

City and County of San Francisco

Pooled Fund Portfolio Statistics

For the month ended February 28, 2018

Average Daily Balance	\$9,434,305,875
Net Earnings	\$12,451,740
Earned Income Yield	1.72%
Weighted Average Maturity	488 days

Investment Type	(\$ million)	Par Value	Book Value	Market Value
U.S. Treasuries	\$ 975.0	\$ 970.2	\$ 963.4	
Federal Agencies	4,614.4	4,613.3	4,566.2	
State & Local Government				
Agency Obligations	165.6	167.7	164.2	
Public Time Deposits	0.7	0.7	0.7	
Negotiable CDs	2,032.8	2,032.8	2,030.5	
Commercial Paper	753.0	746.0	749.4	
Medium Term Notes	70.0	70.0	69.9	
Money Market Funds	401.1	401.1	401.1	
Supranationals	495.3	494.0	489.2	
Total	\$ 9,508.1	\$ 9,495.9	\$ 9,434.6	

