

POOLED INVESTMENTS AT APRIL 30, 2013 - SUMMARY & STATISTICS



ASSET ALLOCATION

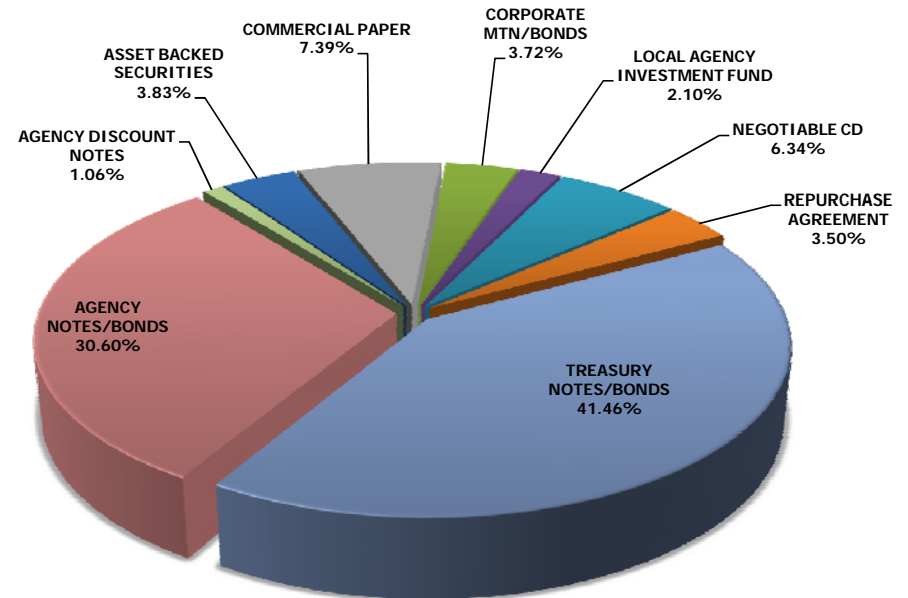
Assets (000's)	Current Par Value	Current Book Value	Market Value	Mkt/Book	Yield to Maturity
ASSET BACKED SECURITIES	90,561	90,558	90,746	100.21%	0.44%
COMMERCIAL PAPER	175,000	174,687	174,836	100.09%	0.27%
CORPORATE MTN/BONDS	87,594	87,948	88,460	100.58%	0.91%
LOCAL AGENCY INVESTMENT FUND	49,638	49,638	49,638	100.00%	0.28%
NEGOTIABLE CD	150,000	150,000	150,087	100.06%	0.36%
REPURCHASE AGREEMENT	82,700	82,700	82,700	100.00%	0.15%
TREASURY NOTES/BONDS	980,000	980,227	981,792	100.16%	0.34%
AGENCY NOTES/BONDS	723,700	723,415	724,725	100.18%	0.47%
AGENCY DISCOUNT NOTES	25,000	24,958	24,987	100.12%	0.18%
Totals (000's):	2,364,194	2,364,133	2,367,972	100.16%	0.39%

Portfolio Breakdown & Statistics

	Liquidity	Core
Portfolio Size	\$909,996,073	\$1,454,137,192
% of total pool	38.49%	61.51%
Portfolio Duration*	0.35	1.63
Index Duration*	0.37	1.87
% of index	95.29%	86.95%
Weighted Average Days to Maturity	131	714
Earned Income Yield	0.314%	0.750%

* 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 1.634.



Pooled Portfolio Composition by Book Value

POOLED INVESTMENTS AT APRIL 30, 2013 - MATURITY DISTRIBUTION

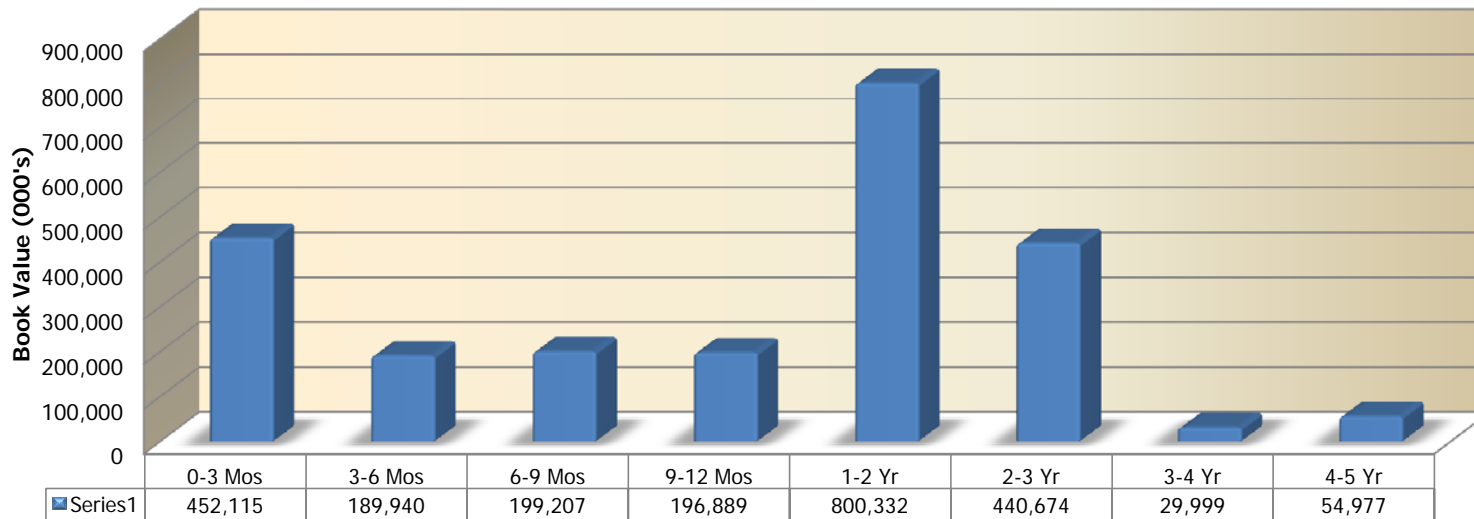
City of San Diego
Office of the City Treasurer



