

POOLED INVESTMENTS AT JUNE 30, 2013 - SUMMARY & STATISTICS



**ASSET ALLOCATION**

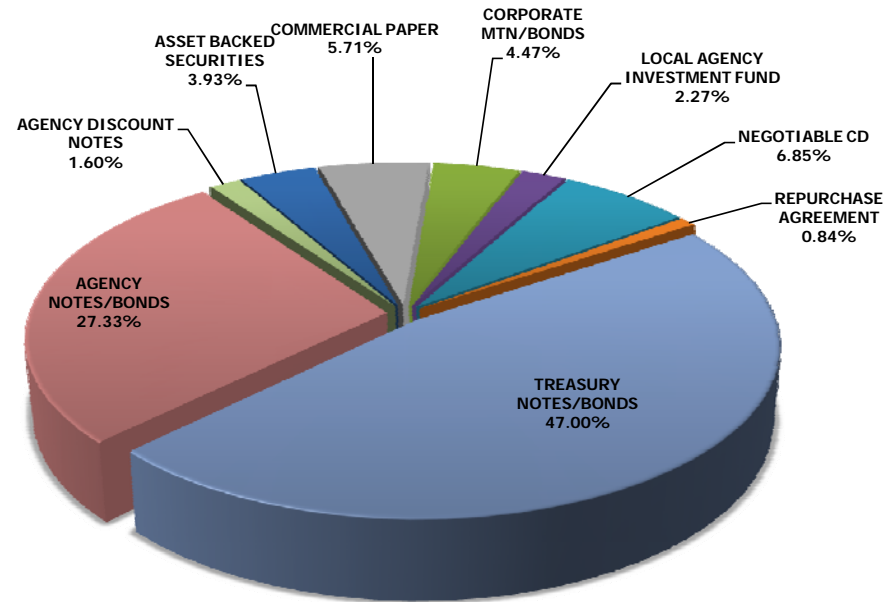
Assets (000's)	Current Par Value	Current Book Value	Market Value	Mkt/Book	Yield to Maturity
ASSET BACKED SECURITIES	85,977	85,974	85,897	99.91%	0.43%
COMMERCIAL PAPER	125,079	124,939	125,010	100.06%	0.19%
CORPORATE MTN/BONDS	97,594	97,890	97,579	99.68%	0.95%
LOCAL AGENCY INVESTMENT FUND	49,638	49,638	49,638	100.00%	0.28%
NEGOTIABLE CD	150,000	150,000	150,070	100.05%	0.36%
REPURCHASE AGREEMENT	18,500	18,500	18,500	100.00%	0.10%
TREASURY NOTES/BONDS	1,030,000	1,028,950	1,028,720	99.98%	0.37%
AGENCY NOTES/BONDS	598,700	598,336	597,064	99.79%	0.45%
AGENCY DISCOUNT NOTES	35,000	34,958	34,993	100.10%	0.14%
<b>Totals (000's):</b>	<b>2,190,488</b>	<b>2,189,186</b>	<b>2,187,471</b>	<b>99.92%</b>	<b>0.40%</b>

**Portfolio Breakdown & Statistics**

	Liquidity	Core
Portfolio Size	\$730,711,000	\$1,458,475,403
% of total pool	33.38%	66.62%
Portfolio Duration*	0.34	1.77
Index Duration*	0.37	1.90
% of index	91.43%	93.46%
Weighted Average Days to Maturity	125	725
Earned Income Yield	0.271%	0.086%

\* 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, Liquidity duration increases to 0.362 and Core duration increases to 1.788.



Pooled Portfolio Composition by Book Value

POOLED INVESTMENTS AT JUNE 30, 2013 - MATURITY DISTRIBUTION

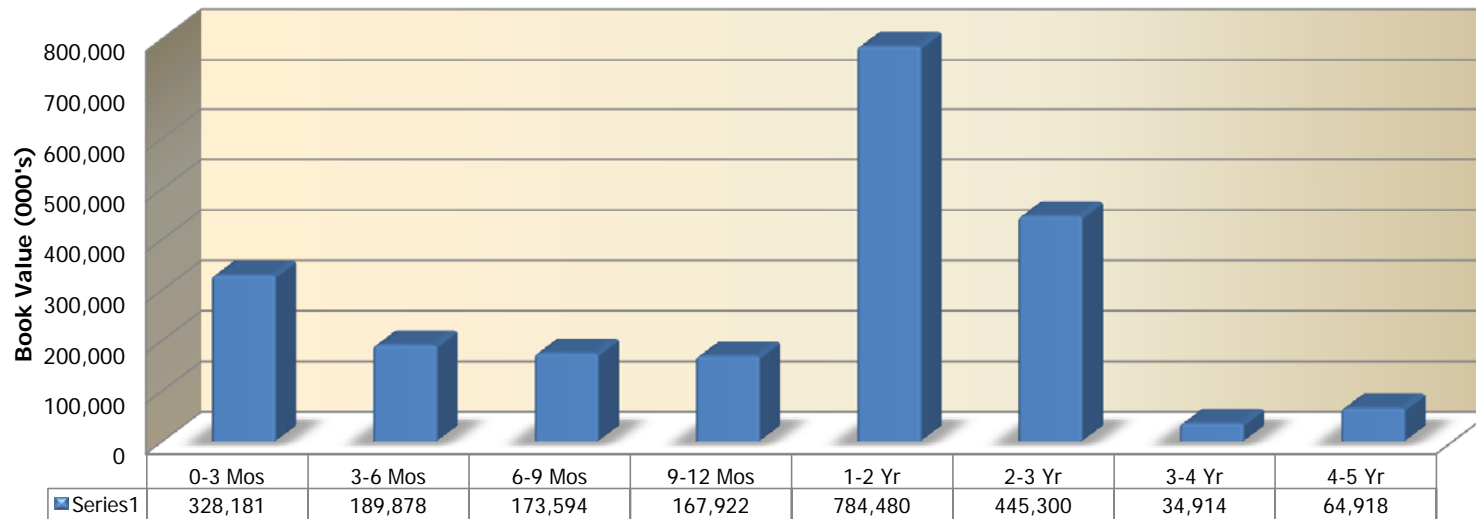
City of San Diego  
Office of the City Treasurer



