10 | | |
| TOTAL DEPOSITS & SECURITIES. | \$1,756,243,610.01 | 100.0% | \$1,758,942,062.45 | | |
| REVERSE REPUR. AGREEMENTS | 0.00 | | 0.00 | | |
| NET INVESTMENTS | \$1,756,243,610.01 | | \$1,758,942,062.45 | | |

THESE INVESTMENTS ARE IN CONFORMANCE WITH THE CITY'S INVESTMENT POLICY, AND ARE SUFFICIENTLY LIQUID TO MEET THE CITY'S EXPENDITURE REQUIREMENTS FOR THE NEXT SIX MONTHS


8/29/07
Date

SCHEDULE II

**CITY OF SAN DIEGO
INVESTMENT STATUS SUMMARY
BY FUND TYPE
July 31, 2007**

| <u>CATEGORY</u> | <u>COST OF INVEST HELD</u> | <u>% OF TOTAL</u> | <u>MARKET VALUE SECURITIES HELD</u> |
|--|--------------------------------|-----------------------|---|
| POOLED INVESTMENTS: | \$1,756,243,610.01 | 88.9% | \$1,758,942,062.45 |
| BOND FUNDS INVESTED BY TREASURER: | \$219,933,834.35 | 11.1% | \$222,490,219.38 |
| BALBOA 1996 SERIES A | 207,421.43 | 0.0% | 209,146.88 |
| FIRE & LIFE SAFETY 2002B | 230,971.55 | 0.0% | 232,567.19 |
| SEWER NOTE COST OF ISSUANCE 2007 | 238,864.27 | 0.0% | 240,325.87 |
| SEWER NOTE CONSTRUCTION FUND 2007 | 60,000,758.67 | 3.0% | 60,397,834.90 |
| WATER 2007 NOTE | 22,019,512.27 | 1.1% | 22,233,880.65 |
| OTHER CITY AGENCY BOND PROCEEDS | 137,236,306.16 | 6.9% | 139,176,463.89 |
| TOTAL INVESTED FUNDS: | \$1,976,177,444.36 | 100.0% | \$1,981,432,281.83 |

