City of Manhattan Beach Finance Department



Investment Portfolio July 2025

As Finance Director for the City of Manhattan Beach, I hereby certify that these investments are in compliance with the City's investment policy (unless otherwise noted). Sufficient liquidity has been maintained to meet budget expenditure requirements for the current six month period.

Libby Bretthauer

Libby Bretthauer, Finance Director

CITY OF MANHATTAN BEACH Portfolio Management Portfolio Summary July 1, 2025 through July 31, 2025

Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Equiv.
LAIF	30,598,464.45	30,598,464.45	30,598,464.45	28.50	1	1	4.200	4.258
Medium Term Notes	22,000,000.00	21,480,430.00	21,371,310.90	19.91	1,656	861	4.007	4.063
Federal Agency Issues - Coupon	19,000,000.00	18,985,240.00	18,915,453.44	17.62	1,580	695	3.646	3.697
Treasury Securities - Coupon	37,000,000.00	36,237,590.00	36,472,760.94	33.97	1,668	645	2.749	2.787
Investments	108,598,464.45	107,301,724.45	107,357,989.73	100.00%	1,175	513	3.571	3.621
Cash								
Passbook/Checking (not included in yield calculations)	7,153,154.67	7,153,154.67	7,153,154.67		1	1	0.000	0.000
Total Cash and Investments	115,751,619.12	114,454,879.12	114,511,144.40		1,175	513	3.571	3.621
Total Earnings	July 31 Month Ending	Fiscal Year To D	ate					
Current Year	254,671.46	254,67	1.46					

Average Daily Balance 126,029,496.01
Effective Rate of Return 2.38%

CITY OF MANHATTAN BEACH,

Run Date: 09/10/2025 - 07:23

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CITY OF MANHATTAN BEACH Portfolio Management Portfolio Details - Investments July 31, 2025

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P		Days to Maturity	Maturity Date
LAIF												
SYS3000	3000	Local Agency Invest.	Fund		30,598,464.45	30,598,464.45	30,598,464.45	4.258		4.258	1	
	Subt	total and Average	25,336,382.97		30,598,464.45	30,598,464.45	30,598,464.45	_		4.258	1	
Medium Term I	Notes											
037833DB3	MTN0112	APPLE INC		10/25/2022	1,000,000.00	976,890.00	961,453.01	2.900	AA+	4.905	772	09/12/2027
037833ET3	MTN0121	APPLE INC		06/12/2023	1,000,000.00	999,420.00	992,446.00	4.000	AA+	4.171	1,013	05/10/2028
023135BX3	MTN0111	AMAZON.COM LLC		02/24/2022	1,000,000.00	975,720.00	991,599.84	1.000	AA	1.963	284	05/12/2026
023135BC9	MTN0116	AMAZON.COM LLC		02/09/2023	1,000,000.00	981,210.00	977,054.62	3.150	AA	4.282	751	08/22/2027
023135CG9	MTN0129	AMAZON.COM LLC		07/12/2024	1,000,000.00	977,230.00	969,959.86	3.450		4.342	1,351	04/13/2029
06406RAF4	MTN0118	BANK OF NY MELLO)	04/14/2023	1,000,000.00	980,620.00	976,935.51	3.400	Α	4.410	911	01/29/2028
194162AR4	MTN0123	COLGATE-PALM CO		07/10/2023	2,000,000.00	2,024,700.00	1,992,460.00	4.600	AA-	4.690	943	03/01/2028
22160KAN5	MTN0117	COSTCO COMPANIE	ES	04/14/2023	1,000,000.00	951,540.00	954,791.94	1.375	A+	3.743	688	06/20/2027
22160KAN5	MTN0119	COSTCO COMPANIE	ES	04/18/2023	1,000,000.00	951,540.00	954,272.13	1.375	A+	3.765	688	06/20/2027
478160CP7	MTN0113	Johnson & Johnson		10/25/2022	1,000,000.00	940,000.00	928,864.57	0.950	AAA	4.593	761	09/01/2027
478160CP7	MTN0114	Johnson & Johnson		12/22/2022	1,000,000.00	940,000.00	939,662.76	0.950	AAA	3.880	761	09/01/2027
191216DD9	MTN0124	COCA-COLA CO		07/10/2023	1,000,000.00	924,920.00	914,263.65	1.000	A+	4.374	957	03/15/2028
191216DD9	MTN0126	COCA-COLA CO		02/05/2024	1,000,000.00	924,920.00	924,365.03	1.000	A+	3.556	957	03/15/2028
594918BY9	MTN0115	MICROSOFT CORP		12/22/2022	1,000,000.00	988,950.00	987,033.41	3.300	AAA	4.163	554	02/06/2027
58933YAY1	MTN0110	MERCK & CO INC		10/05/2021	1,000,000.00	979,550.00	991,420.00	0.750	A+	0.950	207	02/24/2026
58933YBH7	MTN0120	MERCK & CO INC		06/12/2023	1,000,000.00	998,770.00	992,917.00	4.050	A+	4.210	1,020	05/17/2028
713448FR4	MTN0125	Pepsico		11/02/2023	1,000,000.00	1,009,460.00	985,230.49	4.450	A+	5.044	1,018	05/15/2028
89236TLL7	MTN0127	TOYOTA MOTOR CR	REDIT	02/05/2024	1,000,000.00	1,009,400.00	1,006,553.68	4.650		4.493	1,253	01/05/2029
89236TLL7	MTN0130	TOYOTA MOTOR CR	REDIT	07/12/2024	1,000,000.00	1,009,400.00	1,000,000.00	4.650		4.650	1,253	01/05/2029
