

POOLED INVESTMENTS AT JANUARY 31, 2013 - SUMMARY & STATISTICS

City of San Diego
Office of the City Treasurer



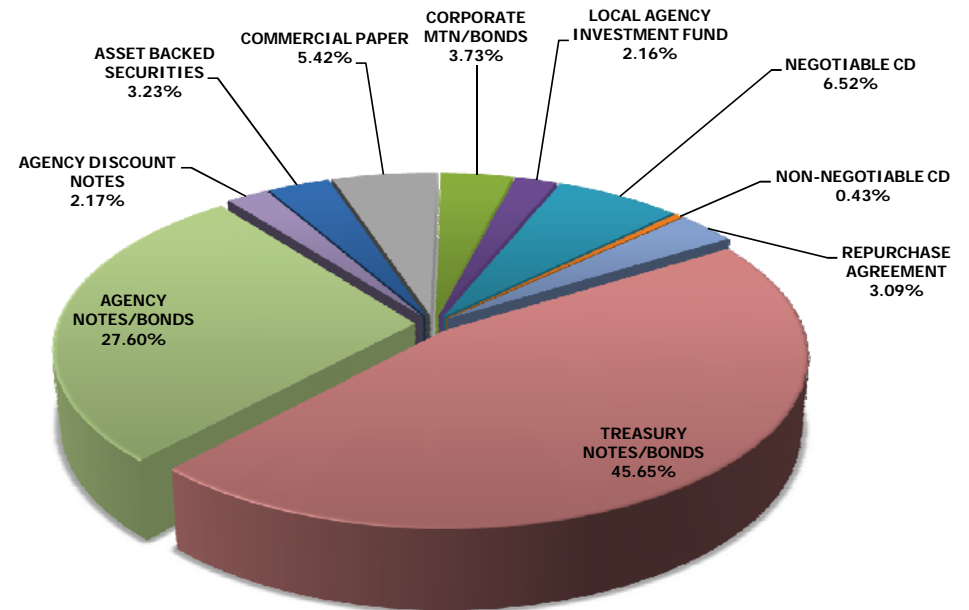
ASSET ALLOCATION

Assets (000's)	Current Par Value	Current Book Value	Market Value	Mkt/Book	Yield to Maturity
ASSET BACKED SECURITIES	74,318	74,317	74,423	100.14%	0.47%
COMMERCIAL PAPER	125,000	124,751	124,861	100.09%	0.30%
CORPORATE MTN/BONDS	85,500	85,665	85,973	100.36%	0.84%
LOCAL AGENCY INVESTMENT FUND	49,604	49,604	49,604	100.00%	0.32%
NEGOTIABLE CD	150,000	150,000	150,051	100.03%	0.36%
NON-NEGOTIABLE CD	10,000	10,000	10,000	100.00%	1.25%
REPURCHASE AGREEMENT	71,000	71,000	71,000	100.00%	0.14%
TREASURY NOTES/BONDS	1,050,000	1,049,734	1,051,383	100.16%	0.46%
AGENCY NOTES/BONDS	635,000	634,747	635,728	100.15%	0.58%
AGENCY DISCOUNT NOTES	50,000	49,911	49,978	100.13%	0.18%
Totals (000's):	2,300,422	2,299,729	2,303,001	100.14%	0.48%

Portfolio Breakdown & Statistics

	Liquidity	Core
Portfolio Size	\$832,259,828	\$1,467,469,187
% of total pool	36.19%	63.81%
Portfolio Duration*	0.34	1.67
Index Duration*	0.35	1.86
% of index	96.93%	90.10%
Weighted Average Days to Maturity	129	722
Earned Income Yield	0.471%	0.596%

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



Pooled Portfolio Composition by Book Value

POOLED INVESTMENTS AT JANUARY 31, 2013 - MATURITY DISTRIBUTION

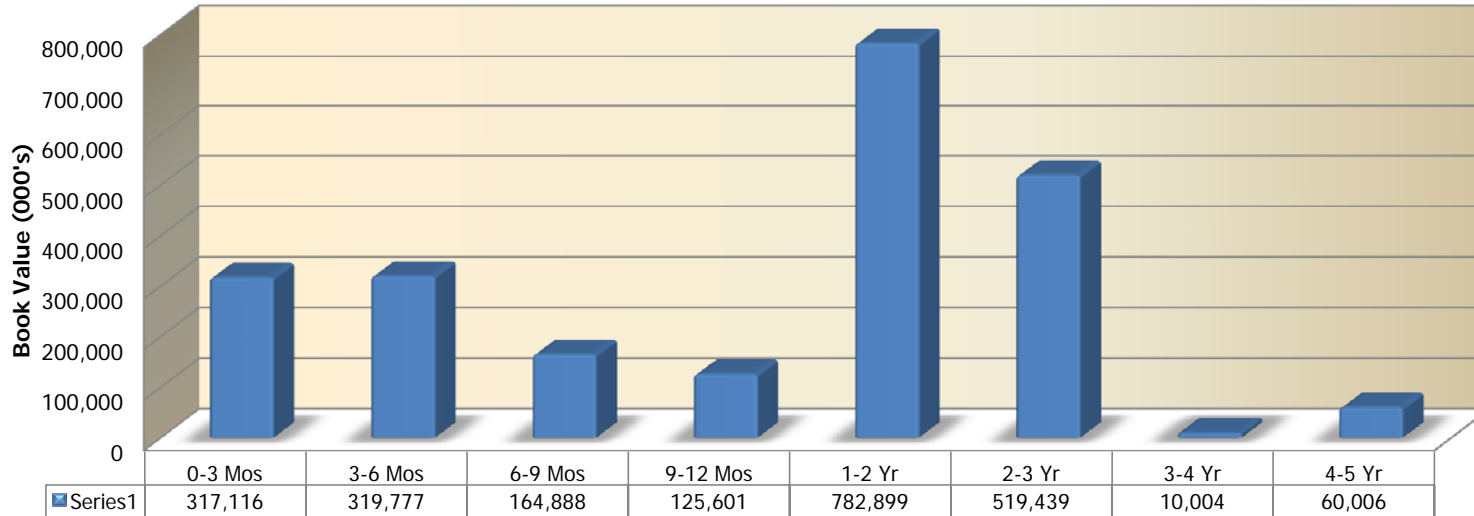
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MATURITY DISTRIBUTION

