

POOLED INVESTMENTS AT MARCH 31, 2013 - SUMMARY & STATISTICS



ASSET ALLOCATION

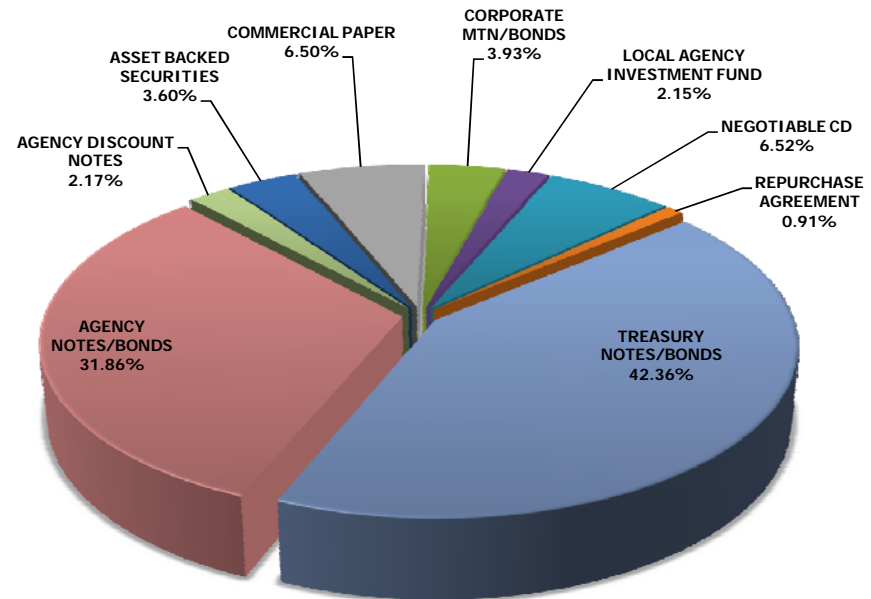
Assets (000's)	Current Par Value	Current Book Value	Market Value	Mkt/Book	Yield to Maturity
ASSET BACKED SECURITIES	82,864	82,862	82,920	100.07%	0.45%
COMMERCIAL PAPER	150,000	149,715	149,831	100.08%	0.28%
CORPORATE MTN/BONDS	90,500	90,427	90,996	100.63%	0.91%
LOCAL AGENCY INVESTMENT FUND	49,604	49,604	49,604	100.00%	0.32%
NEGOTIABLE CD	150,000	150,000	150,081	100.05%	0.36%
REPURCHASE AGREEMENT	21,000	21,000	21,000	100.00%	0.14%
TREASURY NOTES/BONDS	975,000	975,325	976,671	100.14%	0.38%
AGENCY NOTES/BONDS	733,700	733,430	734,508	100.15%	0.50%
AGENCY DISCOUNT NOTES	50,000	49,911	49,985	100.15%	0.18%
Totals (000's):	2,302,668	2,302,274	2,305,596	100.14%	0.43%

Portfolio Breakdown & Statistics

	Liquidity	Core
Portfolio Size	\$815,765,563	\$1,486,507,978
% of total pool	35.43%	64.57%
Portfolio Duration*	0.38	1.65
Index Duration*	0.38	1.88
% of index	98.68%	87.69%
Weighted Average Days to Maturity	140	728
Earned Income Yield	0.349%	0.797%

* 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 1.676.



