

POOLED INVESTMENTS AT NOVEMBER 30, 2013 - SUMMARY & STATISTICS



ASSET ALLOCATION

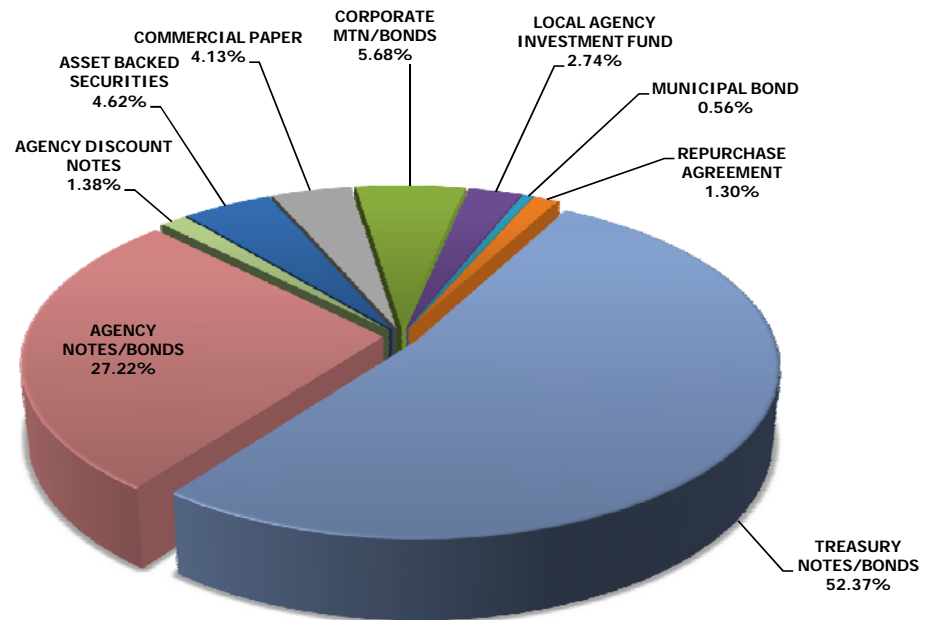
Assets (000's)	Current Par Value	Current Book Value	Market Value	Mkt/Book	Yield to Maturity
ASSET BACKED SECURITIES	83,737	83,735	83,766	100.04%	0.40%
COMMERCIAL PAPER	75,000	74,879	74,903	100.03%	0.23%
CORPORATE MTN/BONDS	102,594	102,880	102,709	99.83%	0.91%
LOCAL AGENCY INVESTMENT FUND	49,701	49,701	49,701	100.00%	0.26%
MUNICIPAL BOND	10,000	10,148	10,148	100.00%	0.23%
REPURCHASE AGREEMENT	23,700	23,700	23,700	100.00%	0.08%
TREASURY NOTES/BONDS	950,000	949,262	951,126	100.20%	0.37%
AGENCY NOTES/BONDS	493,700	493,409	493,756	100.07%	0.50%
AGENCY DISCOUNT NOTES	25,000	24,974	24,975	100.00%	0.13%
Totals (000's):	1,813,432	1,812,686	1,814,782	100.12%	0.42%

Portfolio Breakdown & Statistics

	Liquidity	Core
Portfolio Size	\$595,062,846	\$1,217,623,635
% of total pool	32.83%	67.17%
Portfolio Duration*	0.37	1.66
Index Duration*	0.38	1.92
% of index	97.02%	86.42%
Weighted Average Days to Maturity	136	698
Earned Income Yield	0.316%	0.588%

* 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 1.713.



