

POOLED INVESTMENTS AT OCTOBER 31, 2015 - SUMMARY & STATISTICS



ASSET ALLOCATION

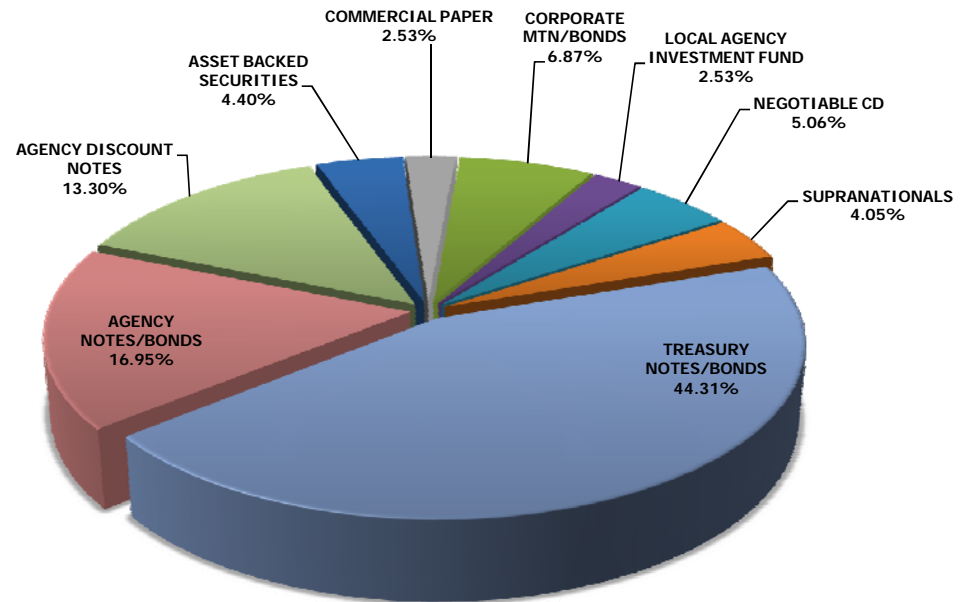
Assets (000's)	Current Par Value	Current Book Value	Market Value	Mkt/Book	Yield to Maturity
ASSET BACKED SECURITIES	86,932	86,923	86,979	100.06%	0.81%
COMMERCIAL PAPER	50,000	49,861	49,908	100.09%	0.43%
CORPORATE MTN/BONDS	136,000	135,646	136,085	100.32%	0.99%
LOCAL AGENCY INVESTMENT FUND	49,958	49,958	49,958	100.00%	0.32%
NEGOTIABLE CD	100,000	100,000	100,042	100.04%	0.46%
SUPRANATIONALS	80,000	79,920	79,798	99.85%	0.89%
TREASURY NOTES/BONDS	875,000	874,757	875,930	100.13%	0.78%
AGENCY NOTES/BONDS	335,000	334,739	335,121	100.11%	0.64%
AGENCY DISCOUNT NOTES	263,000	262,590	262,788	100.08%	0.23%
Totals (000's):	1,975,890	1,974,395	1,976,609	100.11%	0.67%

Portfolio Breakdown & Statistics

	Liquidity	Core
Portfolio Size	\$625,384,935	\$1,349,009,602
% of total pool	31.67%	68.33%
Portfolio Duration*	0.37	1.60
Index Duration*	0.37	1.86
% of index	99.81%	86.42%
Weighted Average Days to Maturity	143	680
Earned Income Yield	0.321%	1.046%

* 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 1.633.



