

City and County of San Francisco

Pooled Fund Portfolio Statistics

For the month ended August 31, 2018

Average Daily Balance	\$10,053,836,965
Net Earnings	\$17,836,052
Earned Income Yield	2.09%
Weighted Average Maturity	477 days

Investment Type	(\$ million)	Par Value	Book Value	Market Value
U.S. Treasuries	\$	960.0	\$ 950.8	\$ 946.2
Federal Agencies		5,002.5	4,998.9	4,949.3
State & Local Government				
Agency Obligations		190.1	191.8	188.8
Public Time Deposits		25.2	25.2	25.2
Negotiable CDs		2,052.8	2,052.8	2,054.6
Commercial Paper		858.0	848.2	853.6
Medium Term Notes		98.5	98.4	98.3
Money Market Funds		270.0	270.0	270.0
Supranationals		686.3	682.8	678.1
Total		\$ 10,143.3	\$ 10,119.0	\$ 10,064.1

