

City and County of San Francisco

Pooled Fund Portfolio Statistics

For the month ended February 29, 2020

Average Daily Balance	\$11,759,042,383
Net Earnings	\$18,985,900
Earned Income Yield	2.03%
Weighted Average Maturity	446 days

Investment Type	(\$ million)	Par Value	Book Value	Market Value
U.S. Treasuries	\$	2,110.0	\$ 2,113.6	\$ 2,131.0
Federal Agencies		4,904.4	4,901.1	4,940.8
State & Local Government				
Agency Obligations		80.7	80.3	81.4
Public Time Deposits		35.0	35.0	35.0
Negotiable CDs		2,244.3	2,244.4	2,248.5
Commercial Paper		1,225.0	1,212.8	1,219.8
Medium Term Notes		5.0	5.0	5.1
Money Market Funds		557.8	557.8	557.8
Supranationals		817.1	813.3	820.8
Total		\$ 11,979.4	\$ 11,963.3	\$ 12,040.2