931142ER0	MTN0122	WALMART INC		06/12/2023	1,000,000.00	966,470.00	967,830.18	1.050	AA	4.183	412	09/17/2026
931142EN9	MTN0128	WALMART INC		07/12/2024	1,000,000.00	969,720.00	962,197.22	3.250		4.349	1,437	07/08/2029
	Subt	total and Average	21,371,310.90	_	22,000,000.00	21,480,430.00	21,371,310.90	_		4.063	861	
Federal Agency	y Issues - Coupon											
31422XW99	FAC0304	FARMER MAC		02/14/2023	1,000,000.00	995,470.00	1,000,000.00	3.850		3.850	927	02/14/2028
3133ENPX2	FAC0294	FED FARM CR BK		02/24/2022	1,000,000.00	998,500.00	997,642.00	1.800	AA+	1.870	21	08/22/2025
3133EJDV8	FAC0296	FED FARM CR BK		04/11/2022	2,000,000.00	1,969,600.00	2,013,677.71	3.150	AA+	2.747		03/22/2027
3133ENV72	FAC0303	FED FARM CR BK		10/27/2022	1,000,000.00	1,002,590.00	998,356.00	4.500		4.550		07/27/2026
3133EPA47	FAC0309	FED FARM CR BK		11/02/2023	1,000,000.00	1,027,200.00	1,000,600.00	4.875	AA+	4.860	1,188	11/01/2028
3133ERDH1	FAC0311	FED FARM CR BK		05/08/2024	2,000,000.00	2,047,520.00	2,018,695.86	4.750		4.527		04/30/2029
3130A8ZQ9	FAC0293	Federal Home Loan B	Bank	02/24/2022	1,000,000.00	996,830.00	995,852.00	1.750	AA+	1.871		09/12/2025
3130AN4T4	FAC0302	Federal Home Loan B		10/24/2022	1,000,000.00	972,780.00	968,149.81	0.875		4.343		06/12/2026

Portfolio CITY

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CITY OF MANHATTAN BEACH Portfolio Management Portfolio Details - Investments July 31, 2025

Close Park	CUSIP	Investment #	Issuer	Average	Purchase	Par Value	Market Value	Book Value	Stated	S&P		Days to	Maturity
1310A0000000000000000000000000000000000			100001	Balance	Date	i ai vaiue	Warket Value	DOOK Value	Rate	Jap	303 1	naturity	Date
3390AKCL FAC0397 Federal Home Loan Bank 07/10/2022 1,000,000.00 1,003,150.00 988,457.01 4,000 AA 4481 1,041 6009/2028 3130AKCL FAC0310 Federal Home Loan Bank 05/09/2024 2,000,000.00 2,035,866.00 2,010,890.10 4,625 4,514 1,316 03/09/2029 31375AKZ FAC039 Federal Home Loan Bank 05/09/2024 2,000,000.00 1,988,200.00 1,989,300.20 3,075 AA 2,894 2,992,200.00 2,993,800.00 1,993,800.00 1,993,800.00 1,993,800.00 1,993,800.00 2,000,000.00 1,993,800.00 1,993		·											
1303ARLE FAC0308 Federal Home Loan Bank 1102/2023 1,000,00000 1,024,130.00 2,018,080.01 4,76 3,44 4,81 1,14 0/086/2024 31376AEX FAC0208 Federal Home Loan Mortgage 0513/2022 2,000,000.00 1,888,200.00 1,989,398.22 0,37 AA 2,72 7,80 0/092/2025 2,000,000.00 1,888,200.00 1,989,398.22 0,37 AA 2,72 7,80 0/092/2025 2,000,000.00 1,003,800.00 1,104,800.42 0,75 AA 2,72 4,70 0/092/2025 2,000,000.00 1,003,800.00 1,104,800.42 0,75 AA 2,72 4,70 0/092/2025 2,000,000.00 1,003,800.00 1,104,800.42 0,75 AA 2,72 4,70 0,70							·	•					
13391514 FAC0310 Federal Home Loam Bortley 050132022 2,000,000.00 1,982,000 1,993,993 2,003 3,4 272 2,5 0,9232025 3135G05Y5 FAC0305 Famile Mae 04114/2023 1,000,000.00 1,982,000 1,993,993 2,003 3,4 2,79 7,98 1008/2027 3,000,000.00 1,982,000 1,993,993 2,000 2,000,000 1,993,993 2,000 2,000,000 1,993,993 2,000 2,000,000 1,993,993 2,000 2,000,000 1,993,993 2,000 2,000,000 1,993,993 2,000 2,000,000 1,993,993 2,000 2,000,000 1,993,993 2,000 2,000,000 1,993,993 2,000,000 2,000,00													
1375 FACO298 Facoral Home Loam Mortgage 05/13/2022 2,000,000 1,988,200 00 94,1168.89 0.75										AA+			
1335G0FY5 FAC0299 Tennessee Valley AuthorHy 05/13/2022 1,000,000.00 1,003,850.00 1,012,430.42 1,025 1,024 1,020.00 1,012,430.42 1,025 1,024 1,020.00 1,012,430.42 1,025 1,024 1,020.00 1,012,430.42 1,025 1,025 1,020.00 1,024,859.31 1,024,859.31 1,024,859.31 1,													
Ref				Mortgage						AA+			
Treasury Securities - Coupon Treasury Securities - Coupon Secu							·	•					
Treasury Securities - Coupon Page 2278	880591CJ9	FAC0299	Tennessee Valley Au	thority	05/13/2022	1,000,000.00	1,003,850.00	1,012,430.42	6.750	AA+	2.894	92	11/01/2025
