

POOLED INVESTMENTS AT OCTOBER 31, 2013 - SUMMARY & STATISTICS



**ASSET ALLOCATION**

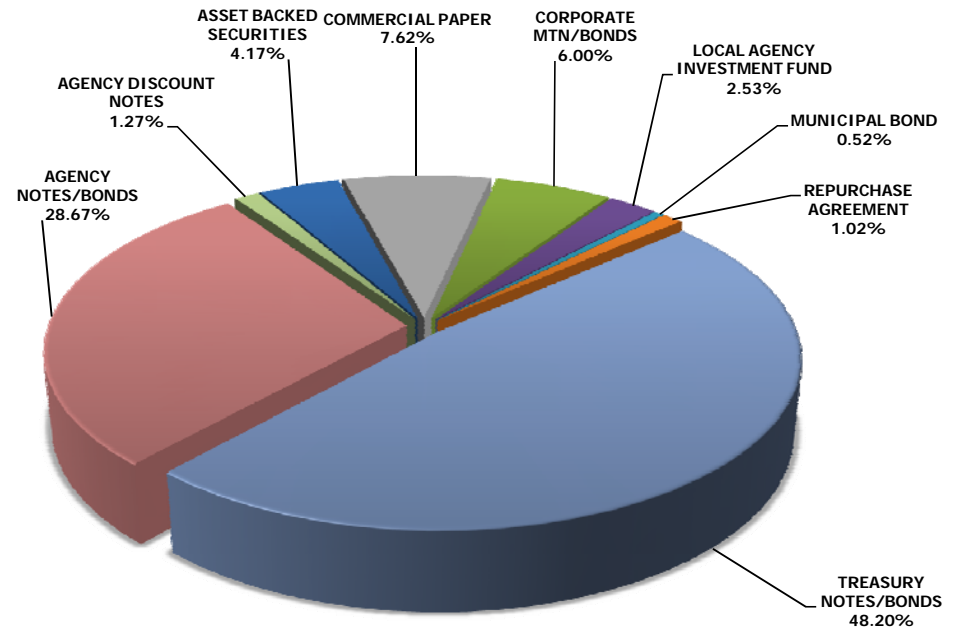
Assets (000's)	Current Par Value	Current Book Value	Market Value	Mkt/Book	Yield to Maturity
ASSET BACKED SECURITIES	81,928	81,924	81,956	100.04%	0.41%
COMMERCIAL PAPER	150,000	149,787	149,860	100.05%	0.21%
CORPORATE MTN/BONDS	117,594	117,882	117,746	99.88%	0.81%
LOCAL AGENCY INVESTMENT FUND	49,701	49,701	49,701	100.00%	0.26%
MUNICIPAL BOND	10,000	10,148	10,116	99.69%	0.23%
REPURCHASE AGREEMENT	20,199	20,199	20,199	100.00%	0.09%
TREASURY NOTES/BONDS	948,000	947,226	948,793	100.17%	0.37%
AGENCY NOTES/BONDS	563,700	563,421	563,663	100.04%	0.48%
AGENCY DISCOUNT NOTES	25,000	24,958	25,000	100.17%	0.18%
<b>Totals (000's):</b>	<b>1,966,121</b>	<b>1,965,246</b>	<b>1,967,035</b>	<b>100.09%</b>	<b>0.40%</b>

**Portfolio Breakdown & Statistics**

	Liquidity	Core
Portfolio Size	\$680,475,763	\$1,284,769,894
% of total pool	34.63%	65.37%
Portfolio Duration*	0.36	1.64
Index Duration*	0.38	1.89
% of index	94.97%	86.83%
Weighted Average Days to Maturity	134	695
Earned Income Yield	0.299%	0.580%

\* 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 1.706.



