

POOLED INVESTMENTS AT FEBRUARY 28, 2013 - SUMMARY & STATISTICS



ASSET ALLOCATION

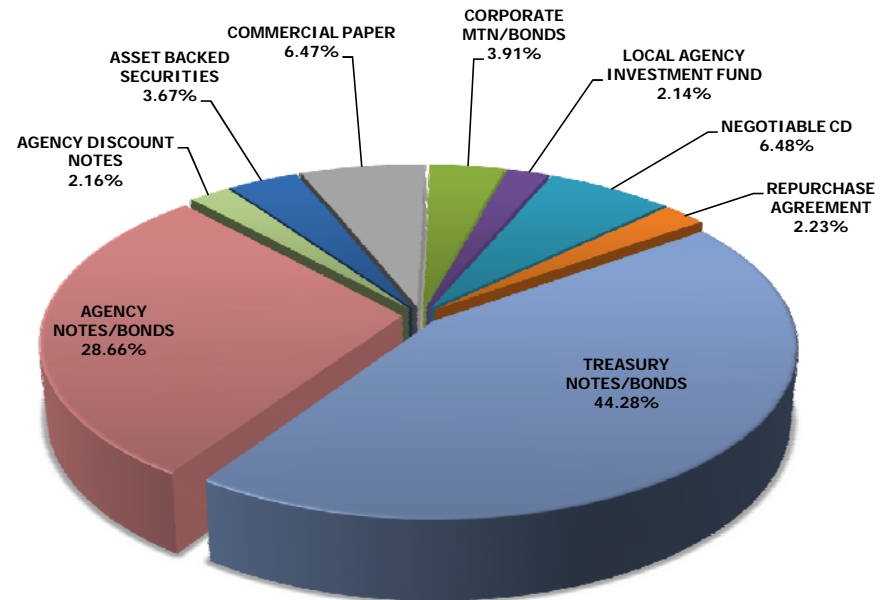
Assets (000's)	Current Par Value	Current Book Value	Market Value	Mkt/Book	Yield to Maturity
ASSET BACKED SECURITIES	85,007	85,005	85,096	100.11%	0.45%
COMMERCIAL PAPER	150,000	149,715	149,819	100.07%	0.28%
CORPORATE MTN/BONDS	90,500	90,427	90,988	100.62%	0.91%
LOCAL AGENCY INVESTMENT FUND	49,604	49,604	49,604	100.00%	0.32%
NEGOTIABLE CD	150,000	150,000	150,072	100.05%	0.36%
REPURCHASE AGREEMENT	51,752	51,752	51,752	100.00%	0.17%
TREASURY NOTES/BONDS	1,025,000	1,024,966	1,026,675	100.17%	0.43%
AGENCY NOTES/BONDS	663,700	663,454	664,528	100.16%	0.53%
AGENCY DISCOUNT NOTES	50,000	49,911	49,970	100.12%	0.18%
Totals (000's):	2,315,563	2,314,833	2,318,503	100.16%	0.45%

Portfolio Breakdown & Statistics

	Liquidity	Core
Portfolio Size	\$821,481,193	\$1,493,352,041
% of total pool	35.49%	64.51%
Portfolio Duration*	0.37	1.65
Index Duration*	0.39	1.88
% of index	94.05%	87.74%
Weighted Average Days to Maturity	138	731
Earned Income Yield	0.437%	0.488%

* 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 1.678.



Pooled Portfolio Composition by Book Value

POOLED INVESTMENTS AT FEBRUARY 28, 2013 - MATURITY DISTRIBUTION

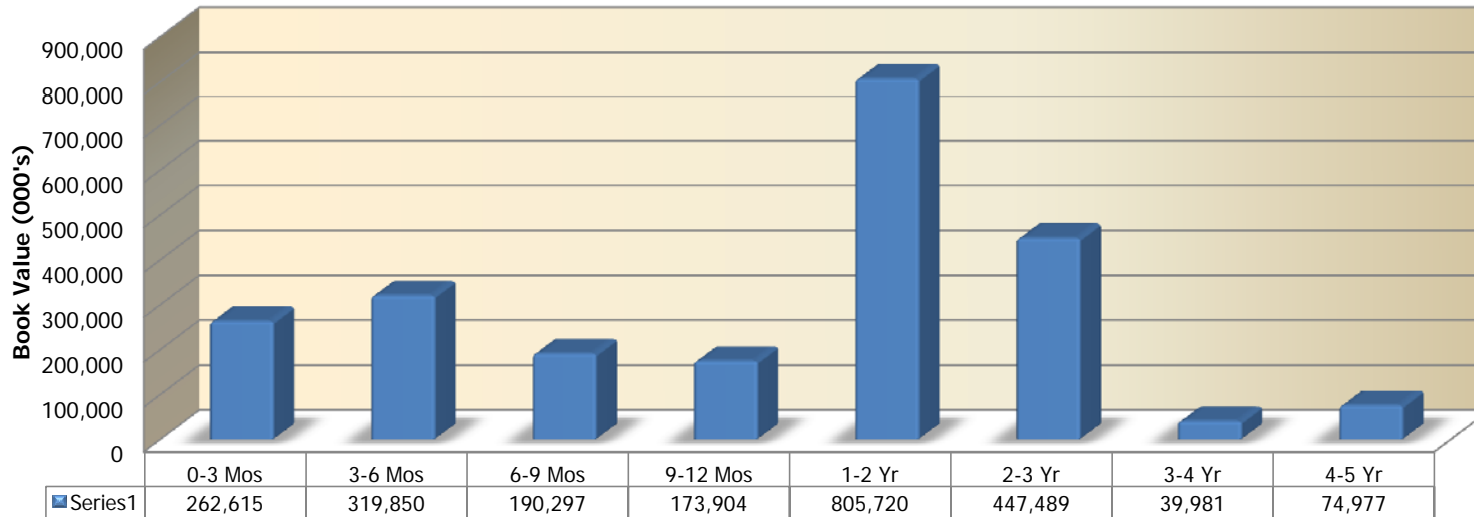
City of San Diego
Office of the City Treasurer



