

POOLED INVESTMENTS AT FEBRUARY 28, 2014 - SUMMARY & STATISTICS

City of San Diego  
Office of the City Treasurer



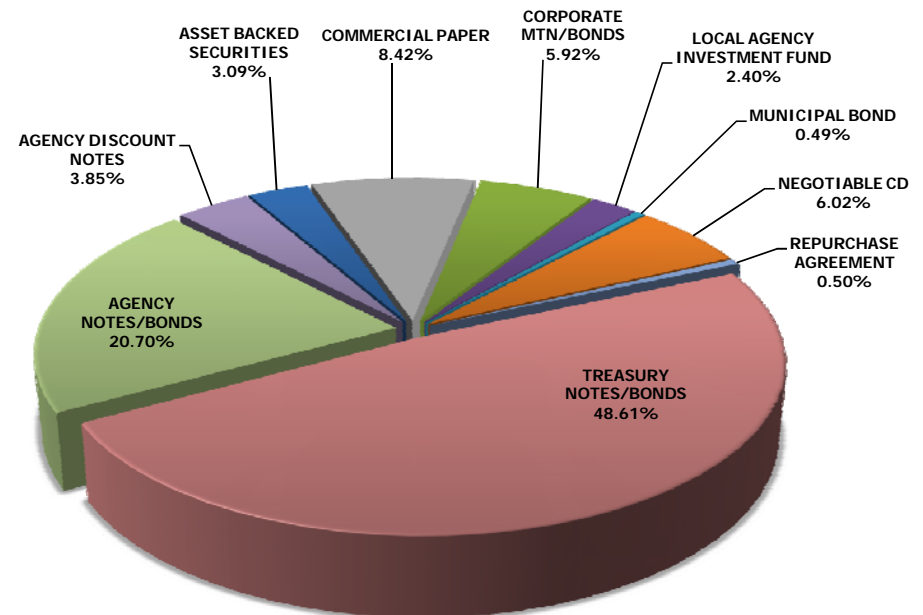
**ASSET ALLOCATION**

Assets (000's)	Current Par Value	Current Book Value	Market Value	Mkt/Book	Yield to Maturity
ASSET BACKED SECURITIES	64,178	64,174	64,239	100.10%	0.50%
COMMERCIAL PAPER	175,000	174,762	174,892	100.07%	0.22%
CORPORATE MTN/BONDS	122,594	122,880	122,638	99.80%	0.84%
LOCAL AGENCY INVESTMENT FUND	49,733	49,733	49,733	100.00%	0.26%
MUNICIPAL BOND	10,000	10,148	10,058	99.12%	0.23%
NEGOTIABLE CD	125,000	125,001	125,028	100.02%	0.21%
REPURCHASE AGREEMENT	10,500	10,500	10,500	100.00%	0.05%
TREASURY NOTES/BONDS	1,010,000	1,009,155	1,011,118	100.19%	0.40%
AGENCY NOTES/BONDS	430,000	429,722	430,043	100.07%	0.49%
AGENCY DISCOUNT NOTES	80,000	79,936	79,980	100.06%	0.13%
<b>Totals (000's):</b>	<b>2,077,005</b>	<b>2,076,009</b>	<b>2,078,229</b>	<b>100.11%</b>	<b>0.41%</b>

**Portfolio Breakdown & Statistics**

	Liquidity	Core
Portfolio Size	\$778,011,205	\$1,297,997,711
% of total pool	37.48%	62.52%
Portfolio Duration*	0.33	1.73
Index Duration*	0.38	1.93
% of index	87.34%	89.74%
Weighted Average Days to Maturity	121	708
Earned Income Yield	0.324%	0.505%

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



Pooled Portfolio Composition by Book Value

POOLED INVESTMENTS AT FEBRUARY 28, 2014 - MATURITY DISTRIBUTION

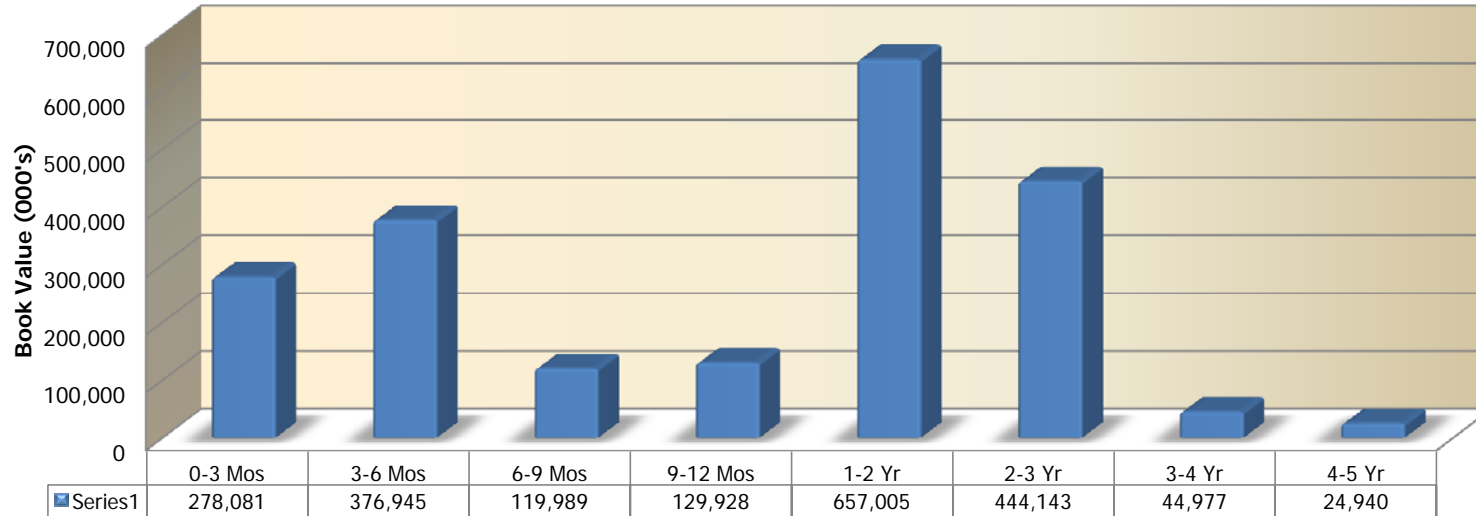
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**MATURITY DISTRIBUTION**

