



Treasurer's Report: Investment Activities

Finance and Insurance Committee

Item 6b

June 7, 2021

Portfolio Overview

Statistics as of April 30, 2021

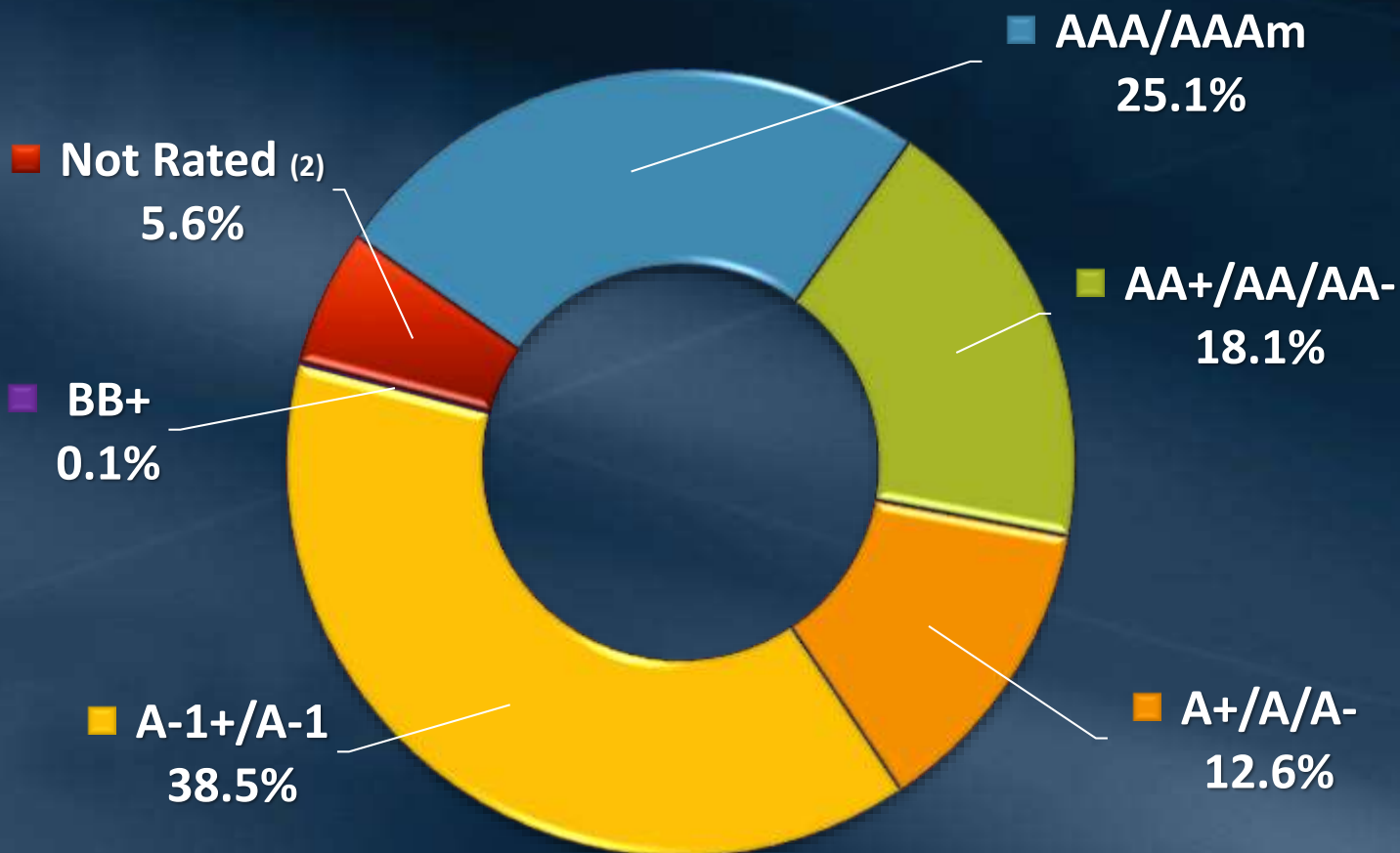
Total Market Value	\$	1.341 billion
Duration		9.04 months
Yield to Maturity		0.48%