Current Book Value (000's)	0-3 Mos	3-6 Mos	6-9 Mos	9-12 Mos	1-2 Yr	2-3 Yr	3-4 Yr	4-5 Yr	Totals (000's)
ASSET BACKED SECURITIES					22,318	41,999		10,000	74,317
COMMERCIAL PAPER	24,945	99,806							124,751
CORPORATE MTN/BONDS	16,710		9,966		55,993	2,997			85,665
LOCAL AGENCY INVESTMENT FUND	49,604								49,604
NEGOTIABLE CD		50,000	100,000						150,000
NON-NEGOTIABLE CD	10,000								10,000
REPURCHASE AGREEMENT	71,000								71,000
TREASURY NOTES/BONDS	74,915	25,001	24,937	75,646	549,687	299,549			1,049,734
AGENCY NOTES/BONDS	44,990	144,970	29,985	24,997	154,902	174,894	10,004	50,006	634,747
AGENCY DISCOUNT NOTES	24,953			24,958					49,911
Totals (000's):	317,116	319,777	164,888	125,601	782,899	519,439	10,004	60,006	2,299,729
% of Portfolio	13.79%	13.90%	7.17%	5.46%	34.04%	22.59%	0.44%	2.61%	100.00%

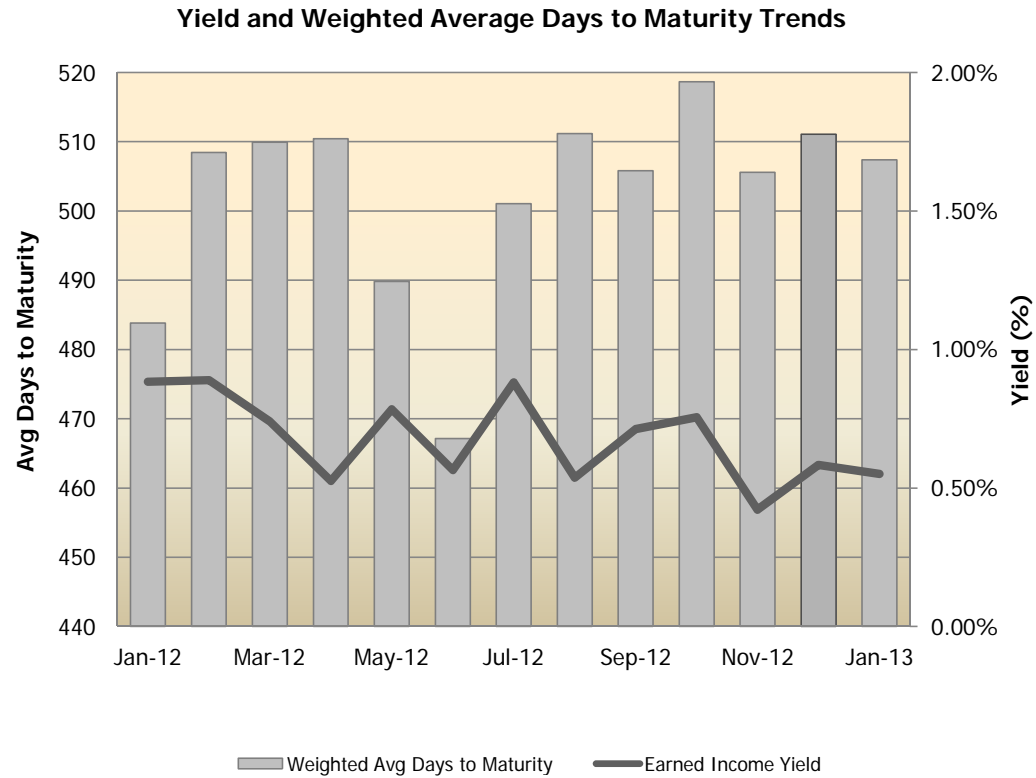
Maturity Distribution
January 31, 2013





PORTFOLIO - EARNED INCOME YIELD

Month	Earned Income Yield	Weighted Avg Days to Maturity
Jan-12	0.88%	483.84
Feb-12	0.89%	508.44
Mar-12	0.74%	509.93
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

