

City and County of San Francisco

Pooled Fund Portfolio Statistics

For the month and fiscal year ended June 30, 2012

PORTFOLIO STATISTICS

	June 2012	Fiscal Year 2011-12
Average Daily Balance	\$5,211,267,399	\$4,529,833,693
Net Earnings	\$4,908,634	\$59,805,285
Earned Income Yield	1.15%	1.32%
Weighted Average Maturity	973 days	n.a.

INVESTMENT INVENTORY

Investment Type	<i>(\$ million)</i>	Par Value	Book Value	Market Value
U.S. Treasuries	\$	700	\$ 705	\$ 716
Federal Agencies		3,714	3,730	3,767
TLGP		125	127	126
State & Local Agency Government Obligations		45	48	47
Public Time Deposits		1	1	1
Negotiable CDs		325	325	324
Commercial Paper		30	30	30
Medium Term Notes		147	151	149
Total		\$ 5,087	\$ 5,116	\$ 5,159

COMPLIANCE

The Treasurer's investment portfolio is in compliance with the City and County of San Francisco Pooled Fund Investment Policy for fiscal year 2011-12 and California Government Code Section 53601 et al.