Pooled Portfolio Composition by Book Value

POOLED INVESTMENTS AT MARCH 31, 2013 - MATURITY DISTRIBUTION

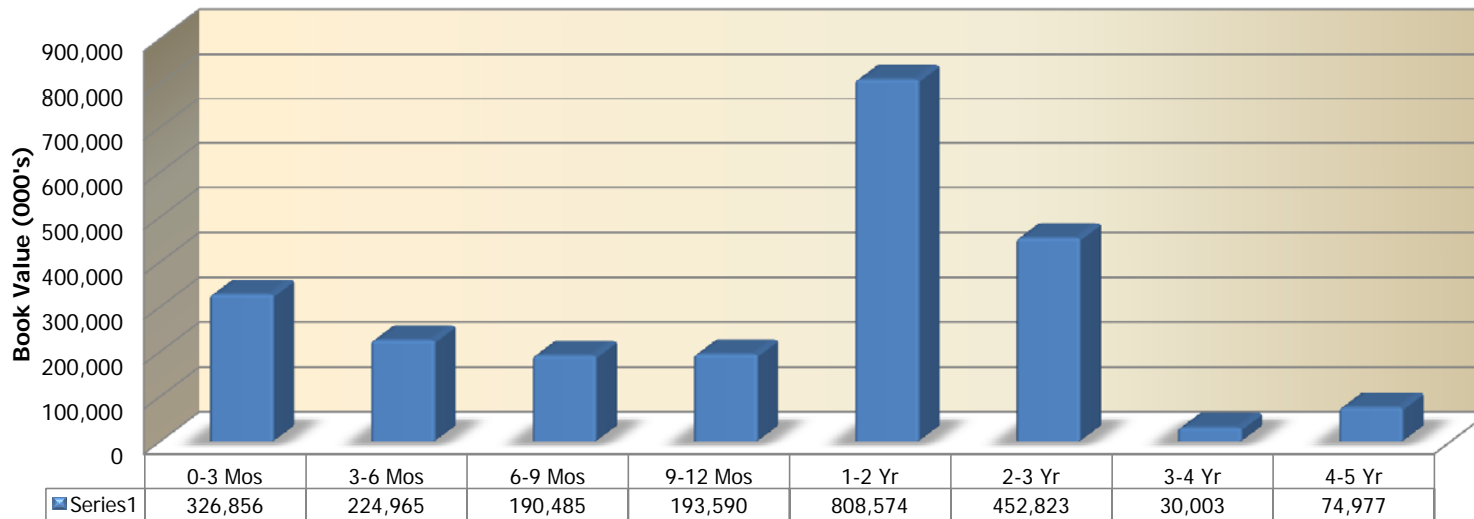
City of San Diego
Office of the City Treasurer



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					17,864	54,999		10,000	82,862
COMMERCIAL PAPER	74,826	24,979	49,909						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		125,000	25,000						150,000
REPURCHASE AGREEMENT	21,000								21,000
TREASURY NOTES/BONDS		49,990	50,667	44,975	554,785	274,908			975,325
AGENCY NOTES/BONDS	144,973	24,995	29,985	143,615	184,933	114,926	30,003	60,000	733,430
AGENCY DISCOUNT NOTES	24,953		24,958						49,911
Totals (000's):	326,856	224,965	190,485	193,590	808,574	452,823	30,003	74,977	2,302,274
% of Portfolio	14.20%	9.77%	8.27%	8.41%	35.12%	19.67%	1.30%	3.26%	100.00%

