

POOLED INVESTMENTS AT AUGUST 31, 2013 - SUMMARY & STATISTICS



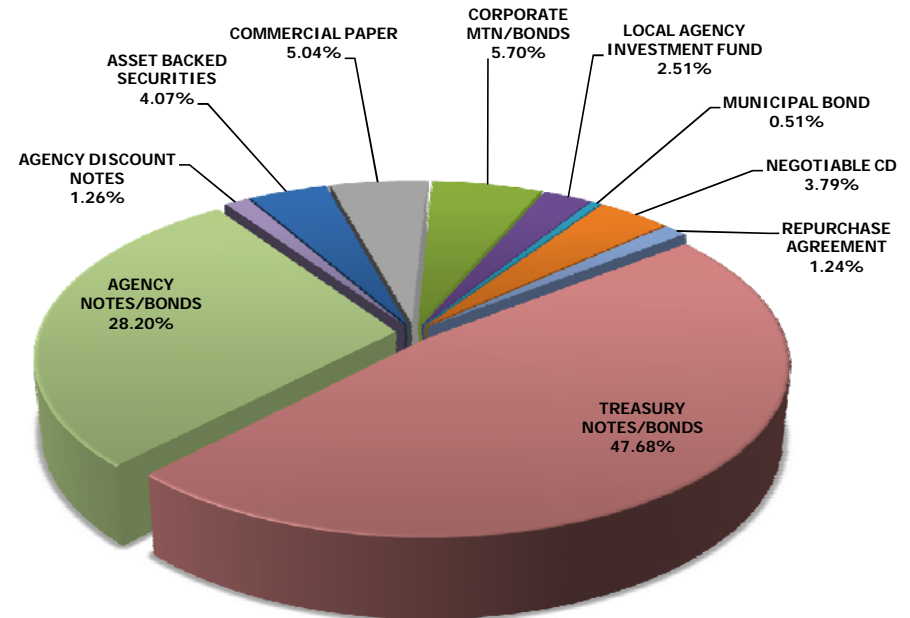
ASSET ALLOCATION

Assets (000's)	Current Par Value	Current Book Value	Market Value	Mkt/Book	Yield to Maturity
ASSET BACKED SECURITIES	80,531	80,528	80,522	99.99%	0.42%
COMMERCIAL PAPER	100,000	99,837	99,896	100.06%	0.25%
CORPORATE MTN/BONDS	112,594	112,887	112,535	99.69%	0.91%
LOCAL AGENCY INVESTMENT FUND	49,668	49,668	49,668	100.00%	0.24%
MUNICIPAL BOND	10,000	10,148	10,148	100.00%	0.23%
NEGOTIABLE CD	75,000	75,000	75,017	100.02%	0.41%
REPURCHASE AGREEMENT	24,500	24,500	24,500	100.00%	0.04%
TREASURY NOTES/BONDS	945,000	944,027	943,880	99.98%	0.36%
AGENCY NOTES/BONDS	558,700	558,411	557,249	99.79%	0.48%
AGENCY DISCOUNT NOTES	25,000	24,958	24,999	100.16%	0.18%
Totals (000's):	1,980,994	1,979,964	1,978,414	99.92%	0.41%

Portfolio Breakdown & Statistics

	Liquidity	Core
Portfolio Size	\$661,805,214	\$1,318,158,879
% of total pool	33.43%	66.57%
Portfolio Duration*	0.39	1.75
Index Duration*	0.37	1.90
% of index	104.06%	91.95%
Weighted Average Days to Maturity	141	721
Earned Income Yield	0.282%	0.494%

