

City & County of San Francisco

Portfolio Statistics

July 6, 2006

The Treasurer's investment portfolios are in compliance with the City and County of San Francisco Pooled Investment Policy for fiscal year 2005-06 and California Code 53601.

Portfolio statistics fiscal year to date from July 1, 2005 to June 30, 2006:

	<u>Pooled</u>	<u>All</u>
Interest Received	\$119,311,232	\$123,903,953
Net Earnings	\$131,785,203	\$136,377,923
Earned Income Yield	4.196%	4.185%
Average Age of Portfolio	148 Days	148 Days

Total cost of the securities on hand on June 30, 2006 was \$3,654,268,476 with market value of \$3,661,739,619 plus fixed assets accrued interests of \$10,842,839.

INVESTMENT OUTSTANDING AS OF 6/30/2006

ALL FUNDS

Earned Income Yield for the month of April 4.957%

INVESTMENT TYPE	PORTFOLIO %	PAR VALUE	BOOK VALUE	ACCRUED INTEREST
TREASURY BILLS	9.15%	\$342,000,000	\$334,299,634	
TREASURY NOTES	29.04%	1,070,000,000	1,061,159,295	\$7,361,208
FNMA DISC NOTES	5.80%	215,000,000	211,891,543	
FED HOME LOAN DISC NOTES	6.95%	255,000,000	253,885,117	
FMC DISC NOTES	9.17%	340,000,000	335,237,915	
COMMERCIAL PAPER DISC	22.24%	820,000,000	812,594,972	
NOGOTIABLE C.D.'S	17.51%	640,000,000	640,000,000	3,481,631
PUBLIC TIME DEPOSIT	.14%	5,200,000	5,200,000	
TOTAL:		\$3,687,200,000	\$3,654,268,476	\$10,842,839

