

City and County of San Francisco

Pooled Fund Portfolio Statistics

For the month and fiscal year ended June 30, 2015

PORTFOLIO STATISTICS

	June 2015	Fiscal Year 2014-15
Average Daily Balance	\$7,125,842,421	\$6,332,783,568
Net Earnings	\$3,905,877	\$47,254,560
Earned Income Yield	0.67%	0.75%
Weighted Average Maturity	536 days	n.a.

INVESTMENT INVENTORY

Investment Type	<i>(\$ million)</i>	Par Value	Book Value	Market Value
U.S. Treasuries	\$	475.0	\$ 472.2	\$ 477.9
Federal Agencies		4,153.5	4,162.8	4,166.1
State & Local Agency				
Government Obligations		316.4	321.5	318.7
Public Time Deposits		1.0	1.0	1.0
Negotiable CDs		725.0	725.0	724.8
Commercial Paper		400.0	400.0	400.0
Medium Term Notes		612.7	615.8	613.9
Money Market Funds		285.1	285.1	285.1
Total		\$ 6,968.7	\$ 6,983.3	\$ 6,987.3

COMPLIANCE

The Treasurer's investment portfolio is in compliance with the City and County of San Francisco Pooled Fund Investment Policy for fiscal year 2014-15 and California Government Code Section 53601 et al.
Totals may not add due to rounding.