

City and County of San Francisco

Pooled Fund Portfolio Statistics

For the month ended December 31, 2015

Average Daily Balance	\$7,350,366,422
Net Earnings	\$3,505,106
Earned Income Yield	0.56%
Weighted Average Maturity	422 days

Investment Type	(\$ million)	Par Value	Book Value	Market Value
U.S. Treasuries	\$	500.0	\$ 498.4	\$ 500.0
Federal Agencies		4,218.2	4,233.3	4,218.1
State & Local Government				
Agency Obligations		211.3	213.7	212.6
Public Time Deposits		1.2	1.2	1.2
Negotiable CDs		1,025.0	1,025.0	1,025.3
Commercial Paper		444.0	443.7	443.8
Medium Term Notes		716.9	722.5	718.5
Money Market Funds		185.1	185.1	185.1
Supranationals		75.0	74.9	74.7
Total		\$ 7,376.6	\$ 7,397.9	\$ 7,379.4

