

POOLED INVESTMENTS AT SEPTEMBER 30, 2015 - SUMMARY & STATISTICS

City of San Diego
Office of the City Treasurer



ASSET ALLOCATION

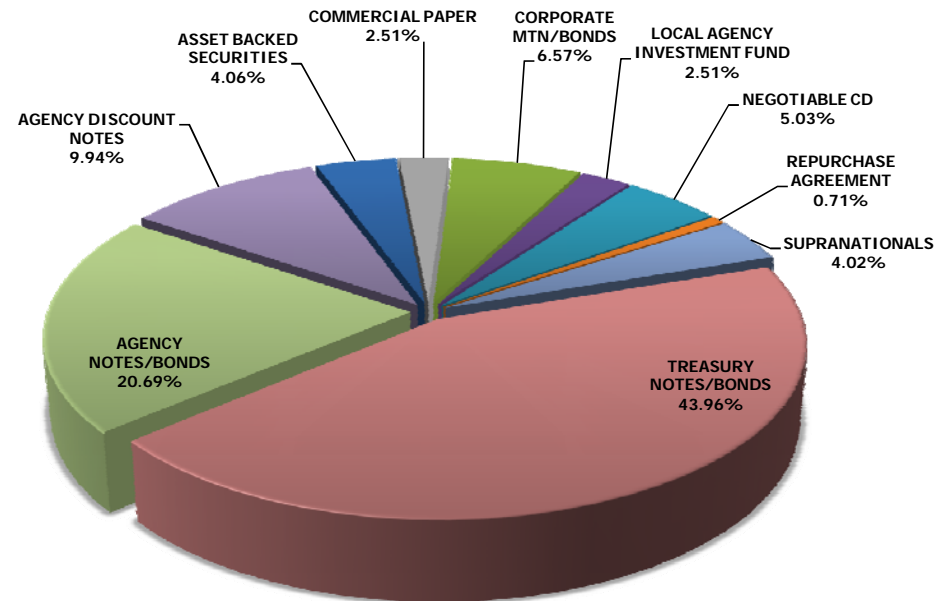
Assets (000's)	Current Par Value	Current Book Value	Market Value	Mkt/Book	Yield to Maturity
ASSET BACKED SECURITIES	80,858	80,851	80,962	100.14%	0.79%
COMMERCIAL PAPER	50,000	49,922	49,993	100.14%	0.28%
CORPORATE MTN/BONDS	131,000	130,674	130,970	100.23%	0.98%
LOCAL AGENCY INVESTMENT FUND	49,918	49,918	49,918	100.00%	0.28%
NEGOTIABLE CD	100,000	100,000	100,054	100.05%	0.46%
REPURCHASE AGREEMENT	14,200	14,200	14,200	100.00%	0.12%
SUPRANATIONALS	80,000	79,919	80,014	100.05%	0.89%
TREASURY NOTES/BONDS	875,000	874,634	877,342	100.31%	0.77%
AGENCY NOTES/BONDS	412,000	411,727	412,423	100.17%	0.66%
AGENCY DISCOUNT NOTES	198,000	197,727	197,852	100.06%	0.21%
Totals (000's):	1,990,976	1,989,571	1,993,728	100.21%	0.66%

Portfolio Breakdown & Statistics

	Liquidity	Core
Portfolio Size	\$619,736,222	\$1,369,834,763
% of total pool	31.15%	68.85%
Portfolio Duration*	0.37	1.61
Index Duration*	0.35	1.87
% of index	107.07%	86.02%
Weighted Average Days to Maturity	146	681
Earned Income Yield	0.291%	0.881%

* 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 1.642.



