

City and County of San Francisco

Pooled Fund Portfolio Statistics

For the month ended May 31, 2021

Average Daily Balance	\$13,914,201,690
Net Earnings	\$5,504,222
Earned Income Yield	0.47%
Weighted Average Maturity	386 days

Investment Type	(\$ million)	Par Value	Book Value	Market Value
U.S. Treasuries		\$ 6,848.9	\$ 6,882.3	\$ 6,879.5
Federal Agencies		3,830.5	3,833.4	3,856.0
Public Time Deposits		40.0	40.0	40.0
Negotiable CDs		1,905.0	1,905.0	1,905.4
Money Market Funds		842.0	842.0	842.0
Supranationals		462.1	467.4	467.8
Total		\$ 13,928.5	\$ 13,970.1	\$ 13,990.6

