

City and County of San Francisco

Pooled Fund Portfolio Statistics

For the month ended May 31, 2018

Average Daily Balance	\$10,294,150,311
Net Earnings	\$16,631,339
Earned Income Yield	1.90%
Weighted Average Maturity	432 days

Investment Type	(\$ million)	Par Value	Book Value	Market Value
U.S. Treasuries	\$ 1,070.0	\$ 1,060.6	\$ 1,055.3	
Federal Agencies	4,890.5	4,887.3	4,840.2	
State & Local Government				
Agency Obligations	195.6	197.7	194.1	
Public Time Deposits	24.7	24.7	24.7	
Negotiable CDs	2,247.8	2,247.8	2,247.9	
Commercial Paper	955.0	945.7	949.7	
Medium Term Notes	88.8	88.8	88.7	
Money Market Funds	862.3	862.3	862.3	
Supranationals	692.4	689.3	685.1	
Total	\$ 11,027.2	\$ 11,004.2	\$ 10,948.0	

