



Treasurer's Report: Investment Activities

Finance & Insurance Committee

Item 6c

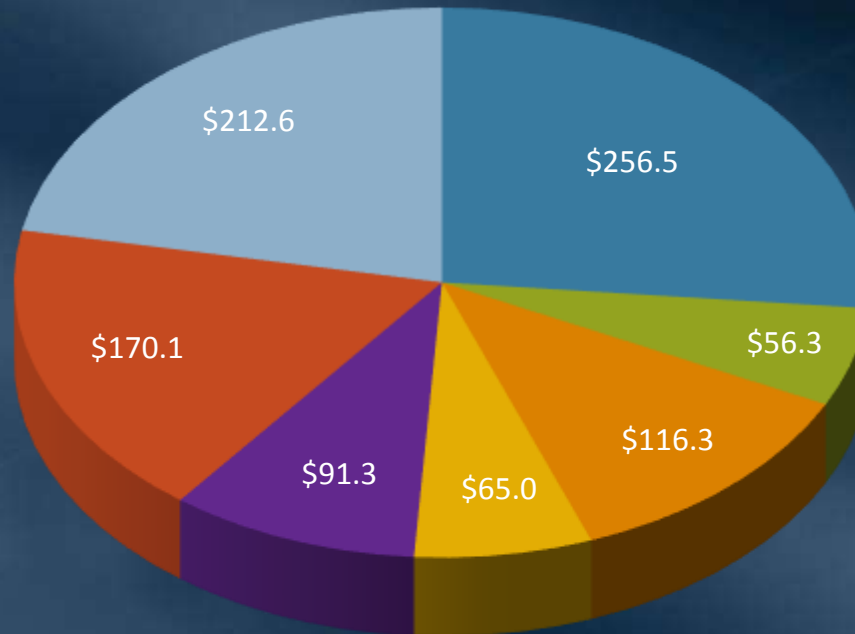
December 9, 2019

Portfolio Safety

Total \$968.1 million
as of November 30, 2019

Credit Quality
(\$ in millions)

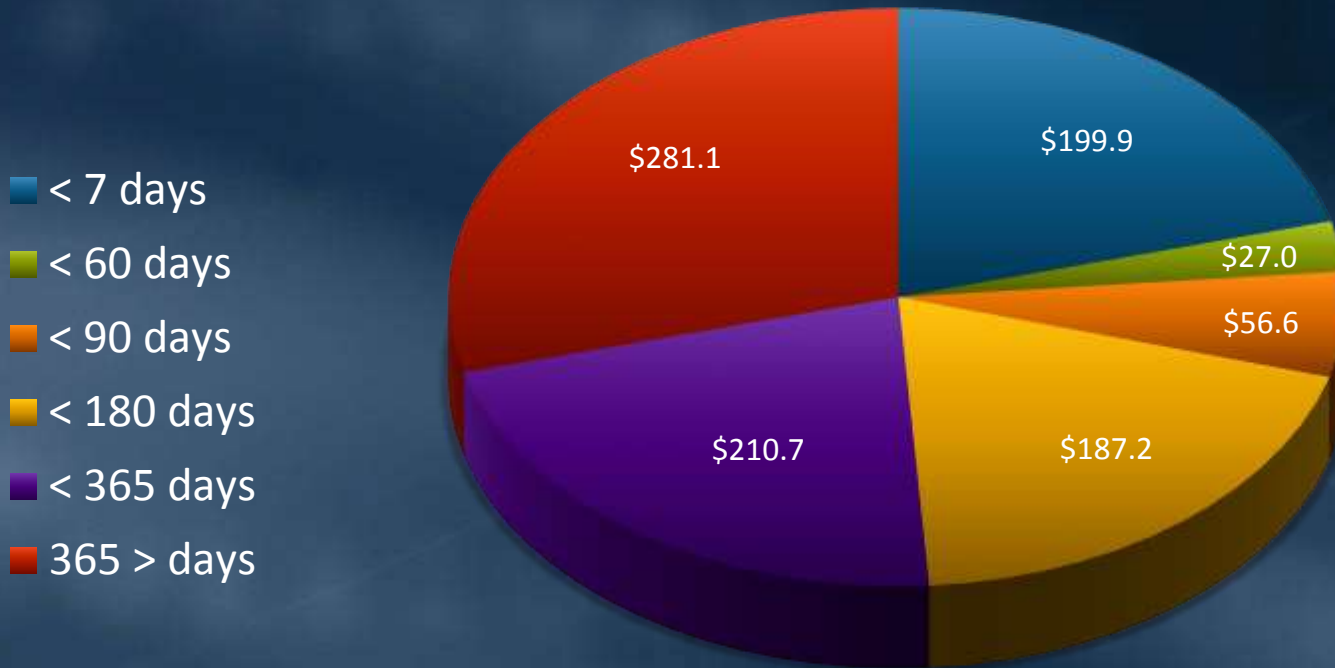
- AAA
- Supranationals & Asset Backed Securities
- CAMP
- LAIF
- CP A1/P1,+
- Neg CD F1,+
- Notes & Munis A,+