Current Book Value (000's)	0-3 Mos	3-6 Mos	6-9 Mos	9-12 Mos	1-2 Yr	2-3 Yr	3-4 Yr	4-5 Yr	Totals (000's)
ASSET BACKED SECURITIES					34,676	14,499	10,000	4,999	64,174
COMMERCIAL PAPER	49,925	124,837							174,762
CORPORATE MTN/BONDS	42,953	6,971	10,049		27,987	20,000	4,977	9,942	122,880
LOCAL AGENCY INVESTMENT FUND	49,733								49,733
MUNICIPAL BOND		10,148							10,148
NEGOTIABLE CD		100,001		25,000					125,001
REPURCHASE AGREEMENT	10,500								10,500
TREASURY NOTES/BONDS	24,998	50,019	24,992	84,928	524,442	299,776			1,009,155
AGENCY NOTES/BONDS	99,973	44,998	44,984	20,000	69,900	109,869	30,000	9,999	429,722
AGENCY DISCOUNT NOTES		39,972	39,964						79,936
<b>Totals (000's):</b>	<b>278,081</b>	<b>376,945</b>	<b>119,989</b>	<b>129,928</b>	<b>657,005</b>	<b>444,143</b>	<b>44,977</b>	<b>24,940</b>	<b>2,076,009</b>
<b>% of Portfolio</b>	<b>13.40%</b>	<b>18.16%</b>	<b>5.78%</b>	<b>6.26%</b>	<b>31.65%</b>	<b>21.39%</b>	<b>2.17%</b>	<b>1.20%</b>	<b>100.00%</b>

Maturity Distribution  
February 28, 2014

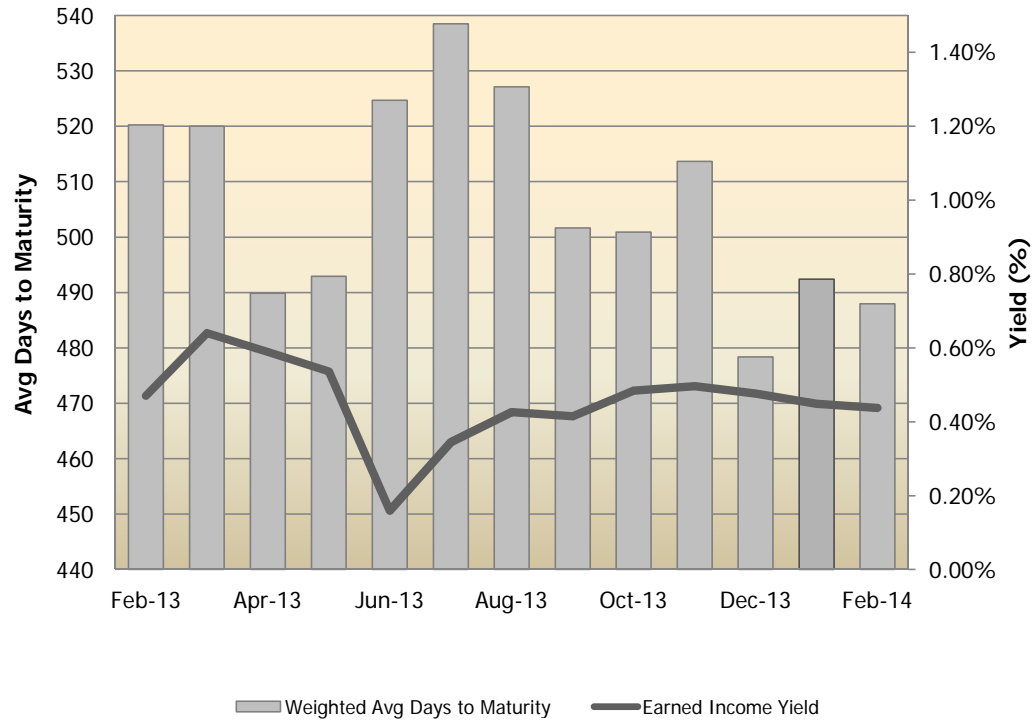




**PORTFOLIO - EARNED INCOME YIELD**

Month	Earned Income Yield	Weighted Avg Days to Maturity
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
Nov-13	0.50%	513.65
Dec-13	0.48%	478.38
Jan-14	0.45%	492.38
Feb-14	0.44%	487.98

