

City & County of San Francisco
Portfolio Statistics
July 10, 2009

The Treasurer's investment portfolios are in compliance with the City and County of San Francisco Pooled Investment Policy for fiscal year 2008-09 and California Code 53601.

Portfolio statistics fiscal year to date from July 1, 2008 to June 30, 2009.

	<u>Pooled</u>	<u>All</u>
Interest Received	\$85,375,579	\$87,495,419
Net Earnings	\$76,998,503	\$79,133,572
Earned Income Yield	2.571%	2.562%
Average Age of Portfolio	576 Days	567 Days

Total cost of the securities on hand on June 30, 2009 was \$3,028,914,501 with market value of \$3,021,715,113 plus fixed assets accrued interests of \$5,286,914.

INVESTMENT OUTSTANDING AS OF 6/30/09
ALL FUNDS

Earned Income Yield for the month of June 2009 was 3.823%

INVESTMENT TYPE	PORTFOLIO %	PAR VALUE	BOOK VALUE	ACCRUED INTEREST
TREASURY BILLS	9.70%	\$295,000,000	\$293,907,947	
TREASURY NOTES	12.07%	355,100,000	365,456,219	
TREASURY LGP	16.63%	501,000,000	503,764,478	
TLGP FLOATER	.83%	25,000,000	25,040,325	
FED NATL MORT. ASSN	12.40%	370,000,000	375,712,298	
FED FARM CREDIT BANK	2.98%	90,225,000	90,207,364	
FHLMC BONDS	13.40%	405,000,000	405,767,170	
FHLB FLOATER QTR ACT-360	5.10%	154,500,000	154,505,600	
FFCB FLOATER QTR ACT-360	1.65%	50,000,000	50,000,000	
FHLB FLOATER MONTHLY	.83%	25,000,000	25,000,000	
MTFG FLOATER	.83%	25,000,000	25,033,725	
FHLP MULTI STEP	1.65%	29,825,000	29,825,000	
FNMA MULTI STEP	.98%	29,825,000	29,825,000	
FNMA DISCOUNT NOTES	1.64%	50,000,000	49,573,333	
FED HOME LOAN DISC NOTES	4.13%	125,000,000	124,989,042	
FMC DISCOUNT NOTES	.65%	20,000,000	19,832,000	
PUBLIC TIME DEPOSIT	.51%	15,300,000	15,300,000	
COLLATERAL CDs	14.03%	425,000,000	425,000,000	
TOTAL:		\$3,010,950,000	3,028,914,501	5,286,914