Pooled Portfolio Composition by Book Value

POOLED INVESTMENTS AT SEPTEMBER 30, 2015 - MATURITY DISTRIBUTION

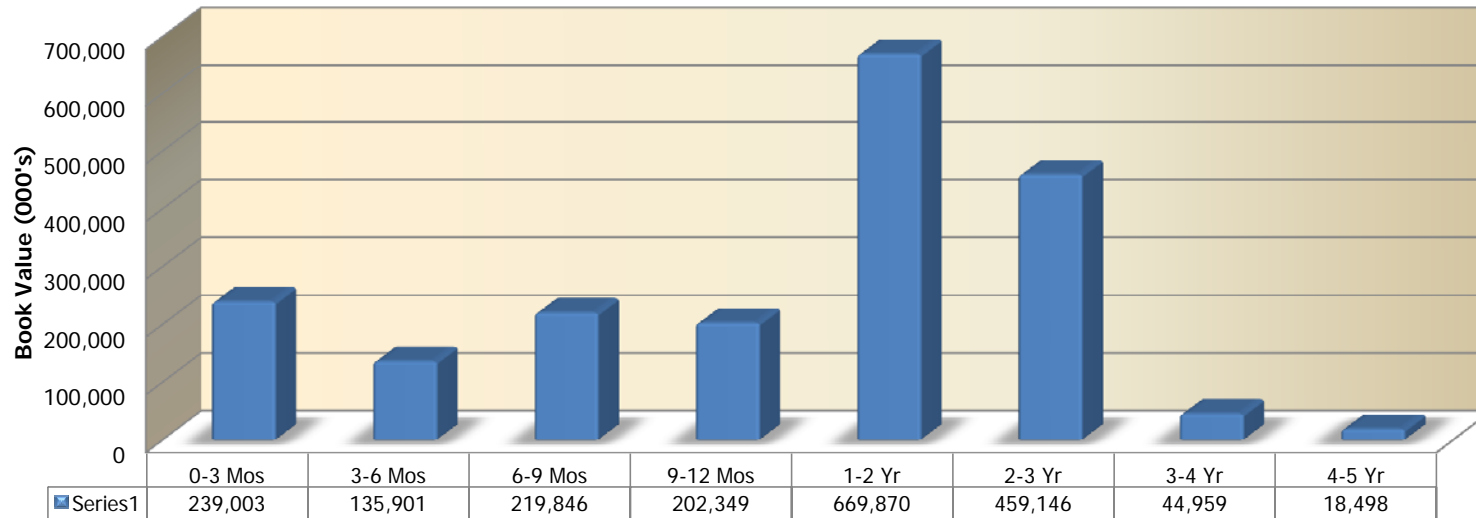
City of San Diego
Office of the City Treasurer



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				2,450	33,362	21,542	14,999	8,498	80,851
COMMERCIAL PAPER	49,922								49,922
CORPORATE MTN/BONDS		12,998	10,000		34,997	67,679	5,000		130,674
LOCAL AGENCY INVESTMENT FUND	49,918								49,918
NEGOTIABLE CD	25,000	25,000		50,000					100,000
REPURCHASE AGREEMENT	14,200								14,200
SUPRANATIONALS			19,990			59,929			79,919
TREASURY NOTES/BONDS			25,023	75,027	524,571	250,012			874,634
AGENCY NOTES/BONDS	49,990	25,000	89,981	74,872	76,941	59,983	24,960	10,000	411,727
AGENCY DISCOUNT NOTES	49,973	72,903	74,851						197,727
Totals (000's):	239,003	135,901	219,846	202,349	669,870	459,146	44,959	18,498	1,989,571
% of Portfolio	12.01%	6.83%	11.05%	10.17%	33.67%	23.08%	2.26%	0.93%	100.00%

Maturity Distribution
September 30, 2015

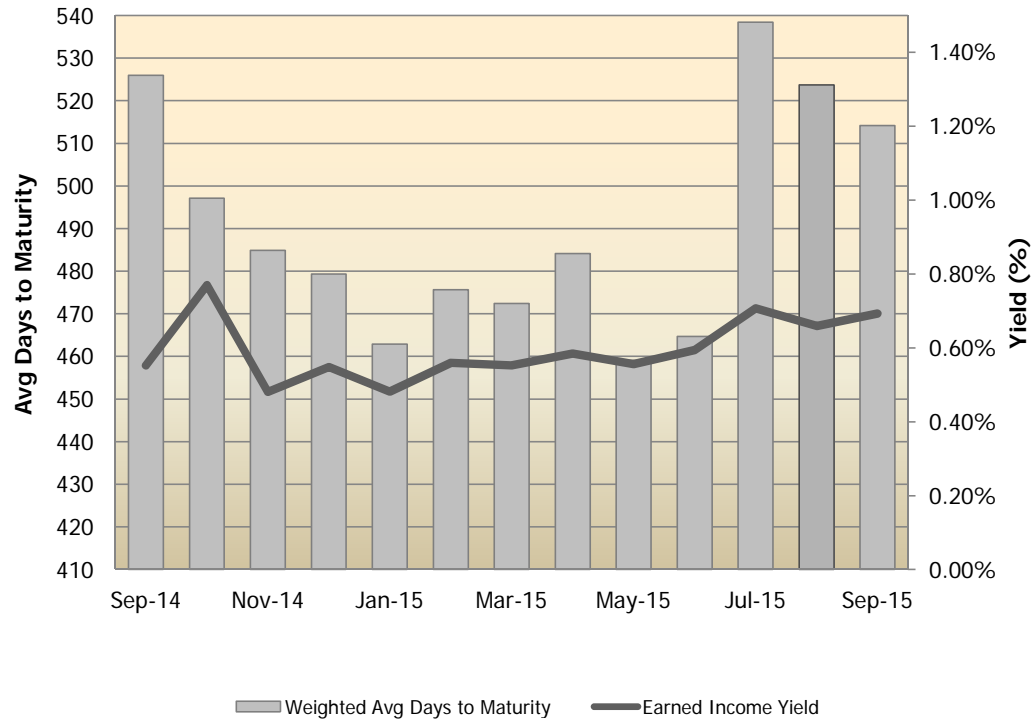




PORTFOLIO - EARNED INCOME YIELD

Month	Earned Income Yield	Weighted Avg Days to Maturity
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
Sep-15	0.69%	514.17

