

POOLED INVESTMENTS AT SEPTEMBER 30, 2013 - SUMMARY & STATISTICS

City of San Diego
Office of the City Treasurer



ASSET ALLOCATION

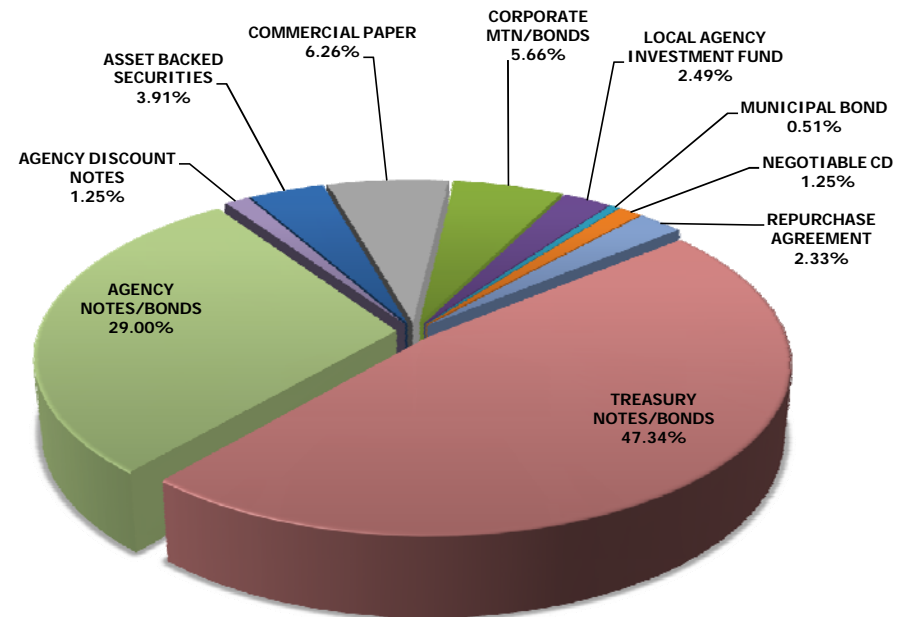
Assets (000's)	Current Par Value	Current Book Value	Market Value	Mkt/Book	Yield to Maturity
ASSET BACKED SECURITIES	77,924	77,921	77,928	100.01%	0.41%
COMMERCIAL PAPER	125,000	124,792	124,856	100.05%	0.25%
CORPORATE MTN/BONDS	112,594	112,887	112,653	99.79%	0.91%
LOCAL AGENCY INVESTMENT FUND	49,668	49,668	49,668	100.00%	0.24%
MUNICIPAL BOND	10,000	10,148	10,132	99.85%	0.23%
NEGOTIABLE CD	25,000	25,000	25,002	100.01%	0.33%
REPURCHASE AGREEMENT	46,500	46,500	46,500	100.00%	0.03%
TREASURY NOTES/BONDS	945,000	944,065	945,323	100.13%	0.36%
AGENCY NOTES/BONDS	578,700	578,410	578,134	99.95%	0.47%
AGENCY DISCOUNT NOTES	25,000	24,958	24,999	100.16%	0.18%
Totals (000's):	1,995,386	1,994,348	1,995,195	100.04%	0.40%

Portfolio Breakdown & Statistics

	Liquidity	Core
Portfolio Size	\$678,758,586	\$1,315,589,521
% of total pool	34.03%	65.97%
Portfolio Duration*	0.36	1.65
Index Duration*	0.37	1.90
% of index	97.84%	86.87%
Weighted Average Days to Maturity	133	692
Earned Income Yield	0.311%	0.467%

* 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 1.709.