Pooled Portfolio Composition by Book Value

POOLED INVESTMENTS AT OCTOBER 31, 2013 - MATURITY DISTRIBUTION

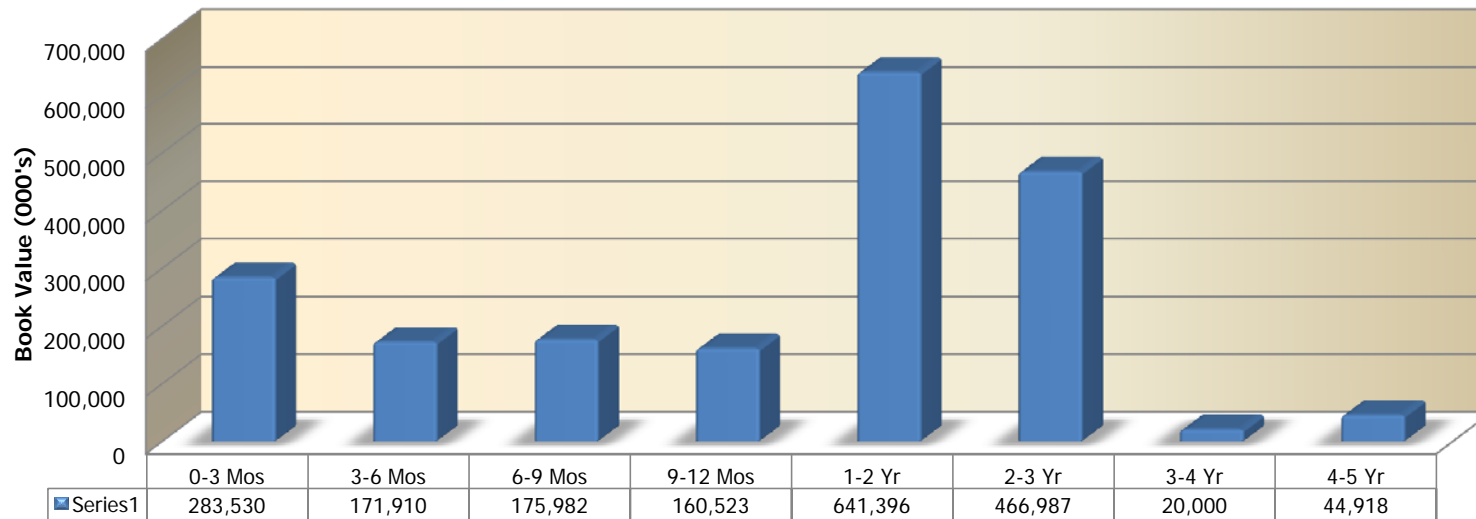
City of San Diego  
Office of the City Treasurer



**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				527	26,947	44,450	10,000		81,924
COMMERCIAL PAPER	74,908		74,879						149,787
CORPORATE MTN/BONDS	15,018	26,956	20,981	17,020	14,997	7,991		14,919	117,882
LOCAL AGENCY INVESTMENT FUND	49,701								49,701
MUNICIPAL BOND			10,148						10,148
REPURCHASE AGREEMENT	20,199								20,199
TREASURY NOTES/BONDS	50,054		49,974	98,008	474,517	274,673			947,226
AGENCY NOTES/BONDS	48,692	144,953	20,000	44,967	124,935	139,874	10,000	29,999	563,421
AGENCY DISCOUNT NOTES	24,958								24,958
<b>Totals (000's):</b>	<b>283,530</b>	<b>171,910</b>	<b>175,982</b>	<b>160,523</b>	<b>641,396</b>	<b>466,987</b>	<b>20,000</b>	<b>44,918</b>	<b>1,965,246</b>
<b>% of Portfolio</b>	<b>14.43%</b>	<b>8.75%</b>	<b>8.95%</b>	<b>8.17%</b>	<b>32.64%</b>	<b>23.76%</b>	<b>1.02%</b>	<b>2.29%</b>	<b>100.00%</b>

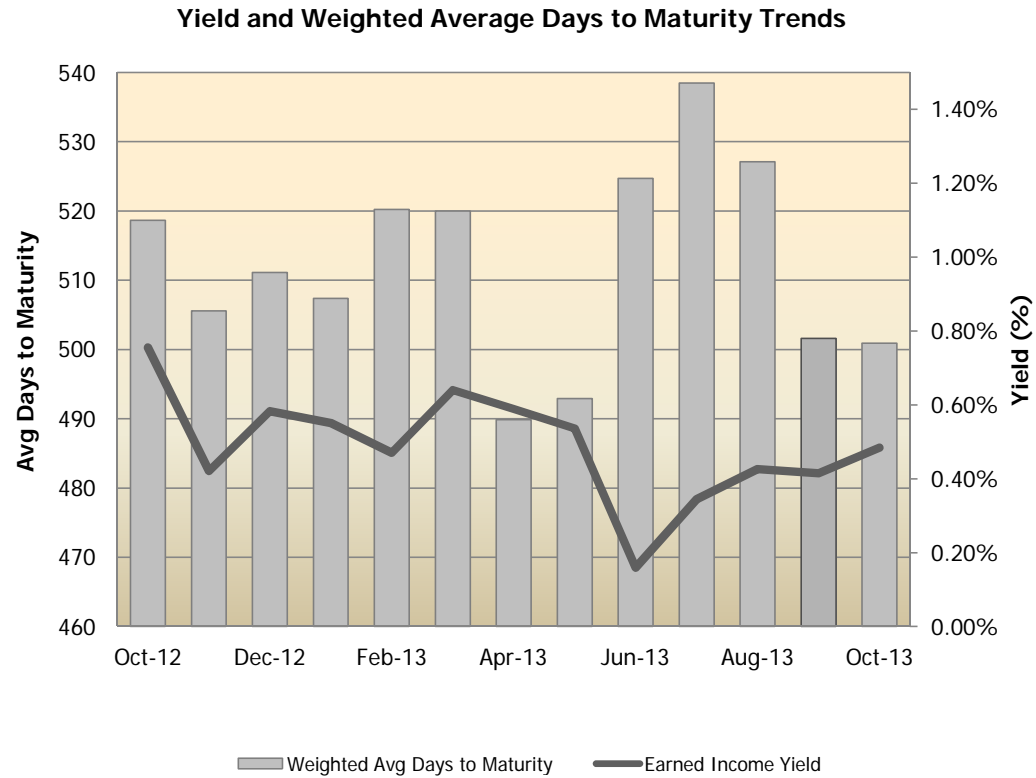
Maturity Distribution  
October 31, 2013





