

City and County of San Francisco

Pooled Fund Portfolio Statistics

For the month ended October 31, 2018

Average Daily Balance	\$9,764,580,251
Net Earnings	\$18,023,146
Earned Income Yield	2.17%
Weighted Average Maturity	450 days

Investment Type	(\$ million)	Par Value	Book Value	Market Value
U.S. Treasuries	\$	825.0	\$ 815.9	\$ 810.5
Federal Agencies		4,941.5	4,937.5	4,877.1
State & Local Government				
Agency Obligations		190.1	191.8	188.8
Public Time Deposits		25.2	25.2	25.2
Negotiable CDs		1,722.8	1,722.8	1,723.5
Commercial Paper		584.0	575.1	579.2
Medium Term Notes		98.5	98.4	98.1
Money Market Funds		931.0	931.0	931.0
Supranationals		696.3	692.8	686.5
Total		\$ 10,014.4	\$ 9,990.6	\$ 9,920.1