City of San Diego -- Pooled Investment Fund as of July 31, 2007

| Security Type | Issuer | Invst No. | Sec. Description | Coupon | Maturity | CUSIP | Par | Book | Market Value | Price Source |
|-----------------------------|--|-----------|-------------------------------|--------|------------|----------------|------------------------|------------------------|------------------------|--------------|
| US Agency | Federal National Mortgage Association | 52783 | FHLMC-100-PB1-79 | 4 625 | 9/28/2009 | 3128X4PB1 | \$5,000,000 | \$5,000,000 | \$4,967,188 | SUNGARD |
| US Agency | Federal National Mortgage Association | 70402 | FNMA-99 722-2S1-05 | 4 625 | 12/15/2009 | 31359M2S1 | \$25,000,000 | \$24,930,500 | \$24,812,500 | SUNGARD |
| US Agency | Federal National Mortgage Association | 70401 | FNMA-99 722-2S1-38 | 4 625 | 12/15/2009 | 31359M2S1 | \$25,000,000 | \$24,930,500 | \$24,812,500 | SUNGARD |
| US Agency | Federal National Mortgage Association | 70433 | FNMA-99 213-2S1-05 | 4 625 | 12/15/2009 | 31359M2S1 | \$25,000,000 | \$24,803,250 | \$24,812,500 | SUNGARD |
| US Agency | Federal National Mortgage Association | 70218 | FNMA-CC0604-97 121-HH7-41 | 4 300 | 3/9/2010 | 3136F5HH7 | \$5,000,000 | \$4,856,050 | \$4,909,375 | SUNGARD |
| US Agency | Federal National Mortgage Association | 70204 | FNMA-CC0504-96 833-RM0-41 | 4 250 | 5/13/2010 | 3136F3RM0 | \$10,000,000 | \$9,683,300 | \$9,800,000 | SUNGARD |
| US Agency | Federal Home Loan Bank | 52777 | FHLB-100 374-UR2-87 | 4 500 | 9/10/2010 | 3133XCUR2 | \$20,000,000 | \$20,074,800 | \$19,687,500 | SUNGARD |
| US Agency | Federal Home Loan Mortgage Corporation | 70568 | FHLMC-OT1108-99 839-PV4-83 | 5 125 | 11/24/2010 | 3128X5PV4 | \$10,000,000 | \$9,983,900 | \$9,950,000 | SUNGARD |
| US Agency | Federal Home Loan Mortgage Corporation | 70240 | FHLMC-102 952-EW0-41 | 5 875 | 3/21/2011 | 3134A4EW0 | \$10,000,000 | \$10,295,198 | \$10,265,625 | SUNGARD |
| US Agency | Federal Home Loan Mortgage Corporation | 70241 | FHLMC-102 944-EW0-41 | 5 875 | 3/21/2011 | 3134A4EW0 | \$5,000,000 | \$5,147,200 | \$5,132,813 | SUNGARD |
| US Agency | Federal Home Loan Mortgage Corporation | 70233 | FHLMC-OT0908-99 807-JJ8-41 | 5 450 | 9/2/2011 | 3128X5JJ8 | \$20,000,000 | \$19,961,400 | \$19,943,750 | SUNGARD |
| | U.S. Agency Total | | | | | 48.35% | \$861,473,000 | \$849,061,865 | \$851,454,245 | |
| Repurchase Agreement | Overnight Repo | 71065 | REPURCHASE AGREEMENT ACT- 360 | 5 240 | 8/1/2007 | | \$37,078,995 | \$37,078,995 | \$37,078,995 | BOOK |
| Local Agency Investment Fun | California State Pool | 49819 | LOCAL AGENCY INVESTMENT FUND | 5 230 | 8/1/2007 | | \$23,197,114 | \$23,197,114 | \$23,197,114 | BOOK |
| Commercial Paper | Rabo Bank | 71061 | rabusa o-08-01-07-38 | 5 320 | 8/1/2007 | 74977LV12 | \$50,000,000 | \$49,992,611 | \$50,000,000 | SUNGARD |
| Commercial Paper | Toyota Finance | 70657 | toy 0-08-02-07-24 | 5 190 | 8/2/2007 | 89233HV27 | \$15,000,000 | \$14,755,638 | \$14,997,792 | SUNGARD |
| Commercial Paper | Citigroup Finance | 70658 | citfi 0-08-02-07-43 | 5 200 | 8/2/2007 | 17307SV25 | \$20,000,000 | \$19,673,556 | \$19,997,056 | SUNGARD |
| Commercial Paper | International Lease Finance | 71044 | ilfc o-08-22-07-38 | 5 240 | 8/22/2007 | 45974NVN3 | \$3,015,000 | \$3,002,712 | \$3,005,679 | SUNGARD |
| Commercial Paper | General Electric Credit Corp | 70613 | cp- ge 0 09-17-07-23 | 5 140 | 9/17/2007 | 36959JWH2 | \$20,000,000 | \$19,486,000 | \$19,861,611 | SUNGARD |
| | Repo, BA's, CD's, CP, LAIF, Funds Total | | | | | 9.52% | \$168,291,109 | \$167,186,626 | \$168,138,246 | |
| Medium Term Note | Wells Fargo Bank | 71005 | wfc float 09-28-07-83 | 5 420 | 9/28/2007 | 949746JF9 | \$15,000,000 | \$15,037,295 | \$15,002,343 | 75 SUNGARD |
| Medium Term Note | General Electric Credit Corp | 70361 | MTN-GE-99 075-P57-40 | 4 125 | 3/4/2008 | 36962GP57 | \$10,000,000 | \$9,907,500 | \$9,910,937 | 50 SUNGARD |
| Medium Term Note | UBS AG USA | 70668 | ubs-5 41-qca-04-17-08-48 | 5 410 | 4/16/2008 | 90261XDF6 | \$15,000,000 | \$15,000,000 | \$14,974,218 | 75 SUNGARD |
| Medium Term Note | AIG Sunamencia Global Finance | 70431 | MTN-AIG-97 896-AA0-22 | 3 900 | 10/22/2008 | 00209LAA0 | \$12,000,000 | \$11,747,520 | \$11,803,125 | 00 SUNGARD |
| Medium Term Note | HSBC Finance Corporation | 70437 | MTN-HSBC-98 207-KF0-40 | 4 125 | 12/15/2008 | 441812KF0 | \$5,000,000 | \$4,910,350 | \$4,916,406 | 25 SUNGARD |
| Medium Term Note | Credit Suisse FB USA | 70290 | MTN-CS-97 07-AL7-41 | 3 875 | 1/15/2009 | 22541LAL7 | \$10,000,000 | \$9,707,000 | \$9,814,062 | 50 SUNGARD |
| Medium Term Note | Wachovia Corporation | 70300 | MTN-WB-96 655-AD4-40 | 3 625 | 2/17/2009 | 929903AD4 | \$10,000,000 | \$9,665,500 | \$9,726,563 | 00 USERPR |
| Medium Term Note | Illinois Tool Works | 70328 | MTN-ITW-101 587-AE9-43 | 5 750 | 3/1/2009 | 452308AE9 | \$9,150,000 | \$9,295,211 | \$9,228,632 | 81 SUNGARD |
| Medium Term Note | Wells Fargo Bank | 70301 | MTN-WFC-95 391-FQ9-41 | 3 125 | 4/1/2009 | 949746FQ9 | \$10,000,000 | \$9,539,100 | \$9,629,687 | 50 SUNGARD |
| Medium Term Note | Wal-Mart | 70279 | MTN-WMT-105 033-BE2-40 | 6 875 | 8/10/2009 | 931142BE2 | \$10,000,000 | \$10,503,300 | \$10,326,562 | 50 SUNGARD |
| Medium Term Note | Wal-Mart | 70534 | MTN-WMT-104 134-BE2-83 | 6 875 | 8/10/2009 | 931142BE2 | \$5,000,000 | \$5,209,585 | \$5,163,281 | 25 SUNGARD |
| Medium Term Note | General Electric Credit Corp | 70495 | MTN-GE-100 226-Z31-42 | 5 250 | 10/27/2009 | 36962GZ31 | \$10,000,000 | \$10,022,600 | \$10,004,687 | 50 SUNGARD |
| | Corporate MTN's and Other Notes Total | | | | | 6.86% | \$121,150,000 | \$120,544,940 | \$120,500,508 | |
| | Grand Total | | | | | 100.00% | \$1,770,914,109 | \$1,756,243,610 | \$1,758,942,062 | |