



Treasurer's Report: Investment Activities

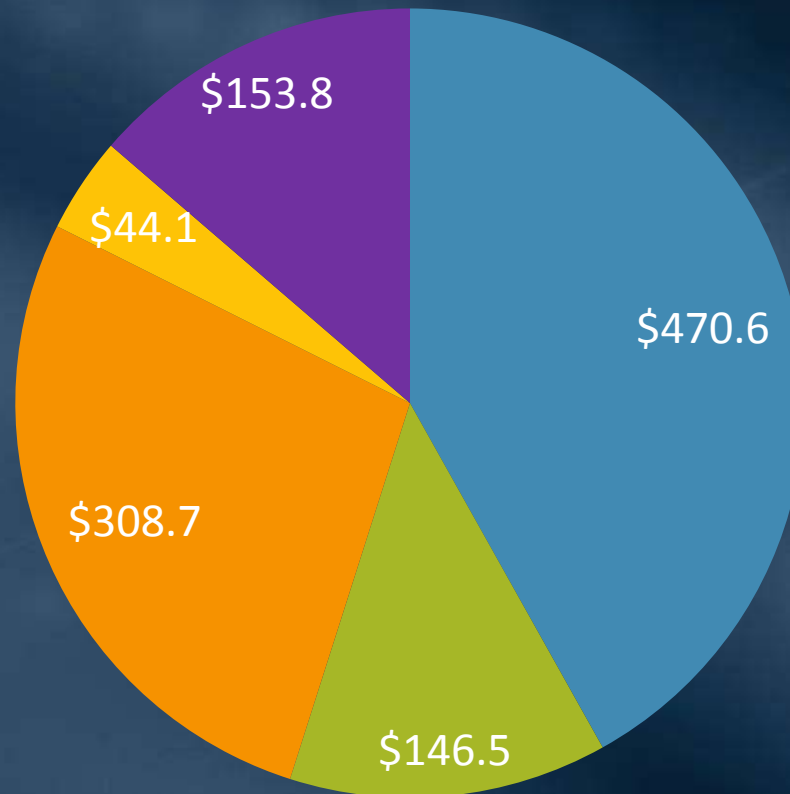
Finance and Insurance Committee
Item 7b

August 14, 2017

Portfolio Safety

Credit Quality

■ AAA ■ CP A1/P1,+ ■ Neg CD F1,+ ■ LAIF ■ Notes & Munis A,+

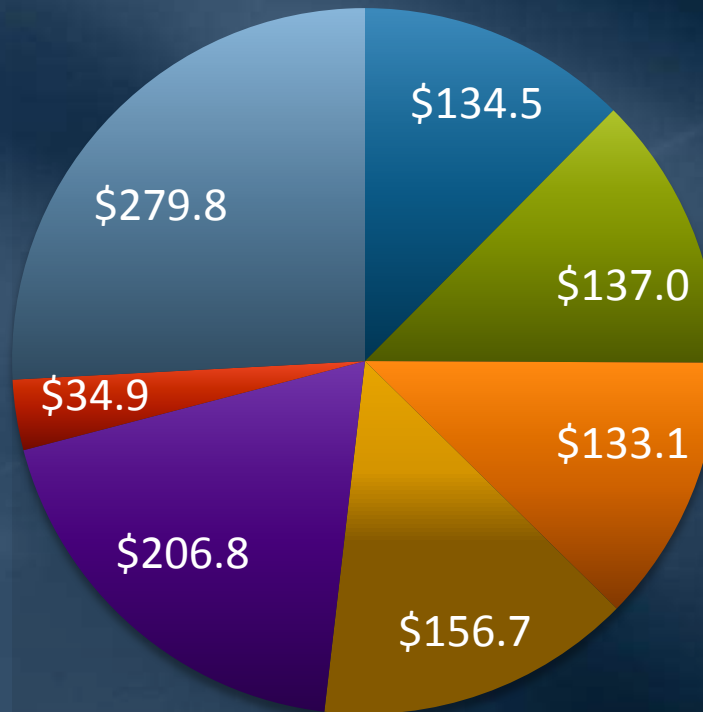


