

# City and County of San Francisco

## Pooled Fund Portfolio Statistics

For the month ended February 28, 2017

|                           |                 |
|---------------------------|-----------------|
| Average Daily Balance     | \$8,210,421,185 |
| Net Earnings              | \$6,094,079     |
| Earned Income Yield       | 0.97%           |
| Weighted Average Maturity | 426 days        |

| Investment Type          | (\$ million) | Par Value         | Book Value        | Market Value      |
|--------------------------|--------------|-------------------|-------------------|-------------------|
| U.S. Treasuries          |              | \$ 1,575.0        | \$ 1,570.5        | \$ 1,572.7        |
| Federal Agencies         |              | 4,170.7           | 4,170.6           | 4,166.4           |
| State & Local Government |              |                   |                   |                   |
| Agency Obligations       |              | 320.5             | 324.1             | 321.7             |
| Public Time Deposits     |              | 1.2               | 1.2               | 1.2               |
| Negotiable CDs           |              | 765.0             | 765.0             | 765.4             |
| Commercial Paper         |              | 820.0             | 815.2             | 818.6             |
| Medium Term Notes        |              | 92.9              | 93.1              | 93.1              |
| Money Market Funds       |              | 386.3             | 386.3             | 386.3             |
| Supranationals           |              | 130.0             | 129.9             | 129.8             |
| <b>Total</b>             |              | <b>\$ 8,261.6</b> | <b>\$ 8,255.9</b> | <b>\$ 8,255.1</b> |