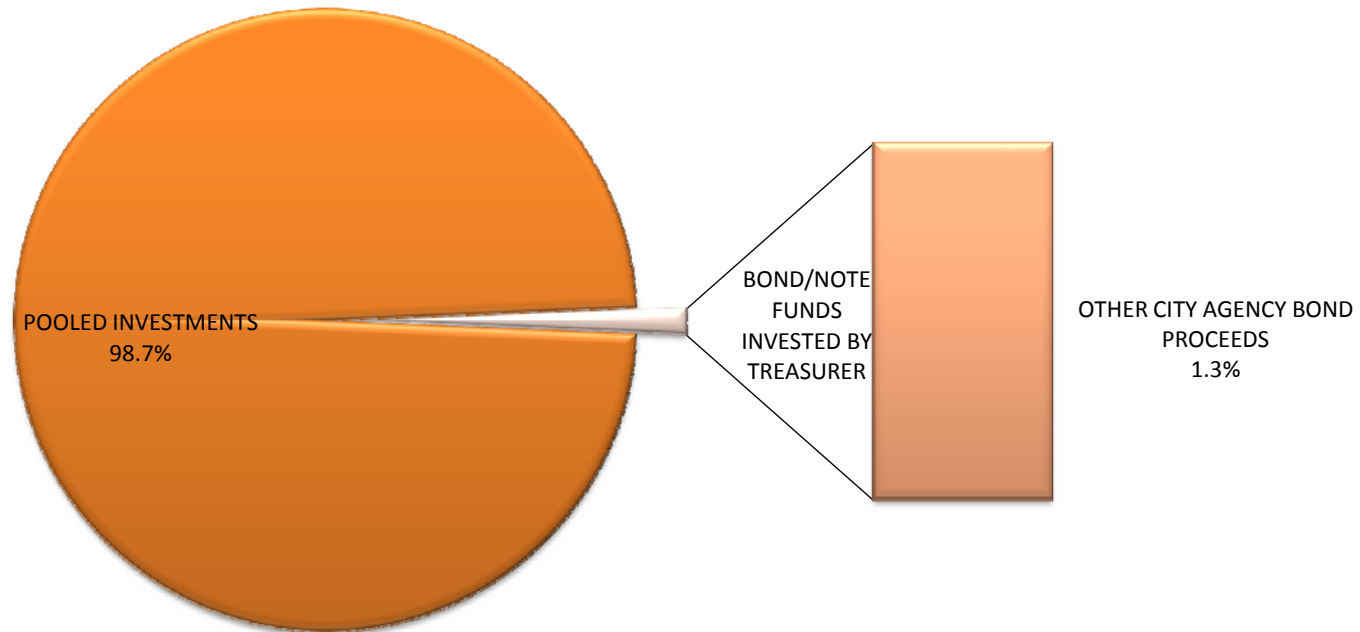


INVESTMENTS AT JANUARY 31, 2013 - SUMMARY BY FUND TYPE



INVESTMENT STATUS SUMMARY BY FUND TYPE

Category	Cost of Invest Held	% of Total	Market Value
POOLED INVESTMENTS:	2,299,729,015.51	98.7%	2,303,000,844.84
BOND/NOTE FUNDS INVESTED BY TREASURER	31,087,273.13	1.3%	31,093,320.46
OTHER CITY AGENCY BOND PROCEEDS	31,087,273.13	1.3%	31,093,320.46
TOTAL INVESTED FUNDS:	2,330,816,288.64	100.0%	2,334,094,165.30



