



Finance and Insurance Committee

# Treasurer's Report: Investment Activities

Item 7a  
August 15, 2022

# Portfolio Overview

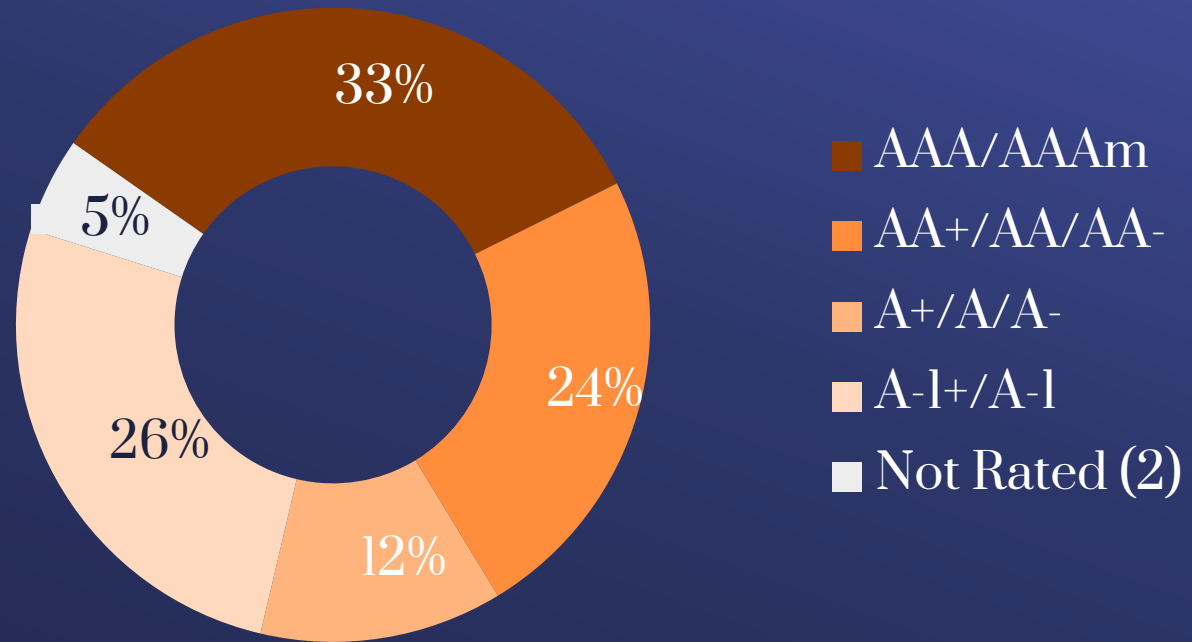
## Statistics as of June 30, 2022

Total Market Value	\$	1.542 billion
Duration		6.2 months
Yield to Maturity		0.97%

