

# City and County of San Francisco

## Pooled Fund Portfolio Statistics

For the month ended June 30, 2018

Average Daily Balance	\$10,871,102,594
Net Earnings	\$17,960,926
Earned Income Yield	2.01%
Weighted Average Maturity	466 days

Investment Type	(\$ million)	Par Value	Book Value	Market Value
U.S. Treasuries	\$ 1,085.0	\$ 1,075.1	\$ 1,070.0	\$ 1,070.0
Federal Agencies	4,976.9	4,973.7	4,922.5	4,922.5
State & Local Government				
Agency Obligations	191.1	192.9	189.5	189.5
Public Time Deposits	25.2	25.2	25.2	25.2
Negotiable CDs	2,187.8	2,187.8	2,188.6	2,188.6
Commercial Paper	927.0	917.4	922.2	922.2
Medium Term Notes	98.5	98.4	98.2	98.2
Money Market Funds	407.0	407.0	407.0	407.0
Supranationals	782.3	778.5	773.7	773.7
<b>Total</b>	<b>\$ 10,680.8</b>	<b>\$ 10,656.0</b>	<b>\$ 10,596.9</b>	<b>\$ 10,596.9</b>