Pooled Portfolio Composition by Book Value

POOLED INVESTMENTS AT NOVEMBER 30, 2013 - MATURITY DISTRIBUTION

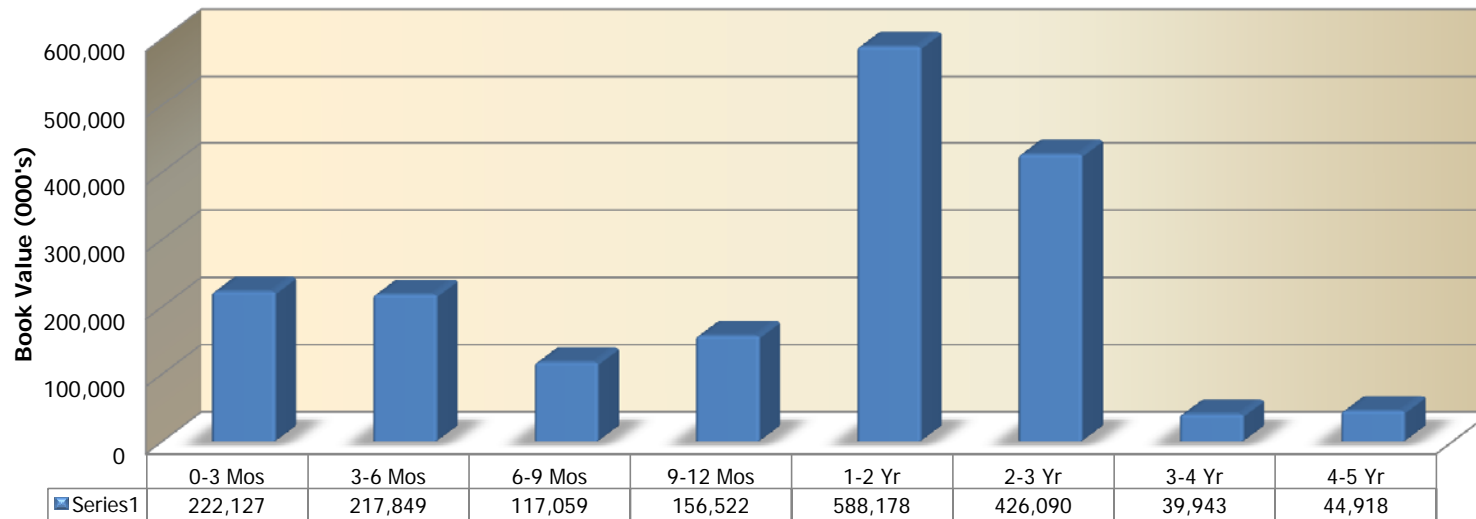
City of San Diego
Office of the City Treasurer



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				1,530	23,699	48,506	10,000		83,735
COMMERCIAL PAPER		49,925	24,954						74,879
CORPORATE MTN/BONDS	5,000	42,953	6,971	10,049	14,997	7,991		14,919	102,880
LOCAL AGENCY INVESTMENT FUND	49,701								49,701
MUNICIPAL BOND			10,148						10,148
REPURCHASE AGREEMENT	23,700								23,700
TREASURY NOTES/BONDS	50,054	24,998	50,019	74,985	474,531	274,675			949,262
AGENCY NOTES/BONDS	93,672	99,973	24,967	44,984	74,952	94,919	29,943	29,999	493,409
AGENCY DISCOUNT NOTES				24,974					24,974
Totals (000's):	222,127	217,849	117,059	156,522	588,178	426,090	39,943	44,918	1,812,686
% of Portfolio	12.25%	12.02%	6.46%	8.63%	32.45%	23.51%	2.20%	2.48%	100.00%

