

City and County of San Francisco

Pooled Fund Portfolio Statistics

For the month and fiscal year ended June 30, 2014

PORTFOLIO STATISTICS

	June 2014	Fiscal Year 2013-14
Average Daily Balance	\$6,614,622,175	\$6,241,161,306
Net Earnings	\$4,200,485	\$45,836,595
Earned Income Yield	0.77%	0.73%
Weighted Average Maturity	711 days	n.a.

INVESTMENT INVENTORY

Investment Type	<i>(\$ million)</i>	Par Value	Book Value	Market Value
U.S. Treasuries	\$	660.0	\$ 661.3	\$ 664.3
Federal Agencies		4,202.7	4,213.9	4,219.9
State & Local Agency		-	-	-
Government Obligations		77.5	79.9	78.9
Public Time Deposits		0.5	0.5	0.5
Negotiable CDs		340.5	340.5	340.5
Medium Term Notes		654.2	662.5	658.7
Money Market Funds		75.1	75.1	75.1
Total		\$ 6,010.5	\$ 6,033.7	\$ 6,037.8

COMPLIANCE

The Treasurer's investment portfolio is in compliance with the City and County of San Francisco Pooled Fund Investment Policy for fiscal year 2013-14 and California Government Code Section 53601 et al.
Totals may not add due to rounding.