**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					27,976	47,998		10,000	85,974
COMMERCIAL PAPER	50,057	74,881							124,939
CORPORATE MTN/BONDS		9,994	5,000	42,966	17,020	7,991		14,919	97,890
LOCAL AGENCY INVESTMENT FUND	49,638								49,638
NEGOTIABLE CD	125,000	25,000							150,000
REPURCHASE AGREEMENT	18,500								18,500
TREASURY NOTES/BONDS	49,990	25,060	24,979	54,963	599,597	274,362			1,028,950
AGENCY NOTES/BONDS	24,995	29,984	143,615	69,993	139,887	114,949	34,914	39,999	598,336
AGENCY DISCOUNT NOTES	10,000	24,958							34,958
<b>Totals (000's):</b>	<b>328,181</b>	<b>189,878</b>	<b>173,594</b>	<b>167,922</b>	<b>784,480</b>	<b>445,300</b>	<b>34,914</b>	<b>64,918</b>	<b>2,189,186</b>
<b>% of Portfolio</b>	<b>14.99%</b>	<b>8.67%</b>	<b>7.93%</b>	<b>7.67%</b>	<b>35.83%</b>	<b>20.34%</b>	<b>1.59%</b>	<b>2.97%</b>	<b>100.00%</b>

Maturity Distribution  
June 30, 2013

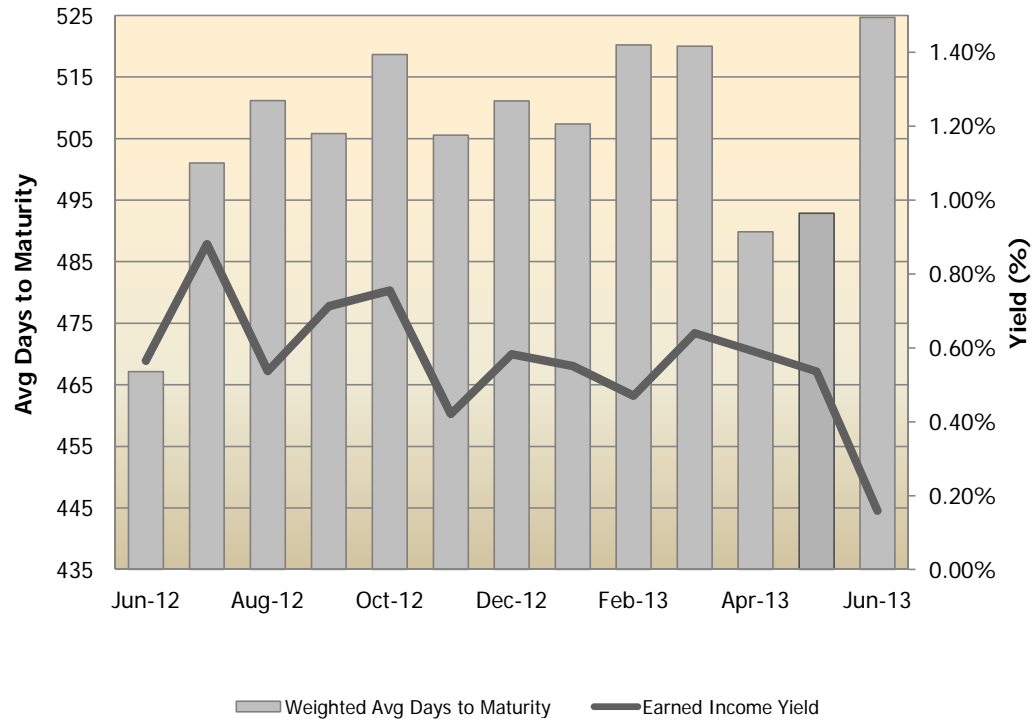




**PORTFOLIO - EARNED INCOME YIELD**

Month	Earned Income Yield	Weighted Avg Days to Maturity
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
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