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



Pooled Portfolio Composition by Book Value

POOLED INVESTMENTS AT AUGUST 31, 2013 - MATURITY DISTRIBUTION

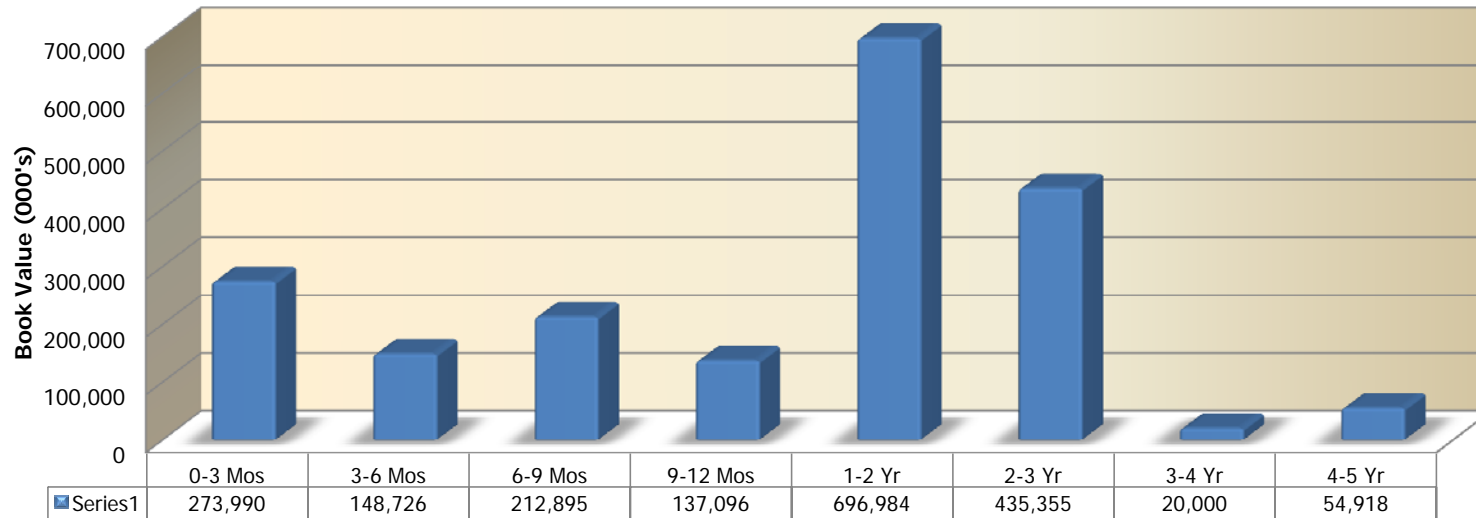
City of San Diego
Office of the City Treasurer



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					22,530	47,998	10,000		80,528
COMMERCIAL PAPER	74,881		24,956						99,837
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	75,000								75,000
REPURCHASE AGREEMENT	24,500								24,500
TREASURY NOTES/BONDS		50,054	24,998	95,010	524,473	249,491			944,027
AGENCY NOTES/BONDS	14,987	93,672	119,975	24,967	124,935	129,874	10,000	39,999	558,411
AGENCY DISCOUNT NOTES	24,958								24,958
Totals (000's):	273,990	148,726	212,895	137,096	696,984	435,355	20,000	54,918	1,979,964
% of Portfolio	13.84%	7.51%	10.75%	6.92%	35.20%	21.99%	1.01%	2.77%	100.00%

Maturity Distribution
August 31, 2013

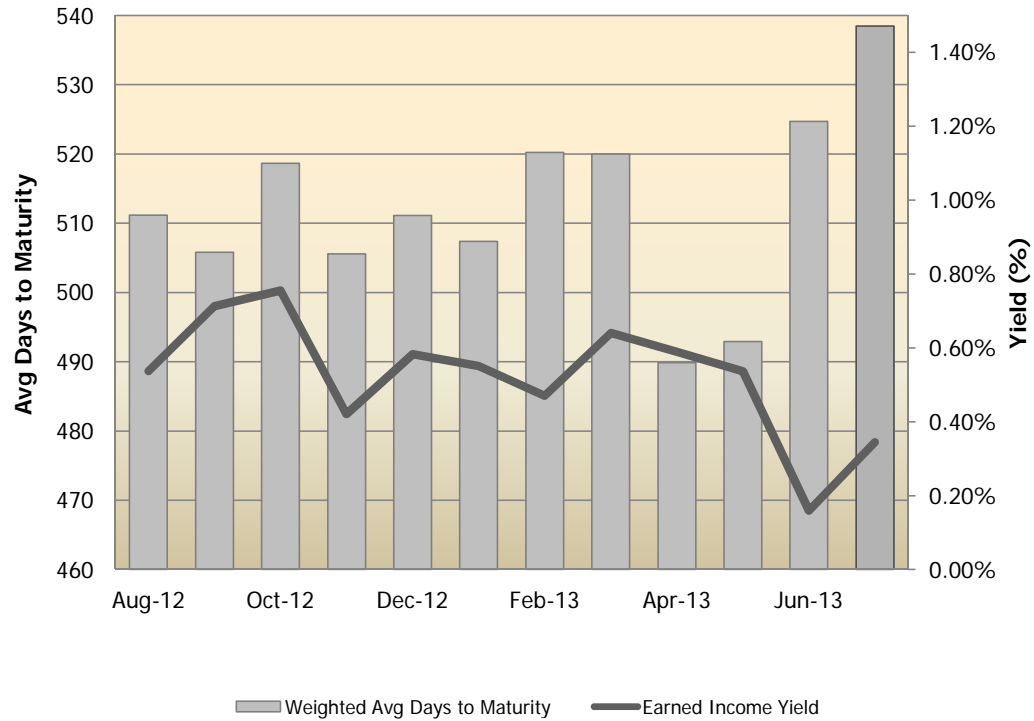




PORTFOLIO - EARNED INCOME YIELD

Month	Earned Income Yield	Weighted Avg Days to Maturity
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
May-13	0.54%	492.90
Jun-13	0.16%	524.69
Jul-13	0.35%	538.47
Aug-13	0.43%	527.09

