

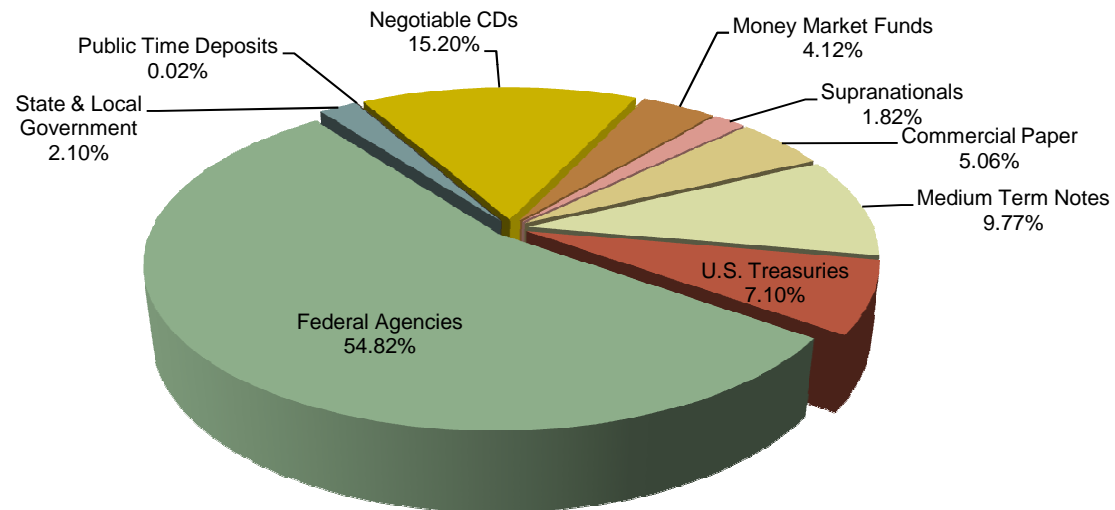
# City and County of San Francisco

## Pooled Fund Portfolio Statistics

For the month ended March 31, 2016

Average Daily Balance	\$7,275,444,914
Net Earnings	\$4,507,965
Earned Income Yield	0.73%
Weighted Average Maturity	386 days

Investment Type	(\$ million)	Par Value	Book Value	Market Value
U.S. Treasuries		\$ 525.0	\$ 523.2	\$ 526.0
Federal Agencies		4,057.5	4,072.4	4,061.0
State & Local Government				
Agency Obligations		152.9	155.0	155.4
Public Time Deposits		1.4	1.4	1.4
Negotiable CDs		1,125.0	1,125.1	1,125.7
Commercial Paper		375.0	374.1	374.6
Medium Term Notes		722.4	725.6	723.7
Money Market Funds		305.3	305.3	305.3
Supranationals		135.0	134.9	135.0
<b>Total</b>		<b>\$ 7,399.5</b>	<b>\$ 7,417.0</b>	<b>\$ 7,408.0</b>



**Asset Allocation by Market Value**