

City and County of San Francisco

Pooled Fund Portfolio Statistics

For the month and fiscal year ended June 30, 2022

PORTFOLIO STATISTICS

	<u>June 2022</u>	<u>Fiscal Year 2021-22</u>
Average Daily Balance	\$14,913,233,332	\$13,632,582,430
Net Earnings	\$11,212,819	\$81,633,209
Earned Income Yield	0.92%	0.60%
Weighted Average Maturity	569 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	\$ 4,475.0	\$ 4,482.7	\$ 4,253.4
Federal Agencies	4,760.3	4,761.8	4,590.1
Public Time Deposits	40.0	40.0	40.0
Negotiable CDs	1,960.0	1,960.0	1,953.3
Commercial Paper	680.0	676.9	677.9
Money Market Funds	2,440.7	2,440.7	2,440.7
Supranationals	588.5	596.2	570.7
Total	\$ 14,944.6	\$ 14,958.3	\$ 14,526.2

COMPLIANCE

The Treasurer's investment portfolio is in compliance with the City and County of San Francisco Pooled Fund Investment Policy for fiscal year 2021-22 and California Government Code Section 53601 et al.
Totals may not add due to rounding.