Pooled Portfolio Composition by Book Value

POOLED INVESTMENTS AT OCTOBER 31, 2015 - MATURITY DISTRIBUTION

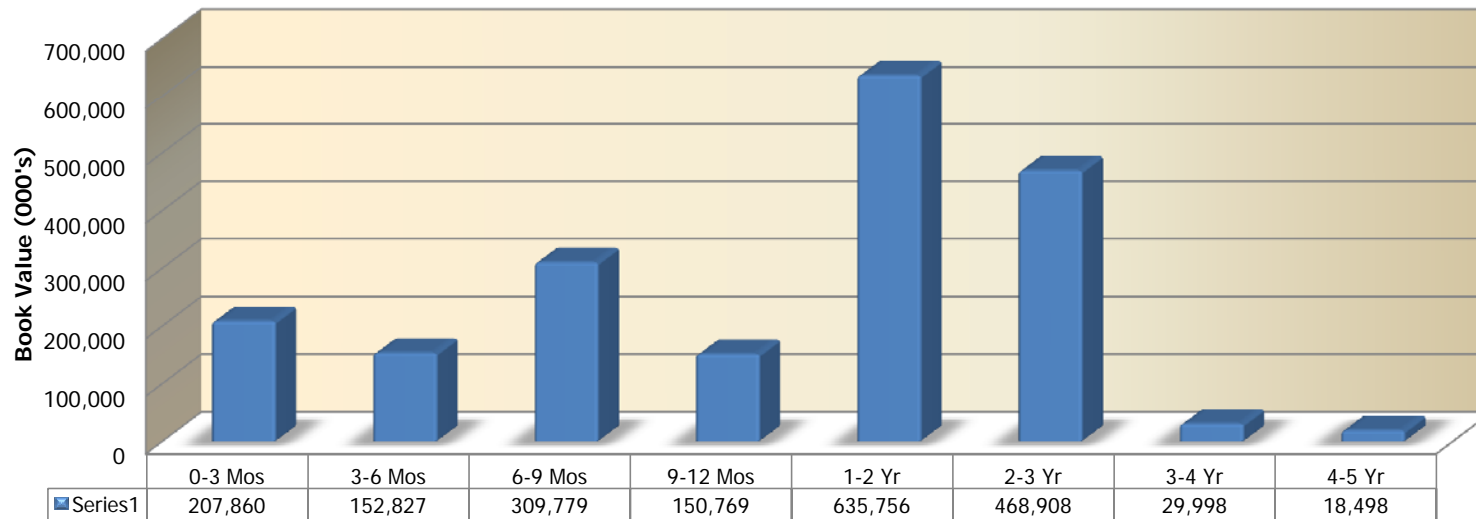
City of San Diego
Office of the City Treasurer



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				815	31,295	21,317	24,998	8,498	86,923
COMMERCIAL PAPER	24,959		24,903						49,861
CORPORATE MTN/BONDS	7,999	4,999	10,000		49,949	57,699	5,000		135,646
LOCAL AGENCY INVESTMENT FUND	49,958								49,958
NEGOTIABLE CD	25,000	25,000	50,000						100,000
SUPRANATIONALS			19,990			59,930			79,920
TREASURY NOTES/BONDS			25,023	75,149	499,565	275,019			874,757
AGENCY NOTES/BONDS	24,996	25,000	114,980	49,873	54,947	54,943		10,000	334,739
AGENCY DISCOUNT NOTES	74,947	97,829	64,883	24,931					262,590
Totals (000's):	207,860	152,827	309,779	150,769	635,756	468,908	29,998	18,498	1,974,395
% of Portfolio	10.53%	7.74%	15.69%	7.64%	32.20%	23.75%	1.52%	0.94%	100.00%

Maturity Distribution
October 31, 2015

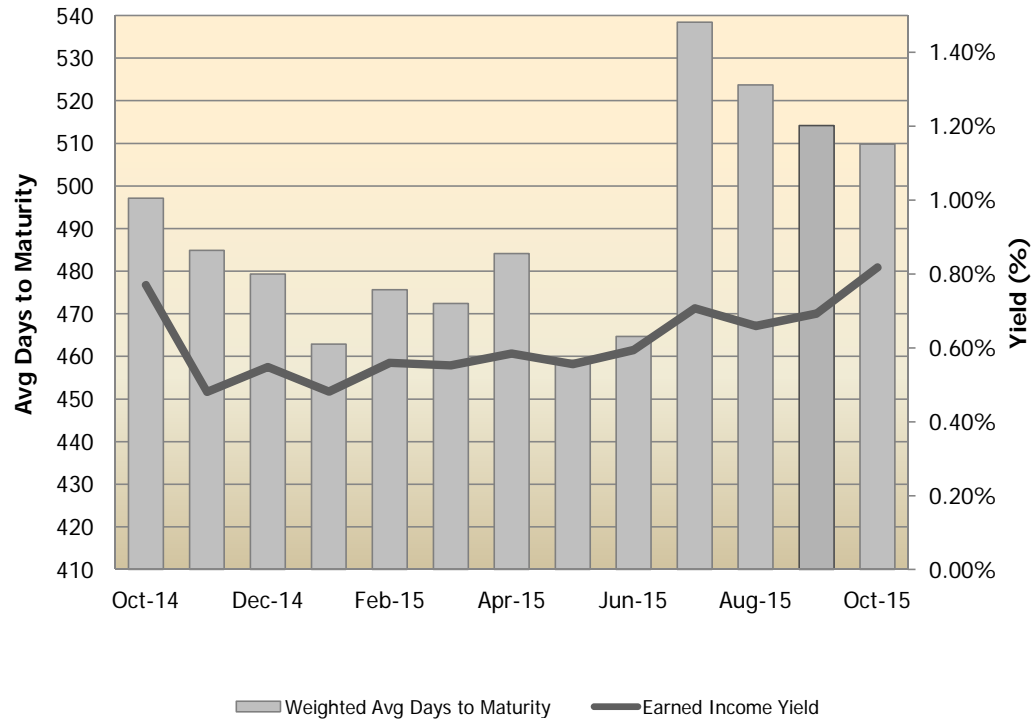




PORTFOLIO - EARNED INCOME YIELD

Month	Earned Income Yield	Weighted Avg Days to Maturity
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
Oct-15	0.82%	509.83