Maturity Distribution
November 30, 2013

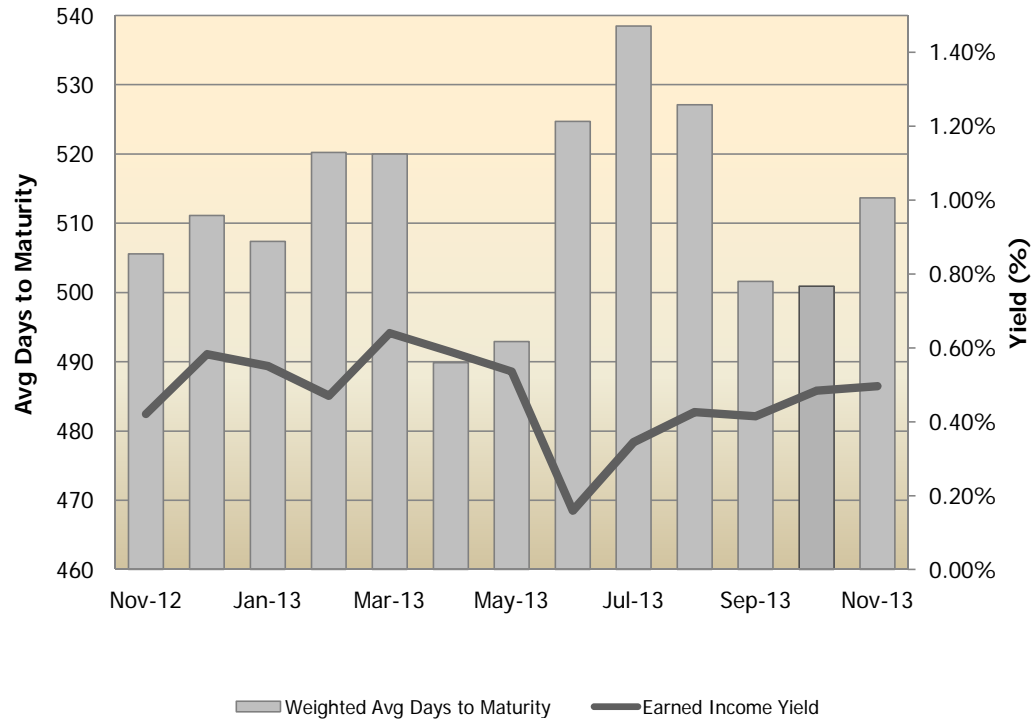




PORTFOLIO - EARNED INCOME YIELD

Month	Earned Income Yield	Weighted Avg Days to Maturity
Nov-12	0.42%	505.58
Dec-12	0.58%	511.10
Jan-13	0.55%	507.39
Feb-13	0.47%	520.24
Mar-13	0.64%	520.01
Apr-13	0.59%	489.86
May-13	0.54%	492.90
Jun-13	0.16%	524.69
Jul-13	0.35%	538.47
Aug-13	0.43%	527.09
Sep-13	0.42%	501.62
Oct-13	0.48%	500.89
Nov-13	0.50%	513.65

Yield and Weighted Average Days to Maturity Trends



INVESTMENTS AT NOVEMBER 30, 2013 - SUMMARY BY FUND TYPE

City of San Diego
Office of the City Treasurer



INVESTMENT STATUS SUMMARY BY FUND TYPE

Category	Cost of Invest Held	% of Total	Market Value
POOLED INVESTMENTS:	1,812,686,481.67	98.56%	1,814,782,218.24
BOND/NOTE FUNDS INVESTED BY TREASURER	26,482,441.60	1.44%	26,492,065.65
CIVICSD/CCDC Parking Rev 2003B	4,223,581.86	0.23%	4,225,313.55
CIVICSD/CCDC Parking Rev Bonds	581,356.24	0.03%	581,670.20
CIVICSD/CCDC 2006A	21,677,503.50	1.18%	21,685,081.90
TOTAL INVESTED FUNDS:	1,839,168,923.27	100.00%	1,841,274,283.89

