

City and County of San Francisco

Pooled Fund Portfolio Statistics

For the month ended September 30, 2019

Average Daily Balance	\$11,046,803,099
Net Earnings	\$20,871,909
Earned Income Yield	2.30%
Weighted Average Maturity	357 days

Investment Type	(\$ million)	Par Value	Book Value	Market Value
U.S. Treasuries	\$	975.0	\$ 968.4	\$ 975.1
Federal Agencies		5,443.3	5,440.7	5,458.8
State & Local Government				
Agency Obligations		89.2	90.5	89.2
Public Time Deposits		35.0	35.0	35.0
Negotiable CDs		2,600.0	2,600.0	2,603.9
Commercial Paper		745.0	738.2	741.0
Medium Term Notes		34.7	34.5	34.7
Money Market Funds		704.7	704.7	704.7
Supranationals		556.4	553.1	558.2
Total		\$ 11,183.3	\$ 11,165.1	\$ 11,200.6