Maturity Distribution
March 31, 2013

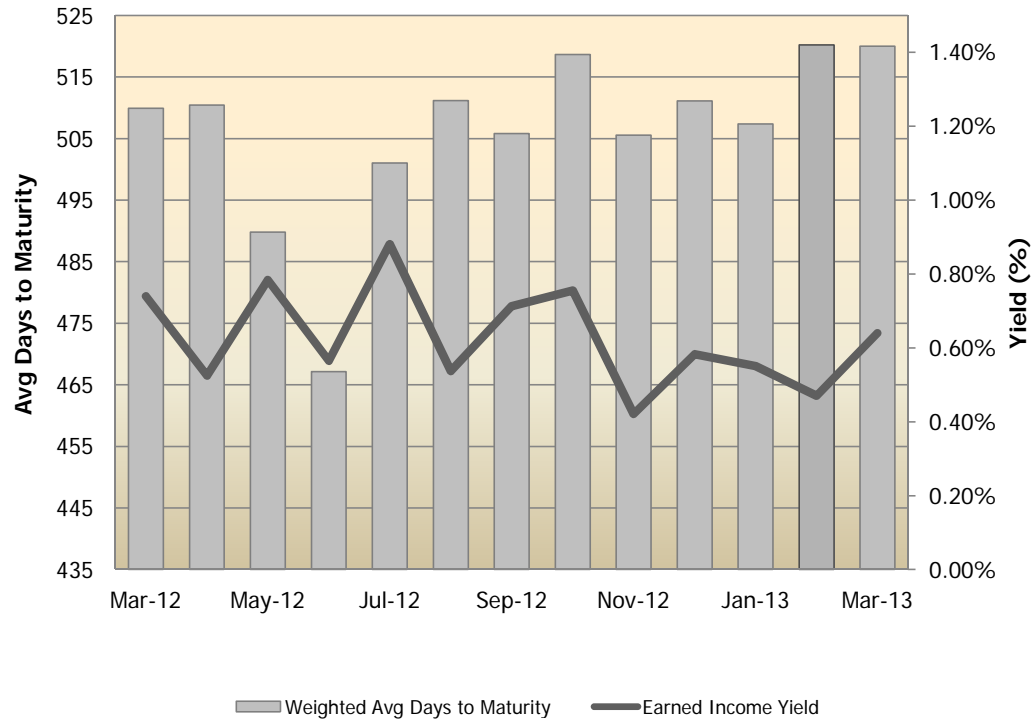




PORTFOLIO - EARNED INCOME YIELD

Month	Earned Income Yield	Weighted Avg Days to Maturity
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
Mar-13	0.64%	520.01

Yield and Weighted Average Days to Maturity Trends



INVESTMENTS AT MARCH 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
POOLED INVESTMENTS:	2,302,273,540.98	98.71%	2,305,595,941.82
BOND/NOTE FUNDS INVESTED BY TREASURER	30,092,980.64	1.29%	30,104,178.79
CIVICSD/CCDC Parking Rev 2003B	4,223,188.31	0.18%	4,225,203.00
CIVICSD/CCDC Parking Rev Bonds	581,230.79	0.02%	581,173.08
CIVICSD/CCDC 2006A	25,288,561.54	1.08%	25,297,802.71
TOTAL INVESTED FUNDS:	2,332,366,521.62	100.00%	2,335,700,120.61

