



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

Par Value

Total Par Value	\$301,245,820.40
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Book Value

Total Book Value	\$301,428,349.51
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Market Value

Total Market Value	\$287,161,403.19
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Period Earnings Summary (31 Days)

Net Period Earnings	\$251,703.44
Last FY Period Net Earnings	\$267,048.48
Avg Daily Book Balance	\$303,884,795.86
Net Effective Annual Return	0.980%

Fiscal YTD Summary (62 Days)

Net Period Earnings	\$588,619.86
Last FY Period Net Earnings	\$546,288.26
Avg Daily Book Balance	\$314,241,985.94
Net Effective Annual Return	1.108%

Period Transactions

Redemptions	2
Purchases	1
Total Activity	3

Fiscal YTD Transactions

Redemptions	4
Purchases	1
Total Activity	5

City Portfolio Certification

I certify that this report and the corresponding pages attached accurately reflect all portfolio combined investments and conforms 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)

The City Portfolio uses a 12 month moving average of the 1.5Yr Treasury for comparison purposes. This period, that rate is equal to: 1.530%

AB

 Alisa Backstrom
 City Treasurer
 Title
 08/31/2022

 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	7.41%	\$22,336,820.40	0.10%	1
Commercial Paper	\$5,000,000.00	\$4,993,777.78	1.66%	\$4,987,800.00	0.02%	32
U.S. Treasuries	\$78,000,000.00	\$77,911,439.14	25.85%	\$74,451,680.00	0.35%	793
Supranational	\$29,000,000.00	\$29,088,437.16	9.65%	\$27,351,600.00	0.11%	829
U.S. Agencies	\$137,225,000.00	\$137,231,705.25	45.53%	\$129,021,485.00	0.57%	873
Corporates	\$29,684,000.00	\$29,866,169.78	9.91%	\$29,012,017.79	0.16%	621
Total	\$301,245,820.40	\$301,428,349.51	100.00%	\$287,161,403.19	1.32%	744

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	9128282D1	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	3130AMD3	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