

City of Huntington Beach

Quarterly Investment Report

September 2022



Prepared by:

Alisa Backstrom, MBA, CCMT, CPFIM

City Treasurer

Colin Stevens, MPP

Treasury Associate

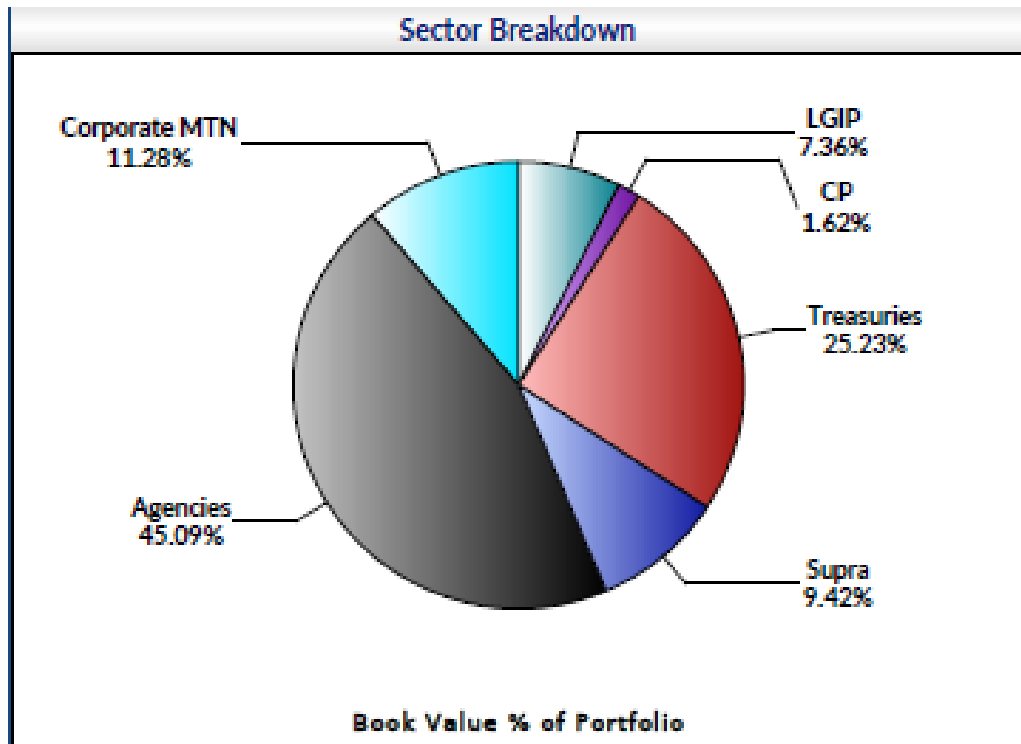
INVESTMENT PORTFOLIO SUMMARY

Portfolio Investments						
	Par Value	Book Value	Book Value % of Port	Market Value	Book Yield Contribution	Days to Maturity
Local Govt Inv Pools (LGIP)	\$22,727,161.46	\$22,727,161.46	7.36%	\$22,727,161.46	0.179%	1
Commerical Paper	\$5,000,000.00	\$4,999,611.11	1.62%	\$5,000,000.00	0.023%	2
U.S. Treasuries	\$78,000,000.00	\$77,913,697.71	25.23%	\$73,421,860.00	0.345%	763
Supranational	\$29,000,000.00	\$29,081,184.55	9.42%	\$26,960,780.00	0.105%	799
U.S. Agencies	\$139,225,000.00	\$139,237,881.85	45.09%	\$129,096,755.00	0.614%	857
Corporate MTN	\$34,684,000.00	\$34,815,685.80	11.28%	\$33,575,108.84	0.226%	660
Total	\$308,636,161.46	\$308,775,222.48	100.00%	\$290,781,665.30	1.492%	729

Currently, funds within this portfolio are invested in Local Government Investment Pools (State of California’s pooled account-Local Agency Investment Fund “LAIF”, Orange County Investment Pool “OCIP” and California Asset Management Pool “CAMP”), commercial paper, U.S. Treasury securities, Supranationals (International Bank of Reconstruction and Development “IBRD”, Inter-American Development Bank “IADB”), Federal Agency securities and corporate bonds. Only the investment types allowed under California Government Code Section 53601 and the City’s Investment Policy Statement are utilized.

Short-term interest rates continued to rise during the third quarter of 2022 as the Federal Reserve continued to raise the Federal Funds rate. As interest rates rise, the market price of the securities previously purchased (at lower than the current market rates) goes down. This has resulted in the current market value of the portfolio being slightly lower than the book value, at \$290.8 million versus \$308.8 million, respectively. Increasing interest rates will allow excess funds to be invested at higher rates thus, allowing the portfolio an opportunity to earn increased interest income in the future.

PORTFOLIO BREAKOUT BY TYPE – BOOK VALUE as % of Total Portfolio



The largest holding by security type at month-end was Federal Agency securities at approximately 45% of the total overall portfolio. This was followed by U.S. Treasury securities at approximately 25% of the total portfolio as of September 30. Cash held in the Local Government Investment Pools (“LGIP”) has been reduced as higher interest rates have become available in marketable securities.

INVESTMENT PORTFOLIO EARNINGS

Period Earnings Summary (30 Days)		Fiscal YTD Summary (92 Days)	
Net Period Earnings	\$362,964.68	Net Period Earnings	\$951,576.20
Last FY Period Net Earnings	\$235,824.00	Last FY Period Net Earnings	\$783,380.74
Avg Daily Book Balance	\$303,872,406.69	Avg Daily Book Balance	\$310,785,459.50
Net Effective Annual Return	1.463%	Net Effective Annual Return	1.220%

Earnings for the month of September 2022 were \$362,965, an increase of approximately 54% from the same month in the prior year, due to the increase in interest rates. Fiscal year to date earnings of \$951,576 were up approximately 21% from the previous fiscal year. The effective rate of return for September was 1.46%, with a fiscal year-to-date return of 1.22%. The increase in the September rate of return over that of the fiscal year-to-date return is a result of the portfolio investing in the higher available rates. The benchmark has increased rapidly with the sharp rise in interest rates during 2022. At the end of September, the 12-month moving average of the interpolated 1.5-year U.S. Treasury was 1.85%. The portfolio will lag behind as it will take time for previously purchased securities to mature and funds to be reinvested.

INVESTMENT PORTFOLIO ACTIVITY

MONTHLY ACTIVITY: September 2022		
Investment Type \$ in 000's	Purchases (Face Value)/Deposits	Calls/Maturities/ Withdrawals
Federal Agency Issues	\$ 5,000	\$ 3,000
Local Agency Investment Fund (LAIF) *	\$ 8,000	\$ 25,000
CA Asset Management Program (CAMP)*	\$ 18,000	\$ -
Medium Term Notes - Supranationals	\$ -	\$ -
Corporate Bonds	\$ 5,000	\$ -
Commercial Paper	\$ -	\$ -
Treasury Securities	\$ -	\$ -
OC Investment Pool *	\$ 7	\$ 617
TOTAL	\$ 36,007	\$ 28,617

*Includes Interest Income

QUARTERLY ACTIVITY: July 1 to September 30, 2022		
Investment Type \$ in 000's	Purchases (Face Value)/Deposits	Calls/Maturities/ Withdrawals
Federal Agency Issues	\$ 5,000	\$ 13,000
Local Agency Investment Fund (LAIF) *	\$ 16,030	\$ 38,000
CA Asset Management Program (CAMP)*	\$ 19,000	\$ -
Medium Term Notes - Supranationals	\$ -	\$ 6,000
Corporate Bonds	\$ 11,000	\$ 3,000
Commercial Paper	\$ -	\$ -
Treasury Securities	\$ -	\$ -
OC Investment Pool *	\$ 17	\$ 10,617
TOTAL	\$ 51,047	\$ 70,617

*Includes Interest Income

As the Federal Reserve continued to raise rates, funds were moved as much as possible into higher yielding options. Liquidity funds were moved to the California Asset Management Program ("CAMP") account. CAMP is a California Joint Powers Authority ("JPA") established in 1989 to provide California public agencies with professional investment services. The CAMP Pool is a permitted investment for all local agencies under California Government Code Section 53601(p). It also has the highest rating by Standard & Poor's of AAAM. As of 10/13/22, this fund has a current seven-day yield of 3.13%.

One rebalance was made in the portfolio at 8/11/22. An IADB bond was sold and an IBM bond was purchased. The book loss for sale of IADB was \$78.5K. The IADB bond interest payments of \$48K versus the IBM bond interest payments of \$118.3K resulted in a net positive position of \$12.4K beginning January 2023, including all cash flows, with ongoing positive interest payments of \$118.3K thereafter. All bonds were examined for rebalance at this time however, this was the only one that would be cash flow positive within 6 months.

COMPLIANCE

The portfolio is in conformity with all relevant State regulations and the City's Investment Policy statement as approved by the City Council on February 1, 2022. The investment program herein shown provides sufficient cash flow liquidity to meet the next six months' obligations.

INVESTMENT TYPE	MAXIMUM MATURITY	MAXIMUM SPECIFIED % OF PORTFOLIO/ MAXIMUM PER ISSUER	MINIMUM QUALITY REQUIREMENTS	IN COMPLIANCE ?
Commercial Paper	270 days	25%/10%	A1, "A" Rating	YES
State Obligations-- CA And Others	5 years	None/10%	"A" Rating	YES
U.S. Treasury Obligations	5 years	None	None	YES
U.S. Government Agency Obligations	5 years	None	None	YES
IBRD, IFC, IADB	5 years	10%	"AA" Rating	YES
Corporate Notes	5 years	30%/10%	"A" Rating	YES
Local Agency Investment Fund (LAIF)	N/A	Up to \$75,000,000	None	YES
Orange County Investment Pool (OCIP)	N/A	Up to \$75,000,000	None	YES
Joint Powers Authority Funds	N/A	Up to \$20,000,000	Misc	YES
Maximum Maturities	No more than 50% of portfolio maturing over 4 years.			YES

ECONOMIC AND MARKET OVERVIEW

MARKET SUMMARY: JUNE 30, 2022 - SEPTEMBER 30, 2022					
As of:	Fed Funds Rate	2-Yr. Treasury	10-Yr. Treasury	S&P 500	DJIA
6/30/2022	1.50 - 1.75%	2.92%	2.98%	\$ 3,785.38	\$ 30,775.43
9/30/2022	3.00 - 3.25 %	4.22%	3.83%	\$ 3,585.62	\$ 28,725.51
% Change	100.00%	44.52%	28.52%	-5.28%	-6.66%

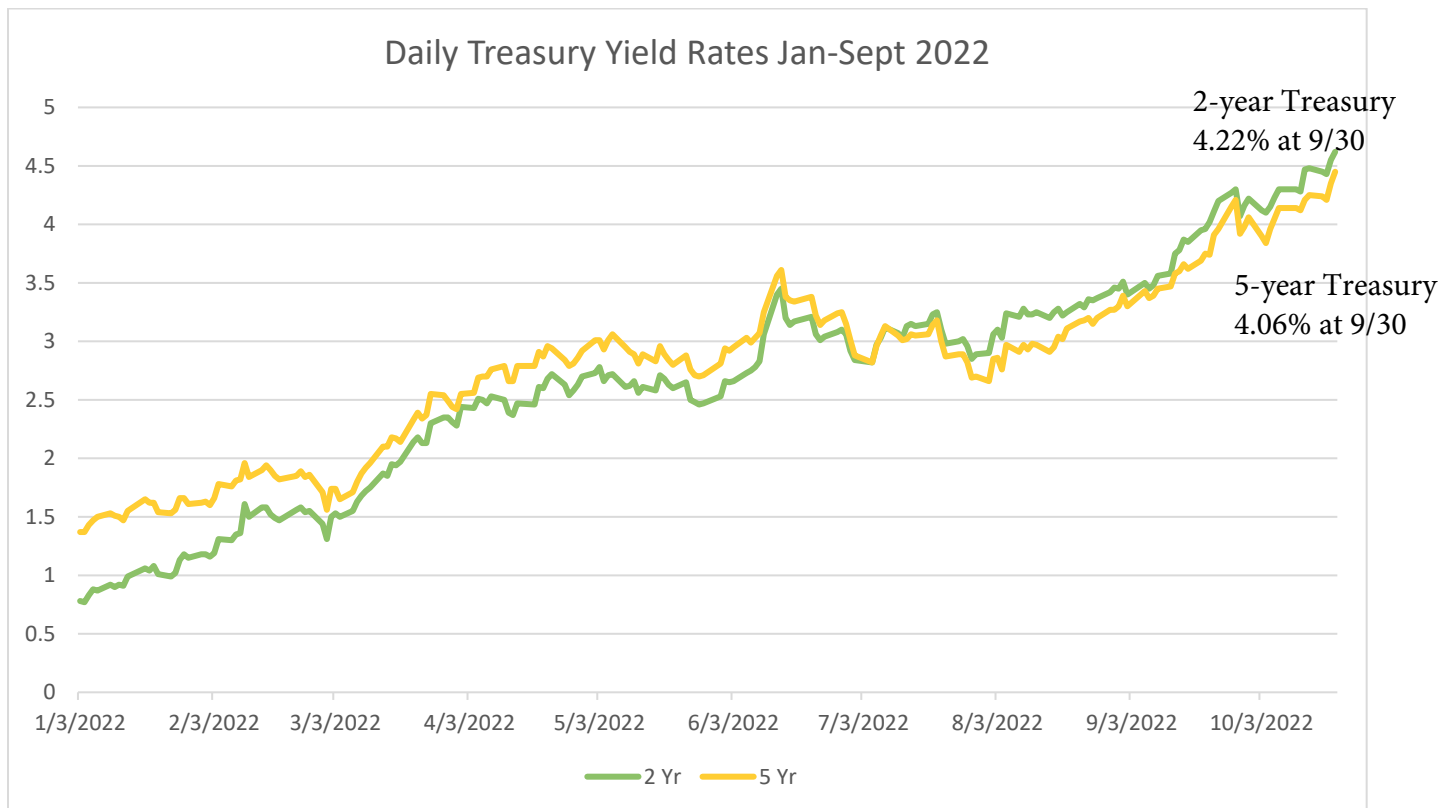
The Federal Open Market Committee (FOMC) met in September to discuss the current state of the economy and to examine potential future interest rate adjustments. They concluded that the invasion of Ukraine by Russia is causing tremendous human and economic hardship, and that the war and related events are creating additional upward pressure on inflation and are weighing on global economic activity.