Yield and Weighted Average Days to Maturity Trends



POOLED INVESTMENTS AT OCTOBER 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	0.665	6/30/2014	6/30/2016	25,000,000.00	25,023,437.50	25,021,500.00	100.086000	SUNGD
US Treasury Note	US Treasury	TN-100.714-VW7-07	912828VW7	0.875	0.630	0.870	10/1/2013	9/15/2016	25,000,000.00	25,178,710.94	25,092,750.00	100.371000	SUNGD
US Treasury Note	US Treasury	TN-100.136-WA4-26	912828WA4	0.625	0.578	0.954	11/1/2013	10/15/2016	25,000,000.00	25,034,179.69	25,040,750.00	100.163000	SUNGD
US Treasury Note	US Treasury	TN-99.746-F88-05	912828F88	0.375	0.503	0.999	10/31/2014	10/31/2016	25,000,000.00	24,936,523.44	24,980,250.00	99.921000	SUNGD
US Treasury Note	US Treasury	TN-100.226-WF3-27	912828WF3	0.625	0.548	1.034	12/2/2013	11/15/2016	25,000,000.00	25,056,640.63	25,039,500.00	100.158000	SUNGD
US Treasury Note	US Treasury	TN-99.992-G46-38	912828G46	0.500	0.504	1.080	12/1/2014	11/30/2016	25,000,000.00	24,998,046.88	25,003,000.00	100.012000	SUNGD
US Treasury Note	US Treasury	TN-99.886-H29-07	912828H29	0.625	0.682	1.162	12/31/2014	12/31/2016	25,000,000.00	24,971,679.69	25,035,750.00	100.143000	SUNGD
US Treasury Note	US Treasury	TN-100.097-A91-26	912828A91	0.750	0.717	1.200	1/31/2014	1/15/2017	25,000,000.00	25,024,414.06	25,071,500.00	100.286000	SUNGD
US Treasury Note	US Treasury	TN-100.03-H78-48	912828H78	0.500	0.484	1.246	2/2/2015	1/31/2017	25,000,000.00	25,007,812.50	24,989,500.00	99.958000	SUNGD
US Treasury Note	US Treasury	TN-99.875-B74-48	912828B74	0.625	0.668	1.284	2/28/2014	2/15/2017	25,000,000.00	24,968,750.00	25,025,750.00	100.103000	SUNGD
US Treasury Note	US Treasury	TN-99.722-J35-82	912828J35	0.500	0.640	1.321	3/2/2015	2/28/2017	25,000,000.00	24,930,664.06	24,977,250.00	99.909000	SUNGD
US Treasury Note	US Treasury	TN-99.593-C32-43	912828C32	0.750	0.888	1.367	3/20/2014	3/15/2017	25,000,000.00	24,898,437.50	25,057,500.00	100.230000	SUNGD
US Treasury Note	US Treasury	TN-99.875-J92-86	912828J92	0.500	0.563	1.417	3/31/2015	3/31/2017	25,000,000.00	24,968,750.00	24,972,250.00	99.889000	SUNGD
US Treasury Note	US Treasury	TN-99.882-C73-07	912828C73	0.875	0.915	1.449	4/24/2014	4/15/2017	25,000,000.00	24,970,703.13	25,095,750.00	100.383000	SUNGD
US Treasury Note	US Treasury	TN-100.289-WH9-82	912828WH9	0.875	0.777	1.526	5/23/2014	5/15/2017	25,000,000.00	25,072,265.63	25,092,500.00	100.370000	SUNGD
US Treasury Note	US Treasury	TN-100.023-SY7-41	912828SY7	0.625	0.613	1.574	6/1/2015	5/31/2017	25,000,000.00	25,006,286.29	24,992,500.00	99.970000	SUNGD
US Treasury Note	US Treasury	TN-99.925-WP1-26	912828WP1	0.875	0.900	1.609	6/16/2014	6/15/2017	25,000,000.00	24,981,445.31	25,090,500.00	100.362000	SUNGD
