

The City of San Diego

MEMORANDUM

DATE: August 18, 2021

TO: Distribution

FROM: Elizabeth Correia, City Treasurer

SUBJECT: Monthly Investment Report – July 31, 2021

Attached is the City Treasurer's Monthly Investment Report. Three schedules are presented:

- I. Schedule I:
 - a. City's pooled investment holdings
 - b. City's pooled investment maturity distribution schedule
 - c. City's pooled investment historical earned income yields and weighted average days to maturity
- II. Schedule II: Pooled Portfolio Position Detail Report
- III. Appendix: Glossary of Investment Terms

These investments are in conformance with the City Treasurer's Investment Policy and are sufficiently liquid to meet the City's expenditure requirements for the next six months as required by California Government Code section 53646(b)(3).

EC/ajp

Attachment

Distribution:

Honorable Mayor Todd Gloria Honorable Mara Elliott, City Attorney Honorable Council President Campbell and Members of the City Council Paola Avila, Chief of Staff, Office of the Mayor Jay Goldstone, Chief Operating Officer Andrea Tevlin, Independent Budget Analyst Deborah Higgins, Investment Advisory Committee Stefan Meierhofer, Investment Advisory Committee Jayson Schmitt, Investment Advisory Committee Matt Vespi, Chief Financial Officer and Investment Advisory Committee Lakshmi Kommi, Director, Debt Management and Investment Advisory Committee Page 2 Distribution August 18, 2021

cc: Jessica Lawrence, Director Finance Policy & Council Affairs, Office of the Mayor Rolando Charvel, Director, Department of Finance and City Comptroller Kent J. Morris, Chief Investment Officer, Office of the City Treasurer Nicole LeClair–Miller, Deputy Director, Office of the City Treasurer Aisha Givens, Principal Accountant, Office of the City Treasurer

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	88,780	89,298	89,844	100.61%	1.17%
COMMERCIAL PAPER	248,800	248,713	248,765	100.02%	0.09%
CORPORATE MTN/BONDS	350,514	352,533	356,057	101.00%	1.84%
LOCAL AGENCY INVESTMENT FUND	65,665	65,665	65,665	100.00%	0.33%
SUPRANATIONALS	30,000	29,972	30,239	100.89%	1.67%
TREASURY BILLS	90,000	89,997	89,999	100.00%	0.03%
TREASURY NOTES/BONDS	1,360,000	1,369,326	1,371,493	100.16%	0.62%
AGENCY NOTES/BONDS	10,000	9,997	10,083	100.86%	3.09%
Totals (000's):	2,243,759	2,255,499	2,262,144	100.29%	0.77%

Portfolio Breakdown & Statistics			TREASURY BILLS 3.99%	
Portfolio Size	Liquidity \$620,290,330	Core \$1,635,208,768	SUPRANATIONALS 133%	TREASURY NOTES/BONDS
% of total pool Portfolio Duration* Index Duration* % of index Weighted Average Days to Maturity	27.50% 0.23 0.28 83.00% 86	72.50% 1.76 1.89 93.12% 659	LOCAL AGENCY INVESTMENT_ FUND 2.91% CORPORATE MTIN/BONDS 15.63%	60.71%
Earned Income Yield * Macaulay's Duration for Liquidity and Effec	0.843% 0.843% tive Duration for Core.	1.527%		AGENCY NOTES/BONI

Pooled Portfolio Composition by Book Value

ASSET BACKED SECURITIES

3.96%

0.44%

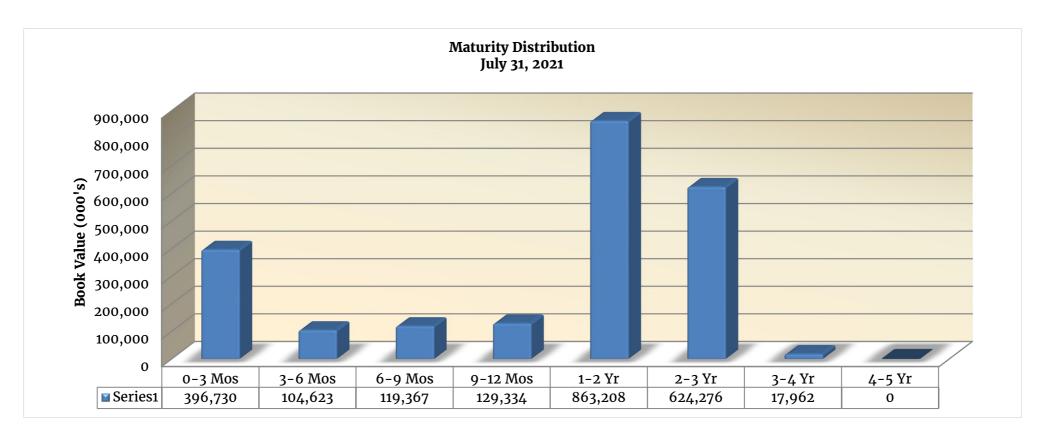
COMIMERCIAL PAPER

11.03%

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MATURITY DISTRIBUTION									and the second
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	12,222				32,114	26,999	17,962		89,298
COMMERCIAL PAPER	208,732	39,981							248,713
CORPORATE MTN/BONDS	20,115	54,645	64,165	54,773	95,840	62,995			352,533
LOCAL AGENCY INVESTMENT FUND	65,665								65,665
SUPRANATIONALS			29,972						29,972
TREASURY BILLS	89,997								89,997
TREASURY NOTES/BONDS			25,230	74,561	735,253	534,282			1,369,326
AGENCY NOTES/BONDS		9,997							9,997
Totals (000's):	396,730	104,623	119,367	129,334	863,208	624,276	17,962	0	2,255,499
% of Portfolio	17.59%	4.64%	5.29%	5.73%	38.27%	27.68%	0.80%	0.00%	100.00%

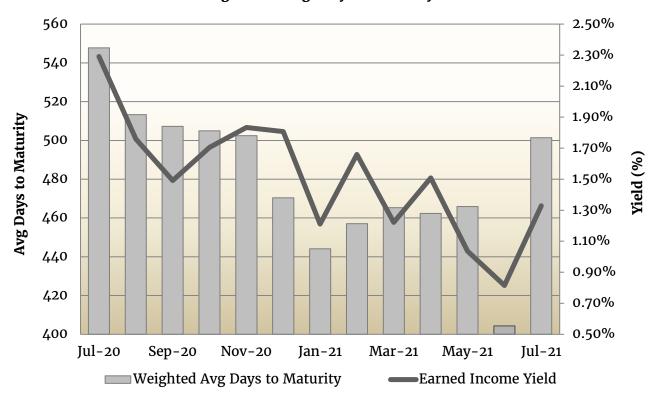




Month	Earned Income Yield	Weighted Avg Days to Maturity
Jul-20	2.29%	547.77
Aug-20	1.76%	513.27
Sep-20	1.49%	507.28
Oct-20	1.71%	504.99
Nov-20	1.83%	502.44
Dec-20	1.81%	470.36
Jan-21	1.21%	444.07
Feb-21	1.66%	457.02
Mar-21	1.22%	465.35
Apr-21	1.51%	462.35
May-21	1.04%	465.93
Jun-21	0.82%	404.34
Jul-21	1.33%	501.39

