

City and County of San Francisco

Pooled Fund Portfolio Statistics

For the month ended February 28, 2019

Average Daily Balance	\$11,016,119,045
Net Earnings	\$21,223,192
Earned Income Yield	2.51%
Weighted Average Maturity	431 days

Investment Type	(\$ million)	Par Value	Book Value	Market Value
U.S. Treasuries	\$ 1,010.0	\$ 1,001.3	\$ 1,001.0	\$ 1,001.0
Federal Agencies	5,543.4	5,538.8	5,513.5	5,513.5
State & Local Government				
Agency Obligations	140.1	141.7	139.4	139.4
Public Time Deposits	35.2	35.2	35.2	35.2
Negotiable CDs	2,172.8	2,172.8	2,176.2	2,176.2
Commercial Paper	1,160.0	1,143.5	1,150.4	1,150.4
Medium Term Notes	53.5	53.3	53.3	53.3
Money Market Funds	542.2	542.2	542.2	542.2
Supranationals	863.5	859.6	858.8	858.8
Total	\$ 11,520.8	\$ 11,488.4	\$ 11,470.2	\$ 11,470.2

