



Finance, Audit, Insurance, and Real Property Committee

Quarterly Investment Activities Report

Item 7a
June 13, 2023

Portfolio Overview

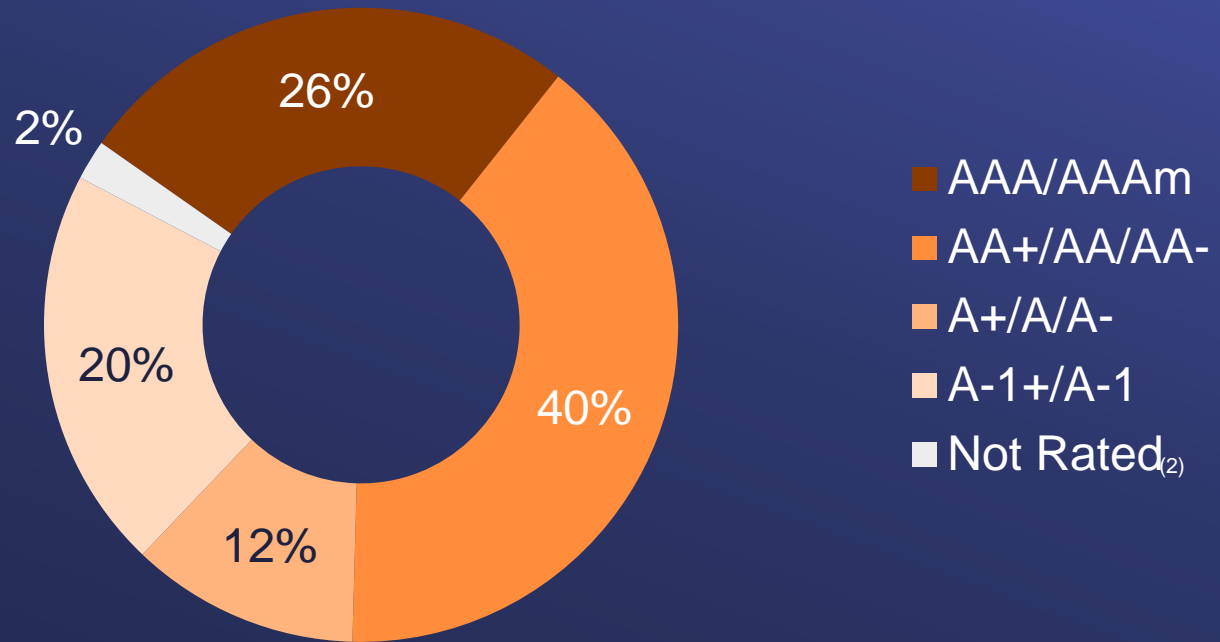
Statistics as of March 31, 2023

Total Market Value	\$ 1.225 billion
Duration	10.56 months
Yield to Maturity	3.55%