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					20,007	54,999		10,000	85,005
COMMERCIAL PAPER	49,863	74,888	24,964						149,715
CORPORATE MTN/BONDS	11,500		9,966	5,000	50,993	7,991		4,977	90,427
LOCAL AGENCY INVESTMENT FUND	49,604								49,604
NEGOTIABLE CD		75,000	75,000						150,000
REPURCHASE AGREEMENT	51,752								51,752
TREASURY NOTES/BONDS	24,946	49,990	25,424	75,271	549,788	299,545			1,024,966
AGENCY NOTES/BONDS	49,997	119,971	29,985	93,633	184,933	84,954	39,981	60,000	663,454
AGENCY DISCOUNT NOTES	24,953		24,958						49,911
Totals (000's):	262,615	319,850	190,297	173,904	805,720	447,489	39,981	74,977	2,314,833
% of Portfolio	11.34%	13.82%	8.22%	7.51%	34.81%	19.33%	1.73%	3.24%	100.00%

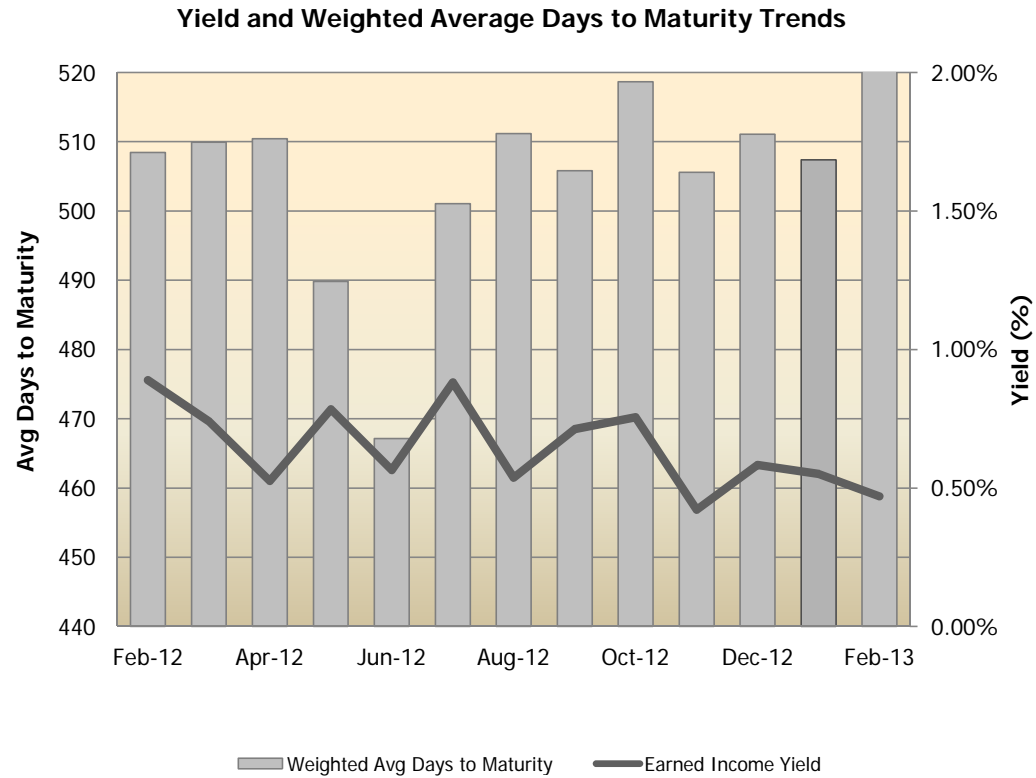
Maturity Distribution
February 28, 2013





PORTFOLIO - EARNED INCOME YIELD

Month	Earned Income Yield	Weighted Avg Days to Maturity
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
Feb-13	0.47%	520.24