Yield and Weighted Average Days to Maturity Trends



INVESTMENTS AT JUNE 30, 2013 - SUMMARY BY FUND TYPE

City of San Diego  
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**INVESTMENT STATUS SUMMARY BY FUND TYPE**

Category	Cost of Invest Held	% of Total	Market Value
<b>POOLED INVESTMENTS:</b>	<b>2,189,186,403.02</b>	<b>98.64%</b>	<b>2,187,471,323.23</b>
<b>BOND/NOTE FUNDS INVESTED BY TREASURER</b>	<b>30,088,224.24</b>	<b>1.36%</b>	<b>30,097,672.08</b>
CIVICSD/CCDC Parking Rev 2003B	4,223,803.25	0.19%	4,224,719.25
CIVICSD/CCDC Parking Rev Bonds	581,230.79	0.03%	581,748.77
CIVICSD/CCDC 2006A	25,283,190.20	1.14%	25,291,204.06
<b>TOTAL INVESTED FUNDS:</b>	<b>2,219,274,627.26</b>	<b>100.00%</b>	<b>2,217,568,995.31</b>

POOLED INVESTMENTS AT JUNE 30, 2013 - PORTFOLIO POSITION DETAIL

TREASURY NOTES/BONDS	Issuer	Sec. Description	CUSIP	Coupon Rate	Yield to Maturity	Modified Duration	Purchase Date	Maturity Date	Current Par Value	Current Book Value	Market Value	Market Price	Price Source
US Treasury Note	US Treasury	TN-100.015-QW3-05	912828QW3	0.375	0.367	0.085	1/31/2013	7/31/2013	25,000,000.00	25,000,968.54	25,005,750.00	100.023000	SUNGD
US Treasury Note	US Treasury	TN-99.841-NU0-27	912828NU0	0.750	0.803	0.126	2/15/2013	8/15/2013	10,000,000.00	9,997,380.74	10,008,200.00	100.082000	SUNGD
US Treasury Note	US Treasury	TN-99.687-NU0-05	912828NU0	0.750	0.856	0.126	2/15/2013	8/15/2013	15,000,000.00	14,992,048.38	15,012,300.00	100.082000	SUNGD
US Treasury Note	US Treasury	TN-100.972-PL8-82	912828PL8	0.750	0.272	0.460	6/15/2013	12/15/2013	25,000,000.00	25,059,730.23	25,073,250.00	100.293000	SUNGD
US Treasury Note	US Treasury	TN-99.914-SB7-25	912828SB7	0.250	0.294	0.583	2/22/2012	1/31/2014	25,000,000.00	24,978,515.63	25,018,500.00	100.074000	SUNGD
US Treasury Note	US Treasury	TN-99.984-SW1-82	912828SW1	0.250	0.258	0.916	5/31/2012	5/31/2014	25,000,000.00	24,998,044.20	25,014,750.00	100.059000	SUNGD
US Treasury Note	US Treasury	TN-99.882-TA8-82	912828TA8	0.250	0.309	0.999	7/2/2012	6/30/2014	30,000,000.00	29,964,843.75	30,017,700.00	100.059000	SUNGD
US Treasury Note	US Treasury	TN-99.945-QU7-26	912828QU7	0.625	0.643	1.037	7/15/2011	7/15/2014	25,000,000.00	24,986,328.13	25,109,500.00	100.438000	SUNGD
US Treasury Note	US Treasury	TN-99.804-TF7-27	912828TF7	0.125	0.223	1.082	7/31/2012	7/31/2014	25,000,000.00	24,951,171.88	24,979,500.00	99.918000	SUNGD
US Treasury Note	US Treasury	TN-100.511-RB8-43	912828RB8	0.500	0.326	1.121	9/1/2011	8/15/2014	25,000,000.00	25,127,929.68	25,082,000.00	100.328000	SUNGD
US Treasury Note	US Treasury	TN-100.007-TL4-07	912828TL4	0.250	0.246	1.165	9/4/2012	8/31/2014	25,000,000.00	25,001,953.12	25,010,750.00	100.043000	SUNGD
US Treasury Note	US Treasury	TN-100.027-TQ3-26	912828TQ3	0.250	0.236	1.248	10/1/2012	9/30/2014	25,000,000.00	25,006,835.94	25,008,750.00	100.035000	SUNGD
US Treasury Note	US Treasury	TN-99.866-RL6-07	912828RL6	0.500	0.545	1.288	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	1.331	11/1/2012	10/31/2014	25,000,000.00	24,984,375.00	25,009,750.00	100.039000	SUNGD
US Treasury Note	US Treasury	TN-99.972-RQ5-07	912828RQ5	0.375	0.384	1.372	11/15/2011	11/15/2014	25,000,000.00	24,993,164.06	25,050,750.00	100.203000	SUNGD
US Treasury Note	US Treasury	TN-100.00-Z38-38	912828TZ3	0.250	0.250	1.415	12/3/2012	11/30/2014	25,000,000.00	25,000,000.00	25,005,750.00	100.023000	SUNGD
US Treasury Note	US Treasury	TN-99.988-RV4-86	912828RV4	0.250	0.256	1.456	12/12/2012	12/15/2014	25,000,000.00	24,997,070.31	25,005,750.00	100.023000	SUNGD
