

City and County of San Francisco

Pooled Fund Portfolio Statistics

For the month ended November 30, 2016

Average Daily Balance	\$7,518,812,727
Net Earnings	\$4,843,256
Earned Income Yield	0.78%
Weighted Average Maturity	386 days

Investment Type	(\$ million)	Par Value	Book Value	Market Value
U.S. Treasuries		\$ 1,950.0	\$ 1,944.9	\$ 1,946.7
Federal Agencies		3,908.2	3,911.2	3,901.4
State & Local Government				
Agency Obligations		289.9	294.4	291.7
Public Time Deposits		1.2	1.2	1.2
Negotiable CDs		465.0	465.0	465.4
Commercial Paper		550.0	546.8	548.7
Medium Term Notes		108.5	108.9	108.7
Money Market Funds		310.9	310.9	310.9
Supranationals		80.0	79.9	79.8
Total		\$ 7,663.7	\$ 7,663.2	\$ 7,654.4