Portfolio Overview

Credit Quality ⁽¹⁾

Over 94% of the total portfolio is investment grade

Treasury was recently notified that the Delta Airlines securities in the core portfolio will be called at par in June 2022

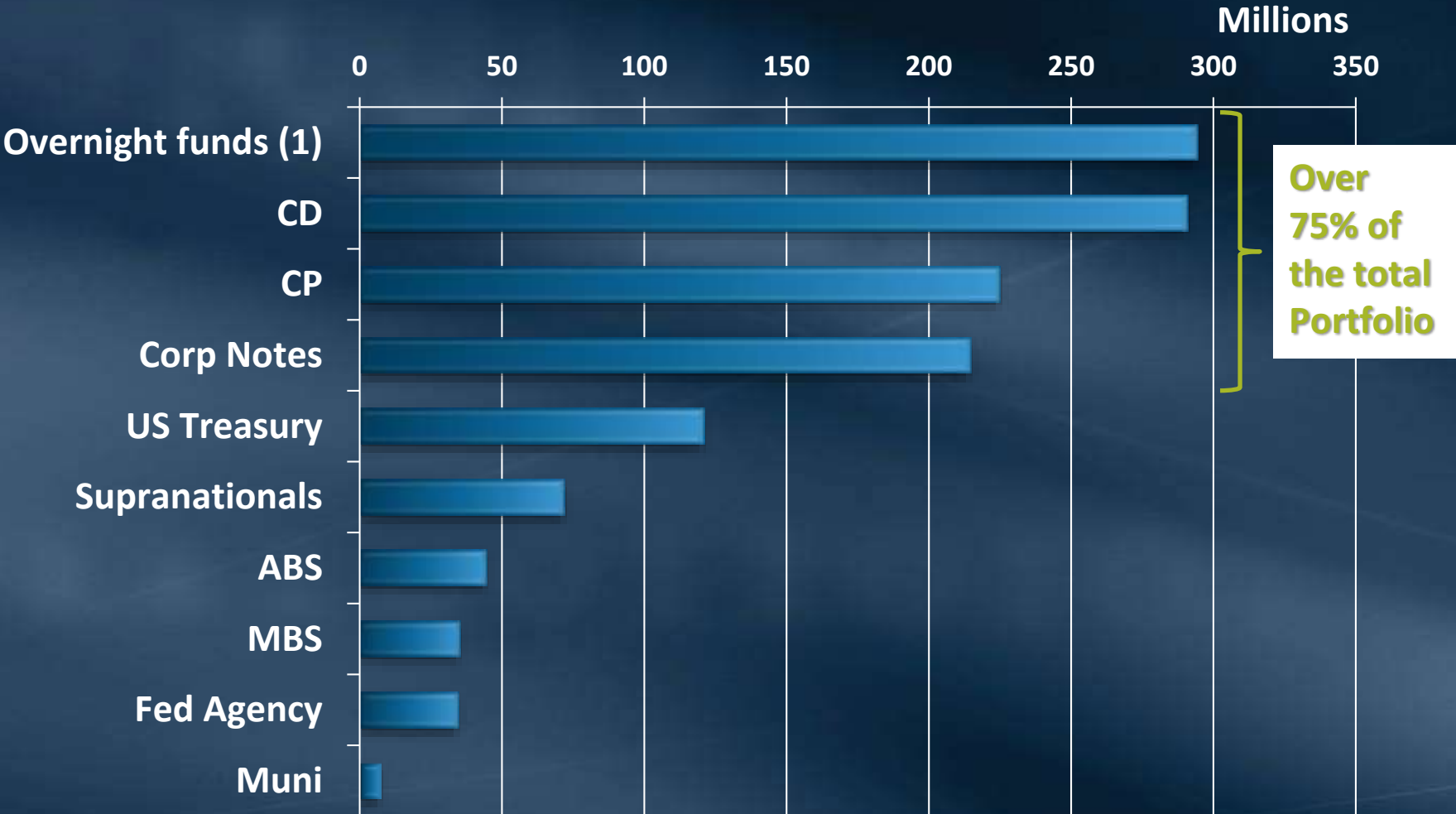


⁽¹⁾ S&P Ratings