INVESTMENTS AT FEBRUARY 28, 2013 - SUMMARY BY FUND TYPE

City of San Diego
Office of the City Treasurer



INVESTMENT STATUS SUMMARY BY FUND TYPE

Category	Cost of Invest Held	% of Total	Market Value
POOLED INVESTMENTS:	2,314,833,233.29	98.72%	2,318,503,008.16
BOND/NOTE FUNDS INVESTED BY TREASURER	30,093,641.84	1.28%	30,098,595.23
CIVICSD/CCDC Parking Rev 2003B	4,223,895.10	0.18%	4,225,284.77
CIVICSD/CCDC Parking Rev Bonds	581,185.20	0.02%	581,963.14
CIVICSD/CCDC 2006A	25,288,561.54	1.08%	25,291,347.32
TOTAL INVESTED FUNDS:	2,344,926,875.13	100.00%	2,348,601,603.39

POOLED INVESTMENTS AT FEBRUARY 28, 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-99.367-MT4-43	912828MT4	1.375	1.592	0.041	3/15/2012	3/15/2013	25,000,000.00	24,946,483.65	25,010,750.00	100.043000	SUNGD
US Treasury Note	US Treasury	TN-100.015-QW3-05	912828QW3	0.375	0.367	0.419	1/31/2013	7/31/2013	25,000,000.00	25,000,968.54	25,024,500.00	100.098000	SUNGD
US Treasury Note	US Treasury	TN-99.841-NU0-27	912828NU0	0.750	0.803	0.460	2/15/2013	8/15/2013	10,000,000.00	9,997,380.74	10,028,100.00	100.281000	SUNGD
US Treasury Note	US Treasury	TN-99.687-NU0-05	912828NU0	0.750	0.856	0.460	2/15/2013	8/15/2013	15,000,000.00	14,992,048.38	15,042,150.00	100.281000	SUNGD
US Treasury Note	US Treasury	TN-103.531-JT8-38	912828JT8	2.000	0.300	0.745	11/30/2012	11/30/2013	25,000,000.00	25,423,982.32	25,341,750.00	101.367000	SUNGD
US Treasury Note	US Treasury	TN-100.972-PL8-82	912828PL8	0.750	0.271	0.795	12/1/2011	12/15/2013	25,000,000.00	25,243,164.06	25,113,250.00	100.453000	SUNGD
US Treasury Note	US Treasury	TN-99.914-SB7-25	912828SB7	0.250	0.294	0.916	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-100.199-QH6-07	912828QH6	1.250	1.181	0.961	3/1/2011	2/15/2014	25,000,000.00	25,049,804.69	25,256,750.00	101.027000	SUNGD
US Treasury Note	US Treasury	TN-99.980-PZ7-43	912828PZ7	1.250	1.257	1.038	4/1/2011	3/15/2014	20,000,000.00	19,996,093.75	20,219,600.00	101.098000	SUNGD
US Treasury Note	US Treasury	TN-99.835-SL5-82	912828SL5	0.250	0.333	1.081	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	1.121	4/15/2011	4/15/2014	25,000,000.00	24,956,013.75	25,046,000.00	100.184000	USERP
US Treasury Note	US Treasury	TN-99.976-SR2-26	912828SR2	0.250	0.262	1.165	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	1.248	6/1/2012	5/31/2014	25,000,000.00	24,996,093.75	25,014,750.00	100.059000	SUNGD
US Treasury Note	US Treasury	TN-99.882-TA8-82	912828TA8	0.250	0.309	1.331	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	1.376	7/15/2011	7/15/2014	25,000,000.00	24,986,328.13	25,141,500.00	100.566000	SUNGD
US Treasury Note	US Treasury	TN-99.804-TF7-27	912828TF7	0.125	0.223	1.416	7/31/2012	7/31/2014	25,000,000.00	24,951,171.88	24,970,750.00	99.883000	SUNGD
US Treasury Note	US Treasury	TN-100.511-RB8-43	912828RB8	0.500	0.326	1.460	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	1.498	9/4/2012	8/31/2014	25,000,000.00	25,001,953.12	25,012,750.00	100.051000	SUNGD
US Treasury Note	US Treasury	TN-100.027-TQ3-26	912828TQ3	0.250	0.236	1.580	10/1/2012	9/30/2014	25,000,000.00	25,007,007.64	25,011,750.00	100.047000	SUNGD
US Treasury Note	US Treasury	TN-99.866-RL6-07	912828RL6	0.500	0.545	1.623	10/17/2011	10/15/2014	25,000,000.00	24,966,628.00	25,114,250.00	100.457000	SUNGD
