

City and County of San Francisco

Pooled Fund Portfolio Statistics

For the month ended January 31, 2017

Average Daily Balance	\$8,156,274,779
Net Earnings	\$6,201,873
Earned Income Yield	0.90%
Weighted Average Maturity	412 days

Investment Type	(\$ million)	Par Value	Book Value	Market Value
U.S. Treasuries		\$ 1,725.0	\$ 1,719.4	\$ 1,722.1
Federal Agencies		3,952.7	3,953.6	3,948.0
State & Local Government				
Agency Obligations		290.9	295.1	292.8
Public Time Deposits		1.2	1.2	1.2
Negotiable CDs		815.0	815.0	815.4
Commercial Paper		695.0	690.8	693.6
Medium Term Notes		101.6	101.8	101.7
Money Market Funds		461.1	461.1	461.1
Supranationals		80.0	79.9	79.9
Total		\$ 8,122.6	\$ 8,117.9	\$ 8,115.9