Fixed Income / Equity Markets: The yield on the 10-year U.S. Treasury finished the quarter at 3.83%, up from 2.98% at the end of last quarter. The S&P 500 decreased by 5.28% while the DJIA decreased by 6.66% respectively, over the same period.

Employment: Total nonfarm payroll employment rose by 263,000 in September, and the unemployment rate declined to 3.5 percent. Notable job gains occurred in leisure and hospitality and in health care.

TREASURY RATES

The following chart shows the 2- and 5-year Treasury Yield Curve rates for the period September 2021 to September 2022. Both the 2- and 5-year Treasury rates have been increasing sharply over the past year as the Federal Reserve continues to increase the Fed Funds rate. These Treasury rates are proxies for the type of rates the portfolio will obtain upon investment.



NOTE: The above Treasury Rates are from the U.S. Department of the Treasury, Resource Center. They are the "Treasury Yield Curve Rates," which is defined as follows: These rates are commonly referred to as "Constant Maturity Treasury" rates, or CMTs. Yields are interpolated by the Treasury from the daily yield curve. This curve, which relates the yield on a security to its time to maturity is based on the closing market bid yields on actively traded Treasury securities in the over-the-counter market. These market yields are calculated from composites of indicative, bid-side market quotations (not actual transactions) obtained by the Federal Reserve Bank of New York at or near 3:30 PM each trading day. The CMT yield values are read from the yield curve at fixed maturities, currently 1, 2, 3 and 6 months and 1, 2, 3, 5, 7, 10, 20, and 30 years. This method provides a yield for a 10 year maturity, for example, even if no outstanding security has exactly 10 years remaining to maturity.



Portfolio Summary
Huntington Beach
Portfolio: CITY
Reporting Date: (FY2023)
09/01/2022 - 09/30/2022
Full Accrual Basis

Par Value

Total Par Value	\$308,636,161.46
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Book Value

Portfolio Book Value	\$308,775,222.48
Accrued Interest Paid at Purchase	\$22,451.39
Total Book Value	\$308,797,673.87

Market Value

Portfolio Market Value	\$290,781,665.30
Accrued Interest Paid at Purchase	\$22,451.39
Accrued Interest Earned	\$854,685.36
Total Market Value	\$291,658,802.05

Period Earnings Summary (30 Days)

Net Period Earnings	\$362,964.68
Last FY Period Net Earnings	\$235,824.00
Avg Daily Book Balance	\$303,872,406.69
Net Effective Annual Return	1.463%

Fiscal YTD Summary (92 Days)

Net Period Earnings	\$951,576.20
Last FY Period Net Earnings	\$783,380.74
Avg Daily Book Balance	\$310,785,459.50
Net Effective Annual Return	1.220%

Period Transactions

Redemptions	1
Purchases	2
Total Activity	3


Fiscal YTD Transactions

Redemptions	5
Purchases	3
Total Activity	8

Benchmark: 12 month moving average interpolated 1.5-year Treasury yield: 1.85%

Certification

I certify that this report and the corresponding pages attached accurately reflect all portfolio combined investments and is in conformity with all California state statutes and the Huntington Beach investment policy filed on Feb 1, 2022. The investment program herein shown provides sufficient cash flow liquidity to meet the next six month's obligations. Market values are provided by US Bank via Interactive Data Corp (IDC).



 Alisa Backstrom

City Treasurer

 Title

09/30/2022

 Date

Portfolio Investments

	Par Value	Book Value	Book Value % of Port	Market Value	Book Yield Contribution	Days to Maturity
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Cash/Money Market/LGIP Activity Report
 Huntington Beach
 Portfolio: CITY
 Reporting Date: 09/30/2022

Cash/Money Market Account Activity

Accounting ID	Description	Activity Date	Transaction Type	Transaction Amount
001	Orange County Pool	09/08/2022	Withdrawal	(\$611,509.82)
001	Orange County Pool	09/13/2022	Withdrawal	(\$5,072.64)
001	Orange County Pool	09/01/2022	Admin Fee	(\$180.12)
001	Orange County Pool	09/28/2022	Interest Received	\$6,649.17
	Activity Total			(\$610,113.41)
003	California Asset Management Program	09/01/2022	Interest Received	\$454.47
003	California Asset Management Program	09/02/2022	Deposit	\$5,000,000.00
003	California Asset Management Program	09/14/2022	Deposit	\$13,000,000.00
	Activity Total			\$18,000,454.47
982	LAIF	09/09/2022	Withdrawal	(\$15,000,000.00)
982	LAIF	09/15/2022	Deposit	\$8,000,000.00
982	LAIF	09/21/2022	Withdrawal	(\$5,000,000.00)
982	LAIF	09/22/2022	Withdrawal	(\$5,000,000.00)
	Activity Total			(\$17,000,000.00)



Redemption Activity Report
Huntington Beach
Portfolio: CITY
Reporting Date: 09/30/2022

Redemption Transactions

Accounting ID	Transaction Type	Cusip	Description	Price	Settlement Date	Posted Date	Par Value	Principal	Accrued Interest	Total
4367	Maturity	313380GJ0	FHLB 2.000 09/09/2022	100.00000	09/09/2022	09/09/2022	\$3,000,000.00	\$3,000,000.00	\$0.00	\$3,000,000.00
			Activity Total				\$3,000,000.00	\$3,000,000.00	\$0.00	\$3,000,000.00



Purchase Activity Report
Huntington Beach
Portfolio: CITY
Reporting Date: 09/30/2022

Purchase Transactions

Accounting ID	Transaction Type	Cusip	Description	Price	Settlement Date	Par Value	Principal	Accrued Interest	Total
4372	Buy	931142EW9	WMT 3.900 09/09/2025	99.30800	09/22/2022	5,000,000.00	\$4,965,400.00	\$7,041.67	\$4,972,441.67
4373	Buy	3133XVDG3	FHLB 4.375 09/13/2024	100.25100	09/23/2022	5,000,000.00	\$5,012,550.00	\$6,076.39	\$5,018,626.39
			Activity Total			10,000,000.00	\$9,977,950.00	\$13,118.06	\$9,991,068.06



Total Interest Received Activity Report
Huntington Beach
Portfolio: CITY
Reporting Date: 09/30/2022

Total Interest Received

Accounting ID	Transaction Type	Cusip	Description	Date Posted	Cash Interest Received	Purchased Interest Adjustment	Net Interest
003	Interest Received	003-CAMP	California Asset Management Program	09/01/2022	\$454.47		\$454.47
001	Admin Fee	001-OCIP	Orange County Pool	09/01/2022	(\$180.12)		(\$180.12)
4333	Interest Income	3130ALEY6	FHLB 0.800 03/04/2026	09/06/2022	\$20,000.00		\$20,000.00
4367	Interest Income	313380GJ0	FHLB 2.000 09/09/2022	09/09/2022	\$30,000.00	\$10,000.00	\$20,000.00
4289	Interest Income	3135G0U43	FNMA 2.875 09/12/2023	09/12/2022	\$71,875.00		\$71,875.00
4343	Interest Income	14913R2P1	CAT 0.600 09/13/2024	09/13/2022	\$15,000.00		\$15,000.00
4292	Interest Income	3133ECHX5	FFCB 2.260 03/13/2024	09/13/2022	\$56,500.00		\$56,500.00
4332	Interest Income	3130AMQ62	FHLB 0.625 03/14/2025	09/14/2022	\$15,625.00		\$15,625.00
4331	Interest Income	3130AMQ54	FHLB 0.700 09/16/2025	09/16/2022	\$17,500.00		\$17,500.00
001	Interest Received	001-OCIP	Orange County Pool	09/28/2022	\$6,649.17		\$6,649.17
4336	Interest Income	3130AMXJ6	FHLB 0.500 09/30/2024	09/30/2022	\$12,500.00		\$12,500.00
4298	Interest Income	912828YH7	T 1.500 09/30/2024	09/30/2022	\$37,500.00		\$37,500.00
			Activity Total		\$283,423.52	\$10,000.00	\$273,423.52

Accounting ID	Pool Description	Type	Par Value	Book Value	Market Value	Rate	% of Portfolio	Composite Rating
001	Orange County Pool	LGIP	6,649.17	6,649.17	6,649.17	1.32	0.00%	NR
003	California Asset Management Program	LGIP	19,000,454.52	19,000,454.52	19,000,454.52	2.61	6.15%	NR
982	LAIF	LGIP	3,720,057.77	3,720,057.77	3,720,057.77	1.51	1.20%	NR
	Liquidity Total		22,727,161.46	22,727,161.46	22,727,161.46		7.36%	

