

City and County of San Francisco

Pooled Fund Portfolio Statistics

For the month ended January 31, 2016

Average Daily Balance	\$7,389,504,231
Net Earnings	\$4,202,466
Earned Income Yield	0.67%
Weighted Average Maturity	425 days

Investment Type	(\$ million)	Par Value	Book Value	Market Value
U.S. Treasuries	\$	500.0	\$ 498.4	\$ 500.9
Federal Agencies		4,152.1	4,167.2	4,156.4
State & Local Government				
Agency Obligations		211.3	213.6	213.4
Public Time Deposits		1.2	1.2	1.2
Negotiable CDs		1,100.0	1,100.0	1,100.4
Commercial Paper		450.0	449.4	449.6
Medium Term Notes		686.5	689.7	688.0
Money Market Funds		185.2	185.2	185.2
Supranationals		75.0	74.9	75.0
Total		\$ 7,361.2	\$ 7,379.6	\$ 7,370.1