US Treasury Note	US Treasury	TN-99.957-XJ4-05	912828XJ4	0.625	0.647	1.657	6/30/2015	6/30/2017	25,000,000.00	24,989,257.81	24,987,500.00	99.950000	SUNGD
US Treasury Note	US Treasury	TN-99.570-WT3-86	912828WT3	0.875	1.023	1.693	8/1/2014	7/15/2017	25,000,000.00	24,892,578.13	25,082,250.00	100.329000	SUNGD
US Treasury Note	US Treasury	TN-99.789-XP0-89	912828XP0	0.625	0.731	1.741	7/31/2015	7/31/2017	25,000,000.00	24,947,265.63	24,980,250.00	99.921000	SUNGD
US Treasury Note	US Treasury	TN-99.898-TM2-43	912828TM2	0.625	0.676	1.824	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	1.857	9/30/2014	9/15/2017	25,000,000.00	24,956,054.69	25,123,750.00	100.495000	SUNGD
US Treasury Note	US Treasury	TN-99.937-TS9-43	912828TS9	0.625	0.657	1.907	9/30/2015	9/30/2017	25,000,000.00	24,984,375.00	24,945,250.00	99.781000	SUNGD
US Treasury Note	US Treasury	TN-99.859-F54-48	912828F54	0.875	0.923	1.943	10/31/2014	10/15/2017	25,000,000.00	24,964,843.75	25,058,000.00	100.232000	SUNGD
US Treasury Note	US Treasury	TN-99.937-G20-86	912828G20	0.875	0.896	2.017	12/1/2014	11/15/2017	25,000,000.00	24,984,375.00	25,039,000.00	100.156000	SUNGD
US Treasury Note	US Treasury	TN-99.585-G79-41	912828G79	1.000	1.142	2.097	12/24/2014	12/15/2017	25,000,000.00	24,896,484.38	25,098,500.00	100.394000	SUNGD
US Treasury Note	US Treasury	TN-100.30-H37-07	912828H37	0.875	0.772	2.184	1/30/2015	1/15/2018	25,000,000.00	25,075,195.31	25,012,250.00	100.049000	SUNGD
US Treasury Note	US Treasury	TN-99.929-H94-49	912828H94	1.000	1.024	2.264	2/27/2015	2/15/2018	25,000,000.00	24,982,421.88	25,070,250.00	100.281000	SUNGD
US Treasury Note	US Treasury	TN-100.292-J68-38	912828J68	1.000	0.899	2.348	4/1/2015	3/15/2018	25,000,000.00	25,073,242.19	25,060,750.00	100.243000	SUNGD
US Treasury Note	US Treasury	TN-100.187-XA3-49	912828XA3	1.000	0.935	2.502	6/1/2015	5/15/2018	25,000,000.00	25,058,423.91	25,031,500.00	100.126000	SUNGD
US Treasury Note	US Treasury	TN-100.367-XF2-05	912828XF2	1.125	0.999	2.581	6/30/2015	6/15/2018	25,000,000.00	25,103,323.52	25,097,750.00	100.391000	SUNGD
US Treasury Note	US Treasury	TN-99.445-XK1-27	912828XK1	0.875	1.066	2.673	7/31/2015	7/15/2018	25,000,000.00	24,870,839.00	24,925,750.00	99.703000	SUNGD
US Treasury Note	US Treasury	TN-99.976-K82-41	912828K82	1.000	1.008	2.752	8/28/2015	8/15/2018	25,000,000.00	25,002,972.15	24,994,750.00	99.979000	SUNGD
US Treasury Note	US Treasury	TN-100.25-L40-89	912828L40	1.000	0.914	2.835	10/1/2015	9/15/2018	25,000,000.00	25,073,489.01	24,979,750.00	99.919000	SUNGD
US Treasury Note	US Treasury	TN-99.558-L81-05	912828L81	0.875	1.027	2.923	10/30/2015	10/15/2018	25,000,000.00	24,898,613.60	24,883,250.00	99.533000	SUNGD
Total		Count 35		0.768	0.785	1.730			875,000,000.00	874,757,111.59	875,929,500.00	100.106229	

