

POOLED INVESTMENTS AT NOVEMBER 30, 2012 - SUMMARY & STATISTICS



**ASSET ALLOCATION**

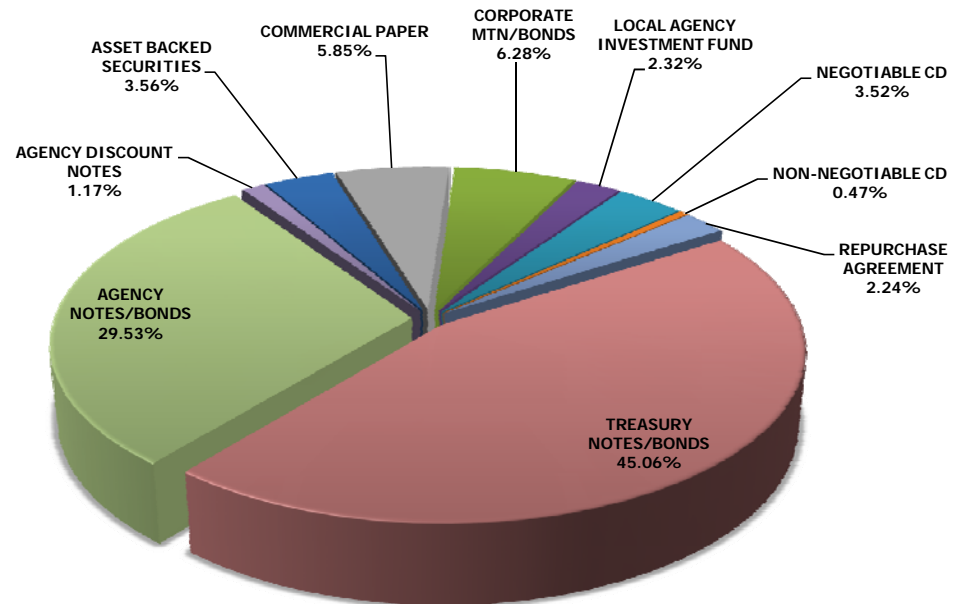
Assets (000's)	Current Par Value	Current Book Value	Market Value	Mkt/Book	Yield to Maturity
ASSET BACKED SECURITIES	76,000	75,999	76,132	100.18%	0.47%
COMMERCIAL PAPER	125,000	124,732	124,776	100.04%	0.32%
CORPORATE MTN/BONDS	132,500	133,953	133,325	99.53%	0.75%
LOCAL AGENCY INVESTMENT FUND	49,563	49,563	49,563	100.00%	0.35%
NEGOTIABLE CD	75,000	75,000	74,986	99.98%	0.48%
NON-NEGOTIABLE CD	10,000	10,000	10,000	100.00%	1.25%
REPURCHASE AGREEMENT	47,800	47,800	47,800	100.00%	0.22%
TREASURY NOTES/BONDS	960,000	960,839	962,699	100.19%	0.49%
AGENCY NOTES/BONDS	630,000	629,817	631,333	100.24%	0.59%
AGENCY DISCOUNT NOTES	25,000	24,953	24,988	100.14%	0.19%
<b>Totals (000's):</b>	<b>2,130,863</b>	<b>2,132,656</b>	<b>2,135,602</b>	<b>100.14%</b>	<b>0.52%</b>

**Portfolio Breakdown & Statistics**

	Liquidity	Core
Portfolio Size	\$749,802,078	\$1,382,854,040
% of total pool	35.16%	64.84%
Portfolio Duration*	0.32	1.61
Index Duration*	0.38	1.91
% of index	84.30%	84.00%
Weighted Average Days to Maturity	125	712
Earned Income Yield	0.489%	0.386%

\* 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 1.679.



Pooled Portfolio Composition by Book Value

POOLED INVESTMENTS AT NOVEMBER 30, 2012 - MATURITY DISTRIBUTION

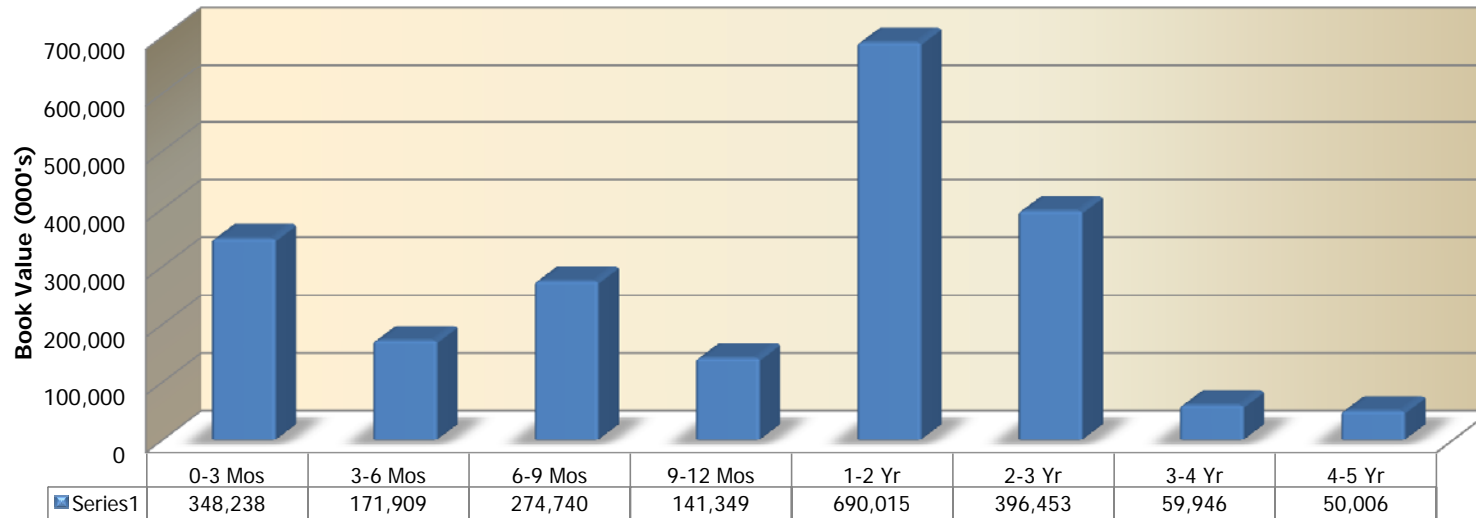
City of San Diego  
Office of the City Treasurer



