

# City and County of San Francisco

## Pooled Fund Portfolio Statistics

For the month and fiscal year ended June 30, 2018

### PORTFOLIO STATISTICS

	<b>June 2018</b>	<b>Fiscal Year 2017-18</b>
Average Daily Balance	\$10,871,102,594	\$9,179,335,228
Net Earnings	\$17,960,922	149,464,588
Earned Income Yield	2.01%	1.63%
Weighted Average Maturity	467 days	n.a.

### INVESTMENT INVENTORY

<b>Investment Type</b>	<i>(\$ million)</i>	<b>Par Value</b>	<b>Book Value</b>	<b>Market Value</b>
U.S. Treasuries	\$	1,085.0	\$ 1,075.1	\$ 1,070.0
Federal Agencies		4,976.9	4,973.7	4,922.5
State & Local Government				
Agency Obligations		191.1	192.9	189.5
Public Time Deposits		25.2	25.2	25.2
Negotiable CDs		2,187.8	2,187.8	2,188.5
Bankers Acceptances				
Commercial Paper		927.0	917.4	922.2
Medium Term Notes		98.5	98.4	98.2
Money Market Funds		407.0	407.0	407.0
Supranationals		782.3	778.5	773.7
<b>Total</b>		<b>\$ 10,680.8</b>	<b>\$ 10,656.0</b>	<b>\$ 10,596.8</b>

### COMPLIANCE

The Treasurer's investment portfolio is in compliance with the City and County of San Francisco Pooled Fund Investment Policy for fiscal year 2017-18 and California Government Code Section 53601 et al.

Totals may not add due to rounding.