

City & County of San Francisco Portfolio Statistics July 1, 2005

The Treasurer's investment portfolios are in compliance with the City and County of San Francisco Pooled Investment Policy for fiscal year 2004-05 and California Code 53601.

Portfolio statistics fiscal year to date from July 1, 2004 to June 30, 2005:

	<u>Pooled</u>	<u>All</u>
Interest Received	\$52,718,641	\$52,718,641
Net Earnings	\$58,570,204	\$58,570,204
Earned Income Yield	2.331%	2.331%
Average Age of Portfolio	77 Days	77 Days

Total cost of the securities on hand on June 30, 2005 was 2,903,341,062 with market value of \$2,914,780,348 plus fixed assets accrued interests of \$670,697.

INVESTMENT OUTSTANDING AS OF 06/30/2005 ALL FUNDS Earned Income Yield for the month of June 3.090%

INVESTMENT TYPE	PORTFOLIO %	PAR VALUE	BOOK VALUE	ACCRUED INTEREST
TREASURY BILLS	23.49%	\$690,000,000	\$682,111,675	
TREASURY NOTES	1.87%	55,000,000	54,184,766	\$116,013
FNMA DISC NOTES	17.70%	518,000,000	513,911,457	
FED HOME LOAN DISC NOTES	16.22%	474,000,000	471,045,427	
FMC DISC NOTES	15.36%	450,000,000	446,064,155	
COMMERCIAL PAPER DISC	13.02%	380,000,000	377,923,582	
NEGOTIABLE C.D.'S	12.33%	358,000,000	358,000,000	554,684
PUBLIC TIME DEPOSIT	.00%	100,000	100,000	
TOTAL:		\$2,925,100,000	\$2,903,341,062	\$670,697