**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					23,999	16,999	25,000	10,000	75,999
COMMERCIAL PAPER	24,960	49,863	49,909						124,732
CORPORATE MTN/BONDS	45,844	22,150		9,966	55,993				133,953
LOCAL AGENCY INVESTMENT FUND	49,563								49,563
NEGOTIABLE CD	25,000		50,000						75,000
NON-NEGOTIABLE CD	10,000								10,000
REPURCHASE AGREEMENT	47,800								47,800
TREASURY NOTES/BONDS	74,959	24,946	54,926	101,399	480,121	224,489			960,839
AGENCY NOTES/BONDS	70,111	49,997	119,906	29,985	129,902	154,965	34,946	40,006	629,817
AGENCY DISCOUNT NOTES		24,953							24,953
<b>Totals (000's):</b>	<b>348,238</b>	<b>171,909</b>	<b>274,740</b>	<b>141,349</b>	<b>690,015</b>	<b>396,453</b>	<b>59,946</b>	<b>50,006</b>	<b>2,132,656</b>
<b>% of Portfolio</b>	<b>16.33%</b>	<b>8.06%</b>	<b>12.88%</b>	<b>6.63%</b>	<b>32.35%</b>	<b>18.59%</b>	<b>2.81%</b>	<b>2.34%</b>	<b>100.00%</b>

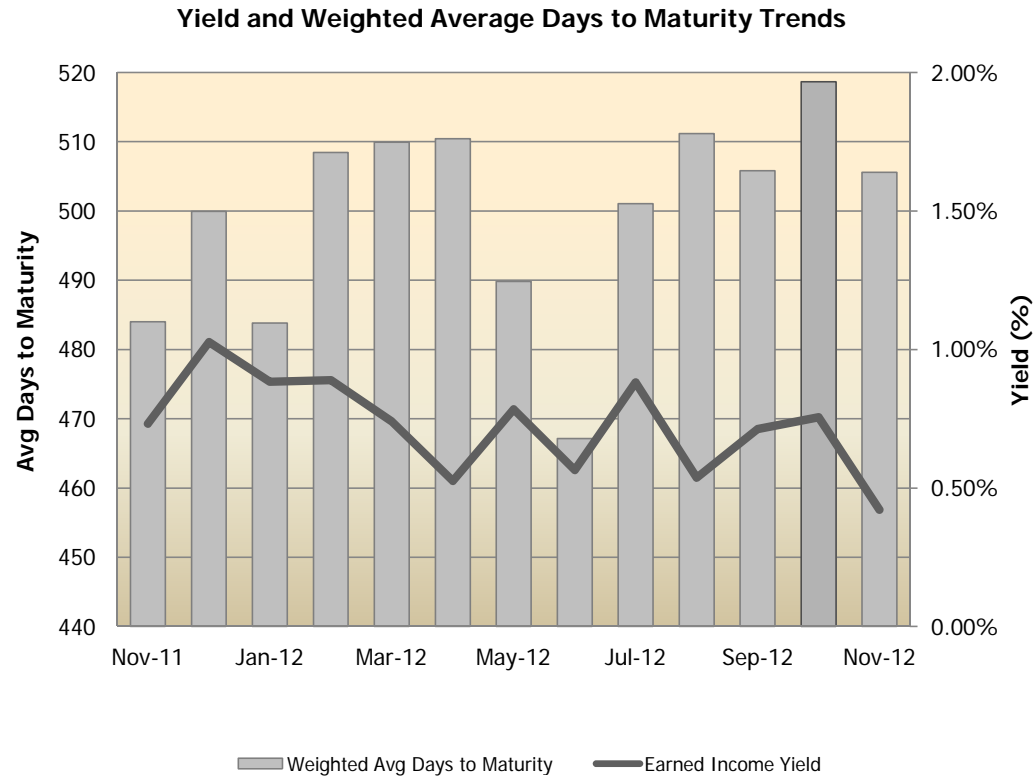
Maturity Distribution  
November 30, 2012





**PORTFOLIO - EARNED INCOME YIELD**

Month	Earned Income Yield	Weighted Avg Days to Maturity
Nov-11	0.73%	484.01
Dec-11	1.03%	499.96
Jan-12	0.88%	483.84
Feb-12	0.89%	508.44
Mar-12	0.74%	509.93
Apr-12	0.53%	510.44
May-12	0.78%	489.82
Jun-12	0.57%	467.16
Jul-12	0.88%	501.04
Aug-12	0.54%	511.15
Sep-12	0.71%	505.83
Oct-12	0.76%	518.64
Nov-12	0.42%	505.58