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					22,560	57,998		10,000	90,558
COMMERCIAL PAPER	99,806	24,972	49,909						174,687
CORPORATE MTN/BONDS		9,994		26,985	38,001	7,991		4,977	87,948
LOCAL AGENCY INVESTMENT FUND	49,638								49,638
NEGOTIABLE CD	50,000	100,000							150,000
REPURCHASE AGREEMENT	82,700								82,700
TREASURY NOTES/BONDS	25,001	24,989	75,646	24,994	579,838	249,759			980,227
AGENCY NOTES/BONDS	144,970	29,984	48,694	144,910	159,933	124,926	29,999	40,000	723,415
AGENCY DISCOUNT NOTES			24,958						24,958
Totals (000's):	452,115	189,940	199,207	196,889	800,332	440,674	29,999	54,977	2,364,133
% of Portfolio	19.12%	8.03%	8.43%	8.33%	33.85%	18.64%	1.27%	2.33%	100.00%

Maturity Distribution
April 30, 2013

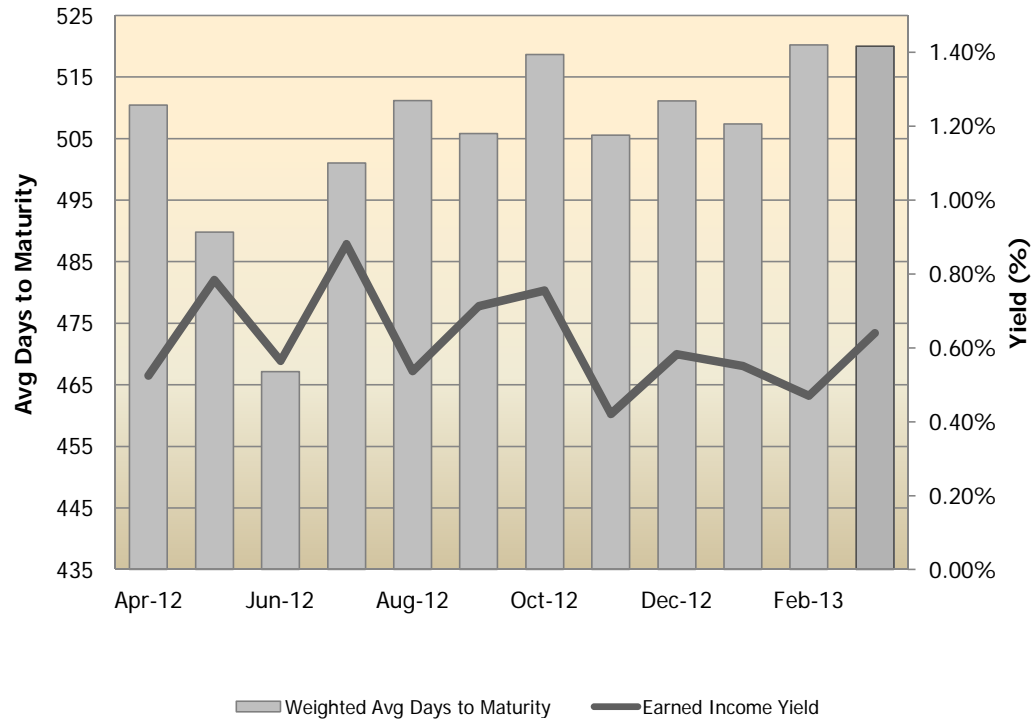




PORTFOLIO - EARNED INCOME YIELD

Month	Earned Income Yield	Weighted Avg Days to Maturity
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
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

