

City and County of San Francisco

Pooled Fund Portfolio Statistics

For the month and fiscal year ended June 30, 2017

PORTFOLIO STATISTICS

	<u>June 2017</u>	<u>Fiscal Year 2016-17</u>
Average Daily Balance	\$9,016,334,333	\$7,965,762,261
Net Earnings	\$8,795,958	\$73,763,964
Earned Income Yield	1.19%	0.93%
Weighted Average Maturity	471 days	n.a.

INVESTMENT INVENTORY

<u>Investment Type</u>	<i>(\$ million)</i>	<u>Par Value</u>	<u>Book Value</u>	<u>Market Value</u>
U.S. Treasuries	\$	875.0	\$ 871.6	\$ 872.4
Federal Agencies		4,713.1	4,711.7	4,708.1
State & Local Government				
Agency Obligations		334.3	337.7	335.0
Public Time Deposits		1.0	1.0	1.0
Negotiable CDs		1,052.8	1,052.8	1,053.7
Commercial Paper		839.4	836.1	837.0
Medium Term Notes		89.8	89.9	89.9
Money Market Funds		301.9	301.9	301.9
Supranationals		359.3	358.8	358.8
Total		\$ 8,566.6	\$ 8,561.5	\$ 8,557.7

COMPLIANCE

The Treasurer's investment portfolio is in compliance with the City and County of San Francisco Pooled Fund Investment Policy for fiscal year 2016-17 and California Government Code Section 53601 et al.
Totals may not add due to rounding.