

# City and County of San Francisco

## Pooled Fund Portfolio Statistics

For the month ended June 30, 2020

Average Daily Balance	\$12,419,262,285
Net Earnings	\$11,597,994
Earned Income Yield	1.14%
Weighted Average Maturity	249 days

Investment Type	(\$ million)	Par Value	Book Value	Market Value
U.S. Treasuries	\$ 3,585.0	\$ 3,589.6	\$ 3,613.9	
Federal Agencies	3,619.5	3,618.7	3,672.9	
State & Local Government				
Agency Obligations	56.7	56.4	57.5	
Public Time Deposits	45.0	45.0	45.0	
Negotiable CDs	1,308.8	1,308.8	1,311.9	
Commercial Paper	590.0	583.8	590.0	
Medium Term Notes	5.0	5.0	5.1	
Money Market Funds	2,312.5	2,312.5	2,312.5	
Supranationals	632.1	629.6	637.4	
<b>Total</b>	<b>\$ 12,154.7</b>	<b>\$ 12,149.5</b>	<b>\$ 12,246.0</b>	