PORTFOLIO - EARNED INCOME YIELD

Yield and Weighted Average Days to Maturity Trends



POOLED INVESTMENTS AT JULY 31, 2021 - PORTFOLIO POSITION DETAIL

TREASURY BILLS	Issuer	CUSIP	Coupon Rate	Yield to Maturity	Modified Duration	Purchase Date	Maturity Date	Current Par Value	Current Book Value	I
US Treasury Bill	US Treasury	912796J91	0.040	0.040	0.027	6/30/2021	8/10/2021	50,000,000.00	49,997,722.22	
US Treasury Bill	US Treasury	912796D48	0.010	0.010	0.052	6/2/2021	8/19/2021	40,000,000.00	39,999,133.33	
	Total Count 2		0.027	0.027	0.038			90,000,000.00	89,996,855.55	
TREASURY	Issuer	CUSIP	Coupon	Yield to	Modified	Purchase	Maturity	Current Par Value	Current Book Value	N
NOTES/BONDS			Rate	Maturity	Duration	Date	Date			I
US Treasury Note	US Treasury	9128286M7	2.250	1.918	0.700	6/3/2019	4/15/2022	25,000,000.00	25,230,468.75	
US Treasury Note	US Treasury	912828XG0	2.125	2.858	0.911	12/3/2018	6/30/2022	25,000,000.00	24,380,859.38	
US Treasury Note	US Treasury	9128287C8	1.750		0.951	12/4/2019	7/15/2022	50,000,000.00	50,179,687.50	
US Treasury Note	US Treasury	912828YA2	1.500		1.028	9/4/2019	8/15/2022	100,000,000.00	100,148,437.50	
US Treasury Note	US Treasury	912828YK0	1.375	0.212	1.195	5/1/2020	10/15/2022	125,000,000.00	128,559,570.31	
US Treasury Note	US Treasury	912828TY6	1.625		1.277	1/3/2020	11/15/2022	75,000,000.00	75,043,945.31	
US Treasury Note	US Treasury	912828TY6	1.625		1.277	3/2/2020	11/15/2022	75,000,000.00	76,415,039.06	
US Treasury Note	US Treasury	912828Z29	1.500		1.444	2/3/2020	1/15/2023	75,000,000.00	75,363,281.25	
US Treasury Note	US Treasury	912828Z29	1.500		1.445	6/1/2020	1/15/2023	125,000,000.00	129,311,523.44	
US Treasury Note	US Treasury	912828ZU7	0.250		1.868	7/1/2020	6/15/2023	100,000,000.00	100,242,187.50	
US Treasury Note	US Treasury	912828ZU7	0.250		1.868	8/3/2020	6/15/2023	25,000,000.00	25,090,820.31	
US Treasury Note	US Treasury	912828ZU7	0.250		1.868	9/1/2020	6/15/2023	25,000,000.00	25,078,125.00	
US Treasury Note	US Treasury	91282CAK7	0.125	0.153	2.119	10/1/2020	9/15/2023	50,000,000.00	49,958,984.38	
US Treasury Note	US Treasury	91282CAK7	0.125	0.191	2.119	11/2/2020	9/15/2023	50,000,000.00	49,906,250.00	
US Treasury Note	US Treasury	91282CAW1	0.250		2.283	12/1/2020	11/15/2023	50,000,000.00	50,093,750.00	
US Treasury Note	US Treasury	91282CAW1	0.250		2.283	1/5/2021	11/15/2023	50,000,000.00	50,138,671.88	
US Treasury Note	US Treasury	91282CBE0	0.125		2.452	2/1/2021	1/15/2024	50,000,000.00	49,927,734.38	
US Treasury Note	US Treasury	91282CBE0	0.125	0.316	2.452	3/1/2021	1/15/2024	50,000,000.00	49,726,562.50	
US Treasury Note	US Treasury	91282CBR1	0.250		2.613	4/1/2021	3/15/2024	60,000,000.00	59,859,273.10	
US Treasury Note	US Treasury	91282CBV2	0.375	0.336	2.692	5/4/2021	4/15/2024	50,000,000.00	50,066,374.24	
US Treasury Note	US Treasury	91282CCC3	0.250		2.780	5/28/2021	5/15/2024	75,000,000.00	74,904,084.58	
US Treasury Note	US Treasury	91282CCG4	0.250	0.458	2.863	7/1/2021	6/15/2024	50,000,000.00	49,700,776.98	
	Total Count 22		0.898	0.620	1.786			1,360,000,000.00	1,369,326,407.35	1,
AGENCY	Issuer	CUSIP	Coupon	Yield to	Modified	Purchase	Maturity	Current Par Value	Current Book Value	Ν
NOTES/BONDS			Rate	Maturity	Duration	Date	Date			
Agency Note	Federal Farm Credit Bank	3133EJT74	3.050		0.293	11/15/2020	11/15/2021	10,000,000.00	9,996,503.19	
	Total Count 1		3.050	3.086	0.293			10,000,000.00	9,996,503.19	
SUPRANATIONALS	Issuer	CUSIP	Coupon	Yield to	Modified	Purchase	Maturity	Current Par Value	Current Book Value	Ν
			Rate	Maturity	Duration	Date	Date			
Supranationals	Intl Bank of Reconstruction & Development	459058DY6	1.626	1.670	0.521	12/4/2019	2/10/2022	30,000,000.00	29,971,500.00	
	Total Count 1		1.626	1.670	0.521			30,000,000.00	29,971,500.00	
LOCAL AGENCY	Issuer	CUSIP	Coupon	Yield to	Modified	Purchase	Maturity	Current Par Value	Current Book Value	Ν
INVESTMENT FUND			Rate	Maturity	Duration	Date	Date			_
Local Agency Investment Fund	California State Pool		0.330	0.330	0.003	3/31/2003	8/1/2021	65,664,560.18	65,664,560.18	
	Total Count 1		0.330	0.330	0.003			65,664,560.18	65,664,560.18	

