

# City and County of San Francisco

## Pooled Fund Portfolio Statistics

For the month ended May 31, 2019

Average Daily Balance	\$12,183,077,742
Net Earnings	\$25,012,603
Earned Income Yield	2.42%
Weighted Average Maturity	466 days

Investment Type	(\$ million)	Par Value	Book Value	Market Value
U.S. Treasuries	\$ 1,015.0	\$ 1,008.7	\$ 1,010.7	\$ 1,010.7
Federal Agencies	6,206.1	6,202.5	6,206.3	6,206.3
State & Local Government				
Agency Obligations	109.7	111.2	109.9	109.9
Public Time Deposits	35.0	35.0	35.0	35.0
Negotiable CDs	2,385.0	2,385.0	2,387.7	2,387.7
Commercial Paper	1,078.0	1,060.2	1,073.8	1,073.8
Medium Term Notes	34.7	34.5	34.6	34.6
Money Market Funds	621.6	621.6	621.6	621.6
Supranationals	661.2	656.5	659.4	659.4
<b>Total</b>	<b>\$ 12,146.3</b>	<b>\$ 12,115.3</b>	<b>\$ 12,139.2</b>	<b>\$ 12,139.2</b>

