

City and County of San Francisco

Pooled Fund Portfolio Statistics

For the month ended December 31, 2018

| | |
|---------------------------|------------------|
| Average Daily Balance | \$10,654,330,746 |
| Net Earnings | \$21,226,018 |
| Earned Income Yield | 2.35% |
| Weighted Average Maturity | 440 days |

| Investment Type | (\$ million) | Par Value | Book Value | Market Value |
|--------------------------|--------------|--------------------|--------------------|--------------------|
| U.S. Treasuries | \$ | 975.0 | \$ 964.1 | \$ 964.1 |
| Federal Agencies | | 5,194.9 | 5,190.4 | 5,160.7 |
| State & Local Government | | | | |
| Agency Obligations | | 140.1 | 141.7 | 139.0 |
| Public Time Deposits | | 35.2 | 35.2 | 35.2 |
| Negotiable CDs | | 1,972.8 | 1,972.8 | 1,973.9 |
| Commercial Paper | | 1,018.0 | 1,001.4 | 1,007.2 |
| Medium Term Notes | | 98.5 | 98.3 | 98.2 |
| Money Market Funds | | 468.7 | 468.7 | 468.7 |
| Supranationals | | 829.5 | 825.6 | 824.1 |
| Total | | \$ 10,732.7 | \$ 10,698.2 | \$ 10,671.2 |

