

POOLED INVESTMENTS AT JUNE 30, 2014 - SUMMARY & STATISTICS

City of San Diego  
Office of the City Treasurer



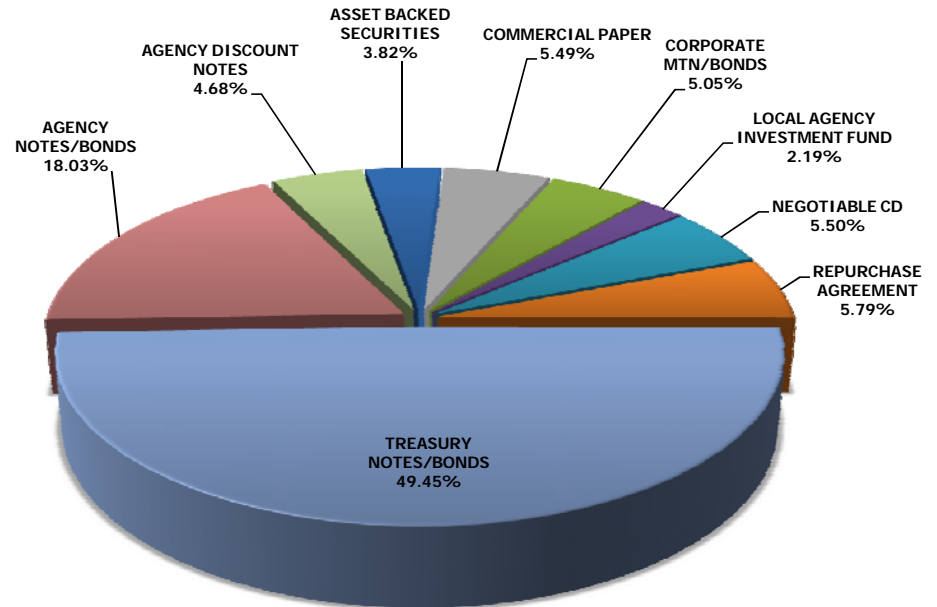
**ASSET ALLOCATION**

Assets (000's)	Current Par Value	Current Book Value	Market Value	Mkt/Book	Yield to Maturity
ASSET BACKED SECURITIES	86,917	86,913	86,966	100.06%	0.49%
COMMERCIAL PAPER	125,000	124,859	124,939	100.06%	0.21%
CORPORATE MTN/BONDS	115,000	114,693	114,756	100.06%	0.81%
LOCAL AGENCY INVESTMENT FUND	49,761	49,761	49,761	100.00%	0.23%
NEGOTIABLE CD	125,000	125,000	125,009	100.01%	0.22%
REPURCHASE AGREEMENT	131,700	131,700	131,700	100.00%	0.05%
TREASURY NOTES/BONDS	1,125,000	1,124,187	1,125,918	100.15%	0.46%
AGENCY NOTES/BONDS	410,000	409,820	409,742	99.98%	0.47%
AGENCY DISCOUNT NOTES	106,500	106,406	106,471	100.06%	0.12%
<b>Totals (000's):</b>	<b>2,274,878</b>	<b>2,273,338</b>	<b>2,275,261</b>	<b>100.08%</b>	<b>0.41%</b>

**Portfolio Breakdown & Statistics**

	Liquidity	Core
Portfolio Size	\$897,675,953	\$1,375,662,053
% of total pool	39.49%	60.51%
Portfolio Duration*	0.33	1.67
Index Duration*	0.37	1.93
% of index	90.00%	86.42%
Weighted Average Days to Maturity	122	699
Earned Income Yield	0.030%	0.523%

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



Pooled Portfolio Composition by Book Value

POOLED INVESTMENTS AT JUNE 30, 2014 - MATURITY DISTRIBUTION

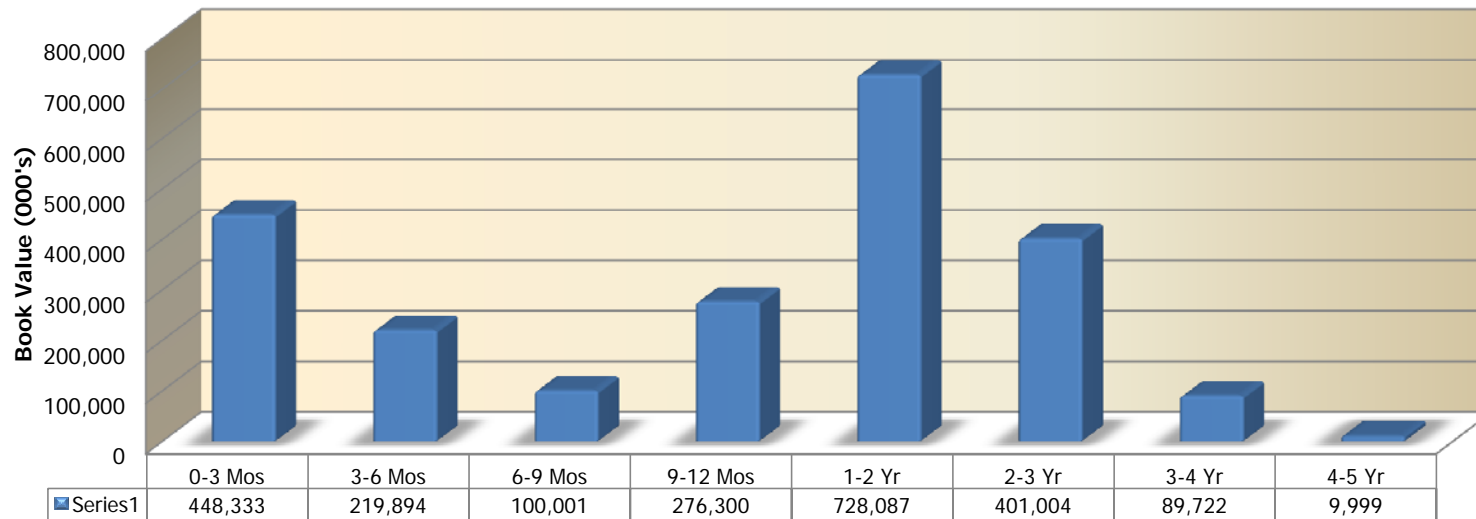
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**MATURITY DISTRIBUTION**

