

# City and County of San Francisco

## Pooled Fund Portfolio Statistics

For the month ended November 30, 2015

Average Daily Balance	\$6,735,478,986
Net Earnings	\$3,162,869
Earned Income Yield	0.57%
Weighted Average Maturity	391 days

Investment Type	(\$ million)	Par Value	Book Value	Market Value
U.S. Treasuries		\$ 425.0	\$ 424.0	\$ 425.6
Federal Agencies		3,911.1	3,927.0	3,915.1
State & Local Government				
Agency Obligations		223.5	227.4	225.1
Public Time Deposits		1.2	1.2	1.2
Negotiable CDs		850.0	850.0	850.1
Commercial Paper		569.9	569.7	569.8
Medium Term Notes		627.2	630.5	628.4
Money Market Funds		135.1	135.1	135.1
Supranationals		40.0	40.0	39.8
<b>Total</b>		<b>\$ 6,783.0</b>	<b>\$ 6,804.9</b>	<b>\$ 6,790.1</b>

