

# City and County of San Francisco

## Pooled Fund Portfolio Statistics

For the month ended November 30, 2018

Average Daily Balance	\$10,054,775,615
Net Earnings	\$18,807,794
Earned Income Yield	2.28%
Weighted Average Maturity	450 days

Investment Type	(\$ million)	Par Value	Book Value	Market Value
U.S. Treasuries	\$	825.0	\$ 815.9	\$ 812.1
Federal Agencies		5,041.5	5,037.4	4,986.6
State & Local Government				
Agency Obligations		140.1	141.7	138.7
Public Time Deposits		25.2	25.2	25.2
Negotiable CDs		1,922.8	1,922.8	1,924.5
Commercial Paper		1,048.0	1,033.0	1,037.7
Medium Term Notes		98.5	98.3	98.1
Money Market Funds		351.8	351.8	351.8
Supranationals		763.5	759.6	754.6
<b>Total</b>		<b>\$ 10,216.4</b>	<b>\$ 10,185.6</b>	<b>\$ 10,129.4</b>