Includes debt service reserve funds and Lake Mathews Trust

Short and Long-Term Portfolio Liquidity

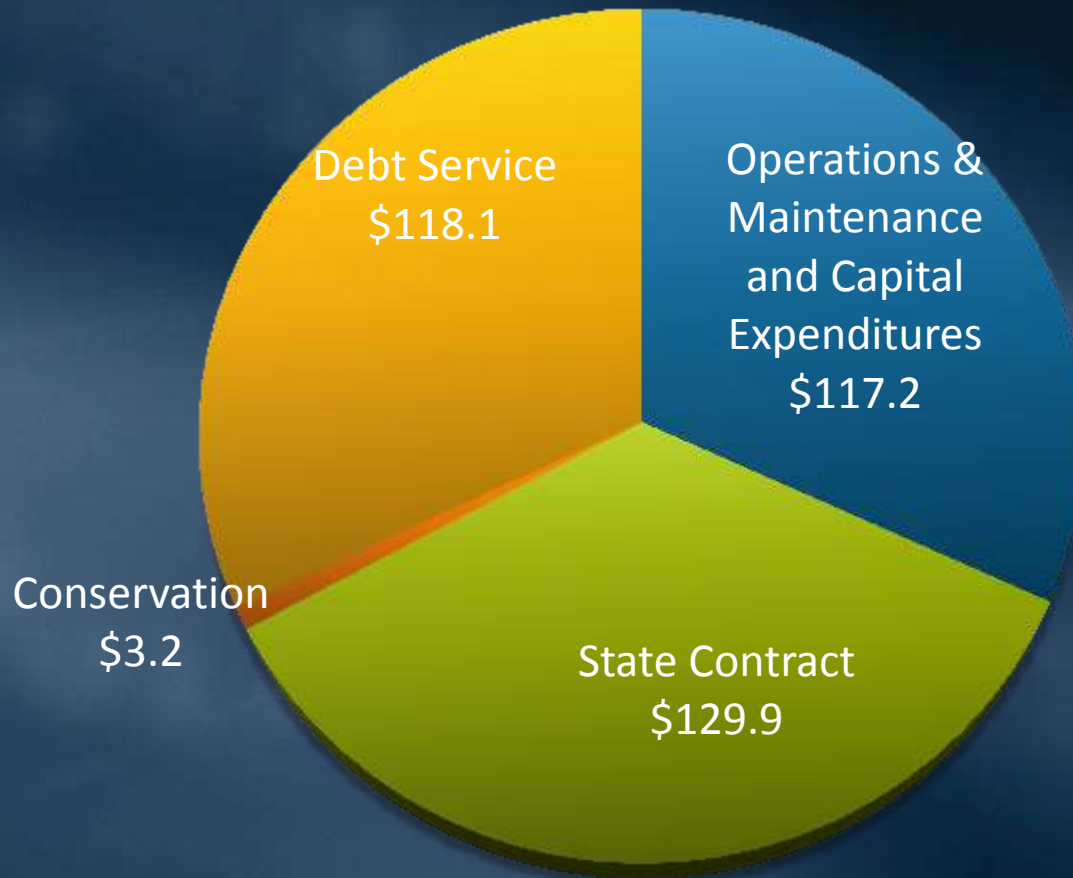
\$ In millions

■ < 7 days ■ < 30 days ■ < 60 days ■ < 90 days
■ < 180 days ■ < 365 days ■ 366 > days



