

City and County of San Francisco

Pooled Fund Portfolio Statistics

For the month ended April 30, 2016

Average Daily Balance	\$7,734,100,208
Net Earnings	\$4,592,674
Earned Income Yield	0.72%
Weighted Average Maturity	354 days

Investment Type	(\$ million)	Par Value	Book Value	Market Value
U.S. Treasuries	\$	525.0	\$ 523.2	\$ 526.0
Federal Agencies		4,372.3	4,386.4	4,375.4
State & Local Government				
Agency Obligations		152.9	155.0	154.9
Public Time Deposits		1.4	1.4	1.4
Negotiable CDs		1,175.0	1,175.1	1,176.3
Commercial Paper		529.2	528.1	528.8
Medium Term Notes		722.4	725.6	723.6
Money Market Funds		255.3	255.3	255.3
Supranationals		210.0	209.8	209.9
Total		\$ 7,943.5	\$ 7,960.0	\$ 7,951.6

