

City and County of San Francisco

Pooled Fund Portfolio Statistics

For the month ended February 28, 2021

Average Daily Balance	\$12,185,290,054
Net Earnings	\$5,621,999
Earned Income Yield	0.60%
Weighted Average Maturity	206 days

Investment Type	(\$ million)	Par Value	Book Value	Market Value
U.S. Treasuries		\$ 7,348.9	\$ 7,362.7	\$ 7,366.4
Federal Agencies		2,858.2	2,858.2	2,886.7
State & Local Government				
Agency Obligations		56.7	56.4	56.9
Public Time Deposits		40.0	40.0	40.0
Negotiable CDs		735.0	735.0	735.4
Money Market Funds		881.0	881.0	881.0
Supranationals		287.1	285.9	288.0
Total		\$ 12,206.9	\$ 12,219.1	\$ 12,254.3