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				10,000	20,915	35,999	15,000	4,999	86,913
COMMERCIAL PAPER	49,938	74,921							124,859
CORPORATE MTN/BONDS	6,971	10,011			37,987	20,000	34,723	5,000	114,693
LOCAL AGENCY INVESTMENT FUND	49,761								49,761
NEGOTIABLE CD	50,000	25,000	50,000						125,000
REPURCHASE AGREEMENT	131,700								131,700
TREASURY NOTES/BONDS	50,019	49,976	25,004	149,848	549,255	300,085			1,124,187
AGENCY NOTES/BONDS	44,998	44,996	24,997	89,981	119,929	44,920	39,999		409,820
AGENCY DISCOUNT NOTES	64,946	14,990		26,471					106,406
<b>Totals (000's):</b>	<b>448,333</b>	<b>219,894</b>	<b>100,001</b>	<b>276,300</b>	<b>728,087</b>	<b>401,004</b>	<b>89,722</b>	<b>9,999</b>	<b>2,273,338</b>
<b>% of Portfolio</b>	<b>19.72%</b>	<b>9.67%</b>	<b>4.40%</b>	<b>12.15%</b>	<b>32.03%</b>	<b>17.64%</b>	<b>3.95%</b>	<b>0.44%</b>	<b>100.00%</b>

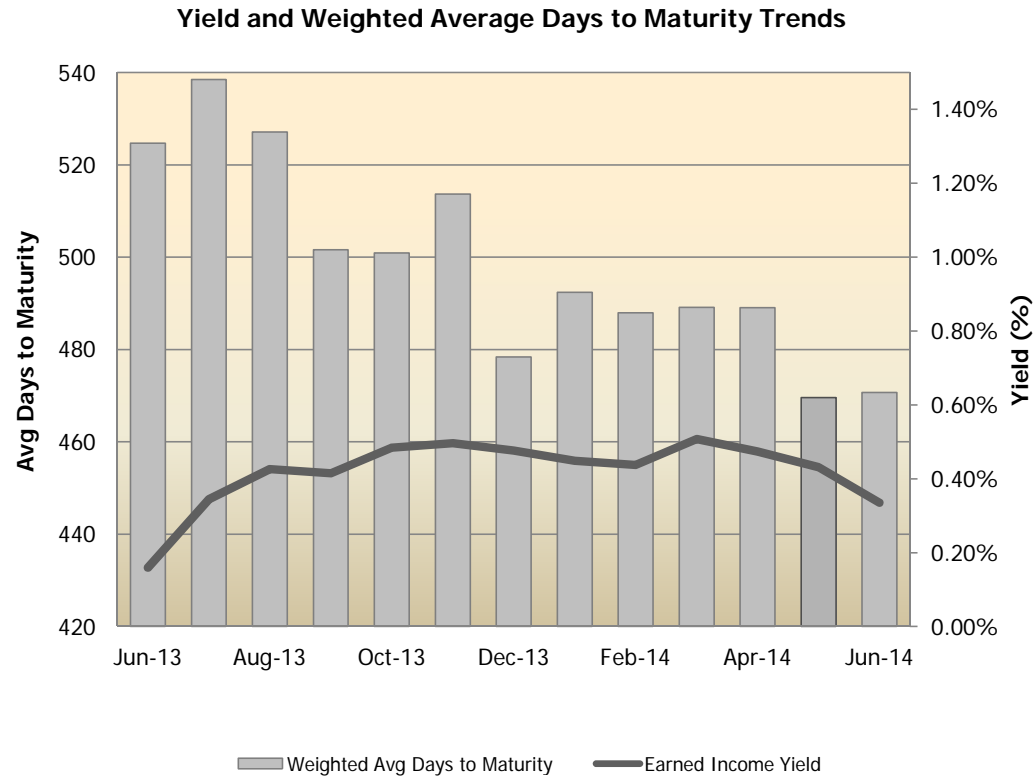
Maturity Distribution  
June 30, 2014





**PORTFOLIO - EARNED INCOME YIELD**

Month	Earned Income Yield	Weighted Avg Days to Maturity
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
Jan-14	0.45%	492.38
Feb-14	0.44%	487.98
Mar-14	0.51%	489.14
Apr-14	0.47%	489.05
May-14	0.43%	469.57
Jun-14	0.34%	470.71