US Treasury Note	US Treasury	TN-99.937-TU4-27	912828TU4	0.250	0.281	1.663	11/1/2012	10/31/2014	25,000,000.00	24,984,547.65	25,011,750.00	100.047000	SUNGD
US Treasury Note	US Treasury	TN-99.972-RQ5-07	912828RQ5	0.375	0.384	1.708	11/15/2011	11/15/2014	25,000,000.00	24,993,164.06	25,062,500.00	100.250000	SUNGD
US Treasury Note	US Treasury	TN-100.00-Z38-38	912828TZ3	0.250	0.250	1.746	12/3/2012	11/30/2014	25,000,000.00	25,000,515.11	25,010,750.00	100.043000	SUNGD
US Treasury Note	US Treasury	TN-99.988-RV4-86	912828RV4	0.250	0.256	1.793	12/12/2012	12/15/2014	25,000,000.00	24,997,070.31	25,009,750.00	100.039000	SUNGD
US Treasury Note	US Treasury	TN-99.750-UDO-25	912828UDO	0.125	0.255	1.831	1/25/2013	12/31/2014	25,000,000.00	24,939,658.15	24,953,250.00	99.813000	SUNGD
US Treasury Note	US Treasury	TN-99.957-RZ5-43	912828RZ5	0.250	0.271	1.877	12/10/2012	1/15/2015	25,000,000.00	24,989,257.81	25,005,750.00	100.023000	SUNGD
US Treasury Note	US Treasury	TN-99.976-UK4-82	912828UK4	0.250	0.262	1.913	2/1/2013	1/31/2015	75,000,000.00	74,982,939.84	75,017,250.00	100.023000	SUNGD
US Treasury Note	US Treasury	TN-99.960-UK4-43	912828UK4	0.250	0.270	1.913	2/20/2013	1/31/2015	25,000,000.00	24,993,687.42	25,005,750.00	100.023000	SUNGD
US Treasury Note	US Treasury	TN-99.660-SK7-82	912828SK7	0.375	0.491	2.038	4/2/2012	3/15/2015	25,000,000.00	24,915,039.06	25,060,500.00	100.242000	SUNGD
US Treasury Note	US Treasury	TN-99.992-SP6-82	912828SP6	0.375	0.378	2.121	5/1/2012	4/15/2015	25,000,000.00	24,998,046.87	25,058,500.00	100.234000	SUNGD
US Treasury Note	US Treasury	TN-99.699-SU5-43	912828SU5	0.250	0.352	2.208	6/1/2012	5/15/2015	25,000,000.00	24,924,804.69	24,990,250.00	99.961000	SUNGD
US Treasury Note	US Treasury	TN-99.898-SZ4-27	912828SZ4	0.375	0.410	2.288	7/2/2012	6/15/2015	25,000,000.00	24,974,609.37	25,054,750.00	100.219000	SUNGD
US Treasury Note	US Treasury	TN-99.812-TD2-26	912828TD2	0.250	0.314	2.374	7/31/2012	7/15/2015	25,000,000.00	24,953,125.00	24,976,500.00	99.906000	SUNGD
US Treasury Note	US Treasury	TN-99.816-TK6-26	912828TK6	0.250	0.313	2.458	9/4/2012	8/15/2015	25,000,000.00	24,954,101.56	24,970,750.00	99.883000	SUNGD
US Treasury Note	US Treasury	TN-99.820-TP5-82	912828TP5	0.250	0.311	2.538	10/1/2012	9/15/2015	25,000,000.00	24,957,840.55	24,966,750.00	99.867000	SUNGD
US Treasury Note	US Treasury	TN-99.589-TT7-43	912828TT7	0.250	0.390	2.621	11/1/2012	10/15/2015	25,000,000.00	24,900,379.88	24,961,000.00	99.844000	SUNGD
US Treasury Note	US Treasury	TN-100.144-TX8-43	912828TX8	0.375	0.326	2.700	12/3/2012	11/15/2015	25,000,000.00	25,040,794.41	25,039,000.00	100.156000	SUNGD
US Treasury Note	US Treasury	TN-99.714-UC2-43	912828UC2	0.250	0.347	2.788	1/2/2013	12/15/2015	25,000,000.00	24,931,801.60	24,945,250.00	99.781000	SUNGD
US Treasury Note	US Treasury	TN-100.011-UG3-26	912828UG3	0.375	0.371	2.867	1/15/2013	1/15/2016	30,000,000.00	30,003,515.63	30,030,600.00	100.102000	SUNGD
US Treasury Note	US Treasury	TN-99.945-UG3-86	912828UG3	0.375	0.394	2.867	1/25/2013	1/15/2016	20,000,000.00	19,991,134.32	20,020,400.00	100.102000	SUNGD
Total	Count	40		0.453	0.433	1.669			1,025,000,000.00	1,024,965,569.75	1,026,674,550.00	100.163371	