Pooled Portfolio Composition by Book Value

POOLED INVESTMENTS AT SEPTEMBER 30, 2013 - MATURITY DISTRIBUTION

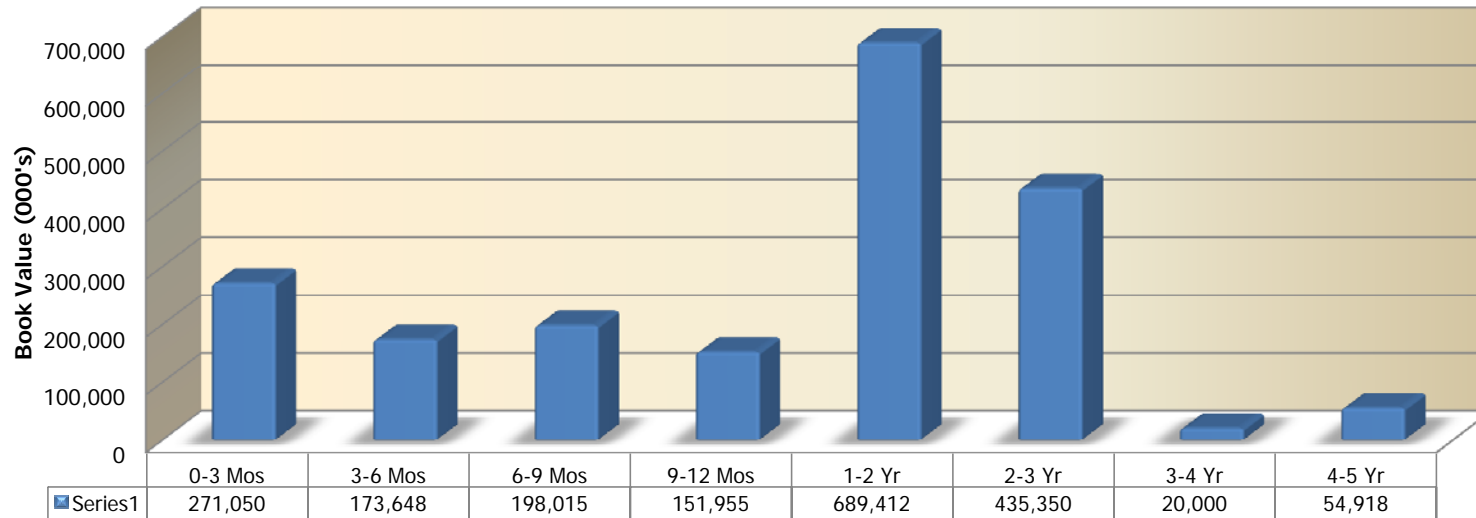
City of San Diego
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MATURITY DISTRIBUTION

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					19,923	47,998	10,000		77,921
COMMERCIAL PAPER	74,881		49,910						124,792
CORPORATE MTN/BONDS	9,994	5,000	42,966	6,971	25,046	7,991		14,919	112,887
LOCAL AGENCY INVESTMENT FUND	49,668								49,668
MUNICIPAL BOND			10,148						10,148
NEGOTIABLE CD	25,000								25,000
REPURCHASE AGREEMENT	46,500								46,500
TREASURY NOTES/BONDS	25,060	24,994	24,998	120,017	499,509	249,487			944,065
AGENCY NOTES/BONDS	14,987	143,654	69,993	24,967	144,935	129,874	10,000	39,999	578,410
AGENCY DISCOUNT NOTES	24,958								24,958
Totals (000's):	271,050	173,648	198,015	151,955	689,412	435,350	20,000	54,918	1,994,348
% of Portfolio	13.59%	8.71%	9.93%	7.62%	34.57%	21.83%	1.00%	2.75%	100.00%

Maturity Distribution
September 30, 2013

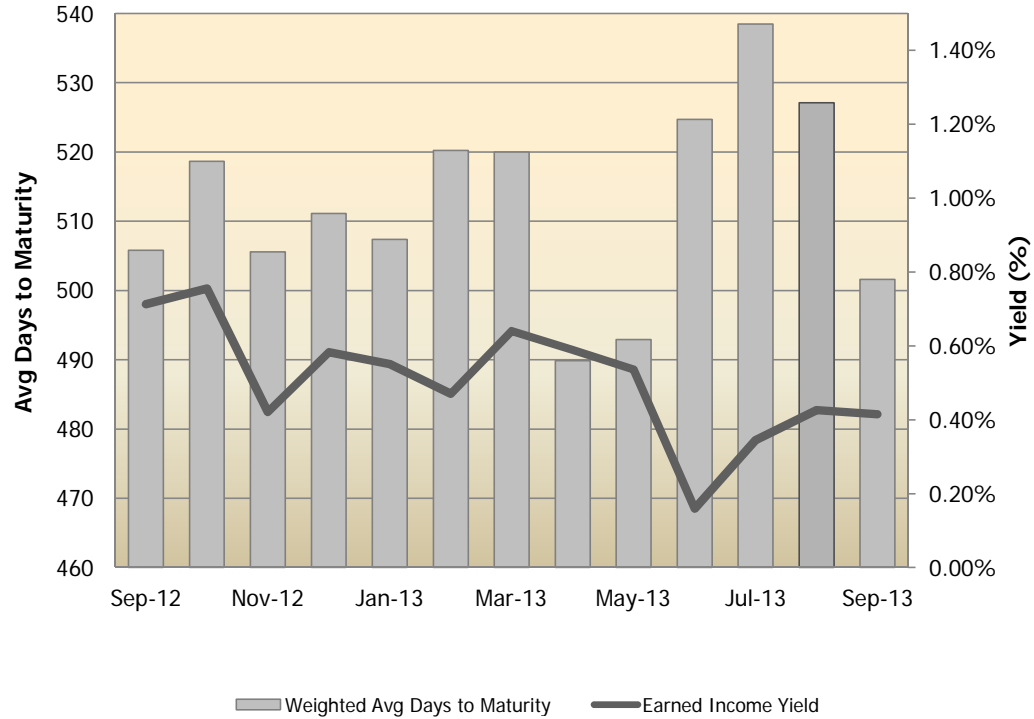




PORTFOLIO - EARNED INCOME YIELD

Month	Earned Income Yield	Weighted Avg Days to Maturity
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
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