Yield and Weighted Average Days to Maturity Trends



INVESTMENTS AT APRIL 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:	2,364,133,265.61	98.74%	2,367,971,951.08
BOND/NOTE FUNDS INVESTED BY TREASURER	30,088,138.60	1.26%	30,104,458.58
CIVICSD/CCDC Parking Rev 2003B	4,223,235.29	0.18%	4,225,379.05
CIVICSD/CCDC Parking Rev Bonds	581,230.79	0.02%	581,323.43
CIVICSD/CCDC 2006A	25,283,672.52	1.06%	25,297,756.10
TOTAL INVESTED FUNDS:	2,394,221,404.21	100.00%	2,398,076,409.66

POOLED INVESTMENTS AT APRIL 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-100.015-QW3-05	912828QW3	0.375	0.367	0.252	1/31/2013	7/31/2013	25,000,000.00	25,000,968.54	25,019,500.00	100.078000	SUNGD
US Treasury Note	US Treasury	TN-99.841-NU0-27	912828NU0	0.750	0.803	0.293	2/15/2013	8/15/2013	10,000,000.00	9,997,380.74	10,019,900.00	100.199000	SUNGD
US Treasury Note	US Treasury	TN-99.687-NU0-05	912828NU0	0.750	0.856	0.293	2/15/2013	8/15/2013	15,000,000.00	14,992,048.38	15,029,850.00	100.199000	SUNGD
US Treasury Note	US Treasury	TN-103.531-JT8-38	912828JT8	2.000	0.300	0.578	11/30/2012	11/30/2013	25,000,000.00	25,423,982.32	25,275,500.00	101.102000	SUNGD
US Treasury Note	US Treasury	TN-100.972-PL8-82	912828PL8	0.750	0.271	0.623	12/1/2011	12/15/2013	25,000,000.00	25,243,164.06	25,098,500.00	100.394000	SUNGD
US Treasury Note	US Treasury	TN-99.914-SB7-25	912828SB7	0.250	0.294	0.749	2/22/2012	1/31/2014	25,000,000.00	24,978,515.63	25,023,500.00	100.094000	SUNGD
US Treasury Note	US Treasury	TN-99.976-SR2-26	912828SR2	0.250	0.262	0.999	5/1/2012	4/30/2014	25,000,000.00	24,994,140.62	25,026,250.00	100.105000	SUNGD
US Treasury Note	US Treasury	TN-99.984-SW1-82	912828SW1	0.250	0.258	1.081	6/1/2012	5/31/2014	25,000,000.00	24,996,093.75	25,027,250.00	100.109000	SUNGD
US Treasury Note	US Treasury	TN-99.882-TA8-82	912828TA8	0.250	0.309	1.165	7/2/2012	6/30/2014	30,000,000.00	29,964,843.75	30,032,700.00	100.109000	SUNGD
US Treasury Note	US Treasury	TN-99.945-QU7-26	912828QU7	0.625	0.643	1.204	7/15/2011	7/15/2014	25,000,000.00	24,986,328.13	25,138,750.00	100.555000	SUNGD
US Treasury Note	US Treasury	TN-99.804-TF7-27	912828TF7	0.125	0.223	1.249	7/31/2012	7/31/2014	25,000,000.00	24,951,171.88	24,988,250.00	99.953000	SUNGD
US Treasury Note	US Treasury	TN-100.511-RB8-43	912828RB8	0.500	0.326	1.288	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	1.331	9/4/2012	8/31/2014	25,000,000.00	25,001,953.12	25,026,250.00	100.105000	SUNGD
US Treasury Note	US Treasury	TN-100.027-TQ3-26	912828TQ3	0.250	0.236	1.415	10/1/2012	9/30/2014	25,000,000.00	25,006,835.94	25,024,500.00	100.098000	SUNGD
US Treasury Note	US Treasury	TN-99.866-RL6-07	912828RL6	0.500	0.545	1.455	10/17/2011	10/15/2014	25,000,000.00	24,966,628.00	25,116,250.00	100.465000	SUNGD
US Treasury Note	US Treasury	TN-99.937-TU4-27	912828TU4	0.250	0.281	1.498	11/1/2012	10/31/2014	25,000,000.00	24,984,375.00	25,026,250.00	100.105000	SUNGD
US Treasury Note	US Treasury	TN-99.972-RQ5-07	912828RQ5	0.375	0.384	1.536	11/15/2011	11/15/2014	25,000,000.00	24,993,164.06	25,072,250.00	100.289000	SUNGD
US Treasury Note	US Treasury	TN-100.00-Z38-38	912828TZ3	0.250	0.250	1.580	12/3/2012	11/30/2014	25,000,000.00	25,000,515.11	25,022,500.00	100.090000	SUNGD
US Treasury Note	US Treasury	TN-99.988-RV4-86	912828RV4	0.250	0.256	1.621	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	912828UD0	0.125	0.255	1.665	1/25/2013	12/31/2014	25,000,000.00	24,939,658.15	24,974,500.00	99.898000	SUNGD
US Treasury Note	US Treasury	TN-99.957-RZ5-43	912828RZ5	0.250	0.271	1.705	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	1.746	2/20/2013	1/31/2015	25,000,000.00	24,993,687.42	25,024,500.00	100.098000	SUNGD
US Treasury Note	US Treasury	TN-100.019-UP3-43	912828UP3	0.250	0.240	1.830	3/1/2013	2/28/2015	25,000,000.00	25,005,052.64	25,019,500.00	100.078000	SUNGD
US Treasury Note	US Treasury	TN-99.660-SK7-82	912828SK7	0.375	0.491	1.869	4/2/2012	3/15/2015	25,000,000.00	24,915,039.06	25,076,250.00	100.305000	SUNGD
US Treasury Note	US Treasury	TN-100.015-UT5-27	912828UT5	0.250	0.242	1.913	4/1/2013	3/31/2015	125,000,000.00	125,020,385.08	125,097,500.00	100.078000	SUNGD
US Treasury Note	US Treasury	TN-99.992-SP6-82	912828SP6	0.375	0.378	1.953	5/1/2012	4/15/2015	25,000,000.00	24,998,046.87	25,076,250.00	100.305000	SUNGD
US Treasury Note	US Treasury	TN-99.699-SU5-43	912828SU5	0.250	0.352	2.035	6/1/2012	5/15/2015	25,000,000.00	24,924,804.69	25,013,750.00	100.055000	SUNGD
US Treasury Note	US Treasury	TN-99.898-SZ4-27	912828SZ4	0.375	0.410	2.116	7/2/2012	6/15/2015	25,000,000.00	24,974,609.37	25,076,250.00	100.305000	SUNGD
US Treasury Note	US Treasury	TN-99.812-TD2-26	912828TD2	0.250	0.314	2.202	7/31/2012	7/15/2015	25,000,000.00	24,953,125.00	25,007,750.00	100.031000	SUNGD
US Treasury Note	US Treasury	TN-100.144-TX8-43	912828TX8	0.375	0.326	2.528	12/3/2012	11/15/2015	25,000,000.00	25,040,794.41	25,062,500.00	100.250000	SUNGD
US Treasury Note	US Treasury	TN-99.714-UC2-43	912828UC2	0.250	0.347	2.616	1/2/2013	12/15/2015	25,000,000.00	24,931,801.60	24,978,500.00	99.914000	SUNGD
US Treasury Note	US Treasury	TN-100.011-UG3-26	912828UG3	0.375	0.371	2.694	1/15/2013	1/15/2016	5,000,000.00	5,000,585.94	5,011,350.00	100.227000	SUNGD
US Treasury Note	US Treasury	TN-99.945-UG3-86	912828UG3	0.375	0.394	2.694	1/25/2013	1/15/2016	20,000,000.00	19,991,134.32	20,045,400.00	100.227000	SUNGD
US Treasury Note	US Treasury	TN-100.078-UM0-82	912828UM0	0.375	0.348	2.778	3/1/2013	2/15/2016	25,000,000.00	25,023,156.94	25,054,750.00	100.219000	SUNGD
US Treasury Note	US Treasury	TN-99.875-US7-27	912828US7	0.375	0.418	2.861	4/1/2013	3/15/2016	75,000,000.00	74,919,242.53	75,158,250.00	100.211000	SUNGD
Total	Count	35		0.372	0.337	1.684			980,000,000.00	980,227,490.86	981,792,450.00	100.182903	

