

POOLED INVESTMENTS AT DECEMBER 31, 2013 - SUMMARY & STATISTICS

City of San Diego
Office of the City Treasurer



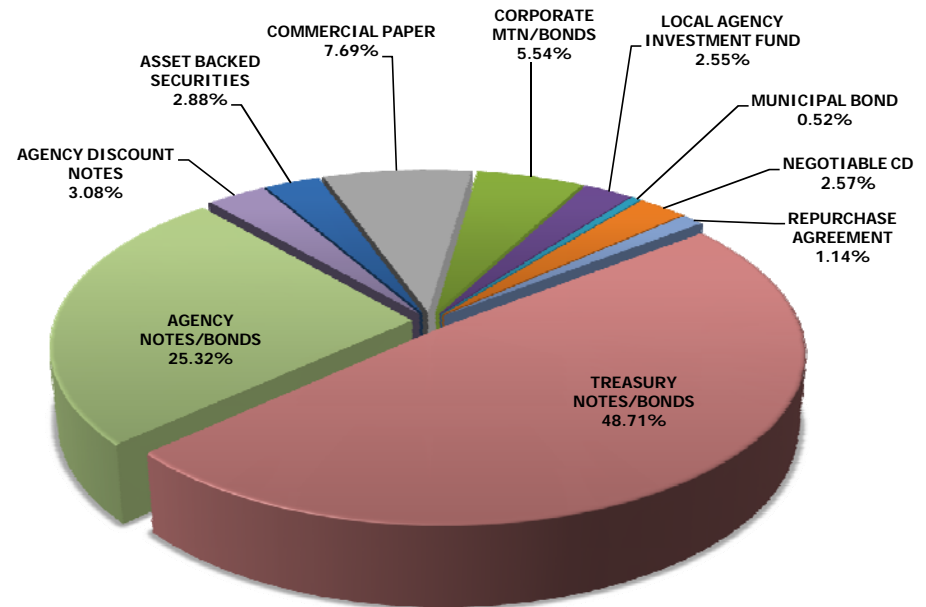
ASSET ALLOCATION

Assets (000's)	Current Par Value	Current Book Value	Market Value	Mkt/Book	Yield to Maturity
ASSET BACKED SECURITIES	56,031	56,029	56,050	100.04%	0.45%
COMMERCIAL PAPER	150,000	149,778	149,823	100.03%	0.24%
CORPORATE MTN/BONDS	107,594	107,880	107,432	99.59%	0.88%
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%
NEGOTIABLE CD	50,000	50,000	50,006	100.01%	0.21%
REPURCHASE AGREEMENT	22,500	22,500	22,500	100.00%	0.01%
TREASURY NOTES/BONDS	950,000	949,237	949,863	100.07%	0.38%
AGENCY NOTES/BONDS	493,700	493,466	493,042	99.91%	0.48%
AGENCY DISCOUNT NOTES	60,000	59,948	59,965	100.03%	0.13%
Totals (000's):	1,949,526	1,948,685	1,948,529	99.99%	0.41%

Portfolio Breakdown & Statistics

	Liquidity	Core
Portfolio Size	\$748,675,881	\$1,200,009,266
% of total pool	38.42%	61.58%
Portfolio Duration*	0.37	1.70
Index Duration*	0.36	1.91
% of index	101.97%	88.99%
Weighted Average Days to Maturity	135	692
Earned Income Yield	0.323%	0.564%

* Macaulay's Duration for fund 9997 and Effective Duration for fund 9998.