**PORTFOLIO - EARNED INCOME YIELD**

Month	Earned Income Yield	Weighted Avg Days to Maturity
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
Oct-13	0.48%	500.89



INVESTMENTS AT OCTOBER 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
<b>POOLED INVESTMENTS:</b>	<b>1,965,245,657.86</b>	<b>98.54%</b>	<b>1,967,034,699.56</b>
<b>BOND/NOTE FUNDS INVESTED BY TREASURER</b>	<b>29,094,317.82</b>	<b>1.46%</b>	<b>29,103,761.72</b>
CIVICSD/CCDC Parking Rev 2003B	4,223,661.10	0.21%	4,225,217.08
CIVICSD/CCDC Parking Rev Bonds	581,356.24	0.03%	581,487.84
CIVICSD/CCDC 2006A	24,289,300.48	1.22%	24,297,056.80
<b>TOTAL INVESTED FUNDS:</b>	<b>1,994,339,975.68</b>	<b>100.00%</b>	<b>1,996,138,461.28</b>

POOLED INVESTMENTS AT OCTOBER 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	0.123	6/15/2013	12/15/2013	25,000,000.00	25,059,730.23	25,020,500.00	100.082000	SUNGD
US Treasury Note	US Treasury	TN-99.914-SB7-25	912828SB7	0.250	0.295	0.252	7/31/2013	1/31/2014	25,000,000.00	24,994,424.37	25,012,750.00	100.051000	SUNGD
US Treasury Note	US Treasury	TN-99.984-SW1-82	912828SW1	0.250	0.258	0.583	5/31/2013	5/31/2014	25,000,000.00	24,998,044.20	25,019,500.00	100.078000	SUNGD
US Treasury Note	US Treasury	TN-99.804-TF7-27	912828TF7	0.125	0.223	0.750	7/31/2013	7/31/2014	25,000,000.00	24,975,585.94	25,003,000.00	100.012000	SUNGD
US Treasury Note	US Treasury	TN-100.511-RB8-43	912828RB8	0.500	0.326	0.788	8/15/2013	8/15/2014	25,000,000.00	25,043,275.56	25,072,250.00	100.289000	SUNGD
US Treasury Note	US Treasury	TN-100.027-TQ3-26	912828TQ3	0.250	0.236	0.916	10/1/2012	9/30/2014	23,000,000.00	23,006,289.06	23,025,990.00	100.113000	SUNGD
US Treasury Note	US Treasury	TN-99.866-RL6-07	912828RL6	0.500	0.545	0.954	10/17/2011	10/15/2014	25,000,000.00	24,966,628.00	25,086,000.00	100.344000	SUNGD
US Treasury Note	US Treasury	TN-99.937-TU4-27	912828TU4	0.250	0.281	0.999	10/31/2013	10/31/2014	25,000,000.00	24,992,176.78	25,031,250.00	100.125000	SUNGD
US Treasury Note	US Treasury	TN-99.972-RQ5-07	912828RQ5	0.375	0.384	1.036	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	1.081	12/3/2012	11/30/2014	25,000,000.00	25,000,000.00	25,027,250.00	100.109000	SUNGD
US Treasury Note	US Treasury	TN-99.988-RV4-86	912828RV4	0.250	0.256	1.120	12/12/2012	12/15/2014	25,000,000.00	24,997,070.31	25,025,500.00	100.102000	SUNGD
US Treasury Note	US Treasury	TN-99.750-UDO-25	912828UD0	0.125	0.255	1.166	1/25/2013	12/31/2014	25,000,000.00	24,937,500.00	24,990,250.00	99.961000	SUNGD
US Treasury Note	US Treasury	TN-99.957-RZ5-43	912828RZ5	0.250	0.271	1.204	12/10/2012	1/15/2015	25,000,000.00	24,989,257.81	25,022,500.00	100.090000	SUNGD
US Treasury Note	US Treasury	TN-99.960-UK4-43	912828UK4	0.250	0.270	1.248	2/20/2013	1/31/2015	25,000,000.00	24,990,234.38	25,022,500.00	100.090000	SUNGD
US Treasury Note	US Treasury	TN-100.019-UP3-43	912828UP3	0.250	0.240	1.331	3/1/2013	2/28/2015	25,000,000.00	25,004,882.81	25,014,750.00	100.059000	SUNGD
US Treasury Note	US Treasury	TN-99.660-SK7-82	912828SK7	0.375	0.491	1.369	4/2/2012	3/15/2015	25,000,000.00	24,915,039.06	25,056,750.00	100.227000	SUNGD
US Treasury Note	US Treasury	TN-100.015-UT5-27	912828UT5	0.250	0.242	1.415	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	1.453	5/1/2012	4/15/2015	25,000,000.00	24,998,046.87	25,057,500.00	100.230000	SUNGD