US Treasury Note	US Treasury	TN-99.750-UDO-25	912828UD0	0.125	0.255	1.499	1/25/2013	12/31/2014	25,000,000.00	24,937,500.00	24,995,000.00	99.820000	SUNGD
US Treasury Note	US Treasury	TN-99.957-RZ5-43	912828RZ5	0.250	0.271	1.538	12/10/2012	1/15/2015	25,000,000.00	24,989,257.81	24,995,000.00	99.980000	SUNGD
US Treasury Note	US Treasury	TN-99.960-UK4-43	912828UK4	0.250	0.270	1.580	2/20/2013	1/31/2015	25,000,000.00	24,993,687.42	24,995,000.00	99.980000	SUNGD
US Treasury Note	US Treasury	TN-100.019-UP3-43	912828UP3	0.250	0.240	1.663	3/1/2013	2/28/2015	25,000,000.00	25,005,052.64	24,981,500.00	99.926000	SUNGD
US Treasury Note	US Treasury	TN-99.660-SK7-82	912828SK7	0.375	0.491	1.703	4/2/2012	3/15/2015	25,000,000.00	24,915,039.06	25,029,250.00	100.117000	SUNGD
US Treasury Note	US Treasury	TN-100.015-UT5-27	912828UT5	0.250	0.242	1.746	4/1/2013	3/31/2015	25,000,000.00	25,004,077.02	24,972,750.00	99.891000	SUNGD
US Treasury Note	US Treasury	TN-99.992-SP6-82	912828SP6	0.375	0.378	1.786	5/1/2012	4/15/2015	25,000,000.00	24,998,046.87	25,022,500.00	100.090000	SUNGD
US Treasury Note	US Treasury	TN-99.757-UY4-86	912828UY4	0.125	0.251	1.831	5/24/2013	4/30/2015	25,000,000.00	24,941,491.17	24,905,250.00	99.621000	SUNGD
US Treasury Note	US Treasury	TN-99.699-SU5-43	912828SU5	0.250	0.352	1.871	6/1/2012	5/15/2015	25,000,000.00	24,924,804.69	24,959,000.00	99.836000	SUNGD
US Treasury Note	US Treasury	TN-99.914-VD9-25	912828VD9	0.250	0.293	1.913	5/31/2013	5/31/2015	25,000,000.00	24,978,515.63	24,956,000.00	99.824000	SUNGD
US Treasury Note	US Treasury	TN-99.890-VD9-22	912828VD9	0.250	0.305	1.913	6/3/2013	5/31/2015	75,000,000.00	74,919,505.64	74,868,000.00	99.824000	SUNGD
US Treasury Note	US Treasury	TN-99.898-SZ4-27	912828SZ4	0.375	0.410	1.953	7/2/2012	6/15/2015	25,000,000.00	24,974,609.37	25,007,750.00	100.031000	SUNGD
US Treasury Note	US Treasury	TN-99.812-TD2-26	912828TD2	0.250	0.314	2.035	7/31/2012	7/15/2015	25,000,000.00	24,953,125.00	24,931,750.00	99.727000	SUNGD
US Treasury Note	US Treasury	TN-100.144-TX8-43	912828TX8	0.375	0.326	2.366	12/3/2012	11/15/2015	25,000,000.00	25,036,132.81	24,945,250.00	99.781000	SUNGD
US Treasury Note	US Treasury	TN-99.714-UC2-43	912828UC2	0.250	0.347	2.452	1/2/2013	12/15/2015	25,000,000.00	24,928,710.94	24,849,500.00	99.398000	SUNGD
US Treasury Note	US Treasury	TN-100.011-UG3-26	912828UG3	0.375	0.371	2.528	1/15/2013	1/15/2016	5,000,000.00	5,000,585.94	4,982,050.00	99.641000	SUNGD
US Treasury Note	US Treasury	TN-99.945-UG3-86	912828UG3	0.375	0.394	2.528	1/25/2013	1/15/2016	20,000,000.00	19,991,134.32	19,928,200.00	99.641000	SUNGD
US Treasury Note	US Treasury	TN-100.078-UM0-82	912828UM0	0.375	0.348	2.611	3/1/2013	2/15/2016	25,000,000.00	25,023,156.94	24,888,750.00	99.555000	SUNGD
US Treasury Note	US Treasury	TN-99.875-US7-27	912828US7	0.375	0.418	2.694	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	2.782	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	2.866	6/3/2013	5/15/2016	25,000,000.00	24,817,680.03	24,734,500.00	98.938000	SUNGD
US Treasury Note	US Treasury	TN-99.617-VG2-27	912828VG2	0.500	0.630	2.940	6/21/2013	6/15/2016	50,000,000.00	49,812,692.11	49,789,000.00	99.578000	SUNGD
US Treasury Note	US Treasury	TN-99.523-VG2-22	912828VG2	0.500	0.663	2.940	6/28/2013	6/15/2016	25,000,000.00	24,885,299.27	24,894,500.00	99.578000	SUNGD
<b>Total</b>	<b>Count 40</b>			<b>0.332</b>	<b>0.365</b>	<b>1.695</b>			<b>1,030,000,000.00</b>	<b>1,028,950,405.35</b>	<b>1,028,720,200.00</b>	<b>99.875748</b>	