Pooled Portfolio Composition by Book Value

POOLED INVESTMENTS AT DECEMBER 31, 2013 - MATURITY DISTRIBUTION

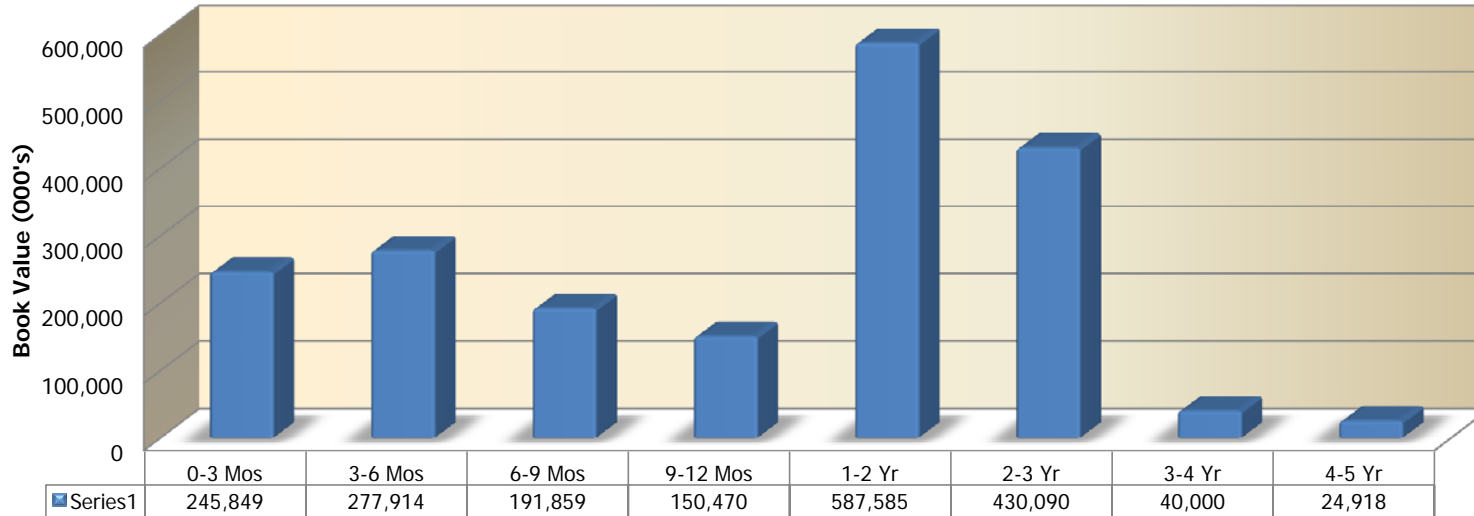
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MATURITY DISTRIBUTION

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				511	23,128	22,390	10,000		56,029
COMMERCIAL PAPER		124,824	24,954						149,778
CORPORATE MTN/BONDS	5,000	42,953	6,971	10,049	14,997	12,991		14,919	107,880
LOCAL AGENCY INVESTMENT FUND	49,701								49,701
MUNICIPAL BOND		10,148							10,148
NEGOTIABLE CD		25,000	25,000						50,000
REPURCHASE AGREEMENT	22,500								22,500
TREASURY NOTES/BONDS	24,994	24,998	50,019	74,927	474,508	299,790			949,237
AGENCY NOTES/BONDS	143,654	49,991	24,967	64,984	74,952	94,919	30,000	9,999	493,466
AGENCY DISCOUNT NOTES			59,948						59,948
Totals (000's):	245,849	277,914	191,859	150,470	587,585	430,090	40,000	24,918	1,948,685
% of Portfolio	12.62%	14.26%	9.85%	7.72%	30.15%	22.07%	2.05%	1.28%	100.00%

Maturity Distribution
December 31, 2013

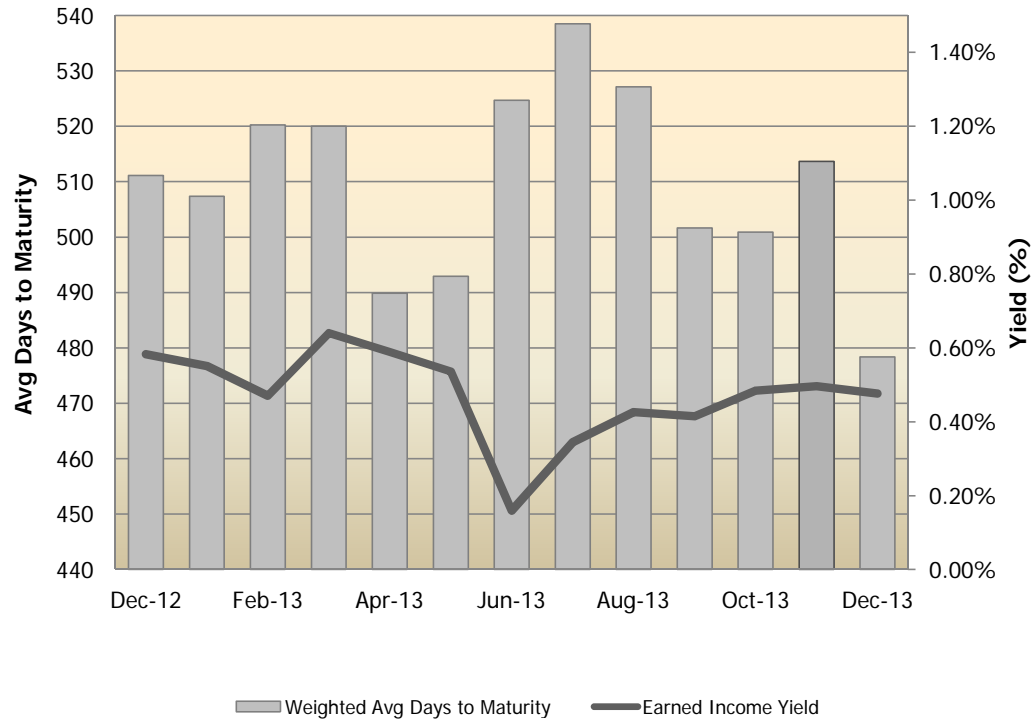




PORTFOLIO - EARNED INCOME YIELD

Month	Earned Income Yield	Weighted Avg Days to Maturity
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
Dec-13	0.48%	478.38