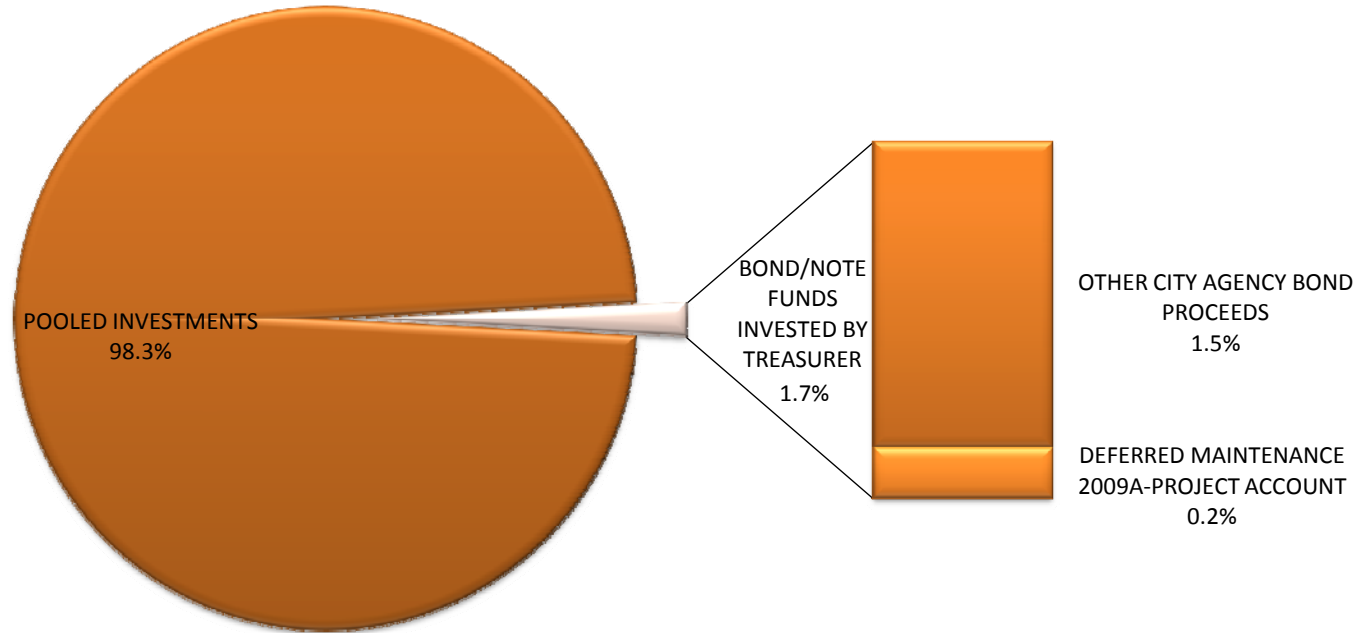


INVESTMENTS AT NOVEMBER 30, 2012 - SUMMARY BY FUND TYPE



**INVESTMENT STATUS SUMMARY BY FUND TYPE**

Category	Cost of Invest Held	% of Total	Market Value
<b>POOLED INVESTMENTS:</b>	<b>2,132,656,118.16</b>	<b>98.3%</b>	<b>2,135,602,238.33</b>
<b>BOND/NOTE FUNDS INVESTED BY TREASURER</b>	<b>36,747,056.08</b>	<b>1.7%</b>	<b>36,766,698.91</b>
DEFERRED MAINTENANCE 2009A-PROJECT ACCOUNT	5,179,503.99	0.2%	5,179,503.27
OTHER CITY AGENCY BOND PROCEEDS	31,567,552.09	1.5%	31,587,195.64
<b>TOTAL INVESTED FUNDS:</b>	<b>2,169,403,174.24</b>	<b>100.0%</b>	<b>2,172,368,937.24</b>