912828278 UST0054 USTREASURY 04/08/2022 2,000,000,00 1,926,640,00 1,964,859.31 1,500 2,665 548 0/13/12/027 9128282878 UST0057 USTREASURY 06/17/2022 1,000,000,00 973,150,00 980,229.88 1,500 3,287 379 08/15/2026 912828288 UST0060 USTREASURY 09/01/2022 1,000,000,00 972,580,00 983,848.66 2,375 3,285 652 05/15/2027 9128282888 UST0060 USTREASURY 09/01/2022 1,000,000,00 972,580,00 983,703.40 2,375 3,285 652 05/15/2027 912828275 UST0062 USTREASURY 09/01/2022 1,000,000,00 969,090,00 983,703.40 2,375 3,295 652 05/15/2027 912828270 UST0064 USTREASURY 09/01/2022 1,000,000,00 969,090,00 983,670,00 3,241 698 06/30/2027 912828240 UST0064 USTREASURY 09/01/2022 1,000,000,00 969,090,00 983,678 2,250 3,747 74 08/15/2027 912826240 UST0066 USTREASURY 05/2027 1,000,000,00 969,620,00 999,387,00 2,50 0,620 3,741 74 08/15/2027 9128262A0 UST0066 USTREASURY 05/2027 1,000,000,00 996,620,00 999,389,78 0,250 0,620 3,08/13/2025 91282CA10 UST0041 USTREASURY 08/11/2021 1,000,000,00 996,620,00 999,389,80 0,250 0,586 30 08/13/2025 91282CA24 UST0042 USTREASURY 08/11/2021 1,000,000,00 996,620,00 999,389,80 0,250 0,586 30 08/13/2025 91282CA18 UST0042 USTREASURY 08/01/2021 1,000,000,00 966,620,00 999,389,84 0,375 0,658 121 11/30/2025 91282CCA18 UST0044 USTREASURY 10/05/2021 1,000,000,00 966,5380,00 999,389,84 0,375 0,658 121 11/30/2025 91282CCA18 UST0046 USTREASURY 10/05/2021 1,000,000,00 965,380,00 999,000,00 0,750 0,907 395 08/31/2026 91282CCA2 UST0056 USTREASURY 10/05/2021 1,000,000,00 965,380,00 999,000,00 0,750 0,907 395 08/31/2026 91282CCA2 UST0056 USTREASURY 12/09/2021 1,000,000,00 963,340,00 996,376 0,875 1,176 333 06/31/2026 91282CCA2 UST0056 USTREASURY 12/09/2021 1,000,000,00 963,340,00 996,376 0,375 0,50 1,191 303 06/31/2026 91282CCA2 UST0056 USTREASURY 12/09/2021 1,000,000,00 963,340,00 990,377,98 1,125 2,581 456 10/31/2026 91282CCA2 UST0056 USTREASURY 12/09/2021 1,000,000,00 963,340,00 990,377,98 1,125 2,581 456 10/31/2026 91282CCA2 UST0056 USTREASURY 10/09/2022 1,000,000,00 963,340,00 990,377,98 1,125 2,581 456 10/31/2026 91282CCA2 UST		Subt	total and Average	18,915,453.44		19,000,000.00	18,985,240.00	18,915,453.44			3.697	695	
912822878 UST0057 USTREASURY 06/17/2022 1,000,000.00 973,150.00 980,229.88 1,500 3.287 379 08/15/2026 912822888 UST0059 USTREASURY 09/01/2022 1,000,000.00 972,500.00 983,804.86 2,375 3.285 652 08/15/2027 912828288 UST0060 USTREASURY 09/01/2022 1,000,000.00 972,500.00 983,703.40 2,375 3.295 652 08/15/2027 912828275 UST0062 USTREASURY 09/01/2022 1,000,000.00 936,990.00 948,456.36 0.500 3.241 698 06/30/2027 912828270 UST0064 USTREASURY 09/01/2022 1,000,000.00 969,920.00 966,082.40 1.625 4.180 456 10/31/2026 912828270 UST0066 USTREASURY 09/01/2022 1,000,000.00 969,920.00 968,867.48 2.250 3.747 40 08/15/2026 912828270 UST0066 USTREASURY 02/09/2023 1,000,000.00 969,920.00 993,818.70 0.250 0.620 3.741 40 08/15/2026 912828270 UST0066 USTREASURY 05/28/2021 1,000,000.00 996,620.00 999,348.70 0.250 0.620 3.00 08/31/2025 9128262A0 UST0038 USTREASURY 05/28/2021 1,000,000.00 996,620.00 999,348.70 0.250 0.620 30 08/31/2025 9128262A0 UST0041 USTREASURY 08/16/2021 1,000,000.00 996,620.00 999,389.98 0.250 0.620 30 08/31/2025 912826CA18 UST0044 USTREASURY 08/16/2021 1,000,000.00 996,6870.00 999,8799,54 0.375 0.668 31 11/30/2025 912826CA18 UST0044 USTREASURY 10/05/2021 1,000,000.00 964,220.00 999,8799,54 0.375 0.668 31 11/30/2025 912826CA2 UST0046 USTREASURY 10/05/2021 1,000,000.00 964,220.00 999,8799,54 0.375 0.658 30 08/31/2026 912826CA2 UST0046 USTREASURY 10/05/2021 1,000,000.00 965,380.00 999,879,000 0.750 0.750 0.707 91 10/31/2025 912826CA2 UST0048 USTREASURY 12/09/2021 1,000,000.00 965,380.00 999,879,000 0.750 0.750 0.119 30 06/31/2026 912826CA2 UST0048 USTREASURY 12/09/2021 1,000,000.00 963,240.00 996,885.60 0.875 0.119 30 06/31/2026 912826CA2 UST0050 USTREASURY 12/09/2021 1,000,000.00 963,240.00 998,879,88 0.250 0.1678 30 09/31/2026 912826CA2 UST0058 USTREASURY 06/17/2022 1,000,000.00 963,240.00 979,586.33 0.875 0.126 3.187 30 09/31/2026 912826CA2 UST0058 USTREASURY 06/17/2022 1,000,000.00 965,380.00 979,586.33 0.875 0.300 979 09/31/2027 912826CA2 UST0058 USTREASURY 06/17/2022 1,000,000.00 965,380.00 979,586.33 0.875 0.300	Treasury Secur	rities - Coupon											