Yield and Weighted Average Days to Maturity Trends



INVESTMENTS AT SEPTEMBER 30, 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:	1,994,348,106.51	98.56%	1,995,194,909.61
BOND/NOTE FUNDS INVESTED BY TREASURER	29,092,743.86	1.44%	29,104,471.69
CIVICSD/CCDC Parking Rev 2003B	4,223,799.16	0.21%	4,224,828.38
CIVICSD/CCDC Parking Rev Bonds	581,356.24	0.03%	581,314.86
CIVICSD/CCDC 2006A	24,287,588.46	1.20%	24,298,328.45
TOTAL INVESTED FUNDS:	2,023,440,850.37	100.00%	2,024,299,381.30

POOLED INVESTMENTS AT SEPTEMBER 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	0.208	6/15/2013	12/15/2013	25,000,000.00	25,059,730.23	25,036,000.00	100.144000	SUNGD
US Treasury Note	US Treasury	TN-99.914-SB7-25	912828SB7	0.250	0.295	0.337	7/31/2013	1/31/2014	25,000,000.00	24,994,424.37	25,017,500.00	100.070000	SUNGD
US Treasury Note	US Treasury	TN-99.984-SW1-82	912828SW1	0.250	0.258	0.666	5/31/2013	5/31/2014	25,000,000.00	24,998,044.20	25,027,250.00	100.109000	SUNGD
US Treasury Note	US Treasury	TN-99.945-QU7-26	912828QU7	0.625	0.643	0.790	7/15/2011	7/15/2014	20,000,000.00	19,989,062.50	20,082,800.00	100.414000	SUNGD
US Treasury Note	US Treasury	TN-99.804-TF7-27	912828TF7	0.125	0.223	0.833	7/31/2013	7/31/2014	25,000,000.00	24,975,585.94	25,005,750.00	100.023000	SUNGD
US Treasury Note	US Treasury	TN-100.511-RB8-43	912828RB8	0.500	0.326	0.874	8/15/2013	8/15/2014	25,000,000.00	25,043,275.56	25,084,000.00	100.336000	SUNGD
US Treasury Note	US Treasury	TN-100.007-TL4-07	912828TL4	0.250	0.246	0.916	9/4/2012	8/31/2014	25,000,000.00	25,001,953.12	25,030,250.00	100.121000	SUNGD
US Treasury Note	US Treasury	TN-100.027-TQ3-26	912828TQ3	0.250	0.236	0.999	10/1/2012	9/30/2014	25,000,000.00	25,006,835.94	25,033,250.00	100.133000	SUNGD
US Treasury Note	US Treasury	TN-99.866-RL6-07	912828RL6	0.500	0.545	1.038	10/17/2011	10/15/2014	25,000,000.00	24,966,628.00	25,095,750.00	100.383000	SUNGD
US Treasury Note	US Treasury	TN-99.937-TU4-27	912828TU4	0.250	0.281	1.081	11/1/2012	10/31/2014	25,000,000.00	24,984,375.00	25,029,250.00	100.117000	SUNGD
US Treasury Note	US Treasury	TN-99.972-RQ5-07	912828RQ5	0.375	0.384	1.122	11/15/2011	11/15/2014	25,000,000.00	24,993,164.06	25,063,500.00	100.254000	SUNGD
US Treasury Note	US Treasury	TN-100.00-Z38-38	912828TZ3	0.250	0.250	1.165	12/3/2012	11/30/2014	25,000,000.00	25,000,000.00	25,028,250.00	100.113000	SUNGD
US Treasury Note	US Treasury	TN-99.988-RV4-86	912828RV4	0.250	0.256	1.206	12/12/2012	12/15/2014	25,000,000.00	24,997,070.31	25,027,250.00	100.109000	SUNGD
US Treasury Note	US Treasury	TN-99.750-UDO-25	912828UD0	0.125	0.255	1.249	1/25/2013	12/31/2014	25,000,000.00	24,937,500.00	24,987,250.00	99.949000	SUNGD
US Treasury Note	US Treasury	TN-99.957-RZ5-43	912828RZ5	0.250	0.271	1.290	12/10/2012	1/15/2015	25,000,000.00	24,989,257.81	25,023,500.00	100.094000	SUNGD
US Treasury Note	US Treasury	TN-99.960-UK4-43	912828UK4	0.250	0.270	1.331	2/20/2013	1/31/2015	25,000,000.00	24,990,234.38	25,023,500.00	100.094000	SUNGD
US Treasury Note	US Treasury	TN-100.019-UP3-43	912828UP3	0.250	0.240	1.415	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	1.456	4/2/2012	3/15/2015	25,000,000.00	24,915,039.06	25,059,500.00	100.238000	SUNGD
US Treasury Note	US Treasury	TN-100.015-UT5-27	912828UT5	0.250	0.242	1.498	4/1/2013	3/31/2015	25,000,000.00	25,003,906.25	25,011,750.00	100.047000	SUNGD
US Treasury Note	US Treasury	TN-99.992-SP6-82	912828SP6	0.375	0.378	1.536	5/1/2012	4/15/2015	25,000,000.00	24,998,046.87	25,053,750.00	100.215000	SUNGD
US Treasury Note	US Treasury	TN-99.757-UY4-86	912828UY4	0.125	0.251	1.581	5/24/2013	4/30/2015	25,000,000.00	24,941,491.17	24,954,000.00	99.816000	SUNGD
US Treasury Note	US Treasury	TN-99.699-SU5-43	912828SU5	0.250	0.352	1.621	6/1/2012	5/15/2015	25,000,000.00	24,924,804.69	24,998,000.00	99.992000	SUNGD
