

City and County of San Francisco

Pooled Fund Portfolio Statistics

For the month and fiscal year ended June 30, 2016

PORTFOLIO STATISTICS

	June 2016	Fiscal Year 2015-16
Average Daily Balance	\$7,973,818,419	\$7,113,588,478
Net Earnings	\$4,907,810	\$47,826,874
Earned Income Yield	0.75%	0.67%
Weighted Average Maturity	372 days	n.a.

INVESTMENT INVENTORY

Investment Type	<i>(\$ million)</i>	Par Value	Book Value	Market Value
U.S. Treasuries	\$	500.0	\$ 498.2	\$ 501.1
Federal Agencies		4,003.4	4,009.4	4,007.8
State & Local Government				
Agency Obligations		191.2	193.3	193.6
Public Time Deposits		1.4	1.4	1.4
Negotiable CDs		1,240.0	1,240.1	1,241.1
Commercial Paper		450.0	448.0	449.1
Medium Term Notes		670.7	674.0	671.2
Money Market Funds		555.5	555.5	555.5
Supranationals		150.0	149.8	150.1
Total		\$ 7,762.2	\$ 7,769.7	\$ 7,770.8

COMPLIANCE

The Treasurer's investment portfolio is in compliance with the City and County of San Francisco Pooled Fund Investment Policy for fiscal year 2015-16 and California Government Code Section 53601 et al.
Totals may not add due to rounding.