Yield and Weighted Average Days to Maturity Trends



INVESTMENTS AT DECEMBER 31, 2013 - SUMMARY BY FUND TYPE

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INVESTMENT STATUS SUMMARY BY FUND TYPE

Category	Cost of Invest Held	% of Total	Market Value
POOLED INVESTMENTS:	1,948,685,147.38	98.58%	1,948,528,729.64
BOND/NOTE FUNDS INVESTED BY TREASURER	28,093,795.06	1.42%	28,105,232.45
CIVICSD/CCDC Parking Rev 2003B	4,223,602.93	0.21%	4,224,942.19
CIVICSD/CCDC Parking Rev Bonds	581,356.24	0.03%	581,804.87
CIVICSD/CCDC 2006A	23,288,835.89	1.18%	23,298,485.39
TOTAL INVESTED FUNDS:	1,976,778,942.44	100.00%	1,976,633,962.09

POOLED INVESTMENTS AT DECEMBER 31, 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-99.914-SB7-25	912828SB7	0.250	0.295	0.085	7/31/2013	1/31/2014	25,000,000.00	24,994,424.37	25,004,000.00	100.016000	SUNGD
US Treasury Note	US Treasury	TN-99.984-SW1-82	912828SW1	0.250	0.258	0.413	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	0.583	7/31/2013	7/31/2014	25,000,000.00	24,975,585.94	25,003,000.00	100.012000	SUNGD
US Treasury Note	US Treasury	TN-100.511-RB8-43	912828RB8	0.500	0.326	0.621	8/15/2013	8/15/2014	25,000,000.00	25,043,275.56	25,058,500.00	100.234000	SUNGD
US Treasury Note	US Treasury	TN-99.937-TU4-27	912828TU4	0.250	0.281	0.833	10/31/2013	10/31/2014	25,000,000.00	24,992,176.78	25,021,500.00	100.086000	SUNGD
US Treasury Note	US Treasury	TN-99.988-RV4-86	912828RV4	0.250	0.256	0.955	12/12/2012	12/15/2014	25,000,000.00	24,997,070.31	25,020,500.00	100.082000	SUNGD
US Treasury Note	US Treasury	TN-99.750-UDO-25	912828UDO	0.125	0.255	1.000	1/25/2013	12/31/2014	25,000,000.00	24,937,500.00	24,992,250.00	99.969000	SUNGD
US Treasury Note	US Treasury	TN-99.957-RZ5-43	912828RZ5	0.250	0.271	1.037	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	1.081	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	1.165	3/1/2013	2/28/2015	25,000,000.00	25,004,882.81	25,015,750.00	100.063000	SUNGD
US Treasury Note	US Treasury	TN-99.660-SK7-82	912828SK7	0.375	0.491	1.203	4/2/2012	3/15/2015	25,000,000.00	24,915,039.06	25,051,750.00	100.207000	SUNGD
US Treasury Note	US Treasury	TN-100.015-UT5-27	912828UT5	0.250	0.242	1.248	4/1/2013	3/31/2015	25,000,000.00	25,003,906.25	25,013,750.00	100.055000	SUNGD
US Treasury Note	US Treasury	TN-99.992-SP6-82	912828SP6	0.375	0.378	1.286	5/1/2012	4/15/2015	25,000,000.00	24,998,046.87	25,057,500.00	100.230000	SUNGD
US Treasury Note	US Treasury	TN-99.757-UY4-86	912828UY4	0.125	0.251	1.332	5/24/2013	4/30/2015	25,000,000.00	24,939,453.13	24,970,750.00	99.883000	SUNGD
US Treasury Note	US Treasury	TN-99.699-SU5-43	912828SU5	0.250	0.352	1.370	6/1/2012	5/15/2015	25,000,000.00	24,924,804.69	25,015,750.00	100.063000	SUNGD
US Treasury Note	US Treasury	TN-99.914-VD9-25	912828VD9	0.250	0.293	1.415	5/31/2013	5/31/2015	25,000,000.00	24,978,515.63	25,011,750.00	100.047000	SUNGD
US Treasury Note	US Treasury	TN-99.898-SZ4-27	912828SZ4	0.375	0.410	1.453	7/2/2012	6/15/2015	25,000,000.00	24,974,609.37	25,052,750.00	100.211000	SUNGD
US Treasury Note	US Treasury	TN-100.027-VH0-07	912828VH0	0.375	0.361	1.497	7/1/2013	6/30/2015	25,000,000.00	25,006,835.94	25,051,750.00	100.207000	SUNGD