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-W49-86	313378W49	0.240	0.253	0.118	10/12/2012	4/12/2013	25,000,000.00	24,998,382.63	25,002,500.00	100.010000	SUNGD
Agency Note	Federal Home Loan Bank	FHLB-99.995-DV8-27	313379DV8	0.230	0.235	0.192	5/9/2012	5/9/2013	25,000,000.00	24,998,750.00	25,003,750.00	100.015000	SUNGD
Agency Note	Federal Farm Credit Bank	FFCB-99.977-SH2-38	3133EASH2	0.220	0.243	0.263	6/4/2012	6/4/2013	25,000,000.00	24,994,250.00	25,003,750.00	100.015000	SUNGD
Agency Note	NCUA Guaranteed	NCUAGT-FRN-100.00-AA9-07	62889KAA9	0.220	0.220	0.033	6/16/2011	6/12/2013	20,000,000.00	20,000,000.00	20,000,000.00	100.000000	BOOK
Agency Note	Federal Farm Credit Bank	FFCB-99.688-PK3-41	31331JPK3	1.375	1.477	0.320	12/25/2012	6/25/2013	25,000,000.00	24,987,403.73	25,102,500.00	100.410000	SUNGD

POOLED INVESTMENTS AT FEBRUARY 28, 2013 - PORTFOLIO POSITION DETAIL

Agency Note	Federal Home Loan Bank	FHLB-99.976-Y78-43	313379Y78	0.240	0.263	0.329	6/28/2012	6/28/2013	25,000,000.00	24,994,152.00	25,007,250.00	100.029000	SUNGD
Agency Note	Federal Home Loan Bank	FHLB-99.981-YB7-26	313380YB7	0.170	0.195	0.381	10/17/2012	7/17/2013	25,000,000.00	24,995,375.00	25,001,750.00	100.007000	SUNGD
Agency Note	Federal Home Loan Mortgage Corporation	FHLMC-99.978-3H3-07	3134G23H3	0.500	0.511	0.629	10/20/2011	10/15/2013	15,000,000.00	14,996,700.00	15,027,900.00	100.186000	SUNGD
Agency Note	Federal Home Loan Bank	FHLB-99.915-6A8-46	3133816A8	0.125	0.212	0.658	11/7/2012	10/25/2013	15,000,000.00	14,987,980.00	14,992,650.00	99.951000	SUNGD
Agency Note	Federal Home Loan Bank	FHLB-99.987-NB7-27	313381NB7	0.180	0.193	0.844	1/2/2013	1/2/2014	25,000,000.00	24,996,750.00	24,995,750.00	99.983000	SUNGD
Agency Note	Federal Farm Credit Bank	FFCB-99.979-D35-38	3133ECD35	0.150	0.172	0.886	2/5/2013	1/17/2014	23,700,000.00	23,696,800.50	23,689,572.00	99.956000	SUNGD
Agency Note	Federal Home Loan Bank	FHLB-99.942-BT9-26	313382BT9	0.125	0.182	0.961	2/14/2013	2/14/2014	20,000,000.00	19,988,540.00	19,984,800.00	99.924000	SUNGD
Agency Note	Federal Farm Credit Bank	FFCB-99.803-AH3-07	31331KAH3	1.125	1.190	0.994	1/19/2011	2/27/2014	25,000,000.00	24,950,750.00	25,228,250.00	100.913000	SUNGD
Agency Note	Intl Bank of Reconstruction & Development	IBRD-OT0413-100.00-KX1-82	45905UKX1	0.550	0.550	1.154	4/25/2012	4/25/2014	25,000,000.00	25,000,000.00	25,014,500.00	100.058000	SUNGD
Agency Note	Federal Home Loan Bank	FHLB-OT0613-100.00-DQ5-82	313381DQ5	0.300	0.300	1.264	12/4/2012	6/4/2014	25,000,000.00	25,000,000.00	25,008,000.00	100.032000	SUNGD
Agency Note	Intl Bank of Reconstruction & Development	IBRD-OT0613-100.00-LC6-86	459058CS0	0.550	0.550	1.268	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	1.490	7/5/2011	8/27/2014	25,000,000.00	24,967,000.00	25,297,500.00	101.190000	SUNGD
Agency Note	Federal Farm Credit Bank	FFCB-99.936-2X1-26	3133EC2X1	0.270	0.302	1.721	11/19/2012	11/19/2014	25,000,000.00	24,984,050.00	24,995,250.00	99.981000	SUNGD
Agency Note	Federal Home Loan Mortgage Corporation	FHLMC-OT0214-100.00-MR8-43	3134G3MR8	0.550	0.550	1.950	2/13/2012	2/13/2015	20,000,000.00	20,000,000.00	20,058,000.00	100.290000	SUNGD
Agency Note	Federal Home Loan Mortgage Corporation	FHLMC-OT0214-100.290-MR8-82	3134G3MR8	0.550	0.418	1.950	11/30/2012	2/13/2015	10,000,000.00	10,029,000.00	10,029,000.00	100.290000	SUNGD
Agency Note	Federal Home Loan Bank	FHLB-99.911-YP4-38	313381YP4	0.250	0.293	1.974	1/25/2013	2/20/2015	25,000,000.00	24,977,750.00	24,962,500.00	99.850000	SUNGD