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-99.976-4D5-82	3130A24D5	0.230	0.245	0.131	12/18/2014	12/18/2015	25,000,000.00	24,996,268.92	25,002,000.00	100.008000	SUNGD
Agency Note	Federal Home Loan Bank	FHLB-100.00-ME9-86	3130A4ME9	0.330	0.330	0.359	3/27/2015	3/10/2016	25,000,000.00	25,000,000.00	25,009,750.00	100.039000	SUNGD
Agency Note	Federal Home Loan Mortgage Corporation	FHLMC-99.994-DQ9-46	3137EADQ9	0.500	0.502	0.532	3/7/2013	5/13/2016	20,000,000.00	19,998,800.00	20,020,000.00	100.100000	SUNGD
Agency Note	Federal Home Loan Bank	FHLB-99.925-EJ4-86	3130A5EJ4	0.250	0.325	0.547	5/22/2015	5/18/2016	25,000,000.00	24,982,144.44	24,976,500.00	99.906000	SUNGD
Agency Note	Federal Home Loan Bank	FHLB-QC0815-100.00-C72-38	3130A5C72	0.400	0.400	0.571	5/27/2015	5/27/2016	20,000,000.00	20,000,000.00	20,002,400.00	100.012000	SUNGD
Agency Note	Federal Home Loan Bank	FHLB-OT1215-100.00-FW4-80	3130A5FW4	0.400	0.400	0.627	6/2/2015	6/17/2016	25,000,000.00	25,000,000.00	25,003,000.00	100.012000	SUNGD
Agency Note	Federal Home Loan Bank	FHLB-99.991-P32-86	3130A3P32	0.430	0.435	0.666	7/1/2015	7/1/2016	25,000,000.00	24,998,660.98	25,019,750.00	100.079000	SUNGD
Agency Note	Federal National Mortgage Association	FNMA-99.679-YE7-07	3135G0YE7	0.625	0.730	0.818	7/19/2013	8/26/2016	25,000,000.00	24,919,750.00	25,033,250.00	100.133000	SUNGD
Agency Note	Federal Home Loan Bank	FHLB-99.813-T97-38	3130A2T97	0.500	0.589	0.907	8/13/2014	9/28/2016	25,000,000.00	24,953,250.00	25,015,000.00	100.060000	SUNGD
Agency Note	Federal Farm Credit Bank	FFCB-99.973-X62-86	3133EEX62	0.800	0.814	1.613	6/25/2015	6/16/2017	15,000,000.00	14,998,950.00	15,004,350.00	100.029000	SUNGD