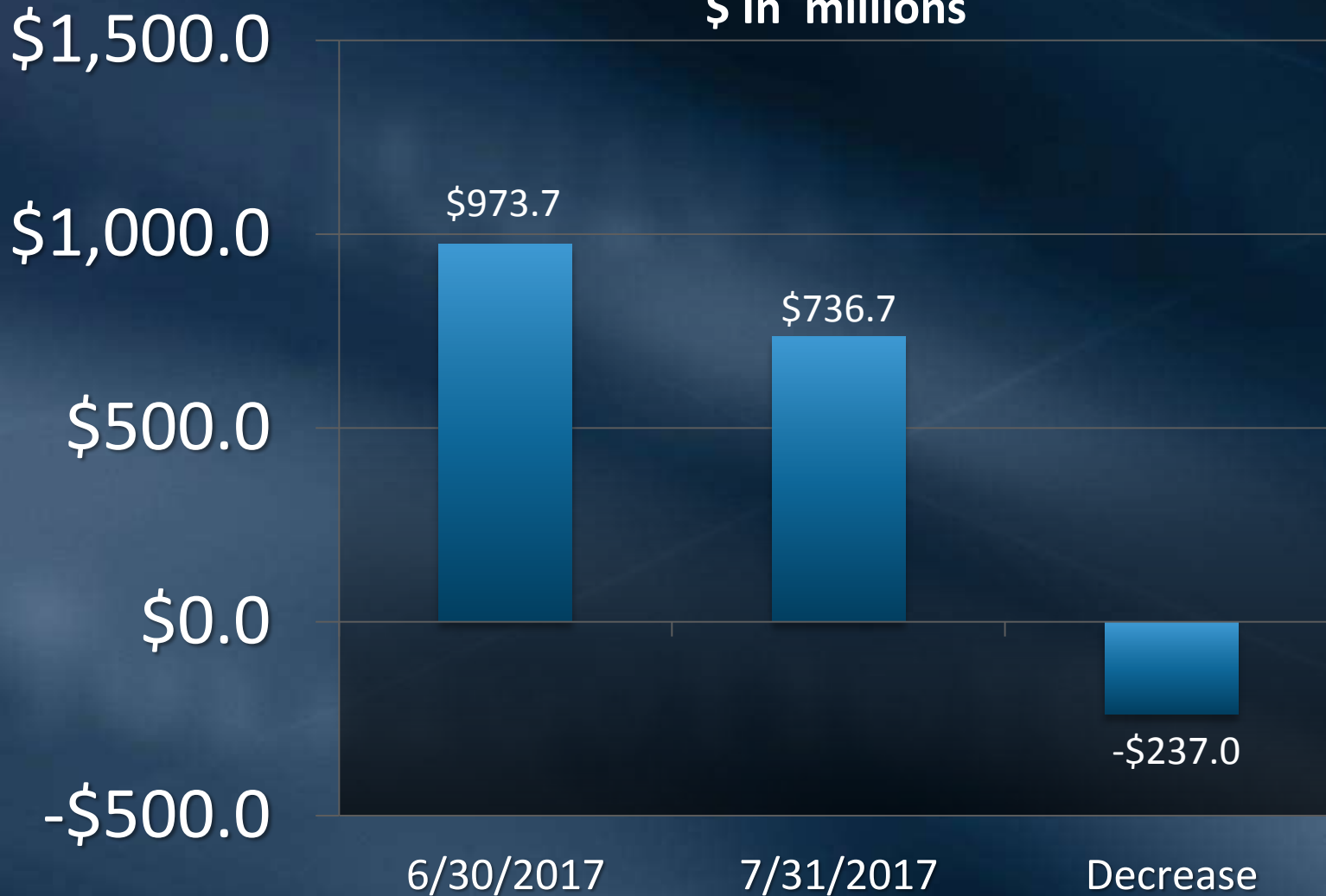
July 2017 Cash Disbursements

\$ In millions

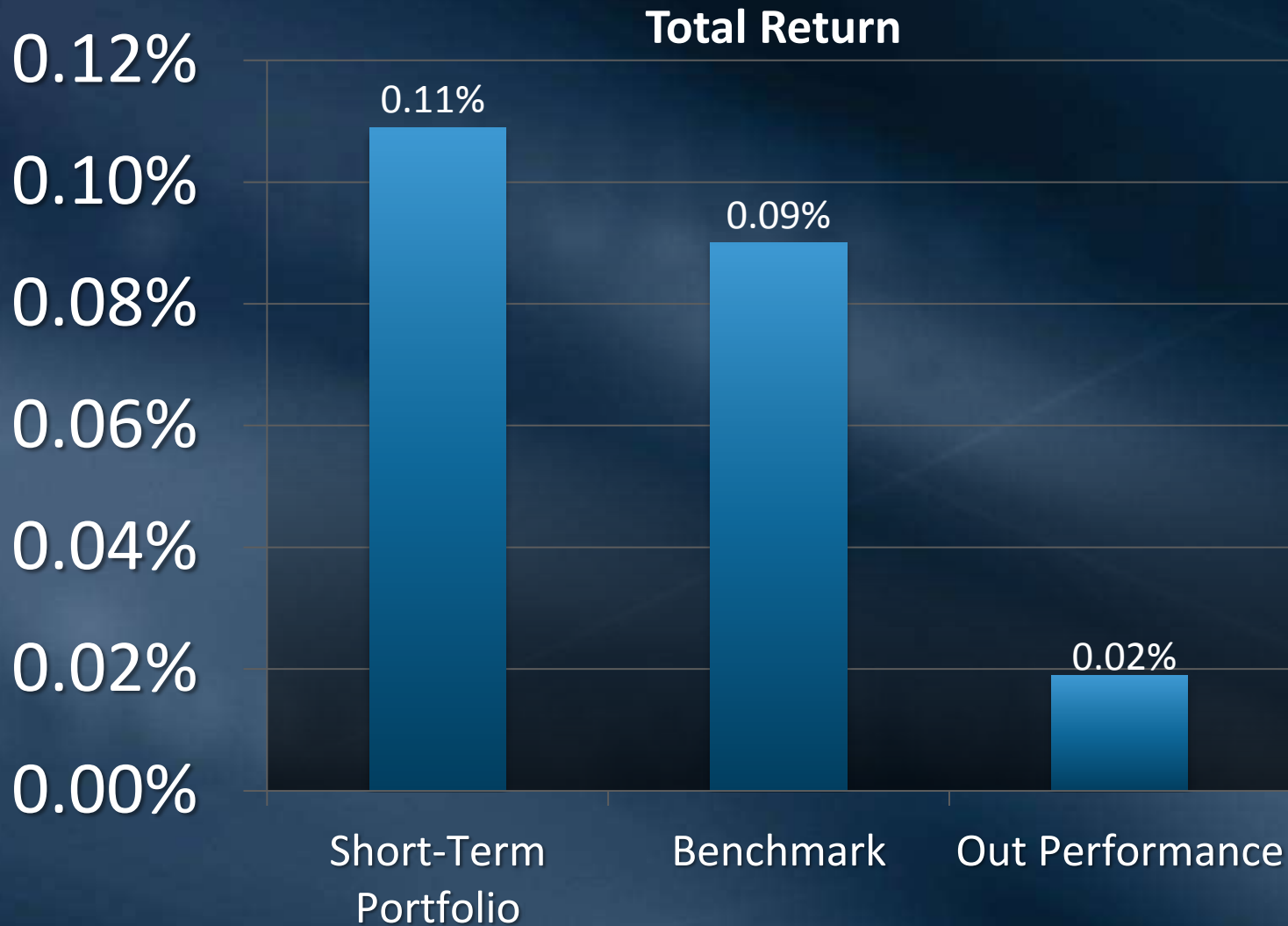


Short-Term Portfolio Balances

