

City of Huntington Beach

Quarterly Investment Report

September 2023



Prepared by:

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

INVESTMENT PORTFOLIO SUMMARY As of September 30, 2023

Portfolio Investments						
	Par Value	Book Value	Book Value % of Port	Market Value	Book Yield Contribution	Days to Maturity
Local Govt Inv Pools (LGIP)	\$33,027,683.32	\$33,027,683.32	9.42%	\$33,027,683.32	0.52%	1
U.S. Treasuries	\$68,000,000.00	\$67,744,349.35	19.32%	\$64,323,940.00	0.35%	604
Supranational	\$25,000,000.00	\$24,831,076.11	7.08%	\$23,223,900.00	0.10%	862
U.S. Agencies	\$181,525,000.00	\$181,172,203.31	51.66%	\$171,881,822.75	1.19%	784
Corporates	\$44,446,000.00	\$43,935,300.54	12.53%	\$42,654,140.07	0.38%	635
Total	\$351,998,683.32	\$350,710,612.63	100.00%	\$335,111,486.14	2.54%	662

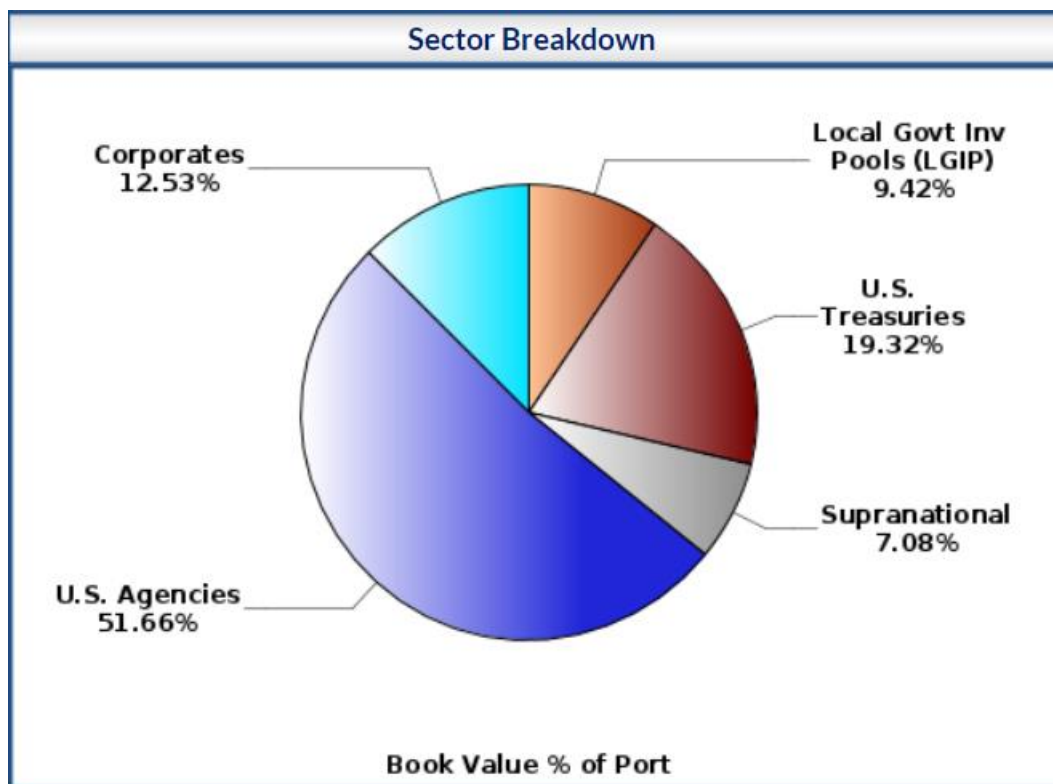
Currently, funds within this portfolio with overnight availability are invested in the California Asset Management Program “CAMP”. The CAMP account is considered a “Local Government Investment Pool” or “LGIP” for reporting purposes above. Other funds are invested in U.S. Treasuries, Supranationals (International Bank of Reconstruction and Development “IBRD”, Inter-American Development Bank “IADB”), U.S. Agencies, and corporate bonds. Only the investment types allowed under California Government code Section 53601 and the City’s Investment Policy Statement are utilized.

The Federal Reserve Open Market Committee (“FOMC” or “the Fed”) continued to raise the federal funds rate throughout 2023. Over the last year, the Fed has significantly moved the target rate off the 0% level that it had maintained for two years, with the central bank raising rates eleven times since March 2022 in an effort to combat inflation. At the most recent September 2023 meeting, the FOMC maintained the federal funds rate at 5.25 to 5.50 percent.

As interest rates rise, the market value of securities previously purchased with interest rates lower than current market rates, goes down. This has resulted in the current market value of the portfolio being lower than the book value, at \$335.1 million versus \$350.7 million, respectively. As investments are primarily held to maturity, the market value is only a point-in-time measurement and no loss is realized. The increasing interest rates will allow excess funds to be invested at higher rates resulting in increased interest income in the future.

PORTFOLIO BREAKOUT BY SECTOR

As of September 30, 2023



The largest holding by security type at month-end was U.S. Agency securities at approximately 52% of the total overall portfolio. This was followed by U.S. Treasury securities at approximately 19% of the total portfolio as of September 30, 2023.

INVESTMENT PORTFOLIO EARNINGS

As of September 30, 2023

Period Earnings Summary (30 Days)		Fiscal YTD Summary (92 Days)	
Net Period Earnings	\$740,048.71	Net Period Earnings	\$2,355,368.85
Last FY Period Net Earnings	\$362,968.85	Last FY Period Net Earnings	\$951,588.71
Avg Daily Book Balance	\$352,304,246.00	Avg Daily Book Balance	\$362,012,587.24
Net Effective Annual Return	2.593%	Net Effective Annual Return	2.614%

Earnings for the month of September 2023 were \$740,049, an increase of approximately 77% from the same month in the prior year. Fiscal year to date earnings of \$2,355,369 were up approximately 147% from the previous fiscal year. These higher earnings were due to both the increase in interest rates and the higher average balance of the portfolio. The effective rate of return for September was 2.59%, with a fiscal year-to-date return of 2.61%. 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 through 2022 into 2023. At the end of September, the 12-month moving average of the interpolated 1.5-year U.S. Treasury was 4.71%. The portfolio will lag behind the benchmark, as it will take time for previously purchased securities to mature and for funds to be reinvested.

QUARTERLY PORTFOLIO ACTIVITY

July 1 to September 30, 2023

\$ in 000s <u>Security Type</u>	Transaction Type:	
	Purchase	Maturity/Sale
U.S. Treasuries	\$0	\$15,000
Supranationals	\$5,000	\$9,000
U.S. Agencies	\$2,000	\$10,000
Corporate Bonds	\$0	\$2,000
TOTALS:	\$7,000	\$36,000

As the Federal Reserve continued to raise rates throughout the year, available funds were invested into higher yielding options. For the quarter ending September 30, 2023, one U.S. Agency was purchased (FAMCA) totaling \$2.0 million and one Supranational (IADB) was purchased totaling 5.0 million. Three U.S. Treasuries matured for \$15 million, Two Supranationals matured for \$9 million, two U.S. Agencies for \$10 million matured, and \$2 million in Corporate Bonds matured.

COMPLIANCE SUMMARY

As of September 30, 2023

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
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

There were no compliance issues during this period.

ECONOMIC AND MARKET OVERVIEW

MARKET SUMMARY: JUNE 30, 2023 - SEPTEMBER 29, 2023					
As of:	Fed Funds Rate	2-Yr. Treasury	10-Yr. Treasury	S&P 500	DJIA
6/30/2023	5.00 - 5.25 %	4.87%	3.81%	\$ 4,450.38	\$ 34,407.60
9/29/2023	5.25 - 5.50 %	5.03%	4.59%	\$ 4,288.05	\$ 33,507.50
% Change	4.76%	3.29%	20.47%	-3.65%	-2.62%

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 recent indicators suggest that economic activity has been expanding at a solid pace. In determining the extent of additional policy firming that may be appropriate to return inflation to 2 percent over time, the Committee will take into account the cumulative tightening of monetary policy, the lags with which monetary policy affects economic activity and inflation, and economic and financial developments.

Fixed Income / Equity Markets: The yield on the 10-year U.S. Treasury finished the quarter at 4.59%, up from 3.81% at the end of June. The S&P 500 decreased by 3.65% while the DJIA decreased by 2.62% respectively, over the same period.

Employment: Total nonfarm payroll employment rose by 336,000 in September, and the unemployment rate was little changed at 3.8 percent. Notable job gains occurred in leisure and hospitality, government, health care, professional, scientific, technical services, and social assistance.



Portfolio Summary
City of Huntington Beach
Portfolio: CITY
Reporting Date: (FY2024)
09/01/2023 - 09/30/2023
Full Accrual Basis

Par Value	
Total Par Value	\$351,998,683.32

Book Value	
Total Book Value	\$350,710,612.62

Market Value	
Total Market Value	\$335,111,486.14

Period Earnings Summary (30 Days)	
Net Period Earnings	\$740,048.71
Last FY Period Net Earnings	\$362,968.85
Avg Daily Book Balance	\$352,304,246.00
Net Effective Annual Return	2.593%

Fiscal YTD Summary (92 Days)	
Net Period Earnings	\$2,355,368.85
Last FY Period Net Earnings	\$951,588.71
Avg Daily Book Balance	\$362,012,587.24
Net Effective Annual Return	2.614%

Period Transactions	
Redemptions	1
Purchases	1
Total Activity	2

Fiscal YTD Transactions	
Redemptions	8
Purchases	2
Total Activity	10

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: 4.710%

AB
Alisa Backstrom

City Treasurer
Title

09/30/2023
Date

Portfolio Investments						
	Par Value	Book Value	Book Value % of Port	Market Value	Book Yield Contribution	Days to Maturity
Local Govt Inv Pools (LGIP)	\$33,027,683.32	\$33,027,683.32	9.42%	\$33,027,683.32	0.52%	1
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Supranational	\$25,000,000.00	\$24,831,076.10	7.08%	\$23,223,900.00	0.10%	862
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Portfolio Composition Report
City of Huntington Beach
Portfolio: CITY
Reporting Date: 09/30/2023

Total Cash & Investments		Portfolio Composition Report								
Par Value			Par Value	Book Value	Market Value	Book Value % of Port	Book Yield	Book Yield Contribution	Days to Maturity	EffDur Contribution
Total Par Value	\$351,998,683.32	Local Govt Inv Pools (LGIP)	\$33,027,683.32	\$33,027,683.32	\$33,027,683.32	9.42%	5.55%	0.52%	1	
		U.S. Treasuries	\$68,000,000.00	\$67,744,349.35	\$64,323,940.00	19.32%	1.79%	0.35%	604	0.30
		Supranational	\$25,000,000.00	\$24,831,076.11	\$23,223,900.00	7.08%	1.38%	0.10%	862	0.15
		U.S. Agencies	\$181,525,000.00	\$181,172,203.31	\$171,881,822.75	51.66%	2.30%	1.19%	784	1.01
		Corporates	\$44,446,000.00	\$43,935,300.54	\$42,654,140.07	12.53%	3.06%	0.38%	635	0.21
Total Book Value	\$350,710,612.63	Total	\$351,998,683.32	\$350,710,612.63	\$335,111,486.14	100.00%		2.54%	662	1.67
Market Value										
Total Market Value	\$335,111,486.14									
Gain/Loss Est.	(\$15,599,126.49)									