Yield and Weighted Average Days to Maturity Trends



POOLED INVESTMENTS AT SEPTEMBER 30, 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	0.749	6/30/2014	6/30/2016	25,000,000.00	25,023,437.50	25,043,000.00	100.172000	SUNGD
US Treasury Note	US Treasury	TN-99.574-VR8-07	912828VR8	0.625	0.770	0.873	8/27/2013	8/15/2016	25,000,000.00	24,893,554.69	25,057,250.00	100.229000	SUNGD
US Treasury Note	US Treasury	TN-100.714-VW7-07	912828VW7	0.875	0.630	0.956	10/1/2013	9/15/2016	25,000,000.00	25,178,710.94	25,116,500.00	100.466000	SUNGD
US Treasury Note	US Treasury	TN-99.820-F47-43	912828F47	0.500	0.591	0.999	9/30/2014	9/30/2016	25,000,000.00	24,955,078.13	25,025,000.00	100.100000	SUNGD
US Treasury Note	US Treasury	TN-100.136-WA4-26	912828WA4	0.625	0.578	1.037	11/1/2013	10/15/2016	25,000,000.00	25,034,179.69	25,057,000.00	100.228000	SUNGD
US Treasury Note	US Treasury	TN-99.746-F88-05	912828F88	0.375	0.503	1.081	10/31/2014	10/31/2016	25,000,000.00	24,936,523.44	24,994,500.00	99.978000	SUNGD
US Treasury Note	US Treasury	TN-100.226-WF3-27	912828WF3	0.625	0.548	1.120	12/2/2013	11/15/2016	25,000,000.00	25,056,640.63	25,056,250.00	100.225000	SUNGD
US Treasury Note	US Treasury	TN-99.992-G46-38	912828G46	0.500	0.504	1.163	12/1/2014	11/30/2016	25,000,000.00	24,998,046.88	25,018,250.00	100.073000	SUNGD
US Treasury Note	US Treasury	TN-99.886-H29-07	912828H29	0.625	0.682	1.245	12/31/2014	12/31/2016	25,000,000.00	24,971,679.69	25,049,250.00	100.197000	SUNGD
US Treasury Note	US Treasury	TN-100.097-A91-26	912828A91	0.750	0.717	1.286	1/31/2014	1/15/2017	25,000,000.00	25,024,414.06	25,094,750.00	100.379000	SUNGD
US Treasury Note	US Treasury	TN-100.03-H78-48	912828H78	0.500	0.484	1.330	2/2/2015	1/31/2017	25,000,000.00	25,007,812.50	25,009,750.00	100.039000	SUNGD
US Treasury Note	US Treasury	TN-99.875-B74-48	912828B74	0.625	0.668	1.370	2/28/2014	2/15/2017	25,000,000.00	24,968,750.00	25,046,500.00	100.186000	SUNGD
US Treasury Note	US Treasury	TN-99.722-J35-82	912828J35	0.500	0.640	1.407	3/2/2015	2/28/2017	25,000,000.00	24,930,664.06	25,000,250.00	100.001000	SUNGD
US Treasury Note	US Treasury	TN-99.593-C32-43	912828C32	0.750	0.888	1.453	3/20/2014	3/15/2017	25,000,000.00	24,898,437.50	25,085,250.00	100.341000	SUNGD
US Treasury Note	US Treasury	TN-99.875-J92-86	912828J92	0.500	0.563	1.500	3/31/2015	3/31/2017	25,000,000.00	24,968,750.00	24,995,750.00	99.983000	SUNGD
US Treasury Note	US Treasury	TN-99.882-C73-07	912828C73	0.875	0.915	1.529	4/24/2014	4/15/2017	25,000,000.00	24,970,703.13	25,126,250.00	100.505000	SUNGD
US Treasury Note	US Treasury	TN-100.289-WH9-82	912828WH9	0.875	0.777	1.612	5/23/2014	5/15/2017	25,000,000.00	25,072,265.63	25,126,500.00	100.506000	SUNGD
US Treasury Note	US Treasury	TN-100.023-SY7-41	912828SY7	0.625	0.613	1.657	6/1/2015	5/31/2017	25,000,000.00	25,006,286.29	25,018,500.00	100.074000	SUNGD
US Treasury Note	US Treasury	TN-99.925-WP1-26	912828WP1	0.875	0.900	1.695	6/16/2014	6/15/2017	25,000,000.00	24,981,445.31	25,121,500.00	100.486000	SUNGD
US Treasury Note	US Treasury	TN-99.957-XJ4-05	912828XJ4	0.625	0.647	1.741	6/30/2015	6/30/2017	25,000,000.00	24,989,257.81	25,014,250.00	100.057000	SUNGD
US Treasury Note	US Treasury	TN-99.570-WT3-86	912828WT3	0.875	1.023	1.779	8/1/2014	7/15/2017	25,000,000.00	24,892,578.13	25,117,500.00	100.470000	SUNGD
US Treasury Note	US Treasury	TN-99.789-XP0-89	912828XP0	0.625	0.731	1.824	7/31/2015	7/31/2017	25,000,000.00	24,947,265.63	25,009,500.00	100.038000	SUNGD
US Treasury Note	US Treasury	TN-99.898-TM2-43	912828TM2	0.625	0.676	1.907	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	1.943	9/30/2014	9/15/2017	25,000,000.00	24,956,054.69	25,176,000.00	100.704000	SUNGD
US Treasury Note	US Treasury	TN-99.937-TS9-43	912828TS9	0.625	0.657	1.991	9/30/2015	9/30/2017	25,000,000.00	24,984,375.00	24,988,250.00	99.953000	SUNGD
US Treasury Note	US Treasury	TN-99.859-F54-48	912828F54	0.875	0.923	2.020	10/31/2014	10/15/2017	25,000,000.00	24,964,843.75	25,103,500.00	100.414000	SUNGD
US Treasury Note	US Treasury	TN-99.937-G20-86	912828G20	0.875	0.896	2.103	12/1/2014	11/15/2017	25,000,000.00	24,984,375.00	25,088,500.00	100.354000	SUNGD
US Treasury Note	US Treasury	TN-99.585-G79-41	912828G79	1.000	1.142	2.184	12/24/2014	12/15/2017	25,000,000.00	24,896,484.38	25,155,000.00	100.620000	SUNGD
US Treasury Note	US Treasury	TN-100.30-H37-07	912828H37	0.875	0.772	2.270	1/30/2015	1/15/2018	25,000,000.00	25,075,195.31	25,067,000.00	100.268000	SUNGD
US Treasury Note	US Treasury	TN-99.929-H94-49	912828H94	1.000	1.024	2.350	2/27/2015	2/15/2018	25,000,000.00	24,982,421.88	25,134,000.00	100.536000	SUNGD
US Treasury Note	US Treasury	TN-100.292-J68-38	912828J68	1.000	0.899	2.434	4/1/2015	3/15/2018	25,000,000.00	25,073,242.19	25,129,750.00	100.519000	SUNGD
US Treasury Note	US Treasury	TN-100.187-XA3-49	912828XA3	1.000	0.935	2.588	6/1/2015	5/15/2018	25,000,000.00	25,058,423.91	25,100,250.00	100.401000	SUNGD
US Treasury Note	US Treasury	TN-100.367-XF2-05	912828XF2	1.125	0.999	2.667	6/30/2015	6/15/2018	25,000,000.00	25,103,323.52	25,171,000.00	100.684000	SUNGD
US Treasury Note	US Treasury	TN-99.445-XK1-27	912828XK1	0.875	1.066	2.759	7/31/2015	7/15/2018	25,000,000.00	24,870,839.00	24,998,750.00	99.995000	SUNGD
US Treasury Note	US Treasury	TN-99.976-K82-41	912828K82	1.000	1.008	2.838	8/28/2015	8/15/2018	25,000,000.00	25,002,972.15	25,066,500.00	100.266000	SUNGD
Total		Count 35		0.747	0.768	1.699			875,000,000.00	874,633,641.80	877,342,250.00	100.267686	