Yield and Weighted Average Days to Maturity Trends



INVESTMENTS AT AUGUST 31, 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:	1,979,964,092.76	98.63%	1,978,413,510.29
BOND/NOTE FUNDS INVESTED BY TREASURER	27,591,209.95	1.37%	27,601,211.44
CIVICSD/CCDC Parking Rev 2003B	4,223,643.07	0.21%	4,224,961.61
CIVICSD/CCDC Parking Rev Bonds	581,230.79	0.03%	581,970.90
CIVICSD/CCDC 2006A	22,786,336.09	1.14%	22,794,278.93
TOTAL INVESTED FUNDS:	2,007,555,302.71	100.00%	2,006,014,721.73

POOLED INVESTMENTS AT AUGUST 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-100.972-PL8-82	912828PL8	0.750	0.272	0.290	6/15/2013	12/15/2013	25,000,000.00	25,059,730.23	25,047,750.00	100.191000	SUNGD
US Treasury Note	US Treasury	TN-99.914-SB7-25	912828SB7	0.250	0.295	0.419	7/31/2013	1/31/2014	25,000,000.00	24,994,424.37	25,018,500.00	100.074000	SUNGD
US Treasury Note	US Treasury	TN-99.984-SW1-82	912828SW1	0.250	0.258	0.749	5/31/2013	5/31/2014	25,000,000.00	24,998,044.20	25,023,500.00	100.094000	SUNGD
US Treasury Note	US Treasury	TN-99.945-QU7-26	912828QU7	0.625	0.643	0.871	7/15/2011	7/15/2014	20,000,000.00	19,989,062.50	20,083,600.00	100.418000	SUNGD
US Treasury Note	US Treasury	TN-99.804-TF7-27	912828TF7	0.125	0.223	0.916	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	0.954	8/15/2013	8/15/2014	25,000,000.00	25,043,275.56	25,081,000.00	100.324000	SUNGD
US Treasury Note	US Treasury	TN-100.007-TL4-07	912828TL4	0.250	0.246	0.999	9/4/2012	8/31/2014	25,000,000.00	25,001,953.12	25,024,500.00	100.098000	SUNGD
US Treasury Note	US Treasury	TN-100.027-TQ3-26	912828TQ3	0.250	0.236	1.081	10/1/2012	9/30/2014	25,000,000.00	25,006,835.94	25,022,500.00	100.090000	SUNGD
US Treasury Note	US Treasury	TN-99.866-RL6-07	912828RL6	0.500	0.545	1.118	10/17/2011	10/15/2014	25,000,000.00	24,966,628.00	25,089,750.00	100.359000	SUNGD
US Treasury Note	US Treasury	TN-99.937-TU4-27	912828TU4	0.250	0.281	1.165	11/1/2012	10/31/2014	25,000,000.00	24,984,375.00	25,019,500.00	100.078000	SUNGD
US Treasury Note	US Treasury	TN-99.972-RO5-07	912828RO5	0.375	0.384	1.203	11/15/2011	11/15/2014	25,000,000.00	24,993,164.06	25,052,750.00	100.211000	SUNGD
US Treasury Note	US Treasury	TN-100.00-Z38-38	912828TZ3	0.250	0.250	1.248	12/3/2012	11/30/2014	25,000,000.00	25,000,000.00	25,013,750.00	100.055000	SUNGD
US Treasury Note	US Treasury	TN-99.988-RV4-86	912828RV4	0.250	0.256	1.287	12/12/2012	12/15/2014	25,000,000.00	24,997,070.31	25,011,750.00	100.047000	SUNGD
US Treasury Note	US Treasury	TN-99.750-UDO-25	912828UDO	0.125	0.255	1.332	1/25/2013	12/31/2014	25,000,000.00	24,937,500.00	24,968,750.00	99.875000	SUNGD
US Treasury Note	US Treasury	TN-99.957-RZ5-43	912828RZ5	0.250	0.271	1.370	12/10/2012	1/15/2015	25,000,000.00	24,989,257.81	25,004,000.00	100.016000	SUNGD
US Treasury Note	US Treasury	TN-99.960-UK4-43	912828UK4	0.250	0.270	1.415	2/20/2013	1/31/2015	25,000,000.00	24,990,234.38	25,003,000.00	100.012000	SUNGD
US Treasury Note	US Treasury	TN-100.019-UP3-43	912828UP3	0.250	0.240	1.498	3/1/2013	2/28/2015	25,000,000.00	25,004,882.81	24,992,250.00	99.969000	SUNGD
US Treasury Note	US Treasury	TN-99.660-SK7-82	912828SK7	0.375	0.491	1.533	4/2/2012	3/15/2015	25,000,000.00	24,915,039.06	25,035,250.00	100.141000	SUNGD