Agency Note	Federal National Mortgage Association	FNMA-OT0214-99.875-HN6-27	3135G0HN6	0.550	0.592	1.989	2/27/2012	2/27/2015	20,000,000.00	19,975,000.00	20,060,200.00	100.301000	SUNGD
Agency Note	Federal National Mortgage Association	FNMA-QC0313-100.00-JB0-43	3135G0JB0	0.700	0.700	2.024	3/13/2012	3/13/2015	10,000,000.00	10,000,000.00	10,001,200.00	100.012000	SUNGD
Agency Note	Federal National Mortgage Association	FNMA-OT0413-100.00-KD4-07	3135G0KD4	0.750	0.750	2.137	4/24/2012	4/24/2015	10,000,000.00	10,000,000.00	10,004,900.00	100.049000	SUNGD
Agency Note	Federal Farm Credit Bank	FFCB-99.692-RQ3-07	3133EARQ3	0.500	0.601	2.307	5/23/2012	6/23/2015	15,000,000.00	14,953,800.00	15,042,600.00	100.284000	SUNGD
Agency Note	Federal Home Loan Mortgage Corporation	FHLMC-OT0513-100.00-V23-26	3134G3V23	0.530	0.530	2.708	11/20/2012	11/20/2015	10,000,000.00	10,000,000.00	10,006,000.00	100.060000	SUNGD
Agency Note	Federal Home Loan Mortgage Corporation	FHLMC-OT1113-100.00-Y20-27	3134G3Y20	0.500	0.500	2.729	11/27/2012	11/27/2015	10,000,000.00	10,000,000.00	10,008,800.00	100.088000	SUNGD
Agency Note	Federal National Mortgage Association	FNMA-QC0713-100.00-TS2-07	3135G0TS2	0.500	0.500	2.862	1/17/2013	1/15/2016	10,000,000.00	10,000,277.78	9,994,700.00	99.947000	SUNGD
Agency Note	Federal Home Loan Mortgage Corporation	FHLMC-OT0115-100.00-4B3-46	3134G34B3	0.500	0.500	2.898	1/28/2013	1/28/2016	10,000,000.00	10,000,000.00	9,999,600.00	99.996000	SUNGD
Agency Note	Federal National Mortgage Association	FNMA-QC0813-100.00-UB7-26	3135G0UB7	0.520	0.520	2.964	2/22/2013	2/22/2016	10,000,000.00	10,000,000.00	9,994,900.00	99.949000	SUNGD
Agency Note	Federal National Mortgage Association	FNMA-QC0813-100.00-VB6-43	3135G0VB6	0.650	0.650	3.050	2/28/2013	3/28/2016	10,000,000.00	10,000,000.00	10,009,500.00	100.095000	SUNGD
Agency Note	Federal National Mortgage Association	FNMA-99.886-VA8-43	3135G0VA8	0.500	0.537	3.063	2/15/2013	3/30/2016	20,000,000.00	19,977,200.00	20,012,200.00	100.061000	SUNGD
Agency Note	Federal Home Loan Mortgage Corporation	FHLMC-QC0413-100.00-P38-43	3134G3P38	0.750	0.750	3.551	10/24/2012	10/5/2016	10,000,000.00	10,003,958.33	10,005,500.00	100.055000	SUNGD
Agency Note	Federal Home Loan Mortgage Corporation	FHLMC-QC0213-100.00-A42-46	3134G3A42	1.000	1.000	4.373	9/6/2012	8/14/2017	10,000,000.00	10,000,000.00	10,011,100.00	100.111000	SUNGD
Agency Note	Federal National Mortgage Association	FNMA-MC0413-100.00-QL0-27	3135G0QL0	1.000	1.000	4.545	10/24/2012	10/24/2017	10,000,000.00	10,000,000.00	10,002,800.00	100.028000	SUNGD
Agency Note	Federal National Mortgage Association	FNMA-ST1213-100.00-7A3-48	3136G07A3	0.700	0.700	4.714	12/13/2012	12/13/2017	10,000,000.00	10,000,000.00	9,987,000.00	99.870000	SUNGD
Agency Note	Federal National Mortgage Association	FNMA-QC0613-100.00-TD5-82	3135G0TD5	1.000	1.000	4.723	12/31/2012	12/28/2017	10,000,000.00	10,000,000.00	9,981,400.00	99.814000	SUNGD
Agency Note	Federal Home Loan Mortgage Corporation	FHLMC-QC0413-100.00-4V9-46	3134G34V9	1.070	1.070	4.801	1/29/2013	1/29/2018	10,000,000.00	10,000,000.00	9,995,700.00	99.957000	SUNGD
Agency Note	Federal Home Loan Bank	FHLB-MC0313-100.00-2M4-27	3133822M4	1.250	1.250	4.846	2/22/2013	2/22/2018	10,000,000.00	10,000,000.00	10,005,100.00	100.051000	SUNGD
		Total	Count 39	0.510	0.532	1.616			663,700,000.00	663,453,869.97	664,528,372.00	100.124811	