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	0.025	9/12/2014	10/9/2015	25,000,000.00	24,993,879.25	25,000,500.00	100.002000	SUNGD
Agency Note	Federal Home Loan Bank	FHLB-99.976-4D5-82	3130A24D5	0.230	0.245	0.216	12/18/2014	12/18/2015	25,000,000.00	24,996,268.92	25,006,500.00	100.026000	SUNGD
Agency Note	Federal Home Loan Bank	FHLB-100.00-ME9-86	3130A4ME9	0.330	0.330	0.444	3/27/2015	3/10/2016	25,000,000.00	25,000,000.00	25,022,750.00	100.091000	SUNGD
Agency Note	Federal Home Loan Mortgage Corporation	FHLMC-99.994-DQ9-46	3137EADQ9	0.500	0.502	0.618	3/7/2013	5/13/2016	20,000,000.00	19,998,800.00	20,021,400.00	100.107000	SUNGD
Agency Note	Federal Home Loan Bank	FHLB-99.925-EJ4-86	3130A5EJ4	0.250	0.325	0.633	5/22/2015	5/18/2016	25,000,000.00	24,982,144.44	24,997,750.00	99.991000	SUNGD
Agency Note	Federal Home Loan Bank	FHLB-QC0815-100.00-C72-38	3130A5C72	0.400	0.400	0.657	5/27/2015	5/27/2016	20,000,000.00	20,000,000.00	20,006,400.00	100.032000	SUNGD
Agency Note	Federal Home Loan Bank	FHLB-OT1215-100.00-FW4-80	3130A5FW4	0.400	0.400	0.713	6/2/2015	6/17/2016	25,000,000.00	25,000,000.00	24,995,000.00	99.980000	SUNGD
Agency Note	Federal Home Loan Bank	FHLB-99.991-P32-86	3130A3P32	0.430	0.435	0.752	7/1/2015	7/1/2016	25,000,000.00	24,998,660.98	25,024,500.00	100.098000	SUNGD
Agency Note	Federal National Mortgage Association	FNMA-99.679-YE7-07	3135G0YE7	0.625	0.730	0.904	7/19/2013	8/26/2016	25,000,000.00	24,919,750.00	25,042,250.00	100.169000	SUNGD
Agency Note	Federal Home Loan Bank	FHLB-99.813-T97-38	3130A2T97	0.500	0.589	0.993	8/13/2014	9/28/2016	25,000,000.00	24,953,250.00	25,019,000.00	100.076000	SUNGD

