

# City and County of San Francisco

## Pooled Fund Portfolio Statistics

For the month ended July 31, 2019

Average Daily Balance	\$10,702,473,716
Net Earnings	\$21,601,161
Earned Income Yield	2.38%
Weighted Average Maturity	468 days

Investment Type	(\$ million)	Par Value	Book Value	Market Value
U.S. Treasuries	\$	725.0	\$ 719.1	\$ 723.0
Federal Agencies		5,559.7	5,556.4	5,567.5
State & Local Government				
Agency Obligations		89.2	90.5	89.5
Public Time Deposits		35.0	35.0	35.0
Negotiable CDs		2,190.0	2,190.0	2,194.0
Commercial Paper		763.0	755.2	760.3
Medium Term Notes		34.7	34.5	34.7
Money Market Funds		478.8	478.8	478.8
Supranationals		851.2	846.7	851.3
<b>Total</b>		<b>\$ 10,726.5</b>	<b>\$ 10,706.2</b>	<b>\$ 10,734.0</b>