Reporting Period:
09/30/2023

Cash By Fund Report
City of Huntington Beach

Portfolio: CITY

Accounting ID	Ticker	Pool Description	Type	Par Value	Book Value	Market Value	Rate	% of Portfolio	Rating
003	CAMP	California Asset Management Program	LGIP	33,027,683.32	33,027,683.32	33,027,683.32	5.55	9.42%	NR
		CITY Fund Total		33,027,683.32	33,027,683.32	33,027,683.32		9.42%	

Accounting ID	Cusip	Ticker	Coupon	Maturity Date	Short Description	Trade Date	Settlement Date	Par Value	Book Value	Market Value	Book Yield	Effective Duration	Days to Maturity	(%) of Portfolio	Moodys Rating
4364	9128286Z8	T	1.750	06/30/2024	U.S. Treasury Note	04/29/2022	05/02/2022	7,000,000.00	6,950,483.33	6,808,620.00	2.730	0.73	273	1.98%	Aaa
4370	912828XX3	T	2.000	06/30/2024	U.S. Treasury Note	05/26/2022	05/27/2022	5,000,000.00	4,983,272.06	4,872,850.00	2.462	0.73	273	1.42%	Aaa
4353	912828Y87	T	1.750	07/31/2024	U.S. Treasury Note	01/13/2022	01/14/2022	5,000,000.00	5,029,614.64	4,849,050.00	1.028	0.81	304	1.43%	Aaa
4358	912828Y87	T	1.750	07/31/2024	U.S. Treasury Note	02/10/2022	02/11/2022	4,000,000.00	4,005,034.05	3,879,240.00	1.595	0.81	304	1.14%	Aaa
4361	912828D56	T	2.375	08/15/2024	U.S. Treasury Note	03/21/2022	03/22/2022	5,000,000.00	5,005,683.44	4,867,800.00	2.240	0.85	319	1.43%	Aaa
4298	912828YH7	T	1.500	09/30/2024	U.S. Treasury Note	12/04/2019	12/05/2019	5,000,000.00	4,995,440.09	4,810,150.00	1.595	0.97	365	1.42%	Aaa
4350	912828YM6	T	1.500	10/31/2024	U.S. Treasury Note	12/30/2021	12/31/2021	3,000,000.00	3,018,560.35	2,877,180.00	0.920	1.05	396	0.86%	Aaa
4376	91282CEU1	T	2.875	06/15/2025	U.S. Treasury Note	11/17/2022	11/18/2022	3,000,000.00	2,932,735.88	2,888,190.00	4.276	1.62	623	0.84%	Aaa
4330	91282CAB7	T	0.250	07/31/2025	U.S. Treasury Note	05/18/2021	05/19/2021	5,000,000.00	4,967,029.73	4,578,150.00	0.615	1.78	669	1.42%	Aaa
4340	91282CAJ0	T	0.250	08/31/2025	U.S. Treasury Note	09/23/2021	09/27/2021	5,000,000.00	4,954,236.40	4,562,300.00	0.735	1.86	700	1.41%	Aaa
4351	9128284Z0	T	2.750	08/31/2025	U.S. Treasury Note	12/30/2021	12/31/2021	5,000,000.00	5,154,115.01	4,786,550.00	1.103	1.83	700	1.47%	Aaa
4341	91282CCP4	T	0.625	07/31/2026	U.S. Treasury Note	09/30/2021	09/30/2021	5,000,000.00	4,955,118.89	4,450,200.00	0.950	2.73	1,034	1.41%	Aaa
4339	91282CCW9	T	0.750	08/31/2026	U.S. Treasury Note	09/23/2021	09/23/2021	1,000,000.00	996,012.90	890,510.00	0.890	2.81	1,065	0.28%	Aaa
4342	91282CCW9	T	0.750	08/31/2026	U.S. Treasury Note	11/22/2021	11/23/2021	5,000,000.00	4,924,534.48	4,452,550.00	1.285	2.81	1,065	1.40%	Aaa
4379	91282CEW7	T	3.250	06/30/2027	U.S. Treasury Note	12/28/2022	12/29/2022	5,000,000.00	4,872,478.10	4,750,600.00	4.000	3.43	1,368	1.39%	Aaa
					U.S. Treasuries			68,000,000.00	67,744,349.35	64,323,940.00				19.32%	
4323	459056HV2	IBRD	1.500	08/28/2024	Int'l Bank for Recon and Dev	04/21/2021	04/23/2021	5,000,000.00	5,048,412.28	4,817,650.00	0.425	0.88	332	1.44%	Aaa
4338	459058JE4	IBRD	0.376	07/28/2025	Int'l Bank for Recon and Dev	07/28/2021	07/30/2021	5,000,000.00	4,981,267.73	4,581,200.00	0.583	1.77	666	1.42%	Aaa
4319	459058JL8	IBRD	0.500	10/28/2025	Int'l Bank for Recon and Dev	01/08/2021	01/12/2021	5,000,000.00	4,998,809.82	4,550,300.00	0.512	2.01	758	1.43%	Aaa
4324	45906M2L4	IBRD	0.650	02/24/2026	Int'l Bank for Recon and Dev	04/28/2021	04/30/2021	5,000,000.00	4,974,219.49	4,480,750.00	0.870	2.32	877	1.42%	Aaa
4401	45818WEQ5	IADB	3.800	06/09/2028	Inter-American Development Bank	09/19/2023	09/21/2023	5,000,000.00	4,828,366.78	4,794,000.00	4.622	4.16	1,713	1.38%	Aaa
					Supranational			25,000,000.00	24,831,076.10	23,223,900.00				7.08%	
4377	313384ND7	FHDN	0.000	10/19/2023	Federal Home Loan Bank DN	12/02/2022	12/05/2022	3,000,000.00	2,993,092.50	2,992,740.00	4.817	0.05	18	0.85%	P-1
4387	3130AUXN9	FHLB	5.000	02/15/2024	Federal Home Loan Bank	04/24/2023	04/25/2023	3,000,000.00	3,000,734.69	2,993,040.00	4.923	0.37	137	0.86%	Aaa
4292	3133ECHX5	FFCB	2.260	03/13/2024	Federal Farm Credit Bank	05/22/2019	05/23/2019	5,000,000.00	5,000,505.66	4,929,900.00	2.236	0.44	164	1.43%	Aaa
4378	3130ATVC8	FHLB	4.875	06/14/2024	Federal Home Loan Bank	12/27/2022	12/28/2022	5,000,000.00	5,004,208.65	4,970,250.00	4.740	0.67	257	1.43%	Aaa
4348	3130AQD42	FHLB	0.920	06/28/2024	Federal Home Loan Bank	12/14/2021	12/28/2021	5,000,000.00	5,000,000.00	4,830,400.00	0.920	0.72	271	1.43%	Aaa
4380	3134GYCP5	FHLMC	5.000	07/23/2024	Federal Home Loan Mortgage	01/05/2023	01/23/2023	5,000,000.00	5,000,000.00	4,975,700.00	5.000	0.75	296	1.43%	Aaa
4344	3130AQ3C5	FHLB	1.000	08/28/2024	Federal Home Loan Bank	12/01/2021	12/02/2021	4,000,000.00	4,000,000.00	3,837,960.00	1.000	0.88	332	1.14%	Aaa
4373	3133XVDG3	FHLB	4.375	09/13/2024	Federal Home Loan Bank	09/22/2022	09/23/2022	5,000,000.00	5,006,045.21	4,948,500.00	4.240	0.92	348	1.43%	Aaa
4336	3130AMXJ6	FHLB	0.500	09/30/2024	Federal Home Loan Bank	06/17/2021	06/30/2021	5,000,000.00	5,000,000.00	4,754,550.00	0.500	0.97	365	1.43%	Aaa
4346	3130AQD59	FHLB	1.000	09/30/2024	Federal Home Loan Bank	12/14/2021	12/30/2021	5,000,000.00	5,000,000.00	4,778,600.00	1.000	0.97	365	1.43%	Aaa
4349	3130AQD59	FHLB	1.000	09/30/2024	Federal Home Loan Bank	12/22/2021	12/30/2021	5,000,000.00	5,000,000.00	4,778,600.00	1.000	0.97	365	1.43%	Aaa
4334	3130AMW65	FHLB	0.500	12/30/2024	Federal Home Loan Bank	06/15/2021	06/30/2021	5,000,000.00	5,000,000.00	4,699,600.00	0.500	1.21	456	1.43%	Aaa
4332	3130AMQ62	FHLB	0.625	03/14/2025	Federal Home Loan Bank	05/26/2021	06/14/2021	5,000,000.00	5,000,000.00	4,662,750.00	0.625	1.41	530	1.43%	Aaa
4397	3130AWER7	FHLB	4.625	06/06/2025	Federal Home Loan Bank	06/14/2023	06/15/2023	3,000,000.00	2,998,391.77	2,975,310.00	4.659	1.57	614	0.85%	Aaa
4329	3135G04Z3	FNMA	0.500	06/17/2025	Federal National Mortgage Assoc	05/13/2021	05/14/2021	5,000,000.00	4,989,189.68	4,623,000.00	0.628	1.66	625	1.42%	Aaa
4381	3135G04Z3	FNMA	0.500	06/17/2025	Federal National Mortgage Assoc	01/12/2023	01/13/2023	5,000,000.00	4,716,315.79	4,623,000.00	4.013	1.66	625	1.34%	Aaa
4345	3130AQ5S8	FHLB	1.250	06/30/2025	Federal Home Loan Bank	12/08/2021	12/30/2021	4,650,000.00	4,650,000.00	4,333,474.50	1.250	1.68	638	1.33%	Aaa
4327	3130AMD L3	FHLB	0.800	07/25/2025	Federal Home Loan Bank	05/11/2021	05/25/2021	5,000,000.00	5,000,000.00	4,610,900.00	0.800	1.75	663	1.43%	Aaa
4360	3130AQT94	FHLB	1.600	08/28/2025	Federal Home Loan Bank	03/03/2022	03/04/2022	4,575,000.00	4,556,828.60	4,287,095.25	1.816	1.84	697	1.30%	Aaa
4331	3130AMQ54	FHLB	0.700	09/16/2025	Federal Home Loan Bank	05/26/2021	06/16/2021	5,000,000.00	5,000,000.00	4,579,100.00	0.700	1.90	716	1.43%	Aaa
4318	3135GA2Z3	FNMA	0.560	11/17/2025	Federal National Mortgage Assoc	01/08/2021	01/11/2021	3,000,000.00	3,001,447.77	2,716,860.00	0.500	2.06	778	0.86%	Aaa
4320	3130AKN36	FHLB	0.525	01/15/2026	Federal Home Loan Bank	01/14/2021	01/15/2021	5,000,000.00	4,997,711.11	4,493,850.00	0.545	2.22	837	1.43%	Aaa
4321	3130AKN85	FHLB	0.550	01/20/2026	Federal Home Loan Bank	01/14/2021	01/20/2021	5,000,000.00	4,998,848.61	4,493,900.00	0.560	2.23	842	1.43%	Aaa
4322	3130AKUS3	FHLB	0.500	01/28/2026	Federal Home Loan Bank	01/26/2021	01/28/2021	5,000,000.00	5,000,000.00	4,484,550.00	0.500	2.25	850	1.43%	Aaa
4333	3130ALEY6	FHLB	0.800	03/04/2026	Federal Home Loan Bank	06/09/2021	06/10/2021	5,000,000.00	5,000,000.00	4,499,850.00	0.800	2.34	885	1.43%	Aaa
4328	3130AMJN3	FHLB	1.030	05/26/2026	Federal Home Loan Bank	05/12/2021	05/26/2021	5,000,000.00	5,000,000.00	4,494,000.00	1.030	2.54	968	1.43%	Aaa

