

City and County of San Francisco

Pooled Fund Portfolio Statistics

For the month ended July 31, 2018

Average Daily Balance	\$9,840,989,911
Net Earnings	\$17,188,627
Earned Income Yield	2.06%
Weighted Average Maturity	498 days

Investment Type	(\$ million)	Par Value	Book Value	Market Value
U.S. Treasuries	\$	985.0	\$ 975.9	\$ 970.4
Federal Agencies		4,834.5	4,831.2	4,772.8
State & Local Government				
Agency Obligations		191.1	192.9	189.4
Public Time Deposits		25.2	25.2	25.2
Negotiable CDs		1,662.8	1,662.8	1,664.1
Commercial Paper		846.0	837.2	841.7
Medium Term Notes		98.5	98.4	98.1
Money Market Funds		367.4	367.4	367.4
Supranationals		757.3	753.5	747.8
Total		\$ 9,767.8	\$ 9,744.6	\$ 9,677.1