Accounting ID	Cusip	Security Description	Purchase Date	Par Value	Book Value	Market Value	Book Yield	Effective Duration	Days to Maturity	(%) of Portfolio	Mdy/S&P/Fitch
4363	62479MK36	MUFGBK 0.000 10/03/2022 (0.01Yr-Disco)	04/01/2022	5,000,000.00	4,999,611.11	5,000,000.00	1.410	0.01	2	1.62%	P-1/A-1/F1
		Commercial Paper Total		5,000,000.00	4,999,611.11	5,000,000.00				1.62%	
4299	912828P79	T 1.500 02/28/2023 (0.41Yr-Fixed)	12/05/2019	3,000,000.00	2,999,106.95	2,971,980.00	1.574	0.41	150	0.97%	Aaa/AA+/AAA
4352	912828S92	T 1.250 07/31/2023 (0.83Yr-Fixed)	01/14/2022	5,000,000.00	5,022,280.99	4,878,500.00	0.711	0.81	303	1.63%	Aaa/AA+/AAA
4357	91282CCN9	T 0.125 07/31/2023 (0.83Yr-Fixed)	02/02/2022	5,000,000.00	4,964,318.13	4,832,800.00	0.991	0.81	303	1.61%	Aaa/AA+/AAA
4354	9128282D1	T 1.375 08/31/2023 (0.91Yr-Fixed)	01/21/2022	5,000,000.00	5,021,337.31	4,869,550.00	0.903	0.89	334	1.63%	Aaa/AA+/AAA
4364	9128286Z8	T 1.750 06/30/2024 (1.75Yr-Fixed)	05/02/2022	7,000,000.00	6,884,279.72	6,701,940.00	2.730	1.69	638	2.23%	Aaa/AA+/AAA
4370	912828XX3	T 2.000 06/30/2024 (1.75Yr-Fixed)	05/27/2022	5,000,000.00	4,960,906.86	4,807,800.00	2.462	1.68	638	1.61%	Aaa/AA+/AAA
4353	912828Y87	T 1.750 07/31/2024 (1.83Yr-Fixed)	01/14/2022	5,000,000.00	5,065,171.69	4,778,700.00	1.028	1.77	669	1.64%	Aaa/AA+/AAA
4358	912828Y87	T 1.750 07/31/2024 (1.83Yr-Fixed)	02/11/2022	4,000,000.00	4,011,078.22	3,822,960.00	1.595	1.77	669	1.30%	Aaa/AA+/AAA
4361	912828D56	T 2.375 08/15/2024 (1.87Yr-Fixed)	03/22/2022	5,000,000.00	5,012,186.43	4,828,300.00	2.240	1.80	684	1.62%	Aaa/AA+/AAA
4298	912828YH7	T 1.500 09/30/2024 (2.00Yr-Fixed)	12/05/2019	5,000,000.00	4,990,880.18	4,740,050.00	1.595	1.94	730	1.62%	Aaa/AA+/AAA
4350	912828YM6	T 1.500 10/31/2024 (2.08Yr-Fixed)	12/31/2021	3,000,000.00	3,035,667.74	2,836,890.00	0.920	2.01	761	0.98%	Aaa/AA+/AAA
4330	91282CAB7	T 0.250 07/31/2025 (2.83Yr-Fixed)	05/19/2021	5,000,000.00	4,949,041.46	4,469,150.00	0.615	2.77	1,034	1.60%	Aaa/AA+/AAA
4340	91282CAJ0	T 0.250 08/31/2025 (2.92Yr-Fixed)	09/27/2021	5,000,000.00	4,930,373.95	4,454,100.00	0.735	2.85	1,065	1.60%	Aaa/AA+/AAA
4351	9128284Z0	T 2.750 08/31/2025 (2.92Yr-Fixed)	12/31/2021	5,000,000.00	5,234,474.98	4,794,350.00	1.103	2.76	1,065	1.70%	Aaa/AA+/AAA
4341	91282CCP4	T 0.625 07/31/2026 (3.83Yr-Fixed)	09/30/2021	5,000,000.00	4,939,275.95	4,372,850.00	0.950	3.71	1,399	1.60%	Aaa/AA+/AAA
4339	91282CCW9	T 0.750 08/31/2026 (3.92Yr-Fixed)	09/23/2021	1,000,000.00	994,646.42	876,990.00	0.890	3.78	1,430	0.32%	Aaa/AA+/AAA
4342	91282CCW9	T 0.750 08/31/2026 (3.92Yr-Fixed)	11/23/2021	5,000,000.00	4,898,670.71	4,384,950.00	1.285	3.78	1,430	1.59%	Aaa/AA+/AAA
		U.S. Treasuries Total		78,000,000.00	77,913,697.71	73,421,860.00				25.23%	
4290	45818WBX3	IADB 2.870 07/20/2023 (0.80Yr-Fixed)	03/28/2019	4,000,000.00	4,018,233.81	3,955,280.00	2.270	0.78	292	1.30%	Aaa/AAA/AAA
4291	45818WBY1	IADB 2.960 08/16/2023 (0.87Yr-Fixed)	03/28/2019	5,000,000.00	5,028,535.65	4,941,400.00	2.271	0.85	319	1.63%	Aaa/AAA/AAA
4323	459056HV2	IBRD 1.500 08/28/2024 (1.91Yr-Fixed)	04/23/2021	5,000,000.00	5,101,710.21	4,744,200.00	0.425	1.85	697	1.65%	Aaa/AAA/AAA
4338	459058JE4	IBRD 0.375 07/28/2025 (2.82Yr-Fixed)	07/30/2021	5,000,000.00	4,971,003.48	4,475,250.00	0.583	2.75	1,031	1.61%	Aaa/AAA/AAA
4319	459058JL8	IBRD 0.500 10/28/2025 (3.07Yr-Fixed)	01/12/2021	5,000,000.00	4,998,236.24	4,448,000.00	0.512	2.98	1,123	1.62%	Aaa/AAA/AAA
4324	45906M2L4	IBRD 0.650 02/24/2026 (3.40YrNC1.81Mo-Dq-Fixed)	04/30/2021	5,000,000.00	4,963,465.17	4,396,650.00	0.870	3.29	1,242	1.61%	Aaa/AAA/AAA
		Supranational Total		29,000,000.00	29,081,184.55	26,960,780.00				9.42%	
4285	3130AFWX1	FHLB 2.550 05/30/2023 (0.66Yr-Fixed)	02/26/2019	5,000,000.00	5,000,000.00	4,943,300.00	2.550	0.64	241	1.62%	Aaa/AA+/NR
4281	313383QR5	FHLB 3.250 06/09/2023 (0.69Yr-Fixed)	12/20/2018	5,000,000.00	5,016,338.10	4,968,100.00	2.743	0.67	251	1.62%	Aaa/AA+/NR
4368	313383MD0	FHLB 2.625 06/09/2023 (0.69Yr-Fixed)	05/09/2022	7,000,000.00	7,020,030.77	6,925,240.00	2.201	0.67	251	2.27%	Aaa/AA+/NR
4287	3137EAEN5	FHLMC 2.750 06/19/2023 (0.71Yr-Fixed)	03/08/2019	3,000,000.00	3,006,077.48	2,967,390.00	2.450	0.70	261	0.97%	Aaa/AA+/AAA
4288	3137EAEN5	FHLMC 2.750 06/19/2023 (0.71Yr-Fixed)	03/14/2019	3,000,000.00	3,006,348.31	2,967,390.00	2.437	0.70	261	0.97%	Aaa/AA+/AAA
4289	3135G0U43	FNMA 2.875 09/12/2023 (0.95Yr-Fixed)	03/15/2019	5,000,000.00	5,018,262.59	4,928,350.00	2.465	0.92	346	1.63%	Aaa/AA+/AAA
4292	3133ECHX5	FFCB 2.260 03/13/2024 (1.45Yr-Fixed)	05/23/2019	5,000,000.00	5,001,629.36	4,853,050.00	2.236	1.40	529	1.62%	Aaa/AA+/AAA
4348	3130AQD42	FHLB 0.920 06/28/2024 (1.74YrNC2.92Mo-Dq-Fixed)	12/28/2021	5,000,000.00	5,000,000.00	4,694,950.00	0.920	1.69	636	1.62%	Aaa/AA+/NR
4344	3130AQ3C5	FHLB 1.000 08/28/2024 (1.91YrNC1.94Mo-Dq-Fixed)	12/02/2021	4,000,000.00	4,000,000.00	3,739,400.00	1.000	1.85	697	1.30%	Aaa/AA+/NR
4373	3133XVDG3	FHLB 4.375 09/13/2024 (1.95Yr-Fixed)	09/23/2022	5,000,000.00	5,012,408.59	4,997,950.00	4.240	1.85	713	1.62%	Aaa/AA+/NR
4336	3130AMXJ6	FHLB 0.500 09/30/2024 (2.00YrNC2.99Mo-Dq-Fixed)	06/30/2021	5,000,000.00	5,000,000.00	4,612,850.00	0.500	1.95	730	1.62%	Aaa/AA+/NR
4346	3130AQD59	FHLB 1.000 09/30/2024 (2.00YrNC2.99Mo-Dq-Fixed)	12/30/2021	5,000,000.00	5,000,000.00	4,680,350.00	1.000	1.94	730	1.62%	Aaa/AA+/NR
4349	3130AQD59	FHLB 1.000 09/30/2024 (2.00YrNC2.99Mo-Dq-Fixed)	12/30/2021	5,000,000.00	5,000,000.00	4,680,350.00	1.000	1.94	730	1.62%	Aaa/AA+/NR
4334	3130AMW65	FHLB 0.500 12/30/2024 (2.25YrNC2.99Mo-Dq-Fixed)	06/30/2021	5,000,000.00	5,000,000.00	4,567,250.00	0.500	2.19	821	1.62%	Aaa/AA+/NR

Accounting ID	Cusip	Security Description	Purchase Date	Par Value	Book Value	Market Value	Book Yield	Effective Duration	Days to Maturity	(%) of Portfolio	Mdy/S&P/Fitch
4332	3130AMQ62	FHLB 0.625 03/14/2025 (2.45YrNC2.46Mo-Dq-Fixed)	06/14/2021	5,000,000.00	5,000,000.00	4,544,900.00	0.625	2.38	895	1.62%	Aaa/AA+/NR
4329	3135G04Z3	FNMA 0.500 06/17/2025 (2.71Yr-Fixed)	05/14/2021	5,000,000.00	4,982,871.96	4,519,050.00	0.628	2.64	990	1.61%	Aaa/AA+/AAA
4345	3130AQ5S8	FHLB 1.250 06/30/2025 (2.75YrNC2.99Mo-Dq-Fixed)	12/30/2021	4,650,000.00	4,650,000.00	4,253,122.50	1.250	2.64	1,003	1.51%	Aaa/AA+/NR
4327	3130AMDL3	FHLB 0.800 07/25/2025 (2.81YrNC1.84Mo-Dq-Fixed)	05/25/2021	5,000,000.00	5,000,000.00	4,505,150.00	0.800	2.72	1,028	1.62%	Aaa/AA+/NR
4360	3130AQT94	FHLB 1.600 08/28/2025 (2.91YrNC4.96Mo-1x-Fixed)	03/04/2022	4,575,000.00	4,547,306.47	4,206,712.50	1.816	2.79	1,062	1.47%	Aaa/AA+/NR
4331	3130AMQ54	FHLB 0.700 09/16/2025 (2.96YrNC11.53Mo-Da-Fixed)	06/16/2021	5,000,000.00	5,000,000.00	4,467,550.00	0.700	2.87	1,081	1.62%	Aaa/AA+/NR
4318	3135GA2Z3	FNMA 0.560 11/17/2025 (3.13YrNC1.58Mo-Da-Fixed)	01/11/2021	3,000,000.00	3,002,128.18	2,656,800.00	0.500	3.03	1,143	0.97%	Aaa/AA+/AAA
4320	3130AKN36	FHLB 0.525 01/15/2026 (3.29YrNC0.49Mo-Dq-Fixed)	01/15/2021	5,000,000.00	4,996,711.11	4,390,050.00	0.545	3.19	1,202	1.62%	Aaa/AA+/NR
4321	3130AKN85	FHLB 0.550 01/20/2026 (3.30YrNC0.66Mo-Dq-Fixed)	01/20/2021	5,000,000.00	4,998,348.61	4,391,800.00	0.560	3.20	1,207	1.62%	Aaa/AA+/NR
4322	3130AKUS3	FHLB 0.500 01/28/2026 (3.33YrNC0.92Mo-Dq-Fixed)	01/28/2021	5,000,000.00	5,000,000.00	4,380,800.00	0.500	3.23	1,215	1.62%	Aaa/AA+/NR
4333	3130ALEY6	FHLB 0.800 03/04/2026 (3.42YrNC2.14Mo-Dq-Fixed)	06/10/2021	5,000,000.00	5,000,000.00	4,412,550.00	0.800	3.30	1,250	1.62%	Aaa/AA+/NR
4328	3130AMJN3	FHLB 1.030 05/26/2026 (3.65YrNC1.87Mo-Dq-Fixed)	05/26/2021	5,000,000.00	5,000,000.00	4,424,300.00	1.030	3.49	1,333	1.62%	Aaa/AA+/NR
4335	3130AMFS6	FHLB 0.750 06/12/2026 (3.70Yr-Fixed)	06/17/2021	5,000,000.00	4,977,754.87	4,411,050.00	0.873	3.57	1,350	1.61%	Aaa/AA+/NR
4347	3130AQ7E7	FHLB 1.500 06/30/2026 (3.75YrNC2.99Mo-Dq-Fixed)	12/30/2021	5,000,000.00	5,001,665.43	4,483,700.00	1.339	3.54	1,368	1.62%	Aaa/AA+/NR
4356	3130AQS79	FHLB 1.375 08/07/2026 (3.85YrNC22.24Mo-1x-Step)	02/07/2022	5,000,000.00	5,000,000.00	4,523,300.00	1.375	3.56	1,406	1.62%	Aaa/AA+/NR
		U.S. Agencies Total		139,225,000.00	139,237,881.85	129,096,755.00				45.09%	
4313	037833DE7	AAPL 2.400 01/13/2023 (0.28YrNC2.43Mo-Cc-Fixed)	04/29/2020	5,000,000.00	5,022,808.62	4,983,100.00	0.720	0.28	104	1.63%	Aaa/AA+/NR
4306	90331HNV1	USB 3.400 07/24/2023 (0.81YrNC8.74Mo-Cc-Fixed)	02/21/2020	2,000,000.00	2,026,571.99	1,983,920.00	1.671	0.78	296	0.66%	A1/AA-/A1
4300	254687CR5	DIS 4.000 10/01/2023 (1.00Yr-Fixed)	12/16/2019	2,875,000.00	2,928,076.92	2,860,107.50	2.070	0.95	365	0.95%	A2/BBB+/A-
4355	67066GAL8	NVDA 0.584 06/14/2024 (1.70YrNC8.44Mo-Cc-Fixed)	01/24/2022	5,000,000.00	4,944,295.41	4,670,450.00	1.250	1.66	622	1.60%	A2/A/
4325	91159HHX1	USB 2.400 07/30/2024 (1.83YrNC20.93Mo-Cc-Fixed)	04/30/2021	3,809,000.00	3,934,721.09	3,653,821.34	0.528	1.75	668	1.27%	A2/A+/A+
4343	14913R2P1	CAT 0.600 09/13/2024 (1.95Yr-Fixed)	12/02/2021	5,000,000.00	4,963,497.40	4,628,750.00	0.980	1.90	713	1.61%	A2/A/A
4371	459200KS9	IBM 4.000 07/27/2025 (2.82Yr-Fixed)	08/11/2022	6,000,000.00	6,030,022.51	5,882,460.00	3.810	2.62	1,030	1.95%	A3/A-/
4372	931142EW9	WMT 3.900 09/09/2025 (2.94Yr-Fixed)	09/22/2022	5,000,000.00	4,965,691.85	4,912,500.00	4.150	2.74	1,074	1.61%	Aa2/AA/AA
		Corporate MTN Total		34,684,000.00	34,815,685.80	33,575,108.84				11.28%	
		Holdings Total		285,909,000.00	286,048,061.02	268,054,503.84				92.64%	