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	0.148	5/2/2012	4/23/2013	25,000,000.00	24,953,027.78	24,997,500.00	99.990000	SUNGD
Agency Discount Note	Federal Farm Credit Bank	FFCB-DN-99.833-PM4-43	313313PM4	0.175	0.175	0.726	12/12/2012	11/20/2013	25,000,000.00	24,958,315.97	24,972,500.00	99.890000	SUNGD
		Total	Count 2	0.182	0.183	0.437			50,000,000.00	49,911,343.75	49,970,000.00	99.940000	

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	3/1/2013	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	0.837	4/18/2012	10/15/2014	6,878,127.51	6,877,538.01	6,885,280.76	100.104000	USERP

POOLED INVESTMENTS AT FEBRUARY 28, 2013 - PORTFOLIO POSITION DETAIL

Asset Backed Security	Honda Auto Receivables Owners Trust	ABS-HAROT-99.999-AB2-26	43813EAB2	0.560	0.560	0.879	4/25/2012	11/17/2014	13,129,179.90	13,129,122.90	13,144,015.87	100.113000	USERP
Asset Backed Security	Honda Auto Receivables Owners Trust	ABS-HAROT-99.992-AB6-27	43813CAB6	0.400	0.405	1.098	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	1.168	6/18/2012	6/15/2015	10,000,000.00	10,000,000.00	10,068,200.00	100.682000	USERP
Asset Backed Security	Chase Issuance Trust	ABS-CHAIT-100.00-EZ3-27	161571EZ3	0.321	0.321	1.420	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	1.494	2/27/2013	1/20/2016	13,000,000.00	12,999,149.80	12,999,149.80	99.993460	BOOK
Asset Backed Security	Chase Issuance Trust	ABS-CHAIT-100.00-FM1-27	161571FM1	0.331	0.331	2.249	9/13/2012	8/15/2017	10,000,000.00	10,000,000.00	10,000,000.00	100.000000	BOOK
Total				Count 7	0.448	0.450	1.342			85,007,307.41	85,005,298.31	85,096,134.03	100.104493

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		0.170	0.170	0.003	2/28/2013	3/1/2013	51,752,000.00	51,752,000.00	51,752,000.00	100.000000	BOOK
Total				Count 1	0.170	0.170	0.003		51,752,000.00	51,752,000.00	51,752,000.00	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	0.079	7/25/2012	3/29/2013	25,000,000.00	24,945,111.11	24,996,305.56	99.985222	SUNGD
COMMERCIAL PAPER ACT/360	Toyota Motor Credit Corp.	CP-TOYCC-99.670-SQ0-24	89233GSQ0	0.440	0.441	0.233	8/27/2012	5/24/2013	25,000,000.00	24,917,500.00	24,986,583.33	99.946333	SUNGD
COMMERCIAL PAPER ACT/360	Nestle Capital Corp.	CP-NESCPP-99.805-TM6-26	64105GTM6	0.260	0.261	0.309	9/25/2012	6/21/2013	25,000,000.00	24,951,430.56	24,979,777.78	99.919111	SUNGD
COMMERCIAL PAPER ACT/360	Toyota Motor Credit Corp.	CP-TOYCC-99.830-TS5-24	89233GTS5	0.290	0.290	0.323	11/27/2012	6/26/2013	25,000,000.00	24,957,506.94	24,978,875.00	99.915500	SUNGD
COMMERCIAL PAPER ACT/360	Coca-Cola Co.	CP-KOPP-99.917-UA7-05	19121AAU7	0.170	0.170	0.361	1/17/2013	7/10/2013	25,000,000.00	24,979,458.33	24,971,798.61	99.887194	SUNGD
COMMERCIAL PAPER ACT/360	Wells Fargo & Co.	CP-WFCNEW-99.855-Y89-86	9497F0Y89	0.200	0.200	0.693	2/21/2013	11/8/2013	25,000,000.00	24,963,889.00	24,905,500.00	99.622000	SUNGD
Total				Count 6	0.280	0.281	0.333		150,000,000.00	149,714,895.94	149,818,840.28	99.879227	

