

City and County of San Francisco

Pooled Fund Portfolio Statistics

For the month ended March 31, 2018

Average Daily Balance	\$9,490,883,037
Net Earnings	\$13,782,952
Earned Income Yield	1.71%
Weighted Average Maturity	474 days

Investment Type	(\$ million)	Par Value	Book Value	Market Value
U.S. Treasuries	\$ 1,125.0	\$ 1,118.3	\$ 1,112.9	\$ 1,112.9
Federal Agencies	4,596.8	4,595.7	4,551.9	4,551.9
State & Local Government				
Agency Obligations	165.6	167.7	164.4	164.4
Public Time Deposits	25.0	25.0	25.0	25.0
Negotiable CDs	2,157.8	2,157.8	2,155.1	2,155.1
Commercial Paper	708.0	701.9	704.2	704.2
Medium Term Notes	70.0	70.0	69.9	69.9
Money Market Funds	396.5	396.5	396.5	396.5
Supranationals	520.3	518.9	514.6	514.6
Total	\$ 9,765.0	\$ 9,752.0	\$ 9,694.5	\$ 9,694.5