US Treasury Note	US Treasury	TN-99.757-UY4-86	912828UY4	0.125	0.251	1.499	5/24/2013	4/30/2015	25,000,000.00	24,939,453.13	24,963,750.00	99.855000	SUNGD
US Treasury Note	US Treasury	TN-99.699-SU5-43	912828SU5	0.250	0.352	1.535	6/1/2012	5/15/2015	25,000,000.00	24,924,804.69	25,007,750.00	100.031000	SUNGD
US Treasury Note	US Treasury	TN-99.914-VD9-25	912828VD9	0.250	0.293	1.580	5/31/2013	5/31/2015	25,000,000.00	24,978,515.63	25,005,750.00	100.023000	SUNGD
US Treasury Note	US Treasury	TN-99.898-SZ4-27	912828SZ4	0.375	0.410	1.617	7/2/2012	6/15/2015	25,000,000.00	24,974,609.37	25,051,750.00	100.207000	SUNGD
US Treasury Note	US Treasury	TN-100.027-VH0-07	912828VH0	0.375	0.361	1.661	7/1/2013	6/30/2015	25,000,000.00	25,007,090.70	25,051,750.00	100.207000	SUNGD
US Treasury Note	US Treasury	TN-99.812-TD2-26	912828TD2	0.250	0.314	1.702	7/31/2012	7/15/2015	25,000,000.00	24,953,125.00	24,995,000.00	99.980000	SUNGD
US Treasury Note	US Treasury	TN-99.812-VN7-27	912828VN7	0.250	0.344	1.746	8/1/2013	7/31/2015	25,000,000.00	24,953,124.83	24,997,000.00	99.988000	SUNGD
US Treasury Note	US Treasury	TN-99.980-VU1-82	912828VU1	0.375	0.385	1.828	9/3/2013	8/31/2015	25,000,000.00	24,995,894.12	25,044,000.00	100.176000	SUNGD
US Treasury Note	US Treasury	TN-99.843-VY3-27	912828VY3	0.250	0.329	1.913	10/1/2013	9/30/2015	25,000,000.00	24,961,109.20	24,977,500.00	99.910000	SUNGD
US Treasury Note	US Treasury	TN-100.144-TX8-43	912828TX8	0.375	0.326	2.030	12/3/2012	11/15/2015	25,000,000.00	25,036,132.81	25,023,500.00	100.094000	SUNGD
US Treasury Note	US Treasury	TN-99.714-UC2-43	912828UC2	0.250	0.347	2.116	1/2/2013	12/15/2015	25,000,000.00	24,928,710.94	24,953,250.00	99.813000	SUNGD
US Treasury Note	US Treasury	TN-100.011-UG3-26	912828UG3	0.375	0.371	2.196	1/15/2013	1/15/2016	5,000,000.00	5,000,585.94	5,001,550.00	100.031000	SUNGD
US Treasury Note	US Treasury	TN-99.945-UG3-86	912828UG3	0.375	0.394	2.196	1/25/2013	1/15/2016	20,000,000.00	19,989,062.50	20,006,200.00	100.031000	SUNGD
US Treasury Note	US Treasury	TN-100.078-UM0-82	912828UM0	0.375	0.348	2.280	3/1/2013	2/15/2016	25,000,000.00	25,019,531.25	24,994,250.00	99.977000	SUNGD
US Treasury Note	US Treasury	TN-99.875-US7-27	912828US7	0.375	0.418	2.363	4/1/2013	3/15/2016	25,000,000.00	24,968,750.00	24,984,500.00	99.938000	SUNGD
US Treasury Note	US Treasury	TN-99.750-UW8-27	912828UW8	0.250	0.335	2.449	5/1/2013	4/15/2016	25,000,000.00	24,937,500.00	24,892,500.00	99.570000	SUNGD
US Treasury Note	US Treasury	TN-99.257-VC1-43	912828VC1	0.250	0.504	2.529	6/3/2013	5/15/2016	25,000,000.00	24,817,680.03	24,880,750.00	99.523000	SUNGD
US Treasury Note	US Treasury	TN-99.523-VG2-22	912828VG2	0.500	0.663	2.604	6/28/2013	6/15/2016	25,000,000.00	24,885,299.27	25,017,500.00	100.070000	SUNGD
US Treasury Note	US Treasury	TN-99.980-VL1-07	912828VL1	0.625	0.632	2.682	8/1/2013	7/15/2016	25,000,000.00	25,002,335.26	25,084,000.00	100.336000	SUNGD
US Treasury Note	US Treasury	TN-99.574-VR8-07	912828VR8	0.625	0.770	2.766	8/27/2013	8/15/2016	25,000,000.00	24,898,649.80	25,068,250.00	100.273000	SUNGD
US Treasury Note	US Treasury	TN-100.714-VW7-07	912828VW7	0.875	0.630	2.840	10/1/2013	9/15/2016	25,000,000.00	25,188,379.45	25,234,500.00	100.938000	SUNGD
Total		Count 39		0.342	0.365	1.573			948,000,000.00	947,225,769.61	948,793,490.00	100.083701	