US Treasury Note	US Treasury	TN-99.914-VD9-25	912828VD9	0.250	0.293	1.663	5/31/2013	5/31/2015	25,000,000.00	24,978,515.63	24,995,000.00	99.980000	SUNGD
US Treasury Note	US Treasury	TN-99.898-SZ4-27	912828SZ4	0.375	0.410	1.703	7/2/2012	6/15/2015	25,000,000.00	24,974,609.37	25,044,000.00	100.176000	SUNGD
US Treasury Note	US Treasury	TN-100.027-VH0-07	912828VH0	0.375	0.361	1.744	7/1/2013	6/30/2015	25,000,000.00	25,007,090.70	25,042,000.00	100.168000	SUNGD
US Treasury Note	US Treasury	TN-99.812-TD2-26	912828TD2	0.250	0.314	1.788	7/31/2012	7/15/2015	25,000,000.00	24,953,125.00	24,981,500.00	99.926000	SUNGD
US Treasury Note	US Treasury	TN-99.812-VN7-27	912828VN7	0.250	0.344	1.830	8/1/2013	7/31/2015	25,000,000.00	24,953,294.83	24,981,500.00	99.926000	SUNGD
US Treasury Note	US Treasury	TN-99.980-VU1-82	912828VU1	0.375	0.385	1.911	9/3/2013	8/31/2015	25,000,000.00	24,995,894.12	25,029,250.00	100.117000	SUNGD
US Treasury Note	US Treasury	TN-100.144-TX8-43	912828TX8	0.375	0.326	2.116	12/3/2012	11/15/2015	25,000,000.00	25,036,132.81	25,002,000.00	100.008000	SUNGD
US Treasury Note	US Treasury	TN-99.714-UC2-43	912828UC2	0.250	0.347	2.202	1/2/2013	12/15/2015	25,000,000.00	24,928,710.94	24,927,750.00	99.711000	SUNGD
US Treasury Note	US Treasury	TN-100.011-UG3-26	912828UG3	0.375	0.371	2.282	1/15/2013	1/15/2016	5,000,000.00	5,000,585.94	4,996,900.00	99.938000	SUNGD
US Treasury Note	US Treasury	TN-99.945-UG3-86	912828UG3	0.375	0.394	2.282	1/25/2013	1/15/2016	20,000,000.00	19,989,062.50	19,987,600.00	99.938000	SUNGD
US Treasury Note	US Treasury	TN-100.078-UM0-82	912828UM0	0.375	0.348	2.366	3/1/2013	2/15/2016	25,000,000.00	25,019,531.25	24,974,500.00	99.898000	SUNGD
US Treasury Note	US Treasury	TN-99.875-US7-27	912828US7	0.375	0.418	2.449	4/1/2013	3/15/2016	25,000,000.00	24,968,750.00	24,953,250.00	99.813000	SUNGD
US Treasury Note	US Treasury	TN-99.750-UW8-27	912828UW8	0.250	0.335	2.532	5/1/2013	4/15/2016	25,000,000.00	24,940,232.24	24,857,500.00	99.430000	SUNGD
US Treasury Note	US Treasury	TN-99.257-VC1-43	912828VC1	0.250	0.504	2.616	6/3/2013	5/15/2016	25,000,000.00	24,817,680.03	24,836,000.00	99.344000	SUNGD
US Treasury Note	US Treasury	TN-99.523-VG2-22	912828VG2	0.500	0.663	2.690	6/28/2013	6/15/2016	25,000,000.00	24,885,299.27	24,976,500.00	99.906000	SUNGD
US Treasury Note	US Treasury	TN-99.980-VL1-07	912828VL1	0.625	0.632	2.768	8/1/2013	7/15/2016	25,000,000.00	25,002,335.26	25,033,250.00	100.133000	SUNGD
US Treasury Note	US Treasury	TN-99.574-VR8-07	912828VR8	0.625	0.770	2.852	8/27/2013	8/15/2016	25,000,000.00	24,898,649.80	25,015,750.00	100.063000	SUNGD
		Total	Count 39		0.334	0.362			945,000,000.00	944,064,811.96	945,322,800.00	100.034159	
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-99.915-6A8-46	3133816A8	0.125	0.212	0.068	11/7/2012	10/25/2013	15,000,000.00	14,987,355.00	15,000,450.00	100.003000	SUNGD
Agency Note	Federal Home Loan Bank	FHLB-99.987-NB7-27	313381NB7	0.180	0.193	0.257	1/2/2013	1/2/2014	25,000,000.00	24,996,750.00	25,006,250.00	100.025000	SUNGD
Agency Note	Federal Farm Credit Bank	FFCB-99.979-D35-38	3133ECD35	0.150	0.172	0.298	2/5/2013	1/17/2014	23,700,000.00	23,695,023.00	23,704,977.00	100.021000	SUNGD
Agency Note	Federal Home Loan Bank	FHLB-99.942-BT9-26	313382BT9	0.125	0.182	0.375	2/14/2013	2/14/2014	20,000,000.00	19,988,540.00	20,003,400.00	100.017000	SUNGD
Agency Note	Federal Farm Credit Bank	FFCB-99.803-AH3-07	31331KAH3	1.125	1.189	0.411	8/27/2013	2/27/2014	25,000,000.00	24,992,015.86	25,106,000.00	100.424000	SUNGD
Agency Note	Federal Home Loan Bank	FHLB-99.987-FK4-07	313382FK4	0.170	0.182	0.452	3/22/2013	3/14/2014	25,000,000.00	24,996,953.25	25,009,750.00	100.039000	SUNGD
Agency Note	Federal Home Loan Bank	FHLB-99.937-M42-26	313382M42	0.125	0.188	0.487	3/28/2013	3/27/2014	25,000,000.00	24,984,425.00	25,000,000.00	100.018000	SUNGD