Yield and Weighted Average Days to Maturity Trends



INVESTMENTS AT FEBRUARY 28, 2014 - SUMMARY BY FUND TYPE

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**INVESTMENT STATUS SUMMARY BY FUND TYPE**

Category	Cost of Invest Held	% of Total	Market Value
<b>POOLED INVESTMENTS:</b>	<b>2,076,008,915.65</b>	<b>98.81%</b>	<b>2,078,228,872.59</b>
<b>BOND/NOTE FUNDS INVESTED BY TREASURER</b>	<b>25,097,326.46</b>	<b>1.19%</b>	<b>25,102,757.06</b>
CIVICSD/CCDC Parking Rev 2003B	4,223,417.81	0.20%	4,224,762.00
CIVICSD/CCDC Parking Rev Bonds	581,356.24	0.03%	581,974.78
CIVICSD/CCDC 2006A	20,292,552.41	0.97%	20,296,020.28
<b>TOTAL INVESTED FUNDS:</b>	<b>2,101,106,242.11</b>	<b>100.00%</b>	<b>2,103,331,629.65</b>

POOLED INVESTMENTS AT FEBRUARY 28, 2014 - 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-99.984-SW1-82	912828SW1	0.250	0.258	0.252	5/31/2013	5/31/2014	25,000,000.00	24,998,044.20	25,010,750.00	100.043000	SUNGD
US Treasury Note	US Treasury	TN-99.804-TF7-27	912828TF7	0.125	0.223	0.419	7/31/2013	7/31/2014	25,000,000.00	24,975,585.94	25,004,000.00	100.016000	SUNGD
US Treasury Note	US Treasury	TN-100.511-RB8-43	912828RB8	0.500	0.326	0.460	8/15/2013	8/15/2014	25,000,000.00	25,043,275.56	25,047,000.00	100.188000	SUNGD
US Treasury Note	US Treasury	TN-99.937-TU4-27	912828TU4	0.250	0.281	0.666	10/31/2013	10/31/2014	25,000,000.00	24,992,176.78	25,023,500.00	100.094000	SUNGD
US Treasury Note	US Treasury	TN-99.750-UDO-25	912828UD0	0.125	0.255	0.833	1/25/2013	12/31/2014	25,000,000.00	24,937,500.00	25,001,000.00	100.004000	SUNGD
US Treasury Note	US Treasury	TN-99.957-RZ5-43	912828RZ5	0.250	0.271	0.880	12/10/2012	1/15/2015	10,000,000.00	9,995,703.13	10,010,200.00	100.102000	SUNGD
US Treasury Note	US Treasury	TN-99.960-UK4-43	912828UK4	0.250	0.270	0.916	2/20/2013	1/31/2015	25,000,000.00	24,990,234.38	25,024,500.00	100.098000	SUNGD
US Treasury Note	US Treasury	TN-100.019-UP3-43	912828UP3	0.250	0.240	0.999	3/1/2013	2/28/2015	25,000,000.00	25,004,882.81	25,024,500.00	100.098000	SUNGD
US Treasury Note	US Treasury	TN-99.660-SK7-82	912828SK7	0.375	0.491	1.044	4/2/2012	3/15/2015	25,000,000.00	24,915,039.06	25,057,500.00	100.230000	SUNGD
US Treasury Note	US Treasury	TN-100.015-UT5-27	912828UT5	0.250	0.242	1.081	4/1/2013	3/31/2015	25,000,000.00	25,003,906.25	25,026,250.00	100.105000	SUNGD
US Treasury Note	US Treasury	TN-99.992-SP6-82	912828SP6	0.375	0.378	1.128	5/1/2012	4/15/2015	25,000,000.00	24,998,046.87	25,063,500.00	100.254000	SUNGD
US Treasury Note	US Treasury	TN-99.757-UY4-86	912828UY4	0.125	0.251	1.166	5/24/2013	4/30/2015	25,000,000.00	24,939,453.13	24,994,250.00	99.977000	SUNGD
US Treasury Note	US Treasury	TN-99.699-SU5-43	912828SU5	0.250	0.352	1.212	6/1/2012	5/15/2015	25,000,000.00	24,924,804.69	25,027,250.00	100.109000	SUNGD
US Treasury Note	US Treasury	TN-99.914-VD9-25	912828VD9	0.250	0.293	1.248	5/31/2013	5/31/2015	25,000,000.00	24,978,515.63	25,027,250.00	100.109000	SUNGD
US Treasury Note	US Treasury	TN-99.898-SZ4-27	912828SZ4	0.375	0.410	1.294	7/2/2012	6/15/2015	25,000,000.00	24,974,609.37	25,063,500.00	100.254000	SUNGD
US Treasury Note	US Treasury	TN-100.027-VH0-07	912828VH0	0.375	0.361	1.331	7/1/2013	6/30/2015	25,000,000.00	25,006,835.94	25,065,500.00	100.262000	SUNGD
US Treasury Note	US Treasury	TN-99.812-TD2-26	912828TD2	0.250	0.314	1.379	7/31/2012	7/15/2015	25,000,000.00	24,953,125.00	25,023,500.00	100.094000	SUNGD
US Treasury Note	US Treasury	TN-99.812-VN7-27	912828VN7	0.250	0.344	1.415	8/1/2013	7/31/2015	25,000,000.00	24,953,125.00	25,023,500.00	100.094000	SUNGD
US Treasury Note	US Treasury	TN-99.980-VU1-82	912828VU1	0.375	0.385	1.497	9/3/2013	8/31/2015	25,000,000.00	24,995,117.19	25,064,500.00	100.258000	SUNGD