Portfolio Overview

Credit Quality ⁽¹⁾

Over 98% of the total portfolio
is investment grade

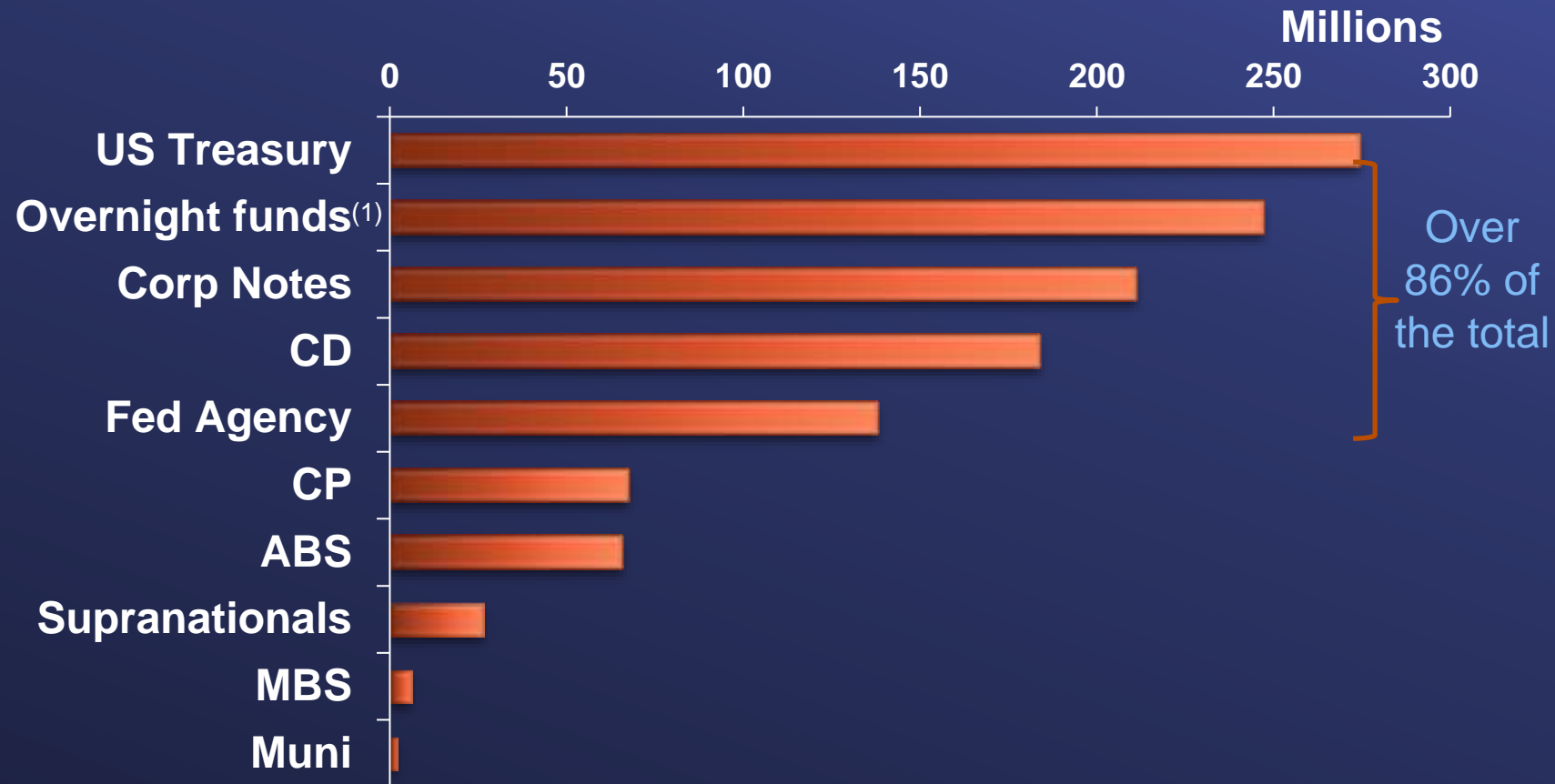


⁽¹⁾ S&P Ratings

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

Portfolio Overview

