

City and County of San Francisco

Pooled Fund Portfolio Statistics

For the month ended July 31, 2017

Average Daily Balance	\$8,176,419,002
Net Earnings	\$9,016,453
Earned Income Yield	1.30%
Weighted Average Maturity	491 days

Investment Type	(\$ million)	Par Value	Book Value	Market Value
U.S. Treasuries	\$ 700.0	\$ 696.9	\$ 698.1	
Federal Agencies	4,486.2	4,485.1	4,483.1	
State & Local Government				
Agency Obligations	314.3	317.3	315.1	
Public Time Deposits	1.0	1.0	1.0	
Negotiable CDs	1,277.8	1,277.8	1,278.8	
Commercial Paper	973.6	969.9	970.7	
Medium Term Notes	89.8	89.9	89.9	
Money Market Funds	192.0	192.0	192.0	
Supranationals	259.3	258.9	259.0	
Total	\$ 8,294.0	\$ 8,288.7	\$ 8,287.7	

