

City and County of San Francisco

Pooled Fund Portfolio Statistics

For the month ended August 31, 2016

Average Daily Balance	\$6,928,280,820
Net Earnings	\$4,763,632
Earned Income Yield	0.81%
Weighted Average Maturity	395 days

Investment Type	(\$ million)	Par Value	Book Value	Market Value
U.S. Treasuries	\$	500.0	\$ 498.2	\$ 500.6
Federal Agencies		3,639.9	3,644.0	3,641.4
State & Local Government				
Agency Obligations		246.9	249.1	248.6
Public Time Deposits		1.2	1.2	1.2
Negotiable CDs		1,265.0	1,265.1	1,265.4
Commercial Paper		470.0	467.2	468.3
Medium Term Notes		312.9	313.5	313.4
Money Market Funds		320.6	320.6	320.6
Supranationals		50.0	50.0	50.0
Total		\$ 6,806.5	\$ 6,808.7	\$ 6,809.5