POOLED INVESTMENTS AT NOVEMBER 30, 2012 - 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-99.925-PR5-26	912828PR5	0.625	0.662	0.170	1/31/2012	1/31/2013	25,000,000.00	24,990,689.41	25,021,500.00	100.086000	SUNGD
US Treasury Note	US Treasury	TN-100.078-MN7-05	912828MN7	1.375	1.348	0.211	8/15/2012	2/15/2013	25,000,000.00	25,003,321.40	25,063,500.00	100.254000	SUNGD
US Treasury Note	US Treasury	TN-99.730-QK9-26	912828QK9	0.625	0.766	0.246	2/29/2012	2/28/2013	25,000,000.00	24,964,964.78	25,031,250.00	100.125000	SUNGD
US Treasury Note	US Treasury	TN-99.367-MT4-43	912828MT4	1.375	1.592	0.287	3/15/2012	3/15/2013	25,000,000.00	24,946,483.65	25,088,000.00	100.352000	SUNGD
US Treasury Note	US Treasury	TN-100.015-QW3-05	912828QW3	0.375	0.367	0.666	8/1/2011	7/31/2013	25,000,000.00	25,003,906.25	25,034,250.00	100.137000	SUNGD
US Treasury Note	US Treasury	TN-99.841-NU0-27	912828NU0	0.750	0.804	0.706	8/16/2010	8/15/2013	10,000,000.00	9,984,154.20	10,040,200.00	100.402000	SUNGD
US Treasury Note	US Treasury	TN-99.687-NU0-05	912828NU0	0.750	0.859	0.706	9/13/2010	8/15/2013	20,000,000.00	19,937,500.00	20,080,400.00	100.402000	SUNGD
US Treasury Note	US Treasury	TN-100.460-PU8-22	912828PU8	0.500	0.262	0.957	12/7/2011	11/15/2013	25,000,000.00	25,115,234.38	25,069,250.00	100.277000	SUNGD
US Treasury Note	US Treasury	TN-103.531-JT8-38	912828JT8	2.000	0.300	0.995	11/30/2012	11/30/2013	25,000,000.00	25,423,982.32	25,443,250.00	101.773000	SUNGD
US Treasury Note	US Treasury	TN-103.437-JT8-07	912828JT8	2.000	0.273	0.995	12/1/2011	11/30/2013	25,000,000.00	25,859,375.00	25,443,250.00	101.773000	SUNGD
US Treasury Note	US Treasury	TN-100.00-RS1-26	912828RS1	0.250	0.250	0.999	12/1/2011	11/30/2013	25,000,000.00	25,000,000.00	25,011,750.00	100.047000	SUNGD
US Treasury Note	US Treasury	TN-100.972-PL8-82	912828PL8	0.750	0.271	1.036	12/1/2011	12/15/2013	25,000,000.00	25,243,164.06	25,138,750.00	100.555000	SUNGD
US Treasury Note	US Treasury	TN-99.914-SB7-25	912828SB7	0.250	0.294	1.165	2/22/2012	1/31/2014	25,000,000.00	24,978,515.63	25,008,750.00	100.035000	SUNGD
US Treasury Note	US Treasury	TN-100.199-QH6-07	912828QH6	1.250	1.181	1.199	3/1/2011	2/15/2014	25,000,000.00	25,049,804.69	25,305,750.00	101.223000	SUNGD
US Treasury Note	US Treasury	TN-99.980-PZ7-43	912828PZ7	1.250	1.257	1.282	4/1/2011	3/15/2014	20,000,000.00	19,996,093.75	20,259,400.00	101.297000	SUNGD
US Treasury Note	US Treasury	TN-99.835-SL5-82	912828SL5	0.250	0.333	1.331	4/2/2012	3/31/2014	25,000,000.00	24,958,984.37	25,006,750.00	100.027000	SUNGD
US Treasury Note	US Treasury	TN-99.824-QC7-43	912828QC7	1.250	1.310	1.366	4/15/2011	4/15/2014	25,000,000.00	24,956,013.75	25,344,750.00	101.379000	USERP
US Treasury Note	US Treasury	TN-99.976-SR2-26	912828SR2	0.250	0.262	1.415	5/1/2012	4/30/2014	25,000,000.00	24,994,140.62	25,006,750.00	100.027000	SUNGD
US Treasury Note	US Treasury	TN-99.984-SW1-82	912828SW1	0.250	0.258	1.498	6/1/2012	5/31/2014	25,000,000.00	24,996,093.75	25,004,000.00	100.016000	SUNGD
US Treasury Note	US Treasury	TN-99.882-TA8-82	912828TA8	0.250	0.309	1.580	7/2/2012	6/30/2014	35,000,000.00	34,959,459.92	35,004,200.00	100.012000	SUNGD
US Treasury Note	US Treasury	TN-99.945-QU7-26	912828QU7	0.625	0.643	1.616	7/15/2011	7/15/2014	25,000,000.00	24,986,328.13	25,153,250.00	100.613000	SUNGD
US Treasury Note	US Treasury	TN-99.804-TF7-27	912828TF7	0.125	0.223	1.665	7/31/2012	7/31/2014	25,000,000.00	24,951,171.88	24,949,250.00	99.797000	SUNGD
US Treasury Note	US Treasury	TN-100.511-RB8-43	912828RB8	0.500	0.326	1.701	9/1/2011	8/15/2014	25,000,000.00	25,127,929.68	25,106,500.00	100.426000	SUNGD
US Treasury Note	US Treasury	TN-100.007-TL4-07	912828TL4	0.250	0.246	1.746	9/4/2012	8/31/2014	25,000,000.00	25,002,643.73	25,001,000.00	100.004000	SUNGD
US Treasury Note	US Treasury	TN-100.027-TQ3-26	912828TQ3	0.250	0.236	1.830	10/1/2012	9/30/2014	25,000,000.00	25,007,007.64	25,000,000.00	100.000000	SUNGD
US Treasury Note	US Treasury	TN-99.866-RL6-07	912828RL6	0.500	0.545	1.868	10/17/2011	10/15/2014	25,000,000.00	24,966,628.00	25,111,250.00	100.445000	SUNGD
US Treasury Note	US Treasury	TN-99.937-TU4-27	912828TU4	0.250	0.281	1.913	11/1/2012	10/31/2014	75,000,000.00	74,953,642.96	75,000,000.00	100.000000	SUNGD
US Treasury Note	US Treasury	TN-99.972-RQ5-07	912828RQ5	0.375	0.384	1.953	11/15/2011	11/15/2014	25,000,000.00	24,993,164.06	25,055,750.00	100.223000	SUNGD
US Treasury Note	US Treasury	TN-99.660-SK7-82	912828SK7	0.375	0.491	2.282	4/2/2012	3/15/2015	25,000,000.00	24,915,039.06	25,054,750.00	100.219000	SUNGD
US Treasury Note	US Treasury	TN-99.992-SP6-82	912828SP6	0.375	0.378	2.366	5/1/2012	4/15/2015	25,000,000.00	24,998,046.87	25,050,750.00	100.203000	SUNGD
US Treasury Note	US Treasury	TN-99.699-SU5-43	912828SU5	0.250	0.352	2.452	6/1/2012	5/15/2015	25,000,000.00	24,924,804.69	24,976,500.00	99.906000	SUNGD
US Treasury Note	US Treasury	TN-99.898-SZ4-27	912828SZ4	0.375	0.410	2.528	7/2/2012	6/15/2015	25,000,000.00	24,978,963.88	25,048,750.00	100.195000	SUNGD
US Treasury Note	US Treasury	TN-99.812-TD2-26	912828TD2	0.250	0.314	2.616	7/31/2012	7/15/2015	25,000,000.00	24,955,842.39	24,966,750.00	99.867000	SUNGD
US Treasury Note	US Treasury	TN-99.816-TK6-26	912828TK6	0.250	0.313	2.699	9/4/2012	8/15/2015	25,000,000.00	24,957,498.30	24,961,000.00	99.844000	SUNGD
US Treasury Note	US Treasury	TN-99.820-TP5-82	912828TP5	0.250	0.311	2.782	10/1/2012	9/15/2015	25,000,000.00	24,957,840.55	24,955,000.00	99.820000	SUNGD
US Treasury Note	US Treasury	TN-99.589-TT7-43	912828TT7	0.250	0.390	2.866	11/1/2012	10/15/2015	50,000,000.00	49,800,759.78	49,902,500.00	99.805000	SUNGD
		Total	Count 36		0.565	0.494	1.566		960,000,000.00	960,839,193.54	962,698,700.00	100.281115	