POOLED INVESTMENTS AT MARCH 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-100.015-QW3-05	912828QW3	0.375	0.367	0.334	1/31/2013	7/31/2013	25,000,000.00	25,000,968.54	25,022,500.00	100.090000	SUNGD
US Treasury Note	US Treasury	TN-99.841-NU0-27	912828NU0	0.750	0.803	0.375	2/15/2013	8/15/2013	10,000,000.00	9,997,380.74	10,023,400.00	100.234000	SUNGD
US Treasury Note	US Treasury	TN-99.687-NU0-05	912828NU0	0.750	0.856	0.375	2/15/2013	8/15/2013	15,000,000.00	14,992,048.38	15,035,100.00	100.234000	SUNGD
US Treasury Note	US Treasury	TN-103.531-JT8-38	912828JT8	2.000	0.300	0.662	11/30/2012	11/30/2013	25,000,000.00	25,423,982.32	25,306,750.00	101.227000	SUNGD
US Treasury Note	US Treasury	TN-100.972-PL8-82	912828PL8	0.750	0.271	0.704	12/1/2011	12/15/2013	25,000,000.00	25,243,164.06	25,105,500.00	100.422000	SUNGD
US Treasury Note	US Treasury	TN-99.914-SB7-25	912828SB7	0.250	0.294	0.833	2/22/2012	1/31/2014	25,000,000.00	24,978,515.63	25,020,500.00	100.082000	SUNGD
US Treasury Note	US Treasury	TN-99.980-PZ7-43	912828PZ7	1.250	1.257	0.952	4/1/2011	3/15/2014	20,000,000.00	19,996,093.75	20,206,200.00	101.031000	SUNGD
US Treasury Note	US Treasury	TN-99.824-QC7-43	912828QC7	1.250	1.310	1.030	4/15/2011	4/15/2014	25,000,000.00	24,956,013.75	25,277,250.00	101.109000	USERP
US Treasury Note	US Treasury	TN-99.976-SR2-26	912828SR2	0.250	0.262	1.081	5/1/2012	4/30/2014	25,000,000.00	24,994,140.62	25,018,500.00	100.074000	SUNGD
US Treasury Note	US Treasury	TN-99.984-SW1-82	912828SW1	0.250	0.258	1.165	6/1/2012	5/31/2014	25,000,000.00	24,996,093.75	25,017,500.00	100.070000	SUNGD
US Treasury Note	US Treasury	TN-99.882-TA8-82	912828TA8	0.250	0.309	1.248	7/2/2012	6/30/2014	30,000,000.00	29,964,843.75	30,021,000.00	100.070000	SUNGD
US Treasury Note	US Treasury	TN-99.945-QU7-26	912828QU7	0.625	0.643	1.284	7/15/2011	7/15/2014	25,000,000.00	24,986,328.13	25,135,750.00	100.543000	SUNGD
US Treasury Note	US Treasury	TN-99.804-TF7-27	912828TF7	0.125	0.223	1.332	7/31/2012	7/31/2014	25,000,000.00	24,951,171.88	24,973,500.00	99.894000	SUNGD
US Treasury Note	US Treasury	TN-100.511-RB8-43	912828RB8	0.500	0.326	1.368	9/1/2011	8/15/2014	25,000,000.00	25,127,929.68	25,100,500.00	100.402000	SUNGD
US Treasury Note	US Treasury	TN-100.007-TL4-07	912828TL4	0.250	0.246	1.415	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	1.498	10/1/2012	9/30/2014	25,000,000.00	25,006,835.94	25,012,750.00	100.051000	SUNGD
US Treasury Note	US Treasury	TN-99.866-RL6-07	912828RL6	0.500	0.545	1.531	10/17/2011	10/15/2014	25,000,000.00	24,966,628.00	25,105,500.00	100.422000	SUNGD
US Treasury Note	US Treasury	TN-99.937-TU4-27	912828TU4	0.250	0.281	1.580	11/1/2012	10/31/2014	25,000,000.00	24,984,547.65	25,010,750.00	100.043000	SUNGD
US Treasury Note	US Treasury	TN-99.972-RQ5-07	912828RQ5	0.375	0.384	1.617	11/15/2011	11/15/2014	25,000,000.00	24,993,164.06	25,059,500.00	100.238000	SUNGD
US Treasury Note	US Treasury	TN-100.00-Z38-38	912828TZ3	0.250	0.250	1.663	12/3/2012	11/30/2014	25,000,000.00	25,000,515.11	25,009,750.00	100.039000	SUNGD
US Treasury Note	US Treasury	TN-99.988-RV4-86	912828RV4	0.250	0.256	1.702	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	912828UD0	0.125	0.255	1.748	1/25/2013	12/31/2014	25,000,000.00	24,939,658.15	24,957,000.00	99.828000	SUNGD
US Treasury Note	US Treasury	TN-99.957-RZ5-43	912828RZ5	0.250	0.271	1.785	12/10/2012	1/15/2015	25,000,000.00	24,989,257.81	25,004,750.00	100.019000	SUNGD
US Treasury Note	US Treasury	TN-99.960-UK4-43	912828UK4	0.250	0.270	1.830	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-100.019-UP3-43	912828UP3	0.250	0.240	1.913	3/1/2013	2/28/2015	100,000,000.00	100,020,210.60	100,008,000.00	100.008000	SUNGD
US Treasury Note	US Treasury	TN-99.660-SK7-82	912828SK7	0.375	0.491	1.950	4/2/2012	3/15/2015	25,000,000.00	24,915,039.06	25,059,500.00	100.238000	SUNGD
US Treasury Note	US Treasury	TN-99.992-SP6-82	912828SP6	0.375	0.378	2.030	5/1/2012	4/15/2015	25,000,000.00	24,998,046.87	25,054,750.00	100.219000	SUNGD
US Treasury Note	US Treasury	TN-99.699-SU5-43	912828SU5	0.250	0.352	2.116	6/1/2012	5/15/2015	25,000,000.00	24,924,804.69	24,988,250.00	99.953000	SUNGD
US Treasury Note	US Treasury	TN-99.898-SZ4-27	912828SZ4	0.375	0.410	2.196	7/2/2012	6/15/2015	25,000,000.00	24,974,609.37	25,052,750.00	100.211000	SUNGD
US Treasury Note	US Treasury	TN-99.812-TD2-26	912828TD2	0.250	0.314	2.283	7/31/2012	7/15/2015	25,000,000.00	24,953,125.00	24,980,500.00	99.922000	SUNGD
US Treasury Note	US Treasury	TN-100.144-TX8-43	912828TX8	0.375	0.326	2.608	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	2.696	1/2/2013	12/15/2015	25,000,000.00	24,931,801.60	24,947,250.00	99.789000	SUNGD
US Treasury Note	US Treasury	TN-100.011-UG3-26	912828UG3	0.375	0.371	2.775	1/15/2013	1/15/2016	5,000,000.00	5,000,585.94	5,005,100.00	100.102000	SUNGD
US Treasury Note	US Treasury	TN-99.945-UG3-86	912828UG3	0.375	0.394	2.775	1/25/2013	1/15/2016	20,000,000.00	19,991,134.32	20,020,400.00	100.102000	SUNGD
US Treasury Note	US Treasury	TN-100.078-UM0-82	912828UM0	0.375	0.348	2.858	3/1/2013	2/15/2016	100,000,000.00	100,092,627.76	100,063,000.00	100.063000	SUNGD
Total	Count	35		0.419	0.380	1.705			975,000,000.00	975,324,772.17	976,670,700.00	100.171354	