Sector Allocation

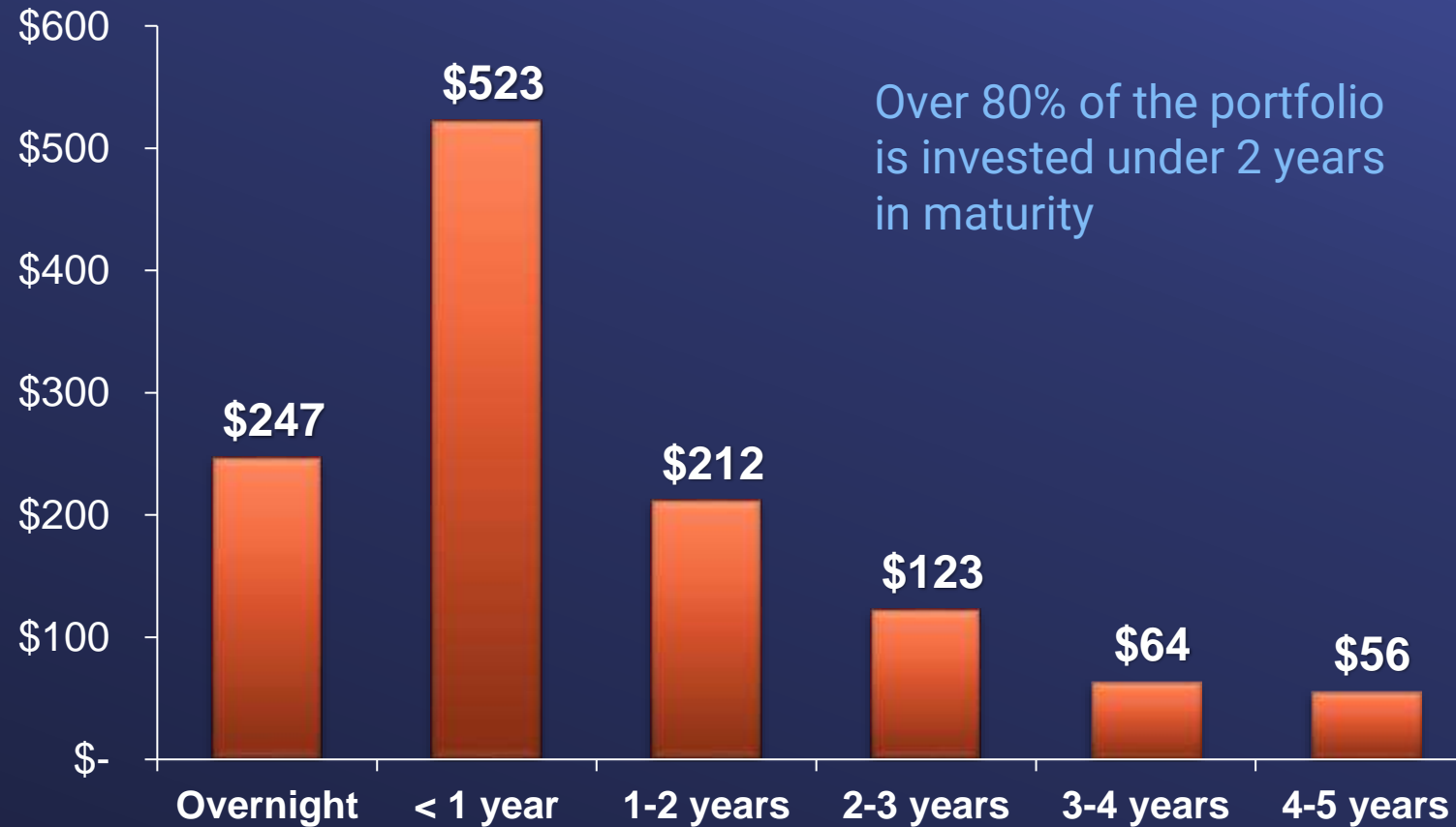


⁽¹⁾ California Treasurer's Local Agency Investment Fund (LAIF), California Asset Management Program (CAMP), and Money Market Funds

Portfolio Overview

Maturity

(\$ in millions)

