

# City and County of San Francisco

## Pooled Fund Portfolio Statistics

For the month ended November 30, 2017

Average Daily Balance	\$8,487,432,592
Net Earnings	\$10,176,975
Earned Income Yield	1.46%
Weighted Average Maturity	536 days

Investment Type	(\$ million)	Par Value	Book Value	Market Value
U.S. Treasuries	\$	375.0	\$ 373.0	\$ 370.1
Federal Agencies		4,653.4	4,652.7	4,632.4
State & Local Government				
Agency Obligations		215.6	217.5	215.1
Public Time Deposits		1.0	1.0	1.0
Negotiable CDs		1,632.8	1,632.8	1,632.5
Commercial Paper		792.0	787.1	789.8
Medium Term Notes		61.5	61.5	61.5
Money Market Funds		592.4	592.4	592.4
Supranationals		434.3	433.3	431.7
<b>Total</b>		<b>\$ 8,758.0</b>	<b>\$ 8,751.4</b>	<b>\$ 8,726.5</b>