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	0.033	10/12/2012	4/12/2013	25,000,000.00	24,998,382.63	25,001,000.00	100.004000	SUNGD
Agency Note	Federal Home Loan Bank	FHLB-99.995-DV8-27	313379DV8	0.230	0.235	0.107	5/9/2012	5/9/2013	25,000,000.00	24,998,750.00	25,002,750.00	100.011000	SUNGD
Agency Note	Federal Farm Credit Bank	FFCB-99.977-SH2-38	3133EASH2	0.220	0.243	0.178	6/4/2012	6/4/2013	25,000,000.00	24,994,250.00	25,004,000.00	100.016000	SUNGD
Agency Note	NCUA Guaranteed	NCUAGT-FRN-100.00-AA9-07	62889KAA9	0.222	0.222	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	0.235	12/25/2012	6/25/2013	25,000,000.00	24,987,403.73	25,079,000.00	100.316000	SUNGD
Agency Note	Federal Home Loan Bank	FHLB-99.976-Y78-43	313379Y78	0.240	0.263	0.244	6/28/2012	6/28/2013	25,000,000.00	24,994,152.00	25,006,750.00	100.027000	SUNGD
Agency Note	Federal Home Loan Bank	FHLB-99.981-YB7-26	313380YB7	0.170	0.195	0.296	10/17/2012	7/17/2013	25,000,000.00	24,995,375.00	25,003,000.00	100.012000	SUNGD
Agency Note	Federal Home Loan Mortgage Corporation	FHLMC-99.978-3H3-07	3134G23H3	0.500	0.511	0.538	10/20/2011	10/15/2013	15,000,000.00	14,996,700.00	15,028,350.00	100.189000	SUNGD
Agency Note	Federal Home Loan Bank	FHLB-99.915-6A8-46	3133816A8	0.125	0.212	0.566	11/7/2012	10/25/2013	15,000,000.00	14,987,980.00	14,997,150.00	99.981000	SUNGD
Agency Note	Federal Home Loan Bank	FHLB-99.987-NB7-27	313381NB7	0.180	0.193	0.752	1/2/2013	1/2/2014	25,000,000.00	24,996,750.00	25,001,500.00	100.006000	SUNGD

