

# City and County of San Francisco

## Pooled Fund Portfolio Statistics

For the month and fiscal year ended June 30, 2021

### PORTFOLIO STATISTICS

	<u>June 2021</u>	<u>Fiscal Year 2020-21</u>
Average Daily Balance	\$13,619,283,244	\$12,214,983,869
Net Earnings	\$5,237,564	83,517,882
Earned Income Yield	0.47%	0.68%
Weighted Average Maturity	407 days	n.a.

### INVESTMENT INVENTORY

<u>Investment Type</u>	<i>(\$ million)</i>	<u>Par Value</u>	<u>Book Value</u>	<u>Market Value</u>
U.S. Treasuries	\$	5,398.9	\$ 5,427.8	\$ 5,421.2
Federal Agencies		3,695.5	3,698.3	3,715.1
Public Time Deposits		40.0	40.0	40.0
Negotiable CDs		1,905.0	1,905.0	1,905.9
Money Market Funds		1,103.0	1,103.0	1,103.0
Supranationals		462.1	467.4	467.1
<b>Total</b>		<b>\$ 12,604.5</b>	<b>\$ 12,641.5</b>	<b>\$ 12,652.3</b>

### COMPLIANCE

The Treasurer's investment portfolio is in compliance with the City and County of San Francisco Pooled Fund Investment Policy for fiscal year 2020-21 and California Government Code Section 53601 et al.  
Totals may not add due to rounding.