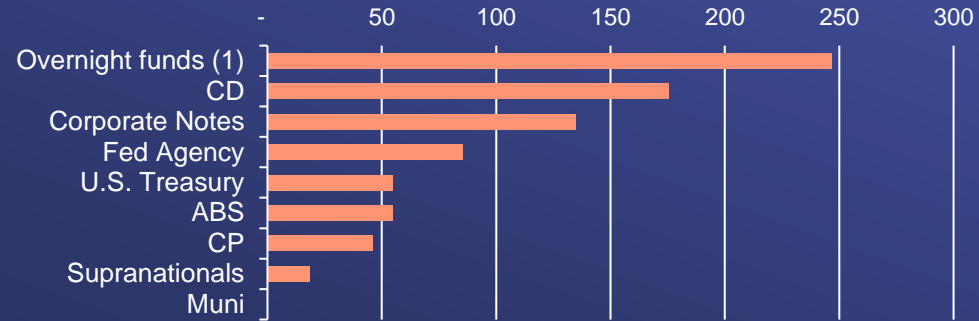


Portfolio Statistics: Liquidity and Core Segments

Liquidity Portfolio Statistics

Market Value	\$816,851,218
Duration	0.34 year
Yield to Maturity	3.90%

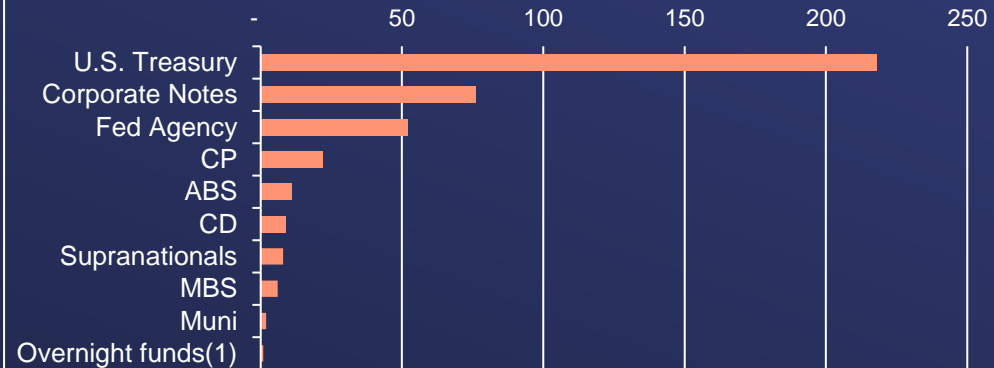
Liquidity Portfolio Sector Allocation



Core Portfolio Statistics