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-100.018-KK0-07	313376KK0	0.210	0.183	0.057	4/19/2012	12/21/2012	25,000,000.00	25,021,708.33	25,000,250.00	100.001000	SUNGD
Agency Note	Federal Farm Credit Bank	FFCB-100.392-6W8-46	31331J6W8	0.750	0.214	0.096	4/10/2012	1/4/2013	25,000,000.00	25,098,133.75	25,011,750.00	100.047000	SUNGD
Agency Note	Federal Farm Credit Bank	FFCB-99.737-BV4-07	31331JBV4	1.750	1.836	0.227	8/21/2012	2/21/2013	20,000,000.00	19,991,457.72	20,063,600.00	100.318000	SUNGD
Agency Note	Federal Home Loan Bank	FHLB-99.987-W49-86	313378W49	0.240	0.253	0.364	10/12/2012	4/12/2013	25,000,000.00	24,998,382.63	25,005,250.00	100.021000	SUNGD
Agency Note	Federal Home Loan Bank	FHLB-99.995-DV8-27	313379DV8	0.230	0.235	0.438	5/9/2012	5/9/2013	25,000,000.00	24,998,750.00	25,005,750.00	100.023000	SUNGD
Agency Note	Federal Farm Credit Bank	FFCB-99.977-SH2-38	3133EASH2	0.220	0.243	0.511	6/4/2012	6/4/2013	25,000,000.00	24,994,250.00	25,005,750.00	100.023000	SUNGD
Agency Note	NCUA Guaranteed	NCUAGT-FRN-100.00-AA9-07	62889KAA9	0.229	0.229	0.033	6/16/2011	6/12/2013	20,000,000.00	20,000,000.00	20,000,000.00	100.000000	BOOK
Agency Note	Federal Farm Credit Bank	FFCB-99.688-PK3-41	31331JPK3	1.375	1.479	0.566	5/25/2010	6/25/2013	25,000,000.00	24,922,000.00	25,175,750.00	100.703000	SUNGD