POOLED INVESTMENTS AT MARCH 31, 2013 - PORTFOLIO POSITION DETAIL

Agency Note	Federal Farm Credit Bank	FFCB-99.979-D35-38	3133ECD35	0.150	0.172	0.794	2/5/2013	1/17/2014	23,700,000.00	23,696,800.50	23,694,786.00	99.978000	SUNGD
Agency Note	Federal Home Loan Bank	FHLB-99.942-BT9-26	313382BT9	0.125	0.182	0.869	2/14/2013	2/14/2014	20,000,000.00	19,988,540.00	19,990,400.00	99.952000	SUNGD
Agency Note	Federal Farm Credit Bank	FFCB-99.803-AH3-07	31331KAH3	1.125	1.190	0.903	1/19/2011	2/27/2014	25,000,000.00	24,950,750.00	25,214,750.00	100.859000	SUNGD
Agency Note	Federal Home Loan Bank	FHLB-99.987-FK4-07	313382FK4	0.170	0.182	0.952	3/22/2013	3/14/2014	25,000,000.00	24,997,897.69	24,996,250.00	99.985000	SUNGD
Agency Note	Federal Home Loan Bank	FHLB-99.937-M42-26	313382M42	0.125	0.188	0.989	3/28/2013	3/27/2014	25,000,000.00	24,984,511.81	24,984,000.00	99.936000	SUNGD
Agency Note	Intl Bank of Reconstruction & Development	IBRD-OT0413-100.00-KX1-82	45905UKX1	0.550	0.550	1.063	4/25/2012	4/25/2014	25,000,000.00	25,000,000.00	25,008,000.00	100.032000	SUNGD
Agency Note	Federal Home Loan Bank	FHLB-OT0613-100.00-DQ5-82	313381DQ5	0.300	0.300	1.173	12/4/2012	6/4/2014	25,000,000.00	25,000,000.00	25,006,500.00	100.026000	SUNGD
Agency Note	Intl Bank of Reconstruction & Development	IBRD-OT0613-100.00-LC6-86	459058CS0	0.550	0.550	1.176	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	1.398	7/5/2011	8/27/2014	25,000,000.00	24,967,000.00	25,285,250.00	101.141000	SUNGD
Agency Note	Federal Farm Credit Bank	FFCB-99.936-2X1-26	3133EC2X1	0.270	0.302	1.629	11/19/2012	11/19/2014	25,000,000.00	24,984,050.00	24,999,750.00	99.999000	SUNGD
Agency Note	Federal Home Loan Mortgage Corporation	FHLMC-OT0214-100.00-MR8-43	3134G3MR8	0.550	0.550	1.858	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	1.858	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	1.882	1/25/2013	2/20/2015	25,000,000.00	24,977,750.00	24,969,000.00	99.876000	SUNGD
Agency Note	Federal National Mortgage Association	FNMA-OT0214-99.875-HN6-27	3135G0HN6	0.550	0.592	1.897	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-OT0413-100.00-KD4-07	3135G0KD4	0.750	0.750	2.045	4/24/2012	4/24/2015	10,000,000.00	10,000,000.00	10,002,600.00	100.026000	SUNGD
Agency Note	Federal Farm Credit Bank	FFCB-99.692-RQ3-07	3133EARQ3	0.500	0.601	2.215	5/23/2012	6/23/2015	15,000,000.00	14,953,800.00	15,048,900.00	100.326000	SUNGD
Agency Note	Federal Farm Credit Bank	FFCB-99.945-HV9-49	3133ECHV9	0.350	0.373	2.322	3/15/2013	7/30/2015	10,000,000.00	9,994,500.00	9,996,000.00	99.960000	SUNGD
Agency Note	Federal Home Loan Mortgage Corporation	FHLMC-OT0513-100.00-V23-26	3134G3V23	0.530	0.530	2.616	11/20/2012	11/20/2015	10,000,000.00	10,000,000.00	10,005,200.00	100.052000	SUNGD
Agency Note	Federal Home Loan Mortgage Corporation	FHLMC-OT1113-100.00-Y20-27	3134G3Y20	0.500	0.500	2.637	11/27/2012	11/27/2015	10,000,000.00	10,000,000.00	10,009,600.00	100.096000	SUNGD
Agency Note	Federal National Mortgage Association	FNMA-QC0713-100.00-TS2-07	3135G0TS2	0.500	0.500	2.770	1/17/2013	1/15/2016	10,000,000.00	10,000,277.78	9,996,800.00	99.968000	SUNGD
Agency Note	Federal Home Loan Mortgage Corporation	FHLMC-OT0115-100.00-4B3-46	3134G34B3	0.500	0.500	2.806	1/28/2013	1/28/2016	10,000,000.00	10,000,000.00	9,999,300.00	99.993000	SUNGD
Agency Note	Federal National Mortgage Association	FNMA-QC0813-100.00-UB7-26	3135G0UB7	0.520	0.520	2.872	2/22/2013	2/22/2016	10,000,000.00	10,000,000.00	9,996,900.00	99.969000	SUNGD
Agency Note	Federal National Mortgage Association	FNMA-QC0813-100.00-VB6-43	3135G0VB6	0.650	0.650	2.967	2/28/2013	3/28/2016	10,000,000.00	10,000,000.00	10,010,900.00	100.109000	SUNGD
Agency Note	Federal National Mortgage Association	FNMA-99.886-VA8-43	3135G0VA8	0.500	0.537	2.981	2/15/2013	3/30/2016	20,000,000.00	19,977,200.00	20,023,000.00	100.115000	SUNGD
Agency Note	Federal Home Loan Mortgage Corporation	FHLMC-99.994-DQ9-46	3137EADQ9	0.500	0.502	3.091	3/7/2013	5/13/2016	20,000,000.00	19,998,800.00	20,020,000.00	100.100000	SUNGD
Agency Note	Federal Home Loan Mortgage Corporation	FHLMC-QC0413-100.00-P38-43	3134G3P38	0.750	0.750	3.459	10/24/2012	10/5/2016	10,000,000.00	10,003,958.33	10,001,000.00	100.010000	SUNGD
Agency Note	Federal Home Loan Mortgage Corporation	FHLMC-QC0213-100.00-A42-46	3134G3A42	1.000	1.000	4.281	9/6/2012	8/14/2017	10,000,000.00	10,000,000.00	10,011,500.00	100.115000	SUNGD
Agency Note	Federal National Mortgage Association	FNMA-MC0413-100.00-QL0-27	3135G0QL0	1.000	1.000	4.453	10/24/2012	10/24/2017	10,000,000.00	10,000,000.00	10,002,400.00	100.024000	SUNGD
Agency Note	Federal National Mortgage Association	FNMA-ST1213-100.00-7A3-48	3136G07A3	0.700	0.700	4.622	12/13/2012	12/13/2017	10,000,000.00	10,000,000.00	9,990,400.00	99.904000	SUNGD
Agency Note	Federal National Mortgage Association	FNMA-QC0613-100.00-TD5-82	3135G0TD5	1.000	1.000	4.631	12/31/2012	12/28/2017	10,000,000.00	10,000,000.00	9,981,900.00	99.819000	SUNGD
Agency Note	Federal Home Loan Mortgage Corporation	FHLMC-QC0413-100.00-4V9-46	3134G34V9	1.070	1.070	4.710	1/29/2013	1/29/2018	10,000,000.00	10,000,000.00	9,986,900.00	99.869000	SUNGD
Agency Note	Federal Home Loan Bank	FHLB-MC0313-100.00-2M4-27	3133822M4	1.250	1.250	4.754	2/22/2013	2/22/2018	10,000,000.00	10,000,000.00	10,005,700.00	100.057000	SUNGD
		Total	Count 42	0.480	0.503	1.539			733,700,000.00	733,429,579.47	734,508,386.00	100.110179	