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	0.348	10/4/2012	7/5/2013	25,000,000.00	25,000,000.00	25,012,320.85	100.049283	SUNGD
Negotiable CD	Bank of Nova Scotia Houston	CD-BNSHOU-100.00-KS8-26	06417FKS8	0.240	0.240	0.356	1/8/2013	7/8/2013	25,000,000.00	25,000,000.00	25,006,310.35	100.025241	SUNGD
Negotiable CD	Toronto Dominion NY	CD-TDNY-100.00-3R4-41	89112X3R4	0.400	0.400	0.501	8/31/2012	8/30/2013	25,000,000.00	25,000,000.00	25,011,340.40	100.045362	SUNGD
Negotiable CD	Swedbank NY	CD-SWEDBK-100.00-UC0-07	87019QUC0	0.445	0.445	0.537	12/7/2012	9/12/2013	25,000,000.00	25,000,000.00	25,018,300.82	100.073203	SUNGD
Negotiable CD	Skandi Enskilda Bank NY	CD-SEBNY-100.00-EZ5-43	83051HEZ5	0.450	0.450	0.578	12/24/2012	9/27/2013	25,000,000.00	25,000,000.00	25,020,439.28	100.081757	SUNGD
Negotiable CD	Rabobank NY	CD-RABONY-100.00-CE2-41	21684BCE2	0.330	0.330	0.616	1/4/2013	10/11/2013	25,000,000.00	25,000,000.00	25,003,094.58	100.012378	SUNGD
Total				Count 6	0.363	0.363	0.489		150,000,000.00	150,000,000.00	150,071,806.28	100.047871	

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	Metropolitan Life Insurance	FRN-MET-100.00-AJ1-26	59157BAJ1	0.556	0.556	0.093	4/3/2012	4/3/2013	11,500,000.00	11,500,000.00	11,501,150.00	100.010000	SUNGD
Medium Term Note	Wal-Mart Stores Inc.	MTN-WMT-99.657-CW1-07	931142CW1	0.750	0.866	0.656	10/25/2010	10/25/2013	10,000,000.00	9,965,700.00	10,026,300.00	100.263000	SUNGD
Medium Term Note	Procter & Gamble Co.	FRN-PG-100.00-DZ9-82	742718DZ9	0.192	0.192	0.208	8/14/2012	2/14/2014	5,000,000.00	5,000,000.00	4,998,100.00	99.962000	SUNGD
Medium Term Note	Wal-Mart Stores Inc.	MTN-WMT-99.73-DA8-43	931142DA8	1.625	1.718	1.118	4/18/2011	4/15/2014	3,000,000.00	2,991,900.00	3,042,780.00	101.426000	SUNGD
Medium Term Note	General Electric Capital Corp.	FRN-GE-100.00-5X8-43	36962G5X8	1.002	1.002	1.148	4/27/2012	4/24/2014	10,000,000.00	10,000,000.00	10,072,900.00	100.729000	SUNGD
Medium Term Note	Colgate-Palmolive Company	MTN-CL-99.854-DT4-82	19416QDT4	1.250	1.300	1.166	5/4/2011	5/1/2014	4,000,000.00	3,994,160.00	4,041,560.00	101.039000	SUNGD
Medium Term Note	Johnson & Johnson	MTN-JNJ-99.883-AX2-27	478160AX2	1.200	1.240	1.205	5/20/2011	5/15/2014	10,000,000.00	9,988,300.00	10,106,300.00	101.063000	SUNGD
Medium Term Note	Google Inc.	MTN-GOOG-99.977-AA0-43	38259PAA0	1.250	1.258	1.216	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	1.459	8/15/2011	8/15/2014	7,000,000.00	6,971,230.00	7,041,510.00	100.593000	SUNGD
Medium Term Note	John Deere Capital Corporation	FRN-DE-100.00-RX9-05	24422ERX9	0.405	0.405	1.605	10/12/2012	10/8/2014	5,000,000.00	5,000,000.00	5,001,850.00	100.037000	SUNGD
Medium Term Note	International Business Machines Corp.	MTN-IBM-100.980-GZ8-46	459200GZ8	0.875	0.432	1.654	8/9/2012	10/31/2014	5,000,000.00	5,049,000.00	5,044,200.00	100.884000	SUNGD
Medium Term Note	John Deere Capital Corp.	MTN-DE-99.894-RZ4-27	24422ERZ4	0.750	0.786	2.872	1/23/2013	1/22/2016	3,000,000.00	2,996,820.00	3,007,020.00	100.234000	SUNGD
Medium Term Note	JP Morgan Chase & Co.	MTN-JPM-99.879-JU4-27	46623EJU4	1.125	1.166	2.953	2/26/2013	2/26/2016	5,000,000.00	4,993,950.00	5,008,300.00	100.166000	SUNGD
Medium Term Note	International Business Machines Corp.	MTN-IBM-99.542-HK0-41	459200HK0	1.250	1.345	4.807	2/8/2013	2/8/2018	5,000,000.00	4,977,100.00	5,013,800.00	100.276000	SUNGD
Total				Count 14	0.894	0.912	1.355		90,500,000.00	90,426,550.00	90,987,600.00	100.538785	

Grand Total 2,315,563,012.98 2,314,833,233.29 2,318,503,008.16



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/>