POOLED INVESTMENTS AT JANUARY 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-100.078-MN7-05	912828MN7	1.375	1.348	0.041	8/15/2012	2/15/2013	25,000,000.00	25,003,321.40	25,011,750.00	100.047000	SUNGD
US Treasury Note	US Treasury	TN-99.730-QK9-26	912828QK9	0.625	0.766	0.077	2/29/2012	2/28/2013	25,000,000.00	24,964,964.78	25,009,750.00	100.039000	SUNGD
US Treasury Note	US Treasury	TN-99.367-MT4-43	912828MT4	1.375	1.592	0.118	3/15/2012	3/15/2013	25,000,000.00	24,946,483.65	25,037,000.00	100.148000	SUNGD
US Treasury Note	US Treasury	TN-100.015-QW3-05	912828QW3	0.375	0.367	0.496	1/31/2013	7/31/2013	25,000,000.00	25,000,968.54	25,032,250.00	100.129000	SUNGD
US Treasury Note	US Treasury	TN-99.841-NU0-27	912828NU0	0.750	0.804	0.537	8/16/2010	8/15/2013	10,000,000.00	9,984,154.20	10,033,600.00	100.336000	SUNGD
US Treasury Note	US Treasury	TN-99.687-NU0-05	912828NU0	0.750	0.859	0.537	9/13/2010	8/15/2013	15,000,000.00	14,953,125.00	15,050,400.00	100.336000	SUNGD
US Treasury Note	US Treasury	TN-103.531-JT8-38	912828JT8	2.000	0.300	0.828	11/30/2012	11/30/2013	25,000,000.00	25,423,982.32	25,378,000.00	101.512000	SUNGD
US Treasury Note	US Treasury	TN-100.972-PL8-82	912828PL8	0.750	0.271	0.870	12/1/2011	12/15/2013	25,000,000.00	25,243,164.06	25,126,000.00	100.504000	SUNGD
US Treasury Note	US Treasury	TN-99.914-SB7-25	912828SB7	0.250	0.294	0.999	2/22/2012	1/31/2014	25,000,000.00	24,978,515.63	25,019,500.00	100.078000	SUNGD
US Treasury Note	US Treasury	TN-100.199-QH6-07	912828QH6	1.250	1.181	1.030	3/1/2011	2/15/2014	25,000,000.00	25,049,804.69	25,276,250.00	101.105000	SUNGD
US Treasury Note	US Treasury	TN-99.980-PZ7-43	912828PZ7	1.250	1.257	1.113	4/1/2011	3/15/2014	20,000,000.00	19,996,093.75	20,236,000.00	101.180000	SUNGD
US Treasury Note	US Treasury	TN-99.835-SL5-82	912828SL5	0.250	0.333	1.165	4/2/2012	3/31/2014	25,000,000.00	24,958,984.37	25,016,500.00	100.066000	SUNGD
US Treasury Note	US Treasury	TN-99.824-QC7-43	912828QC7	1.250	1.310	1.196	4/15/2011	4/15/2014	25,000,000.00	24,956,013.75	25,313,500.00	101.254000	USERP
US Treasury Note	US Treasury	TN-99.976-SR2-26	912828SR2	0.250	0.262	1.248	5/1/2012	4/30/2014	25,000,000.00	24,994,140.62	25,015,750.00	100.063000	SUNGD
US Treasury Note	US Treasury	TN-99.984-SW1-82	912828SW1	0.250	0.258	1.331	6/1/2012	5/31/2014	25,000,000.00	24,996,093.75	25,013,750.00	100.055000	SUNGD
US Treasury Note	US Treasury	TN-99.882-TA8-82	912828TA8	0.250	0.309	1.415	7/2/2012	6/30/2014	30,000,000.00	29,964,843.75	30,014,100.00	100.047000	SUNGD
US Treasury Note	US Treasury	TN-99.945-QU7-26	912828QU7	0.625	0.643	1.451	7/15/2011	7/15/2014	25,000,000.00	24,986,328.13	25,147,500.00	100.590000	SUNGD
US Treasury Note	US Treasury	TN-99.804-TF7-27	912828TF7	0.125	0.223	1.499	7/31/2012	7/31/2014	25,000,000.00	24,951,171.88	24,964,750.00	99.859000	SUNGD
US Treasury Note	US Treasury	TN-100.511-RB8-43	912828RB8	0.500	0.326	1.531	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	1.580	9/4/2012	8/31/2014	25,000,000.00	25,002,643.73	25,007,750.00	100.031000	SUNGD
US Treasury Note	US Treasury	TN-100.027-TQ3-26	912828TQ3	0.250	0.236	1.663	10/1/2012	9/30/2014	25,000,000.00	25,007,007.64	25,004,750.00	100.019000	SUNGD