US Treasury Note	US Treasury	TN-99.812-TD2-26	912828TD2	0.250	0.314	1.535	7/31/2012	7/15/2015	25,000,000.00	24,953,125.00	25,001,000.00	100.004000	SUNGD
US Treasury Note	US Treasury	TN-99.812-VN7-27	912828VN7	0.250	0.344	1.580	8/1/2013	7/31/2015	25,000,000.00	24,953,294.84	24,999,000.00	99.996000	SUNGD
US Treasury Note	US Treasury	TN-99.980-VU1-82	912828VU1	0.375	0.385	1.661	9/3/2013	8/31/2015	25,000,000.00	24,995,894.12	25,038,000.00	100.152000	SUNGD
US Treasury Note	US Treasury	TN-99.843-VY3-27	912828VY3	0.250	0.329	1.746	10/1/2013	9/30/2015	25,000,000.00	24,961,109.20	24,977,500.00	99.910000	SUNGD
US Treasury Note	US Treasury	TN-99.882-WB2-46	912828WB2	0.250	0.309	1.830	11/1/2013	10/31/2015	25,000,000.00	24,970,875.78	24,964,750.00	99.859000	SUNGD
US Treasury Note	US Treasury	TN-100.144-TX8-43	912828TX8	0.375	0.326	1.867	12/3/2012	11/15/2015	25,000,000.00	25,036,132.81	25,014,750.00	100.059000	SUNGD
US Treasury Note	US Treasury	TN-99.933-A26-82	912828A26	0.250	0.283	1.913	12/2/2013	11/30/2015	25,000,000.00	24,983,741.85	24,950,250.00	99.801000	SUNGD
US Treasury Note	US Treasury	TN-99.714-UC2-43	912828UC2	0.250	0.347	1.952	1/2/2013	12/15/2015	25,000,000.00	24,928,710.94	24,944,250.00	99.777000	SUNGD
US Treasury Note	US Treasury	TN-100.011-UG3-26	912828UG3	0.375	0.371	2.030	1/15/2013	1/15/2016	5,000,000.00	5,000,585.94	4,998,050.00	99.961000	SUNGD
US Treasury Note	US Treasury	TN-99.945-UG3-86	912828UG3	0.375	0.394	2.030	1/25/2013	1/15/2016	20,000,000.00	19,989,062.50	19,992,200.00	99.961000	SUNGD
US Treasury Note	US Treasury	TN-100.078-UM0-82	912828UM0	0.375	0.348	2.113	3/1/2013	2/15/2016	25,000,000.00	25,019,531.25	24,976,500.00	99.906000	SUNGD
US Treasury Note	US Treasury	TN-99.875-US7-27	912828US7	0.375	0.418	2.196	4/1/2013	3/15/2016	25,000,000.00	24,968,750.00	24,961,000.00	99.844000	SUNGD
US Treasury Note	US Treasury	TN-99.750-UW8-27	912828UW8	0.250	0.335	2.283	5/1/2013	4/15/2016	25,000,000.00	24,937,500.00	24,867,250.00	99.469000	SUNGD
US Treasury Note	US Treasury	TN-99.257-VC1-43	912828VC1	0.250	0.504	2.366	6/3/2013	5/15/2016	25,000,000.00	24,814,453.13	24,845,750.00	99.383000	SUNGD
US Treasury Note	US Treasury	TN-99.523-VG2-22	912828VG2	0.500	0.663	2.443	6/28/2013	6/15/2016	25,000,000.00	24,880,859.38	24,974,500.00	99.898000	SUNGD
US Treasury Note	US Treasury	TN-99.980-VL1-07	912828VL1	0.625	0.632	2.516	8/1/2013	7/15/2016	25,000,000.00	25,002,335.26	25,031,250.00	100.125000	SUNGD
US Treasury Note	US Treasury	TN-99.574-VR8-07	912828VR8	0.625	0.770	2.599	8/27/2013	8/15/2016	25,000,000.00	24,898,649.80	25,005,750.00	100.023000	SUNGD
US Treasury Note	US Treasury	TN-100.714-VW7-07	912828VW7	0.875	0.630	2.673	10/1/2013	9/15/2016	25,000,000.00	25,188,379.45	25,148,500.00	100.594000	SUNGD
US Treasury Note	US Treasury	TN-100.136-WA4-26	912828WA4	0.625	0.578	2.766	11/1/2013	10/15/2016	25,000,000.00	25,041,477.08	24,953,250.00	99.813000	SUNGD
US Treasury Note	US Treasury	TN-100.226-WF3-27	912828WF3	0.625	0.548	2.849	12/2/2013	11/15/2016	25,000,000.00	25,063,978.34	24,923,750.00	99.695000	SUNGD
US Treasury Note	US Treasury	TN-99.933-A59-07	912828A59	0.625	0.647	2.932	12/18/2013	12/15/2016	25,000,000.00	24,984,686.21	24,898,500.00	99.594000	SUNGD
		Total	Count 39		0.349	0.383	1.643		950,000,000.00	949,236,795.98	949,862,750.00	99.985553	

