

# City and County of San Francisco

## Pooled Fund Portfolio Statistics

For the month and fiscal year ended June 30, 2024

### PORTFOLIO STATISTICS

	<u>June 2024</u>	<u>Fiscal Year 2023-24</u>
Average Daily Balance	\$16,583,662,179	\$15,892,552,630
Net Earnings	\$50,955,251	\$541,977,699
Earned Income Yield	3.75%	3.41%
Weighted Average Maturity	457 days	n.a.

### INVESTMENT INVENTORY

<u>Investment Type</u>	<u>Par Value</u>	<u>Book Value</u>	<u>Market Value</u>
<i>(\$ million)</i>			
U.S. Treasuries	\$ 3,640.0	\$ 3,621.9	\$ 3,483.5
Federal Agencies	7,062.4	7,056.1	6,935.2
Public Time Deposits	30.0	30.0	30.0
Negotiable CDs	2,211.0	2,211.0	2,211.3
Commercial Paper	1,026.5	1,007.6	1,007.0
Money Market Funds	2,149.9	2,149.9	2,149.9
Supranationals	532.7	532.6	532.6
Secured Bank Deposit	100.2	100.2	100.2
<b>Total</b>	<b>\$ 16,752.7</b>	<b>\$ 16,709.3</b>	<b>\$ 16,449.7</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 2023-24 and California Government Code Section 53601 et al.  
Totals may not add due to rounding.