US Treasury Note	US Treasury	TN-99.843-VY3-27	912828VY3	0.250	0.329	1.580	10/1/2013	9/30/2015	25,000,000.00	24,961,109.20	25,011,750.00	100.047000	SUNGD
US Treasury Note	US Treasury	TN-99.882-WB2-46	912828WB2	0.250	0.309	1.663	11/1/2013	10/31/2015	25,000,000.00	24,970,875.78	25,002,000.00	100.008000	SUNGD
US Treasury Note	US Treasury	TN-100.144-TX8-43	912828TX8	0.375	0.326	1.708	12/3/2012	11/15/2015	25,000,000.00	25,036,132.81	25,049,750.00	100.199000	SUNGD
US Treasury Note	US Treasury	TN-99.933-A26-82	912828A26	0.250	0.283	1.746	12/2/2013	11/30/2015	25,000,000.00	24,983,741.85	24,995,000.00	99.980000	SUNGD
US Treasury Note	US Treasury	TN-99.714-UC2-43	912828UC2	0.250	0.347	1.793	1/2/2013	12/15/2015	25,000,000.00	24,928,710.94	24,989,250.00	99.957000	SUNGD
US Treasury Note	US Treasury	TN-99.750-A67-48	912828A67	0.250	0.376	1.830	1/2/2014	12/31/2015	25,000,000.00	24,937,845.30	24,988,250.00	99.953000	SUNGD
US Treasury Note	US Treasury	TN-100.011-UG3-26	912828UG3	0.375	0.371	1.875	1/15/2013	1/15/2016	5,000,000.00	5,000,585.94	5,007,200.00	100.144000	SUNGD
US Treasury Note	US Treasury	TN-99.945-UG3-86	912828UG3	0.375	0.394	1.875	1/25/2013	1/15/2016	20,000,000.00	19,989,062.50	20,028,800.00	100.144000	SUNGD
US Treasury Note	US Treasury	TN-100.027-B41-46	912828B41	0.375	0.361	1.911	1/31/2014	1/31/2016	25,000,000.00	25,006,835.94	25,033,250.00	100.133000	SUNGD
US Treasury Note	US Treasury	TN-100.078-UM0-82	912828UM0	0.375	0.348	1.958	3/1/2013	2/15/2016	25,000,000.00	25,019,531.25	25,026,250.00	100.105000	SUNGD
US Treasury Note	US Treasury	TN-99.859-B82-49	912828B82	0.250	0.321	1.997	2/28/2014	2/29/2016	25,000,000.00	24,964,843.75	24,961,000.00	99.844000	SUNGD
US Treasury Note	US Treasury	TN-99.875-US7-27	912828US7	0.375	0.418	2.038	4/1/2013	3/15/2016	25,000,000.00	24,968,750.00	25,015,750.00	100.063000	SUNGD
US Treasury Note	US Treasury	TN-99.750-UW8-27	912828UW8	0.250	0.335	2.124	5/1/2013	4/15/2016	25,000,000.00	24,937,500.00	24,935,500.00	99.742000	SUNGD
US Treasury Note	US Treasury	TN-99.257-VC1-43	912828VC1	0.250	0.504	2.208	6/3/2013	5/15/2016	25,000,000.00	24,814,453.13	24,916,000.00	99.664000	SUNGD
US Treasury Note	US Treasury	TN-99.523-VG2-22	912828VG2	0.500	0.663	2.285	6/28/2013	6/15/2016	25,000,000.00	24,880,859.38	25,045,000.00	100.180000	SUNGD
US Treasury Note	US Treasury	TN-99.980-VL1-07	912828VL1	0.625	0.632	2.365	8/1/2013	7/15/2016	25,000,000.00	24,995,117.19	25,097,750.00	100.391000	SUNGD
US Treasury Note	US Treasury	TN-99.574-VR8-07	912828VR8	0.625	0.770	2.448	8/27/2013	8/15/2016	25,000,000.00	24,893,554.69	25,084,000.00	100.336000	SUNGD
US Treasury Note	US Treasury	TN-100.714-VW7-07	912828VW7	0.875	0.630	2.515	10/1/2013	9/15/2016	25,000,000.00	25,188,379.45	25,226,500.00	100.906000	SUNGD
US Treasury Note	US Treasury	TN-100.136-WA4-26	912828WA4	0.625	0.578	2.607	11/1/2013	10/15/2016	25,000,000.00	25,041,477.08	25,047,000.00	100.188000	SUNGD
US Treasury Note	US Treasury	TN-100.226-WF3-27	912828WF3	0.625	0.548	2.691	12/2/2013	11/15/2016	25,000,000.00	25,063,978.34	25,029,250.00	100.117000	SUNGD
US Treasury Note	US Treasury	TN-99.933-A59-07	912828A59	0.625	0.647	2.774	12/18/2013	12/15/2016	25,000,000.00	24,984,686.21	25,011,750.00	100.047000	SUNGD
US Treasury Note	US Treasury	TN-100.097-A91-26	912828A91	0.750	0.717	2.853	1/31/2014	1/15/2017	25,000,000.00	25,032,701.35	25,027,250.00	100.289000	SUNGD
US Treasury Note	US Treasury	TN-99.875-B74-48	912828B74	0.625	0.668	2.941	2/28/2014	2/15/2017	25,000,000.00	24,974,361.19	24,963,000.00	99.852000	SUNGD
		Total	Count 42		0.368	0.403			1,010,000,000.00	1,009,155,074.20	1,011,118,200.00	100.110713	