# Portfolio Overview

## Credit Quality <sup>(1)</sup>

Over 95% of the total portfolio  
is investment grade

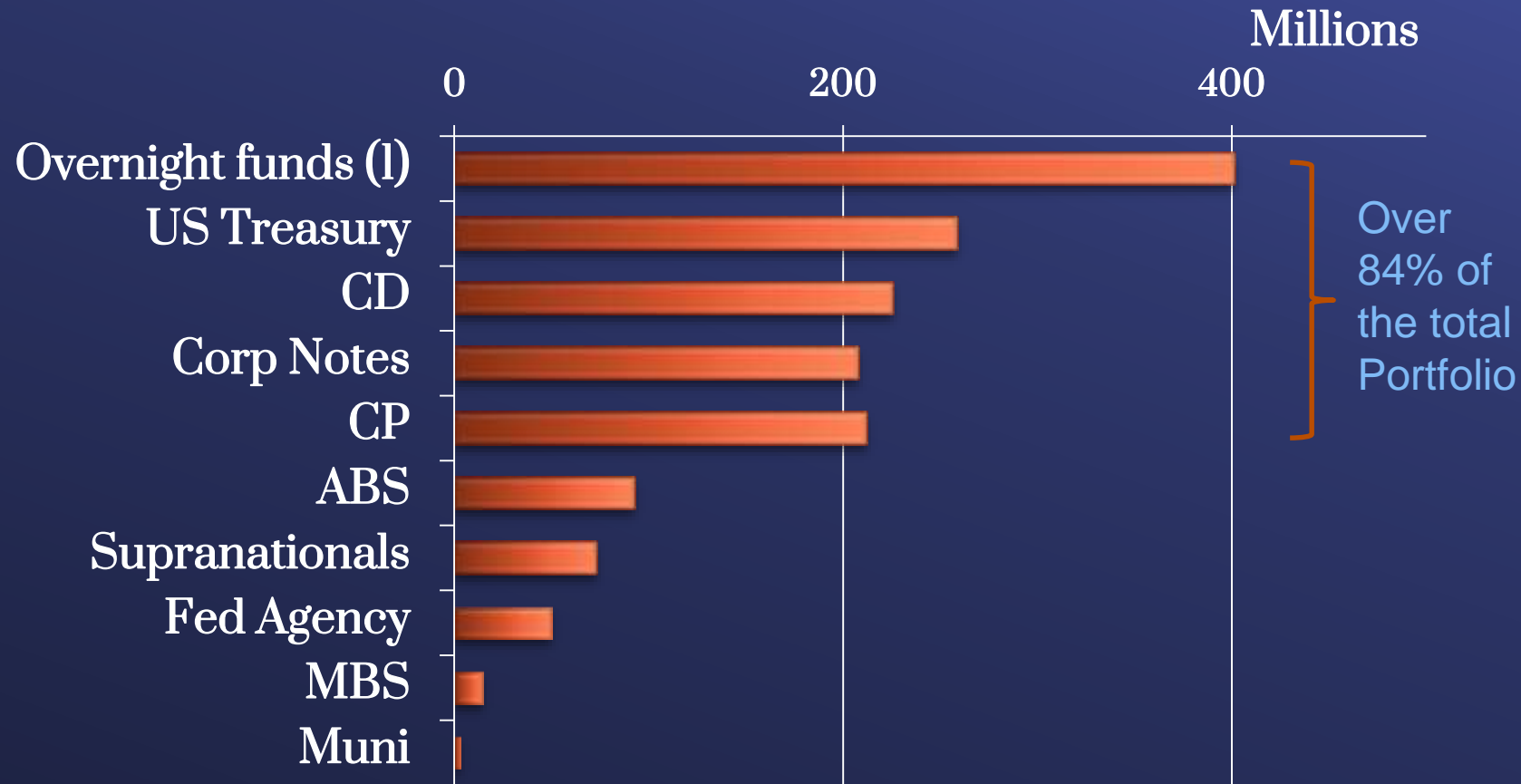


(1) S&P Ratings

(2) California Treasurer's Local Agency  
Investment Fund (LAIF)