POOLED INVESTMENTS AT OCTOBER 31, 2015 - PORTFOLIO POSITION DETAIL

Agency Note	Federal Home Loan Mortgage Corporation	FHLMC-99.922-DV8-07	3137EADV8	0.750	0.787	1.692	5/29/2015	7/14/2017	25,000,000.00	24,980,500.00	25,001,500.00	100.006000	SUNGD
Agency Note	Federal Home Loan Bank	FHLB-99.783-LZ8-86	3130A6LZ8	0.625	0.732	1.977	10/9/2015	10/26/2017	15,000,000.00	14,967,450.00	14,946,300.00	99.642000	SUNGD
Agency Note	Federal Farm Credit Bank	FFCB-99.919-FE5-86	3133EEFE5	1.125	1.152	2.103	12/18/2014	12/18/2017	10,000,000.00	9,991,970.00	10,051,000.00	100.510000	SUNGD
Agency Note	Federal National Mortgage Association	FNMA-QC0613-100.00-TD5-82	3135GOTD5	1.000	1.000	2.134	12/31/2012	12/28/2017	10,000,000.00	10,000,000.00	10,003,700.00	100.037000	SUNGD
Agency Note	Federal Home Loan Mortgage Corporation	FHLMC-QC0815-99.920-2E2-82	3134G6E2E	1.250	1.277	2.521	5/26/2015	5/25/2018	10,000,000.00	9,992,000.00	10,004,400.00	100.044000	SUNGD
Agency Note	Federal National Mortgage Association	FNMA-99.838-E58-22	3135G0E58	1.125	1.178	2.925	9/1/2015	10/19/2018	25,000,000.00	24,959,500.00	25,025,750.00	100.103000	SUNGD
Agency Note	Federal National Mortgage Association	FNMA-ST0815-100.00-DQ7-82	3136G2DQ7	1.500	1.500	4.152	2/13/2015	2/13/2020	10,000,000.00	10,000,000.00	10,002,400.00	100.024000	SUNGD
		Total	Count 17			0.609	0.645	1.199		335,000,000.00	334,739,244.34	335,121,050.00	100.036134

