

# City and County of San Francisco

## Pooled Fund Portfolio Statistics

For the month ended March 31, 2020

|                           |                  |
|---------------------------|------------------|
| Average Daily Balance     | \$12,136,801,704 |
| Net Earnings              | \$18,405,705     |
| Earned Income Yield       | 1.79%            |
| Weighted Average Maturity | 410 days         |

| Investment Type          | (\$ million) | Par Value          | Book Value         | Market Value       |
|--------------------------|--------------|--------------------|--------------------|--------------------|
| U.S. Treasuries          |              | \$ 2,060.0         | \$ 2,063.1         | \$ 2,081.1         |
| Federal Agencies         |              | 4,701.3            | 4,700.0            | 4,741.5            |
| State & Local Government |              |                    |                    |                    |
| Agency Obligations       |              | 80.7               | 80.3               | 81.4               |
| Public Time Deposits     |              | 45.0               | 45.0               | 45.0               |
| Negotiable CDs           |              | 2,004.3            | 2,004.4            | 2,008.6            |
| Commercial Paper         |              | 960.0              | 950.3              | 955.0              |
| Medium Term Notes        |              | 5.0                | 5.0                | 5.1                |
| Money Market Funds       |              | 1,421.6            | 1,421.6            | 1,421.6            |
| Supranationals           |              | 922.1              | 918.0              | 925.8              |
| <b>Total</b>             |              | <b>\$ 12,200.0</b> | <b>\$ 12,187.6</b> | <b>\$ 12,264.9</b> |