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	0.063	5/2/2012	4/23/2013	25,000,000.00	24,953,027.78	24,999,750.00	99.999000	SUNGD
Agency Discount Note	Federal Farm Credit Bank	FFCB-DN-99.833-PM4-43	313313PM4	0.175	0.175	0.641	12/12/2012	11/20/2013	25,000,000.00	24,958,315.97	24,985,500.00	99.942000	SUNGD
		Total	Count 2	0.182	0.183	0.352			50,000,000.00	49,911,343.75	49,985,250.00	99.970500	

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	4/1/2013	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	0.787	4/18/2012	10/15/2014	6,064,979.13	6,064,389.63	6,070,498.26	100.091000	USERPC
Asset Backed Security	Honda Auto Receivables Owners Trust	ABS-HAROT-99.999-AB2-26	43813EAB2	0.560	0.560	0.829	4/25/2012	11/17/2014	11,799,279.60	11,799,222.60	11,799,222.60	99.999517	BOOK
Asset Backed Security	Honda Auto Receivables Owners Trust	ABS-HAROT-99.992-AB6-27	43813CAB6	0.400	0.405	1.048	10/18/2012	4/20/2015	7,000,000.00	6,999,487.60	6,999,487.60	99.992680	BOOK

POOLED INVESTMENTS AT MARCH 31, 2013 - PORTFOLIO POSITION DETAIL

Asset Backed Security	Chase Issuance Trust	ABS-CHAIT-100.00-FJ8-27	161571FJ8	0.790	0.790	1.118	6/18/2012	6/15/2015	10,000,000.00	10,000,000.00	10,051,800.00	100.518000	USERP
Asset Backed Security	Chase Issuance Trust	ABS-CHAIT-100.00-EZ3-27	161571EZ3	0.323	0.323	1.370	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	1.425	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	0.333	0.333	2.200	9/13/2012	8/15/2017	10,000,000.00	10,000,000.00	10,000,000.00	100.000000	BOOK
Total				Count 7	0.446	0.448	1.301		82,864,258.73	82,862,249.63	82,920,158.26	100.067459	