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-FK4-07	313382FK4	0.170	0.182	0.038	3/22/2013	3/14/2014	25,000,000.00	24,996,953.25	25,000,500.00	100.002000	SUNGD
Agency Note	Federal Home Loan Bank	FHLB-99.937-M42-26	313382M42	0.125	0.188	0.074	3/28/2013	3/27/2014	25,000,000.00	24,984,425.00	25,000,500.00	100.002000	SUNGD
Agency Note	Federal Farm Credit Bank	FFCB-99.953-KY9-26	3133ECKY9	0.125	0.172	0.110	4/11/2013	4/9/2014	25,000,000.00	24,988,250.00	25,000,500.00	100.002000	SUNGD
Agency Note	Federal Home Loan Bank	FHLB-100.012-RX3-07	313382RX3	0.170	0.157	0.153	5/6/2013	4/25/2014	25,000,000.00	25,003,107.25	25,002,500.00	100.010000	SUNGD
Agency Note	Federal Home Loan Bank	FHLB-100.018-RE3-41	313383RE3	0.180	0.146	0.375	1/2/2014	7/15/2014	20,000,000.00	20,003,600.00	20,005,800.00	100.029000	SUNGD
Agency Note	Federal Home Loan Mortgage Corporation	FHLMC-99.868-CV9-46	3137EACV9	1.000	1.042	0.493	2/27/2014	8/27/2014	25,000,000.00	24,994,801.57	25,112,500.00	100.450000	SUNGD
Agency Note	Intl Bank of Reconstruction & Development	IBRD-OT0314-100.00-NL4-82	45905UNL4	0.220	0.220	0.630	9/27/2013	10/15/2014	20,000,000.00	20,000,000.00	20,010,400.00	100.052000	SUNGD

POOLED INVESTMENTS AT FEBRUARY 28, 2014 - PORTFOLIO POSITION DETAIL

Agency Note	Federal Farm Credit Bank	FFCB-99.936-2X1-26	3133EC2X1	0.270	0.302	0.724	11/19/2012	11/19/2014	25,000,000.00	24,984,050.00	25,022,000.00	100.088000	SUNGD
Agency Note	Federal Home Loan Bank	FHLB-OT0914-100.00-FW5-38	3130A0FW5	0.200	0.200	0.833	12/19/2013	12/30/2014	20,000,000.00	20,000,000.00	20,004,600.00	100.023000	SUNGD
Agency Note	Federal Farm Credit Bank	FFCB-99.692-RQ3-07	3133EARQ3	0.500	0.601	1.316	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	1.420	3/15/2013	7/30/2015	10,000,000.00	9,994,500.00	10,012,200.00	100.122000	SUNGD
Agency Note	Federal National Mortgage Association	FNMA-QC0713-100.00-TS2-07	3135G0TS2	0.500	0.500	1.873	1/17/2013	1/15/2016	10,000,000.00	10,000,000.00	10,003,800.00	100.038000	SUNGD
Agency Note	Federal Home Loan Mortgage Corporation	FHLMC-OT0115-100.00-4B3-46	3134G34B3	0.500	0.500	1.909	1/28/2013	1/28/2016	10,000,000.00	10,000,000.00	10,009,400.00	100.094000	SUNGD
Agency Note	Federal Home Loan Bank	FHLB-99.805-SD3-38	3130A0SD3	0.375	0.470	1.969	1/24/2014	2/19/2016	25,000,000.00	24,951,250.00	25,014,750.00	100.059000	SUNGD
Agency Note	Federal National Mortgage Association	FNMA-QC1013-100.00-XB4-82	3135G0XB4	0.500	0.500	2.157	4/29/2013	4/29/2016	10,000,000.00	10,000,000.00	9,992,200.00	99.922000	SUNGD
Agency Note	Federal Home Loan Mortgage Corporation	FHLMC-99.994-DQ9-46	3137EADQ9	0.500	0.502	2.196	3/7/2013	5/13/2016	20,000,000.00	19,998,800.00	20,047,400.00	100.237000	SUNGD
Agency Note	Intl Bank of Reconstruction & Development	IBRD-99.951-DM2-05	459058DM2	0.500	0.522	2.204	2/20/2014	5/16/2016	20,000,000.00	19,990,200.00	20,009,200.00	100.046000	SUNGD
Agency Note	Federal National Mortgage Association	FNMA-99.679-YE7-07	3135G0YE7	0.625	0.730	2.479	7/19/2013	8/26/2016	25,000,000.00	24,919,750.00	25,024,000.00	100.096000	SUNGD
Agency Note	Federal Home Loan Mortgage Corporation	FHLMC-QC0413-100.00-P38-43	3134G3P38	0.750	0.750	2.575	10/24/2012	10/5/2016	10,000,000.00	10,000,000.00	10,005,400.00	100.054000	SUNGD
Agency Note	Federal Home Loan Mortgage Corporation	FHLMC-99.839-DT3-27	3137EADT3	0.875	0.928	2.951	1/21/2014	2/22/2017	25,000,000.00	24,959,750.00	25,103,250.00	100.413000	SUNGD
Agency Note	Federal National Mortgage Association	FNMA-MC0413-100.00-QL0-27	3135G0QL0	1.000	1.000	3.587	10/24/2012	10/24/2017	10,000,000.00	10,000,000.00	9,912,100.00	99.121000	SUNGD
Agency Note	Federal National Mortgage Association	FNMA-ST1213-100.00-7A3-48	3136G07A3	0.700	0.700	3.743	12/13/2012	12/13/2017	10,000,000.00	10,000,000.00	9,969,000.00	99.690000	SUNGD
Agency Note	Federal National Mortgage Association	FNMA-QC0613-100.00-TD5-82	3135G0TD5	1.000	1.000	3.764	12/31/2012	12/28/2017	10,000,000.00	10,000,000.00	9,875,000.00	98.750000	SUNGD
Agency Note	Federal Home Loan Bank	FHLB-MC0613-99.990-6L0-82	3133836L0	1.200	1.202	4.134	5/28/2013	5/24/2018	10,000,000.00	9,999,000.00	9,855,400.00	98.554000	SUNGD
Total				Count 24	0.460	0.489	1.444			430,000,000.00	429,722,237.07	430,042,650.00	100.009919