US Treasury Note	US Treasury	TN-100.015-UT5-27	912828UT5	0.250	0.242	1.580	4/1/2013	3/31/2015	25,000,000.00	25,004,077.02	24,983,500.00	99.934000	SUNGD
US Treasury Note	US Treasury	TN-99.992-SP6-82	912828SP6	0.375	0.378	1.617	5/1/2012	4/15/2015	25,000,000.00	24,998,046.87	25,028,250.00	100.113000	SUNGD
US Treasury Note	US Treasury	TN-99.757-UY4-86	912828UY4	0.125	0.251	1.665	5/24/2013	4/30/2015	25,000,000.00	24,941,491.17	24,923,750.00	99.695000	SUNGD
US Treasury Note	US Treasury	TN-99.699-SU5-43	912828SU5	0.250	0.352	1.702	6/1/2012	5/15/2015	25,000,000.00	24,924,804.69	24,966,750.00	99.867000	SUNGD
US Treasury Note	US Treasury	TN-99.914-VD9-25	912828VD9	0.250	0.293	1.746	5/31/2013	5/31/2015	25,000,000.00	24,978,515.63	24,963,750.00	99.855000	SUNGD
US Treasury Note	US Treasury	TN-99.898-SZ4-27	912828SZ4	0.375	0.410	1.783	7/2/2012	6/15/2015	25,000,000.00	24,974,609.37	25,009,750.00	100.039000	SUNGD
US Treasury Note	US Treasury	TN-100.027-VH0-07	912828VH0	0.375	0.361	1.828	7/1/2013	6/30/2015	25,000,000.00	25,007,090.70	25,009,750.00	100.039000	SUNGD
US Treasury Note	US Treasury	TN-99.812-TD2-26	912828TD2	0.250	0.314	1.868	7/31/2012	7/15/2015	25,000,000.00	24,953,125.00	24,944,250.00	99.777000	SUNGD
US Treasury Note	US Treasury	TN-99.812-VN7-27	912828VN7	0.250	0.344	1.913	8/1/2013	7/31/2015	50,000,000.00	49,906,589.67	49,883,000.00	99.766000	SUNGD
US Treasury Note	US Treasury	TN-100.144-TX8-43	912828TX8	0.375	0.326	2.196	12/3/2012	11/15/2015	25,000,000.00	25,036,132.81	24,951,250.00	99.805000	SUNGD
US Treasury Note	US Treasury	TN-99.714-UC2-43	912828UC2	0.250	0.347	2.283	1/2/2013	12/15/2015	25,000,000.00	24,928,710.94	24,859,500.00	99.438000	SUNGD
US Treasury Note	US Treasury	TN-100.011-UG3-26	912828UG3	0.375	0.371	2.363	1/15/2013	1/15/2016	5,000,000.00	5,000,585.94	4,982,400.00	99.648000	SUNGD
US Treasury Note	US Treasury	TN-99.945-UG3-86	912828UG3	0.375	0.394	2.363	1/25/2013	1/15/2016	20,000,000.00	19,989,062.50	19,929,600.00	99.648000	SUNGD
US Treasury Note	US Treasury	TN-100.078-UM0-82	912828UM0	0.375	0.348	2.446	3/1/2013	2/15/2016	25,000,000.00	25,019,531.25	24,890,750.00	99.563000	SUNGD
US Treasury Note	US Treasury	TN-99.875-US7-27	912828US7	0.375	0.418	2.525	4/1/2013	3/15/2016	25,000,000.00	24,973,080.84	24,867,250.00	99.469000	SUNGD
US Treasury Note	US Treasury	TN-99.750-UW8-27	912828UW8	0.250	0.335	2.613	5/1/2013	4/15/2016	25,000,000.00	24,940,232.24	24,759,750.00	99.039000	SUNGD
US Treasury Note	US Treasury	TN-99.257-VC1-43	912828VC1	0.250	0.504	2.696	6/3/2013	5/15/2016	25,000,000.00	24,817,680.03	24,732,500.00	98.930000	SUNGD
US Treasury Note	US Treasury	TN-99.523-VG2-22	912828VG2	0.500	0.663	2.770	6/28/2013	6/15/2016	25,000,000.00	24,885,299.27	24,873,000.00	99.492000	SUNGD
US Treasury Note	US Treasury	TN-99.980-VL1-07	912828VL1	0.625	0.632	2.849	8/1/2013	7/15/2016	25,000,000.00	25,002,335.26	24,927,750.00	99.711000	SUNGD
US Treasury Note	US Treasury	TN-99.574-VR8-07	912828VR8	0.625	0.770	2.932	8/27/2013	8/15/2016	25,000,000.00	24,898,649.80	24,904,250.00	99.617000	SUNGD
Total		Count 38		0.331	0.361	1.654			945,000,000.00	944,026,714.29	943,879,850.00	99.881466	

