

City and County of San Francisco

Pooled Fund Portfolio Statistics

For the month ended September 30, 2017

Average Daily Balance	\$8,100,945,249
Net Earnings	\$9,513,577
Earned Income Yield	1.43%
Weighted Average Maturity	521 days

Investment Type	(\$ million)	Par Value	Book Value	Market Value
U.S. Treasuries		\$ 475.0	\$ 472.8	\$ 472.3
Federal Agencies		4,269.4	4,269.5	4,261.3
State & Local Government				
Agency Obligations		287.1	289.2	287.2
Public Time Deposits		1.0	1.0	1.0
Negotiable CDs		1,377.8	1,377.8	1,378.7
Commercial Paper		815.0	810.1	811.9
Medium Term Notes		63.5	63.5	63.5
Money Market Funds		357.2	357.2	357.2
Supranationals		325.3	324.8	324.6
Total		\$ 7,971.3	\$ 7,966.0	\$ 7,957.6