POOLED INVESTMENTS AT SEPTEMBER 30, 2015 - PORTFOLIO POSITION DETAIL

Agency Note	Federal Home Loan Bank	FHLB-QC0715-100.00-3F4-38	3130A53F4	0.500	0.500	1.074	4/28/2015	10/28/2016	20,000,000.00	20,000,000.00	20,005,000.00	100.025000	SUNGD					
Agency Note	Federal Farm Credit Bank	FFCB-99.973-X62-86	3133EEX62	0.800	0.814	1.699	6/25/2015	6/16/2017	15,000,000.00	14,998,950.00	15,028,200.00	100.188000	SUNGD					
Agency Note	Federal Home Loan Mortgage Corporation	FHLMC-99.922-DV8-07	3137EADV8	0.750	0.787	1.778	5/29/2015	7/14/2017	25,000,000.00	24,980,500.00	25,056,000.00	100.224000	SUNGD					
Agency Note	Federal Home Loan Bank	FHLB-99.776-2S5-07	3130A6ZS5	0.750	0.859	1.905	7/24/2015	8/28/2017	17,000,000.00	16,961,920.00	17,014,790.00	100.087000	SUNGD					
Agency Note	Federal National Mortgage Association	FNMA-MC0413-100.00-QL0-27	3135G0QL0	1.000	1.000	2.042	10/24/2012	10/24/2017	10,000,000.00	10,000,000.00	10,004,900.00	100.049000	SUNGD					
Agency Note	Federal Farm Credit Bank	FFCB-99.919-FE5-86	3133EEFE5	1.125	1.152	2.189	12/18/2014	12/18/2017	10,000,000.00	9,991,970.00	10,072,600.00	100.726000	SUNGD					
Agency Note	Federal National Mortgage Association	FNMA-QC0613-100.00-TD5-82	3135G0TD5	1.000	1.000	2.220	12/31/2012	12/28/2017	10,000,000.00	10,000,000.00	9,999,200.00	99.992000	SUNGD					
Agency Note	Federal Home Loan Mortgage Corporation	FHLMC-QC0715-100.00-07	3134G6TQ6	1.250	1.250	2.509	4/20/2015	4/20/2018	10,000,000.00	10,000,000.00	10,002,000.00	100.020000	SUNGD					
Agency Note	Federal Home Loan Bank	FHLB-MC0613-99.990-6L0-82	3133836L0	1.200	1.202	2.606	5/28/2013	5/24/2018	10,000,000.00	9,999,000.00	9,973,500.00	99.735000	SUNGD					
Agency Note	Federal Home Loan Mortgage Corporation	FHLMC-QC0815-99.920-2E2-82	3134G62E2	1.250	1.277	2.607	5/26/2015	5/25/2018	10,000,000.00	9,992,000.00	10,014,900.00	100.149000	SUNGD					
Agency Note	Federal National Mortgage Association	FNMA-99.838-E58-22	3135G0E58	1.125	1.178	2.995	9/1/2015	10/19/2018	25,000,000.00	24,959,500.00	25,104,250.00	100.417000	SUNGD					
Agency Note	Federal National Mortgage Association	FNMA-ST0815-100.00-DQ7-82	3136G2DQ7	1.500	1.500	4.238	2/13/2015	2/13/2020	10,000,000.00	10,000,000.00	10,011,200.00	100.112000	SUNGD					
Total									Count 22	0.624	0.655	1.275			412,000,000.00	411,726,593.59	412,422,590.00	100.102570