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Market Value	Market	Price
	Price	Source
49,999,500.00	99.999	IDC-FIS
39,999,200.00	99.999	IDC-FIS
89,998,700.00	99.999	
Market Value	Market	Price
	Price	Source
25,380,000.00	101.520	IDC-FIS
25,464,750.00	101.859	IDC-FIS
50,793,000.00	101.586	IDC-FIS
101,461,000.00	101.461	IDC-FIS
126,913,750.00	101.531	IDC-FIS
76,464,750.00	101.953	IDC-FIS
76,464,750.00	101.953	IDC-FIS
76,497,000.00	101.996	IDC-FIS
127,495,000.00	101.996	IDC-FIS
100,141,000.00	100.141	IDC-FIS
25,035,250.00	100.141	IDC-FIS
25,035,250.00	100.141	IDC-FIS
49,914,000.00	99.828	IDC-FIS
49,914,000.00	99.828	IDC-FIS
50,025,500.00	100.051	IDC-FIS
50,025,500.00	100.051	IDC-FIS
49,836,000.00	99.672	IDC-FIS
49,836,000.00	99.672	IDC-FIS
59,950,800.00	99.918	IDC-FIS
50,099,500.00	100.199	IDC-FIS
74,859,750.00	99.813	IDC-FIS
49,886,500.00	99.773	IDC-FIS
1,371,493,050.00	100.845	
Market Value	Market	Price
Marinet Value	Price	Source
	11100	source
10,082,700.00	100.827	IDC-FIS
10,082,700.00	100.827	
3.6 1	7.6 1	Duta
Market Value	Market	Price
	Price	Source
30,239,100.00	100.797	IDC-FIS
30,239,100.00	100.797	
Market Value	Market	Price
	Price	Source
65,664,560.18	100.000	BOOK
65,664,560.18	100.000	