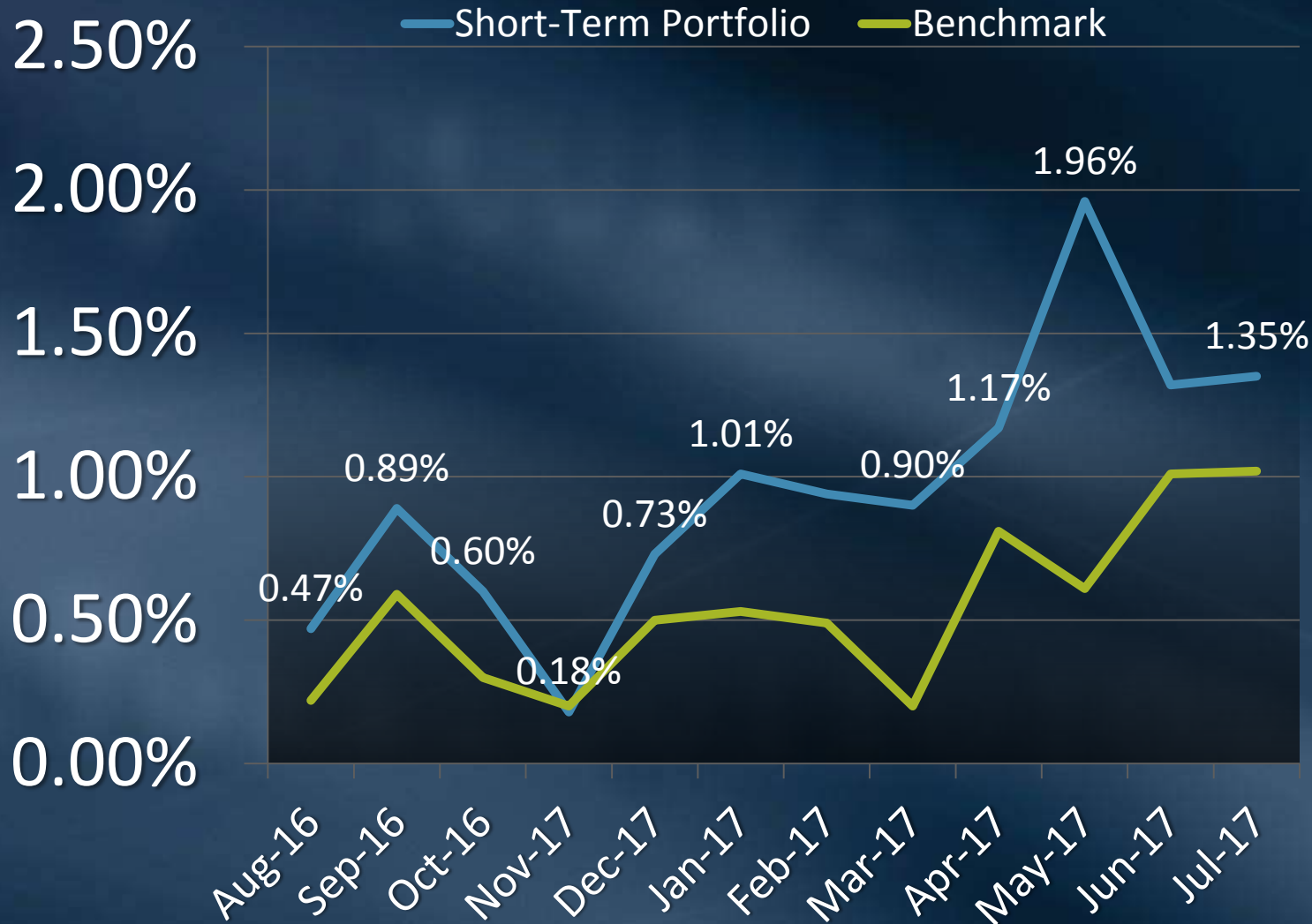
\$ In millions



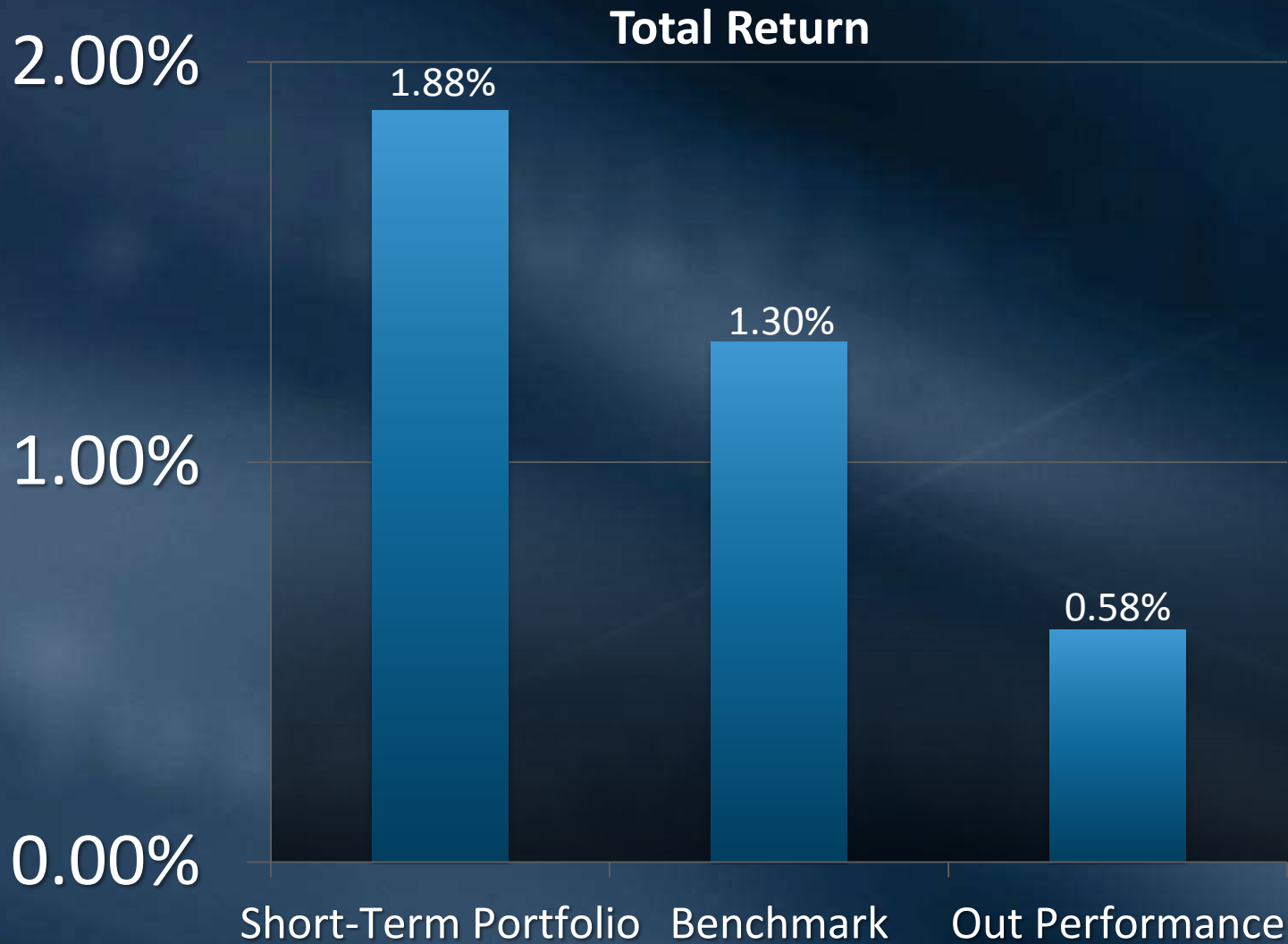
Short-Term Portfolio – July 2017