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-99.987-NB7-27	313381NB7	0.180	0.193	0.172	1/2/2013	1/2/2014	25,000,000.00	24,996,750.00	25,003,250.00	100.013000	SUNGD
Agency Note	Federal Farm Credit Bank	FFCB-99.979-D35-38	3133ECD35	0.150	0.172	0.214	2/5/2013	1/17/2014	23,700,000.00	23,695,023.00	23,701,896.00	100.008000	SUNGD
Agency Note	Federal Home Loan Bank	FHLB-99.942-BT9-26	313382BT9	0.125	0.182	0.290	2/14/2013	2/14/2014	20,000,000.00	19,988,540.00	20,001,400.00	100.007000	SUNGD
Agency Note	Federal Farm Credit Bank	FFCB-99.803-AH3-07	31331KAH3	1.125	1.189	0.326	8/27/2013	2/27/2014	25,000,000.00	24,992,015.86	25,081,750.00	100.327000	SUNGD
Agency Note	Federal Home Loan Bank	FHLB-99.987-FK4-07	313382FK4	0.170	0.182	0.367	3/22/2013	3/14/2014	25,000,000.00	24,996,953.25	25,006,500.00	100.026000	SUNGD
Agency Note	Federal Home Loan Bank	FHLB-99.937-M42-26	313382M42	0.125	0.188	0.402	3/28/2013	3/27/2014	25,000,000.00	24,984,425.00	25,002,500.00	100.010000	SUNGD
Agency Note	Federal Farm Credit Bank	FFCB-99.953-KY9-26	3133CEKY9	0.125	0.172	0.438	4/11/2013	4/9/2014	25,000,000.00	24,988,250.00	25,000,750.00	100.003000	SUNGD