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-99.981-YB7-26	313380YB7	0.170	0.195	0.047	10/17/2012	7/17/2013	25,000,000.00	24,995,375.00	25,000,250.00	100.001000	SUNGD
Agency Note	Federal Home Loan Mortgage Corporation	FHLMC-99.978-3H3-07	3134G23H3	0.500	0.511	0.293	10/20/2011	10/15/2013	15,000,000.00	14,996,700.00	15,015,600.00	100.104000	SUNGD
Agency Note	Federal Home Loan Bank	FHLB-99.915-6A8-46	3133816A8	0.125	0.212	0.320	11/7/2012	10/25/2013	15,000,000.00	14,987,355.00	14,999,250.00	99.995000	SUNGD
Agency Note	Federal Home Loan Bank	FHLB-99.987-NB7-27	313381NB7	0.180	0.193	0.505	1/2/2013	1/2/2014	25,000,000.00	24,996,750.00	25,002,750.00	100.011000	SUNGD
Agency Note	Federal Farm Credit Bank	FFCB-99.979-D35-38	3133ECD35	0.150	0.172	0.547	2/5/2013	1/17/2014	23,700,000.00	23,696,800.50	23,695,734.00	99.982000	SUNGD
Agency Note	Federal Home Loan Bank	FHLB-99.942-BT9-26	313382BT9	0.125	0.182	0.622	2/14/2013	2/14/2014	20,000,000.00	19,988,540.00	19,990,000.00	99.950000	SUNGD