POOLED INVESTMENTS AT NOVEMBER 30, 2013 - 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-100.972-PL8-82	912828PL8	0.750	0.272	0.041	6/15/2013	12/15/2013	25,000,000.00	25,059,730.23	25,004,750.00	100.019000	SUNGD
US Treasury Note	US Treasury	TN-99.914-SB7-25	912828SB7	0.250	0.295	0.170	7/31/2013	1/31/2014	25,000,000.00	24,994,424.37	25,006,750.00	100.027000	SUNGD
US Treasury Note	US Treasury	TN-99.984-SW1-82	912828SW1	0.250	0.258	0.498	5/31/2013	5/31/2014	25,000,000.00	24,998,044.20	25,014,750.00	100.059000	SUNGD
US Treasury Note	US Treasury	TN-99.804-TF7-27	912828TF7	0.125	0.223	0.666	7/31/2013	7/31/2014	25,000,000.00	24,975,585.94	24,997,000.00	99.988000	SUNGD
US Treasury Note	US Treasury	TN-100.511-RB8-43	912828RB8	0.500	0.326	0.707	8/15/2013	8/15/2014	25,000,000.00	25,043,275.56	25,060,500.00	100.242000	SUNGD
US Treasury Note	US Treasury	TN-99.937-TU4-27	912828TU4	0.250	0.281	0.916	10/31/2013	10/31/2014	25,000,000.00	24,992,176.78	25,024,500.00	100.098000	SUNGD
US Treasury Note	US Treasury	TN-99.972-RQ5-07	912828RQ5	0.375	0.384	0.957	11/15/2011	11/15/2014	25,000,000.00	24,993,164.06	25,049,750.00	100.199000	SUNGD
US Treasury Note	US Treasury	TN-100.00-Z38-38	912828TZ3	0.250	0.250	0.999	12/3/2012	11/30/2014	25,000,000.00	25,000,000.00	25,022,500.00	100.090000	SUNGD
US Treasury Note	US Treasury	TN-99.988-RV4-86	912828RV4	0.250	0.256	1.040	12/12/2012	12/15/2014	25,000,000.00	24,997,070.31	25,026,250.00	100.105000	SUNGD
US Treasury Note	US Treasury	TN-99.750-UDO-25	912828UDO	0.125	0.255	1.082	1/25/2013	12/31/2014	25,000,000.00	24,937,500.00	24,994,250.00	99.977000	SUNGD
US Treasury Note	US Treasury	TN-99.957-RZ5-43	912828RZ5	0.250	0.271	1.123	12/10/2012	1/15/2015	25,000,000.00	24,989,257.81	25,020,500.00	100.082000	SUNGD
US Treasury Note	US Treasury	TN-99.960-UK4-43	912828UK4	0.250	0.270	1.165	2/20/2013	1/31/2015	25,000,000.00	24,990,234.38	25,020,500.00	100.082000	SUNGD
US Treasury Note	US Treasury	TN-100.019-UP3-43	912828UP3	0.250	0.240	1.248	3/1/2013	2/28/2015	25,000,000.00	25,004,882.81	25,016,500.00	100.066000	SUNGD
US Treasury Note	US Treasury	TN-99.660-SK7-82	912828SK7	0.375	0.491	1.289	4/2/2012	3/15/2015	25,000,000.00	24,915,039.06	25,056,750.00	100.227000	SUNGD
US Treasury Note	US Treasury	TN-100.015-UT5-27	912828UT5	0.250	0.242	1.331	4/1/2013	3/31/2015	25,000,000.00	25,003,906.25	25,014,750.00	100.059000	SUNGD
US Treasury Note	US Treasury	TN-99.992-SP6-82	912828SP6	0.375	0.378	1.372	5/1/2012	4/15/2015	25,000,000.00	24,998,046.87	25,061,500.00	100.246000	SUNGD
US Treasury Note	US Treasury	TN-99.757-UY4-86	912828UY4	0.125	0.251	1.416	5/24/2013	4/30/2015	25,000,000.00	24,939,453.13	24,973,500.00	99.894000	SUNGD
US Treasury Note	US Treasury	TN-99.699-SU5-43	912828SU5	0.250	0.352	1.456	6/1/2012	5/15/2015	25,000,000.00	24,924,804.69	25,014,750.00	100.059000	SUNGD
US Treasury Note	US Treasury	TN-99.914-VD9-25	912828VD9	0.250	0.293	1.498	5/31/2013	5/31/2015	25,000,000.00	24,978,515.63	25,014,750.00	100.059000	SUNGD
US Treasury Note	US Treasury	TN-99.898-SZ4-27	912828SZ4	0.375	0.410	1.536	7/2/2012	6/15/2015	25,000,000.00	24,974,609.37	25,058,500.00	100.234000	SUNGD
US Treasury Note	US Treasury	TN-100.027-VH0-07	912828VH0	0.375	0.361	1.578	7/1/2013	6/30/2015	25,000,000.00	25,007,090.70	25,058,500.00	100.234000	SUNGD
US Treasury Note	US Treasury	TN-99.812-TD2-26	912828TD2	0.250	0.314	1.621	7/31/2012	7/15/2015	25,000,000.00	24,953,125.00	25,005,750.00	100.023000	SUNGD
US Treasury Note	US Treasury	TN-99.812-VN7-27	912828VN7	0.250	0.344	1.663	8/1/2013	7/31/2015	25,000,000.00	24,953,294.83	25,005,750.00	100.023000	SUNGD
US Treasury Note	US Treasury	TN-99.980-VU1-82	912828VU1	0.375	0.385	1.744	9/3/2013	8/31/2015	25,000,000.00	24,995,894.12	25,054,750.00	100.219000	SUNGD
US Treasury Note	US Treasury	TN-99.843-VY3-27	912828VY3	0.250	0.329	1.830	10/1/2013	9/30/2015	25,000,000.00	24,961,109.20	24,998,000.00	99.992000	SUNGD
US Treasury Note	US Treasury	TN-99.882-WB2-46	912828WB2	0.250	0.309	1.913	11/1/2013	10/31/2015	25,000,000.00	24,970,875.78	24,991,250.00	99.965000	SUNGD
US Treasury Note	US Treasury	TN-100.144-TX8-43	912828TX8	0.375	0.326	1.953	12/3/2012	11/15/2015	25,000,000.00	25,036,132.81	25,045,000.00	100.180000	SUNGD
US Treasury Note	US Treasury	TN-99.714-UC2-43	912828UC2	0.250	0.347	2.035	1/2/2013	12/15/2015	25,000,000.00	24,928,710.94	24,978,500.00	99.914000	SUNGD
US Treasury Note	US Treasury	TN-100.011-UG3-26	912828UG3	0.375	0.371	2.116	1/15/2013	1/15/2016	5,000,000.00	5,000,585.94	5,006,650.00	100.133000	SUNGD
US Treasury Note	US Treasury	TN-99.945-UG3-86	912828UG3	0.375	0.394	2.116	1/25/2013	1/15/2016	20,000,000.00	19,989,062.50	20,026,600.00	100.133000	SUNGD
US Treasury Note	US Treasury	TN-100.078-UM0-82	912828UM0	0.375	0.348	2.199	3/1/2013	2/15/2016	25,000,000.00	25,019,531.25	25,023,500.00	100.094000	SUNGD
US Treasury Note	US Treasury	TN-99.875-US7-27	912828US7	0.375	0.418	2.282	4/1/2013	3/15/2016	25,000,000.00	24,968,750.00	25,015,750.00	100.063000	SUNGD
US Treasury Note	US Treasury	TN-99.750-UW8-27	912828UW8	0.250	0.335	2.369	5/1/2013	4/15/2016	25,000,000.00	24,937,500.00	24,929,750.00	99.719000	SUNGD
US Treasury Note	US Treasury	TN-99.257-VC1-43	912828VC1	0.250	0.504	2.452	6/3/2013	5/15/2016	25,000,000.00	24,814,453.13	24,914,000.00	99.656000	SUNGD
US Treasury Note	US Treasury	TN-99.523-VG2-22	912828VG2	0.500	0.663	2.523	6/28/2013	6/15/2016	25,000,000.00	24,885,299.27	25,058,500.00	100.234000	SUNGD
US Treasury Note	US Treasury	TN-99.980-VL1-07	912828VL1	0.625	0.632	2.602	8/1/2013	7/15/2016	25,000,000.00	25,002,335.26	25,117,250.00	100.469000	SUNGD
US Treasury Note	US Treasury	TN-99.574-VR8-07	912828VR8	0.625	0.770	2.685	8/27/2013	8/15/2016	25,000,000.00	24,898,649.80	25,103,500.00	100.414000	SUNGD
US Treasury Note	US Treasury	TN-100.714-VW7-07	912828VW7	0.875	0.630	2.759	10/1/2013	9/15/2016	25,000,000.00	25,188,379.45	25,267,500.00	101.070000	SUNGD
US Treasury Note	US Treasury	TN-100.136-WA4-26	912828WA4	0.625	0.578	2.852	11/1/2013	10/15/2016	25,000,000.00	25,041,477.08	25,072,250.00	100.289000	SUNGD
		Total	Count 39	0.346	0.368	1.570			950,000,000.00	949,261,978.51	951,125,750.00	100.118500	