Accounting ID	Cusip	Ticker	Coupon	Maturity Date	Short Description	Trade Date	Settlement Date	Par Value	Book Value	Market Value	Book Yield	Effective Duration	Days to Maturity	(%) of Portfolio	Moodys Rating
4335	3130AMFS6	FHLB	0.750	06/12/2026	Federal Home Loan Bank	06/16/2021	06/17/2021	5,000,000.00	4,983,771.59	4,479,300.00	0.873	2.60	985	1.42%	Aaa
4388	3130AVWS7	FHLB	3.750	06/12/2026	Federal Home Loan Bank	05/08/2023	05/09/2023	3,000,000.00	2,996,362.02	2,912,160.00	3.796	2.48	985	0.85%	Aaa
4398	3133EPNG6	FFCB	4.375	06/23/2026	Federal Farm Credit Bank	06/22/2023	06/23/2023	3,000,000.00	2,998,772.50	2,960,640.00	4.391	2.50	996	0.86%	Aaa
4347	3130AQ7E7	FHLB	1.500	06/30/2026	Federal Home Loan Bank	12/14/2021	12/30/2021	5,000,000.00	5,001,220.99	4,535,600.00	1.339	2.61	1,003	1.43%	Aaa
4384	3130AUMC5	FHLB	3.750	07/20/2026	Federal Home Loan Bank	01/17/2023	01/19/2023	5,000,000.00	5,000,000.00	4,844,850.00	3.750	2.59	1,023	1.43%	Aaa
4356	3130AQS79	FHLB	1.375	08/07/2026	Federal Home Loan Bank	01/27/2022	02/07/2022	5,000,000.00	5,000,000.00	4,584,200.00	1.375	2.70	1,041	1.43%	Aaa
4386	3133EPGT6	FFCB	3.875	04/26/2027	Federal Farm Credit Bank	04/21/2023	04/26/2023	5,000,000.00	4,994,868.92	4,840,850.00	3.906	3.22	1,303	1.42%	Aaa
4389	3133EPJP1	FFCB	3.625	05/12/2027	Federal Farm Credit Bank	05/08/2023	05/12/2023	5,000,000.00	4,987,486.91	4,798,500.00	3.700	3.27	1,319	1.42%	Aaa
4392	3130AW4N7	FHLB	3.630	06/04/2027	Federal Home Loan Bank	05/16/2023	05/18/2023	5,000,000.00	5,000,000.00	4,801,350.00	3.630	3.34	1,342	1.43%	Aaa
4396	3133EPMV4	FFCB	4.125	06/15/2027	Federal Farm Credit Bank	06/09/2023	06/15/2023	5,000,000.00	4,999,119.93	4,878,800.00	4.130	3.34	1,353	1.43%	Aaa
4385	3134GYPF3	FHLMC	4.750	07/12/2027	Federal Home Loan Mortgage	04/21/2023	04/24/2023	3,300,000.00	3,295,561.96	3,209,613.00	4.791	2.39	1,380	0.94%	Aaa
4395	3130AWC24	FHLB	4.000	06/09/2028	Federal Home Loan Bank	06/09/2023	06/13/2023	5,000,000.00	5,004,323.39	4,855,900.00	3.979	4.15	1,713	1.43%	Aaa
4399	3130AWC24	FHLB	4.000	06/09/2028	Federal Home Loan Bank	06/26/2023	06/27/2023	5,000,000.00	4,997,395.06	4,855,900.00	4.012	4.15	1,713	1.42%	Aaa
4400	31422X5U2	FAMCA	5.100	08/07/2028	Federal Agricultural Mtge Corp	08/02/2023	08/07/2023	2,000,000.00	2,000,000.00	1,956,680.00	5.100	2.98	1,772	0.57%	NR
					U.S. Agencies			181,525,000.00	181,172,203.31	171,881,822.75				51.66%	
4300	254687CR5	DIS	4.000	10/01/2023	Disney	12/12/2019	12/16/2019	2,875,000.00	2,875,000.00	2,875,000.00	4.000	0.00	0	0.82%	A2
4355	67066GAL8	NVDA	0.584	06/14/2024	Nvidia	01/20/2022	01/24/2022	5,000,000.00	4,977,009.36	4,826,750.00	1.250	0.69	257	1.42%	A1
4325	91159HHX1	USB	2.400	07/30/2024	US Bank	04/28/2021	04/30/2021	3,809,000.00	3,866,041.89	3,699,872.15	0.528	0.80	303	1.10%	A3
4343	14913R2P1	CAT	0.600	09/13/2024	Caterpillar	11/30/2021	12/02/2021	5,000,000.00	4,982,216.68	4,768,850.00	0.980	0.93	348	1.42%	A2
4371	459200KS9	IBM	4.000	07/27/2025	IBM	08/09/2022	08/11/2022	6,000,000.00	6,019,384.62	5,842,140.00	3.810	1.71	665	1.72%	A3
4372	931142EW9	WMT	3.900	09/09/2025	Walmart	09/20/2022	09/22/2022	5,000,000.00	4,977,365.70	4,873,950.00	4.150	1.83	709	1.42%	Aa2
4382	717081DV2	PFE	2.750	06/03/2026	Pfizer Inc	01/13/2023	01/18/2023	5,000,000.00	4,828,027.65	4,690,300.00	4.142	2.50	976	1.38%	A1
4375	110122CN6	BMY	3.200	06/15/2026	Bristol-Myers Squibb	11/14/2022	11/16/2022	5,000,000.00	4,841,545.54	4,743,100.00	4.480	2.49	988	1.38%	A2
4390	931142EM1	WMT	3.050	07/08/2026	Walmart	05/11/2023	05/15/2023	4,257,000.00	4,179,532.52	4,038,445.62	3.752	2.56	1,011	1.19%	Aa2
4391	904764AU1	UNANA	2.000	07/28/2026	Unilever	05/11/2023	05/15/2023	2,505,000.00	2,389,176.58	2,295,732.30	3.752	2.67	1,031	0.68%	A1
					Corporates			44,446,000.00	43,935,300.54	42,654,140.07				12.53%	
					Holdings			318,971,000.00	317,682,929.30	302,083,802.82				90.58%	



Cash/Money Market/LGIP Activity Report
City of Huntington Beach
Portfolio: CITY
Reporting Date: 09/30/2023

Cash/Money Market Account Activity

Accounting ID	Description	Activity Date	Transaction Type	Transaction Amount
003	California Asset Management Program	09/01/2023	Deposit	\$5,000,000.00
003	California Asset Management Program	09/01/2023	Interest Received	\$174,373.51
003	California Asset Management Program	09/07/2023	Withdrawal	(\$5,000,000.00)
003	California Asset Management Program	09/21/2023	Withdrawal	(\$3,000,000.00)
	Activity Total			(\$2,825,626.49)



Bond Redemption Activity Report
City of Huntington Beach
Portfolio: CITY
Reporting Date: 09/30/2023

Redemption Transactions

Accounting ID	Transaction Type	Cusip	Description	Price	Settlement Date	Posted Date	Par Value	Principal	Accrued Interest	Total
4289	Maturity	3135G0U43	FNMA 2.875 09/12/2023	100.00000	09/12/2023	09/12/2023	\$5,000,000.00	\$5,000,000.00	\$0.00	\$5,000,000.00
			Activity Total				\$5,000,000.00	\$5,000,000.00	\$0.00	\$5,000,000.00



Bond Purchase Activity Report
City of Huntington Beach
Portfolio: CITY
Reporting Date: 09/30/2023

Purchase Transactions

Accounting ID	Transaction Type	Cusip	Description	Price	Settlement Date	Posted Date	Par Value	Principal	Accrued Interest	Total
4401	Buy	45818WEQ5	IADB 3.800 06/09/2028	96.54700	09/21/2023	09/21/2023	5,000,000.00	\$4,827,350.00	\$53,833.33	\$4,881,183.33
			Activity Total				5,000,000.00	\$4,827,350.00	\$53,833.33	\$4,881,183.33



Bond Interest Received Activity Report
City of Huntington Beach
Portfolio: CITY
Reporting Date: 09/30/2023

Bond Interest Received

Accounting ID	Transaction Type	Cusip	Description	Date Posted	Interest Received	Purchased Interest Adjustment	Net Interest
4333	Interest Income	3130ALEY6	FHLB 0.800 03/04/2026	09/05/2023	\$20,000.00		\$20,000.00
4372	Interest Income	931142EW9	WMT 3.900 09/09/2025	09/11/2023	\$97,500.00		\$97,500.00
4289	Interest Income	3135G0U43	FNMA 2.875 09/12/2023	09/12/2023	\$71,875.00		\$71,875.00
4343	Interest Income	14913R2P1	CAT 0.600 09/13/2024	09/13/2023	\$15,000.00		\$15,000.00
4373	Interest Income	3133XVDG3	FHLB 4.375 09/13/2024	09/13/2023	\$109,375.00		\$109,375.00
4292	Interest Income	3133ECHX5	FFCB 2.260 03/13/2024	09/13/2023	\$56,500.00		\$56,500.00
4332	Interest Income	3130AMQ62	FHLB 0.625 03/14/2025	09/14/2023	\$15,625.00		\$15,625.00
4331	Interest Income	3130AMQ54	FHLB 0.700 09/16/2025	09/18/2023	\$17,500.00		\$17,500.00
			Activity Total		\$403,375.00	\$0.00	\$403,375.00



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

City Treasurer's Office
September 2023

Cash Receipts and Disbursements	August 2023	September 2023
Receipts		
General Fund		
Property Tax	\$ 146,433	\$ 999,234
Local Sales Tax	4,520,296	3,935,747
Public Safety Sales Tax	308,068	231,199
Transient Occupancy Tax (TOT)	2,350,278	1,671,484
Utility Users Tax (UUT)	1,677,550	1,693,569
Other Revenue	6,655,336	4,620,877
Total General Fund Revenue	15,657,960	13,152,111
Total All Other Funds Revenue	22,247,844	20,570,921
Total Receipts	\$ 37,905,805	\$ 33,723,032
Disbursements		
General Fund		
Personnel Services	(12,752,122)	(11,240,451)
Operating Expenses	(5,655,424)	(3,259,040)
Capital Expenditures	(32,273)	-
Non-Operating Expenses	(2,233,505)	(3,831,000)
Total General Fund Disbursements	(20,673,324)	(18,330,491)
Total All Other Funds Disbursements	(26,829,196)	(26,126,206)
Total Disbursements	(47,502,520)	(44,456,698)
Net Change in Cash Flow	\$ (9,596,716)	\$ (10,733,666)
Summary of Cash by Fund	August 2023	September 2023
General Fund	\$ 118,153,827	\$ 112,975,447
General Fund Other	5,566,110	5,441,478
Capital Projects Funds	54,697,885	51,962,133
Debt Service Funds	27,369,618	27,369,118
Enterprise Funds	70,967,488	71,636,048
Trust and Agency Funds	6,510,311	5,653,447
Internal Service Funds	35,330,660	32,950,294
Special Revenue Funds	44,218,565	44,092,833
General Ledger Cash Balances	* \$ 362,814,464	\$ 352,080,798