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	0.151	11/7/2012	10/25/2013	15,000,000.00	14,987,355.00	15,000,900.00	100.006000	SUNGD
Agency Note	Federal Home Loan Bank	FHLB-99.987-NB7-27	313381NB7	0.180	0.193	0.339	1/2/2013	1/2/2014	25,000,000.00	24,996,750.00	25,008,250.00	100.033000	SUNGD
Agency Note	Federal Farm Credit Bank	FFCB-99.979-D35-38	3133ECD35	0.150	0.172	0.381	2/5/2013	1/17/2014	23,700,000.00	23,695,023.00	23,706,162.00	100.026000	SUNGD
Agency Note	Federal Home Loan Bank	FHLB-99.942-BT9-26	313382BT9	0.125	0.182	0.457	2/14/2013	2/14/2014	20,000,000.00	19,988,540.00	20,003,000.00	100.015000	SUNGD
Agency Note	Federal Farm Credit Bank	FFCB-99.803-AH3-07	31331KAH3	1.125	1.189	0.493	8/27/2013	2/27/2014	25,000,000.00	24,992,015.86	25,124,000.00	100.496000	SUNGD
Agency Note	Federal Home Loan Bank	FHLB-99.987-FK4-07	313382FK4	0.170	0.182	0.536	3/22/2013	3/14/2014	25,000,000.00	24,997,897.69	25,007,000.00	100.028000	SUNGD