ASSET BACKED Issuer CUSIP Ownorn Yield to Rate Modified Nature Purchase Duration Mature Date Current Par Value Current Book Value 1 Asset Backed Security Capital One 1404AINF61 1.660 2.536 0.028 8/15/2021 12,222,137,12 2.260,000.00 0.217,137,559 Asset Backed Security Chase Issuance Trust 16157F02 2.160 1.775 0.579 9/15/2022 20,000,000.00 20,171,875,59 Asset Backed Security Chase Issuance Trust 16157HP2 1.530 0.235 1.712 7/12/2024 7/15/2024 27,000,000.00 19,97,720.80 Asset Backed Security Capital One 1404JNFW 0.235 1.71A 1/6/2021 1/15/2024 27,000,000.00 19,97,710.130 COMMERCIAL PAPER Issuer CUSIP Oung Yield Maturely Date Maturely Date Ba/200 0.000.00 39,969,666.67 Commercial Paper SocoffYY31 0.090 0.093 7/1/2019 N/1/2021 N/1/2021 38,780,000.00<											
Asset Backed Security Chase Issuance Trust 16157/FQ2 2.60 1.775 0.579 9/18/2019 9/15/2022 20,000,00.00 20,117,187.50 Asset Backed Security Capital One 1404,NFW6 0.570 0.573 1.512 7/22/2011 7/15/2024 27,000,00.00 26,098,906.50 Asset Backed Security Capital One 1697/IIP2 1.530 0.235 1.748 1/6/2021 1/15/2025 17,500,000.00 26,098,906.50 Asset Backed Security Chase Issuance Trust 16157/IIP2 1.530 0.235 1.748 1/6/2021 1/15/2025 17,500,000.00 27,962,109.38 Commercial Paper Issuer CUSIP Coup Yield to Madurity Date Malurity Current Par Value Commercial Paper S0,000,000.00 39,969,666.67 S0,000,000.00 39,969,666.67 S0,000,000.00 39,969,666.67 S0,000,000.00 39,969,666.67 S0,000,000.00 39,969,666.67 S0,000,000.00 39,969,666.67 S0,000,000.00 <t< th=""><th></th><th>Issuer</th><th>CUSIP</th><th>_</th><th></th><th></th><th></th><th>-</th><th>Current Par Value</th><th>Current Book Value</th><th>N</th></t<>		Issuer	CUSIP	_				-	Current Par Value	Current Book Value	N
Asset Backed Sicurity Chase Issuance Trust 1615/1147 1,545 0,744 2/18/2020 1/17/2023 1,000,000.00 1,997,250.80 Asset Backed Security Capital One 140/117/117 1,530 0,553 1,512 7/22/2021 7/15/2022 27,000,000.00 26,098,906.50 Asset Backed Security Chase Issuance Trust 16157/11P12 1,530 0.235 1.748 1/6/22021 1/15/2022 27,000,000.00 77,962,109,38 Total Count 5 1.393 1.169 1.043 Bark Contenence 180,000.00 38,800,000.00 38,800,000.00 38,800,000.00 38,800,000.00 38,800,000.00 38,800,000.00 38,800,000.00 38,800,000.00 39,969,000.00 39,969,000.00 39,969,000.00 39,969,000.00 39,969,000.00 39,969,000.00 39,969,000.00 39,969,000.00 39,969,000.00 39,969,000.00 39,969,000.00 39,968,000.00 39,968,000.00 39,968,000.00 39,981,422.22 11/22/2021 40,000,000.00 39,968,000.00 39,981,422.22 16/1/2021 16/1/2021 16/1/2021 16/1/2021 16/1/2021 <td< td=""><td>Asset Backed Security</td><td>Capital One</td><td>14041NFG1</td><td>1.660</td><td>2.536</td><td>0.028</td><td>8/15/2020</td><td>8/15/2021</td><td>12,280,000.00</td><td>12,222,157.12</td><td></td></td<>	Asset Backed Security	Capital One	14041NFG1	1.660	2.536	0.028	8/15/2020	8/15/2021	12,280,000.00	12,222,157.12	
Asset Backed Security Capital One Ldd,INFW6 0.553 1.512 7/12/2021 7/15/2024 27,000,000.00 17,962,000,38 Asset Backed Security Chase Issuance Trust 16157/IFP 1.530 0.235 1.748 1/6/2021 1/15/2025 17,500,000.00 17,962,000,38 Total Count 5 1.393 1.169 1.043 Waturity Maturity Duration Date Maturity Current Par Value Current Book Value 1 Commercial Paper Kis Bank Commercial Paper Konon Chase Securities 666,0979,000 0.003 7/12/2021 3/12/2021 38,800,000,00 39,969,666.67 Commercial Paper Konon Chase Securities 666,0979,0 0.050 0.003 7/12/2021 3/12/2021 38,800,000,00 39,969,666.67 Commercial Paper Konon Chase Securities 666,6979,000 0.050 0.070 6/1/2021 1/12/2021 40,000,000,00 39,969,666.67 Commercial Paper Konon Mitsul Trust Bank 8565GYN3 0.100 0.100 0.240 6/1/2021 1/12/21	Asset Backed Security	Chase Issuance Trust	161571FQ2	2.160	1.775	0.579	9/18/2019	9/15/2022	20,000,000.00	20,117,187.50	
Asset Backed Security Chase Issuance Trust 161571IIP2 1.530 0.235 1.748 1/6/2021 1/15/2025 17,500,00.00 17,962,109,38 COMMERCIAL PAPER Issuer CUSIP Cau Maturity Madified Purchase Maturity Current Par Value Current Book Value 1 Commercial Paper Sweep US Bank Commercial Paper Sweep O.010 0.010 0.003 7/1/2019 8/1/2021 38,800,000.00 39,860,666.67 Commercial Paper Skandinaviska Enskuld SogoTV11 0.090 0.090 0.093 5/2/2021 0/1/2021 40,000,000.00 39,966,666.67 Commercial Paper Skandinaviska Enskuld SogoTV11 0.090 0.090 0.096 6/2/2021 0/1/2021 40,000,000.00 39,966,666.67 Commercial Paper Skandinaviska Enskuld SogoTV11 0.090 0.090 0.096 0.093 6/2/2021 0/0,000.00 39,964,000.00 24,873,127.72 Commercial Paper Skandinaviska Enskuld SogoSVV3 0.100 0.312 6/2/	Asset Backed Security	Chase Issuance Trust	161571HP2	1.530	1.545	0.744	2/18/2020	1/17/2023	12,000,000.00	11,997,250.80	
Total Count 5 1.393 1.169 1.043 88,780,000.00 89,297,611.30 COMMERCIAL PAPER Issuer CUSIP Coup Yield to Rate Modified Duration Purchase Maturity Date Current Par Value Current Book Value 2 Commercial Paper Commercial Paper US Bank Commercial Paper Sweep 0.040 0.040 0.003 7/1/2019 8/1/2021 38,800,000.00 39,969,666.67 Commercial Paper Commercial Paper Commercial Paper 0.070 0.072 0.072/0000.00 24,8,800,000.00 24,8,800,000.00 24,8,800,000.00 24,8,800,000.00 24,8,800,000.00 24,8,800,000.00 24,8,800,000.00 24,8,800,000.00 24,8,800,000.00 24,8,800,000.00 24,8,800,000.00 24,8,800,000.00 24,8,800,000.00 24,8,800,000	Asset Backed Security	Capital One	14041NFW6	0.550	0.553	1.512	7/22/2021	7/15/2024	27,000,000.00	26,998,906.50	
COMMERCIAL PAPER Issuer CUSIP Couge Yield to Maturity Modified Duration Purchase Date Maturity Date Current Par Value Current Book Value ////////////////////////////////////	Asset Backed Security	Chase Issuance Trust	161571HP2	1.530	0.235	1.748	1/6/2021	1/15/2025	17,500,000.00	17,962,109.38	
Commercial Paper Commercial Paper Commercial Paper Seep US Bank Commercial Paper Seep 0.00 0.00 0.000 7/1/2019 8/1/2021 38,800,000.00 38,800,000.00 39,969,666,67 Commercial Paper Commercial Paper Commercial Paper 50,000,000.00 39,959,900.00 39,959,900.00 39,959,900.00 39,959,900.00 39,959,900.00 39,959,900.00 39,959,900.00 39,959,900.00 39,959,900.00 39,959,900.00 39,959,900.00 39,958,900.00		Total Count 5		1.393	1.169	1.043			88,780,000.00	89,297,611.30	