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	3/28/2013	4/1/2013	21,000,000.00	21,000,000.00	21,000,000.00	100.000000	BOOK
Total				Count 1	0.140	0.140	0.003		21,000,000.00	21,000,000.00	21,000,000.00	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	Toyota Motor Credit Corp.	CP-TOYCC-99.670-SQ0-24	89233GSQ0	0.440	0.441	0.148	8/27/2012	5/24/2013	25,000,000.00	24,917,500.00	24,993,006.94	99.972028	SUNGD
COMMERCIAL PAPER ACT/360	Nestle Capital Corp.	CP-NESCPP-99.805-TM6-26	64105GTM6	0.260	0.261	0.225	9/25/2012	6/21/2013	25,000,000.00	24,951,430.56	24,987,625.00	99.950500	SUNGD
COMMERCIAL PAPER ACT/360	Toyota Motor Credit Corp.	CP-TOYCC-99.830-TS5-24	89233GTS5	0.290	0.290	0.238	11/27/2012	6/26/2013	25,000,000.00	24,957,506.94	24,986,861.11	99.947444	SUNGD
COMMERCIAL PAPER ACT/360	Coca-Cola Co.	CP-KOPP-99.917-UA7-05	19121AAU7	0.170	0.170	0.277	1/17/2013	7/10/2013	25,000,000.00	24,979,458.33	24,982,638.89	99.930556	SUNGD
COMMERCIAL PAPER ACT/360	JP Morgan Chase	CP-JPMCP-99.782-Y77-27	4662JY77	0.320	0.321	0.605	3/7/2013	11/7/2013	25,000,000.00	24,945,555.56	24,940,416.67	99.761667	SUNGD
COMMERCIAL PAPER ACT/360	Wells Fargo & Co.	CP-WFCNEW-99.855-Y89-86	9497F0Y89	0.200	0.200	0.608	2/21/2013	11/8/2013	25,000,000.00	24,963,889.00	24,940,145.83	99.760583	SUNGD
Total				Count 6	0.280	0.281	0.350		150,000,000.00	149,715,340.39	149,830,694.44	99.887130	

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	0.263	10/4/2012	7/5/2013	25,000,000.00	25,000,000.00	25,009,979.39	100.039918	SUNGD
Negotiable CD	Bank of Nova Scotia Houston	CD-BNSHOU-100.00-KS8-26	06417FKS8	0.240	0.240	0.271	1/8/2013	7/8/2013	25,000,000.00	25,000,000.00	25,005,491.57	100.021966	SUNGD
Negotiable CD	Toronto Dominion NY	CD-TDNY-100.00-3R4-41	89112X3R4	0.400	0.400	0.416	8/31/2012	8/30/2013	25,000,000.00	25,000,000.00	25,025,276.47	100.101106	SUNGD
Negotiable CD	Swedbank NY	CD-SWEDBK-100.00-UC0-07	87019QUC0	0.445	0.445	0.452	12/7/2012	9/12/2013	25,000,000.00	25,000,000.00	25,000,000.00	100.000000	USERP
Negotiable CD	Skandi Enskilda Bank NY	CD-SEBNY-100.00-EZ5-43	83051HEZ5	0.450	0.450	0.493	12/24/2012	9/27/2013	25,000,000.00	25,000,000.00	25,036,196.79	100.144787	SUNGD
Negotiable CD	Rabobank NY	CD-RABONY-100.00-CE2-41	21684BCE2	0.330	0.330	0.531	1/4/2013	10/11/2013	25,000,000.00	25,000,000.00	25,004,003.33	100.016013	SUNGD
Total				Count 6	0.363	0.363	0.404		150,000,000.00	150,000,000.00	150,080,947.55	100.053965	

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	0.008	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	0.565	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	0.122	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	1.027	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	1.057	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	1.074	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	1.113	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	1.124	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	1.367	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	1.514	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	1.570	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	2.780	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	2.861	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	4.715	2/8/2013	2/8/2018	5,000,000.00	4,977,100.00	5,022,300.00	100.446000	USERP
Total				Count 14	0.894	0.912	1.265		90,500,000.00	90,426,550.00	90,996,100.00	100.548177	

Grand Total 2,302,667,964.30 2,302,273,540.98 2,305,595,941.82



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/>