POOLED INVESTMENTS AT AUGUST 31, 2013 - PORTFOLIO POSITION DETAIL

Agency Note	Federal Home Loan Bank	FHLB-99.937-M42-26	313382M42	0.125	0.188	0.572	3/28/2013	3/27/2014	25,000,000.00	24,984,511.81	24,998,500.00	99.994000	SUNGD
Agency Note	Federal Farm Credit Bank	FFCB-99.953-KY9-26	3133ECKY9	0.125	0.172	0.605	4/11/2013	4/9/2014	25,000,000.00	24,988,423.61	24,997,250.00	99.989000	SUNGD
Agency Note	Federal Home Loan Bank	FHLB-100.012-RX3-07	313382RX3	0.170	0.157	0.650	5/6/2013	4/25/2014	25,000,000.00	25,004,405.86	25,003,500.00	100.014000	SUNGD
Agency Note	Intl Bank of Reconstruction & Development	IBRD-QC0813-100.00-MM3-82	45905UMM3	0.200	0.200	0.738	5/13/2013	5/27/2014	20,000,000.00	20,000,000.00	19,988,400.00	99.942000	SUNGD
Agency Note	Federal Home Loan Mortgage Corporation	FHLMC-99.868-CV9-46	3137EACV9	1.000	1.043	0.986	7/5/2011	8/27/2014	25,000,000.00	24,967,000.00	25,211,500.00	100.846000	SUNGD
Agency Note	Federal Farm Credit Bank	FFCB-99.936-2X1-26	3133EC2X1	0.270	0.302	1.215	11/19/2012	11/19/2014	25,000,000.00	24,984,050.00	25,004,000.00	100.016000	SUNGD
Agency Note	Federal Home Loan Mortgage Corporation	FHLMC-OT0214-100.00-MR8-43	3134G3MR8	0.550	0.550	1.446	2/13/2012	2/13/2015	20,000,000.00	20,000,000.00	20,036,400.00	100.182000	SUNGD
Agency Note	Federal Home Loan Mortgage Corporation	FHLMC-OT0214-100.290-MR8-82	3134G3MR8	0.550	0.418	1.446	11/30/2012	2/13/2015	10,000,000.00	10,029,000.00	10,018,200.00	100.182000	SUNGD
Agency Note	Federal National Mortgage Association	FNMA-OT0214-99.875-HN6-27	3135G0HN6	0.550	0.592	1.485	2/27/2012	2/27/2015	20,000,000.00	19,975,000.00	20,037,200.00	100.186000	SUNGD
Agency Note	Federal Farm Credit Bank	FFCB-99.692-RQ3-07	3133EARQ3	0.500	0.601	1.804	5/23/2012	6/23/2015	15,000,000.00	14,953,800.00	15,024,600.00	100.164000	SUNGD
Agency Note	Federal Farm Credit Bank	FFCB-99.945-HV9-49	3133ECHV9	0.350	0.373	1.909	3/15/2013	7/30/2015	10,000,000.00	9,994,500.00	9,984,600.00	99.846000	SUNGD
Agency Note	Federal Home Loan Bank	FHLB-99.996-V81-82	313383V81	0.375	0.377	1.994	8/9/2013	8/28/2015	25,000,000.00	24,999,000.00	24,978,500.00	99.914000	SUNGD
Agency Note	Federal Home Loan Mortgage Corporation	FHLMC-OT1113-100.00-Y20-27	3134G3Y20	0.500	0.500	2.226	11/27/2012	11/27/2015	10,000,000.00	10,000,000.00	9,978,100.00	99.781000	SUNGD
Agency Note	Federal National Mortgage Association	FNMA-QC0713-100.00-TS2-07	3135G0TS2	0.500	0.500	2.360	1/17/2013	1/15/2016	10,000,000.00	10,000,000.00	9,960,900.00	99.609000	SUNGD
Agency Note	Federal Home Loan Mortgage Corporation	FHLMC-OT0115-100.00-4B3-46	3134G34B3	0.500	0.500	2.396	1/28/2013	1/28/2016	10,000,000.00	10,000,000.00	9,953,600.00	99.536000	SUNGD
Agency Note	Federal National Mortgage Association	FNMA-QC0813-100.00-UB7-26	3135G0UB7	0.520	0.520	2.462	2/22/2013	2/22/2016	10,000,000.00	10,000,000.00	9,952,500.00	99.525000	SUNGD
Agency Note	Federal National Mortgage Association	FNMA-QC0813-100.00-VB6-43	3135G0VB6	0.650	0.650	2.551	2/28/2013	3/28/2016	10,000,000.00	10,000,000.00	9,963,000.00	99.630000	SUNGD
Agency Note	Federal National Mortgage Association	FNMA-QC1013-100.00-XB4-82	3135G0XB4	0.500	0.500	2.642	4/29/2013	4/29/2016	10,000,000.00	10,000,000.00	9,922,400.00	99.224000	SUNGD
Agency Note	Federal Home Loan Mortgage Corporation	FHLMC-99.994-DQ9-46	3137EADQ9	0.500	0.502	2.681	3/7/2013	5/13/2016	20,000,000.00	19,998,800.00	19,869,400.00	99.347000	SUNGD
Agency Note	Federal Home Loan Bank	FHLB-99.823-4R9-07	3133834R9	0.375	0.432	2.800	5/10/2013	6/24/2016	25,000,000.00	24,955,750.00	24,775,250.00	99.101000	SUNGD
Agency Note	Federal National Mortgage Association	FNMA-99.679-YE7-07	3135G0YE7	0.625	0.730	2.963	7/19/2013	8/26/2016	25,000,000.00	24,919,750.00	24,809,500.00	99.238000	SUNGD
Agency Note	Federal Home Loan Mortgage Corporation	FHLMC-QC0413-100.00-P38-43	3134G3P38	0.750	0.750	3.055	10/24/2012	10/5/2016	10,000,000.00	10,000,000.00	9,943,900.00	99.439000	SUNGD
Agency Note	Federal National Mortgage Association	FNMA-MC0413-100.00-QL0-27	3135G0QL0	1.000	1.000	4.059	10/24/2012	10/24/2017	10,000,000.00	10,000,000.00	9,756,800.00	97.568000	SUNGD
Agency Note	Federal National Mortgage Association	FNMA-ST1213-100.00-7A3-48	3136G07A3	0.700	0.700	4.221	12/13/2012	12/13/2017	10,000,000.00	10,000,000.00	9,810,900.00	98.109000	SUNGD
Agency Note	Federal National Mortgage Association	FNMA-QC0613-100.00-TD5-82	3135G0TD5	1.000	1.000	4.237	12/31/2012	12/28/2017	10,000,000.00	10,000,000.00	9,723,100.00	97.231000	SUNGD
Agency Note	Federal Home Loan Bank	FHLB-MC0613-99.990-6L0-82	3133836L0	1.200	1.202	4.599	5/28/2013	5/24/2018	10,000,000.00	9,999,000.00	9,697,200.00	96.972000	SUNGD
		Total	Count 32		0.451	0.478	1.584			558,700,000.00	558,410,572.83	557,248,512.00	99.740203

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	0.222	12/12/2012	11/20/2013	25,000,000.00	24,958,315.97	24,999,000.00	99.996000	SUNGD
		Total	Count 1		0.175	0.175	0.222		25,000,000.00	24,958,315.97	24,999,000.00	99.996000	