Commercial Paper Sweep 0.010 0.010 0.003 //1/2011 8/1/2021 3/8,00,000.00 3/8,00 3/8,00 3/8,00 3/8,00 3/8,00	COMMERCIAL PAPER		CUSIP	-				,	Current Par Value	Current Book Value	N
Commercial Paper Commercial Paper Commercial Paper Commercial Paper IP Morgan Chase Securities (b6660793) 6.050 0.090 0.090 0.090 0.093 0.090 0.090 0.090 0.093 0.070 8/3/2021 0.1/2021 6/0.000.000 0.000 39,969.00.00 39,969.00.00 Commercial Paper Société Générale 83369BXV 0.100 0.026 6/1/2021 10/1/2021 50,000,000.00 39,989,900.00 Commercial Paper Société Générale 8369BXV 0.100 0.100 0.246 6/1/2021 10/1/2021 60,000.000.00 39,984,000.00 Commercial Paper Sumitomo Mitsul Trust Bank NY 86563GVN 0.110 0.110 0.312 6/23/2021 1/22/2021 40,000,000.00 248/713,127.78 CORPORATE MrT//BONDS Issuer CUSIP Coupon Yield to Maturity Modified Duration Purchase Maturity Date Maturity Current Par Value Current Book Value 1/2 Medium Term Note Fisco Systems Inc. 17275RBJ0 1.850 2.005 0.140 9/20/2020 9/20/2021 7,000,00.00 9,693,360.05 Medium Term Note <td>Commercial Paper</td> <td>-</td> <td></td> <td>0.010</td> <td>0.010</td> <td>0.003</td> <td>7/1/2019</td> <td>8/1/2021</td> <td>38,800,000.00</td> <td>38,800,000.00</td> <td></td>	Commercial Paper	-		0.010	0.010	0.003	7/1/2019	8/1/2021	38,800,000.00	38,800,000.00	
NY 8859361N0 0.110 0.110 0.110 0.110 0.111 0.112 0/2/2/2021 4/0,000,000.00 39,981,422.22 Total Count 6 0.088 0.088 0.141 248,800,000.00 248,713,127.78 CORPORATE MTN/BONDS Issuer CUSIP Coupon Rate Yield to Maturity Modified Duration Purchase Duration Maturity Date Current Par Value Current Book Value 1 Medium Term Note Cisco Systems Inc. 17275RBj0 1.850 2.005 8/9/2020 9/20/2021 7,855,000.00 7,836,828.90 Medium Term Note Gisco Systems Inc. 17275RBj0 1.850 2.085 0.140 9/20/2021 9/20/2021 7,855,000.00 9,801,540.94 Medium Term Note UnitedHealth Group Inc. 91324PCH3 2.275 2.447 0.375 12/15/2021 12/15/2021 9,613,000.00 9,653,360.05 Medium Term Note UnitedHealth Group Inc. 91324PCH3 2.200 2.217 0.510 2/1/2021 1/2/12022 20,000,000.00 20,287,400.00 <t< td=""><td>Commercial Paper Commercial Paper</td><td>JP Morgan Chase Securities Skandinaviska Enskilda Toyota Motor Credit Corp. Société Générale</td><td>83050TW31 89233GX19</td><td>0.090 0.070</td><td>0.090 0.070</td><td>0.093 0.170</td><td>5/25/2021 6/1/2021</td><td>9/3/2021 10/1/2021</td><td>40,000,000.00 50,000,000.00</td><td>39,989,900.00 49,988,138.89</td><td></td></t<>	Commercial Paper Commercial Paper	JP Morgan Chase Securities Skandinaviska Enskilda Toyota Motor Credit Corp. Société Générale	83050TW31 89233GX19	0.090 0.070	0.090 0.070	0.093 0.170	5/25/2021 6/1/2021	9/3/2021 10/1/2021	40,000,000.00 50,000,000.00	39,989,900.00 49,988,138.89	
CORPORATE MTN/BONDS Issuer CUSIP Cuso Coupon Rate Wield to Maturity Modified Duration Purchase Date Maturity Date Current Par Value Current Book Value 1 Medium Term Note Medium Term Note Medium Term Note Medium Term Note PACCAR Financial Corp. Cisco Systems Inc. 69371RP42 3.161 0.025 8/9/2020 9/20/2021 5,297,000.00 5,278,674.89 Medium Term Note Medium Term Note Cisco Systems Inc. 17275RBJ0 1.850 2.002 0.140 9/20/2020 9/20/2021 5,297,000.00 5,278,674.89 Medium Term Note Honeywell International Inc. 438516BM7 1.850 2.093 0.255 11/1/2020 11/1/2021 9,825,000.00 7,836,828.90 Medium Term Note UnitedHealth Group Inc. 91324PCH3 2.875 2.447 0.375 12/15/2020 12/15/2021 14,907,000.00 16,96,273.80 Medium Term Note Bank of New York Mellon 06406RA5 2.600 2.712 0.517 2/9/2021 12/12/2022 16,114,000.00 16,96,273.80 Medium Term Note Apple Inc. 037833AY6	Commercial Paper		86563GYN6	0.110	0.110	0.312	6/23/2021	11/22/2021	40,000,000.00	39,981,422.22	
NTN/BONDS PACCAR Financial Corp. Cisco Systems Inc. 69371RP42 17275RBJ0 3.160 1.850 2.002 0.410 9/20/2020 9/20/2021 7,000,000.00 5,297,000.00 6,999,277.33 Medium Term Note Medium Term Note Medium Term Note Honeywell International Inc. 438516B/r 1.850 2.003 0.140 9/20/2020 9/20/2021 7,000,000.00 5,297,000.00 5,278,674.89 Medium Term Note Honeywell International Inc. 438516B/r 1.850 2.003 0.125 11/1/2021 9,631,300.00 9,633,600.00 9,633,600.01 9,633,600.01 9,633,600.01 14,902,390.97 14,902,390.97 14,902,390.97 14,902,390.97 14,902,390.97 14,902,390.97 14,902,390.97 14,902,390.97 14,902,390.97 14,902,390.97 14,902,390.97 14,902,390.97 14,902,390.97 14,902,390.97 14,902,390.97 14,902,390.97 14,902,390.97 14,902,390.97 14,902,390.97 14,902,380.07 14,902,390.97 14,902,390.97 14,902,390.97 14,902,390.97 14,902,390.97 14,902,390.97 14,902,390.97 14,902,390.97 14,902,390.97 14,902,380.07 14,902,390.97		Total Count 6		0.088	0.088	0.141			248,800,000.00	248,713,127.78	
Medium Term Note Cisco Systems Inc. 17275RBj0 1.850 2.202 0.140 9/20/2020 9/20/2021 5,297,000.00 5,278,671.89 Medium Term Note Cisco Systems Inc. 17275RBJ0 1.850 2.003 0.255 11/1/2020 9/20/2021 7,855,000.00 7,836,828.90 Medium Term Note Honeywell International Inc. 438516BM7 1.850 2.093 0.255 11/1/2020 11/1/2021 9,825,000.00 9,801,540.94 Medium Term Note UnitedHealth Group Inc. 91324PCH3 2.875 2.447 0.375 12/15/2020 12/15/2021 14,907,000.00 4,902,90.97 Medium Term Note US Bank NA 90331HPJ6 1.800 0.318 0.476 2/1/2021 1/21/2022 10,000,000.00 20,287,400.00 Medium Term Note Bank of New York Mellon 06406RAA5 2.600 2.712 0.510 2/1/2021 1/21/2022 10,000,000.00 9,899,838.68 Medium Term Note Home Depot Inc. 437076BV3 3.250 3.37 0.575 3/1/2021 3/1/2022		Issuer	CUSIP	-				-	Current Par Value	Current Book Value	N
Medium Term Note Medium Term NoteUnitedHealth Group Inc.91324PCH3 91324PCH32.875 2.200 2.2312.447 0.3750.375 12/15/202012/15/2021 12/15/20219,613,000.00 14,902,390.97 12/15/20219,613,000.00 14,902,390.97Medium Term Note Medium Term NoteUS Bank NA Bank of New York Mellon06406RA45 06406RA452.600 2.122.7120.510 0.27/20212/7/202216,114,000.00 10,000.0016,962,73.80 0.69,673.86Medium Term Note Medium Term NoteApple Inc.037833AY6 0.37833AY62.150 3.1763.176 0.5170.517 2/9/20212/9/202210,000,000.00 0,899,838.68Medium Term Note Medium Term Note Home Depot Inc.437076BV3 0.3783AY63.250 2.4983.337 1.8160.575 0.5753/1/2021 3/1/20213/1/2022 3/202210,000,000.00 10,000,0009,991,531.75Medium Term Note Chevron Corp.166764BN9 0.166764BN9 0.1324PBV32.498 2.8751.810 2.1020.583 3/3/20213/3/2022 3/3/20225,300,000.00 0.16,760,00012,080,798.12 10,000,000.00Medium Term Note Intel Corp.166764BN9 4.5814,0BB5 2.3502.317 2.1020.772 5/11/20213/1/2021 3/15/20213/1/2022 3/15/202113,044,713.88 3/3/2022Medium Term Note Intel Corp.45814,0BB5 4.5814,0BB5 2.3502.317 2.3200.772 2.5/11/20215/11/2022 5/11/202210,070,00.00 3,104,713.88 3.5/15/20215/15/2022 3,170,000.003,161,667.27 3,171,60Medium Term Note Intel Corp.458				Mate	Maturity	Duration	Date	Dute			
