

City & County of San Francisco

Portfolio Statistics

July 9, 2007

The Treasurer's investment portfolios are in compliance with the City and County of San Francisco Pooled Investment Policy for fiscal year 2006-07 and California Code 53601.

Portfolio statistics fiscal year to date from July 1, 2006 to June 30, 2007:

	<u>Pooled</u>	<u>All</u>
Interest Received	\$158,193,523	\$158,193,523
Net Earnings	\$187,974,962	\$187,974,962
Earned Income Yield	5.188%	5.188%
Average Age of Portfolio	126 Days	126 Days

Total cost of the securities on hand on June 30, 2007 was \$3,575,558,535 with market value of \$3,613,175,893 plus fixed assets accrued interests of \$12,449,059

INVESTMENT OUTSTANDING AS OF 06/30/07

ALL FUNDS

Earned Income Yield for the month of June 2007 was 5.232%

INVESTMENT TYPE	PORTFOLIO %	PAR VALUE	BOOK VALUE	ACCRUED INTEREST
TREASURY BILLS	0.68%	\$25,000,000	\$24,386,382	
TREASURY NOTES	17.13%	615,000,000	612,348,270	\$6,655,760
FNMA DISC NOTES	19.36%	722,000,000	692,397,214	
FED HOME LOAN DISC NOTES	15.25%	554,000,000	545,236,610	
FMC DISC NOTES	18.99%	703,000,000	678,945,205	
COMMERCIAL PAPER DISC	16.56%	603,000,000	592,044,855	
NEGOTIABLE C.D.'S	10.63%	380,000,000	380,000,000	5,785,819
PUBLIC TIME DEPOSIT	1.41%	50,200,000	50,200,000	7,480
TOTAL:		\$3,652,200,000	\$3,575,558,535	\$12,449,059