US Treasury Note	US Treasury	TN-99.866-RL6-07	912828RL6	0.500	0.545	1.698	10/17/2011	10/15/2014	25,000,000.00	24,966,628.00	25,110,250.00	100.441000	SUNGD
US Treasury Note	US Treasury	TN-99.937-TU4-27	912828TU4	0.250	0.281	1.746	11/1/2012	10/31/2014	25,000,000.00	24,984,547.65	25,004,000.00	100.016000	SUNGD
US Treasury Note	US Treasury	TN-99.972-RQ5-07	912828RQ5	0.375	0.384	1.783	11/15/2011	11/15/2014	25,000,000.00	24,993,164.06	25,058,500.00	100.234000	SUNGD
US Treasury Note	US Treasury	TN-100.00-Z38-38	912828TZ3	0.250	0.250	1.830	12/3/2012	11/30/2014	25,000,000.00	25,000,515.11	24,999,000.00	99.996000	SUNGD
US Treasury Note	US Treasury	TN-99.988-RV4-86	912828RV4	0.250	0.256	1.868	12/1/2012	12/15/2014	25,000,000.00	24,997,070.31	24,996,000.00	99.984000	SUNGD
US Treasury Note	US Treasury	TN-99.765-UDO-38	912828UD0	0.125	0.243	1.915	1/2/2013	12/31/2014	75,000,000.00	74,824,736.71	74,806,500.00	99.742000	SUNGD
US Treasury Note	US Treasury	TN-99.750-UDO-25	912828UD0	0.125	0.255	1.915	1/25/2013	12/31/2014	25,000,000.00	24,939,658.15	24,935,500.00	99.742000	SUNGD
US Treasury Note	US Treasury	TN-99.957-RZ5-43	912828RZ5	0.250	0.271	1.952	12/10/2012	1/15/2015	25,000,000.00	24,989,257.81	24,990,250.00	99.961000	SUNGD
US Treasury Note	US Treasury	TN-99.660-SK7-82	912828SK7	0.375	0.491	2.113	4/2/2012	3/15/2015	25,000,000.00	24,915,039.06	25,045,000.00	100.180000	SUNGD
US Treasury Note	US Treasury	TN-99.992-SP6-82	912828SP6	0.375	0.378	2.196	5/1/2012	4/15/2015	25,000,000.00	24,998,046.87	25,039,000.00	100.156000	SUNGD
US Treasury Note	US Treasury	TN-99.699-SU5-43	912828SU5	0.250	0.352	2.283	6/1/2012	5/15/2015	25,000,000.00	24,924,804.69	24,964,750.00	99.859000	SUNGD
US Treasury Note	US Treasury	TN-99.898-SZ4-27	912828SZ4	0.375	0.410	2.363	7/2/2012	6/15/2015	25,000,000.00	24,974,609.37	25,031,250.00	100.125000	SUNGD
US Treasury Note	US Treasury	TN-99.812-TD2-26	912828TD2	0.250	0.314	2.449	7/31/2012	7/15/2015	25,000,000.00	24,953,125.00	24,949,250.00	99.797000	SUNGD
US Treasury Note	US Treasury	TN-99.816-TK6-26	912828TK6	0.250	0.313	2.530	9/4/2012	8/15/2015	25,000,000.00	24,957,498.30	24,937,500.00	99.750000	SUNGD
US Treasury Note	US Treasury	TN-99.820-TP5-82	912828TP5	0.250	0.311	2.613	10/1/2012	9/15/2015	25,000,000.00	24,957,840.55	24,927,750.00	99.711000	SUNGD
US Treasury Note	US Treasury	TN-99.589-TT7-43	912828TT7	0.250	0.390	2.696	11/1/2012	10/15/2015	25,000,000.00	24,900,379.88	24,920,000.00	99.680000	SUNGD
US Treasury Note	US Treasury	TN-100.144-TX8-43	912828TX8	0.375	0.326	2.775	12/3/2012	11/15/2015	25,000,000.00	25,040,794.41	24,998,000.00	99.992000	SUNGD
US Treasury Note	US Treasury	TN-99.714-UC2-43	912828UC2	0.250	0.347	2.863	1/2/2013	12/15/2015	25,000,000.00	24,931,801.60	24,898,500.00	99.594000	SUNGD
US Treasury Note	US Treasury	TN-100.011-UG3-26	912828UG3	0.375	0.371	2.942	1/15/2013	1/15/2016	30,000,000.00	30,003,515.63	29,974,200.00	99.914000	SUNGD
US Treasury Note	US Treasury	TN-99.945-UG3-86	912828UG3	0.375	0.394	2.942	1/25/2013	1/15/2016	20,000,000.00	19,991,134.32	19,982,800.00	99.914000	SUNGD
Total	Count	41		0.475	0.465	1.655			1,050,000,000.00	1,049,733,902.81	1,051,383,350.00	100.131748	