Medium Term Note Medium Term NotePfizer Inc.717081DZ32.2002.2310.37512/15/202012/15/202114,907,000.0014,902,390.97Medium Term Note Medium Term NoteUS Bank NA90331HPJ61.8000.3180.4762/1/20211/2/202220,000,000.0020,287,400.00Medium Term Note Medium Term NoteBank of New York Mellon06406RA452.6002.7120.5102/7/20212/7/202216,114,000.0016,096,273.80Medium Term Note Medium Term NoteApple Inc.0378334Y62.1503.1760.5172/9/20212/9/202210,000,000.009,899,838.68Medium Term Note Medium Term Note Medium Term Note Medium Term NoteHome Depot Inc.437076BV33.2503.3370.5753/1/20213/1/202212,000,000.0012,080,798.12Medium Term Note Medium Term Note Medium Term NoteChevron Corp.166764BN92.4981.8160.5833/3/20213/3/20225,300,000.005,335,958.94Medium Term Note Medium Term NoteUnitedHealth Group Inc.91324PBV32.8752.1020.6153/15/20213/15/202210,679,000.0010,760,266.59Medium Term Note Medium Term NoteIntel Corp.458140BB52.3503.2170.7725/11/20215/11/20225,756,000.005,757,877.60Medium Term Note Medium Term NoteIBM Corp.458140BB52.3502.0410.7765/13/20215/15/20223,170,000.0010,079,636.36Medium Term Note <td>Medium Term Note</td> <td>Cisco Systems Inc.</td> <td>17275RBJ0</td> <td>3.150 1.850</td> <td>3.161 2.202</td> <td>0.025 0.140</td> <td>8/9/2020 9/20/2020</td> <td>8/9/2021 9/20/2021</td> <td>5,297,000.00</td> <td>5,278,674.89</td> <td></td>	Medium Term Note	Cisco Systems Inc.	17275RBJ0	3.150 1.850	3.161 2.202	0.025 0.140	8/9/2020 9/20/2020	8/9/2021 9/20/2021	5,297,000.00	5,278,674.89	
Medium Term NoteUnitedHealth Group Inc.91324PBV32.8752.1020.6153/15/20213/15/202210,679,000.0010,760,266.59Medium Term NoteIntel Corp.458140BB52.3503.2160.7725/11/20215/11/202213,156,000.0013,044,713.88Medium Term NoteIntel Corp.458140BB52.3502.3170.7725/11/20215/11/20225,756,000.005,757,877.60Medium Term NoteIBM Corp.459200JX02.8502.0410.7765/13/20215/13/202210,000,000.0010,079,636.36Medium Term NoteEli Lilly & Co.532457BQ02.3502.6240.7835/15/20215/15/20223,170,000.003,161,467.27Medium Term NoteEli Lilly & Co.532457BQ02.3502.6280.7865/16/20215/15/20224,710,000.004,723,440.63Medium Term NoteUnited Parcel Service, Inc.91312BC92.3502.6280.7865/16/20215/16/20228,000,000.007,978,166.00Medium Term NoteHome Depot Inc.437076BG62.6252.3430.8276/1/20216/1/202210,000,000.0010,027,683.90Medium Term NoteOracle Corp.68389XAP02.5002.6871.1875/2/201910/15/20229,400,000.009,342,284.00Medium Term NoteVisa Inc.92826CAC62.8002.5671.3495/2/201912/14/202215,000,000.0015,119,700.00	Medium Term Note Medium Term Note Medium Term Note	Cisco Systems Inc. Cisco Systems Inc. Honeywell International Inc.	17275RBJ0 17275RBJ0 438516BM7	3.150 1.850 1.850 1.850	3.161 2.202 2.085 2.093	0.025 0.140 0.140 0.255	8/9/2020 9/20/2020 9/20/2020 11/1/2020	8/9/2021 9/20/2021 9/20/2021 11/1/2021	5,297,000.00 7,855,000.00 9,825,000.00	5,278,674.89 7,836,828.90 9,801,540.94	
	Medium Term Note Medium Term Note	Cisco Systems Inc. Cisco Systems Inc. Honeywell International Inc. UnitedHealth Group Inc. Pfizer Inc. US Bank NA Bank of New York Mellon Apple Inc. Home Depot Inc. Chevron Corp.	17275RBJ0 17275RBJ0 438516BM7 91324PCH3 717081DZ3 90331HPJ6 06406RAA5 037833AY6 437076BV3 166764BN9	3.150 1.850 1.850 1.850 2.875 2.200 1.800 2.600 2.150 3.250 2.498	3.161 2.202 2.085 2.093 2.447 2.231 0.318 2.712 3.176 3.337 1.816	0.025 0.140 0.140 0.255 0.375 0.375 0.375 0.375 0.476 0.510 0.517 0.575 0.583	8/9/2020 9/20/2020 9/20/2020 11/1/2020 12/15/2020 12/15/2020 2/1/2021 2/7/2021 2/9/2021 3/1/2021 3/1/2021 3/3/2021	8/9/2021 9/20/2021 9/20/2021 11/1/2021 12/15/2021 1/21/2022 2/7/2022 2/9/2022 3/1/2022 3/3/2022	5,297,000.00 7,855,000.00 9,825,000.00 9,613,000.00 14,907,000.00 20,000,000.00 16,114,000.00 10,000,000.00 10,000,000.00 12,000,000.00	5,278,674.89 7,836,828.90 9,801,540.94 9,653,360.05 14,902,390.97 20,287,400.00 16,096,273.80 9,899,838.68 9,991,531.75 12,080,798.12	
	Medium Term Note Medium Term Note	Cisco Systems Inc. Cisco Systems Inc. Honeywell International Inc. UnitedHealth Group Inc. Pfizer Inc. US Bank NA Bank of New York Mellon Apple Inc. Home Depot Inc. Chevron Corp. Chevron Corp. UnitedHealth Group Inc. Intel Corp. Intel Corp. IBM Corp. Eli Lilly & Co. Eli Lilly & Co. United Parcel Service, Inc. Home Depot Inc. Oracle Corp.	17275RBJ0 17275RBJ0 438516BM7 91324PCH3 717081DZ3 90331HPJ6 06406RAA5 037833AY6 437076BV3 166764BN9 91324PBV3 458140BB5 458140BB5 458140BB5 459200JX0 532457BQ0 532457BQ0 911312BC9 437076BG6 68389XAP0	3.150 1.850 1.850 1.850 2.875 2.200 1.800 2.600 2.150 3.250 2.498 2.498 2.498 2.498 2.498 2.875 2.350 2.350 2.350 2.350 2.350 2.350 2.350	$\begin{array}{c} 3.161\\ 2.202\\ 2.085\\ 2.093\\ 2.447\\ 2.231\\ 0.318\\ 2.712\\ 3.176\\ 3.337\\ 1.816\\ 1.810\\ 2.102\\ 3.216\\ 2.317\\ 2.041\\ 2.624\\ 2.060\\ 2.628\\ 2.343\\ 2.687\end{array}$	0.025 0.140 0.140 0.255 0.375 0.375 0.476 0.510 0.517 0.575 0.583 0.583 0.583 0.583 0.583 0.615 0.772 0.772 0.772 0.776 0.783 0.783 0.783 0.783 0.786 0.827 1.187	8/9/2020 9/20/2020 9/20/2020 11/1/2020 12/15/2020 2/1/2021 2/7/2021 2/9/2021 3/1/2021 3/3/2021 3/3/2021 3/3/2021 3/15/2021 5/11/2021 5/13/2021 5/15/2021 5/15/2021 5/16/2021 5/16/2021 5/12021 5/12021	8/9/2021 9/20/2021 9/20/2021 11/1/2021 12/15/2021 1/21/2022 2/7/2022 3/1/2022 3/3/2022 3/3/2022 3/3/2022 3/3/2022 3/3/2022 5/11/2022 5/11/2022 5/11/2022 5/15/2022 5/15/2022 5/15/2022 5/16/2022 6/1/2022 10/15/2022	5,297,000.00 7,855,000.00 9,825,000.00 9,613,000.00 14,907,000.00 10,000,000.00 10,000,000.00 10,000,000.00 12,000,000.00 12,000,000.00 13,156,000.00 10,000,000.00 3,170,000.00 4,710,000.00 8,000,000.00 10,000,000.00	5,278,674.89 7,836,828.90 9,801,540.94 9,653,360.05 14,902,390.97 20,287,400.00 16,096,273.80 9,899,838.68 9,991,531.75 12,080,798.12 5,335,958.94 10,760,266.59 13,044,713.88 5,757,877.60 10,079,636.36 3,161,467.27 4,723,440.63 7,978,166.00 10,027,683.90 9,342,284.00	