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-99.987-NB7-27	313381NB7	0.180	0.193	0.090	1/2/2013	1/2/2014	25,000,000.00	24,996,750.00	25,001,500.00	100.006000	SUNGD
Agency Note	Federal Farm Credit Bank	FFCB-99.979-D35-38	313382D35	0.150	0.172	0.131	2/5/2013	1/17/2014	23,700,000.00	23,695,023.00	23,701,185.00	100.005000	SUNGD
Agency Note	Federal Home Loan Bank	FHLB-99.942-BT9-26	313382BT9	0.125	0.182	0.208	2/14/2013	2/14/2014	20,000,000.00	19,988,540.00	20,000,600.00	100.003000	SUNGD
Agency Note	Federal Farm Credit Bank	FFCB-99.803-AH3-07	31331KAH3	1.125	1.189	0.244	8/27/2013	2/27/2014	25,000,000.00	24,992,015.86	25,059,750.00	100.239000	SUNGD
Agency Note	Federal Home Loan Bank	FHLB-99.987-FK4-07	313382FK4	0.170	0.182	0.285	3/22/2013	3/14/2014	25,000,000.00	24,996,953.25	25,004,250.00	100.017000	SUNGD
Agency Note	Federal Home Loan Bank	FHLB-99.937-M42-26	313382M42	0.125	0.188	0.320	3/28/2013	3/27/2014	25,000,000.00	24,984,425.00	25,001,250.00	100.005000	SUNGD
Agency Note	Federal Farm Credit Bank	FFCB-99.953-KY9-26	313382KY9	0.125	0.172	0.356	4/11/2013	4/9/2014	25,000,000.00	24,988,250.00	25,001,250.00	100.005000	SUNGD
Agency Note	Federal Home Loan Bank	FHLB-100.012-RX3-07	313382RX3	0.170	0.157	0.400	5/6/2013	4/25/2014	25,000,000.00	25,003,107.25	25,006,000.00	100.024000	SUNGD
Agency Note	Federal Home Loan Mortgage Corporation	FHLMC-99.868-CV9-46	3137EACV9	1.000	1.043	0.739	7/5/2011	8/27/2014	25,000,000.00	24,967,000.00	25,162,000.00	100.648000	SUNGD
Agency Note	Intl Bank of Reconstruction & Development	IBRD-OT0314-100.00-NL4-82	45905UNL4	0.220	0.220	0.874	9/27/2013	10/15/2014	20,000,000.00	20,000,000.00	20,007,000.00	100.035000	SUNGD