POOLED INVESTMENTS AT SEPTEMBER 30, 2013 - PORTFOLIO POSITION DETAIL

Agency Note	Federal Farm Credit Bank	FFCB-99.953-KY9-26	3133ECKY9	0.125	0.172	0.525	4/11/2013	4/9/2014	25,000,000.00	24,988,423.61	25,003,750.00	100.015000	SUNGD
Agency Note	Federal Home Loan Bank	FHLB-100.012-RX3-07	313382RX3	0.170	0.157	0.569	5/6/2013	4/25/2014	25,000,000.00	25,004,405.86	25,009,000.00	100.036000	SUNGD
Agency Note	Intl Bank of Reconstruction & Development	IBRD-QC0813-100.00-MM3-82	45905UMM3	0.200	0.200	0.658	5/13/2013	5/27/2014	20,000,000.00	20,000,000.00	20,009,600.00	100.048000	SUNGD
Agency Note	Federal Home Loan Mortgage Corporation	FHLMC-99.868-CV9-46	3137EACV9	1.000	1.043	0.906	7/5/2011	8/27/2014	25,000,000.00	24,967,000.00	25,201,500.00	100.806000	SUNGD
Agency Note	Intl Bank of Reconstruction & Development	IBRD-OT0314-100.00-NL4-82	45905UNL4	0.220	0.220	1.040	9/27/2013	10/15/2014	20,000,000.00	20,000,000.00	20,008,200.00	100.041000	SUNGD
Agency Note	Federal Farm Credit Bank	FFCB-99.936-2X1-26	3133EC2X1	0.270	0.302	1.134	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 Mortgage Corporation	FHLMC-OT0214-100.00-MR8-43	3134G3MR8	0.550	0.550	1.365	2/13/2012	2/13/2015	20,000,000.00	20,000,000.00	20,033,400.00	100.167000	SUNGD
Agency Note	Federal Home Loan Mortgage Corporation	FHLMC-OT0214-100.290-MR8-82	3134G3MR8	0.550	0.418	1.365	11/30/2012	2/13/2015	10,000,000.00	10,029,000.00	10,016,700.00	100.167000	SUNGD
Agency Note	Federal National Mortgage Association	FNMA-OT0214-99.875-HN6-27	3135G0HN6	0.550	0.592	1.404	2/27/2012	2/27/2015	20,000,000.00	19,975,000.00	20,036,200.00	100.181000	SUNGD
Agency Note	Federal Farm Credit Bank	FFCB-99.692-RQ3-07	3133EARQ3	0.500	0.601	1.723	5/23/2012	6/23/2015	15,000,000.00	14,953,800.00	15,041,550.00	100.277000	SUNGD
Agency Note	Federal Farm Credit Bank	FFCB-99.945-HV9-49	3133ECHV9	0.350	0.373	1.828	3/15/2013	7/30/2015	10,000,000.00	9,994,500.00	9,997,200.00	99.972000	SUNGD
Agency Note	Federal Home Loan Bank	FHLB-99.996-V81-82	313383V81	0.375	0.377	1.911	8/9/2013	8/28/2015	25,000,000.00	24,999,000.00	24,996,500.00	99.986000	SUNGD
Agency Note	Federal Home Loan Mortgage Corporation	FHLMC-OT1113-100.00-Y20-27	3134G3Y20	0.500	0.500	2.146	11/27/2012	11/27/2015	10,000,000.00	10,000,000.00	9,990,700.00	99.907000	SUNGD
