

City and County of San Francisco

Pooled Fund Portfolio Statistics

For the month ended March 31, 2021

Average Daily Balance	\$12,234,427,477
Net Earnings	\$5,904,147
Earned Income Yield	0.57%
Weighted Average Maturity	313 days

Investment Type	(\$ million)	Par Value	Book Value	Market Value
U.S. Treasuries		\$ 6,803.9	\$ 6,831.4	\$ 6,828.9
Federal Agencies		2,994.0	2,993.3	3,017.6
State & Local Government				
Agency Obligations		55.0	54.6	55.0
Public Time Deposits		40.0	40.0	40.0
Negotiable CDs		1,705.0	1,705.0	1,706.2
Money Market Funds		867.0	867.0	867.0
Supranationals		287.1	285.9	287.7
Total		\$ 12,752.0	\$ 12,777.1	\$ 12,802.5