POOLED INVESTMENTS AT NOVEMBER 30, 2013 - PORTFOLIO POSITION DETAIL

Agency Note	Federal Farm Credit Bank	FFCB-99.936-2X1-26	3133EC2X1	0.270	0.302	0.969	11/19/2012	11/19/2014	25,000,000.00	24,984,050.00	25,021,750.00	100.087000	SUNGD
Agency Note	Federal Home Loan Mortgage Corporation	FHLMC-OT0214-100.00-MR8-43	3134G3MR8	0.550	0.550	1.199	2/13/2012	2/13/2015	20,000,000.00	20,000,000.00	20,017,800.00	100.089000	SUNGD
Agency Note	Federal Home Loan Mortgage Corporation	FHLMC-OT0214-100.290-MR8-82	3134G3MR8	0.550	0.418	1.199	11/30/2012	2/13/2015	10,000,000.00	10,029,000.00	10,008,900.00	100.089000	SUNGD
Agency Note	Federal National Mortgage Association	FNMA-OT0214-99.875-HN6-27	3135G0HN6	0.550	0.592	1.238	2/27/2012	2/27/2015	20,000,000.00	19,975,000.00	20,019,000.00	100.095000	SUNGD
Agency Note	Federal Farm Credit Bank	FFCB-99.692-RQ3-07	3133EARQ3	0.500	0.601	1.556	5/23/2012	6/23/2015	15,000,000.00	14,953,800.00	15,053,250.00	100.355000	SUNGD
Agency Note	Federal Farm Credit Bank	FFCB-99.945-HV9-49	3133ECHV9	0.350	0.373	1.661	3/15/2013	7/30/2015	10,000,000.00	9,994,500.00	10,010,000.00	100.100000	SUNGD
Agency Note	Federal National Mortgage Association	FNMA-QC0713-100.00-TS2-07	3135G0TS2	0.500	0.500	2.113	1/17/2013	1/15/2016	10,000,000.00	10,000,000.00	10,003,600.00	100.036000	SUNGD
Agency Note	Federal Home Loan Mortgage Corporation	FHLMC-OT0115-100.00-4B3-46	3134G34B3	0.500	0.500	2.149	1/28/2013	1/28/2016	10,000,000.00	10,000,000.00	10,003,600.00	100.036000	SUNGD
Agency Note	Federal National Mortgage Association	FNMA-QC0813-100.00-UB7-26	3135G0UB7	0.520	0.520	2.215	2/22/2013	2/22/2016	10,000,000.00	10,000,000.00	10,002,500.00	100.025000	SUNGD
Agency Note	Federal National Mortgage Association	FNMA-QC1013-100.00-XB4-82	3135G0XB4	0.500	0.500	2.401	4/29/2013	4/29/2016	10,000,000.00	10,000,000.00	9,987,400.00	99.874000	SUNGD
Agency Note	Federal Home Loan Mortgage Corporation	FHLMC-99.994-DQ9-46	3137EADQ9	0.500	0.502	2.440	3/7/2013	5/13/2016	20,000,000.00	19,998,800.00	20,026,800.00	100.134000	SUNGD
Agency Note	Federal National Mortgage Association	FNMA-99.679-YE7-07	3135G0YE7	0.625	0.730	2.716	7/19/2013	8/26/2016	25,000,000.00	24,919,750.00	25,049,000.00	100.196000	SUNGD
Agency Note	Federal Home Loan Mortgage Corporation	FHLMC-QC0413-100.00-P38-43	3134G3P38	0.750	0.750	2.819	10/24/2012	10/5/2016	10,000,000.00	10,000,000.00	10,005,300.00	100.053000	SUNGD
Agency Note	Federal Home Loan Bank	FHLB-99.714-C65-27	3130AOC65	0.625	0.718	3.045	11/15/2013	12/28/2016	20,000,000.00	19,942,800.00	19,998,800.00	99.994000	SUNGD
Agency Note	Federal National Mortgage Association	FNMA-MC0413-100.00-QL0-27	3135G0QL0	1.000	1.000	3.831	10/24/2012	10/24/2017	10,000,000.00	10,000,000.00	9,911,800.00	99.118000	SUNGD
Agency Note	Federal National Mortgage Association	FNMA-ST1213-100.00-7A3-48	3136G07A3	0.700	0.700	3.974	12/13/2012	12/13/2017	10,000,000.00	10,000,000.00	9,962,500.00	99.625000	SUNGD
Agency Note	Federal National Mortgage Association	FNMA-QC0613-100.00-TD5-82	3135G0TD5	1.000	1.000	3.989	12/31/2012	12/28/2017	10,000,000.00	10,000,000.00	9,874,800.00	98.748000	SUNGD
Agency Note	Federal Home Loan Bank	FHLB-MC0613-99.990-6L0-82	3133836L0	1.200	1.202	4.378	5/28/2013	5/24/2018	10,000,000.00	9,999,000.00	9,854,400.00	98.544000	SUNGD
		Total	Count 28	0.472	0.500	1.350			493,700,000.00	493,408,764.36	493,755,985.00	100.011340	

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-99.895-F55-07	313397F55	0.130	0.130	0.783	11/27/2013	9/12/2014	25,000,000.00	24,973,909.72	24,974,500.00	99.898000	SUNGD
		Total	Count 1	0.130	0.130	0.783			25,000,000.00	24,973,909.72	24,974,500.00	99.898000	