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	0.005	1/2/2013	1/2/2014	25,000,000.00	24,996,750.00	25,000,000.00	100.000000	SUNGD
Agency Note	Federal Farm Credit Bank	FFCB-99.979-D35-38	3133ECD35	0.150	0.172	0.047	2/5/2013	1/17/2014	23,700,000.00	23,695,023.00	23,700,237.00	100.001000	SUNGD
Agency Note	Federal Home Loan Bank	FHLB-99.942-BT9-26	313382BT9	0.125	0.182	0.123	2/14/2013	2/14/2014	20,000,000.00	19,988,540.00	19,999,800.00	99.999000	SUNGD
Agency Note	Federal Farm Credit Bank	FFCB-99.803-AH3-07	31331KAH3	1.125	1.189	0.159	8/27/2013	2/27/2014	25,000,000.00	24,992,015.86	25,038,000.00	100.152000	SUNGD
Agency Note	Federal Home Loan Bank	FHLB-99.987-FK4-07	313382FK4	0.170	0.182	0.200	3/22/2013	3/14/2014	25,000,000.00	24,996,953.25	25,002,000.00	100.008000	SUNGD
Agency Note	Federal Home Loan Bank	FHLB-99.937-M42-26	313382M42	0.125	0.188	0.235	3/28/2013	3/27/2014	25,000,000.00	24,984,425.00	24,999,750.00	99.999000	SUNGD
Agency Note	Federal Farm Credit Bank	FFCB-99.953-KY9-26	3133ECKY9	0.125	0.172	0.271	4/11/2013	4/9/2014	25,000,000.00	24,988,250.00	24,999,750.00	99.999000	SUNGD
Agency Note	Federal Home Loan Bank	FHLB-100.012-RX3-07	313382RX3	0.170	0.157	0.315	5/6/2013	4/25/2014	25,000,000.00	25,003,107.25	25,003,000.00	100.012000	SUNGD
Agency Note	Federal Home Loan Mortgage Corporation	FHLMC-99.868-CV9-46	3137EACV9	1.000	1.043	0.653	7/5/2011	8/27/2014	25,000,000.00	24,967,000.00	25,145,250.00	100.581000	SUNGD
Agency Note	Intl Bank of Reconstruction & Development	IBRD-OT0314-100.00-NL4-82	45905UNL4	0.220	0.220	0.788	9/27/2013	10/15/2014	20,000,000.00	20,000,000.00	20,007,200.00	100.036000	SUNGD