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	0.112	6/1/2015	11/10/2015	25,000,000.00	24,987,062.50	24,998,250.00	99.993000	SUNGD
Agency Discount Note	Federal Home Loan Mortgage Corporation	FHLMC-DN-99.945-QB2-05	313396QB2	0.120	0.120	0.178	6/23/2015	12/4/2015	25,000,000.00	24,986,333.33	24,995,000.00	99.980000	SUNGD
Agency Discount Note	Federal National Mortgage Association	FNMA-DN-99.895-SK2-07	313588SK2	0.150	0.150	0.331	5/22/2015	1/29/2016	25,000,000.00	24,973,750.00	24,989,250.00	99.957000	SUNGD
Agency Discount Note	Federal National Mortgage Association	FNMA-DN-99.867-SZ9-82	313588SZ9	0.180	0.180	0.370	5/22/2015	2/12/2016	25,000,000.00	24,966,750.00	24,984,000.00	99.936000	SUNGD
Agency Discount Note	Federal Home Loan Bank	FHLB-DN-99.835-TP4-49	313384TP4	0.240	0.240	0.408	6/24/2015	2/26/2016	23,000,000.00	22,962,126.67	22,983,900.00	99.930000	SUNGD
Agency Discount Note	Federal National Mortgage Association	FNMA-DN-99.822-VH5-41	313588VH5	0.300	0.301	0.523	9/8/2015	4/8/2016	25,000,000.00	24,955,625.00	24,969,750.00	99.879000	SUNGD
Agency Discount Note	Federal National Mortgage Association	FNMA-DN-99.776-VX0-48	313588VX0	0.240	0.241	0.561	5/22/2015	4/22/2016	25,000,000.00	24,944,000.00	24,967,500.00	99.870000	SUNGD
Agency Discount Note	Federal Farm Credit Bank	FFCB-DN-99.807-WK2-07	313312WK2	0.320	0.321	0.594	9/30/2015	5/4/2016	25,000,000.00	24,951,777.78	24,964,000.00	99.856000	SUNGD
Total				Count 8	0.208	0.208	0.384			198,000,000.00	197,727,425.28	197,851,650.00	99.925076

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	0.627	2/20/2014	5/16/2016	20,000,000.00	19,990,200.00	20,016,400.00	100.082000	SUNGD
Supranationals	Intl Bank of Reconstruction & Development	IBRD-ST0915-100.00-SS4-07	45905USS4	0.500	0.500	2.681	9/12/2015	6/12/2018	10,000,000.00	10,000,000.00	10,002,600.00	100.026000	SUNGD
Supranationals	Intl Bank of Reconstruction & Development	IBRD-99.829-EJ8-07	459058EJ8	1.000	1.056	2.671	4/30/2015	6/15/2018	25,000,000.00	24,957,250.00	25,008,000.00	100.032000	SUNGD
Supranationals	Inter-American Development Bank	IADB-99.888-CQ9-89	4581X0CQ9	1.125	1.163	2.875	8/28/2015	8/28/2018	25,000,000.00	24,972,000.00	24,987,250.00	99.949000	SUNGD
Total				Count 4	0.851	0.887	2.225			80,000,000.00	79,919,450.00	80,014,250.00	100.017813