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 Farm Credit Bank	FFCB-99.737-BV4-07	31331JBV4	1.750	1.836	0.057	8/21/2012	2/21/2013	20,000,000.00	19,991,457.72	20,016,800.00	100.084000	SUNGD
Agency Note	Federal Home Loan Bank	FHLB-99.987-W49-86	313378W49	0.240	0.253	0.194	10/12/2012	4/12/2013	25,000,000.00	24,998,382.63	25,005,000.00	100.020000	SUNGD
Agency Note	Federal Home Loan Bank	FHLB-99.995-DV8-27	313379DV8	0.230	0.235	0.268	5/9/2012	5/9/2013	25,000,000.00	24,998,750.00	25,006,000.00	100.024000	SUNGD
Agency Note	Federal Farm Credit Bank	FFCB-99.977-SH2-38	3133EASH2	0.220	0.243	0.339	6/4/2012	6/4/2013	25,000,000.00	24,994,250.00	25,006,750.00	100.027000	SUNGD
Agency Note	NCUA Guaranteed	NCUAGT-FRN-100.00-AA9-07	62889KAA9	0.226	0.226	0.033	6/16/2011	6/12/2013	20,000,000.00	20,000,000.00	20,000,000.00	100.000000	BOOK

POOLED INVESTMENTS AT JANUARY 31, 2013 - PORTFOLIO POSITION DETAIL

Agency Note	Federal Farm Credit Bank	FFCB-99.688-PK3-41	31331JKP3	1.375	1.477	0.397	12/25/2012	6/25/2013	25,000,000.00	24,987,403.73	25,131,500.00	100.526000	SUNGD
Agency Note	Federal Home Loan Bank	FHLB-99.976-Y78-43	313379Y78	0.240	0.263	0.405	6/28/2012	6/28/2013	25,000,000.00	24,994,152.00	25,010,250.00	100.041000	SUNGD
Agency Note	Federal Home Loan Bank	FHLB-99.981-YB7-26	313380YB7	0.170	0.195	0.457	10/17/2012	7/17/2013	25,000,000.00	24,995,375.00	25,003,500.00	100.014000	SUNGD
Agency Note	Federal Home Loan Mortgage Corporation	FHLMC-99.978-3H3-07	3134G2H3	0.500	0.511	0.704	10/20/2011	10/15/2013	15,000,000.00	14,996,700.00	15,033,750.00	100.225000	SUNGD
Agency Note	Federal Home Loan Bank	FHLB-99.915-6A8-46	3133816A8	0.125	0.212	0.733	11/7/2012	10/25/2013	15,000,000.00	14,987,980.00	14,994,000.00	99.960000	SUNGD
Agency Note	Federal Home Loan Bank	FHLB-99.987-NB7-27	313381NB7	0.180	0.193	0.919	1/2/2013	1/2/2014	25,000,000.00	24,996,750.00	25,000,000.00	100.000000	SUNGD
Agency Note	Federal Home Loan Mortgage Corporation	FHLMC-OT0213-100.00-MHO-27	3134G3MH0	0.450	0.450	1.052	2/21/2012	2/21/2014	20,000,000.00	20,000,000.00	20,003,800.00	100.019000	SUNGD
Agency Note	Federal Farm Credit Bank	FFCB-99.803-AH3-07	31331KAH3	1.125	1.190	1.064	1/19/2011	2/27/2014	25,000,000.00	24,950,750.00	25,249,750.00	100.999000	SUNGD
Agency Note	Intl Bank of Reconstruction & Development	IBRD-OT0413-100.00-KX1-82	45905UKX1	0.550	0.550	1.229	4/25/2012	4/25/2014	25,000,000.00	25,000,000.00	25,025,000.00	100.100000	SUNGD
Agency Note	Federal Home Loan Bank	FHLB-OT0613-100.00-DQ5-82	313381DQ5	0.300	0.300	1.339	12/4/2012	6/4/2014	25,000,000.00	25,000,000.00	25,012,500.00	100.050000	SUNGD
Agency Note	Intl Bank of Reconstruction & Development	IBRD-OT0613-100.00-LC6-86	459058CS0	0.550	0.550	1.343	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	1.557	7/5/2011	8/27/2014	25,000,000.00	24,967,000.00	25,307,000.00	101.228000	SUNGD
Agency Note	Federal Farm Credit Bank	FFCB-99.936-2X1-26	3133EC2X1	0.270	0.302	1.796	11/19/2012	11/19/2014	25,000,000.00	24,984,050.00	24,991,000.00	99.964000	SUNGD
Agency Note	Federal Home Loan Mortgage Corporation	FHLMC-OT0214-100.00-MR8-43	3134G3MR8	0.550	0.550	2.020	2/13/2012	2/13/2015	20,000,000.00	20,000,000.00	20,067,000.00	100.335000	SUNGD
Agency Note	Federal Home Loan Mortgage Corporation	FHLMC-OT0214-100.290-MR8-82	3134G3MR8	0.550	0.418	2.020	11/30/2012	2/13/2015	10,000,000.00	10,045,347.22	10,033,500.00	100.335000	SUNGD
Agency Note	Federal Home Loan Bank	FHLB-99.911-YP4-38	313381YP4	0.250	0.293	2.047	1/25/2013	2/20/2015	25,000,000.00	24,977,750.00	24,961,500.00	99.846000	SUNGD
Agency Note	Federal National Mortgage Association	FNMA-OT0214-99.875-HN6-27	3135G0HN6	0.550	0.592	2.059	2/27/2012	2/27/2015	20,000,000.00	19,975,000.00	20,069,600.00	100.348000	SUNGD
Agency Note	Federal National Mortgage Association	FNMA-QC0313-100.00-JB0-43	3135G0JB0	0.700	0.700	2.099	3/13/2012	3/13/2015	10,000,000.00	10,000,000.00	10,005,100.00	100.051000	SUNGD
Agency Note	Federal National Mortgage Association	FNMA-OT0413-100.00-KD4-07	3135G0KD4	0.750	0.750	2.212	4/24/2012	4/24/2015	10,000,000.00	10,000,000.00	10,008,900.00	100.089000	SUNGD
Agency Note	Federal Farm Credit Bank	FFCB-99.692-RQ3-07	3133EARQ3	0.500	0.601	2.382	5/23/2012	6/23/2015	15,000,000.00	14,953,800.00	15,048,300.00	100.322000	SUNGD
Agency Note	Federal Home Loan Mortgage Corporation	FHLMC-OT0513-100.00-V23-26	3134G3V23	0.530	0.530	2.783	11/20/2012	11/20/2015	10,000,000.00	10,000,000.00	10,010,600.00	100.106000	SUNGD
Agency Note	Federal Home Loan Mortgage Corporation	FHLMC-OT1113-100.00-Y20-27	3134G3Y20	0.500	0.500	2.804	11/27/2012	11/27/2015	10,000,000.00	10,000,000.00	10,005,700.00	100.057000	SUNGD
Agency Note	Federal National Mortgage Association	FNMA-99.767-SB0-82	3135G0SB0	0.375	0.451	2.875	11/16/2012	12/21/2015	25,000,000.00	24,941,750.00	24,946,750.00	99.787000	SUNGD
Agency Note	Federal National Mortgage Association	FNMA-QC0713-100.00-TS2-07	3135G0TS2	0.500	0.500	2.937	1/17/2013	1/15/2016	10,000,000.00	10,000,277.78	9,989,000.00	99.890000	SUNGD
Agency Note	Federal Home Loan Mortgage Corporation	FHLMC-OT0115-100.00-4B3-46	3134G34B3	0.500	0.500	2.973	1/28/2013	1/28/2016	10,000,000.00	10,000,000.00	9,990,700.00	99.907000	SUNGD
Agency Note	Federal Home Loan Mortgage Corporation	FHLMC-QC0413-100.00-P38-43	3134G3P38	0.750	0.750	3.626	10/24/2012	10/5/2016	10,000,000.00	10,003,958.33	10,005,900.00	100.059000	SUNGD
Agency Note	Federal Home Loan Mortgage Corporation	FHLMC-QC0213-100.00-A42-46	3134G3A42	1.000	1.000	4.426	9/6/2012	8/14/2017	10,000,000.00	10,006,111.11	9,990,000.00	99.900000	SUNGD
Agency Note	Federal National Mortgage Association	FNMA-MC0413-100.00-QL0-27	3135G0QL0	1.000	1.000	4.620	10/24/2012	10/24/2017	10,000,000.00	10,000,000.00	9,956,100.00	99.561000	SUNGD
Agency Note	Federal National Mortgage Association	FNMA-ST1213-100.00-7A3-48	3136G07A3	0.700	0.700	4.789	12/13/2012	12/13/2017	10,000,000.00	10,000,000.00	9,941,400.00	99.414000	SUNGD
Agency Note	Federal National Mortgage Association	FNMA-QC0613-100.00-TD5-82	3135G0TD5	1.000	1.000	4.798	12/31/2012	12/28/2017	10,000,000.00	10,000,000.00	9,939,800.00	99.398000	SUNGD
Agency Note	Federal Home Loan Mortgage Corporation	FHLMC-QC0413-100.00-4V9-46	3134G34V9	1.070	1.070	4.876	1/29/2013	1/29/2018	10,000,000.00	10,000,000.00	9,961,700.00	99.617000	SUNGD
Total				Count 36	0.554	0.578	1.570			635,000,000.00	634,746,995.52	635,728,150.00	100.114669

