

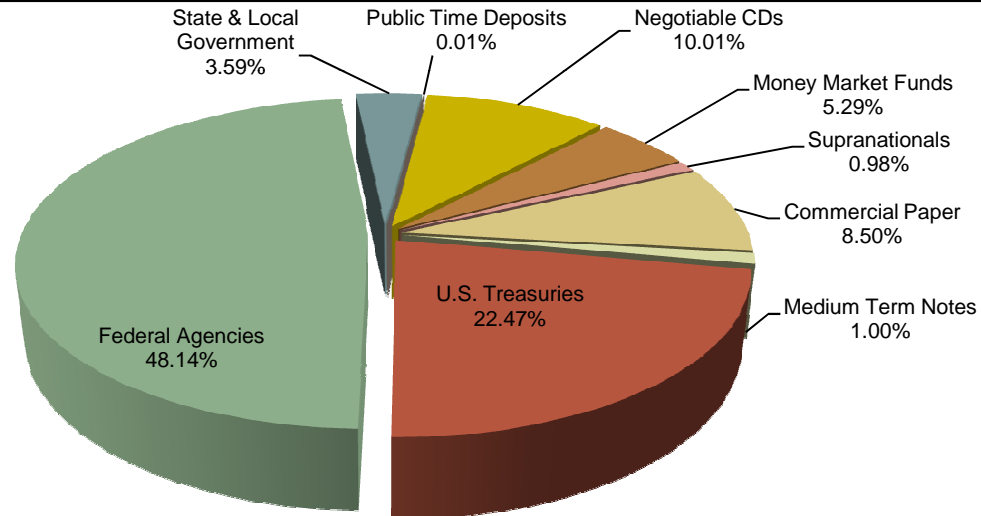
City and County of San Francisco

Pooled Fund Portfolio Statistics

For the month ended December 31, 2016

Average Daily Balance	\$8,118,321,381
Net Earnings	\$5,663,177
Earned Income Yield	0.82%
Weighted Average Maturity	408 days

Investment Type	(\$ million)	Par Value	Book Value	Market Value
U.S. Treasuries		\$ 1,835.0	\$ 1,829.3	\$ 1,831.4
Federal Agencies		3,929.9	3,930.8	3,923.1
State & Local Government				
Agency Obligations		290.9	295.3	292.5
Public Time Deposits		1.2	1.2	1.2
Negotiable CDs		815.0	815.0	815.5
Commercial Paper		695.0	690.9	693.0
Medium Term Notes		81.6	82.0	81.7
Money Market Funds		430.9	430.9	430.9
Supranationals		80.0	79.9	79.8
Total		\$ 8,159.5	\$ 8,155.3	\$ 8,149.2



Asset Allocation by Market Value