POOLED INVESTMENTS AT OCTOBER 31, 2013 - PORTFOLIO POSITION DETAIL

Agency Note	Federal Home Loan Bank	FHLB-100.012-RX3-07	313382RX3	0.170	0.157	0.482	5/6/2013	4/25/2014	25,000,000.00	25,003,107.25	25,005,500.00	100.022000	SUNGD
Agency Note	Intl Bank of Reconstruction & Development	IBRD-QC0813-100.00-MM3-82	45905UMM3	0.200	0.200	0.572	5/13/2013	5/27/2014	20,000,000.00	20,000,000.00	20,000,600.00	100.003000	SUNGD
Agency Note	Federal Home Loan Mortgage Corporation	FHLMC-99.868-CV9-46	3137EACV9	1.000	1.043	0.820	7/5/2011	8/27/2014	25,000,000.00	24,967,000.00	25,179,000.00	100.716000	SUNGD
Agency Note	Intl Bank of Reconstruction & Development	IBRD-OT0314-100.00-NL4-82	45905UNL4	0.220	0.220	0.955	9/27/2013	10/15/2014	20,000,000.00	20,000,000.00	20,009,600.00	100.048000	SUNGD
Agency Note	Federal Farm Credit Bank	FFCB-99.936-2X1-26	3133EC2X1	0.270	0.302	1.048	11/19/2012	11/19/2014	25,000,000.00	24,984,050.00	25,021,250.00	100.085000	SUNGD
Agency Note	Federal Home Loan Mortgage Corporation	FHLMC-OT0214-100.00-MR8-43	3134G3MR8	0.550	0.550	1.279	2/13/2012	2/13/2015	20,000,000.00	20,000,000.00	20,025,200.00	100.126000	SUNGD
Agency Note	Federal Home Loan Mortgage Corporation	FHLMC-OT0214-100.290-MR8-82	3134G3MR8	0.550	0.418	1.279	11/30/2012	2/13/2015	10,000,000.00	10,029,000.00	10,012,600.00	100.126000	SUNGD
Agency Note	Federal National Mortgage Association	FNMA-OT0214-99.875-HN6-27	3135G0HN6	0.550	0.592	1.318	2/27/2012	2/27/2015	20,000,000.00	19,975,000.00	20,026,200.00	100.131000	SUNGD
Agency Note	Federal Farm Credit Bank	FFCB-99.692-RQ3-07	3133EARQ3	0.500	0.601	1.637	5/23/2012	6/23/2015	15,000,000.00	14,953,800.00	15,050,250.00	100.335000	SUNGD
Agency Note	Federal Farm Credit Bank	FFCB-99.945-HV9-49	3133ECHV9	0.350	0.373	1.742	3/15/2013	7/30/2015	10,000,000.00	9,994,500.00	10,006,300.00	100.063000	SUNGD
Agency Note	Federal Home Loan Bank	FHLB-99.996-V81-82	313383V81	0.375	0.377	1.828	8/9/2013	8/28/2015	25,000,000.00	24,999,000.00	25,036,500.00	100.146000	SUNGD
Agency Note	Federal Home Loan Mortgage Corporation	FHLMC-OT1113-100.00-Y20-27	3134G3Y20	0.500	0.500	2.060	11/27/2012	11/27/2015	10,000,000.00	10,000,000.00	10,002,600.00	100.026000	SUNGD
Agency Note	Federal National Mortgage Association	FNMA-QC0713-100.00-TS2-07	3135G0TS2	0.500	0.500	2.193	1/17/2013	1/15/2016	10,000,000.00	10,000,000.00	9,997,000.00	99.970000	SUNGD
Agency Note	Federal Home Loan Mortgage Corporation	FHLMC-OT0115-100.00-4B3-46	3134G34B3	0.500	0.500	2.229	1/28/2013	1/28/2016	10,000,000.00	10,000,000.00	9,997,900.00	99.979000	SUNGD
Agency Note	Federal National Mortgage Association	FNMA-QC0813-100.00-UB7-26	3135G0UB7	0.520	0.520	2.295	2/22/2013	2/22/2016	10,000,000.00	10,000,000.00	9,992,400.00	99.924000	SUNGD
Agency Note	Federal National Mortgage Association	FNMA-QC0813-100.00-VB6-43	3135G0VB6	0.650	0.650	2.392	2/28/2013	3/28/2016	10,000,000.00	10,000,000.00	10,003,300.00	100.033000	SUNGD
Agency Note	Federal National Mortgage Association	FNMA-QC1013-100.00-XB4-82	3135G0XB4	0.500	0.500	2.482	4/29/2013	4/29/2016	10,000,000.00	10,000,000.00	9,976,800.00	99.768000	SUNGD
Agency Note	Federal Home Loan Mortgage Corporation	FHLMC-99.994-DQ9-46	3137EADQ9	0.500	0.502	2.515	3/7/2013	5/13/2016	20,000,000.00	19,998,800.00	19,991,400.00	99.957000	SUNGD
Agency Note	Federal Home Loan Bank	FHLB-99.823-4R9-07	3133834R9	0.375	0.432	2.633	5/10/2013	6/24/2016	25,000,000.00	24,955,750.00	24,963,000.00	99.852000	SUNGD
Agency Note	Federal National Mortgage Association	FNMA-99.679-YE7-07	3135G0YE7	0.625	0.730	2.796	7/19/2013	8/26/2016	25,000,000.00	24,919,750.00	25,017,750.00	100.071000	SUNGD
Agency Note	Federal Home Loan Mortgage Corporation	FHLMC-QC0413-100.00-P38-43	3134G3P38	0.750	0.750	2.900	10/24/2012	10/5/2016	10,000,000.00	10,000,000.00	10,008,200.00	100.082000	SUNGD
Agency Note	Federal National Mortgage Association	FNMA-MC0413-100.00-QL0-27	3135G0QL0	1.000	1.000	3.912	10/24/2012	10/24/2017	10,000,000.00	10,000,000.00	9,888,300.00	98.883000	SUNGD
Agency Note	Federal National Mortgage Association	FNMA-ST1213-100.00-7A3-48	3136G07A3	0.700	0.700	4.054	12/13/2012	12/13/2017	10,000,000.00	10,000,000.00	9,943,600.00	99.436000	SUNGD
Agency Note	Federal National Mortgage Association	FNMA-QC0613-100.00-TD5-82	3135G0TD5	1.000	1.000	4.070	12/31/2012	12/28/2017	10,000,000.00	10,000,000.00	9,858,000.00	98.580000	SUNGD
Agency Note	Federal Home Loan Bank	FHLB-MC0613-99.990-6L0-82	3133836L0	1.200	1.202	4.432	5/28/2013	5/24/2018	10,000,000.00	9,999,000.00	9,852,200.00	98.522000	SUNGD
Total				Count 32	0.452	0.476	1.439			563,700,000.00	563,420,714.36	563,663,496.00	99.993524

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	0.055	12/12/2012	11/20/2013	25,000,000.00	24,958,315.97	24,999,750.00	99.999000	SUNGD
Total				Count 1	0.175	0.175	0.055		25,000,000.00	24,958,315.97	24,999,750.00	99.999000	