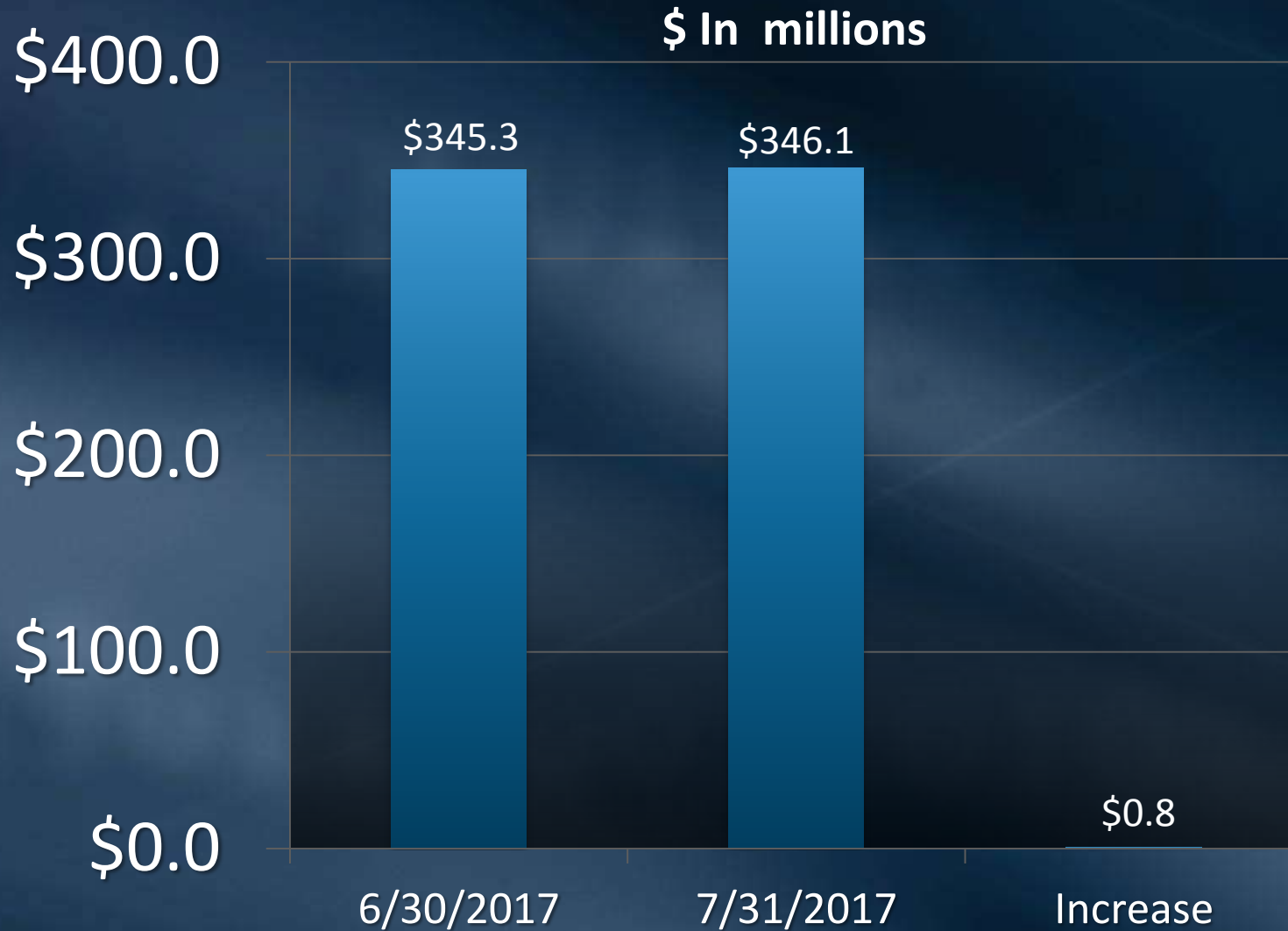
Short-Term Portfolio – July 2017



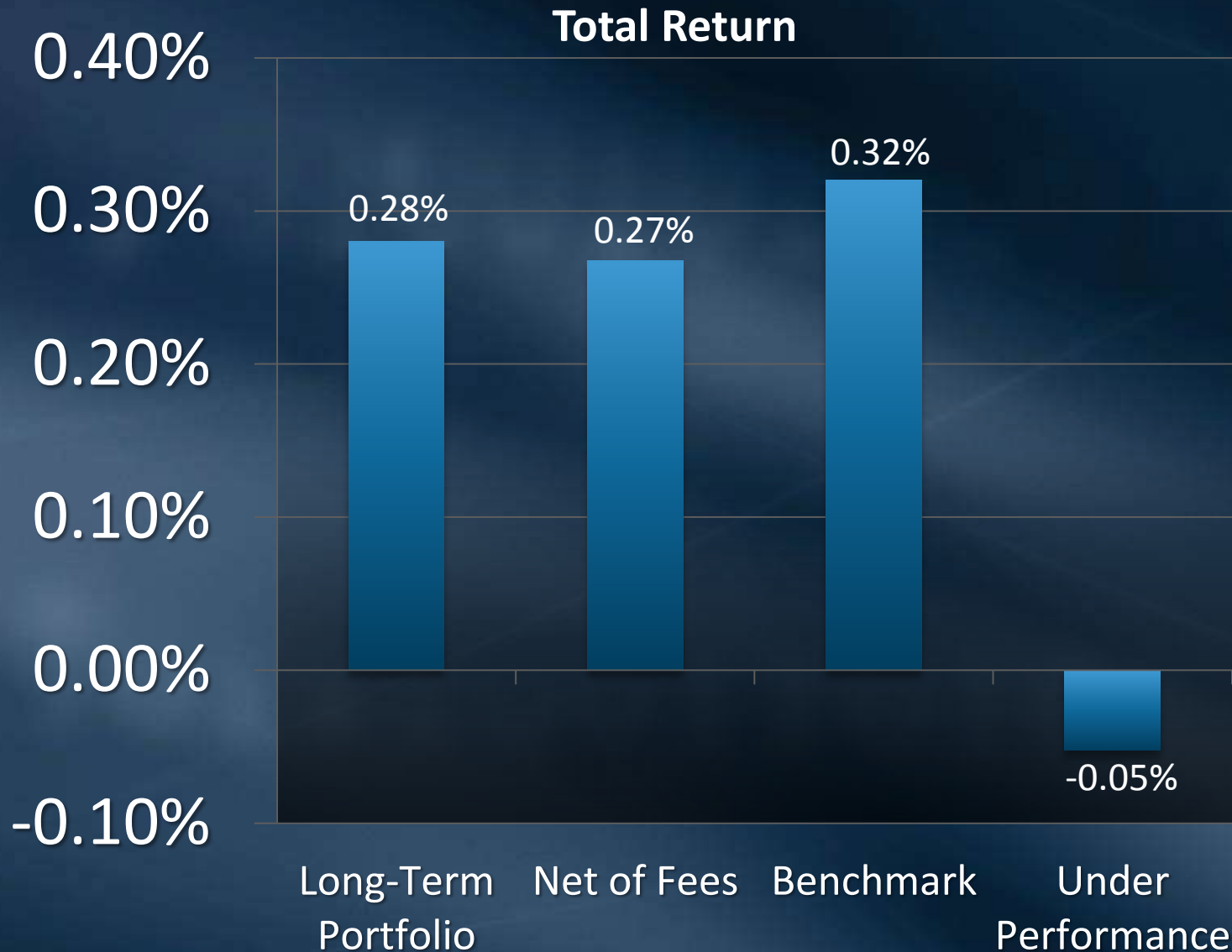
Short-Term Portfolio – Inception