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-99.995-DV8-27	313379DV8	0.230	0.235	0.025	5/9/2012	5/9/2013	25,000,000.00	24,998,750.00	25,000,750.00	100.003000	SUNGD
Agency Note	Federal Farm Credit Bank	FFCB-99.977-SH2-38	3133EASH2	0.220	0.243	0.096	6/4/2012	6/4/2013	25,000,000.00	24,994,250.00	25,002,500.00	100.010000	SUNGD
Agency Note	NCUA Guaranteed	NCUAGT-FRN-100.00-AA9-07	62889KAA9	0.219	0.219	0.036	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	1.477	0.153	12/25/2012	6/25/2013	25,000,000.00	24,987,403.73	25,050,500.00	100.202000	SUNGD
Agency Note	Federal Home Loan Bank	FHLB-99.976-Y78-43	313379Y78	0.240	0.263	0.162	6/28/2012	6/28/2013	25,000,000.00	24,994,152.00	25,005,250.00	100.021000	SUNGD
Agency Note	Federal Home Loan Bank	FHLB-99.981-YB7-26	313380YB7	0.170	0.195	0.214	10/17/2012	7/17/2013	25,000,000.00	24,995,375.00	25,003,250.00	100.013000	SUNGD
Agency Note	Federal Home Loan Mortgage Corporation	FHLMC-99.978-3H3-07	3134G2H3	0.500	0.511	0.460	10/20/2011	10/15/2013	15,000,000.00	14,996,700.00	15,025,950.00	100.173000	SUNGD
Agency Note	Federal Home Loan Bank	FHLB-99.915-6A8-46	313381A8	0.125	0.212	0.487	11/7/2012	10/25/2013	15,000,000.00	14,987,355.00	14,999,850.00	99.999000	SUNGD
Agency Note	Federal Home Loan Bank	FHLB-99.987-NB7-27	313381NB7	0.180	0.193	0.672	1/2/2013	1/2/2014	25,000,000.00	24,996,750.00	25,006,750.00	100.027000	SUNGD
Agency Note	Federal Farm Credit Bank	FFCB-99.979-D35-38	3133ECD35	0.150	0.172	0.714	2/5/2013	1/17/2014	23,700,000.00	23,696,800.50	23,701,659.00	100.007000	SUNGD