State of California
Pooled Money Investment Account
Market Valuation
9/30/2022

Description	Carrying Cost Plus Accrued Interest Purch.	Amortized Cost	Fair Value	Accrued Interest
United States Treasury:				
Bills	\$ 46,457,160,163.94	\$ 46,657,126,553.35	\$ 46,514,062,000.00	NA
Notes	\$ 101,947,915,596.75	\$ 101,931,736,332.18	\$ 98,369,732,500.00	\$ 237,324,054.50
Federal Agency:				
SBA	\$ 334,748,643.50	\$ 334,663,003.17	\$ 335,043,755.16	\$ 569,406.02
MBS-REMICs	\$ 3,916,682.58	\$ 3,916,682.58	\$ 3,897,852.17	\$ 17,633.20
Debentures	\$ 8,593,591,055.03	\$ 8,592,721,013.39	\$ 8,353,930,850.00	\$ 19,156,465.50
Debentures FR	\$ -	\$ -	\$ -	\$ -
Debentures CL	\$ 2,650,000,000.00	\$ 2,650,000,000.00	\$ 2,574,109,000.00	\$ 18,005,248.00
Discount Notes	\$ 30,277,339,791.63	\$ 30,410,365,854.03	\$ 30,310,774,000.00	NA
Supranational Debentures				
Supranational Debentures	\$ 2,229,190,558.99	\$ 2,229,010,003.43	\$ 2,133,180,400.00	\$ 7,597,861.50
Supranational Debentures FR	\$ -	\$ -	\$ -	\$ -
CDs and YCDs FR				
CDs and YCDs FR	\$ -	\$ -	\$ -	\$ -
Bank Notes	\$ 100,000,000.00	\$ 100,000,000.00	\$ 99,780,349.59	\$ 775,000.00
CDs and YCDs	\$ 14,260,000,000.00	\$ 14,260,000,000.00	\$ 14,229,806,876.24	\$ 76,472,855.58
Commercial Paper	\$ 10,239,348,756.91	\$ 10,295,023,243.07	\$ 10,275,778,388.91	NA
Corporate:				
Bonds FR	\$ -	\$ -	\$ -	\$ -
Bonds	\$ 481,185,800.06	\$ 481,129,063.95	\$ 451,006,190.00	\$ 2,646,445.75
Repurchase Agreements				
Repurchase Agreements	\$ -	\$ -	\$ -	\$ -
Reverse Repurchase				
Reverse Repurchase	\$ -	\$ -	\$ -	\$ -
Time Deposits				
Time Deposits	\$ 4,909,000,000.00	\$ 4,909,000,000.00	\$ 4,909,000,000.00	NA
PMIA & GF Loans				
PMIA & GF Loans	\$ 367,981,000.00	\$ 367,981,000.00	\$ 367,981,000.00	NA
TOTAL	\$ 222,851,378,049.39	\$ 223,222,672,749.15	\$ 218,928,083,162.07	\$ 362,564,970.05

Fair Value Including Accrued Interest

\$ 219,290,648,132.12

Repurchase Agreements, Time Deposits, PMIA & General Fund loans, and Reverse Repurchase agreements are carried at portfolio book value (carrying cost).

The value of each participating dollar equals the fair value divided by the amortized cost (0.980760962). As an example: if an agency has an account balance of \$20,000,000.00, then the agency would report its participation in the LAIF valued at \$19,615,219.23 or \$20,000,000.00 x 0.980760962.



Statement of Cash Receipts and Disbursements and Summary of Cash by Fund

Finance Department
September 2022

Cash Receipts and Disbursements	August 2022	September 2022
Receipts		
General Fund		
Property Tax	\$ 138,981	\$ 1,068,070
Local Sales Tax	4,208,390	4,187,866
Public Safety Sales Tax	300,569	245,526
Transient Occupancy Tax (TOT)	2,126,743	1,817,586
Utility Users Tax (UUT)	1,835,214	1,935,246
Other Revenue	8,639,102	4,834,163
Total General Fund Revenue	17,249,000	14,088,457
Total All Other Funds Revenue	12,344,326	20,272,775
Total Receipts	\$ 29,593,326	\$ 34,361,232
Disbursements		
General Fund		
Personnel Services	(12,449,357)	(10,165,158)
Operating Expenses	(3,726,828)	(4,949,218)
Capital Expenditures	-	(176)
Non-Operating Expenses	(797,912)	(4,208)
Total General Fund Disbursements	(16,974,097)	(15,118,761)
Total All Other Funds Disbursements	(16,302,285)	(18,454,372)
Total Disbursements	(33,276,382)	(33,573,133)
Net Change in Cash Flow	\$ (3,683,057)	\$ 788,099
Summary of Cash by Fund		
	August 2022	September 2022
General Fund	\$ 71,717,017	\$ 70,686,712
General Fund Other	6,485,480	6,430,278
Capital Projects Funds	33,315,475	33,180,578
Debt Service Funds	23,128,850	23,257,914
Enterprise Funds	79,468,117	80,157,399
Trust and Agency Funds	5,918,165	5,745,625
Internal Service Funds	32,416,315	31,219,568
Special Revenue Funds	63,035,338	65,594,781
General Ledger Cash Balances	* \$ 315,484,757	\$ 316,272,855

Total cash will differ from investment portfolio total due to outstanding checks and/or other timing differences.

Note: Above information was obtained from the City's accounting system records. The above information includes receipts from maturing investments and payments for purchased investments in the city investment portfolio. This statement is prepared in compliance with the City's Charter.



Portfolio Summary
Huntington Beach
Portfolio: CITY
Reporting Date: (FY2023)
08/01/2022 - 08/31/2022
Full Accrual Basis

Par Value

Total Par Value	\$308,245,820.40
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Book Value

Portfolio Book Value	\$308,405,467.41
Accrued Interest Paid at Purchase	\$16,375.00
Total Book Value	\$308,421,842.41

Market Value

Portfolio Market Value	\$309,263,095.18
Accrued Interest Paid at Purchase	\$16,375.00
Accrued Interest Earned	\$755,567.06
Total Market Value	\$310,035,037.24

Period Earnings Summary (31 Days)

Net Period Earnings	\$362,964.68
Last FY Period Net Earnings	\$235,824.00
Avg Daily Book Balance	\$301,046,079.26
Net Effective Annual Return	1.429%

Fiscal YTD Summary (92 Days)

Net Period Earnings	\$951,576.20
Last FY Period Net Earnings	\$783,380.74
Avg Daily Book Balance	\$310,785,459.50
Net Effective Annual Return	1.220%

Period Transactions

Redemptions	1
Purchases	2
Total Activity	3

Fiscal YTD Transactions

Redemptions	5
Purchases	3
Total Activity	8

Due to the rebalancing opportunity taken to sell an IADB bond and buy an IBM bond, the return for the month is lower however, the higher income of the IBM bond will begin to be recognized in September and the return will increase.

Certification

I certify that this report and the corresponding pages attached accurately reflect all portfolio combined investments and is in conformity with all California state statutes and the Huntington Beach investment policy filed on Feb 1, 2022. The investment program herein shown provides sufficient cash flow liquidity to meet the next six month's obligations. Market values are provided by US Bank via Interactive Data Corp (IDC).

AB _____ City Treasurer 08/31/2022
 Alisa Backstrom _____ Title Date

Portfolio Investments

	Par Value	Book Value	Book Value % of Port	Market Value	Book Yield Contribution	Days to Maturity
Local Govt Inv Pools (LGIP)	\$22,336,820.40	\$22,336,820.40	7.24%	\$22,336,820.40	0.096%	1
Commerical Paper	\$5,000,000.00	\$4,993,777.78	1.62%	\$4,964,027.78	0.023%	32
U.S. Treasuries	\$78,000,000.00	\$77,911,439.14	25.26%	\$77,883,848.35	0.346%	793
Supranational	\$29,000,000.00	\$29,088,437.16	9.43%	\$29,323,720.00	0.105%	829
U.S. Agencies	\$139,225,000.00	\$139,244,104.13	45.15%	\$139,449,901.25	0.614%	887
Corporate MTN	\$34,684,000.00	\$34,830,888.81	11.29%	\$35,304,777.40	0.226%	690
Total	\$308,245,820.40	\$308,405,467.41	100.00%	\$309,263,095.18	1.410%	757

Accounting ID	Pool Description	Type	Par Value	Book Value	Market Value	Rate	% of Portfolio	Composite Rating
001	Orange County Pool	LGIP	616,762.58	616,762.58	616,762.58	1.05	0.20%	NR
003	California Asset Management Program	LGIP	1,000,000.05	1,000,000.05	1,000,000.05	2.45	0.33%	NR
982	LAIF	LGIP	20,720,057.77	20,720,057.77	20,720,057.77	1.28	6.87%	NR
	LGIP Total		22,336,820.40	22,336,820.40	22,336,820.40		7.41%	

