

City and County of San Francisco

Pooled Fund Portfolio Statistics

For the month ended April 30, 2020

Average Daily Balance	\$12,577,107,497
Net Earnings	\$15,911,925
Earned Income Yield	1.54%
Weighted Average Maturity	360 days

Investment Type	(\$ million)	Par Value	Book Value	Market Value
U.S. Treasuries		\$ 2,010.0	\$ 2,013.1	\$ 2,045.0
Federal Agencies		4,566.3	4,564.7	4,624.8
State & Local Government				
Agency Obligations		80.7	80.3	81.3
Public Time Deposits		45.0	45.0	45.0
Negotiable CDs		1,603.8	1,603.8	1,610.4
Commercial Paper		910.0	900.6	909.4
Medium Term Notes		5.0	5.0	5.1
Money Market Funds		2,423.0	2,423.0	2,423.0
Supranationals		947.1	943.3	953.2
Total		\$ 12,590.9	\$ 12,578.9	\$ 12,697.1