POOLED INVESTMENTS AT NOVEMBER 30, 2012 - PORTFOLIO POSITION DETAIL

Agency Note	Federal Home Loan Bank	FHLB-99.976-Y78-43	313379Y78	0.240	0.263	0.577	6/28/2012	6/28/2013	25,000,000.00	24,994,152.00	25,004,750.00	100.019000	SUNGD
Agency Note	Federal Home Loan Bank	FHLB-99.981-YB7-26	313380YB7	0.170	0.195	0.630	10/17/2012	7/17/2013	25,000,000.00	24,995,375.00	24,993,750.00	99.975000	SUNGD
Agency Note	Federal Home Loan Mortgage Corporation	FHLMC-99.978-3H3-07	3134G23H3	0.500	0.511	0.874	10/20/2011	10/15/2013	15,000,000.00	14,996,700.00	15,037,650.00	100.251000	SUNGD
Agency Note	Federal Home Loan Bank	FHLB-99.915-6A8-46	3133816A8	0.125	0.212	0.902	11/7/2012	10/25/2013	15,000,000.00	14,987,980.00	14,988,600.00	99.924000	SUNGD
Agency Note	Federal Home Loan Mortgage Corporation	FHLMC-OT0213-100.00-MH0-27	3134G3MH0	0.450	0.450	1.222	2/21/2012	2/21/2014	20,000,000.00	20,000,000.00	20,013,000.00	100.065000	SUNGD
Agency Note	Federal Farm Credit Bank	FFCB-99.803-AH3-07	31331KAH3	1.125	1.190	1.233	1/19/2011	2/27/2014	25,000,000.00	24,950,750.00	25,271,000.00	101.084000	SUNGD
Agency Note	Intl Bank of Reconstruction & Development	IBRD-OT0413-100.00-KX1-82	45905UKX1	0.550	0.550	1.399	4/25/2012	4/25/2014	25,000,000.00	25,000,000.00	25,036,250.00	100.145000	SUNGD
Agency Note	Intl Bank of Reconstruction & Development	IBRD-OT0613-100.00-LC6-86	459058CS0	0.550	0.550	1.508	6/6/2012	6/6/2014	10,000,000.00	10,000,000.00	10,000,000.00	100.000000	BOOK
Agency Note	Federal Home Loan Mortgage Corporation	FHLMC-99.868-CV9-46	3137EACV9	1.000	1.043	1.727	7/5/2011	8/27/2014	25,000,000.00	24,967,000.00	25,328,750.00	101.315000	SUNGD
Agency Note	Federal Farm Credit Bank	FFCB-99.936-2X1-26	3133EC2X1	0.270	0.302	1.965	11/19/2012	11/19/2014	25,000,000.00	24,984,050.00	24,981,750.00	99.927000	SUNGD
Agency Note	Federal Home Loan Mortgage Corporation	FHLMC-OT0214-100.00-MR8-43	3134G3MR8	0.550	0.550	2.189	2/13/2012	2/13/2015	20,000,000.00	20,000,000.00	20,063,600.00	100.318000	SUNGD
Agency Note	Federal Home Loan Mortgage Corporation	FHLMC-OT0214-100.290-MR8-82	3134G3MR8	0.550	0.418	2.189	11/30/2012	2/13/2015	10,000,000.00	10,045,347.22	10,031,800.00	100.318000	SUNGD
Agency Note	Federal National Mortgage Association	FNMA-OT0214-99.875-HN6-27	3135G0HN6	0.550	0.592	2.228	2/27/2012	2/27/2015	20,000,000.00	19,975,000.00	20,068,000.00	100.340000	SUNGD
Agency Note	Federal National Mortgage Association	FNMA-QC0313-100.00-JB0-43	3135G0JB0	0.700	0.700	2.269	3/13/2012	3/13/2015	10,000,000.00	10,000,000.00	10,010,600.00	100.106000	SUNGD
Agency Note	Federal National Mortgage Association	FNMA-OT0413-100.00-KD4-07	3135G0KD4	0.750	0.750	2.381	4/24/2012	4/24/2015	10,000,000.00	10,000,000.00	10,012,100.00	100.121000	SUNGD
Agency Note	Federal Farm Credit Bank	FFCB-99.692-RQ3-07	3133EARQ3	0.500	0.601	2.545	5/23/2012	6/23/2015	15,000,000.00	14,953,800.00	15,056,250.00	100.375000	SUNGD
Agency Note	Federal National Mortgage Association	FNMA-QC1212-100.00-LX9-27	3135G0LX9	0.700	0.700	2.546	6/26/2012	6/26/2015	10,000,000.00	10,000,000.00	10,003,200.00	100.032000	SUNGD
Agency Note	Federal Home Loan Bank	FHLB-MC1112-100.00-U70-38	313380U70	0.550	0.550	2.827	10/5/2012	10/5/2015	10,000,000.00	10,000,000.00	10,000,200.00	100.002000	SUNGD
Agency Note	Federal Home Loan Bank	FHLB-99.968-L96-27	313380L96	0.500	0.510	2.954	8/23/2012	11/20/2015	30,000,000.00	29,990,400.00	30,116,400.00	100.388000	SUNGD
Agency Note	Federal Home Loan Mortgage Corporation	FHLMC-OT0513-100.00-V23-26	3134G3V23	0.530	0.530	2.952	11/20/2012	11/20/2015	10,000,000.00	10,000,000.00	10,012,500.00	100.125000	SUNGD
Agency Note	Federal Home Loan Mortgage Corporation	FHLMC-OT1113-100.00-Y20-27	3134G3Y20	0.500	0.500	2.973	11/27/2012	11/27/2015	10,000,000.00	10,000,000.00	9,999,900.00	99.999000	SUNGD
Agency Note	Federal National Mortgage Association	FNMA-99.767-SB0-82	3135G0SB0	0.375	0.451	3.039	11/16/2012	12/21/2015	25,000,000.00	24,941,750.00	24,974,250.00	99.897000	SUNGD
Agency Note	Federal Home Loan Mortgage Corporation	FHLMC-QC0413-100.00-P38-43	3134G3P38	0.750	0.750	3.795	10/24/2012	10/5/2016	10,000,000.00	10,003,958.33	10,015,100.00	100.151000	SUNGD
Agency Note	Federal Home Loan Mortgage Corporation	FHLMC-QC0113-100.00-YZ7-07	3134G3YZ7	1.100	1.100	4.531	7/25/2012	7/25/2017	10,000,000.00	10,000,000.00	10,012,800.00	100.128000	SUNGD
Agency Note	Federal Home Loan Mortgage Corporation	FHLMC-QC0213-100.00-A42-46	3134G3A42	1.000	1.000	4.595	9/6/2012	8/14/2017	10,000,000.00	10,006,111.11	10,012,200.00	100.122000	SUNGD
Agency Note	Federal National Mortgage Association	FNMA-MC0413-100.00-QL0-27	3135G0QL0	1.000	1.000	4.790	10/24/2012	10/24/2017	10,000,000.00	10,000,000.00	10,017,300.00	100.173000	SUNGD
Agency Note	Federal Home Loan Bank	FHLB-MC1212-100.00-3U7-27	3133813U7	1.125	1.125	4.832	11/14/2012	11/14/2017	10,000,000.00	10,000,000.00	10,002,800.00	100.028000	SUNGD
Total		Count 35		0.586	0.587	1.600			630,000,000.00	629,817,056.09	631,332,600.00	100.211524	