POOLED INVESTMENTS AT DECEMBER 31, 2013 - PORTFOLIO POSITION DETAIL



Agency Note	Federal Farm Credit Bank	FFCB-99.936-2X1-26	3133EC2X1	0.270	0.302	0.883	11/19/2012	11/19/2014	25,000,000.00	24,984,050.00	25,019,750.00	100.079000	SUNGD							
Agency Note	Federal Home Loan Bank	FHLB-OT0914-100.00-FW5-38	3130A0FW5	0.200	0.200	1.000	12/19/2013	12/30/2014	20,000,000.00	20,000,000.00	20,000,000.00	100.000000	SUNGD							
Agency Note	Federal Home Loan Mortgage Corporation	FHLMC-OT0214-100.00-MR8-43	3134G3MR8	0.550	0.550	1.113	2/13/2012	2/13/2015	20,000,000.00	20,000,000.00	20,010,600.00	100.053000	SUNGD							
Agency Note	Federal Home Loan Mortgage Corporation	FHLMC-OT0214-100.290-MR8-82	3134G3MR8	0.550	0.418	1.113	11/30/2012	2/13/2015	10,000,000.00	10,029,000.00	10,005,300.00	100.053000	SUNGD							
Agency Note	Federal National Mortgage Association	FNMA-OT0214-99.875-HN6-27	3135G0HN6	0.550	0.592	1.151	2/27/2012	2/27/2015	20,000,000.00	19,975,000.00	20,011,800.00	100.059000	SUNGD							
Agency Note	Federal Farm Credit Bank	FFCB-99.692-RQ3-07	3133EARQ3	0.500	0.601	1.474	5/23/2012	6/23/2015	15,000,000.00	14,953,800.00	15,034,800.00	100.232000	SUNGD							
Agency Note	Federal Farm Credit Bank	FFCB-99.945-HV9-49	3133ECHV9	0.350	0.373	1.575	3/15/2013	7/30/2015	10,000,000.00	9,994,500.00	9,998,500.00	99.985000	SUNGD							
Agency Note	Federal National Mortgage Association	FNMA-QC0713-100.00-TS2-07	3135G0TS2	0.500	0.500	2.026	1/17/2013	1/15/2016	10,000,000.00	10,000,000.00	9,989,700.00	99.897000	SUNGD							
Agency Note	Federal Home Loan Mortgage Corporation	FHLMC-OT0115-100.00-4B3-46	3134G34B3	0.500	0.500	2.063	1/28/2013	1/28/2016	10,000,000.00	10,000,000.00	9,988,100.00	99.881000	SUNGD							
Agency Note	Federal National Mortgage Association	FNMA-QC0813-100.00-UB7-26	3135G0UB7	0.520	0.520	2.129	2/22/2013	2/22/2016	10,000,000.00	10,000,000.00	9,983,700.00	99.837000	SUNGD							
Agency Note	Federal National Mortgage Association	FNMA-QC1013-100.00-XB4-82	3135G0XB4	0.500	0.500	2.315	4/29/2013	4/29/2016	10,000,000.00	10,000,000.00	9,965,600.00	99.656000	SUNGD							
Agency Note	Federal Home Loan Mortgage Corporation	FHLMC-99.994-DQ9-46	3137EADQ9	0.500	0.502	2.354	3/7/2013	5/13/2016	20,000,000.00	19,998,800.00	19,975,800.00	99.879000	SUNGD							
Agency Note	Federal National Mortgage Association	FNMA-99.679-YE7-07	3135G0YE7	0.625	0.730	2.629	7/19/2013	8/26/2016	25,000,000.00	24,919,750.00	24,958,500.00	99.834000	SUNGD							
Agency Note	Federal Home Loan Mortgage Corporation	FHLMC-QC0413-100.00-P38-43	3134G3P38	0.750	0.750	2.733	10/24/2012	10/5/2016	10,000,000.00	10,000,000.00	9,994,800.00	99.948000	SUNGD							
Agency Note	Federal National Mortgage Association	FNMA-MC0413-100.00-QL0-27	3135G0QL0	1.000	1.000	3.745	10/24/2012	10/24/2017	10,000,000.00	10,000,000.00	9,825,000.00	98.250000	SUNGD							
Agency Note	Federal National Mortgage Association	FNMA-ST1213-100.00-7A3-48	3136G07A3	0.700	0.700	3.902	12/13/2012	12/13/2017	10,000,000.00	10,000,000.00	9,872,300.00	98.723000	SUNGD							
Agency Note	Federal National Mortgage Association	FNMA-QC0613-100.00-TD5-82	3135G0TD5	1.000	1.000	3.923	12/31/2012	12/28/2017	10,000,000.00	10,000,000.00	9,771,100.00	97.711000	SUNGD							
Agency Note	Federal Home Loan Bank	FHLB-MC0613-99.990-6L0-82	3133836L0	1.200	1.202	4.292	5/28/2013	5/24/2018	10,000,000.00	9,999,000.00	9,741,400.00	97.414000	SUNGD							
									Total	Count 28		0.454	0.479	1.186			493,700,000.00	493,465,964.36	493,041,737.00	99.866667

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-99.931-YU9-27	313397YU9	0.130	0.130	0.498	12/23/2013	7/1/2014	20,000,000.00	19,986,277.78	19,991,000.00	99.955000	SUNGD							
Agency Discount Note	Intl Bank of Reconstruction & Development	IBRD-DN-99.921-YW8-07	459053YW8	0.140	0.140	0.504	12/13/2013	7/3/2014	15,000,000.00	14,988,216.67	14,993,100.00	99.954000	SUNGD							
Agency Discount Note	Federal Home Loan Mortgage Corporation	FHLMC-DN-99.895-F55-07	313397F55	0.130	0.130	0.698	11/27/2013	9/12/2014	25,000,000.00	24,973,909.72	24,980,750.00	99.923000	SUNGD							
									Total	Count 3		0.133	0.133	0.583			60,000,000.00	59,948,404.17	59,964,850.00	99.941417

