

City and County of San Francisco

Pooled Fund Portfolio Statistics

For the month and fiscal year ended June 30, 2026

PORTFOLIO STATISTICS

	<u>June 2026</u>	<u>Fiscal Year 2025-26</u>
Average Daily Balance	\$18,572,109,722	\$17,723,206,759
Net Earnings	\$57,339,794	\$665,236,597
Earned Income Yield	3.76%	3.75%
Weighted Average Maturity	584 days	n.a.

INVESTMENT INVENTORY

<u>Investment Type</u>	<u>Par Value</u> <u>(in \$ millions)</u>	<u>Book Value</u> <u>(in \$ millions)</u>	<u>Market Value</u> <u>(in \$ millions)</u>
U.S. Treasuries	\$ 5,159.0	\$ 5,155.9	\$ 5,125.7
Federal Agencies	8,349.4	8,344.4	8,311.3
Negotiable CDs	1,910.0	1,910.0	1,909.5
Commercial Paper	1,057.0	1,046.1	1,045.9
Medium Term Notes	162.8	162.7	162.7
Money Market Funds	1,654.4	1,654.4	1,654.4
Supranationals	142.3	141.6	141.8
Secured Bank Deposit	167.7	167.7	167.7
Total	\$ 18,602.6	\$ 18,582.7	\$ 18,519.0

COMPLIANCE

The Treasurer's investment portfolio is in compliance with the City and County of San Francisco Pooled Fund Investment Policy for fiscal year 2025-26 and California Government Code Section 53601 et al.
Totals may not add due to rounding