Accounting ID	Cusip	Security Description	Purchase Date	Par Value	Book Value	Market Value	Book Yield	Effective Duration	Days to Maturity	(%) of Portfolio	Mdy/S&P/Fitch
4363	62479MK36	MUFGBK 0.000 10/03/2022 (0.09Yr-Disco)	04/01/2022	5,000,000.00	4,993,777.78	4,987,800.00	1.410	0.09	32	1.66%	P-1/A-1/F1
		Commercial Paper Total		5,000,000.00	4,993,777.78	4,987,800.00				1.66%	
4299	912828P79	T 1.500 02/28/2023 (0.49Yr-Fixed)	12/05/2019	3,000,000.00	2,998,928.34	2,974,350.00	1.574	0.49	180	0.99%	Aaa/AA+/AAA
4352	912828S92	T 1.250 07/31/2023 (0.91Yr-Fixed)	01/14/2022	5,000,000.00	5,024,487.03	4,900,600.00	0.711	0.90	333	1.67%	Aaa/AA+/AAA
4357	91282CCN9	T 0.125 07/31/2023 (0.91Yr-Fixed)	02/02/2022	5,000,000.00	4,960,785.27	4,850,000.00	0.991	0.90	333	1.65%	Aaa/AA+/AAA
4354	912828D1	T 1.375 08/31/2023 (1.00Yr-Fixed)	01/21/2022	5,000,000.00	5,023,253.83	4,896,500.00	0.903	0.98	364	1.67%	Aaa/AA+/AAA
4364	9128286Z8	T 1.750 06/30/2024 (1.83Yr-Fixed)	05/02/2022	7,000,000.00	6,878,838.33	6,787,270.00	2.730	1.77	668	2.28%	Aaa/AA+/AAA
4370	912828XX3	T 2.000 06/30/2024 (1.83Yr-Fixed)	05/27/2022	5,000,000.00	4,959,068.63	4,871,100.00	2.462	1.77	668	1.65%	Aaa/AA+/AAA
4353	912828Y87	T 1.750 07/31/2024 (1.91Yr-Fixed)	01/14/2022	5,000,000.00	5,068,094.19	4,842,800.00	1.028	1.86	699	1.68%	Aaa/AA+/AAA
4358	912828Y87	T 1.750 07/31/2024 (1.91Yr-Fixed)	02/11/2022	4,000,000.00	4,011,575.01	3,874,240.00	1.595	1.86	699	1.33%	Aaa/AA+/AAA
4361	912828D56	T 2.375 08/15/2024 (1.95Yr-Fixed)	03/22/2022	5,000,000.00	5,012,720.92	4,897,250.00	2.240	1.89	714	1.66%	Aaa/AA+/AAA
4298	912828YH7	T 1.500 09/30/2024 (2.08Yr-Fixed)	12/05/2019	5,000,000.00	4,990,505.39	4,804,300.00	1.595	2.01	760	1.66%	Aaa/AA+/AAA
4350	912828YM6	T 1.500 10/31/2024 (2.17Yr-Fixed)	12/31/2021	3,000,000.00	3,037,073.83	2,878,140.00	0.920	2.09	791	1.01%	Aaa/AA+/AAA
4330	91282CAB7	T 0.250 07/31/2025 (2.91Yr-Fixed)	05/19/2021	5,000,000.00	4,947,562.97	4,553,900.00	0.615	2.86	1,064	1.64%	Aaa/AA+/AAA
4340	91282CAJ0	T 0.250 08/31/2025 (3.00Yr-Fixed)	09/27/2021	5,000,000.00	4,928,412.66	4,540,050.00	0.735	2.94	1,095	1.64%	Aaa/AA+/AAA
4351	9128284Z0	T 2.750 08/31/2025 (3.00Yr-Fixed)	12/31/2021	5,000,000.00	5,241,079.91	4,894,350.00	1.103	2.85	1,095	1.74%	Aaa/AA+/AAA
4341	91282CCP4	T 0.625 07/31/2026 (3.91Yr-Fixed)	09/30/2021	5,000,000.00	4,937,973.79	4,486,350.00	0.950	3.80	1,429	1.64%	Aaa/AA+/AAA
4339	91282CCW9	T 0.750 08/31/2026 (4.00Yr-Fixed)	09/23/2021	1,000,000.00	994,534.11	900,080.00	0.890	3.87	1,460	0.33%	Aaa/AA+/AAA
4342	91282CCW9	T 0.750 08/31/2026 (4.00Yr-Fixed)	11/23/2021	5,000,000.00	4,896,544.92	4,500,400.00	1.285	3.87	1,460	1.62%	Aaa/AA+/AAA
		U.S. Treasuries Total		78,000,000.00	77,911,439.14	74,451,680.00				25.85%	
4290	45818WBX3	IADB 2.870 07/20/2023 (0.88Yr-Fixed)	03/28/2019	4,000,000.00	4,020,126.60	3,976,000.00	2.270	0.86	322	1.33%	Aaa/AAA/AAA
4291	45818WBY1	IADB 2.960 08/16/2023 (0.96Yr-Fixed)	03/28/2019	5,000,000.00	5,031,253.33	4,971,000.00	2.271	0.93	349	1.67%	Aaa/AAA/AAA
4323	459056HV2	IBRD 1.500 08/28/2024 (1.99Yr-Fixed)	04/23/2021	5,000,000.00	5,106,151.70	4,804,600.00	0.425	1.94	727	1.69%	Aaa/AAA/AAA
4338	459058JE4	IBRD 0.375 07/28/2025 (2.90Yr-Fixed)	07/30/2021	5,000,000.00	4,970,148.12	4,558,250.00	0.583	2.84	1,061	1.65%	Aaa/AAA/AAA
4319	459058JL8	IBRD 0.500 10/28/2025 (3.16Yr-Fixed)	01/12/2021	5,000,000.00	4,998,188.44	4,540,000.00	0.512	3.08	1,153	1.66%	Aaa/AAA/AAA
4324	45906M2L4	IBRD 0.650 02/24/2026 (3.48YrNC2.79Mo-Dq-Fixed)	04/30/2021	5,000,000.00	4,962,568.97	4,501,750.00	0.870	3.39	1,272	1.65%	Aaa/AAA/AAA
		Supranational Total		29,000,000.00	29,088,437.16	27,351,600.00				9.65%	
4367	313380GJ0	FHLB 2.000 09/09/2022 (0.02Yr-Fixed)	05/09/2022	3,000,000.00	3,000,540.00	2,999,610.00	1.183	0.02	8	1.00%	Aaa/AA+/NR
4285	3130AFWX1	FHLB 2.550 05/30/2023 (0.74Yr-Fixed)	02/26/2019	5,000,000.00	5,000,000.00	4,959,650.00	2.550	0.73	271	1.66%	Aaa/AA+/NR
4281	313383QR5	FHLB 3.250 06/09/2023 (0.77Yr-Fixed)	12/20/2018	5,000,000.00	5,018,314.48	4,989,150.00	2.743	0.75	281	1.66%	Aaa/AA+/NR
4368	313383MD0	FHLB 2.625 06/09/2023 (0.77Yr-Fixed)	05/09/2022	7,000,000.00	7,022,453.85	6,951,490.00	2.201	0.75	281	2.33%	Aaa/AA+/NR
4287	3137EAEN5	FHLMC 2.750 06/19/2023 (0.80Yr-Fixed)	03/08/2019	3,000,000.00	3,006,784.17	2,980,140.00	2.450	0.78	291	1.00%	Aaa/AA+/AAA
4288	3137EAEN5	FHLMC 2.750 06/19/2023 (0.80Yr-Fixed)	03/14/2019	3,000,000.00	3,007,086.49	2,980,140.00	2.437	0.78	291	1.00%	Aaa/AA+/AAA
4289	3135G0U43	FNMA 2.875 09/12/2023 (1.03Yr-Fixed)	03/15/2019	5,000,000.00	5,019,869.26	4,963,150.00	2.465	0.99	376	1.67%	Aaa/AA+/AAA
4292	3133ECHX5	FFCB 2.260 03/13/2024 (1.53Yr-Fixed)	05/23/2019	5,000,000.00	5,001,723.01	4,901,550.00	2.236	1.47	559	1.66%	Aaa/AA+/AAA
4348	3130AQD42	FHLB 0.920 06/28/2024 (1.82YrNC0.92Mo-Dq-Fixed)	12/28/2021	5,000,000.00	5,000,000.00	4,748,900.00	0.920	1.78	666	1.66%	Aaa/AA+/NR
4344	3130AQ3C5	FHLB 1.000 08/28/2024 (1.99YrNC2.92Mo-Dq-Fixed)	12/02/2021	4,000,000.00	4,000,000.00	3,789,080.00	1.000	1.94	727	1.33%	Aaa/AA+/NR
4336	3130AMXJ6	FHLB 0.500 09/30/2024 (2.08YrNC0.99Mo-Dq-Fixed)	06/30/2021	5,000,000.00	5,000,000.00	4,675,050.00	0.500	2.03	760	1.66%	Aaa/AA+/NR
4346	3130AQD59	FHLB 1.000 09/30/2024 (2.08YrNC0.99Mo-Dq-Fixed)	12/30/2021	5,000,000.00	5,000,000.00	4,745,700.00	1.000	2.03	760	1.66%	Aaa/AA+/NR
4349	3130AQD59	FHLB 1.000 09/30/2024 (2.08YrNC0.99Mo-Dq-Fixed)	12/30/2021	5,000,000.00	5,000,000.00	4,745,700.00	1.000	2.03	760	1.66%	Aaa/AA+/NR
4334	3130AMW65	FHLB 0.500 12/30/2024 (2.33YrNC0.99Mo-Dq-Fixed)	06/30/2021	5,000,000.00	5,000,000.00	4,636,600.00	0.500	2.28	851	1.66%	Aaa/AA+/NR

Accounting ID	Cusip	Security Description	Purchase Date	Par Value	Book Value	Market Value	Book Yield	Effective Duration	Days to Maturity	(%) of Portfolio	Mdy/S&P/Fitch
4332	3130AMQ62	FHLB 0.625 03/14/2025 (2.53YrNC0.46Mo-Dq-Fixed)	06/14/2021	5,000,000.00	5,000,000.00	4,620,350.00	0.625	2.46	925	1.66%	Aaa/AA+/NR
4329	3135G04Z3	FNMA 0.500 06/17/2025 (2.79Yr-Fixed)	05/14/2021	5,000,000.00	4,982,345.49	4,596,250.00	0.628	2.73	1,020	1.65%	Aaa/AA+/AAA
4345	3130AQ5S8	FHLB 1.250 06/30/2025 (2.83YrNC0.99Mo-Dq-Fixed)	12/30/2021	4,650,000.00	4,650,000.00	4,332,777.00	1.250	2.72	1,033	1.54%	Aaa/AA+/NR
4327	3130AMDL3	FHLB 0.800 07/25/2025 (2.90YrNC2.83Mo-Dq-Fixed)	05/25/2021	5,000,000.00	5,000,000.00	4,589,850.00	0.800	2.81	1,058	1.66%	Aaa/AA+/NR
4360	3130AQT94	FHLB 1.600 08/28/2025 (2.99YrNC5.95Mo-1x-Fixed)	03/04/2022	4,575,000.00	4,546,512.96	4,290,618.00	1.816	2.88	1,092	1.51%	Aaa/AA+/NR
4331	3130AMQ54	FHLB 0.700 09/16/2025 (3.04YrNC0.53Mo-Da-Fixed)	06/16/2021	5,000,000.00	5,000,000.00	4,556,100.00	0.700	2.95	1,111	1.66%	Aaa/AA+/NR
4318	3135GA2Z3	FNMA 0.560 11/17/2025 (3.21YrNC2.56Mo-Da-Fixed)	01/11/2021	3,000,000.00	3,002,184.88	2,712,630.00	0.500	3.12	1,173	1.00%	Aaa/AA+/AAA
4320	3130AKN36	FHLB 0.525 01/15/2026 (3.37YrNC1.48Mo-Dq-Fixed)	01/15/2021	5,000,000.00	4,996,627.78	4,487,550.00	0.545	3.28	1,232	1.66%	Aaa/AA+/NR
4321	3130AKN85	FHLB 0.550 01/20/2026 (3.39YrNC1.64Mo-Dq-Fixed)	01/20/2021	5,000,000.00	4,998,306.94	4,489,750.00	0.560	3.30	1,237	1.66%	Aaa/AA+/NR
4322	3130AKUS3	FHLB 0.500 01/28/2026 (3.41YrNC1.91Mo-Dq-Fixed)	01/28/2021	5,000,000.00	5,000,000.00	4,478,850.00	0.500	3.32	1,245	1.66%	Aaa/AA+/NR
4333	3130ALEY6	FHLB 0.800 03/04/2026 (3.50YrNC0.13Mo-Dq-Fixed)	06/10/2021	5,000,000.00	5,000,000.00	4,514,800.00	0.800	3.38	1,280	1.66%	Aaa/AA+/NR
4328	3130AMJN3	FHLB 1.030 05/26/2026 (3.73YrNC2.86Mo-Dq-Fixed)	05/26/2021	5,000,000.00	5,000,000.00	4,533,000.00	1.030	3.59	1,363	1.66%	Aaa/AA+/NR
4335	3130AMFS6	FHLB 0.750 06/12/2026 (3.78Yr-Fixed)	06/17/2021	5,000,000.00	4,977,253.48	4,522,050.00	0.873	3.66	1,380	1.65%	Aaa/AA+/NR
4347	3130AQ7E7	FHLB 1.500 06/30/2026 (3.83YrNC0.99Mo-Dq-Fixed)	12/30/2021	5,000,000.00	5,001,702.47	4,595,650.00	1.339	3.57	1,398	1.66%	Aaa/AA+/NR
4356	3130AQS79	FHLB 1.375 08/07/2026 (3.93YrNC23.23Mo-1x-Step)	02/07/2022	5,000,000.00	5,000,000.00	4,635,350.00	1.375	3.67	1,436	1.66%	Aaa/AA+/NR
		U.S. Agencies Total		137,225,000.00	137,231,705.25	129,021,485.00				45.53%	
4313	037833DE7	AAPL 2.400 01/13/2023 (0.37YrNC3.42Mo-Cc-Fixed)	04/29/2020	5,000,000.00	5,029,517.04	4,987,050.00	0.720	0.36	134	1.67%	Aaa/AA+/NR
4306	90331HNV1	USB 3.400 07/24/2023 (0.89YrNC9.72Mo-Cc-Fixed)	02/21/2020	2,000,000.00	2,029,292.67	1,995,160.00	1.671	0.84	326	0.67%	A1/AA-/A1
4300	254687CR5	DIS 4.000 10/01/2023 (1.08Yr-Fixed)	12/16/2019	2,875,000.00	2,932,500.00	2,886,557.50	2.070	1.04	395	0.97%	A2/BBB+/A-
4355	67066GAL8	NVDA 0.584 06/14/2024 (1.79YrNC9.43Mo-Cc-Fixed)	01/24/2022	5,000,000.00	4,941,569.24	4,739,850.00	1.250	1.75	652	1.64%	A2/A/
4325	91159HHX1	USB 2.400 07/30/2024 (1.91YrNC21.91Mo-Cc-Fixed)	04/30/2021	3,809,000.00	3,940,444.36	3,716,860.29	0.528	1.83	698	1.31%	A2/A+/A+
4343	14913R2P1	CAT 0.600 09/13/2024 (2.03Yr-Fixed)	12/02/2021	5,000,000.00	4,961,937.46	4,697,100.00	0.980	1.98	743	1.65%	A2/A/A
4371	459200KS9	IBM 4.000 07/27/2025 (2.90Yr-Fixed)	08/11/2022	6,000,000.00	6,030,909.01	5,989,440.00	3.810	2.71	1,060	2.00%	A3/A-/
		Corporate MTN Total		29,684,000.00	29,866,169.78	29,012,017.79				9.91%	
		Holdings Total		278,909,000.00	279,091,529.11	264,824,582.79				92.59%	