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	0.027	6/1/2015	11/10/2015	25,000,000.00	24,987,062.50	24,999,750.00	99.999000	SUNGD
Agency Discount Note	Federal Home Loan Mortgage Corporation	FHLMC-DN-99.945-QB2-05	313396QB2	0.120	0.120	0.093	6/23/2015	12/4/2015	25,000,000.00	24,986,333.33	24,999,000.00	99.996000	SUNGD
Agency Discount Note	Federal National Mortgage Association	FNMA-DN-99.895-SK2-07	313588SK2	0.150	0.150	0.246	5/22/2015	1/29/2016	25,000,000.00	24,973,750.00	24,994,500.00	99.978000	SUNGD
Agency Discount Note	Federal National Mortgage Association	FNMA-DN-99.867-SZ9-82	313588SZ9	0.180	0.180	0.285	5/22/2015	2/12/2016	25,000,000.00	24,966,750.00	24,991,500.00	99.966000	SUNGD
Agency Discount Note	Federal Home Loan Bank	FHLB-DN-99.835-TP4-49	313384TP4	0.240	0.240	0.323	6/24/2015	2/26/2016	23,000,000.00	22,962,126.67	22,991,030.00	99.961000	SUNGD
Agency Discount Note	Federal National Mortgage Association	FNMA-DN-99.822-VH5-41	313588VH5	0.300	0.301	0.438	9/8/2015	4/8/2016	25,000,000.00	24,955,625.00	24,979,250.00	99.917000	SUNGD
Agency Discount Note	Federal National Mortgage Association	FNMA-DN-99.776-VX0-48	313588VX0	0.240	0.241	0.476	5/22/2015	4/22/2016	25,000,000.00	24,944,000.00	24,977,250.00	99.909000	SUNGD
Agency Discount Note	Federal Farm Credit Bank	FFCB-DN-99.807-WK2-07	313312WK2	0.320	0.321	0.509	9/30/2015	5/4/2016	25,000,000.00	24,951,777.78	24,971,250.00	99.885000	SUNGD
Agency Discount Note	Federal National Mortgage Association	FNMA-DN-99.849-XR1-41	313588XR1	0.240	0.240	0.591	10/21/2015	6/3/2016	15,000,000.00	14,977,400.00	14,979,000.00	99.860000	SUNGD
Agency Discount Note	Federal National Mortgage Association	FNMA-DN-99.815-YV1-48	313588YV1	0.260	0.260	0.668	10/20/2015	7/1/2016	25,000,000.00	24,953,958.33	24,958,500.00	99.834000	SUNGD
Agency Discount Note	Federal Farm Credit Bank	FFCB-DN-99.725-B74-48	313312B74	0.340	0.341	0.783	10/26/2015	8/12/2016	25,000,000.00	24,931,291.67	24,946,750.00	99.787000	SUNGD
		Total	Count 11			0.227	0.228	0.397		263,000,000.00	262,590,075.28	262,787,780.00	99.919308

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	0.540	2/20/2014	5/16/2016	20,000,000.00	19,990,200.00	20,011,800.00	100.059000	SUNGD
Supranationals	Intl Bank of Reconstruction & Development	IBRD-ST0915-100.00-SS4-07	45905USS4	0.500	0.500	2.595	9/12/2015	6/12/2018	10,000,000.00	10,000,000.00	10,000,200.00	100.002000	SUNGD
Supranationals	Inter-American Development Bank	IADB-99.888-CQ9-89	4581XOCQ9	1.125	1.163	2.792	8/28/2015	8/28/2018	25,000,000.00	24,972,000.00	24,915,750.00	99.663000	SUNGD
Supranationals	Intl Bank of Reconstruction & Development	IBRD-99.830-ERO-05	459058ERO	1.000	1.058	2.891	10/7/2015	10/5/2018	25,000,000.00	24,957,500.00	24,870,500.00	99.482000	SUNGD
		Total	Count 4			0.851	0.888	2.235		80,000,000.00	79,919,700.00	79,798,250.00	99.747813

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		0.320	0.320	0.003	3/31/2003	11/1/2015	49,957,933.99	49,957,933.99	49,957,933.99	100.000000	BOOK
		Total	Count 1			0.320	0.320	0.003		49,957,933.99	49,957,933.99	49,957,933.99	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	0.413	3/19/2014	8/15/2016	155,487.22	155,391.22	155,391.22	99.938259	BOOK
Asset Backed Security	Honda Auto Receivables Owners Trust	ABS-HAROT-99.992-AB1-27	43813JAB1	0.410	0.416	0.430	2/27/2014	8/22/2016	660,061.27	659,456.47	659,456.47	99.908372	BOOK
Asset Backed Security	Toyota Auto Rec Owners Trust	ABS-TAOT-99.993-AB6-05	89190AAB6	0.510	0.515	0.663	10/15/2014	2/15/2017	2,535,921.07	2,535,615.57	2,535,615.57	99.987953	BOOK
Asset Backed Security	Volkswagen Auto Loan Enhanced Trust	ABS-VALET-99.998-AB5-27	92867RAB5	0.420	0.421	0.719	4/30/2014	3/20/2017	2,842,302.70	2,842,071.30	2,842,071.30	99.991859	BOOK
Asset Backed Security	BMW Vehicle Owners Trust	ABS-BMWOT-99.996-AB5-41	09658UAB5	0.530	0.533	0.774	10/15/2014	4/25/2017	2,182,655.65	2,182,486.65	2,182,486.65	99.992257	BOOK
Asset Backed Security	Honda Auto Receivables Owners Trust	ABS-HAROT-99.994-AB7-05	43814KAB7	0.700	0.704	0.829	1/28/2015	6/15/2017	4,736,401.82	4,736,140.82	4,736,140.82	99.994489	BOOK
Asset Backed Security	Toyota Auto Rec Owners Trust	ABS-TAOT-99.999-AB4-27	89236WAB4	0.710	0.711	0.870	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	0.928	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	1.036	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	1.244	4/16/2014	4/15/2018	1,318,980.20	1,318,641.70	1,318,641.70	99.974336	BOOK
Asset Backed Security	Nissan Auto Receivables 2015-B	ABS-NAROT-99.992-AB4-43	65475WAB4	0.830	0.835	1.366	7/22/2015	7/16/2018	13,500,000.00	13,498,988.85	13,484,070.00	99.882000	USERP
Asset Backed Security	Nissan Auto Receivables 2015-C	ABS-NAROT-99.992-AB9-05	65478AAB9	0.870	0.875	1.570	10/14/2015	11/15/2018	10,000,000.00	9,999,237.00	9,999,237.00	99.992370	BOOK
Asset Backed Security	Chase Issuance Trust	ABS-CHAIT-99.981-GJ7-27	161571GJ7	1.150	1.157	1.611	1/27/2014	1/15/2019	5,000,000.00	4,999,095.50	5,009,600.00	100.192000	USERP

