

# City and County of San Francisco

## Pooled Fund Portfolio Statistics

For the month ended March 31, 2017

Average Daily Balance	\$8,279,920,124
Net Earnings	\$6,712,212
Earned Income Yield	0.95%
Weighted Average Maturity	428 days

Investment Type	(\$ million)	Par Value	Book Value	Market Value
U.S. Treasuries	\$	1,490.0	\$ 1,486.0	\$ 1,486.7
Federal Agencies		4,355.9	4,355.5	4,353.8
State & Local Government				
Agency Obligations		320.5	324.1	321.6
Public Time Deposits		1.2	1.2	1.2
Negotiable CDs		767.8	767.8	768.4
Commercial Paper		940.0	935.5	938.6
Medium Term Notes		92.9	93.1	93.0
Money Market Funds		256.4	256.4	256.4
Supranationals		180.0	179.9	180.2
<b>Total</b>		<b>\$ 8,404.7</b>	<b>\$ 8,399.5</b>	<b>\$ 8,399.8</b>