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-99.931-YU9-27	313397YU9	0.130	0.130	0.337	12/23/2013	7/1/2014	20,000,000.00	19,986,277.78	19,997,400.00	99.987000	SUNGD
Agency Discount Note	Intl Bank of Reconstruction & Development	IBRD-DN-99.921-YW8-07	459053YW8	0.140	0.140	0.342	12/13/2013	7/3/2014	15,000,000.00	14,988,216.67	14,997,900.00	99.986000	SUNGD
Agency Discount Note	Intl Bank of Reconstruction & Development	IBRD-DN-99.943-YW8-07	459053YW8	0.115	0.115	0.342	1/7/2014	7/3/2014	5,000,000.00	4,997,172.92	4,999,300.00	99.986000	SUNGD
Agency Discount Note	Federal Home Loan Mortgage Corporation	FHLMC-DN-99.895-F55-07	313397F55	0.130	0.130	0.537	11/27/2013	9/12/2014	25,000,000.00	24,973,909.72	24,992,000.00	99.968000	SUNGD
Agency Discount Note	Federal National Mortgage Association	FNMA-DN-99.933-J95-38	313589J95	0.100	0.100	0.613	2/12/2014	10/10/2014	15,000,000.00	14,990,000.00	14,993,550.00	99.957000	SUNGD
Total				Count 5	0.125	0.125	0.452			80,000,000.00	79,935,577.09	79,980,150.00	99.975188

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	3/1/2014	49,732,538.84	49,732,538.84	49,732,538.84	100.000000	BOOK
Total				Count 1	0.260	0.260	0.003			49,732,538.84	49,732,538.84	49,732,538.84	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	0.315	8/22/2013	6/23/2014	10,000,000.00	10,147,600.00	10,058,000.00	100.580000	USERP
Total				Count 1	2.000	0.230	0.315			10,000,000.00	10,147,600.00	10,058,000.00	100.580000