Agency Note	Federal National Mortgage Association	FNMA-QC0713-100.00-TS2-07	3135G0TS2	0.500	0.500	2.279	1/17/2013	1/15/2016	10,000,000.00	10,000,000.00	9,978,700.00	99.787000	SUNGD
Agency Note	Federal Home Loan Mortgage Corporation	FHLMC-OT0115-100.00-4B3-46	3134G34B3	0.500	0.500	2.315	1/28/2013	1/28/2016	10,000,000.00	10,000,000.00	9,969,700.00	99.697000	SUNGD
Agency Note	Federal National Mortgage Association	FNMA-QC0813-100.00-UB7-26	3135G0UB7	0.520	0.520	2.382	2/22/2013	2/22/2016	10,000,000.00	10,000,000.00	9,971,000.00	99.710000	SUNGD
Agency Note	Federal National Mortgage Association	FNMA-QC0813-100.00-VB6-42	3135G0VB6	0.650	0.650	2.478	2/28/2013	3/28/2016	10,000,000.00	10,000,000.00	9,986,200.00	99.862000	SUNGD
Agency Note	Federal National Mortgage Association	FNMA-QC1013-100.00-XB4-83	3135G0XB4	0.500	0.500	2.562	4/29/2013	4/29/2016	10,000,000.00	10,000,000.00	9,949,600.00	99.496000	SUNGD
Agency Note	Federal Home Loan Mortgage Corporation	FHLMC-99.994-DQ9-46	3137EADQ9	0.500	0.502	2.601	3/7/2013	5/13/2016	20,000,000.00	19,998,800.00	19,948,200.00	99.741000	SUNGD
Agency Note	Federal Home Loan Bank	FHLB-99.823-4R9-07	3133834R9	0.375	0.432	2.719	5/10/2013	6/24/2016	25,000,000.00	24,955,750.00	24,868,250.00	99.473000	SUNGD
Agency Note	Federal National Mortgage Association	FNMA-99.679-YE7-07	3135G0YE7	0.625	0.730	2.882	7/19/2013	8/26/2016	25,000,000.00	24,919,750.00	24,926,500.00	99.706000	SUNGD
Agency Note	Federal Home Loan Mortgage Corporation	FHLMC-QC0413-100.00-P38-43	3134G3P38	0.750	0.750	2.975	10/24/2012	10/5/2016	10,000,000.00	10,000,000.00	9,994,900.00	99.949000	SUNGD
Agency Note	Federal National Mortgage Association	FNMA-MC0413-100.00-QL0-27	3135G0QL0	1.000	1.000	3.978	10/24/2012	10/24/2017	10,000,000.00	10,000,000.00	9,840,900.00	98.409000	SUNGD
Agency Note	Federal National Mortgage Association	FNMA-ST1213-100.00-7A3-48	3136G07A3	0.700	0.700	4.141	12/13/2012	12/13/2017	10,000,000.00	10,000,000.00	9,896,200.00	98.962000	SUNGD
Agency Note	Federal National Mortgage Association	FNMA-QC0613-100.00-TD5-82	3135G0TD5	1.000	1.000	4.156	12/31/2012	12/28/2017	10,000,000.00	10,000,000.00	9,809,000.00	98.090000	SUNGD
Agency Note	Federal Home Loan Bank	FHLB-MC0613-99.990-6L0-82	3133836L0	1.200	1.202	4.518	5/28/2013	5/24/2018	10,000,000.00	9,999,000.00	9,795,500.00	97.955000	SUNGD
		Total	Count 33		0.443	0.469	1.487			578,700,000.00	578,409,541.58	578,134,027.00	99.902199

