

# City and County of San Francisco

## Pooled Fund Portfolio Statistics

For the month and fiscal year ended June 30, 2013

### PORTFOLIO STATISTICS

|                           | <u>June 2013</u> | <u>Fiscal Year 2012-13</u> |
|---------------------------|------------------|----------------------------|
| Average Daily Balance     | \$6,170,352,164  | \$5,445,414,627            |
| Net Earnings              | \$4,175,858      | \$51,997,019               |
| Earned Income Yield       | 0.82%            | 0.95%                      |
| Weighted Average Maturity | 880 days         | n.a.                       |

### INVESTMENT INVENTORY

| <u>Investment Type</u> | <i>(\$ million)</i> | <u>Par Value</u> | <u>Book Value</u> | <u>Market Value</u> |    |                 |
|------------------------|---------------------|------------------|-------------------|---------------------|----|-----------------|
| U.S. Treasuries        | \$                  | 860              | \$                | 859                 | \$ | 858             |
| Federal Agencies       |                     | 3,997            |                   | 4,010               |    | 4,009           |
| State & Local Agency   |                     |                  |                   |                     |    |                 |
| Government Obligations |                     | 137              |                   | 142                 |    | 140             |
| Public Time Deposits   |                     | 1                |                   | 1                   |    | 1               |
| Negotiable CDs         |                     | 375              |                   | 375                 |    | 375             |
| Medium Term Notes      |                     | 403              |                   | 408                 |    | 405             |
| Money Market Funds     |                     | 360              |                   | 360                 |    | 360             |
| <b>Total</b>           |                     | <b>\$ 6,134</b>  |                   | <b>\$ 6,155</b>     |    | <b>\$ 6,148</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 2012-13 and California Government Code Section 53601 et al.