Accounting ID	Description	Activity Date	Transaction Type	Transaction Amount
001	Orange County Pool	08/11/2022	Withdrawal	(10,000,000.00)
001	Orange County Pool	08/01/2022	Admin Fee	(496.27)
001	Orange County Pool	08/29/2022	Interest Received	5,749.03
	Activity Total			(9,994,747.24)
003	California Asset Management Program	08/25/2022	Deposit	1,000,000.00
	Activity Total			1,000,000.00

Accounting ID	Transaction Type	Cusip	Description	Price	Settlement Date	Posted Date	Par Value	Principal	Accrued Interest	Total
4274	Maturity	459200HG9	IBM 1.875 08/01/2022	100.00000	08/01/2022	08/01/2022	3,000,000.00	3,000,000.00	0.00	3,000,000.00
4312	Sell	45818WCT1	IADB 1.600 01/30/2023	99.18400	08/11/2022	08/11/2022	6,000,000.00	5,951,040.00	2,933.33	5,953,973.33
			Activity Total				9,000,000.00	8,951,040.00	2,933.33	8,953,973.33

Accounting ID	Transaction Type	Cusip	Description	Price	Settlement Date	Posted Date	Par Value	Principal	Accrued Interest	Total
4371	Buy	459200KS9	IBM 4.000 07/27/2025	100.52500	08/11/2022		6,000,000.00	6,031,500.00	9,333.33	6,040,833.33
			Activity Total				6,000,000.00	6,031,500.00	9,333.33	6,040,833.33



Total Interest Received Activity Report
Huntington Beach
Portfolio: CITY
Reporting Date: 08/31/2022

Total Interest Received

Accounting ID	Transaction Type	Cusip	Description	Date Posted	Cash Interest Received	Purchased Interest Adjustment	Net Interest
4325	Interest Income	91159HHX1	USB 2.400 07/30/2024	08/01/2022	\$45,708.00		\$45,708.00
4330	Interest Income	91282CAB7	T 0.250 07/31/2025	08/01/2022	\$6,250.00		\$6,250.00
4274	Interest Income	459200HG9	IBM 1.875 08/01/2022	08/01/2022	\$28,125.00		\$28,125.00
4341	Interest Income	91282CCP4	T 0.625 07/31/2026	08/01/2022	\$15,625.00		\$15,625.00
4352	Interest Income	912828S92	T 1.250 07/31/2023	08/01/2022	\$31,250.00		\$31,250.00
4353	Interest Income	912828Y87	T 1.750 07/31/2024	08/01/2022	\$43,750.00		\$43,750.00
4357	Interest Income	91282CCN9	T 0.125 07/31/2023	08/01/2022	\$3,125.00	\$34.53	\$3,090.47
4358	Interest Income	912828Y87	T 1.750 07/31/2024	08/01/2022	\$35,000.00	\$2,127.07	\$32,872.93
001	Admin Fee	001-OCIP	Orange County Pool	08/01/2022	(\$496.27)		(\$496.27)
4312	Interest Income	45818WCT1	IADB 1.600 01/30/2023	08/01/2022	\$48,000.00		\$48,000.00
4356	Interest Income	3130AQS79	FHLB 1.375 08/07/2026	08/08/2022	\$34,375.00		\$34,375.00
4312	Interest Income	45818WCT1	IADB 1.600 01/30/2023	08/11/2022	\$2,933.33		\$2,933.33
4361	Interest Income	912828D56	T 2.375 08/15/2024	08/15/2022	\$59,375.00	\$11,481.35	\$47,893.65
4291	Interest Income	45818WBY1	IADB 2.960 08/16/2023	08/16/2022	\$74,000.00		\$74,000.00
4324	Interest Income	45906M2L4	IBRD 0.650 02/24/2026	08/24/2022	\$16,250.00		\$16,250.00
4323	Interest Income	459056HV2	IBRD 1.500 08/28/2024	08/29/2022	\$37,500.00		\$37,500.00
4344	Interest Income	3130AQ3C5	FHLB 1.000 08/28/2024	08/29/2022	\$20,000.00		\$20,000.00
4360	Interest Income	3130AQT94	FHLB 1.600 08/28/2025	08/29/2022	\$36,600.00	\$1,220.00	\$35,380.00
001	Interest Received	001-OCIP	Orange County Pool	08/29/2022	\$5,749.03		\$5,749.03
4339	Interest Income	91282CCW9	T 0.750 08/31/2026	08/31/2022	\$3,750.00		\$3,750.00
4340	Interest Income	91282CAJ0	T 0.250 08/31/2025	08/31/2022	\$6,250.00		\$6,250.00
4342	Interest Income	91282CCW9	T 0.750 08/31/2026	08/31/2022	\$18,750.00		\$18,750.00
4351	Interest Income	9128284Z0	T 2.750 08/31/2025	08/31/2022	\$68,750.00		\$68,750.00
4354	Interest Income	9128282D1	T 1.375 08/31/2023	08/31/2022	\$34,375.00		\$34,375.00
4299	Interest Income	912828P79	T 1.500 02/28/2023	08/31/2022	\$22,500.00		\$22,500.00
			Activity Total		\$697,494.09	\$14,862.95	\$682,631.14



State of California Pooled Money Investment Account Market Valuation 8/31/2022

Description	Carrying Cost Plus Accrued Interest Purch.	Fair Value	Accrued Interest
United States Treasury:			
Bills	\$ 50,959,355,621.66	\$ 50,974,222,500.00	NA
Notes	\$ 104,276,905,095.93	\$ 101,503,463,000.00	\$ 204,742,620.50
Federal Agency:			
SBA	\$ 339,716,586.08	\$ 340,078,930.38	\$ 273,153.10
MBS-REMICs	\$ 4,016,572.17	\$ 4,041,914.86	\$ 18,102.58
Debentures	\$ 8,941,905,096.37	\$ 8,752,298,750.00	\$ 17,870,500.95
Debentures FR	\$ -	\$ -	\$ -
Debentures CL	\$ 2,550,000,000.00	\$ 2,511,845,000.00	\$ 14,005,459.00
Discount Notes	\$ 30,130,920,319.35	\$ 30,144,393,000.00	NA
Supranational Debentures	\$ 2,281,987,475.83	\$ 2,200,894,100.00	\$ 7,424,528.90
Supranational Debentures FR	\$ -	\$ -	\$ -
CDs and YCDs FR	\$ -	\$ -	\$ -
Bank Notes	\$ 100,000,000.00	\$ 99,745,085.56	\$ 525,000.00
CDs and YCDs	\$ 13,510,000,000.00	\$ 13,486,320,640.14	\$ 58,292,522.21
Commercial Paper	\$ 10,096,386,048.57	\$ 10,124,743,430.62	NA
Corporate:			
Bonds FR	\$ -	\$ -	\$ -
Bonds	\$ 542,757,382.10	\$ 518,895,100.00	\$ 2,889,619.48
Repurchase Agreements	\$ -	\$ -	\$ -
Reverse Repurchase	\$ -	\$ -	\$ -
Time Deposits	\$ 4,714,000,000.00	\$ 4,714,000,000.00	NA
PMIA & GF Loans	\$ 841,492,000.00	\$ 841,492,000.00	NA
TOTAL	\$ 229,289,442,198.06	\$ 226,216,433,451.56	\$ 306,041,506.72

Fair Value Including Accrued Interest \$ 226,522,474,958.28

Repurchase Agreements, Time Deposits, PMIA & General Fund loans, and Reverse Repurchase agreements are carried at portfolio book value (carrying cost).



**Statement of Cash Receipts and Disbursements and
Summary of Cash by Fund**

**Finance Department
August 2022**

<u>Cash Receipts and Disbursements</u>	<u>July 2022</u>	<u>August 2022</u>
Receipts		
General Fund		
Property Tax	\$ 994,921	\$ 138,981
Local Sales Tax	4,699,739	4,208,390
Public Safety Sales Tax	238,004	300,569
Transient Occupancy Tax (TOT)	1,967,294	2,126,743
Utility Users Tax (UUT)	1,624,043	1,835,214
Other Revenue	6,889,932	8,639,102
Total General Fund Revenue	16,413,933	17,249,000
Total All Other Funds Revenue	14,061,533	12,344,326
Total Receipts	\$ 30,475,466	\$ 29,593,326
Disbursements		
General Fund		
Personnel Services	(20,909,490)	(12,449,357)
Operating Expenses	(4,875,847)	(3,726,828)
Capital Expenditures	-	-
Non-Operating Expenses	(1,753,071)	(797,912)
Total General Fund Disbursements	(27,538,409)	(16,974,097)
Total All Other Funds Disbursements	(29,889,149)	(16,302,285)
Total Disbursements	(57,427,558)	(33,276,382)
Net Change in Cash Flow	\$ (26,952,092)	\$ (3,683,057)
Summary of Cash by Fund		
	July 2022	August 2022
General Fund	\$ 89,029,011	\$ 89,303,913
General Fund Other	3,676,484	3,484,389
Capital Projects Funds	32,063,377	31,216,780
Debt Service Funds	23,913,610	23,043,679
Enterprise Funds	77,771,976	79,682,175
Trust and Agency Funds	3,158,845	229,245
Internal Service Funds	26,849,374	26,038,651
Special Revenue Funds	61,920,811	61,701,598
General Ledger Cash Balances	* \$ 318,383,486	\$ 314,700,430

Total cash will differ from investment portfolio total due to outstanding checks and/or other timing differences.

Note: Above information was obtained from the City's accounting system records. The above information includes receipts from maturing investments and payments for purchased investments in the city investment portfolio. This statement is prepared in compliance with the City's Charter.



Portfolio Summary
Huntington Beach
Portfolio: CITY
Reporting Date: (FY2023)
07/01/2022 - 07/31/2022
Full Accrual Basis

Par Value

Total Par Value	\$317,240,567.64
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Book Value

Portfolio Book Value	\$317,420,530.91
Accrued Interest Paid at Purchase	\$29,076.35
Total Book Value	\$317,449,607.26

Market Value

Portfolio Market Value	\$318,257,842.42
Accrued Interest Paid at Purchase	\$29,076.35
Accrued Interest Earned	\$803,455.98
Total Market Value	\$319,090,374.75

Period Earnings Summary (31 Days)

Net Period Earnings	\$362,964.68
Last FY Period Net Earnings	\$235,824.00
Avg Daily Book Balance	\$301,046,079.26
Net Effective Annual Return	1.429%

Fiscal YTD Summary (92 Days)

Net Period Earnings	\$951,576.20
Last FY Period Net Earnings	\$783,380.74
Avg Daily Book Balance	\$310,785,459.50
Net Effective Annual Return	1.220%

Period Transactions

Redemptions	1
Purchases	2
Total Activity	3

Fiscal YTD Transactions

Redemptions	5
Purchases	3
Total Activity	8

Benchmark: 12-month moving average interpolated 1.5-year Treasury yield: 1.28%

Certification

I certify that this report and the corresponding pages attached accurately reflect all portfolio combined investments and is in conformity with all California state statutes and the Huntington Beach investment policy filed on Feb 1, 2022. The investment program herein shown provides sufficient cash flow liquidity to meet the next six month's obligations. Market values are provided by US Bank via Interactive Data Corp (IDC).

