

City and County of San Francisco

Pooled Fund Portfolio Statistics

For the month ended October 31, 2019

Average Daily Balance	\$11,213,044,810
Net Earnings	\$20,899,701
Earned Income Yield	2.19%
Weighted Average Maturity	347 days

Investment Type	(\$ million)	Par Value	Book Value	Market Value
U.S. Treasuries	\$	910.0	\$ 905.2	\$ 911.7
Federal Agencies		4,971.5	4,969.4	4,991.0
State & Local Government				
Agency Obligations		80.7	80.3	80.3
Public Time Deposits		35.0	35.0	35.0
Negotiable CDs		2,685.0	2,685.0	2,688.8
Commercial Paper		725.0	717.7	719.7
Medium Term Notes		34.7	34.5	34.7
Money Market Funds		1,027.0	1,027.0	1,027.0
Supranationals		777.1	772.9	778.7
Total		\$ 11,246.0	\$ 11,227.1	\$ 11,267.0

