

City and County of San Francisco

Pooled Fund Portfolio Statistics

For the month ended April 30, 2019

Average Daily Balance	\$12,048,052,427
Net Earnings	\$24,250,250
Earned Income Yield	2.45%
Weighted Average Maturity	457 days

Investment Type	(\$ million)	Par Value	Book Value	Market Value
U.S. Treasuries	\$	1,160.0	\$ 1,152.0	\$ 1,153.5
Federal Agencies		6,254.4	6,250.4	6,241.6
State & Local Government				
Agency Obligations		117.1	118.7	116.9
Public Time Deposits		35.2	35.2	35.2
Negotiable CDs		2,385.0	2,385.0	2,388.2
Commercial Paper		1,073.0	1,055.1	1,066.5
Medium Term Notes		53.5	53.3	53.5
Money Market Funds		480.8	480.8	480.8
Supranationals		701.0	695.9	697.7
Total		\$ 12,259.9	\$ 12,226.3	\$ 12,233.7