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		0.260	0.260	0.003	3/31/2003	12/1/2013	49,700,515.37	49,700,515.37	49,700,515.37	100.000000	BOOK
		Total	Count 1	0.260	0.260	0.003			49,700,515.37	49,700,515.37	49,700,515.37	100.000000	

MUNICIPAL BOND	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
Municipal Bond	California St Revenue Anticipation Notes Series A-2	MUNI-CAS-101.476-EB2-26	13063CEB2	2.000	0.230	0.561	8/22/2013	6/23/2014	10,000,000.00	10,147,600.00	10,147,600.00	101.476000	BOOK
		Total	Count 1	2.000	0.230	0.561			10,000,000.00	10,147,600.00	10,147,600.00	101.476000	

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	Honda Auto Receivables Owners Trust	ABS-HAROT-99.999-AB2-26	43813EAB2	0.560	0.560	0.499	4/25/2012	11/17/2014	1,529,760.22	1,529,703.22	1,529,703.22	99.996274	BOOK
Asset Backed Security	Honda Auto Receivables Owners Trust	ABS-HAROT-99.992-AB6-27	43813CAB6	0.400	0.405	0.719	10/18/2012	4/20/2015	3,700,180.20	3,699,667.80	3,699,667.80	99.986152	BOOK
Asset Backed Security	Chase Issuance Trust	ABS-CHAIT-100.00-FJ8-27	161571FJ8	0.790	0.790	0.790	6/18/2012	6/15/2015	10,000,000.00	10,000,000.00	10,045,000.00	100.450000	USERP
Asset Backed Security	Honda Auto Receivables Owners Trust	ABS-HAROT-99.991-AB1-26	43814EAB1	0.370	0.377	0.960	4/24/2013	10/17/2015	10,000,000.00	9,999,155.00	9,999,155.00	99.991550	BOOK
Asset Backed Security	Chase Issuance Trust	ABS-CHAIT-100.00-EZ3-27	161571EZ3	0.288	0.288	1.040	12/28/2011	12/15/2015	25,000,000.00	25,000,000.00	25,000,000.00	100.000000	BOOK
Asset Backed Security	Volkswagen Auto Loan Enhanced Trust	ABS-VALET-99.993-AB6-07	92867MAB6	0.370	0.374	1.095	2/27/2013	1/20/2016	12,007,537.50	12,006,687.30	12,006,687.30	99.992919	BOOK
Asset Backed Security	BMW Vehicle Owners Trust	ABS-BMWOT-99.996-AB4-26	05578XAB4	0.410	0.413	1.151	11/6/2013	2/25/2016	5,000,000.00	4,999,820.50	4,999,820.50	99.996410	BOOK
Asset Backed Security	Honda Auto Receivables Owners Trust	ABS-HAROT-99.994-AB8-43	43814FAB8	0.450	0.455	1.214	10/30/2013	4/18/2016	6,500,000.00	6,499,610.00	6,499,610.00	99.994000	BOOK
Asset Backed Security	Chase Issuance Trust	ABS-CHAIT-100.00-FM1-27	161571FM1	0.298	0.298	1.871	9/13/2012	8/15/2017	10,000,000.00	10,000,000.00	9,986,300.00	99.863000	USERP
		Total	Count 9	0.400	0.403	1.104			83,737,477.92	83,734,643.82	83,765,943.82	100.033994	

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		0.080	0.080	0.005	11/29/2013	12/2/2013	23,700,000.00	23,700,000.00	23,700,000.00	100.000000	BOOK
		Total	Count 1	0.080	0.080	0.005			23,700,000.00	23,700,000.00	23,700,000.00	100.000000	

