

City and County of San Francisco

Pooled Fund Portfolio Statistics

For the month ended December 31, 2017

Average Daily Balance	\$9,340,887,523
Net Earnings	\$12,019,963
Earned Income Yield	1.52%
Weighted Average Maturity	503 days

Investment Type	(\$ million)	Par Value	Book Value	Market Value
U.S. Treasuries	\$	575.0	\$ 572.2	\$ 568.9
Federal Agencies		5,072.7	5,071.5	5,048.1
State & Local Government				
Agency Obligations		165.6	167.7	164.9
Public Time Deposits		1.0	1.0	1.0
Negotiable CDs		1,882.8	1,882.8	1,881.7
Commercial Paper		928.9	924.0	926.5
Medium Term Notes		61.5	61.5	61.5
Money Market Funds		337.7	337.7	337.7
Supranationals		675.3	674.0	672.0
Total		\$ 9,700.5	\$ 9,692.5	\$ 9,662.3

