

City and County of San Francisco

Pooled Fund Portfolio Statistics

For the month and fiscal year ended June 30, 2023

PORTFOLIO STATISTICS

	<u>June 2023</u>	<u>Fiscal Year 2022-23</u>
Average Daily Balance	\$16,787,842,989	\$14,872,048,915
Net Earnings	\$41,595,540	\$315,201,627
Earned Income Yield	3.01%	2.12%
Weighted Average Maturity	442 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	\$	3,625.0	\$ 3,626.3	\$ 3,374.5
Federal Agencies		7,373.0	7,353.5	7,123.1
Public Time Deposits		30.0	30.0	30.0
Negotiable CDs		1,920.0	1,920.0	1,916.7
Commercial Paper		400.0	389.5	396.9
Money Market Funds		2,573.9	2,573.9	2,573.9
Supranationals		636.2	643.2	611.2
Total	\$	16,558.1	\$ 16,536.4	\$ 16,026.3

COMPLIANCE

The Treasurer's investment portfolio is in compliance with the City and County of San Francisco Pooled Fund Investment Policy for fiscal year 2022-23 and California Government Code Section 53601 et al.
Totals may not add due to rounding.