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 Home Loan Mortgage Corporation	FHLMC-DN-99.812-ES6-05	313397ES6	0.190	0.190	0.394	5/2/2012	4/23/2013	25,000,000.00	24,953,027.78	24,988,250.00	99.953000	SUNGD
Total		Count 1		0.190	0.190	0.394			25,000,000.00	24,953,027.78	24,988,250.00	99.953000	

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		0.350	0.350	0.003	3/31/2003	12/1/2012	49,563,497.82	49,563,497.82	49,563,497.82	100.000000	BOOK
Total		Count 1		0.350	0.350	0.003			49,563,497.82	49,563,497.82	49,563,497.82	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 Receivables Owners Trust	ABS-TAOT-99.993-AB9-38	89236PAB9	0.570	0.575	0.956	4/18/2012	10/15/2014	9,000,000.00	8,999,410.50	9,010,260.00	100.114000	USERP
Asset Backed Security	Honda Auto Receivables Owners Trust	ABS-HAROT-99.999-AB2-26	43813EAB2	0.560	0.560	0.998	4/25/2012	11/17/2014	15,000,000.00	14,999,943.00	15,020,700.00	100.138000	USERP
Asset Backed Security	Honda Auto Receivables Owners Trust	ABS-HAROT-99.992-AB6-27	43813CAB6	0.400	0.406	1.217	10/18/2012	4/20/2015	7,000,000.00	6,999,487.60	6,999,487.60	99.992680	BOOK
Asset Backed Security	Chase Issuance Trust	ABS-CHAIT-100.00-FJ8-27	161571FJ8	0.790	0.790	1.287	6/18/2012	6/15/2015	10,000,000.00	10,000,000.00	10,070,200.00	100.702000	USERP
Asset Backed Security	Chase Issuance Trust	ABS-CHAIT-100.00-EZ3-27	161571EZ3	0.328	0.328	1.539	12/28/2011	12/15/2015	25,000,000.00	25,000,000.00	25,031,500.00	100.126000	USERP
Asset Backed Security	Chase Issuance Trust	ABS-CHAIT-100.00-FM1-27	161571FM1	0.338	0.338	2.368	9/13/2012	8/15/2017	10,000,000.00	10,000,000.00	10,000,000.00	100.000000	BOOK
Total		Count 6		0.471	0.472	1.409			76,000,000.00	75,998,841.10	76,132,147.60	100.173878	

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		0.220	0.220	0.008	11/30/2012	12/3/2012	47,800,000.00	47,800,000.00	47,800,000.00	100.000000	BOOK
Total		Count 1		0.220	0.220	0.008			47,800,000.00	47,800,000.00	47,800,000.00	100.000000	