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	0.140	12/12/2012	11/20/2013	25,000,000.00	24,958,315.97	24,999,250.00	99.997000	SUNGD
		Total	Count 1		0.175	0.175	0.140		25,000,000.00	24,958,315.97	24,999,250.00	99.997000	

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		0.240	0.240	0.003	3/31/2003	10/1/2013	49,668,387.89	49,668,387.89	49,668,387.89	100.000000	BOOK
		Total	Count 1		0.240	0.240	0.003		49,668,387.89	49,668,387.89	49,668,387.89	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	0.728	8/22/2013	6/23/2014	10,000,000.00	10,147,600.00	10,132,000.00	101.320000	USERP
		Total	Count 1		2.000	0.230	0.728		10,000,000.00	10,147,600.00	10,132,000.00	101.320000	

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	0.541	4/18/2012	10/15/2014	1,230,584.92	1,229,995.42	1,229,995.42	99.952096	BOOK
Asset Backed Security	Honda Auto Receivables Owners Trust	ABS-HAROT-99.999-AB2-26	43813EAB2	0.560	0.560	0.583	4/25/2012	11/17/2014	3,783,208.29	3,783,151.29	3,783,151.29	99.998493	BOOK
Asset Backed Security	Honda Auto Receivables Owners Trust	ABS-HAROT-99.992-AB6-27	43813CAB6	0.400	0.405	0.802	10/18/2012	4/20/2015	4,909,880.01	4,909,367.61	4,909,367.61	99.989564	BOOK
Asset Backed Security	Chase Issuance Trust	ABS-CHAIT-100.00-FJ8-27	161571FJ8	0.790	0.790	0.873	6/18/2012	6/15/2015	10,000,000.00	10,000,000.00	10,033,500.00	100.335000	USERP
Asset Backed Security	Honda Auto Receivables Owners Trust	ABS-HAROT-99.991-AB1-26	43814EAB1	0.370	0.377	1.043	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	0.302	0.302	1.126	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	1.179	2/27/2013	1/20/2016	13,000,000.00	12,999,149.80	12,985,830.00	99.891000	USERP
Asset Backed Security	Chase Issuance Trust	ABS-CHAIT-100.00-FM1-27	161571FM1	0.312	0.312	1.957	9/13/2012	8/15/2017	10,000,000.00	10,000,000.00	9,986,700.00	99.867000	USERP
		Total	Count 8		0.409	0.411	1.142		77,923,673.22	77,920,819.12	77,927,699.32	100.005167	