9128228X8 UST0059 US TREASURY 09/01/2022 1,000,000.00 972,500.00 983,884.86 2.375 3.285 652 05/15/2027 912828X88 UST0060 US TREASURY 09/01/2022 1,000,000.00 972,500.00 983,703.40 2.375 3.295 652 05/15/2027 912828YQ7 UST0064 US TREASURY 09/01/2022 1,000,000.00 969,920.00 966,082.40 1.625 4.180 456 10/31/2026 91282BYQ7 UST0064 US TREASURY 02/09/2023 1,000,000.00 967,110.00 968,867.48 2.250 3.747 744 08/15/2027 91282CAJ0 UST0038 US TREASURY 05/28/2021 1,000,000.00 996,620.00 999,348.70 0.250 0.626 0.020 0.031/2025 91282CAJ0 UST0041 US TREASURY 08/09/2021 1,000,000.00 996,620.00 999,348.70 0.250 0.626 0.025 0.626 0.025 0.026 0.021 1/13/2025 0.026 0.025 0.026 0.026 0	912828Z78	UST0054	US TREASURY		04/08/2022	2,000,000.00	1,926,640.00	1,964,859.31	1.500		2.665	548	01/31/2027
912828X88 UST0060 USTREASURY 09/01/2022 1,000,000.00 972,500.00 983,703.40 2.375 3.295 652 05/15/207 91282B2VS UST0064 USTREASURY 09/01/2022 1,000,000.00 936,990.00 948,456.36 0.50 3.241 698 06/30/2027 91282B2RO UST0064 USTREASURY 02/09/2023 1,000,000.00 967,110.00 968,867.48 2.250 3.747 744 08/15/2027 91282CAJO UST0066 USTREASURY 05/28/2021 1,000,000.00 996,620.00 999,348.70 0.250 0.620 3.08/11/2025 91282CAJO UST0041 USTREASURY 08/09/2021 1,000,000.00 996,620.00 999,348.70 0.250 0.620 3.08/11/2025 91282CAZA UST0041 USTREASURY 08/09/2021 1,000,000.00 1986,870.00 998,789.54 0.375 0.658 121 11/30/2025 91282CATA UST0045 USTREASURY 10/05/2021 1,000,000.00 964,220.00 999,709.52 0.625 <	9128282A7	UST0057	US TREASURY		06/17/2022	1,000,000.00	973,150.00	980,229.88	1.500		3.287	379	08/15/2026
912828ZV5 UST0062 US TREASURY 09/01/2022 1,000,000.00 936,990.00 948,456.36 0.500 3.241 698 06/30/2027 91282BZVO7 UST0064 US TREASURY 10/25/2022 1,000,000.00 66,992.00 966,082.40 1.625 4.180 456 10/31/2026 91282CAJ0 UST0066 US TREASURY 05/28/2021 1,000,000.00 996,620.00 999,348.70 0.250 0.620 30 08/31/2025 91282CAJ0 UST0041 US TREASURY 08/11/2021 1,000,000.00 996,620.00 999,348.70 0.250 0.568 30 08/31/2025 91282CAZ4 UST0042 US TREASURY 08/11/2021 1,000,000.00 986,870.00 999,389.8 0.250 0.568 121 11/30/2025 91282CAT8 UST0042 US TREASURY 10/05/2021 1,000,000.00 1,979,900.00 1,996,700.20 0.250 0.750 0.907 395 08/31/2025 91282CAD4 UST0045 US TREASURY 10/05/2021 1,000,000.00 964,22	912828X88	UST0059	US TREASURY		09/01/2022	1,000,000.00	972,500.00	983,884.86	2.375		3.285	652	05/15/2027
912828YQ7 UST0064 US TREASURY 10/25/2022 1,000,000.00 969,920.00 966,082.40 1.625 4.180 456 10/31/2026 91282CAIQ UST0066 US TREASURY 05/28/2021 1,000,000.00 967,110.00 968,867.48 2.250 3.747 744 08/15/2025 91282CAIQ UST0038 US TREASURY 05/28/2021 1,000,000.00 996,620.00 999,388.98 0.250 0.658 30 08/31/2025 91282CAZA UST0041 US TREASURY 08/09/2021 1,000,000.00 996,620.00 999,389.98 0.250 0.658 30 08/31/2025 91282CAZA UST0042 US TREASURY 08/09/2021 1,000,000.00 1,996,620.00 999,789.54 0.375 0.658 121 11/30/2025 91282CAZA UST0042 US TREASURY 10/05/2021 1,000,000.00 966,320.00 999,789.52 0.625 0.707 91 10/31/2026 91282CAZA UST0045 US TREASURY 10/05/2021 1,000,000.00 965,380.00 997	912828X88	UST0060	US TREASURY		09/01/2022	1,000,000.00	972,500.00	983,703.40	2.375		3.295	652	05/15/2027
912822R0 UST0066 USTREASURY 02/09/2023 1,000,000.00 967,110.00 968,867.48 2.250 3.747 744 08/15/2027 91282CAIO UST0038 USTREASURY 05/28/2021 1,000,000.00 996,620.00 999,348.70 0.250 0.620 30 08/31/2025 91282CAIO UST0041 USTREASURY 08/19/2021 1,000,000.00 996,620.00 999,389.98 0.250 0.506 30 08/31/2025 91282CAIZ UST0042 USTREASURY 08/09/2021 1,000,000.00 986,870.00 998,895.4 0.375 0.5068 121 11/30/2025 91282CAT8 UST0044 USTREASURY 10/05/2021 2,000,000.00 1,979,900.00 1,996,700.20 0.250 0.707 91 10/31/2025 91282CCW9 UST0045 USTREASURY 10/05/2021 1,000,000.00 964,220.00 999,2500.00 0.750 0.907 391 00/31/2025 91282CCP4 UST0046 USTREASURY 10/05/2021 1,000,000.00 964,220.00 999,2500.00 0.750 0.907 391 00/31/2026 91282CCP4 UST0046 USTREASURY 10/05/2021 1,000,000.00 965,380.00 997,095.28 0.625 0.892 364 07/31/2026 91282CCP4 UST0048 USTREASURY 12/09/2021 1,000,000.00 971,740.00 996,085.60 0.750 1.191 303 05/31/2026 91282CCP4 UST0049 USTREASURY 12/09/2021 1,000,000.00 970,440.00 996,085.60 0.750 1.191 303 05/31/2026 91282CCZ2 UST0050 USTREASURY 12/09/2021 1,000,000.00 970,440.00 996,837.86 