

# City & County of San Francisco

## Portfolio Statistics

06/30/10

The Treasurer's investment portfolios are in compliance with the City and County of San Francisco Pooled Investment Policy for fiscal year 2009-10 and California Code 53601.

Portfolio statistics fiscal year to date from July 1, 2009 to June 30, 2010

<b>Measurement</b>	<b>Pooled Fund</b>	<b>All Funds</b>
Interest Received	\$50,114,425	\$53,385,141
Net Earnings	\$44,192,410	\$46,385,723
Earned Income Yield	1.38%	1.38%
Average Maturity in Days	684	684
Amortized Cost	\$3,580,865,958	\$3,610,914,089
Market Value	\$3,602,976,546	\$3,633,192,172
Accrued Interest	\$10,506,699	\$10,507,616

Investment Outstanding as of 6/30/2010 for All Funds

Earned Income Yield for the month of June was 1.31%

<b>Investment Type</b>	<b>Par Value in %</b>	<b>Par Value</b>	<b>Original Book Value</b>
Agency	54.2	\$1,950,751,000	\$1,956,877,318
Collateralized CDs	0.7	\$25,000,000	\$25,000,000
Commercial Paper	0.0	\$0	\$0
Negotiable CDs	0.0	\$0	\$0
Public Time Deposits	1.8	\$65,100,000	\$65,100,000
TLGP	25.5	\$917,310,000	\$930,165,196
Treasury	17.7	\$638,000,000	\$639,626,248
<b>TOTAL</b>	<b>100.0%</b>	<b>\$3,596,161,000</b>	<b>\$3,616,768,763</b>