POOLED INVESTMENTS AT NOVEMBER 30, 2013 - 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	Toyota Motor Credit Corp.	CP-TOYCC-99.823-E91-24	89233HE91	0.250	0.250	0.438	8/28/2013	5/9/2014	25,000,000.00	24,955,902.78	24,973,500.00	99.894000	SUNGD
Commercial Paper	Coca-Cola Co.	CP-KOPP-99.876-EPO-05	19121BEPO	0.190	0.190	0.476	10/1/2013	5/23/2014	25,000,000.00	24,969,125.00	24,971,166.67	99.884667	SUNGD
Commercial Paper	Bank of Nova Scotia	CP-BNS-99.817-F62-43	06416KF62	0.245	0.245	0.515	9/11/2013	6/6/2014	25,000,000.00	24,954,402.78	24,958,444.44	99.833778	SUNGD
Total				Count 3	0.228	0.229	0.476		75,000,000.00	74,879,430.56	74,903,111.11	99.870815	
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	Procter & Gamble Co.	FRN-PG-100.00-DZ9-82	742718DZ9	0.139	0.139	0.208	8/14/2012	2/14/2014	5,000,000.00	5,000,000.00	5,001,200.00	100.024000	SUNGD
Medium Term Note	Illinois Tool Works Inc.	MTN-ITW-104.231-AH2-27	452308AH2	5.150	0.530	0.334	4/30/2013	4/1/2014	8,594,000.00	8,957,612.14	8,727,292.94	101.551000	SUNGD
Medium Term Note	Wal-Mart Stores Inc.	MTN-WMT-99.73-DA8-43	931142DA8	1.625	1.716	0.372	10/15/2013	4/15/2014	3,000,000.00	2,998,651.24	3,016,440.00	100.548000	SUNGD
Medium Term Note	General Electric Capital Corp.	FRN-GE-100.00-5X8-43	36962G5X8	0.938	0.938	0.153	10/24/2013	4/24/2014	10,000,000.00	10,000,000.00	10,030,600.00	100.306000	SUNGD
Medium Term Note	Colgate-Palmolive Company	MTN-CL-99.854-DT4-82	19416QDT4	1.250	1.299	0.416	11/1/2013	5/1/2014	4,000,000.00	3,999,032.90	4,017,640.00	100.441000	SUNGD
Medium Term Note	Johnson & Johnson	MTN-JNJ-99.883-AX2-27	47816OAX2	1.200	1.239	0.454	11/15/2013	5/15/2014	10,000,000.00	9,998,058.94	10,038,500.00	100.385000	SUNGD
Medium Term Note	Google Inc.	MTN-GOOG-99.977-AA0-43	38259PAA0	1.250	1.258	0.465	11/19/2013	5/19/2014	7,000,000.00	6,999,734.11	7,034,650.00	100.495000	SUNGD
Medium Term Note	Procter & Gamble Co.	MTN-PG-99.589-DU0-82	742718DU0	0.700	0.839	0.707	8/15/2011	8/15/2014	7,000,000.00	6,971,230.00	7,021,980.00	100.314000	SUNGD
Medium Term Note	John Deere Capital Corporation	FRN-DE-100.00-RX9-05	24422ERX9	0.343	0.343	0.854	10/12/2012	10/8/2014	5,000,000.00	5,000,000.00	5,002,650.00	100.053000	SUNGD
Medium Term Note	International Business Machines Corp.	MTN-IBM-100.980-GZ8-46	459200GZ8	0.875	0.432	0.914	8/9/2012	10/31/2014	5,000,000.00	5,049,000.00	5,027,400.00	100.548000	SUNGD
Medium Term Note	Wells Fargo Bank NA	MTN-WFC-99.965-5F7-86	94985H5F7	0.750	0.768	1.628	7/29/2013	7/20/2015	10,000,000.00	9,996,500.00	10,037,500.00	100.375000	SUNGD
Medium Term Note	PepsiCo Inc.	FRN-PEP-100.00-CH9-05	713448CH9	0.436	0.436	1.661	7/30/2013	7/30/2015	5,000,000.00	5,000,000.00	5,006,850.00	100.137000	SUNGD
Medium Term Note	John Deere Capital Corp.	MTN-DE-99.894-RZ4-27	24422ERZ4	0.750	0.786	2.126	1/23/2013	1/22/2016	3,000,000.00	2,996,820.00	2,995,860.00	99.862000	SUNGD
Medium Term Note	JP Morgan Chase & Co.	MTN-JPM-99.879-JU4-27	46623EJU4	1.125	1.166	2.211	2/26/2013	2/26/2016	5,000,000.00	4,993,950.00	5,022,300.00	100.446000	SUNGD
Medium Term Note	International Business Machines Corp.	MTN-IBM-99.542-HK0-41	459200HK0	1.250	1.345	4.078	2/8/2013	2/8/2018	5,000,000.00	4,977,100.00	4,952,100.00	99.042000	SUNGD
Medium Term Note	Texas Instruments Inc.	MTN-TXN-99.070-AV6-27	882508AV6	1.000	1.193	4.331	5/8/2013	5/1/2018	5,000,000.00	4,953,500.00	4,865,000.00	97.300000	SUNGD
Medium Term Note	Merck & Co Inc.	MTN-MRK-99.769-AGO-27	58933YAGO	1.300	1.348	4.352	5/20/2013	5/18/2018	5,000,000.00	4,988,450.00	4,910,850.00	98.217000	SUNGD
Total				Count 17	1.293	0.909	1.316		102,594,000.00	102,879,639.33	102,708,812.94	100.111910	
									Grand Total	1,813,431,993.29	1,812,686,481.67	1,814,782,218.24	



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/>