

City and County of San Francisco

Pooled Fund Portfolio Statistics

For the month ended April 30, 2018

| | |
|---------------------------|------------------|
| Average Daily Balance | \$10,158,259,062 |
| Net Earnings | \$15,428,545 |
| Earned Income Yield | 1.85% |
| Weighted Average Maturity | 465 days |

| Investment Type | Par Value (\$ million) | Book Value | Market Value |
|--------------------------|---------------------------|--------------------|--------------------|
| U.S. Treasuries | \$ 1,000.0 | \$ 993.2 | \$ 986.2 |
| Federal Agencies | 4,944.1 | 4,941.2 | 4,885.0 |
| State & Local Government | | | |
| Agency Obligations | 198.6 | 200.7 | 197.0 |
| Public Time Deposits | 24.7 | 24.7 | 24.7 |
| Negotiable CDs | 2,242.8 | 2,242.8 | 2,242.2 |
| Commercial Paper | 770.0 | 762.5 | 765.4 |
| Medium Term Notes | 70.0 | 70.0 | 69.9 |
| Money Market Funds | 311.7 | 311.7 | 311.7 |
| Supranationals | 678.3 | 676.4 | 670.7 |
| Total | \$ 10,240.3 | \$ 10,223.3 | \$ 10,152.9 |