INVESTMENTS AT JUNE 30, 2014 - SUMMARY BY FUND TYPE

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**INVESTMENT STATUS SUMMARY BY FUND TYPE**

Category	Cost of Invest Held	% of Total	Market Value
<b>POOLED INVESTMENTS:</b>	<b>2,273,338,005.39</b>	<b>98.91%</b>	<b>2,275,261,469.08</b>
<b>BOND/NOTE FUNDS INVESTED BY TREASURER</b>	<b>25,100,140.16</b>	<b>1.09%</b>	<b>25,107,590.04</b>
CIVICSD/CCDC Parking Rev 2003B	4,223,603.51	0.18%	4,224,932.83
CIVICSD/CCDC Parking Rev Bonds	581,398.60	0.03%	581,791.13
CIVICSD/CCDC 2006A	20,295,138.05	0.88%	20,300,866.08
<b>TOTAL INVESTED FUNDS:</b>	<b>2,298,438,145.55</b>	<b>100.00%</b>	<b>2,300,369,059.12</b>

POOLED INVESTMENTS AT JUNE 30, 2014 - 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-99.804-TF7-27	912828TF7	0.125	0.223	0.085	7/31/2013	7/31/2014	25,000,000.00	24,975,585.94	25,000,000.00	100.000000	SUNGD
US Treasury Note	US Treasury	TN-100.511-RB8-43	912828RB8	0.500	0.326	0.126	8/15/2013	8/15/2014	25,000,000.00	25,043,275.56	25,011,750.00	100.047000	SUNGD
US Treasury Note	US Treasury	TN-99.937-TU4-27	912828TU4	0.250	0.281	0.337	10/31/2013	10/31/2014	25,000,000.00	24,992,176.78	25,012,750.00	100.051000	SUNGD
US Treasury Note	US Treasury	TN-99.750-UDO-25	912828UD0	0.125	0.256	0.504	6/30/2014	12/31/2014	25,000,000.00	24,983,687.94	25,004,750.00	100.019000	SUNGD
US Treasury Note	US Treasury	TN-100.015-UT5-27	912828UT5	0.250	0.242	0.749	4/1/2013	3/31/2015	25,000,000.00	25,003,906.25	25,028,250.00	100.113000	SUNGD
US Treasury Note	US Treasury	TN-99.992-SP6-82	912828SP6	0.375	0.378	0.791	5/1/2012	4/15/2015	25,000,000.00	24,998,046.87	25,054,750.00	100.219000	SUNGD
US Treasury Note	US Treasury	TN-99.757-UY4-86	912828UY4	0.125	0.250	0.833	4/30/2014	4/30/2015	25,000,000.00	24,968,697.44	25,004,750.00	100.019000	SUNGD
US Treasury Note	US Treasury	TN-99.699-SU5-43	912828SU5	0.250	0.352	0.874	6/1/2012	5/15/2015	25,000,000.00	24,924,804.69	25,031,250.00	100.125000	SUNGD
US Treasury Note	US Treasury	TN-99.914-VD9-25	912828VD9	0.250	0.293	0.916	5/31/2013	5/31/2015	25,000,000.00	24,978,515.63	25,031,250.00	100.125000	SUNGD
US Treasury Note	US Treasury	TN-99.898-SZ4-27	912828SZ4	0.375	0.410	0.957	7/2/2012	6/15/2015	25,000,000.00	24,974,609.37	25,056,750.00	100.227000	SUNGD
US Treasury Note	US Treasury	TN-100.027-VH0-07	912828VH0	0.375	0.361	0.999	6/30/2014	6/30/2015	25,000,000.00	25,003,422.66	25,058,500.00	100.234000	SUNGD
US Treasury Note	US Treasury	TN-99.812-TD2-26	912828TD2	0.250	0.314	1.040	7/31/2012	7/15/2015	25,000,000.00	24,953,125.00	25,024,500.00	100.098000	SUNGD
US Treasury Note	US Treasury	TN-99.812-VN7-27	912828VN7	0.250	0.344	1.081	8/1/2013	7/31/2015	25,000,000.00	24,953,125.00	25,026,250.00	100.105000	SUNGD
US Treasury Note	US Treasury	TN-99.980-VU1-82	912828VU1	0.375	0.385	1.164	9/3/2013	8/31/2015	25,000,000.00	24,995,117.19	25,062,500.00	100.250000	SUNGD