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

Portfolio Overview

Sector Allocation

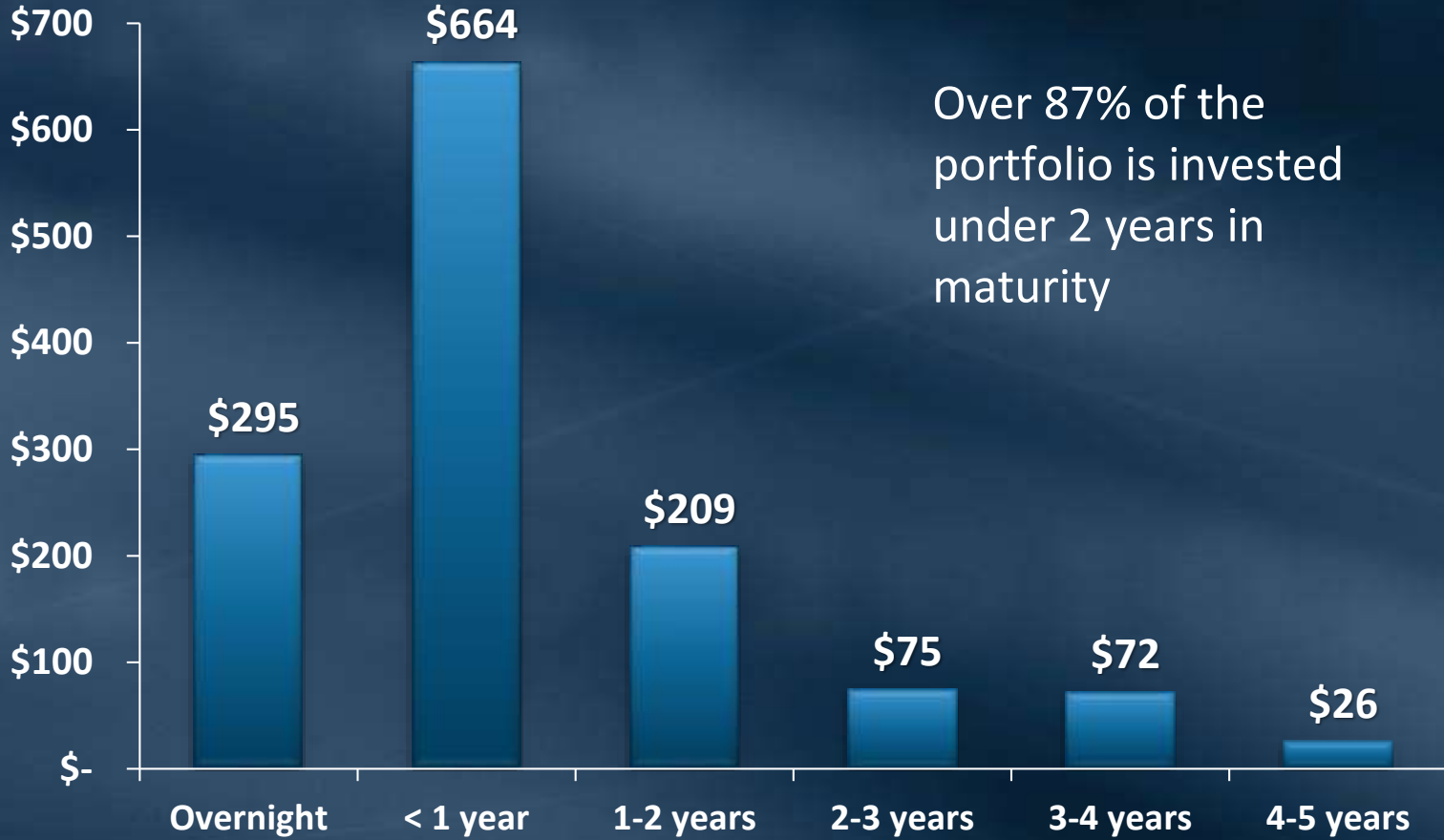


⁽¹⁾ California Treasurer's Local Agency Investment Fund (LAIF), California Asset Management Program (CAMP), and Money Market Funds

