

# City and County of San Francisco

## Pooled Fund Portfolio Statistics

For the month ended August 31, 2017

Average Daily Balance	\$8,302,524,803
Net Earnings	\$9,994,128
Earned Income Yield	1.42%
Weighted Average Maturity	487 days

Investment Type	(\$ million)	Par Value	Book Value	Market Value
U.S. Treasuries	\$	625.0	\$ 622.1	\$ 623.9
Federal Agencies		4,242.7	4,242.5	4,241.6
State & Local Government				
Agency Obligations		287.1	289.2	287.6
Public Time Deposits		1.0	1.0	1.0
Negotiable CDs		1,477.8	1,477.8	1,478.7
Commercial Paper		985.0	980.7	982.3
Medium Term Notes		64.8	64.9	64.9
Money Market Funds		152.1	152.1	152.1
Supranationals		369.3	368.8	369.3
<b>Total</b>		<b>\$ 8,204.7</b>	<b>\$ 8,199.1</b>	<b>\$ 8,201.3</b>

