

City and County of San Francisco

Pooled Fund Portfolio Statistics

For the month and fiscal year ended June 30, 2025

PORTFOLIO STATISTICS

	<u>June 2025</u>	<u>Fiscal Year 2024-25</u>
Average Daily Balance	\$18,549,305,798	\$17,064,729,625
Net Earnings	\$57,873,226	\$628,741,937
Earned Income Yield	3.80%	3.68%
Weighted Average Maturity	487 days	n.a.

INVESTMENT INVENTORY

<u>Investment Type</u>	<u>(\$ million)</u>	<u>Par Value</u>	<u>Book Value</u>	<u>Market Value</u>
U.S. Treasuries	\$	3,912.0	\$ 3,900.5	\$ 3,884.7
Federal Agencies		6,602.8	6,598.7	6,594.0
Public Time Deposits		60.0	60.0	60.0
Negotiable CDs		3,288.0	3,288.0	3,288.3
Commercial Paper		1,252.0	1,234.5	1,233.9
Medium Term Notes		189.6	189.1	189.4
Money Market Funds		2,417.0	2,417.0	2,417.0
Supranationals		235.7	235.1	235.6
Secured Bank Deposit		358.4	358.4	358.4
Total	\$	18,315.6	\$ 18,281.2	\$ 18,261.4

COMPLIANCE

The Treasurer's investment portfolio is in compliance with the City and County of San Francisco Pooled Fund Investment Policy for fiscal year 2024-25 and California Government Code Section 53601 et al.
Totals may not add due to rounding.