

City and County of San Francisco

Pooled Fund Portfolio Statistics

For the month ended October 31, 2020

Average Daily Balance	\$11,246,059,563
Net Earnings	\$7,959,699
Earned Income Yield	0.83%
Weighted Average Maturity	196 days

Investment Type	(\$ million)	Par Value	Book Value	Market Value
U.S. Treasuries		\$ 6,266.0	\$ 6,271.1	\$ 6,286.5
Federal Agencies		2,723.2	2,723.5	2,764.3
State & Local Government				
Agency Obligations		56.7	56.4	57.3
Public Time Deposits		45.0	45.0	45.0
Negotiable CDs		530.0	530.0	531.0
Medium Term Notes		5.0	5.0	5.0
Money Market Funds		1,198.9	1,198.9	1,198.9
Supranationals		482.1	480.5	484.8
Total		\$ 11,306.9	\$ 11,310.4	\$ 11,372.7