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		0.260	0.260	0.003	3/31/2003	11/1/2013	49,700,515.37	49,700,515.37	49,700,515.37	100.000000	BOOK
Total				Count 1	0.260	0.260	0.003		49,700,515.37	49,700,515.37	49,700,515.37	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	0.643	8/22/2013	6/23/2014	10,000,000.00	10,147,600.00	10,116,000.00	101.160000	USERP
Total				Count 1	2.000	0.230	0.643		10,000,000.00	10,147,600.00	10,116,000.00	101.160000	

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	0.496	4/18/2012	10/15/2014	527,655.14	527,065.64	527,692.08	100.007000	USERP
Asset Backed Security	Honda Auto Receivables Owners Trust	ABS-HAROT-99.999-AB2-26	43813EAB2	0.560	0.560	0.538	4/25/2012	11/17/2014	2,644,008.24	2,643,951.24	2,643,951.24	99.997844	BOOK
Asset Backed Security	Honda Auto Receivables Owners Trust	ABS-HAROT-99.992-AB6-27	43813CAB6	0.400	0.405	0.757	10/18/2012	4/20/2015	4,304,905.34	4,304,392.94	4,304,392.94	99.988097	BOOK
Asset Backed Security	Chase Issuance Trust	ABS-CHAIT-100.00-FJ8-27	161571FJ8	0.790	0.790	0.828	6/18/2012	6/15/2015	10,000,000.00	10,000,000.00	10,043,800.00	100.438000	USERP
Asset Backed Security	Honda Auto Receivables Owners Trust	ABS-HAROT-99.991-AB1-26	43814EAB1	0.370	0.377	0.999	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	0.294	0.294	1.079	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	1.134	2/27/2013	1/20/2016	12,950,987.24	12,950,137.04	12,950,137.04	99.993435	BOOK
Asset Backed Security	Honda Auto Receivables Owners Trust	ABS-HAROT-99.994-AB8-43	43814FAB8	0.450	0.455	1.286	10/30/2013	4/18/2016	6,500,000.00	6,499,610.00	6,499,610.00	99.994000	BOOK
Asset Backed Security	Chase Issuance Trust	ABS-CHAIT-100.00-FM1-27	161571FM1	0.304	0.304	1.910	9/13/2012	8/15/2017	10,000,000.00	10,000,000.00	9,987,300.00	99.873000	USERP
Total				Count 9	0.405	0.408	1.127		81,927,555.96	81,924,311.86	81,956,038.30	100.034765	