0.875 1.176 333 06/30/2026 91282CCZ2 UST0050 USTREASURY 12/09/2021 1,000,000.00 970,440.00 996,837.86 0.875 1.176 333 06/30/2026 91282CCZ2 UST0050 USTREASURY 02/24/2022 2,000,000.00 1,986,880.00 1,992,395.99 0.250 1.678 60 09/30/2026 91282CCZ2 UST0050 USTREASURY 04/08/2022 1,000,000.00 963,910.00 980,377.98 1.125 2.581 456 10/31/2026 91282CCZ2 UST0058 USTREASURY 04/08/2022 1,000,000.00 963,910.00 980,377.98 1.125 2.581 456 10/31/2026 91282CCZ2 UST0058 USTREASURY 04/08/2022 1,000,000.00 963,240.00 970,927.17 0.55 3.30 3.80 40/31/2026 91282CCZ2 UST0058 USTREASURY 04/08/2022 1,000,000.00 977,150.00 999,688.71 2.750 3.30 425 09/31/2026 91282CCZ2 UST0058 USTREASURY 04/08/2022 1,000,000.00 977,150.00 999,688.71 2.750 3.30 425 09/31/2026 91282CCZ2 UST0058 USTREASURY 04/08/2022 1,000,000.00 977,150.00 999,688.71 2.750 3.30 425 09/31/2026 91282CCZ2 UST0058 USTREASURY 04/08/2022 1,000,000.00 977,150.00 999,688.71 2.750 3.30 425 09/31/2026 91282C	912828ZV5	UST0062	US TREASURY		09/01/2022	1,000,000.00	936,990.00	948,456.36	0.500		3.241	698	06/30/2027
91282CAJ0 UST0038 USTREASURY 05/28/2021 1,000,000.00 996,620.00 999,348.70 0.250 0.620 30 08/31/2025 91282CAJ0 UST0041 USTREASURY 08/11/2021 1,000,000.00 996,620.00 999,389.98 0.250 0.586 30 08/31/2025 91282CAT4 UST0042 USTREASURY 08/09/2021 1,000,000.00 986,870.00 999,389.98 0.250 0.586 30 08/31/2025 91282CAT8 UST0044 USTREASURY 10/05/2021 2,000,000.00 1,979,900.00 1,996,700.20 0.250 0.707 91 1/31/2025 91282CCW9 UST0045 USTREASURY 10/05/2021 1,000,000.00 964,220.00 992,500.00 0.750 0.907 395 08/31/2026 91282CCF4 UST0046 USTREASURY 10/05/2021 1,000,000.00 965,380.00 997,095.28 0.625 0.892 364 07/31/2025 91282CCF6 UST0048 USTREASURY 12/09/2021 1,000,000.00 971,740.00 996,083.66 0.750 1.191 303 05/31/2026 91282CCF6 UST0049 USTREASURY 12/09/2021 1,000,000.00 970,440.00 996,083.66 0.755 1.191 303 05/31/2026 91282CCAZ UST0050 USTREASURY 12/09/2021 1,000,000.00 970,440.00 996,083.66 0.875 1.191 303 05/31/2026 91282CCAZ UST0050 USTREASURY 12/09/2021 1,000,000.00 970,440.00 996,083.66 0.875 1.191 303 05/31/2026 91282CCAZ UST0050 USTREASURY 12/09/2021 1,000,000.00 963,240.00 995,026.33 0.875 1.210 425 09/30/2026 91282CCAZ UST0053 USTREASURY 02/24/2022 2,000,000.00 1,986,580.00 1,992,395.99 0.250 1.678 6.0 0/30/2026 91282CCAZ UST0053 USTREASURY 04/08/2022 1,000,000.00 963,740.00 980,377.89 1.125 2.581 456 10/31/2026 91282CCAZ UST0058 USTREASURY 04/08/2022 1,000,000.00 963,740.00 980,377.89 1.125 2.581 456 10/31/2026 91282CCAZ UST0058 USTREASURY 04/07/2022 1,000,000.00 987,230.00 997,755.04 3.250 3.300 698 06/30/2027 91282CCBA UST0053 USTREASURY 09/01/2022 1,000,000.00 987,230.00 997,755.04 3.250 3.300 698 06/30/2027 91282CEBZ UST0053 USTREASURY 09/01/2022 1,000,000.00 987,230.00 997,755.04 3.250 3.300 698 06/30/2027 91282CEBZ UST0053 USTREASURY 09/01/2022 1,000,000.00 977,150.00 989,868.17 2.750 3.300 698 06/30/2027 91282CEBZ UST0053 USTREASURY 09/01/2022 1,000,000.00 977,150.00 989,868.17 2.750 3.300 698 06/30/2027 91282CEBZ UST0053 USTREASURY 09/01/2022 1,000,000.00 977,150.00 989,868.17 2.750 3.300 80 97/31/2027 91282	912828YQ7	UST0064	US TREASURY		10/25/2022	1,000,000.00	969,920.00	966,082.40	1.625		4.180	456	10/31/2026
91282CAJ0 UST0041 US TREASURY 08/11/2021 1,000,000.00 996,620.00 999,389.98 0.250 0.586 30 08/31/2025 91282CAZ4 UST0042 US TREASURY 08/09/2021 1,000,000.00 986,870.00 998,789.54 0.375 0.658 121 11/30/2025 91282CAT8 UST0044 US TREASURY 10/05/2021 1,000,000.00 1,979,900.00 1,996,700.20 0.250 0.707 0.91 10/31/2025 91282CCW9 UST0045 US TREASURY 10/05/2021 1,000,000.00 964,220.00 992,500.00 0.750 0.907 395 08/31/2026 91282CCP4 UST0046 US TREASURY 10/05/2021 1,000,000.00 965,380.00 997,095.28 0.625 0.892 364 07/31/2026 91282CCP4 UST0048 US TREASURY 12/09/2021 1,000,000.00 971,740.00 996,085.60 0.750 1.191 303 05/31/2026 91282CCZ2 UST0094 US TREASURY 12/09/2021 1,000,000.00 970,440.00 996,085.60 0.750 1.191 303 05/31/2026 91282CCZ2 UST0050 US TREASURY 12/09/2021 1,000,000.00 970,440.00 996,837.68 0.875 1.176 333 06/30/2026 91282CCZ2 UST0050 US TREASURY 12/09/2021 