POOLED INVESTMENTS AT JUNE 30, 2013 - PORTFOLIO POSITION DETAIL

Agency Note	Federal Farm Credit Bank	FFCB-99.803-AH3-07	31331KAH3	1.125	1.190	0.656	1/19/2011	2/27/2014	25,000,000.00	24,950,750.00	25,149,750.00	100.599000	SUNGD
Agency Note	Federal Home Loan Bank	FHLB-99.987-FK4-07	313382FK4	0.170	0.182	0.705	3/22/2013	3/14/2014	25,000,000.00	24,997,897.69	24,993,000.00	99.972000	SUNGD
Agency Note	Federal Home Loan Bank	FHLB-99.937-M42-26	313382M42	0.125	0.188	0.741	3/28/2013	3/27/2014	25,000,000.00	24,984,511.81	24,984,250.00	99.937000	SUNGD
Agency Note	Federal Farm Credit Bank	FFCB-99.953-KY9-26	3133ECKY9	0.125	0.172	0.775	4/11/2013	4/9/2014	25,000,000.00	24,988,423.61	24,983,000.00	99.932000	SUNGD
Agency Note	Federal Home Loan Bank	FHLB-100.012-RX3-07	313382RX3	0.170	0.157	0.819	5/6/2013	4/25/2014	25,000,000.00	25,004,405.86	24,990,000.00	99.960000	SUNGD
Agency Note	Intl Bank of Reconstruction & Development	IBRD-QC0813-100.00-MM3-82	45905UMM3	0.200	0.200	0.908	5/13/2013	5/27/2014	20,000,000.00	20,000,000.00	19,974,600.00	99.873000	SUNGD
Agency Note	Federal Home Loan Mortgage Corporation	FHLMC-99.868-CV9-46	3137EACV9	1.000	1.043	1.151	7/5/2011	8/27/2014	25,000,000.00	24,967,000.00	25,228,000.00	100.912000	SUNGD
Agency Note	Federal Farm Credit Bank	FFCB-99.936-2X1-26	3133EC2X1	0.270	0.302	1.384	11/19/2012	11/19/2014	25,000,000.00	24,984,050.00	24,978,500.00	99.914000	SUNGD
Agency Note	Federal Home Loan Mortgage Corporation	FHLMC-OT0214-100.00-MR8-43	3134G3MR8	0.550	0.550	1.611	2/13/2012	2/13/2015	20,000,000.00	20,000,000.00	20,043,800.00	100.219000	SUNGD
Agency Note	Federal Home Loan Mortgage Corporation	FHLMC-OT0214-100.290-MR8-82	3134G3MR8	0.550	0.418	1.611	11/30/2012	2/13/2015	10,000,000.00	10,029,000.00	10,021,900.00	100.219000	SUNGD
Agency Note	Federal Home Loan Bank	FHLB-99.911-YP4-38	313381YP4	0.250	0.293	1.635	1/25/2013	2/20/2015	25,000,000.00	24,977,750.00	24,964,750.00	99.859000	SUNGD
Agency Note	Federal National Mortgage Association	FNMA-OT0214-99.875-HN6-27	3135GOHN6	0.550	0.592	1.650	2/27/2012	2/27/2015	20,000,000.00	19,975,000.00	20,039,000.00	100.195000	SUNGD
Agency Note	Federal Farm Credit Bank	FFCB-99.692-RQ3-07	3133EARQ3	0.500	0.601	1.973	5/23/2012	6/23/2015	15,000,000.00	14,953,800.00	15,004,050.00	100.027000	SUNGD
Agency Note	Federal Farm Credit Bank	FFCB-99.945-HV9-49	3133ECHV9	0.350	0.373	2.075	3/15/2013	7/30/2015	10,000,000.00	9,994,500.00	9,965,400.00	99.654000	SUNGD
Agency Note	Federal Home Loan Mortgage Corporation	FHLMC-OT1113-100.00-Y20-27	3134G3Y20	0.500	0.500	2.396	11/27/2012	11/27/2015	10,000,000.00	10,000,000.00	9,972,100.00	99.721000	SUNGD
Agency Note	Federal National Mortgage Association	FNMA-QC0713-100.00-TS2-07	3135GOTS2	0.500	0.500	2.523	1/17/2013	1/15/2016	10,000,000.00	10,000,277.78	9,950,800.00	99.508000	SUNGD
Agency Note	Federal Home Loan Mortgage Corporation	FHLMC-OT0115-100.00-4B3-46	3134G34B3	0.500	0.500	2.559	1/28/2013	1/28/2016	10,000,000.00	10,000,000.00	9,947,600.00	99.476000	SUNGD
Agency Note	Federal National Mortgage Association	FNMA-QC0813-100.00-UB7-26	3135G0UB7	0.520	0.520	2.625	2/22/2013	2/22/2016	10,000,000.00	10,000,000.00	9,943,300.00	99.433000	SUNGD
Agency Note	Federal National Mortgage Association	FNMA-QC0813-100.00-VB6-43	3135G0VB6	0.650	0.650	2.720	2/28/2013	3/28/2016	10,000,000.00	10,000,000.00	9,959,000.00	99.590000	SUNGD
Agency Note	Federal National Mortgage Association	FNMA-QC1013-100.00-XB4-82	3135G0XB4	0.500	0.500	2.812	4/29/2013	4/29/2016	10,000,000.00	10,000,000.00	9,921,300.00	99.213000	SUNGD
Agency Note	Federal Home Loan Mortgage Corporation	FHLMC-99.994-DQ9-46	3137EADQ9	0.500	0.502	2.851	3/7/2013	5/13/2016	20,000,000.00	19,998,800.00	19,874,000.00	99.370000	SUNGD
Agency Note	Federal Home Loan Bank	FHLB-99.823-4R9-07	3133834R9	0.375	0.432	2.969	5/10/2013	6/24/2016	25,000,000.00	24,955,750.00	24,719,000.00	98.876000	SUNGD
Agency Note	Federal National Mortgage Association	FNMA-99.655-XP3-27	3135G0XP3	0.375	0.486	2.994	5/17/2013	7/5/2016	25,000,000.00	24,913,750.00	24,699,000.00	98.796000	SUNGD
Agency Note	Federal Home Loan Mortgage Corporation	FHLMC-QC0413-100.00-P38-43	3134G3P38	0.750	0.750	3.225	10/24/2012	10/5/2016	10,000,000.00	10,000,000.00	9,946,400.00	99.464000	SUNGD
Agency Note	Federal National Mortgage Association	FNMA-MC0413-100.00-QL0-27	3135G0QL0	1.000	1.000	4.228	10/24/2012	10/24/2017	10,000,000.00	10,000,000.00	9,786,600.00	97.866000	SUNGD
Agency Note	Federal National Mortgage Association	FNMA-ST1213-100.00-7A3-48	3136G07A3	0.700	0.700	4.391	12/13/2012	12/13/2017	10,000,000.00	10,000,000.00	9,820,500.00	98.205000	SUNGD
Agency Note	Federal National Mortgage Association	FNMA-QC0613-100.00-TD5-82	3135G0TD5	1.000	1.000	4.406	12/31/2012	12/28/2017	10,000,000.00	10,000,000.00	9,756,800.00	97.568000	SUNGD
Agency Note	Federal Home Loan Bank	FHLB-MC0613-99.990-6L0-82	3133836L0	1.200	1.202	4.768	5/28/2013	5/24/2018	10,000,000.00	9,999,000.00	9,743,600.00	97.436000	SUNGD
		Total	Count 34	0.425	0.453	1.616			598,700,000.00	598,336,187.25	597,063,584.00	99.726672	

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	Inter-American Development Bank	IADB-DN-99.997-HP8-38	45818LHP8	0.055	0.055	0.003	6/13/2013	7/1/2013	10,000,000.00	9,999,725.00	10,000,000.00	100.000000	SUNGD
Agency Discount Note	Federal Farm Credit Bank	FFCB-DN-99.833-PM4-43	313313PM4	0.175	0.175	0.392	12/12/2012	11/20/2013	25,000,000.00	24,958,315.97	24,993,000.00	99.972000	SUNGD
		Total	Count 2	0.141	0.141	0.281			35,000,000.00	34,958,040.97	34,993,000.00	99.980000	

