

City and County of San Francisco

Pooled Fund Portfolio Statistics

For the month ended September 30, 2020

Average Daily Balance	\$11,162,201,688
Net Earnings	\$8,366,959
Earned Income Yield	0.91%
Weighted Average Maturity	202 days

Investment Type	(\$ million)	Par Value	Book Value	Market Value
U.S. Treasuries		\$ 5,521.0	\$ 5,524.4	\$ 5,542.6
Federal Agencies		3,096.5	3,096.2	3,141.5
State & Local Government				
Agency Obligations		56.7	56.4	57.3
Public Time Deposits		45.0	45.0	45.0
Negotiable CDs		730.0	730.0	731.5
Medium Term Notes		5.0	5.0	5.0
Money Market Funds		1,346.9	1,346.9	1,346.9
Supranationals		482.1	480.5	485.5
Total		\$ 11,283.3	\$ 11,284.4	\$ 11,355.3

