

City and County of San Francisco

Pooled Fund Portfolio Statistics

For the month ended August 31, 2020

Average Daily Balance	\$11,091,851,585
Net Earnings	\$8,868,970
Earned Income Yield	0.94%
Weighted Average Maturity	217 days

Investment Type	(\$ million)	Par Value	Book Value	Market Value
U.S. Treasuries	\$ 4,446.0	\$ 4,450.4	\$ 4,470.0	\$ 4,470.0
Federal Agencies	3,317.0	3,316.6	3,365.3	3,365.3
State & Local Government				
Agency Obligations	56.7	56.4	57.5	57.5
Public Time Deposits	45.0	45.0	45.0	45.0
Negotiable CDs	1,080.0	1,080.0	1,081.9	1,081.9
Commercial Paper	-	-	-	-
Medium Term Notes	5.0	5.0	5.0	5.0
Money Market Funds	1,775.8	1,775.8	1,775.8	1,775.8
Supranationals	532.1	530.5	536.1	536.1
Total	\$ 11,257.7	\$ 11,259.7	\$ 11,336.6	\$ 11,336.6