AB _____ City Treasurer _____ 07/31/2022
 Alisa Backstrom Title Date

Portfolio Investments

	Par Value	Book Value	Book Value % of Port	Market Value	Book Yield Contribution	Days to Maturity
Local Govt Inv Pools (LGIP)	\$31,331,567.64	\$31,331,567.64	9.87%	\$31,331,567.64	0.100%	1
Commerical Paper	\$5,000,000.00	\$4,987,750.00	1.57%	\$4,964,027.78	0.022%	63
U.S. Treasuries	\$78,000,000.00	\$77,909,105.27	24.54%	\$77,883,848.35	0.336%	824
Supranational	\$29,000,000.00	\$29,095,689.77	9.17%	\$29,323,720.00	0.102%	860
U.S. Agencies	\$139,225,000.00	\$139,250,326.41	43.87%	\$139,449,901.25	0.597%	918
Corporate MTN	\$34,684,000.00	\$34,846,091.82	10.98%	\$35,304,777.40	0.220%	721
Total	\$317,240,567.64	\$317,420,530.91	100.00%	\$318,257,842.42	1.377%	764



Cash/Money Market/LGIP Activity Report
Huntington Beach
Portfolio: CITY
Reporting Date: 07/31/2022

Cash/Money Market Account Activity

Accounting ID	Description	Activity Date	Transaction Type	Transaction Amount
001	Orange County Pool	07/01/2022	Admin Fee	(\$174.53)
001	Orange County Pool	07/27/2022	Interest Received	\$4,766.71
	Activity Total			\$4,592.18
982	LAIF	07/15/2022	Interest Received	\$29,727.19
982	LAIF	07/07/2022	Deposit	\$8,000,000.00
982	LAIF	07/21/2022	Withdrawal	(\$5,000,000.00)
982	LAIF	07/22/2022	Withdrawal	(\$5,000,000.00)
982	LAIF	07/29/2022	Withdrawal	(\$3,000,000.00)
	Activity Total			(\$4,970,272.81)



Redemption Activity Report
Huntington Beach
Portfolio: CITY
Reporting Date: 07/31/2022

Redemption Transactions

Accounting ID	Transaction Type	Cusip	Description	Price	Settlement Date	Posted Date	Par Value	Principal	Accrued Interest	Total
4296	Maturity	3133EKTG1	FFCB 1.750 07/01/2022	100.00000	07/01/2022	07/01/2022	\$5,000,000.00	\$5,000,000.00	\$0.00	\$5,000,000.00
4369	Maturity	313385ZR0	FHLBDN 0.000 07/22/2022	100.00000	07/22/2022	07/22/2022	\$5,000,000.00	\$5,000,000.00	\$0.00	\$5,000,000.00
			Activity Total				\$10,000,000.00	\$10,000,000.00	\$0.00	\$10,000,000.00



Purchase Activity Report
Huntington Beach
Portfolio: CITY
Reporting Date: 07/31/2022

Purchase Transactions

Accounting ID	Transaction Type	Cusip	Description	Price	Settlement Date	Par Value	Principal	Accrued Interest	Total
			Activity Total			0.00	\$0.00	\$0.00	\$0.00



Total Interest Received Activity Report
Huntington Beach
Portfolio: CITY
Reporting Date: 07/31/2022

Total Interest Received

Accounting ID	Transaction Type	Cusip	Description	Date Posted	Cash Interest Received	Purchased Interest Adjustment	Net Interest
001	Admin Fee	001-OCIP	Orange County Pool	07/01/2022	(\$174.53)		(\$174.53)
4296	Interest Income	3133EKTG1	FFCB 1.750 07/01/2022	07/01/2022	\$43,750.00		\$43,750.00
4313	Interest Income	037833DE7	AAPL 2.400 01/13/2023	07/13/2022	\$60,000.00		\$60,000.00
4320	Interest Income	3130AKN36	FHLB 0.525 01/15/2026	07/15/2022	\$13,125.00		\$13,125.00
982	Interest Received	982-LAIF	LAIF	07/15/2022	\$29,727.19		\$29,727.19
4321	Interest Income	3130AKN85	FHLB 0.550 01/20/2026	07/20/2022	\$13,750.00		\$13,750.00
4290	Interest Income	45818WBX3	IADB 2.870 07/20/2023	07/20/2022	\$57,400.00		\$57,400.00
4306	Interest Income	90331HNV1	USB 3.400 07/24/2023	07/25/2022	\$34,000.00		\$34,000.00
001	Interest Received	001-OCIP	Orange County Pool	07/27/2022	\$4,766.71		\$4,766.71
4322	Interest Income	3130AKUS3	FHLB 0.500 01/28/2026	07/28/2022	\$12,500.00		\$12,500.00
4338	Interest Income	459058JE4	IBRD 0.375 07/28/2025	07/28/2022	\$9,375.00		\$9,375.00
			Activity Total		\$278,219.37	\$0.00	\$278,219.37

Reporting Period:
07/31/2022

Cash By Structure Report
City of Huntington Beach

Portfolio: CITY

Accounting ID	Pool Description	Type	Par Value	Book Value	Market Value	Rate	% of Portfolio	Composite Rating
	Cash/Money Market Total		\$0.00	\$0.00	\$0.00		0.00%	
001	Orange County Pool	LGIP	\$10,611,509.82	\$10,611,509.82	\$10,611,509.82	0.85	3.39%	-
982	LAIF	LGIP	\$20,720,057.77	\$20,720,057.77	\$20,720,057.77	1.09	6.61%	-
	LGIP Total		\$31,331,567.59	\$31,331,567.59	\$31,331,567.59		10.00%	
	Pass/Bank Book Total		\$0.00	\$0.00	\$0.00		0.00%	

Accounting ID	Cusip	Security Description	Purchase Date	Par Value	Book Value	Market Value	Book Yield	Effective Duration	Days to Maturity	(%) of Portfolio	Mdy/S&P/Fitch
4363	62479MK36	MUFGBK 0.000 10/03/2022 (0.17Yr-Disco)	04/01/2022	5,000,000.00	4,987,750.00	4,975,700.00	1.410	0.18	63	1.59%	P-1/A-1/F1
Commercial Paper Total				5,000,000.00	4,987,750.00	4,975,700.00				1.59%	
4299	912828P79	T 1.500 02/28/2023 (0.58Yr-Fixed)	12/05/2019	3,000,000.00	2,998,743.78	2,975,520.00	1.574	0.57	211	0.96%	Aaa/AA+/AAA
4352	912828S92	T 1.250 07/31/2023 (1.00Yr-Fixed)	01/14/2022	5,000,000.00	5,026,766.61	4,916,200.00	0.711	0.98	364	1.60%	Aaa/AA+/AAA
4357	91282CCN9	T 0.125 07/31/2023 (1.00Yr-Fixed)	02/02/2022	5,000,000.00	4,957,134.65	4,860,150.00	0.991	0.98	364	1.58%	Aaa/AA+/AAA
4354	912828D1	T 1.375 08/31/2023 (1.08Yr-Fixed)	01/21/2022	5,000,000.00	5,025,234.24	4,915,800.00	0.903	1.06	395	1.60%	Aaa/AA+/AAA
4364	9128286Z8	T 1.750 06/30/2024 (1.91Yr-Fixed)	05/02/2022	7,000,000.00	6,873,215.56	6,852,650.00	2.730	1.86	699	2.19%	Aaa/AA+/AAA
4370	912828XX3	T 2.000 06/30/2024 (1.91Yr-Fixed)	05/27/2022	5,000,000.00	4,957,169.12	4,916,800.00	2.462	1.86	699	1.58%	Aaa/AA+/AAA
4353	912828Y87	T 1.750 07/31/2024 (2.00Yr-Fixed)	01/14/2022	5,000,000.00	5,071,114.10	4,889,850.00	1.028	1.95	730	1.62%	Aaa/AA+/AAA
4358	912828Y87	T 1.750 07/31/2024 (2.00Yr-Fixed)	02/11/2022	4,000,000.00	4,012,088.35	3,911,880.00	1.595	1.95	730	1.28%	Aaa/AA+/AAA
4361	912828D56	T 2.375 08/15/2024 (2.04Yr-Fixed)	03/22/2022	5,000,000.00	5,013,273.23	4,946,900.00	2.240	1.96	745	1.60%	Aaa/AA+/AAA
4298	912828YH7	T 1.500 09/30/2024 (2.17Yr-Fixed)	12/05/2019	5,000,000.00	4,990,118.11	4,854,300.00	1.595	2.10	791	1.59%	Aaa/AA+/AAA
4350	912828YM6	T 1.500 10/31/2024 (2.25Yr-Fixed)	12/31/2021	3,000,000.00	3,038,526.78	2,910,810.00	0.920	2.18	822	0.97%	Aaa/AA+/AAA
4330	91282CAB7	T 0.250 07/31/2025 (3.00Yr-Fixed)	05/19/2021	5,000,000.00	4,946,035.20	4,629,900.00	0.615	2.95	1,095	1.58%	Aaa/AA+/AAA
4340	91282CAJ0	T 0.250 08/31/2025 (3.08Yr-Fixed)	09/27/2021	5,000,000.00	4,926,385.98	4,620,100.00	0.735	3.03	1,126	1.57%	Aaa/AA+/AAA
4351	9128284Z0	T 2.750 08/31/2025 (3.08Yr-Fixed)	12/31/2021	5,000,000.00	5,247,905.00	4,987,100.00	1.103	2.90	1,126	1.67%	Aaa/AA+/AAA
4341	91282CCP4	T 0.625 07/31/2026 (4.00Yr-Fixed)	09/30/2021	5,000,000.00	4,936,628.22	4,598,050.00	0.950	3.89	1,460	1.57%	Aaa/AA+/AAA
4339	91282CCW9	T 0.750 08/31/2026 (4.08Yr-Fixed)	09/23/2021	1,000,000.00	994,418.05	923,160.00	0.890	3.95	1,491	0.32%	Aaa/AA+/AAA
4342	91282CCW9	T 0.750 08/31/2026 (4.08Yr-Fixed)	11/23/2021	5,000,000.00	4,894,348.27	4,615,800.00	1.285	3.95	1,491	1.56%	Aaa/AA+/AAA
U.S. Treasuries Total				78,000,000.00	77,909,105.27	75,324,970.00				24.86%	
4312	45818WCT1	IADB 1.600 01/30/2023 (0.50Yr-Fixed)	04/29/2020	6,000,000.00	6,031,049.55	5,961,900.00	0.550	0.49	182	1.92%	Aaa/AAA/AAA
4290	45818WBX3	IADB 2.870 07/20/2023 (0.97Yr-Fixed)	03/28/2019	4,000,000.00	4,022,019.38	3,994,080.00	2.270	0.95	353	1.28%	Aaa/AAA/AAA
4291	45818WBY1	IADB 2.960 08/16/2023 (1.04Yr-Fixed)	03/28/2019	5,000,000.00	5,033,971.01	4,996,400.00	2.271	1.01	380	1.61%	Aaa/AAA/AAA
4323	459056HV2	IBRD 1.500 08/28/2024 (2.08Yr-Fixed)	04/23/2021	5,000,000.00	5,110,593.20	4,848,100.00	0.425	2.01	758	1.63%	Aaa/AAA/AAA
4338	459058JE4	IBRD 0.375 07/28/2025 (2.99Yr-Fixed)	07/30/2021	5,000,000.00	4,969,292.77	4,636,100.00	0.583	2.93	1,092	1.59%	Aaa/AAA/AAA
4319	459058JL8	IBRD 0.500 10/28/2025 (3.24Yr-Fixed)	01/12/2021	5,000,000.00	4,998,140.64	4,621,250.00	0.512	3.17	1,184	1.59%	Aaa/AAA/AAA
4324	459062ML4	IBRD 0.650 02/24/2026 (3.57YrNC0.79Mo-Dq-Fixed)	04/30/2021	5,000,000.00	4,961,672.78	4,636,200.00	0.870	3.47	1,303	1.58%	Aaa/AAA/AAA
Supranational Total				35,000,000.00	35,126,739.32	33,694,030.00				11.21%	
4367	313380GJ0	FHLB 2.000 09/09/2022 (0.11Yr-Fixed)	05/09/2022	3,000,000.00	3,002,565.00	2,998,650.00	1.183	0.11	39	0.96%	Aaa/AA+/NR
4285	3130AFWX1	FHLB 2.550 05/30/2023 (0.83Yr-Fixed)	02/26/2019	5,000,000.00	5,000,000.00	4,977,800.00	2.550	0.81	302	1.60%	Aaa/AA+/NR
4281	313383QR5	FHLB 3.250 06/09/2023 (0.85Yr-Fixed)	12/20/2018	5,000,000.00	5,020,290.86	5,011,050.00	2.743	0.84	312	1.60%	Aaa/AA+/NR
4368	313383MD0	FHLB 2.625 06/09/2023 (0.85Yr-Fixed)	05/09/2022	7,000,000.00	7,024,876.92	6,979,490.00	2.201	0.84	312	2.24%	Aaa/AA+/NR
4287	3137EAEN5	FHLMC 2.750 06/19/2023 (0.88Yr-Fixed)	03/08/2019	3,000,000.00	3,007,490.85	2,990,610.00	2.450	0.86	322	0.96%	Aaa/AA+/AAA
4288	3137EAEN5	FHLMC 2.750 06/19/2023 (0.88Yr-Fixed)	03/14/2019	3,000,000.00	3,007,824.66	2,990,610.00	2.437	0.86	322	0.96%	Aaa/AA+/AAA
4289	3135G0U43	FNMA 2.875 09/12/2023 (1.11Yr-Fixed)	03/15/2019	5,000,000.00	5,021,475.94	4,996,450.00	2.465	1.08	407	1.60%	Aaa/AA+/AAA
4292	3133ECHX5	FFCB 2.260 03/13/2024 (1.62Yr-Fixed)	05/23/2019	5,000,000.00	5,001,816.65	4,941,000.00	2.236	1.56	590	1.60%	Aaa/AA+/AAA
4348	3130AQD42	FHLB 0.920 06/28/2024 (1.91YrNC1.94Mo-Dq-Fixed)	12/28/2021	5,000,000.00	5,000,000.00	4,814,600.00	0.920	1.86	697	1.60%	Aaa/AA+/NR
4344	3130AQ3C5	FHLB 1.000 08/28/2024 (2.08YrNC0.92Mo-Dq-Fixed)	12/02/2021	4,000,000.00	4,000,000.00	3,856,920.00	1.000	2.00	758	1.28%	Aaa/AA+/NR
4336	3130AMXJ6	FHLB 0.500 09/30/2024 (2.17YrNC2.00Mo-Dq-Fixed)	06/30/2021	5,000,000.00	5,000,000.00	4,749,850.00	0.500	2.12	791	1.60%	Aaa/AA+/NR
4346	3130AQD59	FHLB 1.000 09/30/2024 (2.17YrNC2.00Mo-Dq-Fixed)	12/30/2021	5,000,000.00	5,000,000.00	4,818,400.00	1.000	2.08	791	1.60%	Aaa/AA+/NR
4349	3130AQD59	FHLB 1.000 09/30/2024 (2.17YrNC2.00Mo-Dq-Fixed)	12/30/2021	5,000,000.00	5,000,000.00	4,818,400.00	1.000	2.08	791	1.60%	Aaa/AA+/NR
4334	3130AMW65	FHLB 0.500 12/30/2024 (2.41YrNC2.00Mo-Dq-Fixed)	06/30/2021	5,000,000.00	5,000,000.00	4,693,800.00	0.500	2.37	882	1.60%	Aaa/AA+/NR
4332	3130AMQ62	FHLB 0.625 03/14/2025 (2.62YrNC1.48Mo-Dq-Fixed)	06/14/2021	5,000,000.00	5,000,000.00	4,685,800.00	0.625	2.55	956	1.60%	Aaa/AA+/NR