City of San Diego Office of the City Treasurer



		and the second
Market Value	Market	Price
market value	Price	
	Price	Source
12,285,906.68	100.048	UPRICE
20,452,460.00	102.262	UPRICE
20,492,400.00	102.202	orned
12,233,808.00	101.948	UPRICE
12,255,000.00	101.940	OTRICL
27 020 501 00	100 112	UPRICE
27,030,591.00	100.113	UPRICE
17 9/0 070 00	101.079	UPRICE
17,840,970.00	101.948	UPRICE
89,843,735.68	101.198	
Market Value	Market	Price
	Price	Source
38,800,000.00	100.000	BOOK
39,999,777.78	99.999	IDC-FIS
39,996,333.33	99.991	IDC-FIS
49,991,527.78	99.991	IDC-FIS
		IDC-FIS
39,990,111.11	99.975	IDC-FIS
39,987,444.44	99.969	IDC-FIS
248,765,194.44	99.986	
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Market Value	Market	Price
Market Value	Market Price	Price Source
Market Value		
7,003,500.00	Price 100.050	Source
7,003,500.00 5,301,237.60	Price 100.050 100.080	Source IDC-FIS IDC-FIS
7,003,500.00 5,301,237.60 7,861,284.00	Price 100.050 100.080 100.080	Source IDC-FIS IDC-FIS IDC-FIS
7,003,500.00 5,301,237.60	Price 100.050 100.080	Source IDC-FIS IDC-FIS
7,003,500.00 5,301,237.60 7,861,284.00	Price 100.050 100.080 100.080	Source IDC-FIS IDC-FIS IDC-FIS
7,003,500.00 5,301,237.60 7,861,284.00 9,852,470.70	Price 100.050 100.080 100.080 100.280	Source IDC-FIS IDC-FIS IDC-FIS UPRICE
7,003,500.00 5,301,237.60 7,861,284.00 9,852,470.70 9,706,822.88	Price 100.050 100.080 100.080 100.280 100.976	Source IDC-FIS IDC-FIS IDC-FIS UPRICE IDC-FIS
7,003,500.00 5,301,237.60 7,861,284.00 9,852,470.70 9,706,822.88 15,023,572.74 20,126,200.00	Price 100.050 100.080 100.280 100.976 100.782 100.631	Source IDC-FIS IDC-FIS IDC-FIS IDC-FIS IDC-FIS IDC-FIS
7,003,500.00 5,301,237.60 7,861,284.00 9,852,470.70 9,706,822.88 15,023,572.74 20,126,200.00 16,281,585.60	Price 100.050 100.080 100.280 100.976 100.782 100.631 101.040	Source IDC-FIS IDC-FIS IDC-FIS UPRICE IDC-FIS IDC-FIS IDC-FIS
7,003,500.00 5,301,237.60 7,861,284.00 9,852,470.70 9,706,822.88 15,023,572.74 20,126,200.00 16,281,585.60 10,099,800.00	Price 100.050 100.080 100.280 100.976 100.782 100.631 101.040 100.998	Source IDC-FIS IDC-FIS IDC-FIS IDC-FIS IDC-FIS IDC-FIS IDC-FIS
7,003,500.00 5,301,237.60 7,861,284.00 9,852,470.70 9,706,822.88 15,023,572.74 20,126,200.00 16,281,585.60 10,099,800.00 10,179,100.00	Price 100.050 100.080 100.280 100.976 100.782 100.631 101.040 100.998 101.791	Source IDC-FIS IDC-FIS IDC-FIS IDC-FIS IDC-FIS IDC-FIS IDC-FIS IDC-FIS IDC-FIS
7,003,500.00 5,301,237.60 7,861,284.00 9,852,470.70 9,706,822.88 15,023,572.74 20,126,200.00 16,281,585.60 10,099,800.00 10,179,100.00 12,136,320.00	Price 100.050 100.080 100.280 100.976 100.782 100.631 101.040 100.998 101.791 101.136	Source IDC-FIS IDC-FIS IDC-FIS IDC-FIS IDC-FIS IDC-FIS IDC-FIS IDC-FIS IDC-FIS
7,003,500.00 5,301,237.60 7,861,284.00 9,852,470.70 9,706,822.88 15,023,572.74 20,126,200.00 16,281,585.60 10,099,800.00 10,179,100.00 12,136,320.00 5,360,208.00	Price 100.050 100.080 100.280 100.976 100.782 100.631 101.040 100.998 101.791 101.136 101.136	Source IDC-FIS IDC-FIS IDC-FIS IDC-FIS IDC-FIS IDC-FIS IDC-FIS IDC-FIS IDC-FIS IDC-FIS
7,003,500.00 5,301,237.60 7,861,284.00 9,852,470.70 9,706,822.88 15,023,572.74 20,126,200.00 16,281,585.60 10,099,800.00 10,179,100.00 12,136,320.00 5,360,208.00 10,785,149.26	Price 100.050 100.080 100.280 100.976 100.782 100.631 101.040 100.998 101.791 101.136 101.136 100.994	Source IDC-FIS IDC-FIS IDC-FIS IDC-FIS IDC-FIS IDC-FIS IDC-FIS IDC-FIS IDC-FIS IDC-FIS IDC-FIS
7,003,500.00 5,301,237.60 7,861,284.00 9,852,470.70 9,706,822.88 15,023,572.74 20,126,200.00 16,281,585.60 10,099,800.00 10,179,100.00 12,136,320.00 5,360,208.00 10,785,149.26 13,354,655.60	Price 100.050 100.080 100.280 100.976 100.782 100.631 101.040 100.998 101.791 101.136 100.994 101.510	Source IDC-FIS IDC-FIS IDC-FIS IDC-FIS IDC-FIS IDC-FIS IDC-FIS IDC-FIS IDC-FIS IDC-FIS IDC-FIS IDC-FIS IDC-FIS
7,003,500.00 5,301,237.60 7,861,284.00 9,852,470.70 9,706,822.88 15,023,572.74 20,126,200.00 16,281,585.60 10,099,800.00 10,179,100.00 12,136,320.00 5,360,208.00 10,785,149.26 13,354,655.60 5,842,915.60	Price 100.050 100.080 100.280 100.976 100.782 100.631 101.040 100.998 101.791 101.136 100.994 101.510 101.510	Source IDC-FIS IDC-FIS IDC-FIS IDC-FIS IDC-FIS IDC-FIS IDC-FIS IDC-FIS IDC-FIS IDC-FIS IDC-FIS IDC-FIS IDC-FIS IDC-FIS
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POOLED INVESTMENTS AT JULY 31, 2021 - PORTFOLIO POSITION DETAIL