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-99.812-ES6-05	313397ES6	0.190	0.190	0.225	5/2/2012	4/23/2013	25,000,000.00	24,953,027.78	24,997,750.00	99.991000	SUNGD
Agency Discount Note	Federal Farm Credit Bank	FFCB-DN-99.833-PM4-43	313313PM4	0.175	0.175	0.802	12/12/2012	11/20/2013	25,000,000.00	24,958,315.97	24,979,750.00	99.919000	SUNGD
Total				Count 2	0.182	0.183	0.514		50,000,000.00	49,911,343.75	49,977,500.00	99.955000	

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		0.320	0.320	0.003	3/31/2003	2/1/2013	49,603,705.57	49,603,705.57	49,603,705.57	100.000000	BOOK
Total				Count 1	0.320	0.320	0.003		49,603,705.57	49,603,705.57	49,603,705.57	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	0.870	4/18/2012	10/15/2014	7,766,240.22	7,765,650.72	7,775,016.07	100.113000	USERP
Asset Backed Security	Honda Auto Receivables Owners Trust	ABS-HAROT-99.999-AB2-26	43813EAB2	0.560	0.560	0.912	4/25/2012	11/17/2014	14,551,929.60	14,551,872.60	14,569,100.88	100.118000	USERP
Asset Backed Security	Honda Auto Receivables Owners Trust	ABS-HAROT-99.992-AB6-27	43813CAB6	0.400	0.405	1.131	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	1.201	6/18/2012	6/15/2015	10,000,000.00	10,000,000.00	10,052,600.00	100.526000	USERP
Asset Backed Security	Chase Issuance Trust	ABS-CHAIT-100.00-EZ3-27	161571EZ3	0.326	0.326	1.453	12/28/2011	12/15/2015	25,000,000.00	25,000,000.00	25,026,750.00	100.107000	USERP