# Portfolio Overview

## Sector Allocation

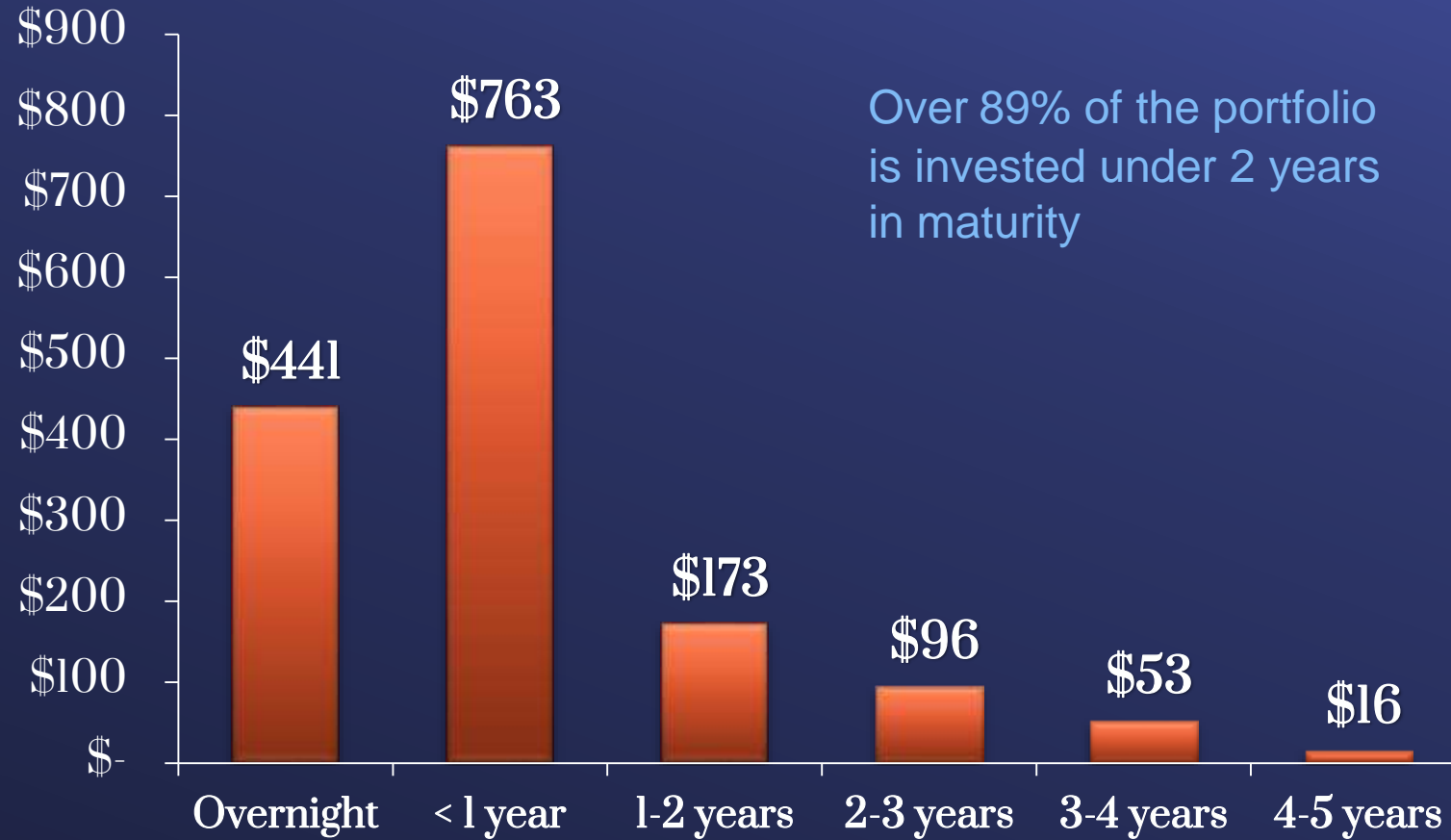


(1) California Treasurer's Local Agency Investment Fund (LAIF), California Asset Management Program (CAMP), and Money Market Funds

# Portfolio Overview

## Maturity

(\$ in millions)

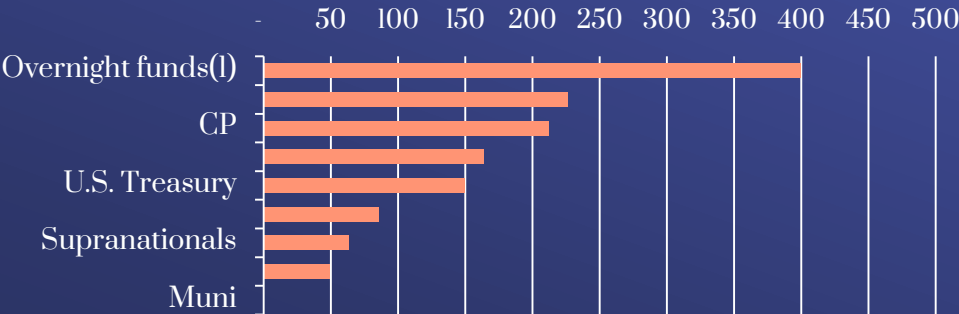


# Portfolio Statistics: Liquidity and Core Segments

## Liquidity Portfolio Statistics

Market Value	\$1,349,827,613
Duration	0.29 year
Yield to Maturity	0.99%

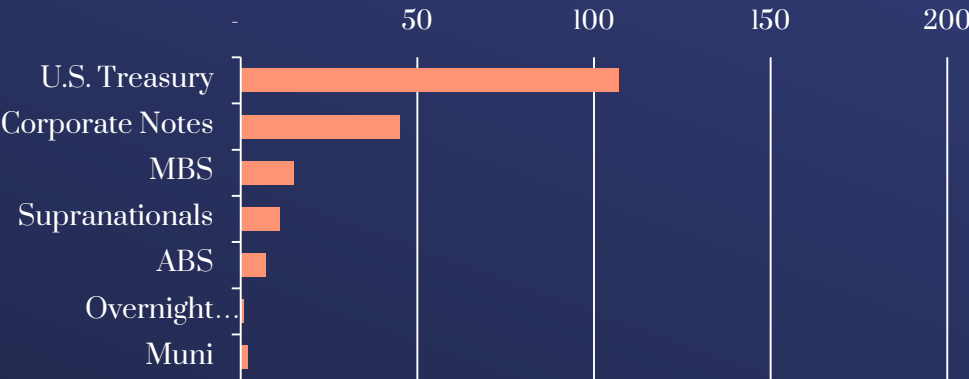
## Liquidity Portfolio Sector Allocation