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	1/1/2014	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	0.476	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	0.476			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	0.455	4/25/2012	11/17/2014	510,686.77	510,629.77	510,629.77	99.988839	BOOK							
Asset Backed Security	Honda Auto Receivables Owners Trust	ABS-HAROT-99.992-AB6-27	43813CAB6	0.400	0.405	0.674	10/18/2012	4/20/2015	3,128,932.59	3,128,420.19	3,128,420.19	99.983624	BOOK							
Asset Backed Security	Chase Issuance Trust	ABS-CHAIT-100.00-FJ8-27	161571FJ8	0.790	0.790	0.745	6/18/2012	6/15/2015	10,000,000.00	10,000,000.00	10,033,800.00	100.338000	USERP							
Asset Backed Security	Honda Auto Receivables Owners Trust	ABS-HAROT-99.991-AB1-26	43814EAB1	0.370	0.377	0.915	4/24/2013	10/17/2015	10,000,000.00	9,999,155.00	9,999,155.00	99.991550	BOOK							
Asset Backed Security	Volkswagen Auto Loan Enhanced Trust	ABS-VALET-99.993-AB6-07	92867MAB6	0.370	0.374	1.051	2/27/2013	1/20/2016	10,891,741.52	10,890,891.32	10,890,891.32	99.992194	BOOK							
Asset Backed Security	BMW Vehicle Owners Trust	ABS-BMWOT-99.996-AB4-26	05578XAB4	0.410	0.413	1.106	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	1.170	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	0.297	0.297	1.830	9/13/2012	8/15/2017	10,000,000.00	10,000,000.00	9,987,600.00	99.876000	USERP							
									Total	Count 8		0.448	0.451	1.103			56,031,360.88	56,028,526.78	56,049,926.78	100.033135

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		0.010	0.010	0.005	12/31/2013	1/2/2014	22,500,000.00	22,500,000.00	22,500,000.00	100.000000	BOOK							
									Total	Count 1		0.010	0.010	0.005			22,500,000.00	22,500,000.00	22,500,000.00	100.000000