Market Value	\$404,353,261
Duration	1.97 years
Yield to Maturity	2.92%

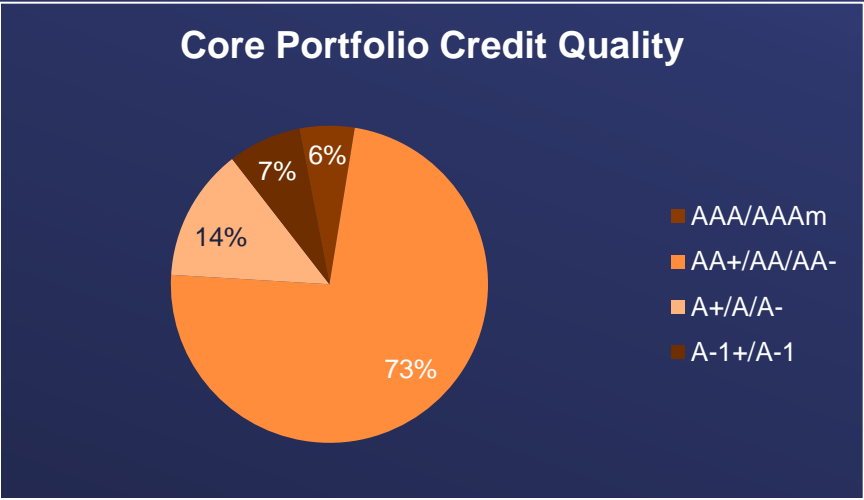
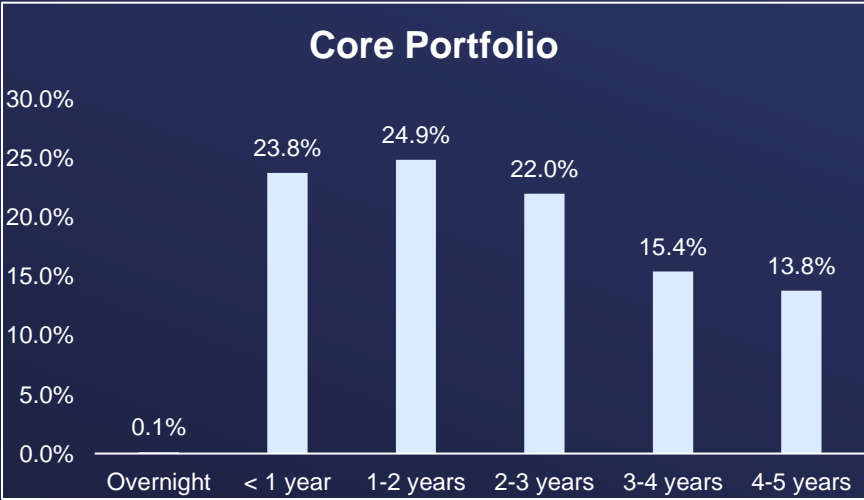
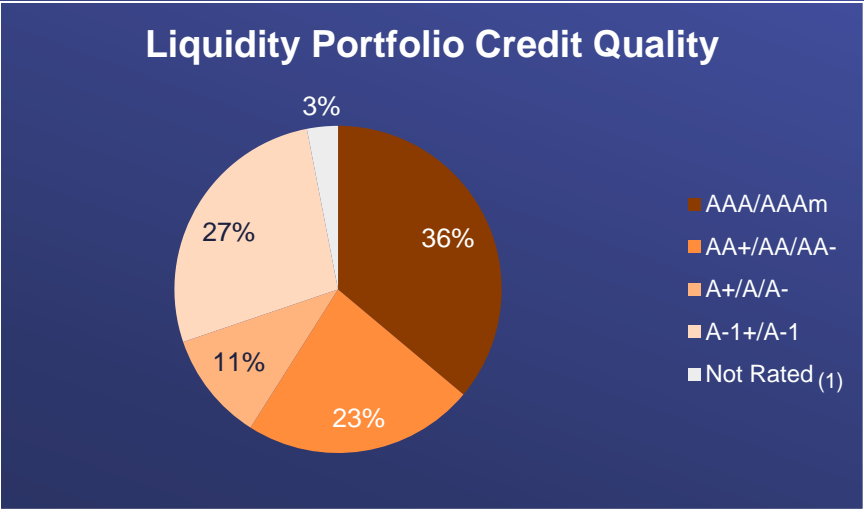
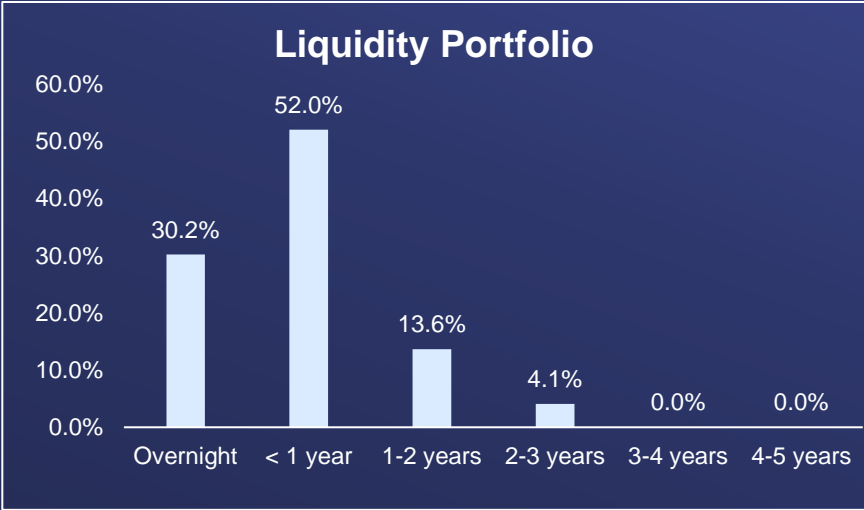
Core Portfolio Sector Allocation



Market values as of 03/31/23, exclude accrued interest.