1,000,000.00 970,440.00 995,826.33 0.875 1.210 425 09/30/2026 91282CCZ2 UST0053 US TREASURY 12/09/2021 1,000,000.00 963,240.00 995,826.33 0.875 1.210 425 09/30/2026 91282CCP4 UST0053 US TREASURY 04/08/2022 1,000,000.00 963,340.00 995,826.33 0.875 1.210 425 09/30/2026 91282CCP4 UST0056 US TREASURY 04/08/2022 1,000,000.00 963,340.00 980,377.98 1.125 2.581 456 10/31/2026 91282CCP4 UST0056 US TREASURY 04/08/2022 1,000,000.00 963,340.00 970,921.71 0.875 3.302 425 09/30/2026 91282CCP4 UST0058 US TREASURY 04/07/2022 1,000,000.00 983,230.00 970,921.71 0.875 3.302 425 09/30/2026 91282CEW7 UST0058 US TREASURY 04/07/2022 1,000,000.00 987,230.00 997,755.04 3.250 3.300 468 09/30/2026 91282CEB2 UST0063 US TREASURY 04/07/2022 1,000,000.00 987,330.00 997,755.04 3.250 3.300 469 09/30/2026 91282CEB2 UST0063 US TREASURY 04/07/2022 1,000,000.00 987,330.00 997,755.04 3.250 3.300 469 09/30/2026 91282CEB2 UST0063 US TREASURY 04/07/2022 1,000,000.00 987,330.00 997,755.04 3.250 3.300 469 09/30/2026 91282CEB2 UST0063 US TREASURY 04/07/2022 1,000,000.00 987,7150.00 989,688.17 2.750 3.300 479 07/31/2027 91282CEB2 UST0065 US TREASURY 04/07/2022 1,000,000.00 1,981,880.00 1,981,981.50 1,98	9128282R0	UST0066	US TREASURY		02/09/2023	1,000,000.00	967,110.00	968,867.48	2.250		3.747	744	08/15/2027
91282CAZ4 UST0042 US TREASURY 08/09/2021 1,000,000.00 986,870.00 998,789.54 0.375 0.658 121 1/30/2025 91282CAT8 UST0044 US TREASURY 10/05/2021 2,000,000.00 1,979,900.00 1,996,700.20 0.250 0.707 91 10/31/2025 91282CCW9 UST0045 US TREASURY 10/05/2021 1,000,000.00 964,220.00 992,500.00 0.750 0.907 395 08/31/2026 91282CCP4 UST0046 US TREASURY 10/05/2021 1,000,000.00 965,380.00 997,095.28 0.625 0.892 364 07/31/2026 91282CCF6 UST0048 US TREASURY 12/09/2021 1,000,000.00 971,740.00 996,085.60 0.750 1.191 303 05/31/2026 91282CCJ8 UST0049 US TREASURY 12/09/2021 1,000,000.00 970,440.00 996,837.86 0.875 1.176 333 06/30/2026 91282CCZ2 UST0050 US TREASURY 12/09/2021 1,000,000.00 970,440.00 996,837.86 0.875 1.176 333 06/30/2026 91282CDG3 UST0050 US TREASURY 12/09/2021 1,000,000.00 963,240.00 995,826.33 0.875 1.210 425 09/30/2026 91282CDG3 UST0053 US TREASURY 02/24/2022 2,000,000.00 1,986,580.00 1,992,395.99 0.250 1.678 60 09/30/2026 91282CCP4 UST0056 US TREASURY 04/08/2022 1,000,000.00 963,910.00 980,377.98 1.125 2.581 456 10/31/2026 91282CCP4 UST0056 US TREASURY 06/17/2022 1,000,000.00 963,240.00 970,927.17 0.875 3.302 425 09/30/2026 91282CCP4 UST0056 US TREASURY 06/17/2022 1,000,000.00 963,240.00 970,927.17 0.875 3.302 425 09/30/2026 91282CEP3 UST0063 US TREASURY 09/01/2022 1,000,000.00 987,230.00 970,927.17 0.875 3.302 425 09/30/2026 91282CFB2 UST0065 US TREASURY 09/01/2022 1,000,000.00 987,230.00 997,755.04 3.250 3.300 698 06/30/2027 91282CFB2 UST0065 US TREASURY 09/01/2022 1,000,000.00 977,150.00 997,555.04 3.250 3.300 698 06/30/2027 91282CFB2 UST0065 US TREASURY 09/01/2022 1,000,000.00 977,150.00 979,532.79 2.750 3.309 729 07/31/2027 91282CFB2 UST0065 US TREASURY 09/01/2022 1,000,000.00 977,150.00 979,532.79 2.750 3.309 729 07/31/2027 91282CFB2 UST0065 US TREASURY 09/01/2022 1,000,000.00 977,150.00 979,532.79 2.750 3.309 729 07/31/2027 91282CFB2 UST0065 US TREASURY 09/01/2022 1,000,000.00 977,150.00 979,532.79 2.750 3.309 729 07/31/2027 91282CFB2 UST0065 US TREASURY 09/01/2023 2,000,000.00 1,913,870.00 988,914.51 4.375	91282CAJ0	UST0038	US TREASURY		05/28/2021	1,000,000.00	996,620.00	999,348.70	0.250		0.620	30	08/31/2025
91282CAT8 UST0044 US TREASURY 10/05/2021 2,000,000.00 1,979,000.00 1,996,700.20 0.250 0.707 91 10/31/2025 91282CCW9 UST0045 US TREASURY 10/05/2021 1,000,000.00 964,220.00 992,500.00 0.750 0.907 395 08/31/2026 91282CCF4 UST0046 US TREASURY 10/05/2021 1,000,000.00 965,380.00 997,095.28 0.625 0.892 344 07/31/2026 91282CCF6 UST0048 US TREASURY 12/09/2021 1,000,000.00 971,740.00 996,085.60 0.750 1.191 303 05/31/2026 91282CCJ8 UST0049 US TREASURY 12/09/2021 1,000,000.00 970,440.00 996,837.86 0.875 1.116 333 06/30/2026 91282CCZ2 UST0050 US TREASURY 12/09/2021 1,000,000.00 970,440.00 996,837.86 0.875 1.116 435 09/30/2026 91282CCJ8 UST0050 US TREASURY 