## Core Portfolio Statistics

Market Value	\$187,397,692
Duration	2.14 years
Yield to Maturity	0.82%

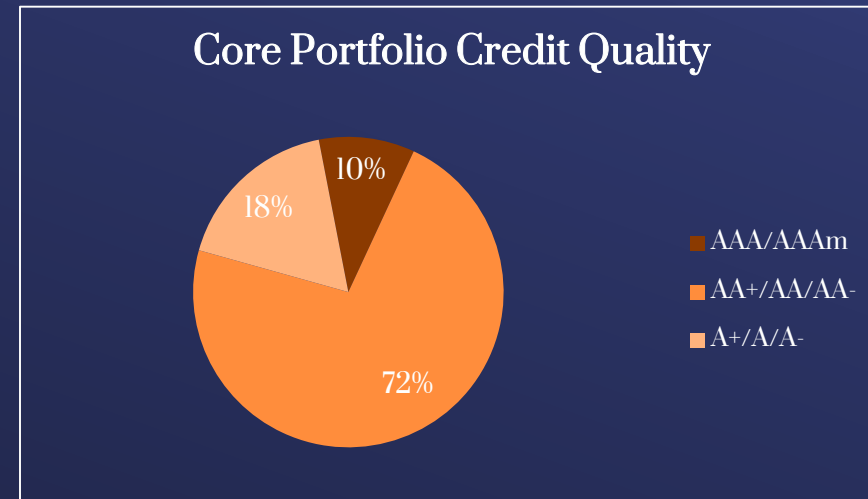
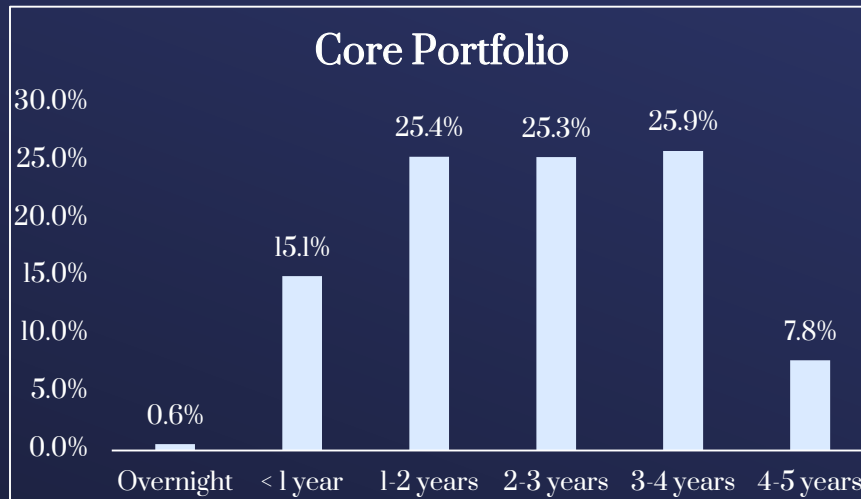
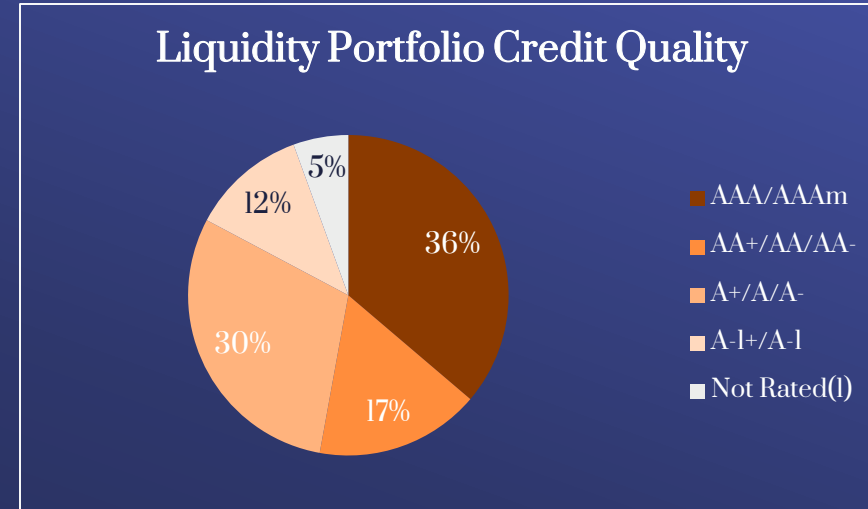
## Core Portfolio Sector Allocation



Market values as of 06/30/22, excludes accrued interest.