POOLED INVESTMENTS AT SEPTEMBER 30, 2013 - PORTFOLIO POSITION DETAIL

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		0.030	0.030	0.003	9/30/2013	10/1/2013	46,500,000.00	46,500,000.00	46,500,000.00	100.000000	BOOK
		Total	Count 1	0.030	0.030	0.003			46,500,000.00	46,500,000.00	46,500,000.00	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	General Electric Cap.	CP-GE-99.888-XA0-23	36959HXA0	0.220	0.220	0.027	4/10/2013	10/10/2013	25,000,000.00	24,972,041.67	24,999,000.00	99.996000	SUNGD
Commercial Paper	JP Morgan Chase	CP-JPMCP-99.782-Y77-27	4662JY77	0.320	0.321	0.104	3/7/2013	11/7/2013	25,000,000.00	24,945,555.56	24,995,888.89	99.983556	SUNGD
Commercial Paper	Wells Fargo & Co.	CP-WFCNEW-99.855-Y89-86	9497FOY89	0.200	0.200	0.107	2/21/2013	11/8/2013	25,000,000.00	24,963,889.00	24,995,777.78	99.983111	SUNGD
Commercial Paper	Toyota Motor Credit Corp.	CP-TOYCC-99.823-E91-24	89233HE91	0.250	0.250	0.605	8/28/2013	5/9/2014	25,000,000.00	24,955,902.78	24,946,527.78	99.786111	SUNGD
Commercial Paper	Bank of Nova Scotia	CP-BNS-99.817-F62-43	06416KF62	0.245	0.245	0.682	9/11/2013	6/6/2014	25,000,000.00	24,954,402.78	24,919,055.56	99.676222	SUNGD
		Total	Count 5	0.247	0.247	0.305			125,000,000.00	124,791,791.79	124,856,250.01	99.885000	
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	Rabobank NY	CD-RABONY-100.00-CE2-41	21684BCE2	0.330	0.330	0.030	1/4/2013	10/11/2013	25,000,000.00	25,000,000.00	25,001,984.75	100.007939	SUNGD
		Total	Count 4	0.330	0.330	0.030			25,000,000.00	25,000,000.00	25,001,984.75	100.007939	
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	0.068	4/25/2013	10/25/2013	10,000,000.00	9,994,272.90	10,002,500.00	100.025000	SUNGD
Medium Term Note	Procter & Gamble Co.	FRN-PG-100.00-DZ9-82	742718DZ9	0.165	0.165	0.125	8/14/2012	2/14/2014	5,000,000.00	5,000,000.00	4,999,750.00	99.995000	SUNGD
Medium Term Note	Illinois Tool Works Inc.	MTN-ITW-104.231-AH2-27	452308AH2	5.150	0.530	0.491	4/30/2013	4/1/2014	8,594,000.00	8,993,265.30	8,787,880.64	102.256000	SUNGD
Medium Term Note	Wal-Mart Stores Inc.	MTN-WMT-99.73-DA8-43	931142DA8	1.625	1.718	0.538	4/18/2011	4/15/2014	3,000,000.00	2,991,900.00	3,023,340.00	100.778000	SUNGD
Medium Term Note	General Electric Capital Corp.	FRN-GE-100.00-5X8-43	36962G5X8	0.965	0.965	0.564	4/27/2012	4/24/2014	10,000,000.00	10,000,000.00	10,038,300.00	100.383000	SUNGD
Medium Term Note	Colgate-Palmolive Company	MTN-CL-99.854-DT4-82	19416QDT4	1.250	1.300	0.583	5/4/2011	5/1/2014	4,000,000.00	3,994,160.00	4,022,520.00	100.563000	SUNGD
Medium Term Note	Johnson & Johnson	MTN-JNJ-99.883-AX2-27	478160AX2	1.200	1.240	0.622	5/20/2011	5/15/2014	10,000,000.00	9,988,300.00	10,054,500.00	100.545000	SUNGD
Medium Term Note	Google Inc.	MTN-GOOG-99.977-AA0-43	38259PAA0	1.250	1.258	0.633	5/19/2011	5/19/2014	7,000,000.00	6,998,390.00	7,040,600.00	100.580000	SUNGD
Medium Term Note	Procter & Gamble Co.	MTN-PG-99.589-DU0-82	742718DU0	0.700	0.839	0.873	8/15/2011	8/15/2014	7,000,000.00	6,971,230.00	7,023,380.00	100.334000	SUNGD
Medium Term Note	John Deere Capital Corporation	FRN-DE-100.00-RX9-05	24422ERX9	0.371	0.371	1.019	10/12/2012	10/8/2014	5,000,000.00	5,000,000.00	5,003,150.00	100.063000	SUNGD
Medium Term Note	International Business Machines Corp.	MTN-IBM-100.980-GZ8-46	459200GZ8	0.875	0.432	1.077	8/9/2012	10/31/2014	5,000,000.00	5,049,000.00	5,032,200.00	100.644000	SUNGD
Medium Term Note	Wells Fargo Bank NA	MTN-WFC-99.965-5F7-86	94985H5F7	0.750	0.768	1.795	7/29/2013	7/20/2015	10,000,000.00	9,996,500.00	10,017,000.00	100.170000	SUNGD
Medium Term Note	PepsiCo Inc.	FRN-PEP-100.00-CH9-05	713448CH9	0.465	0.465	1.825	7/30/2013	7/30/2015	5,000,000.00	5,000,000.00	5,003,700.00	100.074000	SUNGD
Medium Term Note	John Deere Capital Corp.	MTN-DE-99.894-RZ4-27	24422ERZ4	0.750	0.786	2.293	1/23/2013	1/22/2016	3,000,000.00	2,996,820.00	2,997,690.00	99.923000	SUNGD
Medium Term Note	JP Morgan Chase & Co.	MTN-JPM-99.879-JU4-27	46623EU4	1.125	1.166	2.378	2/26/2013	2/26/2016	5,000,000.00	4,993,950.00	4,994,250.00	99.885000	SUNGD
Medium Term Note	International Business Machines Corp.	MTN-IBM-99.542-HK0-41	459200HK0	1.250	1.345	4.245	2/8/2013	2/8/2018	5,000,000.00	4,977,100.00	4,914,400.00	98.288000	SUNGD
Medium Term Note	Texas Instruments Inc.	MTN-TXN-99.070-AV6-27	882508AV6	1.000	1.193	4.476	5/8/2013	5/1/2018	5,000,000.00	4,953,500.00	4,816,500.00	96.330000	SUNGD
Medium Term Note	Merck & Co Inc.	MTN-MRK-99.769-AGO-27	58933YAG0	1.300	1.348	4.491	5/20/2013	5/18/2018	5,000,000.00	4,988,450.00	4,880,850.00	97.617000	SUNGD
		Total	Count 18	1.252	0.911	1.365			112,594,000.00	112,886,838.20	112,652,510.64	100.051966	
Grand Total									1,995,386,061.11	1,994,348,106.51	1,995,194,909.61		



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/>