Portfolio Overview

Maturity

(\$ in millions)

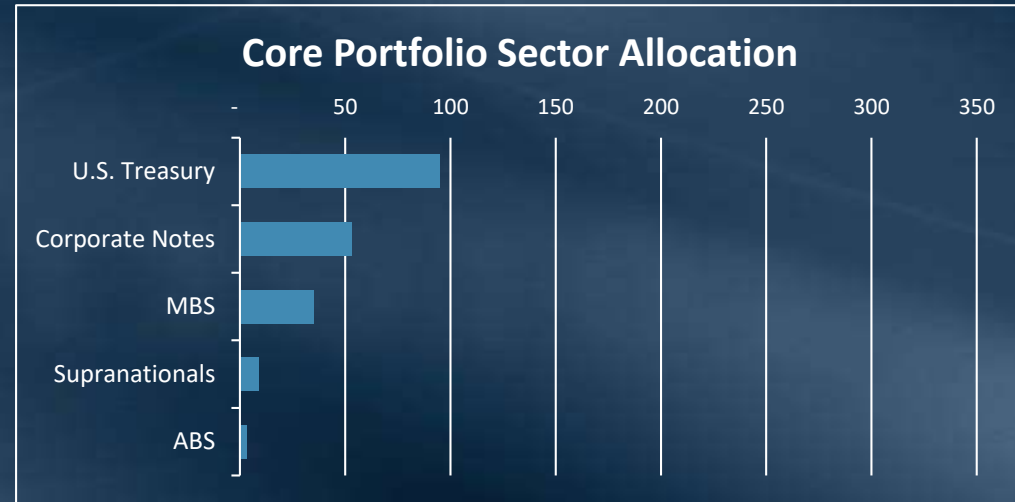


Portfolio Statistics: Liquidity and Core Segments

Liquidity Portfolio Statistics	
Market Value	\$1,139,596,153
Duration	0.44 year
Yield to Maturity	0.37%



