

City and County of San Francisco

Pooled Fund Portfolio Statistics

For the month ended July 31, 2020

Average Daily Balance	\$11,252,513,503
Net Earnings	\$9,579,736
Earned Income Yield	1.00%
Weighted Average Maturity	226 days

Investment Type	(\$ million)	Par Value	Book Value	Market Value
U.S. Treasuries		\$ 3,821.0	\$ 3,825.8	\$ 3,848.2
Federal Agencies		3,301.7	3,301.3	3,353.4
State & Local Government				
Agency Obligations		56.7	56.4	57.5
Public Time Deposits		45.0	45.0	45.0
Negotiable CDs		1,108.8	1,108.8	1,011.0
Commercial Paper		245.0	242.5	245.0
Medium Term Notes		5.0	5.0	5.1
Money Market Funds		2,239.7	2,239.7	2,239.7
Supranationals		457.1	455.5	461.8
Total		\$ 11,280.1	\$ 11,280.0	\$ 11,266.6

