

City and County of San Francisco

Pooled Fund Portfolio Statistics

For the month ended November 30, 2019

Average Daily Balance	\$11,432,014,553
Net Earnings	\$20,038,525
Earned Income Yield	2.13%
Weighted Average Maturity	395 days

Investment Type	(\$ million)	Par Value	Book Value	Market Value
U.S. Treasuries	\$	1,310.0	\$ 1,312.6	\$ 1,313.8
Federal Agencies		5,228.0	5,225.6	5,243.7
State & Local Government				
Agency Obligations		80.7	80.3	81.2
Public Time Deposits		35.0	35.0	35.0
Negotiable CDs		2,644.3	2,644.5	2,647.0
Commercial Paper		825.0	816.5	819.6
Medium Term Notes		25.0	25.0	25.1
Money Market Funds		1,036.6	1,036.6	1,036.6
Supranationals		677.1	673.1	678.7
Total		\$ 11,861.8	\$ 11,849.2	\$ 11,880.7