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		0.280	0.280	0.003	3/31/2003	7/1/2013	49,638,247.65	49,638,247.65	49,638,247.65	100.000000	BOOK
		Total	Count 1	0.280	0.280	0.003			49,638,247.65	49,638,247.65	49,638,247.65	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	0.666	4/18/2012	10/15/2014	3,502,314.63	3,501,725.13	3,501,725.13	99.983168	BOOK
Asset Backed Security	Honda Auto Receivables Owners Trust	ABS-HAROT-99.999-AB2-26	43813EAB2	0.560	0.560	0.707	4/25/2012	11/17/2014	7,579,095.60	7,579,038.60	7,579,038.60	99.999248	BOOK
Asset Backed Security	Honda Auto Receivables Owners Trust	ABS-HAROT-99.992-AB6-27	43813CAB6	0.400	0.405	0.926	10/18/2012	4/20/2015	6,895,686.07	6,895,173.67	6,895,173.67	99.992569	BOOK
Asset Backed Security	Chase Issuance Trust	ABS-CHAIT-100.00-FJ8-27	161571FJ8	0.790	0.790	0.997	6/18/2012	6/15/2015	10,000,000.00	10,000,000.00	10,000,000.00	100.000000	BOOK
Asset Backed Security	Honda Auto Receivables Owners Trust	ABS-HAROT-99.991-AB1-26	43814EAB1	0.370	0.377	1.167	4/24/2013	10/17/2015	10,000,000.00	9,999,155.00	9,974,300.00	99.743000	USERP
Asset Backed Security	Chase Issuance Trust	ABS-CHAIT-100.00-EZ3-27	161571EZ3	0.313	0.313	1.254	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	1.303	2/27/2013	1/20/2016	13,000,000.00	12,999,149.80	12,974,000.00	99.800000	USERP
Asset Backed Security	Chase Issuance Trust	ABS-CHAIT-100.00-FM1-27	161571FM1	0.323	0.323	2.084	9/13/2012	8/15/2017	10,000,000.00	10,000,000.00	9,972,900.00	99.729000	USERP
		Total	Count 8	0.424	0.426	1.219			85,977,096.30	85,974,242.20	85,897,137.40	99.907000	

