

City and County of San Francisco

Pooled Fund Portfolio Statistics

For the month ended December 31, 2020

Average Daily Balance	\$12,529,250,889
Net Earnings	\$7,078,141
Earned Income Yield	0.67%
Weighted Average Maturity	187 days

Investment Type	(\$ million)	Par Value	Book Value	Market Value
U.S. Treasuries		\$ 8,123.9	\$ 8,137.4	\$ 8,147.5
Federal Agencies		2,849.4	2,849.3	2,885.2
State & Local Government				
Agency Obligations		56.7	56.4	57.1
Public Time Deposits		40.0	40.0	40.0
Negotiable CDs		320.0	320.0	320.3
Medium Term Notes		5.0	5.0	5.0
Money Market Funds		981.9	981.9	981.9
Supranationals		407.1	405.8	408.7
Total		\$ 12,784.1	\$ 12,795.8	\$ 12,845.7

