

# City and County of San Francisco

## Pooled Fund Portfolio Statistics

For the month ended January 31, 2020

Average Daily Balance	\$12,161,288,649
Net Earnings	\$20,727,054
Earned Income Yield	2.01%
Weighted Average Maturity	460 days

Investment Type	(\$ million)	Par Value	Book Value	Market Value
U.S. Treasuries	\$ 1,960.0	\$ 1,964.3	\$ 1,972.8	
Federal Agencies	5,054.5	5,050.7	5,076.3	
State & Local Government				
Agency Obligations	80.7	80.3	81.2	
Public Time Deposits	35.0	35.0	35.0	
Negotiable CDs	2,604.3	2,604.5	2,607.3	
Commercial Paper	1,015.0	1,004.2	1,009.9	
Medium Term Notes	5.0	5.0	5.1	
Money Market Funds	413.5	413.5	413.5	
Supranationals	817.1	813.3	818.8	
<b>Total</b>	<b>\$ 11,985.1</b>	<b>\$ 11,970.8</b>	<b>\$ 12,019.8</b>	

