

**CITY OF HUNTINGTON BEACH
CITY TREASURER'S MONTHLY INVESTMENT REPORT**

Prepared by:
Alisa Backstrom, MBA, CCMT, CPFIM
City Treasurer
Colin Stevens, MPP
Treasury Manager

**OCTOBER
2023**

PORTFOLIO SUMMARY

Period Earnings Summary (31 Days)		Fiscal YTD Summary (123 Days)	
Net Period Earnings	\$735,333.30	Net Period Earnings	\$3,090,702.15
Last FY Period Net Earnings	\$403,240.70	Last FY Period Net Earnings	\$1,354,829.41
Avg Daily Book Balance	\$347,214,453.47	Avg Daily Book Balance	\$358,313,053.80
Net Effective Annual Return	2.529%	Net Effective Annual Return	2.589%

Portfolio Investments

	Par Value	Book Value	Market Value	Book Value % of Port	Book Yield	Book Yield Contribution	Days to Maturity
Cash / Money Market	\$35,000.00	\$35,000.00	\$35,000.00	0.01%	5.24%	0.00%	1
Local Govt Inv Pools (LGIP)	\$33,191,953.00	\$33,191,953.00	\$33,191,953.00	9.62%	5.56%	0.53%	1
U.S. Treasuries	\$68,000,000.00	\$67,753,344.77	\$64,447,770.00	19.63%	1.79%	0.35%	573
Supranational	\$25,000,000.00	\$24,831,484.32	\$23,238,600.00	7.20%	1.38%	0.10%	832
U.S. Agencies	\$178,525,000.00	\$178,194,216.85	\$169,069,305.25	51.64%	2.26%	1.17%	766
Corporates	\$41,571,000.00	\$41,074,940.83	\$39,811,554.71	11.90%	3.00%	0.36%	649
Total	\$346,322,953.00	\$345,080,939.77	\$329,794,182.96	100.00%		2.51%	645

MONTHLY ACTIVITY

Description	Activity Date	Transaction Type	Transaction Amount
DISNEY Corporate 10/01/2023	10/01/2023	Maturity	2,875,000.00
FHLB Discount Note 10/19/2023	10/19/2023	Maturity	3,000,000.00

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COMPLIANCE SUMMARY

INVESTMENT TYPE	MAXIMUM MATURITY	MAXIMUM SPECIFIED % OF PORTFOLIO/ MAXIMUM PER ISSUER	MINIMUM QUALITY REQUIREMENTS	IN COMPLIANCE?
U.S. Treasuries	5 years	None	None	YES
U.S. Agencies	5 years	None	None	YES
Supranationals	5 years	30%	"AA" Rating Category	YES
Corporate Bonds	5 years	30%/10%	"A" Rating Category	YES
Money Market Mutual Funds	60 days	15%/10%	"AAA" Rating Category	YES
CA Asset Management Program (CAMP)	N/A	Up to \$75,000,000	None	YES
Maximum Maturities	No more than 50% of portfolio maturing over 4 years.			YES



Portfolio Summary
 City of Huntington Beach
 Portfolio: CITY
 Reporting Date: (FY2024)
 10/01/2023 - 10/31/2023
 Full Accrual Basis

Par Value

Total Par Value	\$346,322,953.00
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Book Value

Total Book Value	\$345,080,939.77
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Market Value

Total Market Value	\$329,794,182.96
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Fiscal YTD Summary (123 Days)

Net Period Earnings	\$3,090,702.15
Last FY Period Net Earnings	\$1,354,829.41
Avg Daily Book Balance	\$358,313,053.80
Net Effective Annual Return	2.589%

Period Transactions

Redemptions	2
Purchases	0
Total Activity	2

Fiscal YTD Transactions

Redemptions	10
Purchases	2
Total Activity	12

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 January 17, 2023. 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: 4.830%

AB

 Alisa Backstrom
 City Treasurer
 Title
 10/31/2023

 Date

Portfolio Investments

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Cash/Money Market/LGIP Activity Report
 City of Huntington Beach
 Portfolio: CITY
 Reporting Date: 10/31/2023

Cash/Money Market Account Activity

Accounting ID	Description	Activity Date	Transaction Type	Transaction Amount
003	California Asset Management Program	10/02/2023	Interest Received	\$164,269.68
	Activity Total			\$164,269.68
104	First American Treasury Obligations	10/26/2023	Deposit	\$96,875.00
104	First American Treasury Obligations	10/25/2023	Deposit	\$4,000,000.00
104	First American Treasury Obligations	10/27/2023	Withdrawal	(\$4,096,875.00)
104	First American Treasury Obligations	10/19/2023	Deposit	\$3,000,000.00
104	First American Treasury Obligations	10/20/2023	Withdrawal	(\$3,000,000.00)
104	First American Treasury Obligations	10/30/2023	Deposit	\$12,500.00
104	First American Treasury Obligations	10/31/2023	Deposit	\$22,500.00
	Activity Total			\$35,000.00



Bond Redemption Activity Report
City of Huntington Beach
Portfolio: CITY
Reporting Date: 10/31/2023

Redemption Transactions

Accounting ID	Transaction Type	Cusip	Description	Price	Settlement Date	Posted Date	Par Value	Principal	Accrued Interest	Total
4300	Maturity	254687CR5	DIS 4.000 10/01/2023	100.00000	10/01/2023	10/02/2023	\$2,875,000.00	\$2,875,000.00	\$0.00	\$2,875,000.00
4377	Maturity	313384ND7	FHDN 0.000 10/19/2023	100.00000	10/19/2023	10/19/2023	\$3,000,000.00	\$3,000,000.00	\$0.00	\$3,000,000.00
			Activity Total				\$5,875,000.00	\$5,875,000.00	\$0.00	\$5,875,000.00



Bond Purchase Activity Report
City of Huntington Beach
Portfolio: CITY
Reporting Date: 10/31/2023

Purchase Transactions

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



Bond Interest Received Activity Report
City of Huntington Beach
Portfolio: CITY
Reporting Date: 10/31/2023

Bond Interest Received

Accounting ID	Transaction Type	Cusip	Description	Date Posted	Interest Received	Purchased Interest Adjustment	Net Interest
4298	Interest Income	912828YH7	T 1.500 09/30/2024	10/02/2023	\$37,500.00		\$37,500.00
4300	Interest Income	254687CR5	DIS 4.000 10/01/2023	10/02/2023	\$57,500.00		\$57,500.00
4336	Interest Income	3130AMXJ6	FHLB 0.500 09/30/2024	10/02/2023	\$12,500.00		\$12,500.00
4386	Interest Income	3133EPGT6	FFCB 3.875 04/26/2027	10/26/2023	\$96,875.00		\$96,875.00
4319	Interest Income	459058JL8	IBRD 0.500 10/28/2025	10/30/2023	\$12,500.00		\$12,500.00
4350	Interest Income	912828YM6	T 1.500 10/31/2024	10/31/2023	\$22,500.00		\$22,500.00
			Activity Total		\$239,375.00	\$0.00	\$239,375.00