

City and County of San Francisco

Pooled Fund Portfolio Statistics

For the month ended January 31, 2019

Average Daily Balance	\$10,457,102,703
Net Earnings	\$21,183,303
Earned Income Yield	2.39%
Weighted Average Maturity	437 days

Investment Type	(\$ million)	Par Value	Book Value	Market Value
U.S. Treasuries	\$	910.0	\$ 899.7	\$ 900.5
Federal Agencies		5,200.0	5,195.5	5,170.5
State & Local Government				
Agency Obligations		140.1	141.7	139.3
Public Time Deposits		35.2	35.2	35.2
Negotiable CDs		1,947.8	1,947.8	1,950.5
Commercial Paper		1,152.0	1,134.4	1,142.3
Medium Term Notes		53.5	53.3	53.3
Money Market Funds		361.2	361.2	361.2
Supranationals		813.5	809.6	808.9
Total		\$ 10,613.3	\$ 10,578.3	\$ 10,561.8