POOLED INVESTMENTS AT APRIL 30, 2013 - PORTFOLIO POSITION DETAIL

Agency Note	Federal Home Loan Bank	FHLB-99.942-BT9-26	313382BT9	0.125	0.182	0.789	2/14/2013	2/14/2014	20,000,000.00	19,988,540.00	19,996,800.00	99.984000	SUNGD
Agency Note	Federal Farm Credit Bank	FFCB-99.803-AH3-07	31331KAH3	1.125	1.190	0.822	1/19/2011	2/27/2014	25,000,000.00	24,950,750.00	25,200,250.00	100.801000	SUNGD
Agency Note	Federal Home Loan Bank	FHLB-99.987-FK4-07	313382FK4	0.170	0.182	0.872	3/22/2013	3/14/2014	25,000,000.00	24,997,897.69	25,004,250.00	100.017000	SUNGD
Agency Note	Federal Home Loan Bank	FHLB-99.937-M42-26	313382M42	0.125	0.188	0.908	3/28/2013	3/27/2014	25,000,000.00	24,984,511.81	24,994,250.00	99.977000	SUNGD
Agency Note	Federal Farm Credit Bank	FFCB-99.953-KY9-26	3133ECKY9	0.125	0.172	0.941	4/11/2013	4/9/2014	25,000,000.00	24,988,423.61	24,993,500.00	99.974000	SUNGD
Agency Note	Federal Home Loan Bank	FHLB-MC0513-100.00-LY7-38	313382LY7	0.250	0.250	0.944	4/10/2013	4/10/2014	25,000,000.00	25,000,000.00	25,001,000.00	100.004000	SUNGD
Agency Note	Federal Home Loan Bank	FHLB-OT0613-100.00-DQ5-82	313381DQ5	0.300	0.300	1.092	12/4/2012	6/4/2014	25,000,000.00	25,000,000.00	25,004,250.00	100.017000	SUNGD
Agency Note	Intl Bank of Reconstruction & Development	IBRD-OT0613-100.00-LC6-86	459058CS0	0.550	0.550	1.096	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	1.318	7/5/2011	8/27/2014	25,000,000.00	24,967,000.00	25,283,000.00	101.132000	SUNGD
Agency Note	Federal Farm Credit Bank	FFCB-99.936-2X1-26	3133CE2X1	0.270	0.302	1.549	11/19/2012	11/19/2014	25,000,000.00	24,984,050.00	25,020,250.00	100.081000	SUNGD
Agency Note	Federal Home Loan Mortgage Corporation	FHLMC-OT0214-100.00-MR8-43	3134G3MR8	0.550	0.550	1.778	2/13/2012	2/13/2015	20,000,000.00	20,000,000.00	20,058,800.00	100.294000	SUNGD
Agency Note	Federal Home Loan Mortgage Corporation	FHLMC-OT0214-100.290-MR8-82	3134G3MR8	0.550	0.418	1.778	11/30/2012	2/13/2015	10,000,000.00	10,029,000.00	10,029,400.00	100.294000	SUNGD
Agency Note	Federal Home Loan Bank	FHLB-99.911-YP4-38	313381YP4	0.250	0.293	1.802	1/25/2013	2/20/2015	25,000,000.00	24,977,750.00	24,994,000.00	99.976000	SUNGD
Agency Note	Federal National Mortgage Association	FNMA-OT0214-99.875-HN6-27	3135G0HN6	0.550	0.592	1.817	2/27/2012	2/27/2015	20,000,000.00	19,975,000.00	20,061,000.00	100.305000	SUNGD
Agency Note	Federal Farm Credit Bank	FFCB-99.692-RQ3-07	3133EARQ3	0.500	0.601	2.135	5/23/2012	6/23/2015	15,000,000.00	14,953,800.00	15,063,900.00	100.426000	SUNGD
Agency Note	Federal Farm Credit Bank	FFCB-99.945-HV9-49	3133ECHV9	0.350	0.373	2.241	3/15/2013	7/30/2015	10,000,000.00	9,994,500.00	10,007,900.00	100.079000	SUNGD
Agency Note	Federal Home Loan Mortgage Corporation	FHLMC-OT0513-100.00-V23-26	3134G3V23	0.530	0.530	2.536	11/20/2012	11/20/2015	10,000,000.00	10,000,000.00	10,002,000.00	100.020000	SUNGD