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
City of Huntington Beach
Portfolio: CITY
Reporting Date: (FY2024)
08/01/2023 - 08/31/2023
Full Accrual Basis

Par Value	
Total Par Value	\$354,824,309.81

Book Value	
Total Book Value	\$353,665,562.60

Market Value	
Total Market Value	\$338,858,440.94

Period Earnings Summary (31 Days)	
Net Period Earnings	\$760,811.63
Last FY Period Net Earnings	\$251,703.44
Avg Daily Book Balance	\$361,872,606.06
Net Effective Annual Return	2.511%

Fiscal YTD Summary (62 Days)	
Net Period Earnings	\$1,615,320.14
Last FY Period Net Earnings	\$588,619.86
Avg Daily Book Balance	\$366,866,757.87
Net Effective Annual Return	2.627%

Period Transactions	
Redemptions	2
Purchases	1
Total Activity	3

Fiscal YTD Transactions	
Redemptions	7
Purchases	1
Total Activity	8

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: 4.620%

AB

Alisa Backstrom

City Treasurer

Title

08/31/2023

Date

Portfolio Investments						
	Par Value	Book Value	Book Value % of Port	Market Value	Book Yield Contribution	Days to Maturity
Local Govt Inv Pools (LGIP)	\$35,853,309.81	\$35,853,309.81	10.14%	\$35,853,309.81	0.56%	1
U.S. Treasuries	\$68,000,000.00	\$67,735,644.10	19.15%	\$64,377,860.00	0.34%	634
Supranational	\$20,000,000.00	\$20,005,351.47	5.66%	\$18,463,750.00	0.03%	687
U.S. Agencies	\$186,525,000.00	\$186,146,173.90	52.63%	\$177,389,944.75	1.21%	792
Corporates	\$44,446,000.00	\$43,925,083.32	12.42%	\$42,773,576.38	0.36%	665
Total	\$354,824,309.81	\$353,665,562.60	100.00%	\$338,858,440.94	2.51%	660

Accounting ID	Ticker	Pool Description	Type	Par Value	Book Value	Market Value	Rate	% of Portfolio	Rating
003	CAMP	California Asset Management Program	LGIP	35,853,309.81	35,853,309.81	35,853,309.81	5.52	10.14%	NR
		CITY Fund Total		35,853,309.81	35,853,309.81	35,853,309.81		10.14%	

Accounting ID	Cusip	Ticker	Coupon	Maturity Date	Short Description	Trade Date	Settlement Date	Par Value	Book Value	Market Value	Book Yield	Effective Duration	Days to Maturity	(%) of Portfolio	Mdy/S&P/Fitch
4364	9128286Z8	T	1.750	06/30/2024	0.83Yr-Fixed	04/29/2022	05/02/2022	7,000,000.00	6,945,041.94	6,794,410.00	2.730	0.81	303	1.96%	Aaa/AA+/AAA
4370	912828XX3	T	2.000	06/30/2024	0.83Yr-Fixed	05/26/2022	05/27/2022	5,000,000.00	4,981,433.82	4,862,700.00	2.462	0.81	303	1.41%	Aaa/AA+/AAA
4353	912828Y87	T	1.750	07/31/2024	0.91Yr-Fixed	01/13/2022	01/14/2022	5,000,000.00	5,032,537.14	4,836,700.00	1.028	0.89	334	1.42%	Aaa/AA+/AAA
4358	912828Y87	T	1.750	07/31/2024	0.91Yr-Fixed	02/10/2022	02/11/2022	4,000,000.00	4,005,530.83	3,869,360.00	1.595	0.89	334	1.13%	Aaa/AA+/AAA
4361	912828D56	T	2.375	08/15/2024	0.96Yr-Fixed	03/21/2022	03/22/2022	5,000,000.00	5,006,217.93	4,858,800.00	2.240	0.93	349	1.42%	Aaa/AA+/AAA
4298	912828YH7	T	1.500	09/30/2024	1.08Yr-Fixed	12/04/2019	12/05/2019	5,000,000.00	4,995,065.30	4,800,800.00	1.595	1.04	395	1.41%	Aaa/AA+/AAA
4350	912828YM6	T	1.500	10/31/2024	1.17Yr-Fixed	12/30/2021	12/31/2021	3,000,000.00	3,019,966.43	2,873,310.00	0.920	1.13	426	0.85%	Aaa/AA+/AAA
4376	91282CEU1	T	2.875	06/15/2025	1.79Yr-Fixed	11/17/2022	11/18/2022	3,000,000.00	2,929,496.84	2,893,710.00	4.276	1.70	653	0.83%	Aaa/AA+/AAA
4330	91282CAB7	T	0.250	07/31/2025	1.91Yr-Fixed	05/18/2021	05/19/2021	5,000,000.00	4,965,551.24	4,580,300.00	0.615	1.86	699	1.40%	Aaa/AA+/AAA
4340	91282CAJ0	T	0.250	08/31/2025	2.00Yr-Fixed	09/23/2021	09/27/2021	5,000,000.00	4,952,275.10	4,565,250.00	0.735	1.95	730	1.40%	Aaa/AA+/AAA
4351	9128284Z0	T	2.750	08/31/2025	2.00Yr-Fixed	12/30/2021	12/31/2021	5,000,000.00	5,160,719.94	4,799,600.00	1.103	1.91	730	1.46%	Aaa/AA+/AAA
4341	91282CCP4	T	0.625	07/31/2026	2.91Yr-Fixed	09/30/2021	09/30/2021	5,000,000.00	4,953,816.73	4,471,300.00	0.950	2.81	1,064	1.40%	Aaa/AA+/AAA
4339	91282CCW9	T	0.750	08/31/2026	3.00Yr-Fixed	09/23/2021	09/23/2021	1,000,000.00	995,900.58	895,270.00	0.890	2.89	1,095	0.28%	Aaa/AA+/AAA
4342	91282CCW9	T	0.750	08/31/2026	3.00Yr-Fixed	11/22/2021	11/23/2021	5,000,000.00	4,922,408.69	4,476,350.00	1.285	2.89	1,095	1.39%	Aaa/AA+/AAA
4379	91282CEW7	T	3.250	06/30/2027	3.83Yr-Fixed	12/28/2022	12/29/2022	5,000,000.00	4,869,681.57	4,800,000.00	4.000	3.51	1,398	1.38%	Aaa/AA+/AAA
					U.S. Treasuries			68,000,000.00	67,735,644.10	64,377,860.00				19.15%	
4323	459056HV2	IBRD	1.500	08/28/2024	0.99Yr-Fixed	04/21/2021	04/23/2021	5,000,000.00	5,052,853.78	4,815,050.00	0.425	0.96	362	1.43%	Aaa/AAA/AAA
4338	459058JE4	IBRD	0.376	07/28/2025	1.91Yr-Fixed	07/28/2021	07/30/2021	5,000,000.00	4,980,412.38	4,589,150.00	0.583	1.85	696	1.41%	Aaa/AAA/AAA
4319	459058JL8	IBRD	0.500	10/28/2025	2.16Yr-Fixed	01/08/2021	01/12/2021	5,000,000.00	4,998,762.02	4,561,150.00	0.512	2.09	788	1.41%	Aaa/AAA/AAA
4324	45906M2L4	IBRD	0.650	02/24/2026	2.48YrNC2.79Mo-Dq-Fixed	04/28/2021	04/30/2021	5,000,000.00	4,973,323.30	4,498,400.00	0.870	2.40	907	1.41%	Aaa/AAA/AAA
					Supranational			20,000,000.00	20,005,351.47	18,463,750.00				5.66%	
4289	3135G0U43	FNMA	2.875	09/12/2023	0.03Yr-Fixed	03/14/2019	03/15/2019	5,000,000.00	5,000,589.12	4,996,050.00	2.465	0.03	11	1.41%	Aaa/AA+/AAA
4377	313384ND7	FHDN	0.000	10/19/2023	0.13Yr-Disco	12/02/2022	12/05/2022	3,000,000.00	2,981,580.00	2,979,480.00	4.817	0.13	48	0.84%	P-1/A-1+/NR
4387	3130AUXN9	FHLB	5.000	02/15/2024	0.46Yr-Fixed	04/24/2023	04/25/2023	3,000,000.00	3,000,899.17	2,992,200.00	4.923	0.45	167	0.85%	Aaa/AA+/NR
4292	3133ECHX5	FFCB	2.260	03/13/2024	0.53Yr-Fixed	05/22/2019	05/23/2019	5,000,000.00	5,000,599.31	4,912,800.00	2.236	0.51	194	1.41%	Aaa/AA+/AAA
4378	3130ATVC8	FHLB	4.875	06/14/2024	0.79Yr-Fixed	12/27/2022	12/28/2022	5,000,000.00	5,004,707.70	4,980,050.00	4.740	0.76	287	1.42%	Aaa/AA+/NR
4348	3130AQD42	FHLB	0.920	06/28/2024	0.82YrNC0.92Mo-Dq-Fixed	12/14/2021	12/28/2021	5,000,000.00	5,000,000.00	4,815,800.00	0.920	0.80	301	1.41%	Aaa/AA+/NR
4380	3134GYCP5	FHLMC	5.000	07/23/2024	0.89YrNC1.74Mo-1x-Fixed	01/05/2023	01/23/2023	5,000,000.00	5,000,000.00	4,975,400.00	5.000	0.78	326	1.41%	Aaa/AA+/AAA
4344	3130AQ3C5	FHLB	1.000	08/28/2024	0.99YrNC2.92Mo-Dq-Fixed	12/01/2021	12/02/2021	4,000,000.00	4,000,000.00	3,822,480.00	1.000	0.96	362	1.13%	Aaa/AA+/NR
4373	3133XVDG3	FHLB	4.375	09/13/2024	1.03Yr-Fixed	09/22/2022	09/23/2022	5,000,000.00	5,006,575.49	4,951,600.00	4.240	0.98	378	1.42%	Aaa/AA+/NR
4336	3130AMXJ6	FHLB	0.500	09/30/2024	1.08YrNC0.99Mo-Dq-Fixed	06/17/2021	06/30/2021	5,000,000.00	5,000,000.00	4,743,350.00	0.500	1.05	395	1.41%	Aaa/AA+/NR
4346	3130AQD59	FHLB	1.000	09/30/2024	1.08YrNC0.99Mo-Dq-Fixed	12/14/2021	12/30/2021	5,000,000.00	5,000,000.00	4,769,300.00	1.000	1.05	395	1.41%	Aaa/AA+/NR
4349	3130AQD59	FHLB	1.000	09/30/2024	1.08YrNC0.99Mo-Dq-Fixed	12/22/2021	12/30/2021	5,000,000.00	5,000,000.00	4,769,300.00	1.000	1.05	395	1.41%	Aaa/AA+/NR
4334	3130AMW65	FHLB	0.500	12/30/2024	1.33YrNC0.99Mo-Dq-Fixed	06/15/2021	06/30/2021	5,000,000.00	5,000,000.00	4,689,650.00	0.500	1.29	486	1.41%	Aaa/AA+/NR
4332	3130AMQ62	FHLB	0.625	03/14/2025	1.53YrNC0.46Mo-Dq-Fixed	05/26/2021	06/14/2021	5,000,000.00	5,000,000.00	4,655,550.00	0.625	1.48	560	1.41%	Aaa/AA+/NR
4397	3130AWER7	FHLB	4.625	06/06/2025	1.76Yr-Fixed	06/14/2023	06/15/2023	3,000,000.00	2,998,312.03	2,977,710.00	4.659	1.65	644	0.85%	Aaa/AA+/NR
4329	3135G04Z3	FNMA	0.500	06/17/2025	1.79Yr-Fixed	05/13/2021	05/14/2021	5,000,000.00	4,988,663.20	4,619,950.00	0.628	1.74	655	1.41%	Aaa/AA+/AAA
4381	3135G04Z3	FNMA	0.500	06/17/2025	1.79Yr-Fixed	01/12/2023	01/13/2023	5,000,000.00	4,702,500.00	4,619,950.00	4.013	1.74	655	1.33%	Aaa/AA+/AAA
4345	3130AQ5S8	FHLB	1.250	06/30/2025	1.83YrNC0.99Mo-Dq-Fixed	12/08/2021	12/30/2021	4,650,000.00	4,650,000.00	4,331,614.50	1.250	1.76	668	1.31%	Aaa/AA+/NR
4327	3130AMD L3	FHLB	0.800	07/25/2025	1.90YrNC2.83Mo-Dq-Fixed	05/11/2021	05/25/2021	5,000,000.00	5,000,000.00	4,607,050.00	0.800	1.83	693	1.41%	Aaa/AA+/NR
4360	3130AQT94	FHLB	1.600	08/28/2025	1.99Yr-Fixed	03/03/2022	03/04/2022	4,575,000.00	4,556,035.09	4,294,415.25	1.816	1.92	727	1.29%	Aaa/AA+/NR
4331	3130AMQ54	FHLB	0.700	09/16/2025	2.04YrNC0.53Mo-Da-Fixed	05/26/2021	06/16/2021	5,000,000.00	5,000,000.00	4,576,800.00	0.700	1.97	746	1.41%	Aaa/AA+/NR
4318	3135GA2Z3	FNMA	0.560	11/17/2025	2.21YrNC2.56Mo-Da-Fixed	01/08/2021	01/11/2021	3,000,000.00	3,001,504.47	2,724,510.00	0.500	2.14	808	0.85%	Aaa/AA+/AAA
4320	3130AKN36	FHLB	0.525	01/15/2026	2.37YrNC1.48Mo-Dq-Fixed	01/14/2021	01/15/2021	5,000,000.00	4,997,627.78	4,503,250.00	0.545	2.30	867	1.41%	Aaa/AA+/NR
4321	3130AKN85	FHLB	0.550	01/20/2026	2.39YrNC1.64Mo-Dq-Fixed	01/14/2021	01/20/2021	5,000,000.00	4,998,806.94	4,503,800.00	0.560	2.31	872	1.41%	Aaa/AA+/NR
4322	3130AKUS3	FHLB	0.500	01/28/2026	2.41YrNC1.91Mo-Dq-Fixed	01/26/2021	01/28/2021	5,000,000.00	5,000,000.00	4,494,350.00	0.500	2.33	880	1.41%	Aaa/AA+/NR

