

# City and County of San Francisco

## Pooled Fund Portfolio Statistics

For the month ended August 31, 2019

Average Daily Balance	\$10,639,324,729
Net Earnings	\$20,962,575
Earned Income Yield	2.32%
Weighted Average Maturity	402 days

Investment Type	(\$ million)	Par Value	Book Value	Market Value
U.S. Treasuries	\$	1,025.0	\$ 1,018.4	\$ 1,025.7
Federal Agencies		5,055.1	5,053.3	5,076.7
State & Local Government				
Agency Obligations		89.2	90.5	89.8
Public Time Deposits		35.0	35.0	35.0
Negotiable CDs		2,415.0	2,415.1	2,418.9
Commercial Paper		723.0	716.6	721.2
Medium Term Notes		34.7	34.5	34.7
Money Market Funds		432.6	432.6	432.6
Supranationals		851.2	846.7	853.5
<b>Total</b>		<b>\$ 10,660.7</b>	<b>\$ 10,642.6</b>	<b>\$ 10,688.1</b>