Medium Term Note	Bank of America Corp.	06051GEU9	3.300	2.201	1.420	10/2/2019	1/11/2023	12,487,000.00	12,918,176.11	
Medium Term Note	PepsiCo Inc.	713448EY0	0.750	0.273	1.739	3/12/2021	5/1/2023	16,000,000.00	16,162,400.00	
Medium Term Note	Apple Inc.	037833AK6	2.400	1.884	1.720	10/2/2019	5/3/2023	8,895,000.00	9,053,331.00	
Medium Term Note	Apple Inc.	037833AK6	2.400	0.314	1.721	9/18/2020	5/3/2023	9,338,000.00	9,846,734.24	
Medium Term Note	JP Morgan Chase & Co.	46625HRL6	2.700	2.159	1.758	12/4/2019	5/18/2023	13,170,000.00	13,406,138.10	
Medium Term Note	Toyota Motor Credit Corp.	89236THF5	0.500	0.327	2.024	2/23/2021	8/14/2023	15,000,000.00	15,065,775.00	
Medium Term Note	Bank of New York Mellon	06406FAD5	2.200	2.011	1.988	11/4/2019	8/16/2023	17,842,000.00	17,964,217.70	
Medium Term Note	PACCAR Financial Corp.	69371RR24	0.350	0.389	2.490	2/2/2021	2/2/2024	10,000,000.00	9,988,400.00	
Medium Term Note	Bank of New York Mellon	06406RAS6	0.500	0.035	2.738	4/26/2021	4/26/2024	15,000,000.00	14,983,950.00	
Medium Term Note	Amazon.com, Inc.	023135BW5	0.450	0.499	2.764	5/12/2021	5/12/2024	5,000,000.00	4,992,700.00	
	Total Count 33		2.127	1.840	1.122			350,514,000.00	352,532,532.75	
							Grand Total	2,243,758,560.18	2,255,499,098.10	2

City of San Diego Office of the City Treasurer



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13,032,806.77	104.371	IDC-FIS
16,143,680.00	100.898	IDC-FIS
9,223,848.15	103.697	IDC-FIS
9,683,225.86	103.697	IDC-FIS
13,664,928.60	103.758	IDC-FIS
15,059,550.00	100.397	IDC-FIS
18,473,963.64	103.542	IDC-FIS
9,974,000.00	99.740	IDC-FIS
15,008,250.00	100.055	IDC-FIS
4,998,950.00	99.979	IDC-FIS
356,056,835.00	101.581	
2,262,143,875.30		

percentage price volatility.

GLOSSARY OF INVESTMENT TERMS		
ASSET BACKED SECURITIES: Securities, such as bonds or notes, collateralized by receivables such as credit card or auto loans.	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.	U. S. GOVERNMENT AGENCY Government sponsored enter These government agencies i Federal Home Loan Mortgage Federal National Mortgage A Farm Credit Banks (FFCB); an
BOOK VALUE: The original cost of the investment, plus accrued interest and amortization of any premium or discount.	MARKET VALUE: The price at which a security is trading and could presumably be purchased or sold.	U.S. TREASURY SECURITIES backed by the full faith and c considered to have no credit on all other securities in the discounted securities and fix
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."	MATURITY: The date upon which the principal or stated value of an investment becomes due and payable.	WEIGHTED AVERAGE DAYS remaining term to maturity of securities portfolio, as expres
COUPON: The annual rate at which a bond pays interest.	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.	YIELD: The rate of annual in a percentage. (a) EARNED INCOME YIELD is divided by the current market (b) YIELD TO MATURITY is the considering all cash flows and discounts, and premiums above
CUSIP: The number identifying all stocks and registered bonds, using the Committee on Uniform Securities Identification Procedures (CUSIP).	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.	
 DURATION: Duration measures the price sensitivity of a bond to changes in interest rates. (a) EFFECTIVE DURATION is a duration calculation for bonds with embedded options. Effective duration takes into account that expected cash flows will fluctuate as interest rates change. (b) MACAULAY'S DURATION is the weighted average maturity of the bond's cash flows, where the present values of the cash flows serves as the weights. The greater the duration of the bond, the greater its percentage price velatility. 	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.	

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/

City of San Diego Office of the City Treasurer



CY SECURITIES: Debt securities issued by U. S. terprises and federally related institutions. Is include: Federal Home Loan Banks (FHLB); age Corporation (FHLMC, or "Freddie Mac"); Association (FNMA, or "Fannie Mae"); Federal and Tennessee Valley Authority (TVA).

ES: Securities issued by the U. S. Treasury and d credit of the United States. Treasuries are lit risk, and are the benchmark for interest rates ne U.S. and overseas. The Treasury issues both fixed coupon notes and bonds.

S TO MATURITY: The weighted average of the y of all of the assets in an investment pool or ressed in days.

income return on an investment, expressed as

D is the annual income from an investment ket value.

s the rate of return earned on an investment and timing factors: interest earnings, above par.