

City and County of San Francisco

Pooled Fund Portfolio Statistics

For the month ended December 31, 2019

| | |
|---------------------------|------------------|
| Average Daily Balance | \$12,325,611,742 |
| Net Earnings | \$21,182,732 |
| Earned Income Yield | 2.02% |
| Weighted Average Maturity | 447 days |

| Investment Type | (\$ million) | Par Value | Book Value | Market Value |
|--------------------------|--------------------|--------------------|--------------------|--------------|
| U.S. Treasuries | \$ 1,860.0 | \$ 1,866.7 | \$ 1,869.8 | |
| Federal Agencies | 5,183.2 | 5,180.0 | 5,200.7 | |
| State & Local Government | | | | |
| Agency Obligations | 80.7 | 80.3 | 81.1 | |
| Public Time Deposits | 35.0 | 35.0 | 35.0 | |
| Negotiable CDs | 2,724.3 | 2,724.5 | 2,726.4 | |
| Commercial Paper | 1,055.0 | 1,044.0 | 1,048.2 | |
| Medium Term Notes | 25.0 | 25.0 | 25.1 | |
| Money Market Funds | 691.7 | 691.7 | 691.7 | |
| Supranationals | 777.1 | 772.3 | 778.5 | |
| Total | \$ 12,432.1 | \$ 12,419.5 | \$ 12,456.6 | |