US Treasury Note	US Treasury	TN-99.843-VY3-27	912828VY3	0.250	0.329	1.248	10/1/2013	9/30/2015	25,000,000.00	24,960,937.50	25,026,250.00	100.105000	SUNGD
US Treasury Note	US Treasury	TN-99.882-WB2-46	912828WB2	0.250	0.309	1.331	11/1/2013	10/31/2015	25,000,000.00	24,970,703.13	25,021,500.00	100.086000	SUNGD
US Treasury Note	US Treasury	TN-100.144-TX8-43	912828TX8	0.375	0.326	1.372	12/3/2012	11/15/2015	25,000,000.00	25,036,132.81	25,056,750.00	100.227000	SUNGD
US Treasury Note	US Treasury	TN-99.933-A26-82	912828A26	0.250	0.283	1.415	12/2/2013	11/30/2015	25,000,000.00	24,983,398.44	25,010,750.00	100.043000	SUNGD
US Treasury Note	US Treasury	TN-99.714-UC2-43	912828UC2	0.250	0.347	1.456	1/2/2013	12/15/2015	25,000,000.00	24,928,710.94	25,004,000.00	100.016000	SUNGD
US Treasury Note	US Treasury	TN-99.750-A67-48	912828A67	0.250	0.376	1.498	1/2/2014	12/31/2015	25,000,000.00	24,937,500.00	25,002,000.00	100.008000	SUNGD
US Treasury Note	US Treasury	TN-100.011-UG3-26	912828UG3	0.375	0.371	1.536	1/15/2013	1/15/2016	5,000,000.00	5,000,585.94	5,007,800.00	100.156000	SUNGD
US Treasury Note	US Treasury	TN-99.945-UG3-86	912828UG3	0.375	0.394	1.536	1/25/2013	1/15/2016	20,000,000.00	19,989,062.50	20,031,200.00	100.156000	SUNGD
US Treasury Note	US Treasury	TN-100.027-B41-46	912828B41	0.375	0.361	1.578	1/31/2014	1/31/2016	25,000,000.00	25,006,835.94	25,036,000.00	100.144000	SUNGD
US Treasury Note	US Treasury	TN-100.078-UM0-82	912828UM0	0.375	0.348	1.619	3/1/2013	2/15/2016	25,000,000.00	25,019,531.25	25,029,250.00	100.117000	SUNGD
US Treasury Note	US Treasury	TN-99.859-B82-49	912828B82	0.250	0.321	1.666	2/28/2014	2/29/2016	25,000,000.00	24,964,843.75	24,975,500.00	99.902000	SUNGD
US Treasury Note	US Treasury	TN-99.875-US7-27	912828US7	0.375	0.418	1.703	4/1/2013	3/15/2016	25,000,000.00	24,968,750.00	25,013,750.00	100.055000	SUNGD
US Treasury Note	US Treasury	TN-99.843-C40-38	912828C40	0.375	0.454	1.744	3/31/2014	3/31/2016	25,000,000.00	24,960,937.50	25,004,750.00	100.019000	SUNGD
US Treasury Note	US Treasury	TN-99.750-UW8-27	912828UW8	0.250	0.335	1.788	5/1/2013	4/15/2016	25,000,000.00	24,937,500.00	24,942,250.00	99.769000	SUNGD
US Treasury Note	US Treasury	TN-99.875-C81-25	912828C81	0.375	0.438	1.828	4/30/2014	4/30/2016	25,000,000.00	24,968,750.00	24,992,250.00	99.969000	SUNGD
US Treasury Note	US Treasury	TN-99.257-VC1-43	912828VC1	0.250	0.504	1.871	6/3/2013	5/15/2016	25,000,000.00	24,814,453.13	24,929,750.00	99.719000	SUNGD
US Treasury Note	US Treasury	TN-100.00-WM8-49	912828WM8	0.375	0.375	1.911	6/2/2014	5/31/2016	50,000,000.00	50,001,024.59	49,955,000.00	99.910000	SUNGD
US Treasury Note	US Treasury	TN-99.523-VG2-22	912828VG2	0.500	0.663	1.951	6/28/2013	6/15/2016	25,000,000.00	24,880,859.38	25,031,250.00	100.125000	SUNGD
US Treasury Note	US Treasury	TN-100.093-WQ9-49	912828WQ9	0.500	0.453	1.993	6/30/2014	6/30/2016	25,000,000.00	25,023,437.50	25,021,500.00	100.086000	SUNGD