Accounting ID	Cusip	Ticker	Coupon	Maturity Date	Short Description	Trade Date	Settlement Date	Par Value	Book Value	Market Value	Book Yield	Effective Duration	Days to Maturity	(%) of Portfolio	Mdy/S&P/Fitch
4333	3130ALEY6	FHLB	0.800	03/04/2026	2.51YrNC0.13Mo-Dq-Fixed	06/09/2021	06/10/2021	5,000,000.00	5,000,000.00	4,515,700.00	0.800	2.41	915	1.41%	Aaa/AA+/NR
4328	3130AMJN3	FHLB	1.030	05/26/2026	2.73YrNC2.86Mo-Dq-Fixed	05/12/2021	05/26/2021	5,000,000.00	5,000,000.00	4,512,300.00	1.030	2.62	998	1.41%	Aaa/AA+/NR
4335	3130AMFS6	FHLB	0.750	06/12/2026	2.78Yr-Fixed	06/16/2021	06/17/2021	5,000,000.00	4,983,270.19	4,497,900.00	0.873	2.68	1,015	1.41%	Aaa/AA+/NR
4388	3130AVWS7	FHLB	3.750	06/12/2026	2.78Yr-Fixed	05/08/2023	05/09/2023	3,000,000.00	2,996,249.62	2,930,760.00	3.796	2.57	1,015	0.85%	Aaa/AA+/NR
4398	3133EPNG6	FFCB	4.375	06/23/2026	2.81Yr-Fixed	06/22/2023	06/23/2023	3,000,000.00	2,998,735.00	2,980,080.00	4.391	2.58	1,026	0.85%	Aaa/AA+/AAA
4347	3130AQ7E7	FHLB	1.500	06/30/2026	2.83YrNC0.99Mo-Dq-Fixed	12/14/2021	12/30/2021	5,000,000.00	5,001,258.02	4,559,100.00	1.339	2.69	1,033	1.41%	Aaa/AA+/NR
4384	3130AUMC5	FHLB	3.750	07/20/2026	2.88Yr-Fixed	01/17/2023	01/19/2023	5,000,000.00	5,000,000.00	4,878,250.00	3.750	2.67	1,053	1.41%	Aaa/AA+/NR
4356	3130AQS79	FHLB	1.375	08/07/2026	2.93YrNC11.24Mo-1x-Step	01/27/2022	02/07/2022	5,000,000.00	5,000,000.00	4,604,400.00	1.375	2.77	1,071	1.41%	Aaa/AA+/NR
4386	3133EPTG6	FFCB	3.875	04/26/2027	3.65Yr-Fixed	04/21/2023	04/26/2023	5,000,000.00	4,994,749.13	4,884,350.00	3.906	3.30	1,333	1.41%	Aaa/AA+/AAA
4389	3133EPJP1	FFCB	3.625	05/12/2027	3.69Yr-Fixed	05/08/2023	05/12/2023	5,000,000.00	4,987,198.37	4,835,800.00	3.700	3.36	1,349	1.41%	Aaa/AA+/AAA
4392	3130AW4N7	FHLB	3.630	06/04/2027	3.76Yr-Fixed	05/16/2023	05/18/2023	5,000,000.00	5,000,000.00	4,831,900.00	3.630	3.42	1,372	1.41%	Aaa/AA+/NR
4396	3133EPMV4	FFCB	4.125	06/15/2027	3.79Yr-Fixed	06/09/2023	06/15/2023	5,000,000.00	4,999,100.14	4,941,200.00	4.130	3.42	1,383	1.41%	Aaa/AA+/AAA
4385	3134GYPF3	FHLMC	4.750	07/12/2027	3.86YrNC10.38Mo-Da-Fixed	04/21/2023	04/24/2023	3,300,000.00	3,295,464.13	3,233,835.00	4.791	2.15	1,410	0.93%	Aaa/AA+/AAA
4395	3130AWC24	FHLB	4.000	06/09/2028	4.77Yr-Fixed	06/09/2023	06/13/2023	5,000,000.00	5,004,400.22	4,939,950.00	3.979	4.23	1,743	1.42%	Aaa/AA+/NR
4399	3130AWC24	FHLB	4.000	06/09/2028	4.77Yr-Fixed	06/26/2023	06/27/2023	5,000,000.00	4,997,348.77	4,939,950.00	4.012	4.23	1,743	1.41%	Aaa/AA+/NR
4400	31422X5U2	FAMCA	5.100	08/07/2028	4.93YrNC23.23Mo-1x-Fixed	08/02/2023	08/07/2023	2,000,000.00	2,000,000.00	1,998,060.00	5.100	2.65	1,802	0.57%	NR/NR/NR
					U.S. Agencies			186,525,000.00	186,146,173.90	177,389,944.75				52.63%	
4300	254687CR5	DIS	4.000	10/01/2023	0.08Yr-Fixed	12/12/2019	12/16/2019	2,875,000.00	2,879,423.08	2,871,032.50	2.070	0.08	30	0.81%	A2/A-/A-
4355	67066GAL8	NVDA	0.584	06/14/2024	0.79Yr-Fixed	01/20/2022	01/24/2022	5,000,000.00	4,974,283.20	4,815,950.00	1.250	0.77	287	1.41%	A1/A+/
4325	91159HHX1	USB	2.400	07/30/2024	0.91YrNC9.92Mo-Cc-Fixed	04/28/2021	04/30/2021	3,809,000.00	3,871,765.16	3,697,091.58	0.528	0.88	333	1.09%	A3/A/A
4343	14913R2P1	CAT	0.600	09/13/2024	1.03Yr-Fixed	11/30/2021	12/02/2021	5,000,000.00	4,980,656.74	4,758,750.00	0.980	1.01	378	1.41%	A2/A/A+
4371	459200KS9	IBM	4.000	07/27/2025	1.90Yr-Fixed	08/09/2022	08/11/2022	6,000,000.00	6,020,271.11	5,863,620.00	3.810	1.80	695	1.70%	A3/A-/
4372	931142EW9	WMT	3.900	09/09/2025	2.02Yr-Fixed	09/20/2022	09/22/2022	5,000,000.00	4,976,392.88	4,890,150.00	4.150	1.88	739	1.41%	Aa2/AA/AA
4382	717081DV2	PFE	2.750	06/03/2026	2.75Yr-Fixed	01/13/2023	01/18/2023	5,000,000.00	4,822,664.69	4,719,200.00	4.142	2.58	1,006	1.36%	A1/A+/A
4375	110122CN6	BMY	3.200	06/15/2026	2.79YrNC31.47Mo-Cc-Fixed	11/14/2022	11/16/2022	5,000,000.00	4,836,665.01	4,769,750.00	4.480	2.56	1,018	1.37%	A2/A+/
4390	931142EM1	WMT	3.050	07/08/2026	2.85YrNC32.23Mo-Cc-Fixed	05/11/2023	05/15/2023	4,257,000.00	4,177,201.50	4,068,627.75	3.752	2.63	1,041	1.18%	Aa2/AA/AA
4391	904764AU1	UNANA	2.000	07/28/2026	2.90Yr-Fixed	05/11/2023	05/15/2023	2,505,000.00	2,385,759.96	2,319,404.55	3.752	2.75	1,061	0.67%	A1/A+/A
					Corporates			44,446,000.00	43,925,083.32	42,773,576.38				12.42%	
					Holdings			318,971,000.00	317,812,252.79	303,005,131.13				89.86%	



Cash/Money Market/LGIP Activity Report
City of Huntington Beach
Portfolio: CITY
Reporting Date: 08/31/2023

Cash/Money Market Account Activity

Accounting ID	Description	Activity Date	Transaction Type	Transaction Amount
003	California Asset Management Program	08/01/2023	Interest Received	\$128,528.21
003	California Asset Management Program	08/01/2023	Deposit	\$10,000,000.00
003	California Asset Management Program	08/07/2023	Withdrawal	(\$4,000,000.00)
003	California Asset Management Program	08/10/2023	Withdrawal	(\$2,000,000.00)
	Activity Total			\$4,128,528.21



