



**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
<b>Total Book Value</b>	<b>\$317,449,607.26</b>

**Market Value**

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

**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
<b>Net Effective Annual Return</b>	<b>1.429%</b>

**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
<b>Net Effective Annual Return</b>	<b>1.220%</b>

**Period Transactions**

Redemptions	1
Purchases	2
<b>Total Activity</b>	<b>3</b>


**Fiscal YTD Transactions**

Redemptions	5
Purchases	3
<b>Total Activity</b>	<b>8</b>

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).

  
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 Alisa Backstrom

City Treasurer  
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 Title

07/31/2022  
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 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
<b>Total</b>	<b>\$317,240,567.64</b>	<b>\$317,420,530.91</b>	<b>100.00%</b>	<b>\$318,257,842.42</b>	<b>1.377%</b>	<b>764</b>



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
	<b>Activity Total</b>			<b>\$4,592.18</b>
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)
	<b>Activity Total</b>			<b>(\$4,970,272.81)</b>



**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
			<b>Activity Total</b>				<b>\$10,000,000.00</b>	<b>\$10,000,000.00</b>	<b>\$0.00</b>	<b>\$10,000,000.00</b>



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

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
	<b>Cash/Money Market Total</b>		<b>\$0.00</b>	<b>\$0.00</b>	<b>\$0.00</b>		<b>0.00%</b>	
<b>001</b>	Orange County Pool	LGIP	\$10,611,509.82	\$10,611,509.82	\$10,611,509.82	0.85	3.39%	-
<b>982</b>	LAIF	LGIP	\$20,720,057.77	\$20,720,057.77	\$20,720,057.77	1.09	6.61%	-
	<b>LGIP Total</b>		<b>\$31,331,567.59</b>	<b>\$31,331,567.59</b>	<b>\$31,331,567.59</b>		<b>10.00%</b>	
	<b>Pass/Bank Book Total</b>		<b>\$0.00</b>	<b>\$0.00</b>	<b>\$0.00</b>		<b>0.00%</b>	

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
<b>Commercial Paper Total</b>				<b>5,000,000.00</b>	<b>4,987,750.00</b>	<b>4,975,700.00</b>				<b>1.59%</b>	
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
<b>U.S. Treasuries Total</b>				<b>78,000,000.00</b>	<b>77,909,105.27</b>	<b>75,324,970.00</b>				<b>24.86%</b>	
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
<b>Supranational Total</b>				<b>35,000,000.00</b>	<b>35,126,739.32</b>	<b>33,694,030.00</b>				<b>11.21%</b>	
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	3130AQ794	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
		<b>U.S. Agencies Total</b>		<b>137,225,000.00</b>	<b>137,239,422.25</b>	<b>131,341,368.00</b>				<b>43.78%</b>	
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
		<b>Corporate MTN Total</b>		<b>26,684,000.00</b>	<b>26,850,550.12</b>	<b>26,144,932.56</b>				<b>8.57%</b>	
		<b>Holdings Total</b>		<b>281,909,000.00</b>	<b>282,113,566.96</b>	<b>271,481,000.56</b>				<b>90.00%</b>	



**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
			<b>Activity Total</b>		<b>\$278,219.37</b>	<b>\$0.00</b>	<b>\$278,219.37</b>