12/09/2021 1,000,000.00 963,240.00 995,826.33 0.875 1.210 425 09/30/2026 91282CCJ9 UST0050 US TREASURY 12/09/2022 2,000,000.00 1,986,580.00 1,992,395.99 0.250 1.678 60 09/30/2026 91282CDG3 UST0053 US TREASURY 04/08/2022 1,000,000.00 963,910.00 980,377.98 1.125 2.581 456 10/31/2026 91282CCP4 UST0056 US TREASURY 06/17/2022 1,000,000.00 965,380.00 972,241.40 0.625 3.187 364 07/31/2026 91282CCP2 UST0058 US TREASURY 06/17/2022 1,000,000.00 963,910.00 970,927.17 0.875 3.302 425 09/30/2026 91282CEW7 UST0061 US TREASURY 09/01/2022 1,000,000.00 987,230.00 970,927.17 0.875 3.302 425 09/30/2026 91282CEP2 UST0063 US TREASURY 09/01/2022 1,000,000.00 987,230.00 977,755.04 3.250 3.300 698 06/30/2027 91282CFB2 UST0065 US TREASURY 09/01/2022 1,000,000.00 977,150.00 989,688.17 2.750 3.387 729 07/31/2027 91282CFB2 UST0065 US TREASURY 09/01/2022 1,000,000.00 977,150.00 989,688.17 2.750 3.787 729 07/31/2027 91282CFB2 UST0065 US TREASURY 02/09/2023 2,000,000.00 1,981,180.00 1,987,386.57 3.500 3.804 913 01/31/2028 91282CHX2 UST0065 US TREASURY 02/09/2023 2,000,000.00 1,981,180.00 1,987,386.57 3.500 3.804 913 01/31/2028 91282CHX2 UST0065 US TREASURY 02/09/2023 2,000,000.00 1,981,180.00 1,987,386.57 3.500 3.804 913 01/31/2028 91282CHX2 UST0065 US TREASURY 02/09/2023 2,000,000.00 1,981,180.00 1,988,914.51 4.375 4.816 1,126 08/31/2028	91282CAJ0	UST0041	US TREASURY		08/11/2021	1,000,000.00	996,620.00	999,389.98	0.250		0.586	30	08/31/2025
91282CCW9 UST0045 US TREASURY 10/05/2021 1,000,000.00 964,220.00 992,500.00 0.750 0.907 395 08/31/2026 91282CCP4 UST0046 US TREASURY 10/05/2021 1,000,000.00 965,380.00 997,095.28 0.625 0.892 364 07/31/2026 91282CCF6 UST0048 US TREASURY 12/09/2021 1,000,000.00 971,740.00 996,085.60 0.750 1.191 303 05/31/2026 91282CCJ2 UST0050 US TREASURY 12/09/2021 1,000,000.00 970,440.00 996,837.86 0.875 1.176 333 06/30/2026 91282CCJ2 UST0050 US TREASURY 12/09/2021 1,000,000.00 963,240.00 995,826.33 0.875 1.210 425 09/30/2026 91282CDG3 UST052 US TREASURY 02/24/2022 2,000,000.00 1,986,580.00 19.992,395.99 0.50 1.678 60 09/30/2025 91282CDG3 UST053 US TREASURY 04/08/2022 1,000,000.00 963,910.00 980,377.98 1.125 2.581 456 10/31/2026 91282CCZ2 UST0056 US TREASURY 06/17/2022 1,000,000.00 963,910.00 980,377.98 1.125 2.581 456 10/31/2026 91282CCZ2 UST0058 US TREASURY 06/17/2022 1,000,000.00 963,240.00 970,927.17 0.875 3.302 425 09/30/2026 91282CGZ2 UST0058 US TREASURY 06/17/2022 1,000,000.00 963,240.00 970,927.17 0.875 3.302 425 09/30/2026 91282CEW7 UST0061 US TREASURY 09/01/2022 1,000,000.00 987,230.00 970,927.17 0.875 3.302 425 09/30/2026 91282CFB2 UST0063 US TREASURY 09/01/2022 1,000,000.00 987,230.00 970,927.17 0.875 3.300 698 06/30/2027 91282CFB2 UST0065 US TREASURY 09/01/2022 1,000,000.00 977,150.00 970,927.17 0.875 3.300 698 06/30/2027 91282CFB2 UST0065 US TREASURY 09/01/2022 1,000,000.00 977,150.00 970,927.79 3.500 3.804 913 01/31/2027 91282CGH8 UST0065 US TREASURY 02/09/2023 2,000,000.00 977,150.00 988,914.51 4.375 4.816 1,126 08/31/2027 91282CGH8 UST0065 US TREASURY 02/09/2023 2,000,000.00 1,981,180.00 1,987,386.57 3.500 3.804 913 01/31/2028 91282CGH8 UST0065 US TREASURY 02/09/2023 2,000,000.00 1,981,180.00 1,987,386.57 3.500 3.804 913 01/31/2028 91282CGH8 UST0065 US TREASURY 02/09/2023 2,000,000.00 1,981,180.00 1,987,386.57 3.500 3.804 913 01/31/2028 91282CGH8 UST0065 US TREASURY 02/09/2023 2,000,000.00 1,981,180.00 1,988,914.51 4.375 4.816 1,126 08/31/2028	91282CAZ4	UST0042	US TREASURY		08/09/2021	1,000,000.00	986,870.00	998,789.54	0.375		0.658	121	11/30/2025
91282CCP4 UST0046 US TREASURY 10/05/2021 1,000,000.00 965,380.00 997,095.28 0.625 0.892 364 07/31/2026 91282CCF6 UST0048 US TREASURY 12/09/2021 1,000,000.00 971,740.00 996,085.60 0.750 1.191 303 05/31/2026 91282CCJ8 UST0049 US TREASURY 12/09/2021 1,000,000.00 970,440.00 996,837.86 0.875 1.176 333 06/30/2026 91282CCZ2 UST0050 US TREASURY 12/09/2021 1,000,000.00 963,240.00 995,826.33 0.875 1.210 425 09/30/2026 91282CAM3 UST0052 US TREASURY 02/24/2022 2,000,000.00 1,986,580.00 1,992,395.99 0.250 1.678 60 09/30/2026 91282CDG3 UST0053 US TREASURY 04/08/2022 1,000,000.00 963,910.00 980,377.98 1.125 2.581 456 10/31/2026 91282CCP4 UST0056 US TREASURY 06/17/2022 1,000,000.00 963,240.00 <th< td=""><td>91282CAT8</td><td>UST0044</td><td>US TREASURY</td><td></td><td>10/05/2021</td><td>2,000,000.00</td><td>1,979,900.00</td><td>1,996,700.20</td><td>0.250</td><td></td><td>0.707</td><td>91</td><td>10/31/2025</td></th<>	91282CAT8	UST0044	US TREASURY		10/05/2021	2,000,000.00	1,979,900.00	1,996,700.20	0.250		0.707	91	10/31/2025
