

City and County of San Francisco

Pooled Fund Portfolio Statistics

For the month ended April 30, 2017

Average Daily Balance	\$8,921,406,123
Net Earnings	\$7,722,856
Earned Income Yield	1.05%
Weighted Average Maturity	399 days

Investment Type	(\$ million)	Par Value	Book Value	Market Value
U.S. Treasuries	\$	1,475.0	\$ 1,470.5	\$ 1,471.7
Federal Agencies		4,578.3	4,577.0	4,576.5
State & Local Government				
Agency Obligations		343.5	347.1	345.0
Public Time Deposits		1.2	1.2	1.2
Negotiable CDs		1,017.8	1,017.8	1,018.5
Commercial Paper		1,021.9	1,017.1	1,020.3
Medium Term Notes		89.8	89.9	90.0
Money Market Funds		306.6	306.6	306.6
Supranationals		230.0	229.8	230.2
Total		\$ 9,064.1	\$ 9,057.2	\$ 9,059.9

