

# City & County of San Francisco

## Portfolio Statistics

*July 14, 2008*

The Treasurer's investment portfolios are in compliance with the City and County of San Francisco Pooled Investment Policy for fiscal year 2007-08 and California Code 53601.

Portfolio statistics fiscal year to date from July 1, 2007 to June 30, 2008.

	<u>Pooled</u>	<u>All</u>
Interest Received	\$178,124,669	\$178,144,480
Net Earnings	\$142,737,027	\$143,874,893
Earned Income Yield	4.302%	4.304%
Average Age of Portfolio	364 Days	362 Days

Total cost of the securities on hand on June 30, 2008 was \$3,010,152,952 with market value of \$3,003,975,582 plus fixed assets accrued interests of \$8,609,723.

### INVESTMENT OUTSTANDING AS OF 06/30/08

#### ALL FUNDS

Earned Income Yield for the month of June 2008 was 2.733%

INVESTMENT TYPE	PORTFOLIO %	PAR VALUE	BOOK VALUE	ACCRUED INTEREST
TREASURY BILLS	3.29%	\$100,000,000	\$98,942,917	
TREASURY NOTES	20.95%	626,100,000	630,595,498	
FED HOME LOAN BANK	5.19%	155,000,000	156,294,376	
FED NATL. MORT. ASSN.	1.11%	33,150,000	33,510,009	
FED FARM CREDIT BANK	.85%	25,700,000	25,700,000	
FHLMC BONDS	1.69%	50,000,000	50,860,000	
FHLB FLOATER QTR ACT-360	18.26%	549,500,000	549,550,624	
FNMA DISCOUNT NOTES	5.75%	175,000,000	173,159,625	
FED HOME LOAN DISC NOTES	4.11%	125,000,000	123,683,542	
FMC DISCOUNT NOTES	5.66%	173,428,000	170,280,118	
COMMERCIAL PAPER DISC	16.59%	505,000,000	499,428,467	
COMM. PAPER INT BEARING	4.91%	150,000,000	147,947,778	
NEGOTIABLE C.D.'S	10.80%	325,000,000	325,000,000	
PUBLIC TIME DEPOSIT	0.84%	25,200,000	25,200,000	
<b>TOTAL:</b>		<b>\$3,047,140,000</b>	<b>\$3,034,470,723</b>	<b>\$8,609,723</b>