

# City and County of San Francisco

## Pooled Fund Portfolio Statistics

For the month and fiscal year ended June 30, 2011

### PORTFOLIO STATISTICS

	<b>June 2011</b>	<b>Fiscal Year 2010-11</b>
Average Daily Balance	\$4,574,172,875	\$4,367,823,877
Net Earnings	\$4,523,790	\$54,150,837
Earned Income Yield	1.20%	1.24%
Weighted Average Maturity	843 days	n.a.

### INVESTMENT INVENTORY

<b>Investment Type</b>	<i>(\$ million)</i>	<b>Par Value</b>	<b>Book Value</b>	<b>Market Value</b>
U.S. Treasuries	\$	450	\$ 451	\$ 453
Federal Agencies		2,632	2,642	2,653
TLGP		721	733	732
Public Time Deposits		10	10	10
Negotiable CDs		175	175	175
Commercial Paper		50	50	50
Money Market Funds		2	2	2
<b>Total</b>		<b>\$ 4,041</b>	<b>\$ 4,063</b>	<b>\$ 4,075</b>

### COMPLIANCE

The Treasurer's investment portfolio is in compliance with the City and County of San Francisco Pooled Fund Investment Policy for fiscal year 2010-11 and California Government Code §53601.