POOLED INVESTMENTS AT JUNE 30, 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		0.100	0.100	0.003	6/28/2013	7/1/2013	18,500,000.00	18,500,000.00	18,500,000.00	100.000000	BOOK
		Total	Count 1	0.100	0.100	0.003			18,500,000.00	18,500,000.00	18,500,000.00	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	Wal-Mart Stores Inc.	CP-WMTPP-99.996-U13-07	93114EU13	0.060	0.060	0.003	6/7/2013	7/1/2013	25,079,000.00	25,077,996.84	25,079,000.00	100.000000	SUNGD
Commercial Paper	Coca-Cola Co.	CP-KOPP-99.917-UA7-05	19121AUA7	0.170	0.170	0.027	1/17/2013	7/10/2013	25,000,000.00	24,979,458.33	24,998,937.50	99.995750	SUNGD
Commercial Paper	General Electric Cap.	CP-GE-99.888-XA0-23	36959HXA0	0.220	0.220	0.279	4/10/2013	10/10/2013	25,000,000.00	24,972,041.67	24,982,465.28	99.929861	SUNGD
Commercial Paper	JP Morgan Chase	CP-JPMCP-99.782-Y77-27	4662JY77	0.320	0.321	0.356	3/7/2013	11/7/2013	25,000,000.00	24,945,555.56	24,974,916.67	99.899667	SUNGD
Commercial Paper	Wells Fargo & Co.	CP-WFCNEW-99.855-Y89-86	9497F0Y89	0.200	0.200	0.359	2/21/2013	11/8/2013	25,000,000.00	24,963,889.00	24,974,722.22	99.898889	SUNGD
		Total	Count 5	0.194	0.194	0.205			125,079,000.00	124,938,941.40	125,010,041.67	99.944868	
<b>NEGOTIABLE CD</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
Negotiable CD	Svenska Handelsbanken NY	CD-SVSNY-100.00-JV7-41	86958CJV7	0.310	0.310	0.014	10/4/2012	7/5/2013	25,000,000.00	25,000,000.00	25,000,797.96	100.003192	SUNGD
Negotiable CD	Bank of Nova Scotia Houston	CD-BNSHOU-100.00-KS8-26	06417FKS8	0.240	0.240	0.022	1/8/2013	7/8/2013	25,000,000.00	25,000,000.00	25,000,888.36	100.003553	SUNGD
Negotiable CD	Toronto Dominion NY	CD-TDNY-100.00-3R4-41	89112X3R4	0.400	0.400	0.167	8/31/2012	8/30/2013	25,000,000.00	25,000,000.00	25,013,542.31	100.054169	SUNGD
Negotiable CD	Swedbank NY	CD-SWEDBK-100.00-UC0-07	87019QUC0	0.445	0.445	0.203	12/7/2012	9/12/2013	25,000,000.00	25,000,000.00	25,018,743.44	100.074974	SUNGD
Negotiable CD	Skandi Enskilda Bank NY	CD-SEBNY-100.00-EZ5-43	83051HEZ5	0.450	0.450	0.244	12/24/2012	9/27/2013	25,000,000.00	25,000,000.00	25,022,851.92	100.091408	SUNGD
Negotiable CD	Rabobank NY	CD-RABONY-100.00-CE2-41	21684BCE2	0.330	0.330	0.282	1/4/2013	10/11/2013	25,000,000.00	25,000,000.00	25,012,852.08	100.051408	SUNGD
		Total	Count 6	0.363	0.363	0.155			150,000,000.00	150,000,000.00	150,069,676.07	100.046451	
<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	Wal-Mart Stores Inc.	MTN-WMT-99.657-CW1-07	931142CW1	0.750	0.865	0.320	4/25/2013	10/25/2013	10,000,000.00	9,994,272.90	10,009,200.00	100.092000	SUNGD
Medium Term Note	Procter & Gamble Co.	FRN-PG-100.00-DZ9-82	742718DZ9	0.175	0.175	0.125	8/14/2012	2/14/2014	5,000,000.00	5,000,000.00	4,998,750.00	99.975000	SUNGD
Medium Term Note	Illinois Tool Works Inc.	MTN-ITW-104.231-AH2-27	452308AH2	5.150	0.530	0.741	4/30/2013	4/1/2014	8,594,000.00	8,993,265.30	8,879,836.44	103.326000	SUNGD
Medium Term Note	Wal-Mart Stores Inc.	MTN-WMT-99.73-DA8-43	931142DA8	1.625	1.718	0.788	4/18/2011	4/15/2014	3,000,000.00	2,991,900.00	3,029,370.00	100.979000	SUNGD
Medium Term Note	General Electric Capital Corp.	FRN-GE-100.00-5X8-43	36962G5X8	0.975	0.975	0.812	4/27/2012	4/24/2014	10,000,000.00	10,000,000.00	10,054,600.00	100.546000	SUNGD
Medium Term Note	Colgate-Palmolive Company	MTN-CL-99.854-DT4-82	19416QDT4	1.250	1.300	0.833	5/4/2011	5/1/2014	4,000,000.00	3,994,160.00	4,027,000.00	100.675000	SUNGD
Medium Term Note	Johnson & Johnson	MTN-JNJ-99.883-AX2-27	478160AX2	1.200	1.240	0.872	5/20/2011	5/15/2014	10,000,000.00	9,988,300.00	10,075,900.00	100.759000	SUNGD
Medium Term Note	Google Inc.	MTN-GOOG-99.977-AA0-43	38259PAA0	1.250	1.258	0.883	5/19/2011	5/19/2014	7,000,000.00	6,998,390.00	7,051,310.00	100.733000	SUNGD
Medium Term Note	Procter & Gamble Co.	MTN-PG-99.589-DU0-82	742718DU0	0.700	0.839	1.120	8/15/2011	8/15/2014	7,000,000.00	6,971,230.00	7,020,090.00	100.287000	SUNGD
Medium Term Note	John Deere Capital Corporation	FRN-DE-100.00-RX9-05	24422ERX9	0.380	0.380	1.268	10/12/2012	10/8/2014	5,000,000.00	5,000,000.00	5,003,850.00	100.077000	SUNGD
Medium Term Note	International Business Machines Corp.	MTN-IBM-100.980-GZ8-46	459200GZ8	0.875	0.432	1.327	8/9/2012	10/31/2014	5,000,000.00	5,049,000.00	5,024,600.00	100.492000	SUNGD
Medium Term Note	John Deere Capital Corp.	MTN-DE-99.894-RZ4-27	24422ERZ4	0.750	0.786	2.533	1/23/2013	1/22/2016	3,000,000.00	2,996,820.00	2,982,330.00	99.411000	SUNGD
Medium Term Note	JP Morgan Chase & Co.	MTN-JPM-99.879-JU4-27	46623EJU4	1.125	1.166	2.614	2/26/2013	2/26/2016	5,000,000.00	4,993,950.00	4,926,600.00	98.532000	SUNGD
Medium Term Note	International Business Machines Corp.	MTN-IBM-99.542-HK0-41	459200HK0	1.250	1.345	4.468	2/8/2013	2/8/2018	5,000,000.00	4,977,100.00	4,867,750.00	97.355000	SUNGD
Medium Term Note	Texas Instruments Inc.	MTN-TXN-99.070-AV6-27	882508AV6	1.000	1.193	4.726	5/8/2013	5/1/2018	5,000,000.00	4,953,500.00	4,779,300.00	95.586000	SUNGD
Medium Term Note	Merck & Co Inc.	MTN-MRK-99.769-AGO-27	58933YAGO	1.300	1.348	4.741	5/20/2013	5/18/2018	5,000,000.00	4,988,450.00	4,848,950.00	96.979000	SUNGD
		Total	Count 16	1.346	0.950	1.532			97,594,000.00	97,890,338.20	97,579,436.44	99.985077	
<b>Grand Total</b>									<b>2,190,488,343.95</b>	<b>2,189,186,403.02</b>	<b>2,187,471,323.23</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/>