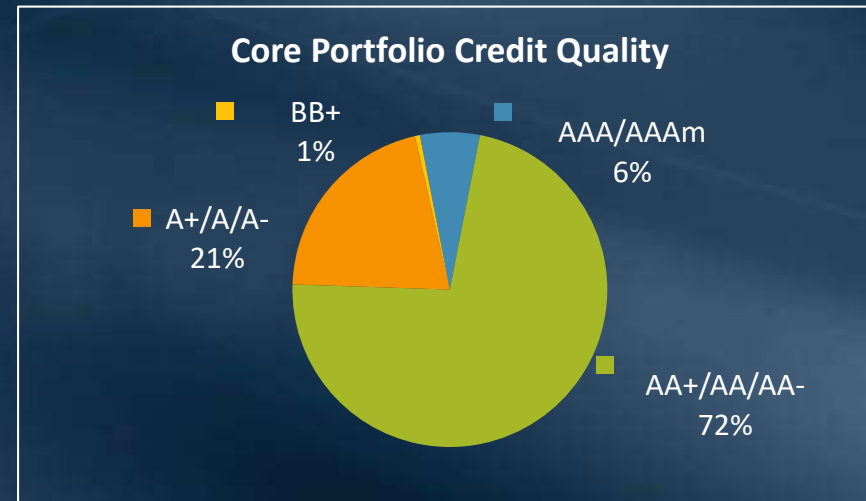
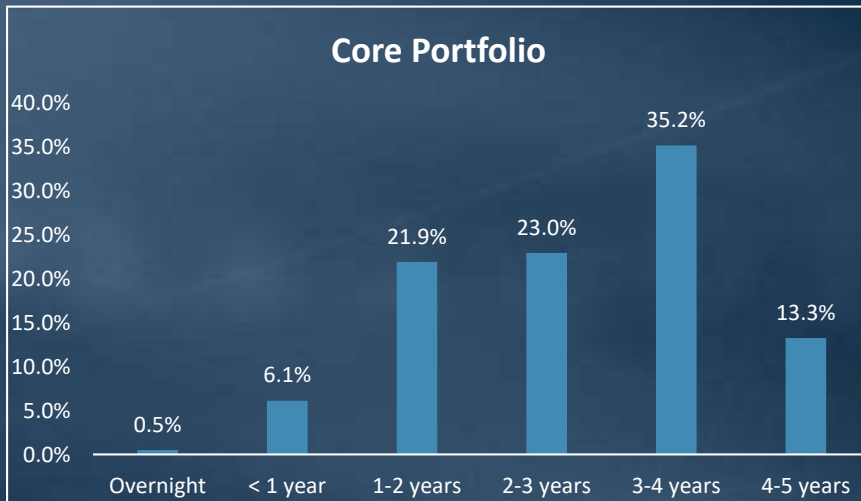
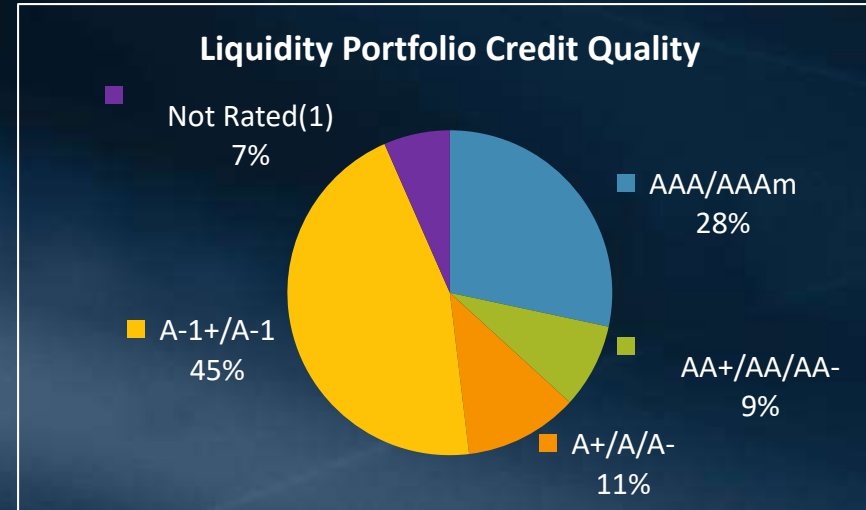
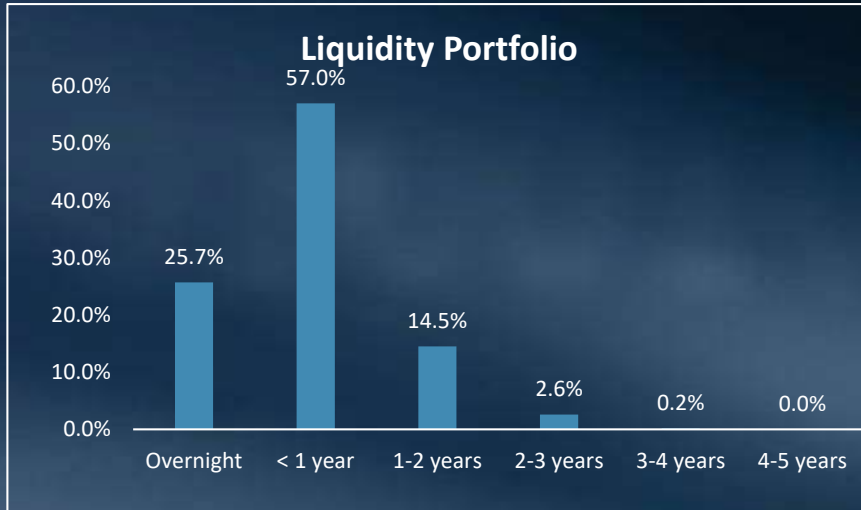
Core Portfolio Statistics	
Market Value	\$196,035,995
Duration	2.57 years
Yield to Maturity	1.14%



Market values as of 4/30/21, excludes accrued interest.