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	9/1/2013	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	0.810	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	0.810		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	Toyota Auto Receivables Owners Trust	ABS-TAOT-99.993-AB9-38	89236PAB9	0.570	0.575	0.580	4/18/2012	10/15/2014	1,969,912.44	1,969,322.94	1,969,322.94	99.970075	BOOK
Asset Backed Security	Honda Auto Receivables Owners Trust	ABS-HAROT-99.999-AB2-26	43813EAB2	0.560	0.560	0.621	4/25/2012	11/17/2014	5,001,631.35	5,001,574.35	5,001,574.35	99.998860	BOOK
Asset Backed Security	Honda Auto Receivables Owners Trust	ABS-HAROT-99.992-AB6-27	43813CAB6	0.400	0.405	0.841	10/18/2012	4/20/2015	5,559,584.88	5,559,072.48	5,559,072.48	99.990783	BOOK
Asset Backed Security	Chase Issuance Trust	ABS-CHAIT-100.00-FJ8-27	161571FJ8	0.790	0.790	0.911	6/18/2012	6/15/2015	10,000,000.00	10,000,000.00	10,024,400.00	100.244000	USERP
Asset Backed Security	Honda Auto Receivables Owners Trust	ABS-HAROT-99.991-AB1-26	43814EAB1	0.370	0.377	1.082	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	0.304	0.304	1.162	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	1.217	2/27/2013	1/20/2016	13,000,000.00	12,999,149.80	12,982,580.00	99.866000	USERP
Asset Backed Security	Chase Issuance Trust	ABS-CHAIT-100.00-FM1-27	161571FM1	0.314	0.314	1.993	9/13/2012	8/15/2017	10,000,000.00	10,000,000.00	9,986,100.00	99.861000	USERP
		Total	Count 8		0.414	0.416	1.163		80,531,128.67	80,528,274.57	80,522,204.77	99.988919	