Agency Note	Federal Home Loan Mortgage Corporation	FHLMC-OT1113-100.00-Y20-27	3134G3Y20	0.500	0.500	2.556	11/27/2012	11/27/2015	10,000,000.00	10,000,000.00	10,012,000.00	100.120000	SUNGD
Agency Note	Federal National Mortgage Association	FNMA-QC0713-100.00-TS2-07	3135G0TS2	0.500	0.500	2.690	1/17/2013	1/15/2016	10,000,000.00	10,000,277.78	10,004,300.00	100.043000	SUNGD
Agency Note	Federal Home Loan Mortgage Corporation	FHLMC-OT0115-100.00-4B3-46	3134G34B3	0.500	0.500	2.726	1/28/2013	1/28/2016	10,000,000.00	10,000,000.00	10,011,700.00	100.117000	SUNGD
Agency Note	Federal National Mortgage Association	FNMA-QC0813-100.00-UB7-26	3135G0UB7	0.520	0.520	2.792	2/22/2013	2/22/2016	10,000,000.00	10,000,000.00	10,007,300.00	100.073000	SUNGD
Agency Note	Federal National Mortgage Association	FNMA-QC0813-100.00-VB6-43	3135G0VB6	0.650	0.650	2.887	2/28/2013	3/28/2016	10,000,000.00	10,000,000.00	10,011,500.00	100.115000	SUNGD
Agency Note	Federal National Mortgage Association	FNMA-99.886-VA8-43	3135G0VA8	0.500	0.537	2.898	2/15/2013	3/30/2016	20,000,000.00	19,977,200.00	20,050,200.00	100.251000	SUNGD
Agency Note	Federal Home Loan Bank	FHLB-MC0513-100.00-LN1-38	313382LN1	0.600	0.600	2.936	4/15/2013	4/15/2016	10,000,000.00	10,000,000.00	10,001,400.00	100.014000	SUNGD
Agency Note	Federal National Mortgage Association	FNMA-QC1013-100.00-XB4-82	3135G0XB4	0.500	0.500	2.979	4/29/2013	4/29/2016	10,000,000.00	10,000,000.00	10,003,100.00	100.031000	SUNGD
Agency Note	Federal Home Loan Mortgage Corporation	FHLMC-99.994-DQ9-46	3137EADQ9	0.500	0.502	3.010	3/7/2013	5/13/2016	20,000,000.00	19,998,800.00	20,055,400.00	100.277000	SUNGD
Agency Note	Federal Home Loan Mortgage Corporation	FHLMC-QC0413-100.00-P38-43	3134G3P38	0.750	0.750	3.392	10/24/2012	10/5/2016	10,000,000.00	10,000,000.00	10,009,200.00	100.092000	SUNGD
Agency Note	Federal Home Loan Mortgage Corporation	FHLMC-QC0213-100.00-A42-46	3134G3A42	1.000	1.000	4.200	9/6/2012	8/14/2017	10,000,000.00	10,000,000.00	10,003,400.00	100.034000	SUNGD
Agency Note	Federal National Mortgage Association	FNMA-MC0413-100.00-QL0-27	3135G0QL0	1.000	1.000	4.395	10/24/2012	10/24/2017	10,000,000.00	10,000,000.00	10,005,700.00	100.057000	SUNGD
Agency Note	Federal National Mortgage Association	FNMA-ST1213-100.00-7A3-48	3136G07A3	0.700	0.700	4.542	12/13/2012	12/13/2017	10,000,000.00	10,000,000.00	10,025,600.00	100.256000	SUNGD
Agency Note	Federal National Mortgage Association	FNMA-QC0613-100.00-TD5-82	3135G0TD5	1.000	1.000	4.551	12/31/2012	12/28/2017	10,000,000.00	10,000,000.00	10,013,000.00	100.130000	SUNGD
Total				Count 41		0.445	0.469	1.440		723,700,000.00	723,415,037.12	724,724,809.00	100.141607

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 Farm Credit Bank	FFCB-DN-99.833-PM4-43	313313PM4	0.175	0.175	0.559	12/12/2012	11/20/2013	25,000,000.00	24,958,315.97	24,987,250.00	99.949000	SUNGD
Total				Count 1		0.175	0.175	0.559		25,000,000.00	24,958,315.97	24,987,250.00	99.949000