Reporting Period:
07/31/2022

Portfolio By Structure Report
City of Huntington Beach

Portfolio: CITY

Accounting ID	Cusip	Security Description	Purchase Date	Par Value	Book Value	Market Value	Book Yield	Effective Duration	Days to Maturity	(%) of Portfolio	Mdy/S&P/Fitch
4329	3135G04Z3	FNMA 0.500 06/17/2025 (2.88Yr-Fixed)	05/14/2021	5,000,000.00	4,981,819.01	4,674,650.00	0.628	2.82	1,051	1.59%	Aaa/AA+/AAA
4345	3130AQ5S8	FHLB 1.250 06/30/2025 (2.91YrNC2.00Mo-Dq-Fixed)	12/30/2021	4,650,000.00	4,650,000.00	4,461,117.00	1.250	2.71	1,064	1.48%	Aaa/AA+/NR
4327	3130AMDL3	FHLB 0.800 07/25/2025 (2.98YrNC0.82Mo-Dq-Fixed)	05/25/2021	5,000,000.00	5,000,000.00	4,707,100.00	0.800	2.88	1,089	1.60%	Aaa/AA+/NR
4360	3130AQT94	FHLB 1.600 08/28/2025 (3.07YrNC6.97Mo-1x-Fixed)	03/04/2022	4,575,000.00	4,545,719.45	4,413,411.00	1.816	2.94	1,123	1.45%	Aaa/AA+/NR
4331	3130AMQ54	FHLB 0.700 09/16/2025 (3.13YrNC1.54Mo-Da-Fixed)	06/16/2021	5,000,000.00	5,000,000.00	4,677,350.00	0.700	3.04	1,142	1.60%	Aaa/AA+/NR
4318	3135GA2Z3	FNMA 0.560 11/17/2025 (3.30YrNC3.58Mo-Da-Fixed)	01/11/2021	3,000,000.00	3,002,241.58	2,784,960.00	0.500	3.22	1,204	0.96%	Aaa/AA+/AAA
4320	3130AKN36	FHLB 0.525 01/15/2026 (3.46YrNC2.50Mo-Dq-Fixed)	01/15/2021	5,000,000.00	4,996,544.44	4,646,400.00	0.545	3.37	1,263	1.59%	Aaa/AA+/NR
4321	3130AKN85	FHLB 0.550 01/20/2026 (3.47YrNC2.66Mo-Dq-Fixed)	01/20/2021	5,000,000.00	4,998,265.28	4,610,100.00	0.560	3.39	1,268	1.59%	Aaa/AA+/NR
4322	3130AKUS3	FHLB 0.500 01/28/2026 (3.49YrNC2.92Mo-Dq-Fixed)	01/28/2021	5,000,000.00	5,000,000.00	4,607,300.00	0.500	3.41	1,276	1.60%	Aaa/AA+/NR
4333	3130ALEY6	FHLB 0.800 03/04/2026 (3.59YrNC1.15Mo-Dq-Fixed)	06/10/2021	5,000,000.00	5,000,000.00	4,622,450.00	0.800	3.44	1,311	1.60%	Aaa/AA+/NR
4328	3130AMJN3	FHLB 1.030 05/26/2026 (3.82YrNC0.85Mo-Dq-Fixed)	05/26/2021	5,000,000.00	5,000,000.00	4,697,900.00	1.030	3.44	1,394	1.60%	Aaa/AA+/NR
4335	3130AMFS6	FHLB 0.750 06/12/2026 (3.86Yr-Fixed)	06/17/2021	5,000,000.00	4,976,752.09	4,620,750.00	0.873	3.75	1,411	1.59%	Aaa/AA+/NR
4347	3130AQ7E7	FHLB 1.500 06/30/2026 (3.91YrNC2.00Mo-Dq-Fixed)	12/30/2021	5,000,000.00	5,001,739.51	4,691,300.00	1.339	3.58	1,429	1.60%	Aaa/AA+/NR
4356	3130AQ579	FHLB 1.375 08/07/2026 (4.02YrNC24.25Mo-1x-Step)	02/07/2022	5,000,000.00	5,000,000.00	4,803,150.00	1.375	3.16	1,467	1.60%	Aaa/AA+/NR
		U.S. Agencies Total		137,225,000.00	137,239,422.25	131,341,368.00				43.78%	
4274	459200HG9	IBM 1.875 08/01/2022 (0.00Yr-Fixed)	09/28/2018	3,000,000.00	3,000,000.00	3,000,000.00	1.875	0.00	0	0.96%	A3/A-/NR
4313	037833DE7	AAPL 2.400 01/13/2023 (0.45YrNC4.44Mo-Cc-Fixed)	04/29/2020	5,000,000.00	5,036,225.46	4,993,150.00	0.720	0.45	165	1.61%	Aaa/AA+/NR
4306	90331HNV1	USB 3.400 07/24/2023 (0.98YrNC10.74Mo-Cc-Fixed)	02/21/2020	2,000,000.00	2,032,013.35	2,003,460.00	1.671	0.92	357	0.65%	A1/AA-/A1
4300	254687CR5	DIS 4.000 10/01/2023 (1.17Yr-Fixed)	12/16/2019	2,875,000.00	2,936,923.08	2,897,223.75	2.070	1.12	426	0.94%	A2/BBB+/A-
4355	67066GAL8	NVDA 0.584 06/14/2024 (1.87YrNC10.45Mo-Cc-Fixed)	01/24/2022	5,000,000.00	4,938,843.08	4,767,250.00	1.250	1.84	683	1.58%	A2/A/
4325	91159HHX1	USB 2.400 07/30/2024 (2.00YrNC22.93Mo-Cc-Fixed)	04/30/2021	3,809,000.00	3,946,167.62	3,748,398.81	0.528	1.92	729	1.26%	A2/A+/A+
4343	14913R2P1	CAT 0.600 09/13/2024 (2.12Yr-Fixed)	12/02/2021	5,000,000.00	4,960,377.52	4,735,450.00	0.980	2.07	774	1.58%	A2/A/A
		Corporate MTN Total		26,684,000.00	26,850,550.12	26,144,932.56				8.57%	
		Holdings Total		281,909,000.00	282,113,566.96	271,481,000.56				90.00%	



State of California

Pooled Money Investment Account

Market Valuation

7/31/2022

Description	Carrying Cost Plus Accrued Interest Purch.	Fair Value	Accrued Interest
United States Treasury:			
Bills	\$ 52,098,128,291.11	\$ 52,057,747,000.00	NA
Notes	\$ 104,818,985,610.97	\$ 102,520,395,000.00	\$ 273,587,614.00
Federal Agency:			
SBA	\$ 300,318,315.91	\$ 300,555,022.11	\$ 189,527.40
MBS-REMICs	\$ 4,432,359.73	\$ 4,497,025.55	\$ 20,034.96
Debentures	\$ 8,895,418,676.26	\$ 8,738,846,550.00	\$ 14,157,686.50
Debentures FR	\$ -	\$ -	\$ -
Debentures CL	\$ 2,450,000,000.00	\$ 2,439,724,500.00	\$ 9,836,029.50
Discount Notes	\$ 29,458,450,347.10	\$ 29,441,160,000.00	NA
Supranational Debentures	\$ 2,231,820,920.27	\$ 2,165,702,700.00	\$ 6,556,084.60
Supranational Debentures FR	\$ -	\$ -	\$ -
CDs and YCDs FR	\$ -	\$ -	\$ -
Bank Notes	\$ 100,000,000.00	\$ 99,792,447.60	\$ 266,666.67
CDs and YCDs	\$ 12,760,000,000.00	\$ 12,735,555,691.17	\$ 41,454,066.65
Commercial Paper	\$ 10,111,738,076.32	\$ 10,123,658,513.84	NA
Corporate:			
Bonds FR	\$ -	\$ -	\$ -
Bonds	\$ 492,556,729.32	\$ 473,132,560.00	\$ 2,271,300.58
Repurchase Agreements	\$ -	\$ -	\$ -
Reverse Repurchase	\$ -	\$ -	\$ -
Time Deposits	\$ 4,614,000,000.00	\$ 4,614,000,000.00	NA
PMIA & GF Loans	\$ 829,187,000.00	\$ 829,187,000.00	NA
TOTAL	\$ 229,165,036,326.99	\$ 226,543,954,010.27	\$ 348,339,010.86

Fair Value Including Accrued Interest \$ 226,892,293,021.13

Repurchase Agreements, Time Deposits, PMIA & General Fund loans, and Reverse Repurchase agreements are carried at portfolio book value (carrying cost).



**Statement of Cash Receipts and Disbursements and
Summary of Cash by Fund**

**Finance Department
July 2022**

Cash Receipts and Disbursements	June 2022	July 2022
Receipts		
General Fund		
Property Tax	\$ 513,443	\$ 994,921
Local Sales Tax	3,893,998	4,699,739
Public Safety Sales Tax	281,067	238,004
Transient Occupancy Tax (TOT)	1,472,176	1,967,294
Utility Users Tax (UUT)	1,463,331	1,624,043
Other Revenue	5,241,673	6,889,932
Total General Fund Revenue	12,865,688	16,413,933
Total All Other Funds Revenue	49,191,142	14,061,533
Total Receipts	\$ 62,056,830	\$ 30,475,466
Disbursements		
General Fund		
Personnel Services	(11,198,519)	(20,909,490)
Operating Expenses	(3,837,373)	(4,875,847)
Capital Expenditures	(1,442)	-
Non-Operating Expenses	(21,397,315)	(1,753,071)
Total General Fund Disbursements	(36,434,648)	(27,538,409)
Total All Other Funds Disbursements	(36,271,532)	(29,889,149)
Total Disbursements	(72,706,180)	(57,427,558)
Net Change in Cash Flow	\$ (10,649,350)	\$ (26,952,092)
Summary of Cash by Fund		
	June 2022	July 2022
General Fund	\$ 101,940,106	\$ 90,815,630
General Fund Other	3,233,709	3,466,062
Capital Projects Funds	33,580,474	32,008,406
Debt Service Funds	21,964,633	22,065,980
Enterprise Funds	82,241,797	77,643,133
Trust and Agency Funds	5,642,032	3,170,258
Internal Service Funds	33,368,186	26,787,344
Special Revenue Funds	62,763,601	61,825,635
General Ledger Cash Balances	* \$ 344,734,539	\$ 317,782,447

Total cash will differ from investment portfolio total due to outstanding checks and/or other timing differences.

Note: Above information was obtained from the City's accounting system records. The above information includes receipts from maturing investments and payments for purchased investments in the city investment portfolio. This statement is prepared in compliance with the City's Charter.