POOLED INVESTMENTS AT OCTOBER 31, 2015 - PORTFOLIO POSITION DETAIL

Asset Backed Security	Chase Issuance Trust	ABS-CHAIT-100.00-GW8-27	161571GW8	0.446	0.446	1.742	4/29/2015	4/15/2019	10,000,000.00	10,000,000.00	9,984,300.00	99.843000	USERP	
Asset Backed Security	Chase Issuance Trust	ABS-CHAIT-99.972-HA5-27	161571HA5	1.620	1.631	2.340	7/29/2015	7/15/2020	8,500,000.00	8,497,679.50	8,573,100.00	100.860000	USERP	
Total				Count 15	0.806	0.810	1.322		86,931,809.93	86,923,480.38	86,978,786.53	100.054038		
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	Toyota Motor Credit Corp.	CP-TOYCC-99.835-Y65-24	89233HY65	0.280	0.280	0.016	4/8/2015	11/6/2015	25,000,000.00	24,958,777.78	24,999,375.00	99.997500	SUNGD	
Commercial Paper	Toyota Motor Credit Corp.	CP-TOYCC-99.610-G18-24	89233GG18	0.570	0.572	0.668	10/29/2015	7/1/2016	25,000,000.00	24,902,625.00	24,908,875.00	99.635500	SUNGD	
Total				Count 2	0.425	0.426	0.342		50,000,000.00	49,861,402.78	49,908,250.00	99.816500		
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	0.049	5/26/2015	11/18/2015	25,000,000.00	25,000,000.00	25,002,748.11	100.010992	SUNGD	
Negotiable CD	Wells Fargo Bank NA	FCD-WFC-100.00-JE9-86	94988EJE9	0.368	0.368	0.083	8/31/2015	3/24/2016	25,000,000.00	25,000,000.00	25,015,931.79	100.063727	SUNGD	
Negotiable CD	Skandi Enskilda Bank NY	CD-SEBNY-100.00-6G6-22	83051H6G6	0.540	0.540	0.668	9/21/2015	7/1/2016	25,000,000.00	25,000,000.00	25,023,617.53	100.094470	SUNGD	
Negotiable CD	Toronto-Dominion Bank NY	CD-TDNY-100.00-A48-89	89113EA48	0.600	0.600	0.668	9/22/2015	7/1/2016	25,000,000.00	25,000,000.00	25,000,000.00	100.000000	USERP	
Total				Count 4	0.457	0.457	0.367		100,000,000.00	100,000,000.00	100,042,297.43	100.042297		
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	0.551	0.551	0.205	1/14/2014	1/14/2016	5,000,000.00	5,000,000.00	5,000,800.00	100.016000	SUNGD	
Medium Term Note	John Deere Capital Corp.	MTN-DE-99.894-RZ4-27	24422ERZ4	0.750	0.786	0.227	7/22/2015	1/22/2016	3,000,000.00	2,999,465.16	3,002,610.00	100.087000	SUNGD	
Medium Term Note	JP Morgan Chase & Co.	MTN-JPM-99.879-JU4-27	46623EJU4	1.125	1.166	0.323	8/26/2015	2/26/2016	5,000,000.00	4,998,983.38	5,009,550.00	100.191000	SUNGD	
Medium Term Note	Wells Fargo Bank NA	FRN-WFC-100.000-2K2-86	94988J2K2	0.479	0.479	0.089	9/2/2015	6/2/2016	10,000,000.00	10,000,000.00	9,999,600.00	99.996000	SUNGD	
Medium Term Note	US Bank N.A.	FRN-USB-100.00-MD2-07	90331HMD2	0.552	0.552	1.244	1/30/2014	1/30/2017	15,000,000.00	15,000,000.00	14,993,100.00	99.954000	SUNGD	
Medium Term Note	Apple Inc.	MTN-AAPL-99.931-BB5-27	037833BB5	0.900	0.935	1.517	5/13/2015	5/12/2017	5,000,000.00	4,996,550.00	5,011,350.00	100.227000	SUNGD	
Medium Term Note	PepsiCo Inc.	FRN-PEP-100.000-CV8-27	713448CV8	0.565	0.565	1.704	7/17/2015	7/17/2017	10,000,000.00	10,000,000.00	9,997,300.00	99.973000	SUNGD	
Medium Term Note	Home Depot Inc..	FRN-HD-100.00-BJ0-05	437076BJ0	0.707	0.707	1.860	9/15/2015	9/15/2017	5,000,000.00	5,000,000.00	5,015,750.00	100.315000	SUNGD	
Medium Term Note	PepsiCo Inc.	MTN-PEP-99.789-DB1-05	713448DB1	1.000	1.107	1.935	10/14/2015	10/13/2017	5,000,000.00	4,989,450.00	4,990,200.00	99.804000	SUNGD	
Medium Term Note	Oracle Corp.	MTN-ORCL-99.625-AN5-27	68389XAN5	1.200	1.312	1.938	5/8/2014	10/15/2017	10,000,000.00	9,962,500.00	10,037,200.00	100.372000	SUNGD	
Medium Term Note	Johnson & Johnson	MTN-JNJ-99.921-BL7-05	478160BL7	1.125	1.152	2.028	11/21/2014	11/21/2017	5,000,000.00	4,996,050.00	5,014,600.00	100.292000	SUNGD	
Medium Term Note	Berkshire Hathaway Fin	FRN-BRK-100.00-CD1-86	084664CD1	0.621	0.621	2.185	1/15/2015	1/12/2018	7,000,000.00	7,000,000.00	6,992,860.00	99.898000	SUNGD	
Medium Term Note	International Business Machines Corp.	MTN-IBM-99.542-HK0-41	459200HK0	1.250	1.345	2.239	2/8/2013	2/8/2018	5,000,000.00	4,977,100.00	4,995,750.00	99.915000	SUNGD	
Medium Term Note	Wal-Mart Stores Inc.	MTN-WMT-99.642-DF7-86	931142DF7	1.125	1.253	2.417	6/8/2015	4/11/2018	10,000,000.00	9,964,290.00	10,024,500.00	100.245000	SUNGD	
Medium Term Note	Texas Instruments Inc.	MTN-TXN-99.070-AV6-27	882508AV6	1.000	1.193	2.466	5/8/2013	5/1/2018	5,000,000.00	4,953,500.00	4,951,850.00	99.037000	SUNGD	
Medium Term Note	Apple Inc.	MTN-AAPL-98.252-AJ9-27	037833AJ9	1.000	1.461	2.468	6/4/2014	5/3/2018	10,000,000.00	9,825,200.00	9,971,500.00	99.715000	SUNGD	
Medium Term Note	Merck & Co Inc.	MTN-MRK-99.769-AG0-27	58933YAG0	1.300	1.348	2.499	5/20/2013	5/18/2018	5,000,000.00	4,988,450.00	5,011,300.00	100.226000	SUNGD	
Medium Term Note	Cisco Systems Inc.	MTN-CSCO-99.983-AU6-86	17275RAU6	1.650	1.656	2.562	6/17/2015	6/15/2018	5,000,000.00	4,999,150.00	5,040,400.00	100.808000	SUNGD	
Medium Term Note	The Walt Disney Co.	MTN-DIS-99.915-DD5-27	25468PDD5	1.500	1.529	2.822	9/17/2015	9/17/2018	6,000,000.00	5,994,900.00	6,024,900.00	100.415000	SUNGD	
Medium Term Note	Cisco Systems Inc.	FRN-CSCO-100.00-AQ5-82	17275RAQ5	0.824	0.824	3.291	3/3/2014	3/1/2019	5,000,000.00	5,000,000.00	5,000,000.00	100.000000	SUNGD	
Total				Count 20	0.917	0.990	1.781		136,000,000.00	135,645,588.54	136,085,120.00	100.062588		
Grand Total									1,975,889,743.92	1,974,394,536.90	1,976,608,967.95			



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/>