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		0.280	0.280	0.003	3/31/2003	5/1/2013	49,638,247.65	49,638,247.65	49,638,247.65	100.000000	BOOK
Total				Count 1		0.280	0.280	0.003		49,638,247.65	49,638,247.65	49,638,247.65	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	0.749	4/18/2012	10/15/2014	5,205,163.95	5,204,574.45	5,204,574.45	99.988675	BOOK
Asset Backed Security	Honda Auto Receivables Owners Trust	ABS-HAROT-99.999-AB2-26	43813EAB2	0.560	0.560	0.790	4/25/2012	11/17/2014	10,356,093.90	10,356,036.90	10,366,449.99	100.100000	USERP
Asset Backed Security	Honda Auto Receivables Owners Trust	ABS-HAROT-99.992-AB6-27	43813CAB6	0.400	0.405	1.009	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	1.080	6/18/2012	6/15/2015	10,000,000.00	10,000,000.00	10,000,000.00	100.000000	BOOK
Asset Backed Security	Honda Auto Receivables Owners Trust	ABS-HAROT-99.991-AB1-26	43814EAB1	0.370	0.377	1.273	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	0.319	0.319	1.331	12/28/2011	12/15/2015	25,000,000.00	25,000,000.00	25,176,750.00	100.707000	USERP

POOLED INVESTMENTS AT APRIL 30, 2013 - PORTFOLIO POSITION DETAIL

Asset Backed Security	Volkswagen Auto Loan Enhanced Trust	ABS-VALET-99.993-AB6-07	92867MAB6	0.370	0.374	1.386	2/27/2013	1/20/2016	13,000,000.00	12,999,149.80	12,999,149.80	99.993460	BOOK
Asset Backed Security	Chase Issuance Trust	ABS-CHAIT-100.00-FM1-27	161571FM1	0.329	0.329	2.161	9/13/2012	8/15/2017	10,000,000.00	10,000,000.00	10,000,000.00	100.000000	BOOK
		Total	Count 8	0.433	0.435	1.276			90,561,257.85	90,558,403.75	90,745,566.84	100.203519	

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		0.150	0.150	0.003	4/30/2013	5/1/2013	82,700,000.00	82,700,000.00	82,700,000.00	100.000000	BOOK
		Total	Count 1	0.150	0.150	0.003			82,700,000.00	82,700,000.00	82,700,000.00	100.000000	

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 ACT/360	Toyota Motor Credit Corp.	CP-TOYCC-99.670-SQ0-24	89233GSQ0	0.440	0.441	0.066	8/27/2012	5/24/2013	25,000,000.00	24,917,500.00	24,996,965.28	99.987861	SUNGD
COMMERCIAL PAPER ACT/360	Nestle Capital Corp.	CP-NESCPP-99.805-TM6-26	64105GTM6	0.260	0.261	0.142	9/25/2012	6/21/2013	25,000,000.00	24,951,430.56	24,993,270.83	99.973083	SUNGD
COMMERCIAL PAPER ACT/360	Toyota Motor Credit Corp.	CP-TOYCC-99.830-TS5-24	89233GTS5	0.290	0.290	0.156	11/27/2012	6/26/2013	25,000,000.00	24,957,506.94	24,992,611.11	99.970444	SUNGD
COMMERCIAL PAPER ACT/360	Coca-Cola Co.	CP-KOPP-99.917-UA7-05	19121UA75	0.170	0.170	0.194	1/17/2013	7/10/2013	25,000,000.00	24,979,458.33	24,988,819.44	99.955278	SUNGD
COMMERCIAL PAPER ACT/360	General Electric Cap.	CP-GE-99.888-XA0-23	36959HXA0	0.220	0.220	0.446	4/10/2013	10/10/2013	25,000,000.00	24,972,041.67	24,965,125.00	99.860500	SUNGD
COMMERCIAL PAPER ACT/360	JP Morgan Chase	CP-JPMCP-99.782-Y77-27	4662JY777	0.320	0.321	0.523	3/7/2013	11/7/2013	25,000,000.00	24,945,555.56	24,949,861.11	99.799444	SUNGD
COMMERCIAL PAPER ACT/360	Wells Fargo & Co.	CP-WFCNEW-99.855-Y89-86	9497F0Y89	0.200	0.200	0.526	2/21/2013	11/8/2013	25,000,000.00	24,963,889.00	24,949,597.22	99.798389	SUNGD
		Total	Count 7	0.271	0.272	0.293			175,000,000.00	174,687,382.06	174,836,249.99	99.906428	