US Treasury Note	US Treasury	TN-99.980-VL1-07	912828VL1	0.625	0.632	2.026	8/1/2013	7/15/2016	25,000,000.00	24,995,117.19	25,076,250.00	100.305000	SUNGD
US Treasury Note	US Treasury	TN-99.574-VR8-07	912828VR8	0.625	0.770	2.109	8/27/2013	8/15/2016	25,000,000.00	24,893,554.69	25,060,500.00	100.242000	SUNGD
US Treasury Note	US Treasury	TN-100.714-VW7-07	912828VW7	0.875	0.630	2.187	10/1/2013	9/15/2016	25,000,000.00	25,178,710.94	25,181,750.00	100.727000	SUNGD
US Treasury Note	US Treasury	TN-100.136-WA4-26	912828WA4	0.625	0.578	2.276	11/1/2013	10/15/2016	25,000,000.00	25,034,179.69	25,025,500.00	100.102000	SUNGD
US Treasury Note	US Treasury	TN-100.226-WF3-27	912828WF3	0.625	0.548	2.359	12/2/2013	11/15/2016	25,000,000.00	25,056,640.63	25,005,750.00	100.023000	SUNGD
US Treasury Note	US Treasury	TN-99.933-A59-07	912828A59	0.625	0.647	2.443	12/18/2013	12/15/2016	25,000,000.00	24,983,398.44	24,986,250.00	99.945000	SUNGD
US Treasury Note	US Treasury	TN-100.097-A91-26	912828A91	0.750	0.717	2.514	1/31/2014	1/15/2017	25,000,000.00	25,032,701.35	25,041,000.00	100.164000	SUNGD
US Treasury Note	US Treasury	TN-99.875-B74-48	912828B74	0.625	0.668	2.602	2/28/2014	2/15/2017	25,000,000.00	24,974,361.19	24,937,500.00	99.750000	SUNGD
US Treasury Note	US Treasury	TN-99.593-C32-43	912828C32	0.750	0.888	2.680	3/20/2014	3/15/2017	25,000,000.00	24,900,985.05	25,000,000.00	100.000000	SUNGD
US Treasury Note	US Treasury	TN-99.882-C73-07	912828C73	0.875	0.915	2.759	4/24/2014	4/15/2017	25,000,000.00	24,976,082.23	25,060,500.00	100.242000	SUNGD
US Treasury Note	US Treasury	TN-100.289-WH9-82	912828WH9	0.875	0.777	2.843	5/23/2014	5/15/2017	25,000,000.00	25,077,021.06	25,033,250.00	100.133000	SUNGD
US Treasury Note	US Treasury	TN-99.925-WP1-26	912828WP1	0.875	0.900	2.926	6/16/2014	6/15/2017	25,000,000.00	24,982,042.99	25,009,750.00	100.039000	SUNGD
		Total	Count 45		0.422	0.455	1.591		1,125,000,000.00	1,124,186,846.07	1,125,917,500.00	100.081556	
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-100.018-RE3-41	313383RE3	0.180	0.146	0.041	1/2/2014	7/15/2014	20,000,000.00	20,003,600.00	20,000,800.00	100.004000	SUNGD
Agency Note	Federal Home Loan Mortgage Corporation	FHLMC-99.868-CV9-46	3137EACV9	1.000	1.042	0.159	2/27/2014	8/27/2014	25,000,000.00	24,994,801.57	25,035,250.00	100.141000	SUNGD
Agency Note	Federal Farm Credit Bank	FFCB-99.936-2X1-26	3133EC2X1	0.270	0.302	0.389	5/19/2014	11/19/2014	25,000,000.00	24,995,979.73	25,014,750.00	100.059000	SUNGD
Agency Note	Federal Home Loan Bank	FHLB-OT0914-100.00-FW5-38	3130A0FW5	0.200	0.200	0.501	12/19/2013	12/30/2014	20,000,000.00	20,000,000.00	20,002,200.00	100.011000	SUNGD
Agency Note	Federal Home Loan Bank	FHLB-99.988-DM7-38	3130A1DM7	0.150	0.162	0.700	3/13/2014	3/12/2015	25,000,000.00	24,997,000.00	24,997,750.00	99.991000	SUNGD

