

# City and County of San Francisco

## Pooled Fund Portfolio Statistics

For the month ended October 31, 2017

Average Daily Balance	\$7,991,595,604
Net Earnings	\$9,514,302
Earned Income Yield	1.40%
Weighted Average Maturity	491 days

Investment Type	(\$ million)	Par Value	Book Value	Market Value
U.S. Treasuries	\$	475.0	\$ 472.8	\$ 471.5
Federal Agencies		4,407.4	4,406.7	4,395.7
State & Local Government				
Agency Obligations		287.1	289.2	287.0
Public Time Deposits		1.0	1.0	1.0
Negotiable CDs		1,532.8	1,532.8	1,533.2
Commercial Paper		830.0	825.4	827.4
Medium Term Notes		61.5	61.5	61.5
Money Market Funds		422.3	422.3	422.3
Supranationals		335.9	335.3	334.8
<b>Total</b>		<b>\$ 8,353.0</b>	<b>\$ 8,347.0</b>	<b>\$ 8,334.3</b>