POOLED INVESTMENTS AT OCTOBER 31, 2013 - PORTFOLIO POSITION DETAIL

<b>REPURCHASE AGREEMENT</b>													
	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		0.090	0.090	0.003	10/31/2013	11/1/2013	20,198,878.00	20,198,878.00	20,198,878.00	100.000000	BOOK
		Total	Count 1	0.090	0.090	0.003			20,198,878.00	20,198,878.00	20,198,878.00	100.000000	
<b>COMMERCIAL PAPER</b>													
	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	JP Morgan Chase	CP-JPMCP-99.782-Y77-27	4662JY77	0.320	0.321	0.019	3/7/2013	11/7/2013	25,000,000.00	24,945,555.56	24,999,375.00	99.997500	SUNGD
Commercial Paper	Wells Fargo & Co.	CP-WFCNEW-99.855-Y89-86	9497F0Y89	0.200	0.200	0.022	2/21/2013	11/8/2013	25,000,000.00	24,963,889.00	24,999,270.83	99.997083	SUNGD
Commercial Paper	General Electric Co.	CP-GE-99.994-Z24-23	36960LZ24	0.050	0.050	0.088	10/22/2013	12/2/2013	25,000,000.00	24,998,576.39	24,996,770.83	99.987083	SUNGD
Commercial Paper	Toyota Motor Credit Corp.	CP-TOYCC-99.823-E91-24	89233HE91	0.250	0.250	0.520	8/28/2013	5/9/2014	25,000,000.00	24,955,902.78	24,958,000.00	99.832000	SUNGD
Commercial Paper	Coca-Cola Co.	CP-KOPP-99.876-EPO-05	19121BEPO	0.190	0.190	0.559	10/1/2013	5/23/2014	25,000,000.00	24,969,125.00	24,954,888.89	99.819556	SUNGD
Commercial Paper	Bank of Nova Scotia	CP-BNS-99.817-F62-43	06416KF62	0.245	0.245	0.597	9/11/2013	6/6/2014	25,000,000.00	24,954,402.78	24,951,777.78	99.807111	SUNGD
		Total	Count 6	0.209	0.209	0.301			150,000,000.00	149,787,451.51	149,860,083.33	99.906722	
<b>CORPORATE MTN/BONDS</b>													
	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	United Technologies Corp.	FRN-UTX-100.040-BW8-41	913017BW8	0.530	0.100	0.088	10/29/2013	12/2/2013	15,000,000.00	15,018,437.80	15,003,900.00	100.026000	SUNGD
Medium Term Note	Procter & Gamble Co.	FRN-PG-100.00-DZ9-82	742718DZ9	0.165	0.165	0.039	8/14/2012	2/14/2014	5,000,000.00	5,000,000.00	4,999,300.00	99.986000	SUNGD
Medium Term Note	Illinois Tool Works Inc.	MTN-ITW-104.231-AH2-27	452308AH2	5.150	0.530	0.416	4/30/2013	4/1/2014	8,594,000.00	8,957,612.14	8,759,348.56	101.924000	SUNGD
Medium Term Note	Wal-Mart Stores Inc.	MTN-WMT-99.73-DA8-43	931142DA8	1.625	1.716	0.454	10/15/2013	4/15/2014	3,000,000.00	2,998,651.24	3,020,100.00	100.670000	SUNGD
Medium Term Note	General Electric Capital Corp.	FRN-GE-100.00-5X8-43	36962G5X8	0.938	0.938	0.480	10/24/2013	4/24/2014	10,000,000.00	10,000,000.00	10,041,300.00	100.413000	SUNGD
Medium Term Note	Colgate-Palmolive Company	MTN-CL-99.854-DT4-82	19416ODT4	1.250	1.300	0.500	5/4/2011	5/1/2014	4,000,000.00	3,994,160.00	4,019,600.00	100.490000	SUNGD
Medium Term Note	Johnson & Johnson	MTN-JNJ-99.883-AX2-27	478160AX2	1.200	1.240	0.536	5/20/2011	5/15/2014	10,000,000.00	9,988,300.00	10,044,900.00	100.449000	SUNGD
Medium Term Note	Google Inc.	MTN-GOOG-99.977-AA0-43	38259PAA0	1.250	1.258	0.547	5/19/2011	5/19/2014	7,000,000.00	6,998,390.00	7,039,690.00	100.567000	SUNGD
Medium Term Note	Procter & Gamble Co.	MTN-PG-99.589-DU0-82	742718DU0	0.700	0.839	0.787	8/15/2011	8/15/2014	7,000,000.00	6,971,230.00	7,022,540.00	100.322000	SUNGD
Medium Term Note	John Deere Capital Corporation	FRN-DE-100.00-RX9-05	24422ERX9	0.343	0.343	0.934	10/12/2012	10/8/2014	5,000,000.00	5,000,000.00	5,003,250.00	100.065000	SUNGD
Medium Term Note	International Business Machines Corp.	MTN-IBM-100.980-GZ8-46	459200GZ8	0.875	0.432	0.998	8/9/2012	10/31/2014	5,000,000.00	5,049,000.00	5,028,450.00	100.569000	SUNGD
Medium Term Note	Wells Fargo Bank NA	MTN-WFC-99.965-5F7-86	94985H5F7	0.750	0.768	1.709	7/29/2013	7/20/2015	10,000,000.00	9,996,500.00	10,019,100.00	100.191000	SUNGD
Medium Term Note	PepsiCo Inc.	FRN-PEP-100.00-CH9-05	713448CH9	0.436	0.436	1.744	7/30/2013	7/30/2015	5,000,000.00	5,000,000.00	5,002,950.00	100.059000	SUNGD
Medium Term Note	John Deere Capital Corp.	MTN-DE-99.894-RZ4-27	24422ERZ4	0.750	0.786	2.206	1/23/2013	1/22/2016	3,000,000.00	2,996,820.00	3,005,520.00	100.184000	SUNGD
Medium Term Note	JP Morgan Chase & Co.	MTN-JPM-99.879-JU4-27	46623EJU4	1.125	1.166	2.292	2/26/2013	2/26/2016	5,000,000.00	4,993,950.00	5,021,500.00	100.430000	SUNGD
Medium Term Note	International Business Machines Corp.	MTN-IBM-99.542-HK0-41	459200HK0	1.250	1.345	4.159	2/8/2013	2/8/2018	5,000,000.00	4,977,100.00	4,940,250.00	98.805000	SUNGD
Medium Term Note	Texas Instruments Inc.	MTN-TXN-99.070-AV6-27	882508AV6	1.000	1.193	4.393	5/8/2013	5/1/2018	5,000,000.00	4,953,500.00	4,859,750.00	97.195000	SUNGD
Medium Term Note	Merck & Co Inc.	MTN-MRK-99.769-AGO-27	58933YAGO	1.300	1.348	4.404	5/20/2013	5/18/2018	5,000,000.00	4,988,450.00	4,915,000.00	98.300000	SUNGD
		Total	Count 18	1.197	0.807	1.239			117,594,000.00	117,882,101.18	117,746,448.56	100.129640	
<b>Grand Total</b>									<b>1,966,120,949.33</b>	<b>1,965,245,657.86</b>	<b>1,967,034,699.56</b>		



## 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/>