

# City and County of San Francisco

## Pooled Fund Portfolio Statistics

For the month ended June 30, 2017

Average Daily Balance	\$9,016,334,333
Net Earnings	\$8,795,958
Earned Income Yield	1.19%
Weighted Average Maturity	471 days

Investment Type	(\$ million)	Par Value	Book Value	Market Value
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
<b>Total</b>		<b>\$ 8,566.6</b>	<b>\$ 8,561.5</b>	<b>\$ 8,557.7</b>

