

City and County of San Francisco

Pooled Fund Portfolio Statistics

For the month ended June 30, 2016

Average Daily Balance	\$7,973,818,419
Net Earnings	\$4,907,810
Earned Income Yield	0.75%
Weighted Average Maturity	372 days

Investment Type	(\$ million)	Par Value	Book Value	Market Value
U.S. Treasuries	\$	500.0	\$ 498.2	\$ 501.1
Federal Agencies		4,003.4	4,009.4	4,007.8
State & Local Government				
Agency Obligations		191.2	193.3	193.6
Public Time Deposits		1.4	1.4	1.4
Negotiable CDs		1,240.0	1,240.1	1,241.1
Commercial Paper		450.0	448.0	449.1
Medium Term Notes		670.7	674.0	671.2
Money Market Funds		555.5	555.5	555.5
Supranationals		150.0	149.8	150.1
Total		\$ 7,762.2	\$ 7,769.7	\$ 7,770.8

