

# City and County of San Francisco

## Pooled Fund Portfolio Statistics

For the month and fiscal year ended June 30, 2019

### PORTFOLIO STATISTICS

	<u>June 2019</u>	<u>Fiscal Year 2018-19</u>
Average Daily Balance	\$11,749,958,725	\$10,758,512,915
Net Earnings	\$23,867,638	249,553,201
Earned Income Yield	2.47%	2.32%
Weighted Average Maturity	466 days	n.a.

### INVESTMENT INVENTORY

<u>Investment Type</u>	<i>(\$ million)</i>	<u>Par Value</u>	<u>Book Value</u>	<u>Market Value</u>		
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
<b>Total</b>		<b>\$ 11,597.3</b>		<b>\$ 11,568.8</b>		<b>\$ 11,613.5</b>

### COMPLIANCE

The Treasurer's investment portfolio is in compliance with the City and County of San Francisco Pooled Fund Investment Policy for fiscal year 2018-19 and California Government Code Section 53601 et al.  
Totals may not add due to rounding.