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	Svenska Handelsbanken NY	CD-SVSNY-100.00-JV7-41	86958CJV7	0.310	0.310	0.181	10/4/2012	7/5/2013	25,000,000.00	25,000,000.00	25,010,074.28	100.040297	SUNGD
Negotiable CD	Bank of Nova Scotia Houston	CD-BNSHOU-100.00-KS8-26	06417FKS8	0.240	0.240	0.189	1/8/2013	7/8/2013	25,000,000.00	25,000,000.00	25,007,183.04	100.028732	SUNGD
Negotiable CD	Toronto Dominion NY	CD-TDNY-100.00-3R4-41	89112X3R4	0.400	0.400	0.334	8/31/2012	8/30/2013	25,000,000.00	25,000,000.00	25,020,285.88	100.081144	SUNGD
Negotiable CD	Swedbank NY	CD-SWEDBK-100.00-UC0-07	87019UC00	0.445	0.445	0.370	12/7/2012	9/12/2013	25,000,000.00	25,000,000.00	25,000,000.00	100.000000	USERP
Negotiable CD	Skandi Enskilda Bank NY	CD-SEBNY-100.00-EZ5-43	83051HEZ5	0.450	0.450	0.411	12/24/2012	9/27/2013	25,000,000.00	25,000,000.00	25,030,161.77	100.120647	SUNGD
Negotiable CD	Rabobank NY	CD-RABONY-100.00-CE2-41	21684BCE2	0.330	0.330	0.449	1/4/2013	10/11/2013	25,000,000.00	25,000,000.00	25,019,327.65	100.077311	SUNGD
		Total	Count 6	0.363	0.363	0.322			150,000,000.00	150,000,000.00	150,087,032.62	100.058022	

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	Wal-Mart Stores Inc.	MTN-WMT-99.657-CW1-07	931142CW1	0.750	0.865	0.487	4/25/2013	10/25/2013	10,000,000.00	9,994,272.90	10,023,300.00	100.233000	SUNGD
Medium Term Note	Procter & Gamble Co.	FRN-PG-100.00-DZ9-82	742718DZ9	0.192	0.192	0.039	8/14/2012	2/14/2014	5,000,000.00	5,000,000.00	4,997,500.00	99.950000	SUNGD
Medium Term Note	Illinois Tool Works Inc.	MTN-ITW-104.231-AH2-27	452308AH2	5.150	0.530	0.907	4/30/2013	4/1/2014	8,594,000.00	8,993,265.30	8,947,814.98	104.117000	SUNGD
Medium Term Note	Wal-Mart Stores Inc.	MTN-WMT-99.73-DA8-43	931142DA8	1.625	1.718	0.954	4/18/2011	4/15/2014	3,000,000.00	2,991,900.00	3,037,350.00	101.245000	SUNGD
Medium Term Note	General Electric Capital Corp.	FRN-GE-100.00-5X8-43	36962G5X8	0.975	0.975	0.979	4/27/2012	4/24/2014	10,000,000.00	10,000,000.00	10,068,800.00	100.688000	SUNGD
Medium Term Note	Colgate-Palmolive Company	MTN-CL-99.854-DT4-82	19416QDT4	1.250	1.300	0.993	5/4/2011	5/1/2014	4,000,000.00	3,994,160.00	4,037,680.00	100.942000	SUNGD
Medium Term Note	Johnson & Johnson	MTN-JNJ-99.883-AX2-27	478160AX2	1.200	1.240	1.033	5/20/2011	5/15/2014	10,000,000.00	9,988,300.00	10,096,800.00	100.968000	SUNGD
Medium Term Note	Google Inc.	MTN-GOOG-99.977-AA0-43	38259PAA0	1.250	1.258	1.043	5/19/2011	5/19/2014	7,000,000.00	6,998,390.00	7,069,930.00	100.999000	SUNGD
Medium Term Note	Procter & Gamble Co.	MTN-PG-99.589-DU0-82	742718DU0	0.700	0.839	1.286	8/15/2011	8/15/2014	7,000,000.00	6,971,230.00	7,034,860.00	100.498000	SUNGD
Medium Term Note	John Deere Capital Corporation	FRN-DE-100.00-RX9-05	24422ERX9	0.380	0.380	1.435	10/12/2012	10/8/2014	5,000,000.00	5,000,000.00	5,004,900.00	100.098000	SUNGD
Medium Term Note	International Business Machines Corp.	MTN-IBM-100.980-GZ8-46	459200GZ8	0.875	0.432	1.493	8/9/2012	10/31/2014	5,000,000.00	5,049,000.00	5,040,450.00	100.809000	SUNGD
Medium Term Note	John Deere Capital Corp.	MTN-DE-99.894-RZ4-27	24422ERZ4	0.750	0.786	2.700	1/23/2013	1/22/2016	3,000,000.00	2,996,820.00	3,011,460.00	100.382000	SUNGD
Medium Term Note	JP Morgan Chase & Co.	MTN-JPM-99.879-JU4-27	46623EJU4	1.125	1.166	2.781	2/26/2013	2/26/2016	5,000,000.00	4,993,950.00	5,021,700.00	100.434000	SUNGD
Medium Term Note	International Business Machines Corp.	MTN-IBM-99.542-HK0-41	459200HK0	1.250	1.345	4.634	2/8/2013	2/8/2018	5,000,000.00	4,977,100.00	5,067,800.00	101.356000	SUNGD
		Total	Count 14	1.369	0.915	1.321			87,594,000.00	87,948,388.20	88,460,344.98	100.989046	

Grand Total 2,364,193,505.50 2,364,133,265.61 2,367,971,951.08



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/>