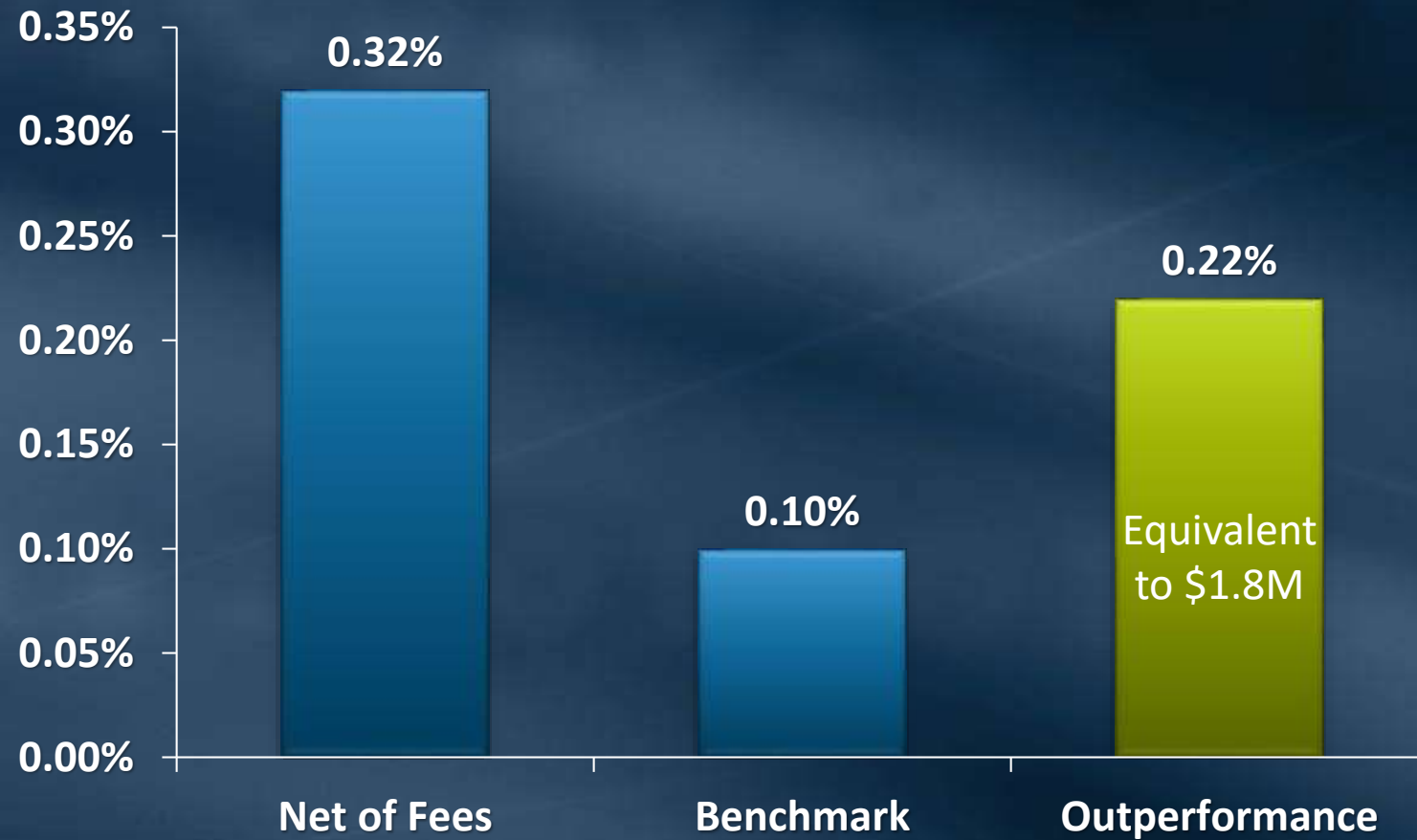
⁽¹⁾ California Treasurer's Local Agency Investment Fund (LAIF), California Asset Management Program (CAMP), and Money Market Funds

Maturity and Credit Quality Breakdown



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

Liquidity Portfolio – Fiscal YTD Total Return



Core Portfolio – Fiscal YTD Total Return

