

City and County of San Francisco

Pooled Fund Portfolio Statistics

For the month ended September 30, 2018

Average Daily Balance	\$9,910,609,624
Net Earnings	\$17,573,724
Earned Income Yield	2.16%
Weighted Average Maturity	468 days

Investment Type	(\$ million)	Par Value	Book Value	Market Value
U.S. Treasuries	\$	960.0	\$ 950.8	\$ 945.5
Federal Agencies		4,855.5	4,851.6	4,792.2
State & Local Government				
Agency Obligations		190.1	191.8	188.5
Public Time Deposits		25.2	25.2	25.2
Negotiable CDs		1,917.8	1,917.8	1,919.1
Commercial Paper		684.0	675.7	680.8
Medium Term Notes		98.5	98.4	98.2
Money Market Funds		426.4	426.4	426.4
Supranationals		721.3	717.9	711.6
Total		\$ 9,878.7	\$ 9,855.5	\$ 9,787.4