POOLED INVESTMENTS AT JUNE 30, 2014 - PORTFOLIO POSITION DETAIL

Agency Note	Federal Home Loan Bank	FHLB-OT0914-100.00-HR2-38	3130A1HR2	0.200	0.200	0.816	3/26/2014	4/24/2015	25,000,000.00	25,000,000.00	24,996,250.00	99.985000	SUNGD
Agency Note	Federal Home Loan Bank	FHLB-99.995-3V6-43	3130A23V6	0.125	0.130	0.891	5/21/2014	5/21/2015	25,000,000.00	24,998,750.00	24,983,500.00	99.934000	SUNGD
Agency Note	Federal Home Loan Bank	FHLB-99.988-BH8-07	3130A2BH8	0.125	0.137	0.930	6/5/2014	6/5/2015	25,000,000.00	24,997,000.00	24,971,750.00	99.887000	SUNGD
Agency Note	Federal Farm Credit Bank	FFCB-99.692-RQ3-07	3133EARQ3	0.500	0.600	0.979	6/23/2014	6/23/2015	15,000,000.00	14,985,023.98	15,048,900.00	100.326000	SUNGD
Agency Note	Federal Farm Credit Bank	FFCB-99.945-HV9-49	3133ECHV9	0.350	0.373	1.081	3/15/2013	7/30/2015	10,000,000.00	9,994,500.00	10,015,600.00	100.156000	SUNGD
Agency Note	Federal Home Loan Bank	FHLB-99.976-4D5-82	3130A24D5	0.230	0.245	1.466	5/23/2014	12/18/2015	25,000,000.00	24,994,132.50	24,965,250.00	99.861000	SUNGD
Agency Note	Federal Home Loan Mortgage Corporation	FHLMC-OT0115-100.00-4B3-46	3134G34B3	0.500	0.500	1.570	1/28/2013	1/28/2016	10,000,000.00	10,000,000.00	10,003,900.00	100.039000	SUNGD
Agency Note	Federal Home Loan Bank	FHLB-99.805-SD3-38	3130A0SD3	0.375	0.470	1.630	1/24/2014	2/19/2016	25,000,000.00	24,951,250.00	25,001,750.00	100.007000	SUNGD
Agency Note	Federal National Mortgage Association	FNMA-QC1013-100.00-XB4-82	3135G0XB4	0.500	0.500	1.823	4/29/2013	4/29/2016	10,000,000.00	10,000,000.00	9,985,800.00	99.858000	SUNGD
Agency Note	Federal Home Loan Mortgage Corporation	FHLMC-99.994-DQ9-46	3137EADQ9	0.500	0.502	1.862	3/7/2013	5/13/2016	20,000,000.00	19,998,800.00	20,008,600.00	100.043000	SUNGD
Agency Note	Intl Bank of Reconstruction & Development	IBRD-99.951-DM2-05	459058DM2	0.500	0.525	1.870	2/20/2014	5/16/2016	20,000,000.00	19,990,200.00	20,008,200.00	100.041000	SUNGD
Agency Note	Federal National Mortgage Association	FNMA-99.679-YE7-07	3135G0YE7	0.625	0.730	2.140	7/19/2013	8/26/2016	25,000,000.00	24,919,750.00	25,015,000.00	100.060000	SUNGD
Agency Note	Federal Home Loan Mortgage Corporation	FHLMC-QC0413-100.00-P38-43	3134G3P38	0.750	0.750	2.245	10/24/2012	10/5/2016	10,000,000.00	10,000,000.00	10,000,600.00	100.006000	SUNGD
Agency Note	Federal Home Loan Mortgage Corporation	FHLMC-QC0714-100.00-4G7-48	3134G54G7	1.000	1.000	2.791	4/30/2014	4/28/2017	10,000,000.00	10,000,000.00	10,006,500.00	100.065000	SUNGD
Agency Note	Federal National Mortgage Association	FNMA-MC0413-100.00-QL0-27	3135G0QL0	1.000	1.000	3.265	10/24/2012	10/24/2017	10,000,000.00	10,000,000.00	9,951,400.00	99.514000	SUNGD
Agency Note	Federal National Mortgage Association	FNMA-ST1213-100.00-7A3-48	3136G07A3	0.700	0.700	3.416	12/13/2012	12/13/2017	10,000,000.00	10,000,000.00	9,963,500.00	99.635000	SUNGD
Agency Note	Federal National Mortgage Association	FNMA-QC0613-100.00-TD5-82	3135G0TD5	1.000	1.000	3.443	12/31/2012	12/28/2017	10,000,000.00	10,000,000.00	9,896,100.00	98.961000	SUNGD
Agency Note	Federal Home Loan Bank	FHLB-MC0613-99.990-6L0-82	3133836L0	1.200	1.202	3.817	5/28/2013	5/24/2018	10,000,000.00	9,999,000.00	9,868,900.00	98.689000	SUNGD
Total				Count 23		0.445	0.469	1.372		410,000,000.00	409,819,787.78	409,742,250.00	99.937134

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	0.003	12/23/2013	7/1/2014	20,000,000.00	19,986,277.78	20,000,000.00	100.000000	SUNGD
Agency Discount Note	Intl Bank of Reconstruction & Development	IBRD-DN-99.921-YW8-07	459053YW8	0.140	0.140	0.008	12/13/2013	7/3/2014	15,000,000.00	14,988,216.67	15,000,000.00	100.000000	SUNGD
Agency Discount Note	Intl Bank of Reconstruction & Development	IBRD-DN-99.943-YW8-07	459053YW8	0.115	0.115	0.008	1/7/2014	7/3/2014	5,000,000.00	4,997,172.92	5,000,000.00	100.000000	SUNGD
Agency Discount Note	Federal Home Loan Mortgage Corporation	FHLMC-DN-99.895-F55-07	313397F55	0.130	0.130	0.203	11/27/2013	9/12/2014	25,000,000.00	24,973,909.72	24,998,000.00	99.992000	SUNGD
Agency Discount Note	Federal National Mortgage Association	FNMA-DN-99.933-J95-38	313589J95	0.100	0.100	0.279	2/12/2014	10/10/2014	15,000,000.00	14,990,000.00	14,997,900.00	99.986000	SUNGD
Agency Discount Note	Federal Home Loan Bank	FHLB-DN-99.890-FG9-43	313384FG9	0.115	0.115	0.851	5/28/2014	5/7/2015	26,500,000.00	26,470,879.15	26,474,825.00	99.905000	SUNGD
Total				Count 6		0.123	0.123	0.301		106,500,000.00	106,406,456.24	106,470,725.00	99.972512

