

City and County of San Francisco

Pooled Fund Portfolio Statistics

For the month and fiscal year ended June 30, 2020

PORTFOLIO STATISTICS

	June 2020	Fiscal Year 2019-20
Average Daily Balance	\$12,419,262,285	\$11,757,504,487
Net Earnings	\$11,597,994	225,327,432
Earned Income Yield	1.14%	1.91%
Weighted Average Maturity	249 days	n.a.

INVESTMENT INVENTORY

Investment Type	<i>(\$ million)</i>	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
Total		\$ 12,154.7	\$ 12,149.5	\$ 12,246.0

COMPLIANCE

The Treasurer's investment portfolio is in compliance with the City and County of San Francisco Pooled Fund Investment Policy for fiscal year 2019-20 and California Government Code Section 53601 et al.
Totals may not add due to rounding.