Includes debt service reserve funds and Lake Mathews Trust

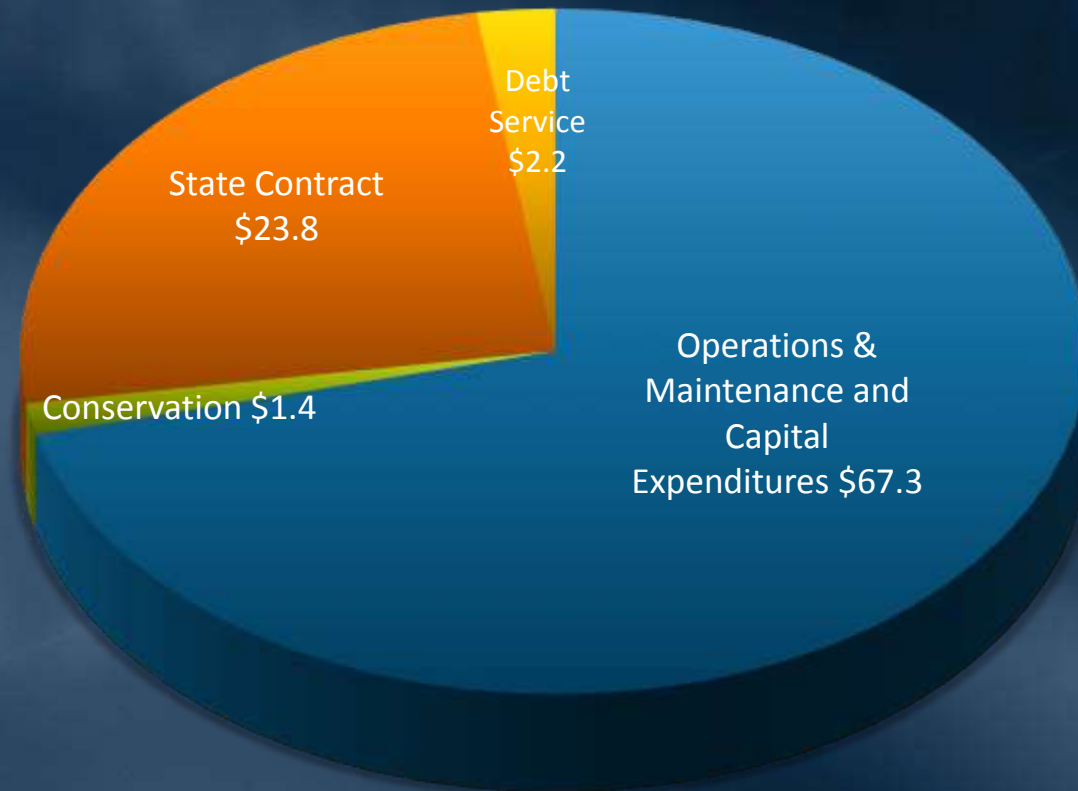
Liquidity and Core Portfolio

Total \$962.5 million
as of November 30, 2019
(\$ in millions)



November 2019 Cash Disbursements

(\$ in millions)