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		0.230	0.230	0.003	3/31/2003	7/1/2014	49,760,807.76	49,760,807.76	49,760,807.76	100.000000	BOOK
Total				Count 1		0.230	0.230	0.003		49,760,807.76	49,760,807.76	49,760,807.76	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	Chase Issuance Trust	ABS-CHAIT-100.00-FJ8-27	161571FJ8	0.790	0.790	0.499	6/18/2012	6/15/2015	10,000,000.00	10,000,000.00	10,037,200.00	100.372000	USERP
Asset Backed Security	Honda Auto Receivables Owners Trust	ABS-HAROT-99.991-AB1-26	43814EAB1	0.370	0.377	0.669	4/24/2013	10/17/2015	5,022,372.56	5,021,527.56	5,021,527.56	99.983175	BOOK
Asset Backed Security	Volkswagen Auto Loan Enhanced Trust	ABS-VALET-99.993-AB6-07	92867MAB6	0.370	0.374	0.805	2/27/2013	1/20/2016	5,033,074.03	5,032,223.83	5,032,223.83	99.983108	BOOK
Asset Backed Security	BMW Vehicle Owners Trust	ABS-BMWOT-99.996-AB4-26	05578XAB4	0.410	0.413	0.860	11/6/2013	2/25/2016	4,361,886.06	4,361,706.56	4,361,706.56	99.995885	BOOK
Asset Backed Security	Honda Auto Receivables Owners Trust	ABS-HAROT-99.994-AB8-43	43814FAB8	0.450	0.455	0.923	10/30/2013	4/18/2016	6,500,000.00	6,499,610.00	6,499,610.00	99.994000	BOOK
Asset Backed Security	Toyota Auto Rec Owners Trust	ABS-TAOT-99.999-AB1-43	89231MAB1	0.410	0.411	1.081	3/19/2014	8/15/2016	15,000,000.00	14,999,904.00	14,999,904.00	99.999360	BOOK
Asset Backed Security	Honda Auto Receivables Owners Trust	ABS-HAROT-99.992-AB1-27	43813JAB1	0.410	0.416	1.098	2/27/2014	8/22/2016	8,000,000.00	7,999,395.20	7,999,395.20	99.992440	BOOK
Asset Backed Security	Volkswagen Auto Loan Enhanced Trust	ABS-VALET-99.998-AB5-27	92867RAB5	0.420	0.421	1.386	4/30/2014	3/20/2017	13,000,000.00	12,999,768.60	12,999,768.60	99.998220	BOOK
Asset Backed Security	Chase Issuance Trust	ABS-CHAIT-100.00-FM1-27	161571FM1	0.282	0.282	1.583	9/13/2012	8/15/2017	10,000,000.00	10,000,000.00	10,000,000.00	100.000000	BOOK
Asset Backed Security	Harley-Davidson Motorcycle Trust	ABS-HDMOT-99.993-AB4-43	41284AAB4	0.490	0.493	1.910	4/16/2014	4/15/2018	5,000,000.00	4,999,661.50	4,999,661.50	99.993230	BOOK
Asset Backed Security	Chase Issuance Trust	ABS-CHAIT-99.981-GJ7-27	161571GJ7	1.150	1.157	2.270	1/27/2014	1/15/2019	5,000,000.00	4,999,095.50	5,014,650.00	100.293000	USERP
Total				Count 11		0.486	0.489	1.172		86,917,332.65	86,912,892.75	86,965,647.25	100.055587

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		0.050	0.050	0.003	6/30/2014	7/1/2014	131,700,000.00	131,700,000.00	131,700,000.00	100.000000	BOOK
Total				Count 1		0.050	0.050	0.003		131,700,000.00	131,700,000.00	131,700,000.00	100.000000