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	Honda Auto Receivables Owners Trust	ABS-HAROT-99.992-AB6-27	43813CAB6	0.400	0.405	0.599	10/18/2012	4/20/2015	2,012,740.70	2,012,228.30	2,012,228.30	99.974542	BOOK
Asset Backed Security	Chase Issuance Trust	ABS-CHAIT-100.00-FJ8-27	161571FJ8	0.790	0.790	0.671	6/18/2012	6/15/2015	10,000,000.00	10,000,000.00	10,044,200.00	100.442000	USERP
Asset Backed Security	Honda Auto Receivables Owners Trust	ABS-HAROT-99.991-AB1-26	43814EAB1	0.370	0.377	0.841	4/24/2013	10/17/2015	8,730,723.54	8,729,878.54	8,729,878.54	99.990322	BOOK
Asset Backed Security	Volkswagen Auto Loan Enhanced Trust	ABS-VALET-99.993-AB6-07	92867MAB6	0.370	0.374	0.976	2/27/2013	1/20/2016	8,934,891.13	8,934,040.93	8,934,040.93	99.990484	BOOK
Asset Backed Security	BMW Vehicle Owners Trust	ABS-BMWOT-99.996-AB4-26	05578XAB4	0.410	0.413	1.032	11/6/2013	2/25/2016	5,000,000.00	4,999,820.50	4,999,820.50	99.996410	BOOK
Asset Backed Security	Honda Auto Receivables Owners Trust	ABS-HAROT-99.994-AB8-43	43814FAB8	0.450	0.455	1.095	10/30/2013	4/18/2016	6,500,000.00	6,499,610.00	6,499,610.00	99.994000	BOOK
Asset Backed Security	Honda Auto Receivables Owners Trust	ABS-HAROT-99.992-AB1-27	43813JAB1	0.410	0.416	1.286	2/27/2014	8/22/2016	8,000,000.00	7,999,395.20	7,999,395.20	99.992440	BOOK
Asset Backed Security	Chase Issuance Trust	ABS-CHAIT-100.00-FM1-27	161571FM1	0.285	0.285	1.719	9/13/2012	8/15/2017	10,000,000.00	10,000,000.00	10,000,000.00	100.000000	BOOK
Asset Backed Security	Chase Issuance Trust	ABS-CHAIT-99.981-GJ7-27	161571GJ7	1.150	1.157	2.439	1/27/2014	1/15/2019	5,000,000.00	4,999,095.50	5,019,650.00	100.393000	USERP
Total				Count 9	0.500	0.504	1.183			64,178,355.37	64,174,068.97	64,238,823.47	100.094219

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		0.050	0.050	0.008	2/28/2014	3/3/2014	10,500,000.00	10,500,000.00	10,500,000.00	100.000000	BOOK
Total				Count 1	0.050	0.050	0.008			10,500,000.00	10,500,000.00	10,500,000.00	100.000000