POOLED INVESTMENTS AT DECEMBER 31, 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	0.353	8/28/2013	5/9/2014	25,000,000.00	24,955,902.78	24,978,666.67	99.914667	SUNGD
Commercial Paper	Coca-Cola Co.	CP-KOPP-99.876-EPO-05	19121BEPO	0.190	0.190	0.392	10/1/2013	5/23/2014	25,000,000.00	24,969,125.00	24,976,333.33	99.905333	SUNGD
Commercial Paper	Bank of Nova Scotia	CP-BNS-99.817-F62-43	06416KF62	0.245	0.245	0.430	9/11/2013	6/6/2014	25,000,000.00	24,954,402.78	24,974,000.00	99.896000	SUNGD
Commercial Paper	General Electric Capital Corp.	CP-GECC-99.895-FL2-23	36959JFL2	0.190	0.190	0.468	12/4/2013	6/20/2014	25,000,000.00	24,973,875.00	24,971,666.67	99.886667	SUNGD
Commercial Paper	Wells Fargo & Co	CP-WFCNEW-99.882-FW5-86	9497F1FW5	0.210	0.210	0.496	12/11/2013	6/30/2014	25,000,000.00	24,970,687.50	24,961,250.00	99.845000	SUNGD
Commercial Paper	BNP Paribas Finance Inc.	CP-PARFIN-99.814-G15-46	0556N1G15	0.330	0.331	0.498	12/11/2013	7/1/2014	25,000,000.00	24,953,708.33	24,961,034.72	99.844139	SUNGD
	Total	Count 6		0.236	0.236	0.440			150,000,000.00	149,777,701.39	149,822,951.39	99.881968	
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	UBS AG Stamford Brh	CD-UBSNCT-100.00-VD8-43	90267RVD8	0.230	0.230	0.485	12/12/2013	6/26/2014	25,000,000.00	25,000,000.00	25,012,281.88	100.049128	SUNGD
Negotiable CD	Swedbank NY	CD-SWEDBK-100.00-EB4-07	87019TEB4	0.190	0.190	0.498	12/11/2013	7/1/2014	25,000,000.00	25,000,000.00	24,993,685.02	99.974740	SUNGD
	Total	Count 2		0.210	0.210	0.492			50,000,000.00	50,000,000.00	50,005,966.90	100.011934	
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	0.123	8/14/2012	2/14/2014	5,000,000.00	5,000,000.00	5,000,650.00	100.013000	SUNGD
Medium Term Note	Illinois Tool Works Inc.	MTN-ITW-104.231-AH2-27	452308AH2	5.150	0.530	0.249	4/30/2013	4/1/2014	8,594,000.00	8,957,612.14	8,691,112.20	101.130000	SUNGD
Medium Term Note	Wal-Mart Stores Inc.	MTN-WMT-99.73-DA8-43	931142DA8	1.625	1.716	0.287	10/15/2013	4/15/2014	3,000,000.00	2,998,651.24	3,012,150.00	100.405000	SUNGD
Medium Term Note	General Electric Capital Corp.	FRN-GE-100.00-5X8-43	36962G5X8	0.938	0.938	0.067	10/24/2013	4/24/2014	10,000,000.00	10,000,000.00	10,023,100.00	100.231000	SUNGD
Medium Term Note	Colgate-Palmolive Company	MTN-CL-99.854-DT4-82	19416QDT4	1.250	1.299	0.331	11/1/2013	5/1/2014	4,000,000.00	3,999,032.90	4,013,160.00	100.329000	SUNGD
Medium Term Note	Johnson & Johnson	MTN-JNJ-99.883-AX2-27	478160AX2	1.200	1.239	0.370	11/15/2013	5/15/2014	10,000,000.00	9,998,058.94	10,029,900.00	100.299000	SUNGD
Medium Term Note	Google Inc.	MTN-GOOG-99.977-AA0-43	38259PAA0	1.250	1.258	0.381	11/19/2013	5/19/2014	7,000,000.00	6,999,734.11	7,025,480.00	100.364000	SUNGD
Medium Term Note	Procter & Gamble Co.	MTN-PG-99.589-DU0-82	742718DU0	0.700	0.839	0.620	8/15/2011	8/15/2014	7,000,000.00	6,971,230.00	7,017,920.00	100.256000	SUNGD
Medium Term Note	John Deere Capital Corporation	FRN-DE-100.00-RX9-05	24422ERX9	0.343	0.343	0.768	10/12/2012	10/8/2014	5,000,000.00	5,000,000.00	5,002,800.00	100.056000	SUNGD
Medium Term Note	International Business Machines Corp.	MTN-IBM-100.980-GZ8-46	459200GZ8	0.875	0.432	0.831	8/9/2012	10/31/2014	5,000,000.00	5,049,000.00	5,020,200.00	100.404000	SUNGD
Medium Term Note	Wells Fargo Bank NA	MTN-WFC-99.965-5F7-86	94985H5F7	0.750	0.768	1.542	7/29/2013	7/20/2015	10,000,000.00	9,996,500.00	10,030,200.00	100.302000	SUNGD
Medium Term Note	PepsiCo Inc.	FRN-PEP-100.00-CH9-05	713448CH9	0.436	0.436	1.577	7/30/2013	7/30/2015	5,000,000.00	5,000,000.00	5,007,950.00	100.159000	SUNGD
Medium Term Note	John Deere Capital Corp.	MTN-DE-99.894-RZ4-27	24422ERZ4	0.750	0.786	2.040	1/23/2013	1/22/2016	3,000,000.00	2,996,820.00	2,992,410.00	99.747000	SUNGD
Medium Term Note	JP Morgan Chase & Co.	MTN-JPM-99.879-JU4-27	46623EJU4	1.125	1.166	2.125	2/26/2013	2/26/2016	5,000,000.00	4,993,950.00	5,008,500.00	100.170000	SUNGD
Medium Term Note	Johnson & Johnson	FRN-JNJ-100.00-BE3-27	478160BE3	0.311	0.311	2.904	12/5/2013	11/28/2016	5,000,000.00	5,000,000.00	5,002,850.00	100.057000	SUNGD
Medium Term Note	International Business Machines Corp.	MTN-IBM-99.542-HK0-41	459200HK0	1.250	1.345	3.992	2/8/2013	2/8/2018	5,000,000.00	4,977,100.00	4,894,550.00	97.891000	SUNGD
Medium Term Note	Texas Instruments Inc.	MTN-TXN-99.070-AV6-27	882508AV6	1.000	1.193	4.245	5/8/2013	5/1/2018	5,000,000.00	4,953,500.00	4,796,450.00	95.929000	SUNGD
Medium Term Note	Merck & Co Inc.	MTN-MRK-99.769-AGO-27	58933YAGO	1.300	1.348	4.266	5/20/2013	5/18/2018	5,000,000.00	4,988,450.00	4,863,050.00	97.261000	SUNGD
	Total	Count 18		1.248	0.881	1.308			107,594,000.00	107,879,639.33	107,432,432.20	99.849836	
Grand Total									1,949,525,876.25	1,948,685,147.38	1,948,528,729.64		



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/>