Bond Redemption Activity Report
City of Huntington Beach
Portfolio: CITY
Reporting Date: 08/31/2023

Redemption Transactions

Accounting ID	Transaction Type	Cusip	Description	Price	Settlement Date	Posted Date	Par Value	Principal	Accrued Interest	Total
4291	Maturity	45818WBY1	IADB 2.960 08/16/2023	100.00000	08/16/2023	08/16/2023	\$5,000,000.00	\$5,000,000.00	\$0.00	\$5,000,000.00
4354	Maturity	9128282D1	T 1.375 08/31/2023	100.00000	08/31/2023	08/31/2023	\$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



Bond Purchase Activity Report
City of Huntington Beach
Portfolio: CITY
Reporting Date: 08/31/2023

Purchase Transactions

Accounting ID	Transaction Type	Cusip	Description	Price	Settlement Date	Posted Date	Par Value	Principal	Accrued Interest	Total
4400	Buy	31422X5U2	FAMCA 5.100 08/07/2028	100.00000	08/07/2023	08/07/2023	2,000,000.00	\$2,000,000.00	\$0.00	\$2,000,000.00
			Activity Total				2,000,000.00	\$2,000,000.00	\$0.00	\$2,000,000.00



Bond Interest Received Activity Report
City of Huntington Beach
Portfolio: CITY
Reporting Date: 08/31/2023

Bond Interest Received

Accounting ID	Transaction Type	Cusip	Description	Date Posted	Interest Received	Purchased Interest Adjustment	Net Interest
4356	Interest Income	3130AQS79	FHLB 1.375 08/07/2026	08/07/2023	\$34,375.00		\$34,375.00
4361	Interest Income	912828D56	T 2.375 08/15/2024	08/15/2023	\$59,375.00		\$59,375.00
4387	Interest Income	3130AUXN9	FHLB 5.000 02/15/2024	08/15/2023	\$75,000.00	\$29,166.67	\$45,833.33
4291	Interest Income	45818WBY1	IADB 2.960 08/16/2023	08/16/2023	\$74,000.00		\$74,000.00
4324	Interest Income	45906M2L4	IBRD 0.650 02/24/2026	08/24/2023	\$16,250.00		\$16,250.00
4344	Interest Income	3130AQ3C5	FHLB 1.000 08/28/2024	08/28/2023	\$20,000.00		\$20,000.00
4360	Interest Income	3130AQT94	FHLB 1.600 08/28/2025	08/28/2023	\$36,600.00		\$36,600.00
4323	Interest Income	459056HV2	IBRD 1.500 08/28/2024	08/28/2023	\$37,500.00		\$37,500.00
4339	Interest Income	91282CCW9	T 0.750 08/31/2026	08/31/2023	\$3,750.00		\$3,750.00
4340	Interest Income	91282CAJ0	T 0.250 08/31/2025	08/31/2023	\$6,250.00		\$6,250.00
4342	Interest Income	91282CCW9	T 0.750 08/31/2026	08/31/2023	\$18,750.00		\$18,750.00
4351	Interest Income	9128284Z0	T 2.750 08/31/2025	08/31/2023	\$68,750.00		\$68,750.00
4354	Interest Income	9128282D1	T 1.375 08/31/2023	08/31/2023	\$34,375.00		\$34,375.00
			Activity Total		\$484,975.00	\$29,166.67	\$455,808.33



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

City Treasurer's Office
August 2023

Cash Receipts and Disbursements	July 2023	August 2023
Receipts		
General Fund		
Property Tax	\$ 1,155,417	\$ 146,433
Local Sales Tax	4,502,307	4,520,296
Public Safety Sales Tax	234,807	308,068
Transient Occupancy Tax (TOT)	2,027,377	2,350,278
Utility Users Tax (UUT)	1,781,233	1,677,550
Other Revenue	14,999,898	6,655,336
Total General Fund Revenue	24,701,040	15,657,960
Total All Other Funds Revenue	17,494,348	22,247,844
Total Receipts	\$ 42,195,388	\$ 37,905,805
Disbursements		
General Fund		
Personnel Services	(12,483,938)	(12,752,122)
Operating Expenses	(4,334,724)	(5,655,424)
Capital Expenditures	-	(32,273)
Non-Operating Expenses	(328,561)	(2,233,505)
Total General Fund Disbursements	(17,147,223)	(20,673,324)
Total All Other Funds Disbursements	(37,754,131)	(26,829,196)
Total Disbursements	(54,901,354)	(47,502,520)
Net Change in Cash Flow	\$ (12,705,967)	\$ (9,596,716)
Summary of Cash by Fund		
	July 2023	August 2023
General Fund	\$ 124,984,620	\$ 119,969,257
General Fund Other	5,740,569	7,073,990
Capital Projects Funds	55,491,257	54,242,877
Debt Service Funds	27,633,133	26,748,622
Enterprise Funds	67,680,850	70,336,848
Trust and Agency Funds	8,470,179	5,508,937
Internal Service Funds	36,305,892	33,387,525
Special Revenue Funds	44,630,124	44,071,853
General Ledger Cash Balances	* \$ 370,936,624	\$ 361,339,909

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: (FY2024)
07/01/2023 - 07/31/2023
Full Accrual Basis

Par Value	
Total Par Value	\$358,695,781.60

Book Value	
Total Book Value	\$357,498,343.66

Market Value	
Total Market Value	\$342,101,936.45

Period Earnings Summary (31 Days)	
Net Period Earnings	\$854,508.51
Last FY Period Net Earnings	\$362,964.68
Avg Daily Book Balance	\$371,860,909.67
Net EAR	2.747%

Fiscal YTD Summary (31 Days)	
Net Period Earnings	\$854,508.51
Last FY Period Net Earnings	\$362,964.68
Avg Daily Book Balance	\$371,860,909.67
Net EAR	2.747%

Period Transactions	
Redemptions	5
Purchases	0
Total Activity	5

Fiscal YTD Transactions	
Redemptions	5
Purchases	0
Total Activity	5

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: 4.450%

AB

Alisa Backstrom

City Treasurer

Title

07/31/2023

Date

Portfolio Investments						
	Par Value	Book Value	Book Value % of Port	Market Value	Book Yield Contribution	Days to Maturity
Local Govt Inv Pools (LGIP)	\$31,724,781.60	\$31,724,781.60	8.87%	\$31,724,781.60	0.47%	1
U.S. Treasuries	\$73,000,000.00	\$72,728,565.20	20.34%	\$69,214,460.00	0.35%	622
Supranational	\$25,000,000.00	\$25,009,352.46	7.00%	\$23,387,850.00	0.07%	577
U.S. Agencies	\$184,525,000.00	\$184,120,778.30	51.50%	\$174,999,716.00	1.17%	813
Corporates	\$44,446,000.00	\$43,914,866.11	12.28%	\$42,775,128.85	0.36%	696
Total	\$358,695,781.60	\$357,498,343.66	100.00%	\$342,101,936.45	2.42%	671

Accounting ID	Ticker	Pool Description	Type	Par Value	Book Value	Market Value	Rate	% of Portfolio	Rating
003	CAMP	California Asset Management Program	LGIP	31,724,781.60	31,724,781.60	31,724,781.60	5.31	8.87%	NR
		CITY Fund Total		31,724,781.60	31,724,781.60	31,724,781.60		8.87%	

