

# City and County of San Francisco

## Pooled Fund Portfolio Statistics

For the month ended January 31, 2021

Average Daily Balance	\$12,589,626,948
Net Earnings	\$6,416,477
Earned Income Yield	0.60%
Weighted Average Maturity	170 days

Investment Type	(\$ million)	Par Value	Book Value	Market Value
U.S. Treasuries		\$ 8,148.9	\$ 8,164.1	\$ 8,171.6
Federal Agencies		2,811.9	2,811.8	2,845.2
State & Local Government				
Agency Obligations		56.7	56.4	57.0
Public Time Deposits		40.0	40.0	40.0
Negotiable CDs		200.0	200.0	200.1
Money Market Funds		1,084.9	1,084.9	1,084.9
Supranationals		287.1	285.9	288.3
<b>Total</b>		<b>\$ 12,629.6</b>	<b>\$ 12,643.2</b>	<b>\$ 12,687.0</b>