POOLED INVESTMENTS AT JANUARY 31, 2013 - PORTFOLIO POSITION DETAIL

Asset Backed Security	Chase Issuance Trust	ABS-CHAIT-100.00-FM1-27	161571FM1	0.336	0.336	2.282	9/13/2012	8/15/2017	10,000,000.00	10,000,000.00	10,000,000.00	100.000000	BOOK
		Total	Count 6	0.468	0.469	1.333			74,318,169.82	74,317,010.92	74,422,954.55	100.140995	
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		0.140	0.140	0.003	1/31/2013	2/1/2013	71,000,000.00	71,000,000.00	71,000,000.00	100.000000	BOOK
		Total	Count 1	0.140	0.140	0.003			71,000,000.00	71,000,000.00	71,000,000.00	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	General Electric Capital Corp.	CP-GECC-99.780-QV2-23	36959HQV2	0.320	0.321	0.156	7/25/2012	3/29/2013	25,000,000.00	24,945,111.11	24,992,611.11	99.970444	SUNGD
COMMERCIAL PAPER ACT/360	Toyota Motor Credit Corp.	CP-TOYCC-99.670-SQ0-24	89233GSQ0	0.440	0.441	0.309	8/27/2012	5/24/2013	25,000,000.00	24,917,500.00	24,976,666.67	99.906667	SUNGD
COMMERCIAL PAPER ACT/360	Nestle Capital Corp.	CP-NESCPP-99.805-TM6-26	64105GTM6	0.260	0.261	0.386	9/25/2012	6/21/2013	25,000,000.00	24,951,430.56	24,965,972.22	99.863889	SUNGD
COMMERCIAL PAPER ACT/360	Toyota Motor Credit Corp.	CP-TOYCC-99.830-TS5-24	89233GTS5	0.290	0.290	0.400	11/27/2012	6/26/2013	25,000,000.00	24,957,506.94	24,964,756.94	99.859028	SUNGD
COMMERCIAL PAPER ACT/360	Coca-Cola Co.	CP-KOPP-99.917-UA7-05	19121AU7	0.170	0.170	0.438	1/17/2013	7/10/2013	25,000,000.00	24,979,458.33	24,961,354.17	99.845417	SUNGD
		Total	Count 5	0.296	0.297	0.338			125,000,000.00	124,751,006.94	124,861,361.11	99.889089	
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	0.424	10/4/2012	7/5/2013	25,000,000.00	25,000,000.00	25,011,808.05	100.047232	SUNGD
Negotiable CD	Bank of Nova Scotia Houston	CD-BNSHOU-100.00-KS8-26	06417FKS8	0.240	0.240	0.433	1/8/2013	7/8/2013	25,000,000.00	25,000,000.00	25,004,381.68	100.017527	SUNGD
Negotiable CD	Toronto Dominion NY	CD-TDNY-100.00-3R4-41	89112X3R4	0.400	0.400	0.578	8/31/2012	8/30/2013	25,000,000.00	25,000,000.00	25,007,224.38	100.028898	SUNGD
Negotiable CD	Swedbank NY	CD-SWEDBK-100.00-UC0-07	87019UC0	0.445	0.445	0.613	12/7/2012	9/12/2013	25,000,000.00	25,000,000.00	25,014,708.73	100.058835	SUNGD
Negotiable CD	Skandi Enskilda Bank NY	CD-SEBNY-100.00-EZ5-43	83051HEZ5	0.450	0.450	0.654	12/24/2012	9/27/2013	25,000,000.00	25,000,000.00	25,016,531.22	100.066125	SUNGD
Negotiable CD	Rabobank NY	CD-RABONY-100.00-CE2-41	21684BCE2	0.330	0.330	0.693	1/4/2013	10/11/2013	25,000,000.00	25,000,000.00	24,996,479.55	99.985918	SUNGD
		Total	Count 6	0.363	0.363	0.566			150,000,000.00	150,000,000.00	150,051,133.61	100.034089	
NON-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
Non-Negotiable CDs	Borrego Springs Bank CDARS	NNCD-CDARS-100.00-02		1.258	1.258	0.038	2/16/2012	2/14/2013	10,000,000.00	10,000,000.00	10,000,000.00	100.000000	USERP
		Total	Count 1	1.258	1.258	0.038			10,000,000.00	10,000,000.00	10,000,000.00	100.000000	
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	PepsiCo Inc.	MTN-PEP-104.191-BG2-86	713448BG2	4.650	0.305	0.041	2/27/2012	2/15/2013	5,000,000.00	5,209,550.00	5,006,500.00	100.130000	SUNGD
Medium Term Note	Metropolitan Life Insurance	FRN-MET-100.00-AJ1-26	59157BAJ1	0.556	0.556	0.170	4/3/2012	4/3/2013	11,500,000.00	11,500,000.00	11,502,300.00	100.020000	SUNGD
Medium Term Note	Wal-Mart Stores Inc.	MTN-WMT-99.657-CW1-07	931142CW1	0.750	0.866	0.731	10/25/2010	10/25/2013	10,000,000.00	9,965,700.00	10,025,900.00	100.259000	SUNGD
Medium Term Note	Procter & Gamble Co.	FRN-PG-100.00-DZ9-82	742718DZ9	0.210	0.210	0.039	8/14/2012	2/14/2014	5,000,000.00	5,000,000.00	4,996,600.00	99.932000	SUNGD
Medium Term Note	Wal-Mart Stores Inc.	MTN-WMT-99.73-DA8-43	931142DA8	1.625	1.718	1.193	4/18/2011	4/15/2014	3,000,000.00	2,991,900.00	3,045,900.00	101.530000	SUNGD
Medium Term Note	General Electric Capital Corp.	FRN-GE-100.00-5X8-43	36962G5X8	1.002	1.002	1.223	4/27/2012	4/24/2014	10,000,000.00	10,000,000.00	10,079,300.00	100.793000	SUNGD
Medium Term Note	Colgate-Palmolive Company	MTN-CL-99.854-DT4-82	19416QDT4	1.250	1.300	1.241	5/4/2011	5/1/2014	4,000,000.00	3,994,160.00	4,043,480.00	101.087000	SUNGD
Medium Term Note	Johnson & Johnson	MTN-JNJ-99.883-AX2-27	478160AX2	1.200	1.240	1.280	5/20/2011	5/15/2014	10,000,000.00	9,988,300.00	10,113,400.00	101.134000	SUNGD
Medium Term Note	Google Inc.	MTN-GOOG-99.977-AA0-43	38259PAA0	1.250	1.258	1.291	5/19/2011	5/19/2014	7,000,000.00	6,998,390.00	7,081,830.00	101.169000	SUNGD
Medium Term Note	Procter & Gamble Co.	MTN-PG-99.589-DU0-82	742718DU0	0.700	0.839	1.528	8/15/2011	8/15/2014	7,000,000.00	6,971,230.00	7,041,580.00	100.594000	SUNGD
Medium Term Note	John Deere Capital Corporation	FRN-DE-100.00-RX9-05	24422ERX9	0.405	0.405	1.680	10/12/2012	10/8/2014	5,000,000.00	5,000,000.00	5,002,050.00	100.041000	SUNGD
Medium Term Note	International Business Machines Corp.	MTN-IBM-100.980-GZ8-46	459200GZ8	0.875	0.432	1.737	8/9/2012	10/31/2014	5,000,000.00	5,049,000.00	5,036,700.00	100.734000	SUNGD
Medium Term Note	John Deere Capital Corp.	MTN-DE-99.894-RZ4-27	24422ERZ4	0.750	0.786	2.947	1/23/2013	1/22/2016	3,000,000.00	2,996,820.00	2,997,150.00	99.905000	SUNGD
		Total	Count 13	1.089	0.836	1.038			85,500,000.00	85,665,050.00	85,972,690.00	100.552854	
Grand Total									2,300,421,875.39	2,299,729,015.51	2,303,000,844.84		



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/>