Accounting ID	Cusip	Ticker	Coupon	Maturity Date	Short Description	Trade Date	Settlement Date	Par Value	Book Value	Market Value	Book Yield	Effective Duration	Days to Maturity	(%) of Portfolio	Mdy/S&P/Fitch
4354	9128282D1	T	1.375	08/31/2023	0.08Yr-Fixed	01/20/2022	01/21/2022	5,000,000.00	5,001,916.52	4,983,750.00	0.903	0.08	30	1.40%	Aaa/AA+/AAA
4364	9128286Z8	T	1.750	06/30/2024	0.91Yr-Fixed	04/29/2022	05/02/2022	7,000,000.00	6,939,419.16	6,774,390.00	2.730	0.89	334	1.94%	Aaa/AA+/AAA
4370	912828XX3	T	2.000	06/30/2024	0.91Yr-Fixed	05/26/2022	05/27/2022	5,000,000.00	4,979,534.31	4,849,050.00	2.462	0.89	334	1.39%	Aaa/AA+/AAA
4353	912828Y87	T	1.750	07/31/2024	1.00Yr-Fixed	01/13/2022	01/14/2022	5,000,000.00	5,035,557.05	4,824,600.00	1.028	0.97	365	1.41%	Aaa/AA+/AAA
4358	912828Y87	T	1.750	07/31/2024	1.00Yr-Fixed	02/10/2022	02/11/2022	4,000,000.00	4,006,044.17	3,859,680.00	1.595	0.97	365	1.12%	Aaa/AA+/AAA
4361	912828D56	T	2.375	08/15/2024	1.04Yr-Fixed	03/21/2022	03/22/2022	5,000,000.00	5,006,770.24	4,848,250.00	2.240	1.00	380	1.40%	Aaa/AA+/AAA
4298	912828YH7	T	1.500	09/30/2024	1.17Yr-Fixed	12/04/2019	12/05/2019	5,000,000.00	4,994,678.02	4,785,950.00	1.595	1.13	426	1.40%	Aaa/AA+/AAA
4350	912828YM6	T	1.500	10/31/2024	1.25Yr-Fixed	12/30/2021	12/31/2021	3,000,000.00	3,021,419.39	2,863,230.00	0.920	1.21	457	0.85%	Aaa/AA+/AAA
4376	91282CEU1	T	2.875	06/15/2025	1.87Yr-Fixed	11/17/2022	11/18/2022	3,000,000.00	2,926,149.83	2,887,980.00	4.276	1.78	684	0.82%	Aaa/AA+/AAA
4330	91282CAB7	T	0.250	07/31/2025	2.00Yr-Fixed	05/18/2021	05/19/2021	5,000,000.00	4,964,023.47	4,562,900.00	0.615	1.94	730	1.39%	Aaa/AA+/AAA
4340	91282CAJ0	T	0.250	08/31/2025	2.08Yr-Fixed	09/23/2021	09/27/2021	5,000,000.00	4,950,248.43	4,549,200.00	0.735	2.02	761	1.38%	Aaa/AA+/AAA
4351	9128284Z0	T	2.750	08/31/2025	2.08Yr-Fixed	12/30/2021	12/31/2021	5,000,000.00	5,167,545.03	4,792,400.00	1.103	1.96	761	1.45%	Aaa/AA+/AAA
4341	91282CCP4	T	0.625	07/31/2026	3.00Yr-Fixed	09/30/2021	09/30/2021	5,000,000.00	4,952,471.17	4,462,900.00	0.950	2.89	1,095	1.39%	Aaa/AA+/AAA
4339	91282CCW9	T	0.750	08/31/2026	3.08Yr-Fixed	09/23/2021	09/23/2021	1,000,000.00	995,784.53	893,630.00	0.890	2.96	1,126	0.28%	Aaa/AA+/AAA
4342	91282CCW9	T	0.750	08/31/2026	3.08Yr-Fixed	11/22/2021	11/23/2021	5,000,000.00	4,920,212.04	4,468,150.00	1.285	2.96	1,126	1.38%	Aaa/AA+/AAA
4379	91282CEW7	T	3.250	06/30/2027	3.91Yr-Fixed	12/28/2022	12/29/2022	5,000,000.00	4,866,791.82	4,808,400.00	4.000	3.59	1,429	1.36%	Aaa/AA+/AAA
					U.S. Treasuries			73,000,000.00	72,728,565.20	69,214,460.00				20.34%	
4291	45818WBY1	IADB	2.960	08/16/2023	0.04Yr-Fixed	03/26/2019	03/28/2019	5,000,000.00	5,001,358.84	4,994,750.00	2.271	0.04	15	1.40%	Aaa/AAA/AAA
4323	459056HV2	IBRD	1.500	08/28/2024	1.08Yr-Fixed	04/21/2021	04/23/2021	5,000,000.00	5,057,295.27	4,794,050.00	0.425	1.04	393	1.41%	Aaa/AAA/AAA
4338	459058JE4	IBRD	0.376	07/28/2025	1.99Yr-Fixed	07/28/2021	07/30/2021	5,000,000.00	4,979,557.02	4,571,300.00	0.583	1.93	727	1.39%	Aaa/AAA/AAA
4319	459058JL8	IBRD	0.500	10/28/2025	2.24Yr-Fixed	01/08/2021	01/12/2021	5,000,000.00	4,998,714.22	4,544,500.00	0.512	2.17	819	1.40%	Aaa/AAA/AAA
4324	45906M2L4	IBRD	0.650	02/24/2026	2.57YrNC0.79Mo-Dq-Fixed	04/28/2021	04/30/2021	5,000,000.00	4,972,427.10	4,483,250.00	0.870	2.47	938	1.39%	Aaa/AAA/AAA
					Supranational			25,000,000.00	25,009,352.46	23,387,850.00				7.00%	
4289	3135G0U43	FNMA	2.875	09/12/2023	0.11Yr-Fixed	03/14/2019	03/15/2019	5,000,000.00	5,002,195.79	4,986,100.00	2.465	0.11	42	1.40%	Aaa/AA+/AAA
4377	313384ND7	FHDN	0.000	10/19/2023	0.22Yr-Disco	12/02/2022	12/05/2022	3,000,000.00	2,969,683.75	2,966,550.00	4.817	0.21	79	0.83%	P-1/A-1+/NR
4387	3130AUXN9	FHLB	5.000	02/15/2024	0.54Yr-Fixed	04/24/2023	04/25/2023	3,000,000.00	3,001,063.66	2,992,890.00	4.923	0.52	198	0.84%	Aaa/AA+/NR
4292	3133ECHX5	FFCB	2.260	03/13/2024	0.62Yr-Fixed	05/22/2019	05/23/2019	5,000,000.00	5,000,692.95	4,898,000.00	2.236	0.60	225	1.40%	Aaa/AA+/AAA
4378	3130ATVC8	FHLB	4.875	06/14/2024	0.87Yr-Fixed	12/27/2022	12/28/2022	5,000,000.00	5,005,206.75	4,980,250.00	4.740	0.84	318	1.40%	Aaa/AA+/NR
4348	3130AQD42	FHLB	0.920	06/28/2024	0.91YrNC1.94Mo-Dq-Fixed	12/14/2021	12/28/2021	5,000,000.00	5,000,000.00	4,790,850.00	0.920	0.88	332	1.40%	Aaa/AA+/NR
4380	3134GYCP5	FHLMC	5.000	07/23/2024	0.98YrNC2.76Mo-1x-Fixed	01/05/2023	01/23/2023	5,000,000.00	5,000,000.00	4,964,650.00	5.000	0.84	357	1.40%	Aaa/AA+/AAA
4344	3130AQ3C5	FHLB	1.000	08/28/2024	1.08YrNC0.92Mo-Dq-Fixed	12/01/2021	12/02/2021	4,000,000.00	4,000,000.00	3,807,560.00	1.000	1.04	393	1.12%	Aaa/AA+/NR
4373	3133XVDG3	FHLB	4.375	09/13/2024	1.12Yr-Fixed	09/22/2022	09/23/2022	5,000,000.00	5,007,105.77	4,940,550.00	4.240	1.06	409	1.40%	Aaa/AA+/NR
4336	3130AMXJ6	FHLB	0.500	09/30/2024	1.17YrNC2.00Mo-Dq-Fixed	06/17/2021	06/30/2021	5,000,000.00	5,000,000.00	4,714,250.00	0.500	1.13	426	1.40%	Aaa/AA+/NR
4346	3130AQD59	FHLB	1.000	09/30/2024	1.17YrNC2.00Mo-Dq-Fixed	12/14/2021	12/30/2021	5,000,000.00	5,000,000.00	4,742,150.00	1.000	1.13	426	1.40%	Aaa/AA+/NR
4349	3130AQD59	FHLB	1.000	09/30/2024	1.17YrNC2.00Mo-Dq-Fixed	12/22/2021	12/30/2021	5,000,000.00	5,000,000.00	4,742,150.00	1.000	1.13	426	1.40%	Aaa/AA+/NR
4334	3130AMW65	FHLB	0.500	12/30/2024	1.42YrNC2.00Mo-Dq-Fixed	06/15/2021	06/30/2021	5,000,000.00	5,000,000.00	4,661,250.00	0.500	1.37	517	1.40%	Aaa/AA+/NR
4332	3130AMQ62	FHLB	0.625	03/14/2025	1.62YrNC1.48Mo-Dq-Fixed	05/26/2021	06/14/2021	5,000,000.00	5,000,000.00	4,633,650.00	0.625	1.57	591	1.40%	Aaa/AA+/NR
4397	3130AWER7	FHLB	4.625	06/06/2025	1.85Yr-Fixed	06/14/2023	06/15/2023	3,000,000.00	2,998,232.28	2,976,120.00	4.659	1.74	675	0.84%	Aaa/AA+/NR
4329	3135G04Z3	FNMA	0.500	06/17/2025	1.88Yr-Fixed	05/13/2021	05/14/2021	5,000,000.00	4,988,136.73	4,601,500.00	0.628	1.82	686	1.40%	Aaa/AA+/AAA
4381	3135G04Z3	FNMA	0.500	06/17/2025	1.88Yr-Fixed	01/12/2023	01/13/2023	5,000,000.00	4,688,684.21	4,601,500.00	4.013	1.82	686	1.31%	Aaa/AA+/AAA
4345	3130AQ558	FHLB	1.250	06/30/2025	1.91YrNC2.00Mo-Dq-Fixed	12/08/2021	12/30/2021	4,650,000.00	4,650,000.00	4,329,894.00	1.250	1.84	699	1.30%	Aaa/AA+/NR
4327	3130AMD L3	FHLB	0.800	07/25/2025	1.98YrNC0.82Mo-Dq-Fixed	05/11/2021	05/25/2021	5,000,000.00	5,000,000.00	4,608,150.00	0.800	1.92	724	1.40%	Aaa/AA+/NR
4360	3130AQ T94	FHLB	1.600	08/28/2025	2.08Yr-Fixed	03/03/2022	03/04/2022	4,575,000.00	4,555,241.58	4,271,403.00	1.816	1.98	758	1.27%	Aaa/AA+/NR
4331	3130AMQ54	FHLB	0.700	09/16/2025	2.13YrNC1.54Mo-Da-Fixed	05/26/2021	06/16/2021	5,000,000.00	5,000,000.00	4,576,100.00	0.700	2.05	777	1.40%	Aaa/AA+/NR
4318	3135GA2Z3	FNMA	0.560	11/17/2025	2.30YrNC3.58Mo-Da-Fixed	01/08/2021	01/11/2021	3,000,000.00	3,001,561.17	2,712,960.00	0.500	2.22	839	0.84%	Aaa/AA+/AAA
4320	3130AKN36	FHLB	0.525	01/15/2026	2.46YrNC2.50Mo-Dq-Fixed	01/14/2021	01/15/2021	5,000,000.00	4,997,544.44	4,502,650.00	0.545	2.38	898	1.40%	Aaa/AA+/NR

