

City and County of San Francisco

Pooled Fund Portfolio Statistics

For the month ended July 31, 2016

Average Daily Balance	\$7,111,363,005
Net Earnings	\$4,811,034
Earned Income Yield	0.80%
Weighted Average Maturity	391 days

Investment Type	(\$ million)	Par Value	Book Value	Market Value
U.S. Treasuries	\$	500.0	\$ 498.2	\$ 500.9
Federal Agencies		3,680.3	3,684.9	3,683.8
State & Local Government				
Agency Obligations		229.9	231.9	231.8
Public Time Deposits		1.4	1.4	1.4
Negotiable CDs		1,265.0	1,265.1	1,265.5
Commercial Paper		540.0	537.8	538.5
Medium Term Notes		322.7	323.4	323.1
Money Market Funds		435.5	435.5	435.5
Supranationals		125.0	124.9	125.0
Total		\$ 7,099.8	\$ 7,103.1	\$ 7,105.7