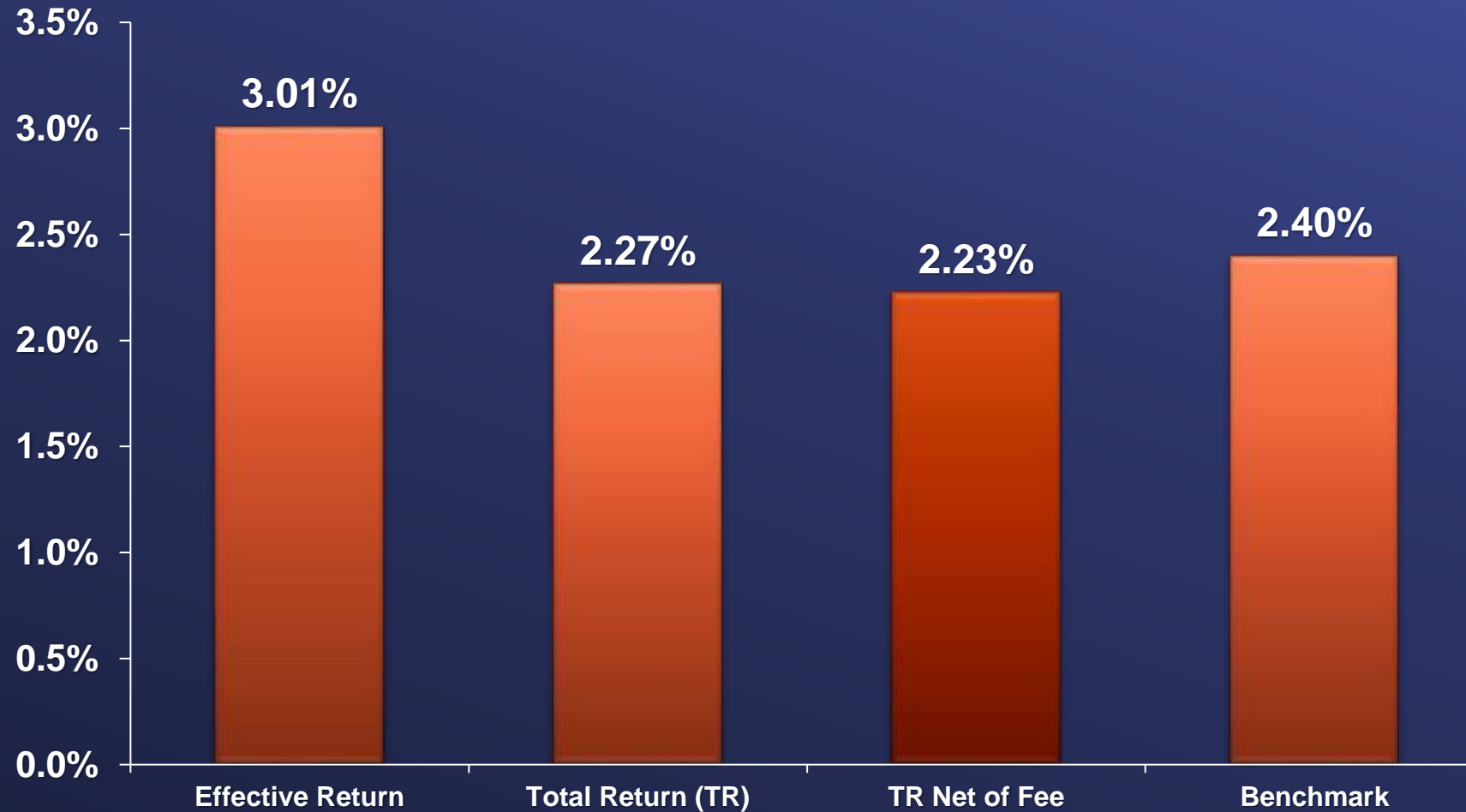
(1) California Treasurer's Local Agency Investment Fund (LAIF), California Asset Management Program (CAMP), and Money Market Funds

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