Accounting ID	Cusip	Ticker	Coupon	Maturity Date	Short Description	Trade Date	Settlement Date	Par Value	Book Value	Market Value	Book Yield	Effective Duration	Days to Maturity	(%) of Portfolio	Mdy/S&P/Fitch
4321	3130AKN85	FHLB	0.550	01/20/2026	2.47YrNC2.66Mo-Dq-Fixed	01/14/2021	01/20/2021	5,000,000.00	4,998,765.28	4,503,350.00	0.560	2.39	903	1.40%	Aaa/AA+/NR
4322	3130AKUS3	FHLB	0.500	01/28/2026	2.49YrNC2.92Mo-Dq-Fixed	01/26/2021	01/28/2021	5,000,000.00	5,000,000.00	4,494,250.00	0.500	2.41	911	1.40%	Aaa/AA+/NR
4333	3130ALEY6	FHLB	0.800	03/04/2026	2.59YrNC1.15Mo-Dq-Fixed	06/09/2021	06/10/2021	5,000,000.00	5,000,000.00	4,511,300.00	0.800	2.49	946	1.40%	Aaa/AA+/NR
4328	3130AMJN3	FHLB	1.030	05/26/2026	2.82YrNC0.85Mo-Dq-Fixed	05/12/2021	05/26/2021	5,000,000.00	5,000,000.00	4,510,850.00	1.030	2.70	1,029	1.40%	Aaa/AA+/NR
4335	3130AMFS6	FHLB	0.750	06/12/2026	2.86Yr-Fixed	06/16/2021	06/17/2021	5,000,000.00	4,982,768.80	4,462,950.00	0.873	2.75	1,046	1.39%	Aaa/AA+/NR
4388	3130AVWS7	FHLB	3.750	06/12/2026	2.86Yr-Fixed	05/08/2023	05/09/2023	3,000,000.00	2,996,137.22	2,915,760.00	3.796	2.64	1,046	0.84%	Aaa/AA+/NR
4398	3133EPNG6	FFCB	4.375	06/23/2026	2.89Yr-Fixed	06/22/2023	06/23/2023	3,000,000.00	2,998,697.50	2,982,930.00	4.391	2.66	1,057	0.84%	Aaa/AA+/AAA
4347	3130AQ7E7	FHLB	1.500	06/30/2026	2.91YrNC2.00Mo-Dq-Fixed	12/14/2021	12/30/2021	5,000,000.00	5,001,295.06	4,554,750.00	1.339	2.77	1,064	1.40%	Aaa/AA+/NR
4384	3130AUMC5	FHLB	3.750	07/20/2026	2.97Yr-Fixed	01/17/2023	01/19/2023	5,000,000.00	5,000,000.00	4,859,400.00	3.750	2.75	1,084	1.40%	Aaa/AA+/NR
4356	3130AQS79	FHLB	1.375	08/07/2026	3.02YrNC12.25Mo-1x-Step	01/27/2022	02/07/2022	5,000,000.00	5,000,000.00	4,609,400.00	1.375	2.81	1,102	1.40%	Aaa/AA+/NR
4386	3133EPTG6	FFCB	3.875	04/26/2027	3.73Yr-Fixed	04/21/2023	04/26/2023	5,000,000.00	4,994,629.34	4,885,150.00	3.906	3.38	1,364	1.40%	Aaa/AA+/AAA
4389	3133EPJP1	FFCB	3.625	05/12/2027	3.78Yr-Fixed	05/08/2023	05/12/2023	5,000,000.00	4,986,909.83	4,835,900.00	3.700	3.43	1,380	1.39%	Aaa/AA+/AAA
4392	3130AW4N7	FHLB	3.630	06/04/2027	3.84Yr-Fixed	05/16/2023	05/18/2023	5,000,000.00	5,000,000.00	4,832,400.00	3.630	3.49	1,403	1.40%	Aaa/AA+/NR
4396	3133EPMV4	FFCB	4.125	06/15/2027	3.87Yr-Fixed	06/09/2023	06/15/2023	5,000,000.00	4,999,080.35	4,944,100.00	4.130	3.50	1,414	1.40%	Aaa/AA+/AAA
4385	3134GYPF3	FHLMC	4.750	07/12/2027	3.95YrNC11.40Mo-Da-Fixed	04/21/2023	04/24/2023	3,300,000.00	3,295,366.30	3,227,499.00	4.791	2.20	1,441	0.92%	Aaa/AA+/AAA
4395	3130AWC24	FHLB	4.000	06/09/2028	4.86Yr-Fixed	06/09/2023	06/13/2023	5,000,000.00	5,004,477.06	4,934,300.00	3.979	4.31	1,774	1.40%	Aaa/AA+/NR
4399	3130AWC24	FHLB	4.000	06/09/2028	4.86Yr-Fixed	06/26/2023	06/27/2023	5,000,000.00	4,997,302.47	4,934,300.00	4.012	4.31	1,774	1.40%	Aaa/AA+/NR
					U.S. Agencies			184,525,000.00	184,120,778.30	174,999,716.00				51.50%	
4300	254687CR5	DIS	4.000	10/01/2023	0.17Yr-Fixed	12/12/2019	12/16/2019	2,875,000.00	2,883,846.15	2,864,563.75	2.070	0.16	61	0.81%	A2/A-/A-
4355	67066GAL8	NVDA	0.584	06/14/2024	0.87Yr-Fixed	01/20/2022	01/24/2022	5,000,000.00	4,971,557.03	4,792,450.00	1.250	0.85	318	1.39%	A1/A+/
4325	91159HHX1	USB	2.400	07/30/2024	1.00YrNC10.94Mo-Cc-Fixed	04/28/2021	04/30/2021	3,809,000.00	3,877,488.42	3,689,625.94	0.528	0.97	364	1.08%	A3/A/A
4343	14913R2P1	CAT	0.600	09/13/2024	1.12Yr-Fixed	11/30/2021	12/02/2021	5,000,000.00	4,979,096.80	4,738,700.00	0.980	1.09	409	1.39%	A2/A/A+
4371	459200KS9	IBM	4.000	07/27/2025	1.99Yr-Fixed	08/09/2022	08/11/2022	6,000,000.00	6,021,157.60	5,868,540.00	3.810	1.88	726	1.68%	A3/A-/
4372	931142EW9	WMT	3.900	09/09/2025	2.11Yr-Fixed	09/20/2022	09/22/2022	5,000,000.00	4,975,420.06	4,907,450.00	4.150	1.96	770	1.39%	Aa2/AA/AA
4382	717081DV2	PFE	2.750	06/03/2026	2.84Yr-Fixed	01/13/2023	01/18/2023	5,000,000.00	4,817,301.73	4,736,150.00	4.142	2.66	1,037	1.35%	A1/A+/A
4375	110122CN6	BMY	3.200	06/15/2026	2.87YrNC32.49Mo-Cc-Fixed	11/14/2022	11/16/2022	5,000,000.00	4,831,784.48	4,780,150.00	4.480	2.64	1,049	1.35%	A2/A+/
4390	931142EM1	WMT	3.050	07/08/2026	2.93YrNC33.25Mo-Cc-Fixed	05/11/2023	05/15/2023	4,257,000.00	4,174,870.48	4,081,526.46	3.752	2.70	1,072	1.17%	Aa2/AA/AA
4391	904764AU1	UNANA	2.000	07/28/2026	2.99Yr-Fixed	05/11/2023	05/15/2023	2,505,000.00	2,382,343.34	2,315,972.70	3.752	2.83	1,092	0.67%	A1/A+/A
					Corporates			44,446,000.00	43,914,866.11	42,775,128.85				12.28%	
					Holdings			326,971,000.00	325,773,562.06	310,377,154.85				91.13%	



Cash/Money Market/LGIP Activity Report
City of Huntington Beach
Portfolio: CITY
Reporting Date: 07/31/2023

Cash/Money Market Account Activity

Accounting ID	Description	Activity Date	Transaction Type	Transaction Amount
003	California Asset Management Program	07/03/2023	Interest Received	\$114,835.05
003	California Asset Management Program	07/13/2023	Withdrawal	(\$2,000,000.00)
003	California Asset Management Program	07/20/2023	Withdrawal	(\$3,000,000.00)
003	California Asset Management Program	07/27/2023	Deposit	\$7,000,000.00
	Activity Total			\$2,114,835.05



Bond Redemption Activity Report
City of Huntington Beach
Portfolio: CITY
Reporting Date: 07/31/2023

Redemption Transactions

Accounting ID	Transaction Type	Cusip	Description	Price	Settlement Date	Posted Date	Par Value	Principal	Accrued Interest	Total
4290	Maturity	45818WBX3	IADB 2.870 07/20/2023	100.00000	07/20/2023	07/20/2023	\$4,000,000.00	\$4,000,000.00	\$0.00	\$4,000,000.00
4306	Maturity	90331HNV1	USB 3.400 07/24/2023	100.00000	07/24/2023	07/24/2023	\$2,000,000.00	\$2,000,000.00	\$0.00	\$2,000,000.00
4383	Maturity	3130AUHE7	FHLB 4.875 07/26/2023	100.00000	07/26/2023	07/26/2023	\$5,000,000.00	\$5,000,000.00	\$0.00	\$5,000,000.00
4352	Maturity	912828S92	T 1.250 07/31/2023	100.00000	07/31/2023	07/31/2023	\$5,000,000.00	\$5,000,000.00	\$0.00	\$5,000,000.00
4357	Maturity	91282CCN9	T 0.125 07/31/2023	100.00000	07/31/2023	07/31/2023	\$5,000,000.00	\$5,000,000.00	\$0.00	\$5,000,000.00
			Activity Total				\$21,000,000.00	\$21,000,000.00	\$0.00	\$21,000,000.00



Bond Purchase Activity Report
City of Huntington Beach
Portfolio: CITY
Reporting Date: 07/31/2023

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: 07/31/2023

Bond Interest Received

Accounting ID	Transaction Type	Cusip	Description	Date Posted	Interest Received	Purchased Interest Adjustment	Net Interest
4390	Interest Income	931142EM1	WMT 3.050 07/08/2026	07/10/2023	\$64,919.25	\$45,804.14	\$19,115.11
4385	Interest Income	3134GYPF3	FHLMC 4.750 07/12/2027	07/12/2023	\$39,187.50	\$5,225.00	\$33,962.50
4320	Interest Income	3130AKN36	FHLB 0.525 01/15/2026	07/17/2023	\$13,125.00		\$13,125.00
4290	Interest Income	45818WBX3	IADB 2.870 07/20/2023	07/20/2023	\$57,400.00		\$57,400.00
4384	Interest Income	3130AUMC5	FHLB 3.750 07/20/2026	07/20/2023	\$94,270.84		\$94,270.84
4321	Interest Income	3130AKN85	FHLB 0.550 01/20/2026	07/20/2023	\$13,750.00		\$13,750.00
4380	Interest Income	3134GYCP5	FHLMC 5.000 07/23/2024	07/24/2023	\$125,000.00		\$125,000.00
4306	Interest Income	90331HNV1	USB 3.400 07/24/2023	07/24/2023	\$34,000.00		\$34,000.00
4383	Interest Income	3130AUHE7	FHLB 4.875 07/26/2023	07/26/2023	\$135,416.67	\$8,125.00	\$127,291.67
4371	Interest Income	459200KS9	IBM 4.000 07/27/2025	07/27/2023	\$120,000.00		\$120,000.00
4338	Interest Income	459058JE4	IBRD 0.376 07/28/2025	07/28/2023	\$9,400.00		\$9,400.00
4391	Interest Income	904764AU1	UNANA 2.000 07/28/2026	07/28/2023	\$25,050.00	\$14,890.83	\$10,159.17
4322	Interest Income	3130AKUS3	FHLB 0.500 01/28/2026	07/28/2023	\$12,500.00		\$12,500.00
4341	Interest Income	91282CCP4	T 0.625 07/31/2026	07/31/2023	\$15,625.00		\$15,625.00
4352	Interest Income	912828S92	T 1.250 07/31/2023	07/31/2023	\$31,250.00		\$31,250.00
4353	Interest Income	912828Y87	T 1.750 07/31/2024	07/31/2023	\$43,750.00		\$43,750.00
4357	Interest Income	91282CCN9	T 0.125 07/31/2023	07/31/2023	\$3,125.00		\$3,125.00
4358	Interest Income	912828Y87	T 1.750 07/31/2024	07/31/2023	\$35,000.00		\$35,000.00
4325	Interest Income	91159HHX1	USB 2.400 07/30/2024	07/31/2023	\$45,708.00		\$45,708.00
4330	Interest Income	91282CAB7	T 0.250 07/31/2025	07/31/2023	\$6,250.00		\$6,250.00
			Activity Total		\$924,727.26	\$74,044.97	\$850,682.29



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

City Treasurer's Office
July 2023

Cash Receipts and Disbursements	June 2023	July 2023
Receipts		
General Fund		
Property Tax	\$ 635,888	\$ 1,155,417
Local Sales Tax	4,370,590	4,502,307
Public Safety Sales Tax	274,224	234,807
Transient Occupancy Tax (TOT)	1,119,474	2,027,377
Utility Users Tax (UUT)	1,607,817	1,781,233
Other Revenue	4,853,884	14,999,898
Total General Fund Revenue	12,861,878	24,701,040
Total All Other Funds Revenue	19,635,859	17,494,348
Total Receipts	\$ 32,497,737	\$ 42,195,388
Disbursements		
General Fund		
Personnel Services	(16,358,797)	(12,483,938)
Operating Expenses	(5,509,899)	(4,334,724)
Capital Expenditures	(27,811)	-
Non-Operating Expenses	(1,105,781)	(328,561)
Total General Fund Disbursements	(23,002,288)	(17,147,223)
Total All Other Funds Disbursements	(37,365,514)	(37,754,131)
Total Disbursements	(60,367,802)	(54,901,354)
Net Change in Cash Flow	\$ (27,870,066)	\$ (12,705,967)
Summary of Cash by Fund	June 2023	July 2023
General Fund	\$ 136,625,287	\$ 144,179,103
General Fund Other	3,349,307	3,844,275
Capital Projects Funds	29,696,397	28,037,743
Debt Service Funds	25,631,387	25,763,724
Enterprise Funds	80,598,996	67,693,284
Trust and Agency Funds	10,513,253	8,361,347
Internal Service Funds	21,717,497	17,466,235
Special Revenue Funds	73,868,033	73,948,479
General Ledger Cash Balances	* \$ 382,000,157	\$ 369,294,190

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.