

City and County of San Francisco

Pooled Fund Portfolio Statistics

For the month ended May 31, 2020

Average Daily Balance	\$12,691,738,203
Net Earnings	\$14,142,252
Earned Income Yield	1.31%
Weighted Average Maturity	285 days

Investment Type	(\$ million)	Par Value	Book Value	Market Value
U.S. Treasuries		\$ 2,875.0	\$ 2,878.1	\$ 2,906.7
Federal Agencies		4,166.1	4,164.9	4,222.8
State & Local Government				
Agency Obligations		56.7	56.4	57.5
Public Time Deposits		45.0	45.0	45.0
Negotiable CDs		1,418.8	1,418.8	1,423.9
Commercial Paper		755.0	747.0	754.9
Medium Term Notes		5.0	5.0	5.1
Money Market Funds		2,485.3	2,485.3	2,485.3
Supranationals		912.1	908.6	917.8
Total		\$ 12,719.1	\$ 12,709.2	\$ 12,819.0