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	10/1/2015	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	0.458	3/19/2014	8/15/2016	1,218,854.88	1,218,758.88	1,218,758.88	99.992124	BOOK
Asset Backed Security	Honda Auto Receivables Owners Trust	ABS-HAROT-99.992-AB1-27	43813JAB1	0.410	0.416	0.474	2/27/2014	8/22/2016	1,231,493.50	1,230,888.70	1,230,888.70	99.950889	BOOK
Asset Backed Security	Toyota Auto Rec Owners Trust	ABS-TAOT-99.993-AB6-05	89190AAB6	0.510	0.515	0.707	10/15/2014	2/15/2017	3,031,741.32	3,031,435.82	3,031,435.82	99.989923	BOOK
Asset Backed Security	Volkswagen Auto Loan Enhanced Trust	ABS-VALET-99.998-AB5-27	92867RAB5	0.420	0.421	0.763	4/30/2014	3/20/2017	3,708,810.67	3,708,579.27	3,708,579.27	99.993761	BOOK
Asset Backed Security	BMW Vehicle Owners Trust	ABS-BMWOT-99.996-AB5-41	09658UAB5	0.530	0.533	0.818	10/15/2014	4/25/2017	2,622,935.24	2,622,766.24	2,622,766.24	99.993557	BOOK
Asset Backed Security	Honda Auto Receivables Owners Trust	ABS-HAROT-99.994-AB7-05	43814KAB7	0.700	0.704	0.873	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	0.914	3/4/2015	7/17/2017	5,000,000.00	4,999,952.50	4,999,952.50	99.999050	BOOK
Asset Backed Security	Honda Auto Receivables Owners Trust	ABS-HAROT-99.994-AB2-27	43813NAB2	0.690	0.695	0.972	5/20/2015	8/21/2017	14,000,000.00	13,999,161.40	13,999,161.40	99.994010	BOOK
Asset Backed Security	Toyota Auto Rec Owners Trust	ABS-TAOT-99.993-AB7-43	89237CAB7	0.770	0.775	1.080	6/17/2015	11/15/2017	6,500,000.00	6,499,561.90	6,499,561.90	99.993260	BOOK
Asset Backed Security	Harley-Davidson Motorcycle Trust	ABS-HDMOT-99.993-AB4-43	41284AAB4	0.490	0.493	1.288	4/16/2014	4/15/2018	1,544,260.11	1,543,921.61	1,543,921.61	99.978080	BOOK
Asset Backed Security	Nissan Auto Receivables 2015-B	ABS-NAROT-99.992-AB4-43	65475WAB4	0.830	0.835	1.410	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	1.655	1/27/2014	1/15/2019	5,000,000.00	4,999,095.50	5,015,000.00	100.300000	USERP

