

# City and County of San Francisco

## Pooled Fund Portfolio Statistics

For the month ended January 31, 2018

Average Daily Balance	\$9,557,236,779
Net Earnings	\$12,984,359
Earned Income Yield	1.60%
Weighted Average Maturity	499 days

Investment Type	(\$ million)	Par Value	Book Value	Market Value
U.S. Treasuries	\$ 775.0	\$ 771.5	\$ 765.6	
Federal Agencies	4,741.4	4,740.4	4,699.4	
State & Local Government				
Agency Obligations	165.6	167.7	164.4	
Public Time Deposits	1.0	1.0	1.0	
Negotiable CDs	1,932.8	1,932.8	1,932.2	
Commercial Paper	871.9	865.2	868.3	
Medium Term Notes	81.5	81.5	81.4	
Money Market Funds	367.8	367.8	367.8	
Supranationals	600.3	599.0	594.9	
<b>Total</b>	<b>\$ 9,537.4</b>	<b>\$ 9,527.0</b>	<b>\$ 9,475.1</b>	

