

City and County of San Francisco

Pooled Fund Portfolio Statistics

For the month ended June 30, 2019

Average Daily Balance	\$11,749,958,725
Net Earnings	\$23,867,638
Earned Income Yield	2.47%
Weighted Average Maturity	466 days

Investment Type	(\$ million)	Par Value	Book Value	Market Value
U.S. Treasuries	\$ 725.0	\$ 719.3	\$ 724.3	
Federal Agencies	5,802.8	5,799.0	5,816.8	
State & Local Government				
Agency Obligations	109.7	111.2	110.1	
Public Time Deposits	35.0	35.0	35.0	
Negotiable CDs	2,015.0	2,015.0	2,019.4	
Commercial Paper	1,068.0	1,052.3	1,065.6	
Medium Term Notes	34.7	34.5	34.7	
Money Market Funds	945.9	945.9	945.9	
Supranationals	861.2	856.5	861.6	
Total	\$ 11,597.3	\$ 11,568.8	\$ 11,613.5	

