

# City and County of San Francisco

## Pooled Fund Portfolio Statistics

For the month ended February 29, 2016

Average Daily Balance	\$7,280,246,183
Net Earnings	\$4,286,850
Earned Income Yield	0.74%
Weighted Average Maturity	437 days

Investment Type	(\$ million)	Par Value	Book Value	Market Value
U.S. Treasuries	\$	500.0	\$ 498.2	\$ 500.7
Federal Agencies		4,131.3	4,147.6	4,135.0
State & Local Government				
Agency Obligations		152.9	155.0	155.0
Public Time Deposits		1.4	1.4	1.4
Negotiable CDs		1,125.0	1,125.1	1,125.4
Commercial Paper		350.0	349.1	349.5
Medium Term Notes		721.0	724.2	722.4
Money Market Funds		195.2	195.2	195.2
Supranationals		75.0	74.9	75.0
<b>Total</b>		<b>\$ 7,251.9</b>	<b>\$ 7,270.8</b>	<b>\$ 7,259.8</b>

