

City and County of San Francisco

Pooled Fund Portfolio Statistics

For the month ended May 31, 2017

Average Daily Balance	\$9,252,905,570
Net Earnings	\$8,410,428
Earned Income Yield	1.07%
Weighted Average Maturity	400 days

Investment Type	(\$ million)	Par Value	Book Value	Market Value
U.S. Treasuries	\$	1,475.0	\$ 1,470.4	\$ 1,472.7
Federal Agencies		4,855.6	4,853.5	4,853.6
State & Local Government				
Agency Obligations		334.3	337.7	335.5
Public Time Deposits		1.2	1.2	1.2
Negotiable CDs		1,017.8	1,017.8	1,018.4
Commercial Paper		964.4	960.4	963.4
Medium Term Notes		89.8	89.9	89.9
Money Market Funds		231.7	231.7	231.7
Supranationals		205.0	204.8	205.3
Total		\$ 9,174.8	\$ 9,167.6	\$ 9,171.8