POOLED INVESTMENTS AT FEBRUARY 28, 2014 - PORTFOLIO POSITION DETAIL

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	Toyota Motor Credit Corp.	CP-TOYCC-99.823-E91-24	89233HE91	0.250	0.250	0.192	8/28/2013	5/9/2014	25,000,000.00	24,955,902.78	24,991,854.17	99.967417	SUNGD
Commercial Paper	Coca-Cola Co.	CP-KOPP-99.876-EPO-05	19121BEPO	0.190	0.190	0.230	10/1/2013	5/23/2014	25,000,000.00	24,969,125.00	24,990,201.39	99.960806	SUNGD
Commercial Paper	Bank of Nova Scotia	CP-BNS-99.817-F62-43	06416KF62	0.245	0.245	0.268	9/11/2013	6/6/2014	25,000,000.00	24,954,402.78	24,986,527.78	99.946111	SUNGD
Commercial Paper	General Electric Capital Corp.	CP-GECC-99.895-FL2-23	36959JFL2	0.190	0.190	0.307	12/4/2013	6/20/2014	25,000,000.00	24,973,875.00	24,984,583.33	99.938333	SUNGD
Commercial Paper	Wells Fargo & Co	CP-WFCNEW-99.882-FW5-86	9497F1FW5	0.210	0.210	0.334	12/11/2013	6/30/2014	25,000,000.00	24,970,687.50	24,979,833.33	99.919333	SUNGD
Commercial Paper	BNP Paribas Finance Inc.	CP-PARFIN-99.814-G15-46	0556N1G15	0.330	0.331	0.337	12/11/2013	7/1/2014	25,000,000.00	24,953,708.33	24,979,666.67	99.918667	SUNGD
Commercial Paper	Nestle Capital Corp.	CP-NESCPP-99.935-G14-26	64105HG14	0.140	0.140	0.337	1/17/2014	7/1/2014	25,000,000.00	24,983,958.33	24,979,666.67	99.918667	SUNGD
	Total	Count 7		0.222	0.222	0.286			175,000,000.00	174,761,659.72	174,892,333.34	99.938476	
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	UBS AG Stamford Brh	CD-UBSNCT-100.00-VD8-43	90267RVD8	0.230	0.230	0.323	12/12/2013	6/26/2014	25,000,000.00	25,000,000.00	25,008,185.65	100.032743	SUNGD
Negotiable CD	Svenska Handelsbanken NY	CD-SVSNY-100.002-4K7-05	86958C4K7	0.190	0.185	0.334	1/31/2014	6/30/2014	25,000,000.00	25,000,520.43	25,005,079.47	100.020318	SUNGD
Negotiable CD	Swedbank NY	CD-SWEDBK-100.00-EB4-07	87019TEB4	0.190	0.190	0.337	12/11/2013	7/1/2014	25,000,000.00	25,000,000.00	25,005,118.10	100.020472	SUNGD
Negotiable CD	Skandi Enskilda Bank NY	CD-SEBNY-100.00-UJ3-41	83051HUJ3	0.240	0.240	0.337	1/16/2014	7/1/2014	25,000,000.00	25,000,000.00	25,009,388.48	100.037554	SUNGD
Negotiable CD	Toronto Dominion Bank NY	CD-TDNY-100.00-X66-07	89112TX66	0.220	0.220	0.997	2/28/2014	2/27/2015	25,000,000.00	25,000,000.00	25,000,000.00	100.000000	USERP
	Total	Count 5		0.214	0.213	0.466			125,000,000.00	125,000,520.43	125,027,771.70	100.022217	
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	Illinois Tool Works Inc.	MTN-ITW-104.231-AH2-27	452308AH2	5.150	0.530	0.088	4/30/2013	4/1/2014	8,594,000.00	8,957,612.14	8,623,735.24	100.346000	SUNGD
Medium Term Note	Wal-Mart Stores Inc.	MTN-WMT-99.73-DA8-43	931142DA8	1.625	1.716	0.126	10/15/2013	4/15/2014	3,000,000.00	2,998,651.24	3,004,830.00	100.161000	SUNGD
Medium Term Note	General Electric Capital Corp.	FRN-GE-100.00-5X8-43	36962G5X8	0.937	0.937	0.151	10/24/2013	4/24/2014	10,000,000.00	10,000,000.00	10,007,500.00	100.075000	SUNGD
Medium Term Note	Colgate-Palmolive Company	MTN-CL-99.854-DT4-82	19416QDT4	1.250	1.299	0.170	11/1/2013	5/1/2014	4,000,000.00	3,999,032.90	4,006,800.00	100.170000	SUNGD
Medium Term Note	Johnson & Johnson	MTN-JNJ-99.883-AX2-27	478160AX2	1.200	1.239	0.208	11/15/2013	5/15/2014	10,000,000.00	9,998,058.94	10,017,400.00	100.174000	SUNGD
Medium Term Note	Google Inc.	MTN-GOOG-99.977-AA0-43	38259PAA0	1.250	1.258	0.219	11/19/2013	5/19/2014	7,000,000.00	6,999,734.11	7,016,450.00	100.235000	SUNGD
Medium Term Note	Procter & Gamble Co.	MTN-PG-99.589-DU0-82	742718DU0	0.700	0.839	0.460	8/15/2011	8/15/2014	7,000,000.00	6,971,230.00	7,016,310.00	100.233000	SUNGD
Medium Term Note	John Deere Capital Corporation	FRN-DE-100.00-RX9-05	24422ERX9	0.339	0.339	0.610	10/12/2012	10/8/2014	5,000,000.00	5,000,000.00	5,003,800.00	100.076000	SUNGD
Medium Term Note	International Business Machines Corp.	MTN-IBM-100.980-GZ8-46	459200GZ8	0.875	0.432	0.664	8/9/2012	10/31/2014	5,000,000.00	5,049,000.00	5,022,150.00	100.443000	SUNGD
Medium Term Note	Wells Fargo Bank NA	MTN-WFC-99.965-5F7-86	94985H5F7	0.750	0.768	1.389	7/29/2013	7/20/2015	10,000,000.00	9,996,500.00	10,052,700.00	100.527000	SUNGD
Medium Term Note	PepsiCo Inc.	FRN-PEP-100.00-CH9-05	713448CH9	0.436	0.436	1.412	7/30/2013	7/30/2015	5,000,000.00	5,000,000.00	5,009,350.00	100.187000	SUNGD
Medium Term Note	General Electric Capital Corp.	FRN-GE-100.00-7E8-43	36962G7E8	0.472	0.472	1.869	1/14/2014	1/14/2016	5,000,000.00	5,000,000.00	5,004,650.00	100.093000	SUNGD
Medium Term Note	John Deere Capital Corp.	MTN-DE-99.894-RZ4-27	24422ERZ4	0.750	0.786	1.889	1/23/2013	1/22/2016	3,000,000.00	2,996,820.00	3,016,530.00	100.551000	SUNGD
Medium Term Note	JP Morgan Chase & Co.	MTN-JPM-99.879-JU4-27	46623EJU4	1.125	1.166	1.978	2/26/2013	2/26/2016	5,000,000.00	4,993,950.00	5,029,300.00	100.586000	SUNGD
Medium Term Note	Johnson & Johnson	FRN-JNJ-100.00-BE3-27	478160BE3	0.303	0.303	2.734	12/5/2013	11/28/2016	5,000,000.00	5,000,000.00	5,000,000.00	100.000000	SUNGD
Medium Term Note	US Bank N.A.	FRN-USB-100.00-MD2-07	90331HMD2	0.466	0.466	2.897	1/30/2014	1/30/2017	15,000,000.00	15,000,000.00	15,012,900.00	100.086000	SUNGD
Medium Term Note	International Business Machines Corp.	MTN-IBM-99.542-HK0-41	459200HK0	1.250	1.345	3.858	2/8/2013	2/8/2018	5,000,000.00	4,977,100.00	4,959,750.00	99.195000	SUNGD
Medium Term Note	Texas Instruments Inc.	MTN-TXN-99.070-AV6-27	882508AV6	1.000	1.193	4.087	5/8/2013	5/1/2018	5,000,000.00	4,953,500.00	4,895,350.00	97.907000	SUNGD
Medium Term Note	Merck & Co Inc.	MTN-MRK-99.769-AGO-27	58933YAGO	1.300	1.348	4.108	5/20/2013	5/18/2018	5,000,000.00	4,988,450.00	4,938,900.00	98.778000	SUNGD
	Total	Count 19		1.165	0.843	1.461			122,594,000.00	122,879,639.33	122,638,405.24	100.036221	
<b>Grand Total</b>									<b>2,077,004,894.21</b>	<b>2,076,008,915.65</b>	<b>2,078,228,872.59</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/>