Liquidity Portfolio Balances

(\$ in millions)



Liquidity Portfolio – November 2019

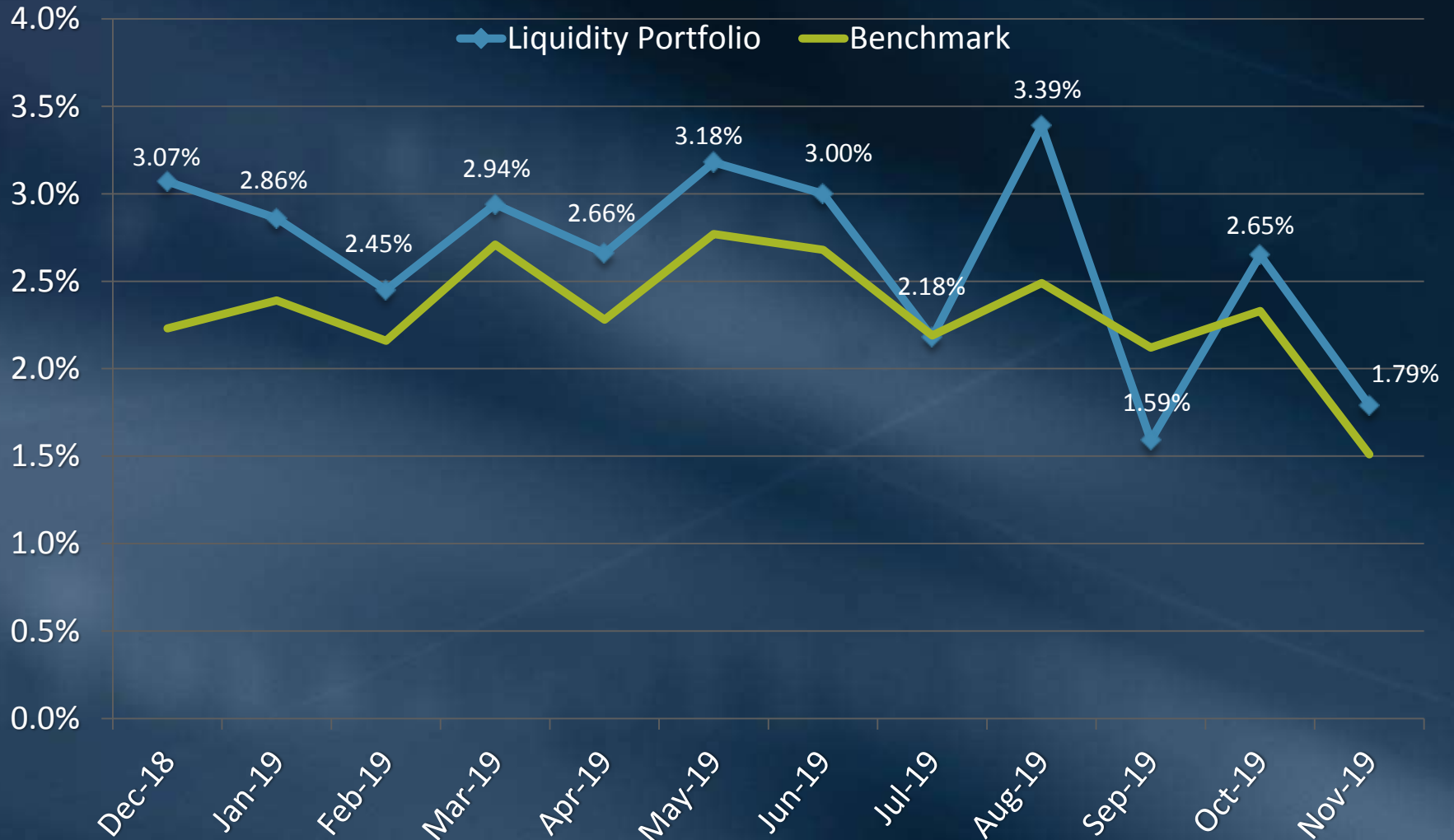


Liquidity Portfolio – November 2019

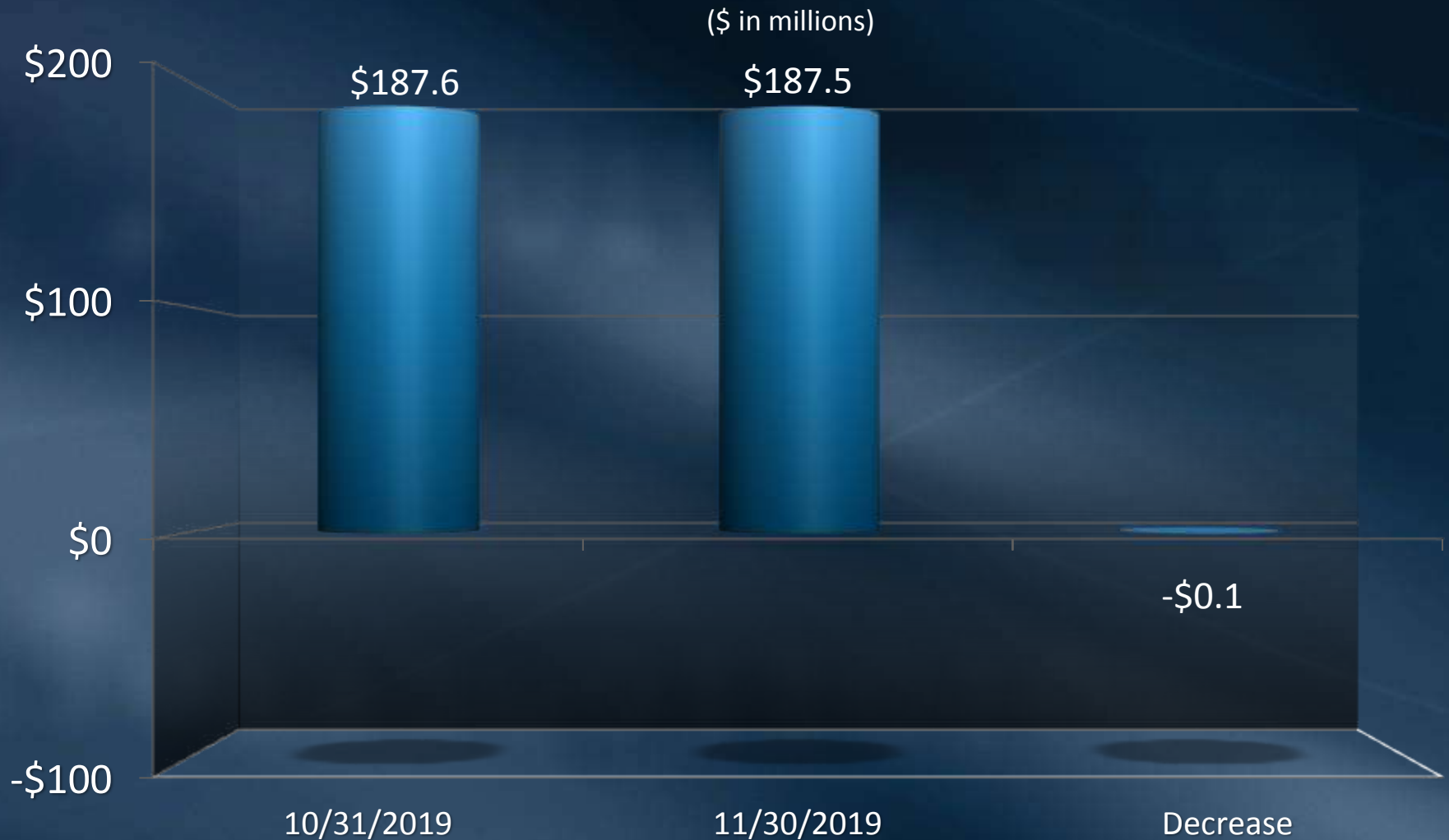
Total Return



Liquidity Portfolio – November 2019



Core Portfolio Balances



Core Portfolio – November 2019



Core Portfolio – November 2019

Total Return



Core Portfolio – November 2019