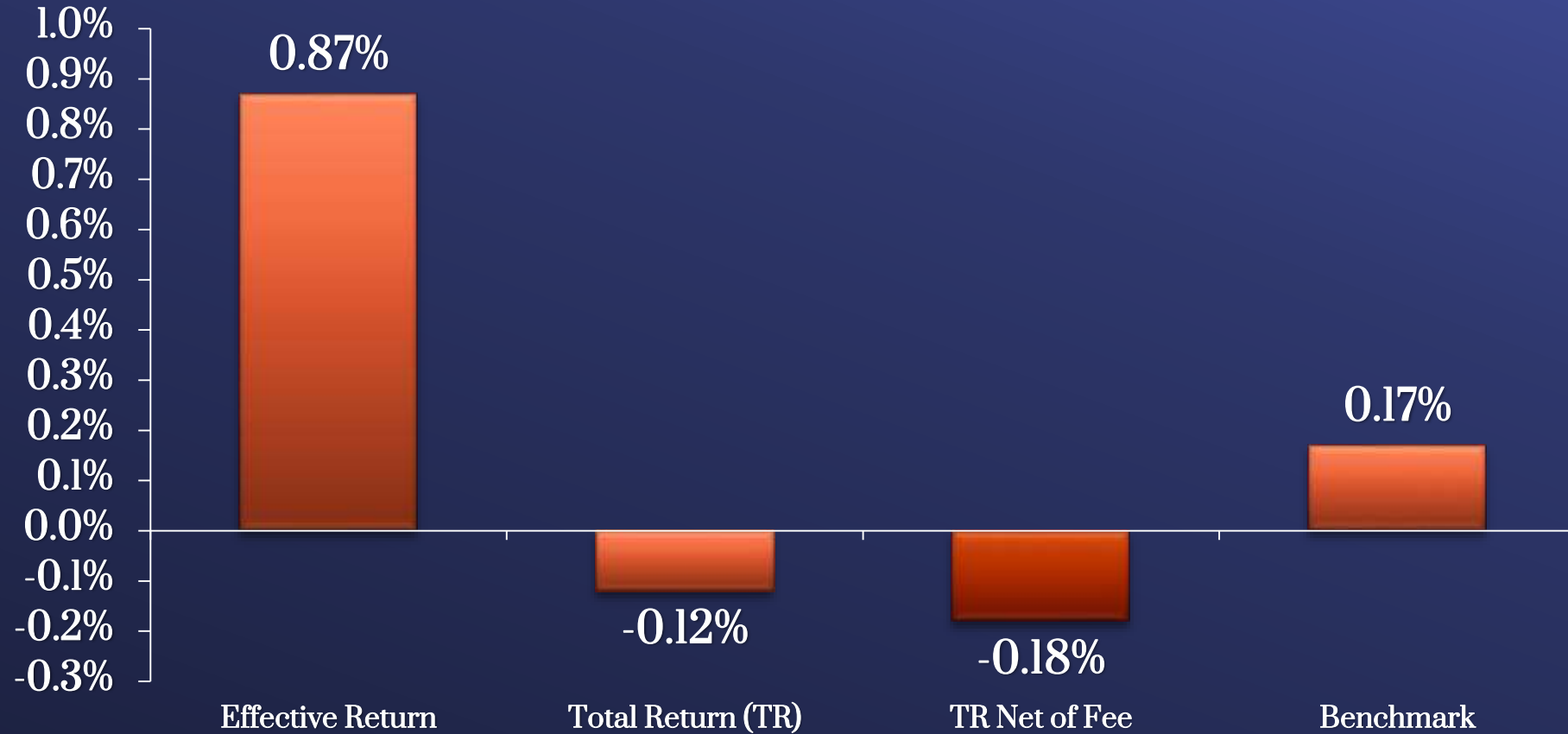
(1) California Treasurer's Local Agency Investment Fund (LAIF), California Asset Management Program (CAMP), and Money Market Funds

# Maturity and Credit Quality Breakdown



(1) California Treasurer's Local Agency Investment Fund (LAIF)

# Liquidity Portfolio – Fiscal YTD Earnings and Return





# Core Portfolio – Fiscal YTD Earnings and Return