POOLED INVESTMENTS AT SEPTEMBER 30, 2015 - PORTFOLIO POSITION DETAIL

Asset Backed Security	Chase Issuance Trust	ABS-CHAIT-100.00-GW8-27	161571GW8	0.457	0.457	1.786	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	2.383	7/29/2015	7/15/2020	8,500,000.00	8,497,679.50	8,592,990.00	101.094000	USERP	
Total				Count 14	0.782	0.787	1.302		80,858,095.72	80,850,529.17	80,961,744.17	100.128186		
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		0.120	0.120	0.003	9/30/2015	10/1/2015	14,200,000.00	14,200,000.00	14,200,000.00	100.000000	BOOK	
Total				Count 1	0.120	0.120	0.003		14,200,000.00	14,200,000.00	14,200,000.00	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	0.063	4/8/2015	10/23/2015	25,000,000.00	24,962,875.00	24,997,250.00	99.989000	SUNGD	
Commercial Paper	Toyota Motor Credit Corp.	CP-TOYCC-99.835-Y65-24	89233HY65	0.280	0.280	0.101	4/8/2015	11/6/2015	25,000,000.00	24,958,777.78	24,995,500.00	99.982000	SUNGD	
Total				Count 2	0.275	0.275	0.082		50,000,000.00	49,921,652.78	49,992,750.00	99.985500		
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-V33-41	87019TV33	0.320	0.320	0.134	5/26/2015	11/18/2015	25,000,000.00	25,000,000.00	25,007,481.25	100.029925	SUNGD	
Negotiable CD	Wells Fargo Bank NA	FCD-WFC-100.00-JE9-86	94988JE9	0.374	0.374	0.083	8/31/2015	3/24/2016	25,000,000.00	25,000,000.00	25,019,983.57	100.079934	SUNGD	
Negotiable CD	Skandi Enskilda Bank NY	CD-SEBNY-100.00-6G6-22	83051H6G6	0.540	0.540	0.753	9/21/2015	7/1/2016	25,000,000.00	25,000,000.00	25,007,596.98	100.030388	SUNGD	
Negotiable CD	Toronto-Dominion Bank NY	CD-TDNY-100.00-A48-89	89113EA48	0.600	0.600	0.753	9/22/2015	7/1/2016	25,000,000.00	25,000,000.00	25,019,011.88	100.076048	SUNGD	
Total				Count 4	0.458	0.458	0.431		100,000,000.00	100,000,000.00	100,054,073.68	100.054074		
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	0.289	1/14/2014	1/14/2016	5,000,000.00	5,000,000.00	5,000,700.00	100.014000	SUNGD	
Medium Term Note	John Deere Capital Corp.	MTN-DE-99.894-RZ4-27	24422ERZ4	0.750	0.786	0.312	7/22/2015	1/22/2016	3,000,000.00	2,999,465.16	3,003,060.00	100.102000	SUNGD	
Medium Term Note	JP Morgan Chase & Co.	MTN-JPM-99.879-JU4-27	46623EJU4	1.125	1.166	0.408	8/26/2015	2/26/2016	5,000,000.00	4,998,983.38	5,009,000.00	100.180000	SUNGD	
Medium Term Note	Wells Fargo Bank NA	FRN-WFC-100.000-2K2-86	94988J2K2	0.479	0.479	0.175	9/2/2015	6/2/2016	10,000,000.00	10,000,000.00	9,998,300.00	99.983000	SUNGD	
Medium Term Note	US Bank N.A.	FRN-USB-100.00-MD2-07	90331HMD2	0.527	0.527	1.329	1/30/2014	1/30/2017	15,000,000.00	15,000,000.00	14,984,250.00	99.895000	SUNGD	
Medium Term Note	Apple Inc.	MTN-AAPL-99.931-BB5-27	037833BB5	0.900	0.935	1.603	5/13/2015	5/12/2017	5,000,000.00	4,996,550.00	5,009,600.00	100.192000	SUNGD	
Medium Term Note	PepsiCo Inc.	FRN-PEP-100.000-CV8-27	713448CV8	0.539	0.539	1.788	7/17/2015	7/17/2017	10,000,000.00	10,000,000.00	9,998,100.00	99.981000	SUNGD	
Medium Term Note	Home Depot Inc..	FRN-HD-100.00-BJ0-05	437076BJ0	0.707	0.707	1.946	9/15/2015	9/15/2017	5,000,000.00	5,000,000.00	5,007,800.00	100.156000	SUNGD	
Medium Term Note	Oracle Corp.	MTN-ORCL-99.625-AN5-27	68389XAN5	1.200	1.312	2.012	5/8/2014	10/15/2017	10,000,000.00	9,962,500.00	10,016,800.00	100.168000	SUNGD	
Medium Term Note	Johnson & Johnson	MTN-JNJ-99.921-BL7-05	478160BL7	1.125	1.152	2.114	11/21/2014	11/21/2017	5,000,000.00	4,996,050.00	5,032,150.00	100.643000	SUNGD	
Medium Term Note	Berkshire Hathaway Fin	FRN-BRK-100.00-CD1-86	084664CD1	0.586	0.586	2.268	1/15/2015	1/12/2018	7,000,000.00	7,000,000.00	6,971,580.00	99.594000	SUNGD	
Medium Term Note	International Business Machines Corp.	MTN-IBM-99.542-HK0-41	459200HK0	1.250	1.345	2.325	2/8/2013	2/8/2018	5,000,000.00	4,977,100.00	5,003,350.00	100.067000	SUNGD	
Medium Term Note	Wal-Mart Stores Inc.	MTN-WMT-99.642-DF7-86	931142DF7	1.125	1.253	2.489	6/8/2015	4/11/2018	10,000,000.00	9,982,102.50	9,992,300.00	99.923000	SUNGD	
Medium Term Note	Texas Instruments Inc.	MTN-TXN-99.070-AV6-27	882508AV6	1.000	1.193	2.549	5/8/2013	5/1/2018	5,000,000.00	4,953,500.00	4,945,700.00	98.914000	SUNGD	
Medium Term Note	Apple Inc.	MTN-AAPL-98.252-AJ9-27	037833AJ9	1.000	1.461	2.554	6/4/2014	5/3/2018	10,000,000.00	9,825,200.00	9,953,300.00	99.533000	SUNGD	
Medium Term Note	Merck & Co Inc.	MTN-MRK-99.769-AG0-27	58933YAG0	1.300	1.348	2.585	5/20/2013	5/18/2018	5,000,000.00	4,988,450.00	5,002,450.00	100.049000	SUNGD	
Medium Term Note	Cisco Systems Inc.	MTN-CSCO-99.983-AU6-86	17275RAU6	1.650	1.656	2.648	6/17/2015	6/15/2018	5,000,000.00	4,999,150.00	5,036,450.00	100.729000	SUNGD	
Medium Term Note	The Walt Disney Co.	MTN-DIS-99.915-DD5-27	25468PDD5	1.500	1.529	2.909	9/17/2015	9/17/2018	6,000,000.00	5,994,900.00	6,020,580.00	100.343000	SUNGD	
Medium Term Note	Cisco Systems Inc.	FRN-CSCO-100.00-AQ5-82	17275RAQ5	0.824	0.824	3.377	3/3/2014	3/1/2019	5,000,000.00	5,000,000.00	4,985,000.00	99.700000	SUNGD	
Total				Count 19	0.905	0.978	1.858		131,000,000.00	130,673,951.04	130,970,470.00	99.977458		
Grand Total									1,990,975,837.62	1,989,570,985.56	1,993,727,519.75			



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/>