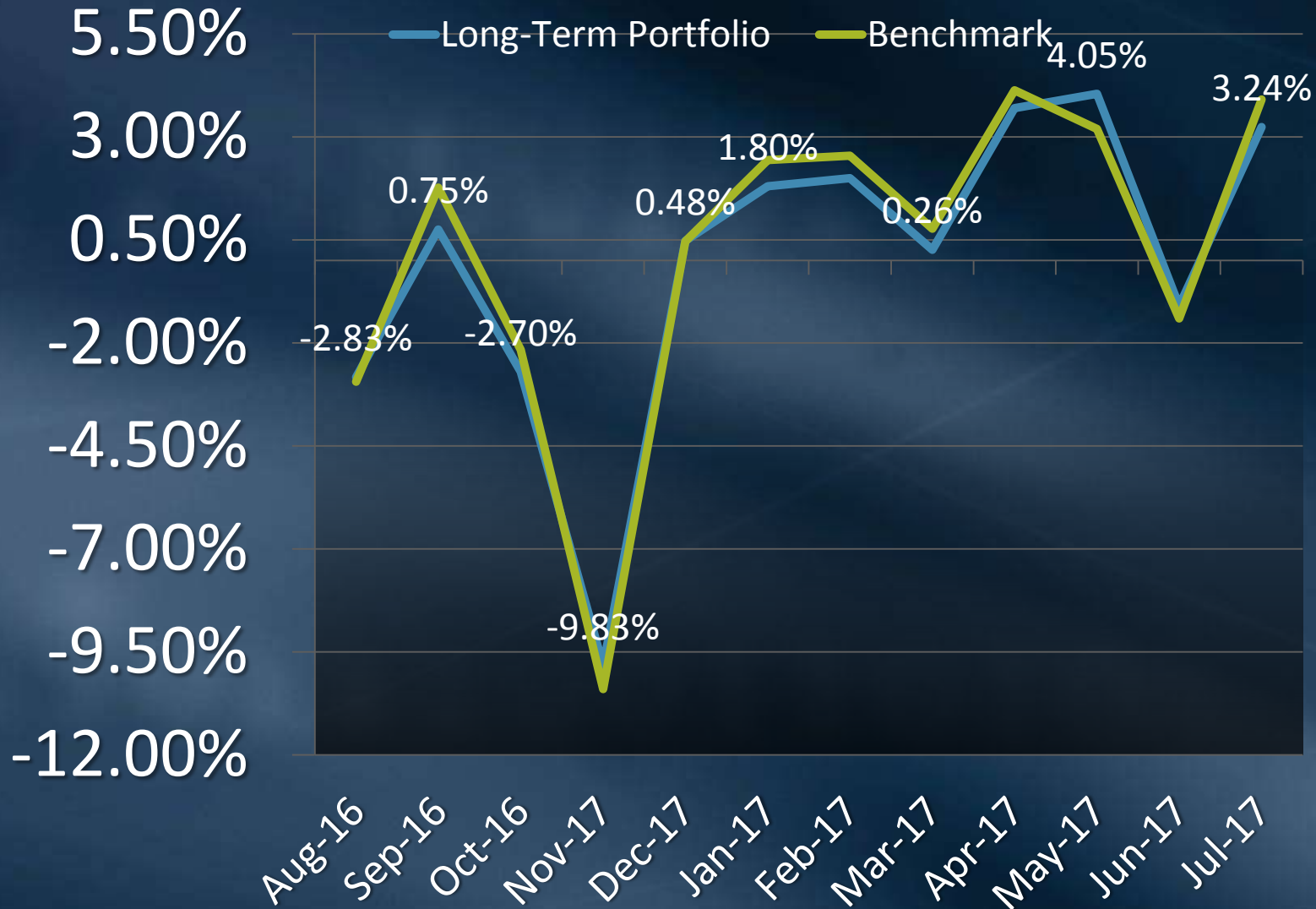
Long-Term Portfolio Balances



Long-Term Portfolio – July 2017

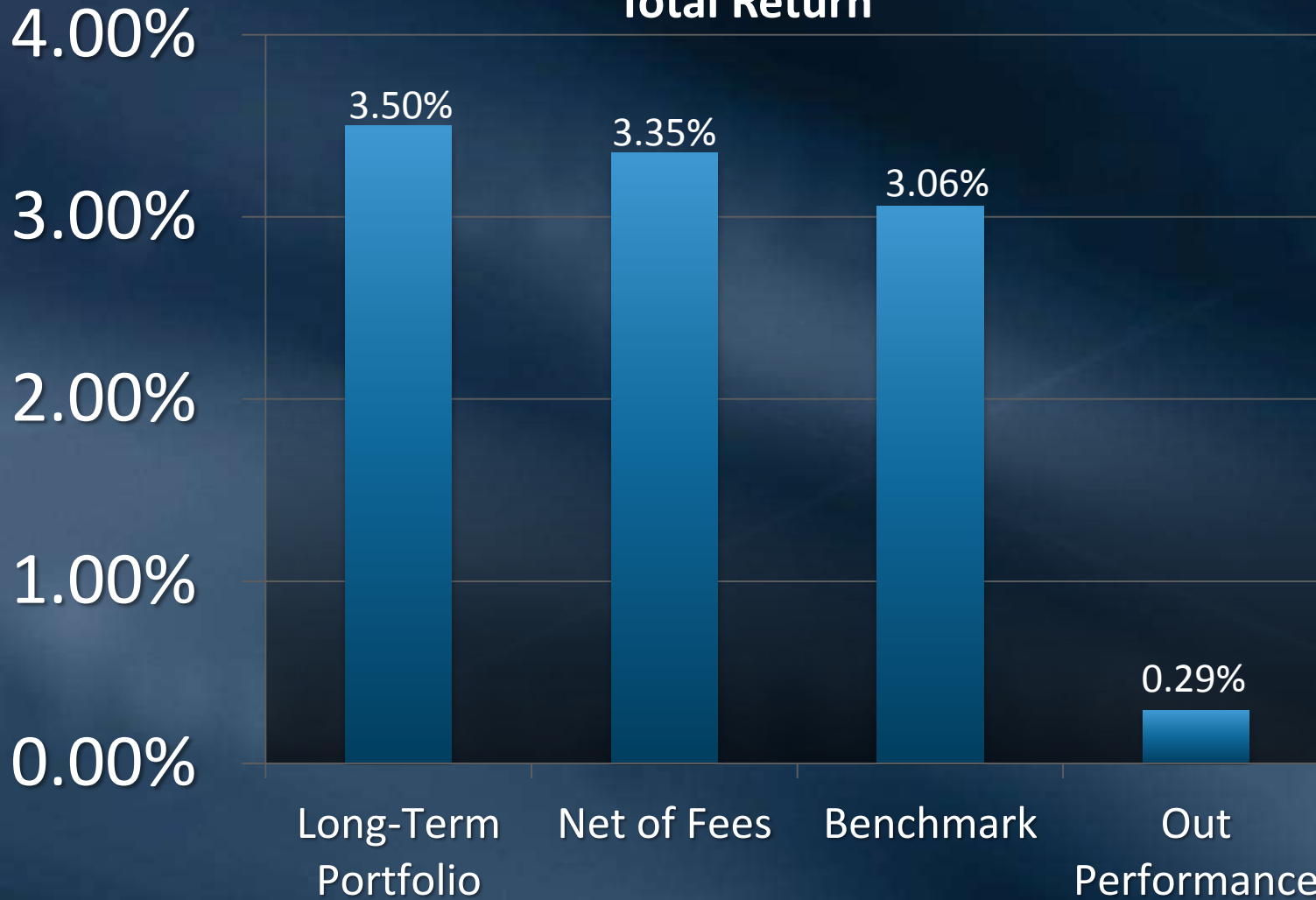


Long-Term Portfolio – July 2017



Long-Term Portfolio – Inception

Total Return



Portfolio Review

- October Finance & Insurance Committee:
 - Presentation from Reams Asset Management
 - Presentation from Hillswick Asset Management
 - Overview by Meketa Investment Group