POOLED INVESTMENTS AT AUGUST 31, 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		0.040	0.040	0.008	8/30/2013	9/3/2013	24,500,000.00	24,500,000.00	24,500,000.00	100.000000	BOOK
		Total	Count 1	0.040	0.040	0.008			24,500,000.00	24,500,000.00	24,500,000.00	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	0.110	4/10/2013	10/10/2013	25,000,000.00	24,972,041.67	24,995,937.50	99.983750	SUNGD
Commercial Paper	JP Morgan Chase	CP-JPMCP-99.782-Y77-27	4662J2Y77	0.320	0.321	0.186	3/7/2013	11/7/2013	25,000,000.00	24,945,555.56	24,990,694.44	99.962778	SUNGD
Commercial Paper	Wells Fargo & Co.	CP-WFCNEW-99.855-Y89-86	9497F0Y89	0.200	0.200	0.189	2/21/2013	11/8/2013	25,000,000.00	24,963,889.00	24,990,555.56	99.962222	SUNGD
Commercial Paper	Toyota Motor Credit Corp.	CP-TOYCC-99.823-E91-24	89233HE91	0.250	0.250	0.687	8/28/2013	5/9/2014	25,000,000.00	24,955,902.78	24,918,402.78	99.673611	SUNGD
		Total	Count 3	0.247	0.248	0.293			100,000,000.00	99,837,389.01	99,895,590.28	99.895590	
NEGOTIABLE CD													
	Issuer	Sec. Description	CUSIP	Coupon Rate	Yield to Maturity	Modified Duration	Purchase Date	Maturity Date	Current Par Value	Current Book Value	Market Value	Market Price	Price Source
Negotiable CD	Swedbank NY	CD-SWEDBK-100.00-UC0-07	87019OUC0	0.445	0.445	0.033	12/7/2012	9/12/2013	25,000,000.00	25,000,000.00	25,003,039.39	100.012158	SUNGD
Negotiable CD	Skandi Enskilda Bank NY	CD-SEBNY-100.00-EZ5-43	83051HEZ5	0.450	0.450	0.074	12/24/2012	9/27/2013	25,000,000.00	25,000,000.00	25,006,932.40	100.027730	SUNGD
Negotiable CD	Rabobank NY	CD-RABONY-100.00-CE2-41	21684BCE2	0.330	0.330	0.112	1/4/2013	10/11/2013	25,000,000.00	25,000,000.00	25,007,112.42	100.028450	SUNGD
		Total	Count 4	0.408	0.408	0.073			75,000,000.00	75,000,000.00	75,017,084.21	100.022779	
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	0.151	4/25/2013	10/25/2013	10,000,000.00	9,994,272.90	10,003,700.00	100.037000	SUNGD
Medium Term Note	Procter & Gamble Co.	FRN-PG-100.00-DZ9-82	742718DZ9	0.165	0.165	0.211	8/14/2012	2/14/2014	5,000,000.00	5,000,000.00	4,999,200.00	99.984000	SUNGD
Medium Term Note	Illinois Tool Works Inc.	MTN-ITW-104.231-AH2-27	452308AH2	5.150	0.530	0.571	4/30/2013	4/1/2014	8,594,000.00	8,993,265.30	8,815,811.14	102.581000	SUNGD
Medium Term Note	Wal-Mart Stores Inc.	MTN-WMT-99.73-DA8-43	931142DA8	1.625	1.718	0.618	4/18/2011	4/15/2014	3,000,000.00	2,991,900.00	3,022,350.00	100.745000	SUNGD
Medium Term Note	General Electric Capital Corp.	FRN-GE-100.00-5X8-43	36962G5X8	0.965	0.965	0.645	4/27/2012	4/24/2014	10,000,000.00	10,000,000.00	10,045,200.00	100.452000	SUNGD
Medium Term Note	Colgate-Palmolive Company	MTN-CL-99.854-DT4-82	19416QDT4	1.250	1.300	0.664	5/4/2011	5/1/2014	4,000,000.00	3,994,160.00	4,024,240.00	100.606000	SUNGD
Medium Term Note	Johnson & Johnson	MTN-JNJ-99.883-AX2-27	478160AX2	1.200	1.240	0.703	5/20/2011	5/15/2014	10,000,000.00	9,988,300.00	10,058,000.00	100.580000	SUNGD
Medium Term Note	Google Inc.	MTN-GOOG-99.977-AA0-43	38259PAA0	1.250	1.258	0.714	5/19/2011	5/19/2014	7,000,000.00	6,998,390.00	7,043,190.00	100.617000	SUNGD
Medium Term Note	Procter & Gamble Co.	MTN-PG-99.589-DU0-82	742718DU0	0.700	0.839	0.954	8/15/2011	8/15/2014	7,000,000.00	6,971,230.00	7,018,690.00	100.267000	SUNGD
Medium Term Note	John Deere Capital Corporation	FRN-DE-100.00-RX9-05	24422ERX9	0.371	0.371	1.100	10/12/2012	10/8/2014	5,000,000.00	5,000,000.00	5,003,700.00	100.074000	SUNGD
Medium Term Note	International Business Machines Corp.	MTN-IBM-100.980-GZ8-46	459200GZ8	0.875	0.432	1.160	8/9/2012	10/31/2014	5,000,000.00	5,049,000.00	5,027,650.00	100.553000	SUNGD
Medium Term Note	Wells Fargo Bank NA	MTN-WFC-99.965-5F7-86	94985H5F7	0.750	0.768	1.875	7/29/2013	7/20/2015	10,000,000.00	9,996,500.00	10,008,700.00	100.087000	SUNGD
Medium Term Note	PepsiCo Inc.	FRN-PEP-100.00-CH9-05	713448CH9	0.465	0.465	1.908	7/30/2013	7/30/2015	5,000,000.00	5,000,000.00	5,004,800.00	100.096000	SUNGD
Medium Term Note	John Deere Capital Corp.	MTN-DE-99.894-RZ4-27	24422ERZ4	0.750	0.786	2.373	1/23/2013	1/22/2016	3,000,000.00	2,996,820.00	2,983,350.00	99.445000	SUNGD
Medium Term Note	JP Morgan Chase & Co.	MTN-JPM-99.879-JU4-27	46623EJU4	1.125	1.166	2.458	2/26/2013	2/26/2016	5,000,000.00	4,993,950.00	4,988,050.00	99.761000	SUNGD
Medium Term Note	International Business Machines Corp.	MTN-IBM-99.542-HK0-41	459200HK0	1.250	1.345	4.326	2/8/2013	2/8/2018	5,000,000.00	4,977,100.00	4,867,350.00	97.347000	SUNGD
Medium Term Note	Texas Instruments Inc.	MTN-TXN-99.070-AV6-27	882508AV6	1.000	1.193	4.556	5/8/2013	5/1/2018	5,000,000.00	4,953,500.00	4,777,150.00	95.543000	SUNGD
Medium Term Note	Merck & Co Inc.	MTN-MRK-99.769-AGO-27	58933YAGO	1.300	1.348	4.571	5/20/2013	5/18/2018	5,000,000.00	4,988,450.00	4,844,150.00	96.883000	SUNGD
		Total	Count 18	1.252	0.911	1.446			112,594,000.00	112,886,838.20	112,535,281.14	99.947849	
									Grand Total	1,980,993,516.56	1,979,964,092.76	1,978,413,510.29	



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/>