POOLED INVESTMENTS AT NOVEMBER 30, 2012 - PORTFOLIO POSITION DETAIL

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	Coca-Cola Co.	CP-KOPP-99.841-NJ6-05	19121ANJ6	0.270	0.270	0.134	6/20/2012	1/18/2013	25,000,000.00	24,960,250.00	24,993,333.33	99.973333	SUNGD
Commercial Paper	General Electric Capital Corp.	CP-GECC-99.780-QV2-23	36959HQV2	0.320	0.321	0.326	7/25/2012	3/29/2013	25,000,000.00	24,945,111.11	24,974,597.22	99.898389	SUNGD
Commercial Paper	Toyota Motor Credit Corp.	CP-TOYCC-99.670-SQ0-24	89233GSO0	0.440	0.441	0.479	8/27/2012	5/24/2013	25,000,000.00	24,917,500.00	24,955,291.67	99.821167	SUNGD
Commercial Paper	Nestle Capital Corp.	CP-NEPCPP-99.805-TM6-26	64105GTM6	0.260	0.261	0.556	9/25/2012	6/21/2013	25,000,000.00	24,951,430.56	24,927,055.56	99.708222	SUNGD
Commercial Paper	Toyota Motor Credit Corp.	CP-TOYCC-99.830-TS5-24	89233GTS5	0.290	0.290	0.569	11/27/2012	6/26/2013	25,000,000.00	24,957,506.94	24,925,250.00	99.701000	SUNGD
	Total	Count 5		0.316	0.317	0.413			125,000,000.00	124,731,798.61	124,775,527.78	99.820422	
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-KH0-41	87019OKH0	0.730	0.730	0.019	6/1/2012	12/7/2012	25,000,000.00	25,000,000.00	25,003,060.65	100.012243	SUNGD
Negotiable CD	Svenska Handelsbanken NY	CD-SVSNY-100.00-JV7-41	86958CJV7	0.310	0.310	0.594	10/4/2012	7/5/2013	25,000,000.00	25,000,000.00	24,983,434.48	99.933738	SUNGD
Negotiable CD	Toronto Dominion NY	CD-TDNY-100.00-3R4-41	89112X3R4	0.400	0.400	0.747	8/31/2012	8/30/2013	25,000,000.00	25,000,000.00	25,000,000.00	100.000000	USERP
	Total	Count 3		0.480	0.480	0.453			75,000,000.00	75,000,000.00	74,986,495.13	99.981994	
NON-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
Non-Negotiable CDs	Borrego Springs Bank CDARS	NNCD-CDARS-100.00-02		1.250	1.250	0.208	2/16/2012	2/14/2013	10,000,000.00	10,000,000.00	10,000,000.00	100.000000	USERP
	Total	Count 1		1.250	1.250	0.208			10,000,000.00	10,000,000.00	10,000,000.00	100.000000	
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	3M Company	MTN-MMM-107.154-AD7-27	88579EAD7	4.650	0.839	0.041	6/15/2012	12/15/2012	10,000,000.00	10,189,736.52	10,012,900.00	100.129000	SUNGD
Medium Term Note	Caterpillar Financial Services Corp.	MTN-CAT-100.491-4J7-86	14912L4J7	1.900	0.276	0.047	8/28/2012	12/17/2012	5,000,000.00	5,043,286.11	5,003,900.00	100.078000	SUNGD
Medium Term Note	General Electric Capital Corp.	MTN-GE-101.975-4H4-46	36962G4H4	2.800	0.932	0.107	7/8/2012	1/8/2013	10,000,000.00	10,092,950.59	10,022,300.00	100.223000	SUNGD
Medium Term Note	United Parcel Service Inc.	MTN-UPS-102.042-AG1-27	911312AG1	4.500	0.221	0.126	7/23/2012	1/15/2013	5,000,000.00	5,107,100.00	5,023,900.00	100.478000	SUNGD
Medium Term Note	Wells Fargo & Co .	MTN-WFC-102.015-NY3-46	949746NY3	4.375	0.403	0.170	7/27/2012	1/31/2013	10,000,000.00	10,201,500.00	10,060,900.00	100.609000	SUNGD
Medium Term Note	PepsiCo Inc.	MTN-PEP-104.191-BG2-86	713448BG2	4.650	0.305	0.211	2/27/2012	2/15/2013	5,000,000.00	5,209,550.00	5,042,200.00	100.844000	SUNGD
Medium Term Note	Metropolitan Life Insurance	FRN-MET-100.00-AJ1-26	59157BAJ1	0.605	0.605	0.094	4/3/2012	4/3/2013	11,500,000.00	11,500,000.00	11,499,540.00	99.996000	SUNGD
Medium Term Note	General Dynamics Corp.	MTN-GD-106.499-AK4-86	369550AK4	4.250	0.503	0.454	8/17/2011	5/15/2013	10,000,000.00	10,649,900.00	10,163,300.00	101.633000	SUNGD
Medium Term Note	Wal-Mart Stores Inc.	MTN-WMT-99.657-CW1-07	931142CW1	0.750	0.866	0.901	10/25/2010	10/25/2013	10,000,000.00	9,965,700.00	10,032,800.00	100.328000	SUNGD
Medium Term Note	Procter & Gamble Co.	FRN-PG-100.00-DZ9-82	742718DZ9	0.210	0.210	0.211	8/14/2012	2/14/2014	5,000,000.00	5,000,000.00	4,997,000.00	99.940000	SUNGD
Medium Term Note	Wal-Mart Stores Inc.	MTN-WMT-99.73-DA8-43	931142DA8	1.625	1.718	1.363	4/18/2011	4/15/2014	3,000,000.00	2,991,900.00	3,052,710.00	101.757000	SUNGD
Medium Term Note	General Electric Capital Corp.	FRN-GE-100.00-5X8-43	36962G5X8	1.016	1.016	1.389	4/27/2012	4/24/2014	10,000,000.00	10,000,000.00	10,069,900.00	100.699000	SUNGD
Medium Term Note	Colgate-Palmolive Company	MTN-CL-99.854-DT4-82	19416ODT4	1.250	1.300	1.410	5/4/2011	5/1/2014	4,000,000.00	3,994,160.00	4,041,960.00	101.049000	SUNGD
Medium Term Note	Johnson & Johnson	MTN-JNJ-99.883-AX2-27	478160AX2	1.200	1.240	1.449	5/20/2011	5/15/2014	10,000,000.00	9,988,300.00	10,125,000.00	101.250000	SUNGD
Medium Term Note	Google Inc.	MTN-GOOG-99.977-AA0-43	38259PAA0	1.250	1.258	1.460	5/19/2011	5/19/2014	7,000,000.00	6,998,390.00	7,086,240.00	101.232000	SUNGD
Medium Term Note	Procter & Gamble Co.	MTN-PG-99.589-DU0-82	742718DU0	0.700	0.839	1.698	8/15/2011	8/15/2014	7,000,000.00	6,971,230.00	7,047,320.00	100.676000	SUNGD
Medium Term Note	John Deere Capital Corporation	FRN-DE-100.00-RX9-05	24422ERX9	0.443	0.443	1.848	10/12/2012	10/8/2014	5,000,000.00	5,000,000.00	5,002,000.00	100.040000	SUNGD
Medium Term Note	International Business Machines Corp.	MTN-IBM-100.980-GZ8-46	459200GZ8	0.875	0.432	1.904	8/9/2012	10/31/2014	5,000,000.00	5,049,000.00	5,041,150.00	100.823000	SUNGD
	Total	Count 18		2.165	0.747	0.748			132,500,000.00	133,952,703.22	133,325,020.00	100.622657	
									Grand Total	2,130,863,497.82	2,132,656,118.16	2,135,602,238.33	



### 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.

**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/>