

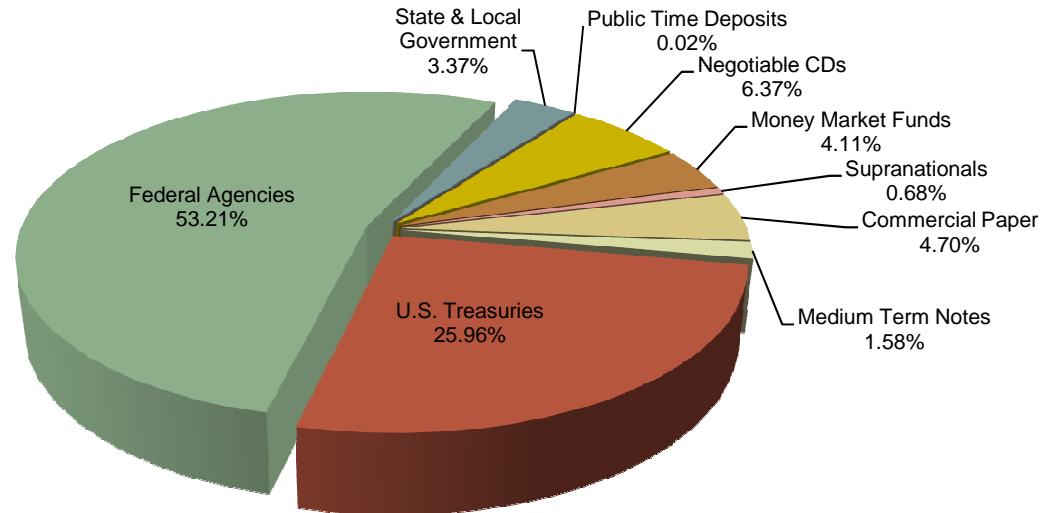
City and County of San Francisco

Pooled Fund Portfolio Statistics

For the month ended October 31, 2016

Average Daily Balance	\$7,286,181,748
Net Earnings	\$4,817,250
Earned Income Yield	0.78%
Weighted Average Maturity	397 days

Investment Type	(\$ million)	Par Value	Book Value	Market Value
U.S. Treasuries		\$ 1,900.0	\$ 1,895.3	\$ 1,898.4
Federal Agencies		3,888.3	3,891.4	3,890.7
State & Local Government				
Agency Obligations		244.2	247.6	246.6
Public Time Deposits		1.2	1.2	1.2
Negotiable CDs		465.0	465.0	465.5
Commercial Paper		345.0	342.1	343.6
Medium Term Notes		115.0	115.4	115.2
Money Market Funds		300.8	300.8	300.8
Supranationals		50.0	50.0	50.0
Total		\$ 7,309.5	\$ 7,308.7	\$ 7,311.9



Asset Allocation by Market Value