POOLED INVESTMENTS AT JUNE 30, 2014 - 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	BNP Paribas Finance Inc.	CP-PARFIN-99.814-G15-46	0556N1G15	0.330	0.331	0.003	12/11/2013	7/1/2014	25,000,000.00	24,953,708.33	25,000,000.00	100.000000	SUNGD			
Commercial Paper	Nestle Capital Corp.	CP-NESCOP-99.935-G14-26	64105HG14	0.140	0.140	0.003	1/17/2014	7/1/2014	25,000,000.00	24,983,958.33	25,000,000.00	100.000000	SUNGD			
Commercial Paper	General Electric Capital Corp.	CP-GECC-99.901-KQ5-23	36959JKQ5	0.180	0.180	0.318	4/9/2014	10/24/2014	25,000,000.00	24,975,250.00	24,984,826.39	99.939306	SUNGD			
Commercial Paper	Toyota Motor Credit Corp.	CP-TOYCC-99.882-L77-24	89233HL77	0.200	0.200	0.356	4/9/2014	11/7/2014	25,000,000.00	24,970,555.56	24,979,395.83	99.917583	SUNGD			
Commercial Paper	Coca-Cola Co.	CP-KOPP-99.900-M55-38	19121BM55	0.180	0.180	0.433	5/20/2014	12/5/2014	25,000,000.00	24,975,125.00	24,974,923.61	99.899694	SUNGD			
Total									Count 5	0.206	0.206	0.223	125,000,000.00	124,858,597.22	124,939,145.83	99.951317
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-EB4-07	87019TEB4	0.190	0.190	0.003	12/11/2013	7/1/2014	25,000,000.00	25,000,000.00	25,000,090.23	100.000361	SUNGD			
Negotiable CD	Skandi Enskilda Bank NY	CD-SEBNY-100.00-UJ3-41	83051HUJ3	0.240	0.240	0.003	1/16/2014	7/1/2014	25,000,000.00	25,000,000.00	25,000,124.95	100.000500	SUNGD			
Negotiable CD	Bank of Nova Scotia U.S.	CD-BNSHOU-100.00-LS3-41	06417HLS3	0.210	0.210	0.471	5/23/2014	12/19/2014	25,000,000.00	25,000,000.00	25,009,546.18	100.038185	SUNGD			
Negotiable CD	Rabobank NY	CD-RABONY-100.00-KZ6-41	21684BKZ6	0.240	0.240	0.548	4/4/2014	1/16/2015	25,000,000.00	25,000,000.00	25,001,368.61	100.005474	SUNGD			
Negotiable CD	Toronto Dominion Bank NY	CD-TDNY-100.00-X66-07	89112TX66	0.220	0.220	0.663	2/28/2014	2/27/2015	25,000,000.00	25,000,000.00	24,998,293.27	99.993173	SUNGD			
Total									Count 5	0.220	0.220	0.338	125,000,000.00	125,000,000.00	125,009,423.24	100.007539
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.	MTN-PG-99.589-DU0-82	742718DU0	0.700	0.839	0.126	8/15/2011	8/15/2014	7,000,000.00	6,971,230.00	7,004,200.00	100.060000	SUNGD			
Medium Term Note	John Deere Capital Corporation	FRN-DE-100.00-RX9-05	24422ERX9	0.330	0.330	0.272	10/12/2012	10/8/2014	5,000,000.00	5,000,000.00	5,001,300.00	100.026000	SUNGD			
Medium Term Note	International Business Machines Corp.	MTN-IBM-100.980-GZ8-46	459200GZ8	0.875	0.430	0.337	4/30/2014	10/31/2014	5,000,000.00	5,011,089.79	5,009,900.00	100.198000	SUNGD			
Medium Term Note	Wells Fargo Bank NA	MTN-WFC-99.965-5F7-86	94985H5F7	0.750	0.768	1.050	7/29/2013	7/20/2015	10,000,000.00	9,996,500.00	10,041,500.00	100.415000	SUNGD			
Medium Term Note	PepsiCo Inc.	FRN-PEP-100.00-CH9-05	713448CH9	0.425	0.425	1.080	7/30/2013	7/30/2015	5,000,000.00	5,000,000.00	5,009,800.00	100.196000	SUNGD			
Medium Term Note	General Electric Capital Corp.	FRN-GE-100.00-7E8-43	36962G7E8	0.457	0.457	1.533	1/14/2014	1/14/2016	5,000,000.00	5,000,000.00	5,005,350.00	100.107000	SUNGD			
Medium Term Note	John Deere Capital Corp.	MTN-DE-99.894-RZ4-27	24422ERZ4	0.750	0.786	1.550	1/23/2013	1/22/2016	3,000,000.00	2,996,820.00	3,013,020.00	100.434000	SUNGD			
Medium Term Note	JP Morgan Chase & Co.	MTN-JPM-99.879-JU4-27	46623EJU4	1.125	1.166	1.639	2/26/2013	2/26/2016	5,000,000.00	4,993,950.00	5,023,500.00	100.470000	SUNGD			
Medium Term Note	Wells Fargo Bank NA	FRN-WFC-100.000-2K2-86	94988J2K2	0.380	0.380	1.916	6/10/2014	6/2/2016	10,000,000.00	10,000,000.00	10,003,700.00	100.037000	SUNGD			
Medium Term Note	Johnson & Johnson	FRN-JNJ-100.00-BE3-27	478160BE3	0.299	0.299	2.402	12/5/2013	11/28/2016	5,000,000.00	5,000,000.00	5,004,850.00	100.097000	SUNGD			
Medium Term Note	US Bank N.A.	FRN-USB-100.00-MD2-07	90331HMD2	0.455	0.455	2.567	1/30/2014	1/30/2017	15,000,000.00	15,000,000.00	15,007,350.00	100.049000	SUNGD			
Medium Term Note	Oracle Corp.	MTN-ORCL-99.625-AN5-27	68389XAN5	1.200	1.312	3.230	5/8/2014	10/15/2017	10,000,000.00	9,970,166.67	9,986,600.00	99.866000	SUNGD			
Medium Term Note	International Business Machines Corp.	MTN-IBM-99.542-HK0-41	459200HK0	1.250	1.345	3.519	2/8/2013	2/8/2018	5,000,000.00	4,977,100.00	4,975,550.00	99.511000	SUNGD			
Medium Term Note	Texas Instruments Inc.	MTN-TXN-99.070-AV6-27	882508AV6	1.000	1.193	3.767	5/8/2013	5/1/2018	5,000,000.00	4,953,500.00	4,907,300.00	98.146000	SUNGD			
Medium Term Note	Apple Inc.	MTN-AAPL-98.252-AJ9-27	037833AJ9	1.000	1.461	3.772	6/4/2014	5/3/2018	10,000,000.00	9,833,811.11	9,779,600.00	97.796000	SUNGD			
Medium Term Note	Merck & Co Inc.	MTN-MRK-99.769-AGO-27	58933YAG0	1.300	1.348	3.794	5/20/2013	5/18/2018	5,000,000.00	4,988,450.00	4,950,350.00	99.007000	SUNGD			
Medium Term Note	Cisco Systems Inc.	FRN-CSCO-100.00-AQ5-82	17275RAQ5	0.727	0.727	4.590	3/3/2014	3/1/2019	5,000,000.00	5,000,000.00	5,032,100.00	100.642000	SUNGD			
Total									Count 17	0.749	0.806	2.244	115,000,000.00	114,692,617.57	114,755,970.00	99.787800
Grand Total									2,274,878,140.41	2,273,338,005.39	2,275,261,469.08					



## 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/>