91282CCF6 UST0048 US TREASURY 12/09/2021 1,000,000.00 971,740.00 996,085.60 0.750 1.191 303 05/31/2026 91282CCJ8 UST0049 US TREASURY 12/09/2021 1,000,000.00 970,440.00 996,837.86 0.875 1.176 333 06/30/2026 91282CCZ2 UST0050 US TREASURY 12/09/2021 1,000,000.00 963,240.00 995,826.33 0.875 1.210 425 09/30/2026 91282CAM3 UST0052 US TREASURY 02/24/2022 2,000,000.00 1,986,580.00 1,992,395.99 0.250 1.678 60 09/30/2026 91282CDG3 UST0053 US TREASURY 04/08/2022 1,000,000.00 963,910.00 980,377.98 1.125 2.581 456 10/31/2026 91282CCP4 UST0056 US TREASURY 06/17/2022 1,000,000.00 963,240.00 977,241.40 0.625 3.187 34 07/31/2026 91282CEW1 UST0061 US TREASURY 06/17/2022 1,000,000.00 987,230.00	91282CCW9	UST0045	US TREASURY		10/05/2021	1,000,000.00	964,220.00	992,500.00	0.750		0.907	395	08/31/2026
91282CCJ8 UST0049 US TREASURY 12/09/2021 1,000,000.00 970,440.00 996,837.86 0.875 1.176 333 06/30/2026 91282CCZ2 UST0050 US TREASURY 12/09/2021 1,000,000.00 963,240.00 995,826.33 0.875 1.210 425 09/30/2026 91282CAM3 UST0052 US TREASURY 02/24/2022 2,000,000.00 1,986,580.00 1,992,395.99 0.250 1.678 60 09/30/2025 91282CDG3 UST0053 US TREASURY 04/08/2022 1,000,000.00 963,910.00 980,377.98 1.125 2.581 456 10/31/2026 91282CCP4 UST0056 US TREASURY 06/17/2022 1,000,000.00 965,380.00 970,927.17 0.875 3.302 425 09/30/2026 91282CEW7 UST0058 US TREASURY 06/17/2022 1,000,000.00 987,230.00 997,755.04 3.250 3.300 698 06/30/2027 91282CFB2 UST0063 US TREASURY 09/01/2022 1,000,000.00 977,150.00 <td< td=""><td>91282CCP4</td><td>UST0046</td><td>US TREASURY</td><td></td><td>10/05/2021</td><td>1,000,000.00</td><td>965,380.00</td><td>997,095.28</td><td>0.625</td><td></td><td>0.892</td><td>364</td><td>07/31/2026</td></td<>	91282CCP4	UST0046	US TREASURY		10/05/2021	1,000,000.00	965,380.00	997,095.28	0.625		0.892	364	07/31/2026
91282CCZ2 UST0050 US TREASURY 12/09/2021 1,000,000.00 963,240.00 995,826.33 0.875 1.210 425 09/30/2026 91282CAM3 UST0052 US TREASURY 02/24/2022 2,000,000.00 1,986,580.00 1,992,395.99 0.250 1.678 60 09/30/2025 91282CDG3 UST0053 US TREASURY 04/08/2022 1,000,000.00 963,910.00 980,377.98 1.125 2.581 456 10/31/2026 91282CCP4 UST0056 US TREASURY 06/17/2022 1,000,000.00 965,380.00 972,241.40 0.625 3.187 364 07/31/2026 91282CEW7 UST0058 US TREASURY 06/17/2022 1,000,000.00 963,240.00 970,927.17 0.875 3.302 425 09/30/2026 91282CFB2 UST0061 US TREASURY 09/01/2022 1,000,000.00 987,230.00 997,755.04 3.250 3.300 698 06/30/2027 91282CFB2 UST0065 US TREASURY 09/01/2022 1,000,000.00 977,150.00 989,688.17	91282CCF6	UST0048	US TREASURY		12/09/2021	1,000,000.00	971,740.00	996,085.60	0.750		1.191	303	05/31/2026
91282CAM3 UST0052 US TREASURY 02/24/2022 2,000,000.00 1,986,580.00 1,992,395.99 0.250 1.678 60 09/30/2025 91282CDG3 US T0053 US TREASURY 04/08/2022 1,000,000.00 963,910.00 980,377.98 1.125 2.581 456 10/31/2026 91282CCP4 US T0056 US TREASURY 06/17/2022 1,000,000.00 965,380.00 972,241.40 0.625 3.187 364 07/31/2026 91282CCZ2 US T0058 US TREASURY 06/17/2022 1,000,000.00 963,240.00 970,927.17 0.875 3.302 425 09/30/2026 91282CEW7 US T0061 US TREASURY 09/01/2022 1,000,000.00 987,230.00 997,755.04 3.250 3.300 698 06/30/2027 91282CFB2 US T0063 US TREASURY 09/01/2022 1,000,000.00 977,150.00 989,688.17 2.750 3.309 729 07/31/2027 91282CFB2 US T0065 US TREASURY 12/22/2022 1,000,000.00 977,150.00	91282CCJ8	UST0049	US TREASURY		12/09/2021	1,000,000.00	970,440.00	996,837.86	0.875		1.176	333	06/30/2026
91282CDG3 UST0053 US TREASURY 04/08/2022 1,000,000.00 963,910.00 980,377.98 1.125 2.581 456 10/31/2026 91282CCP4 UST0056 US TREASURY 06/17/2022 1,000,000.00 965,380.00 972,241.40 0.625 3.187 364 07/31/2026 91282CCZ2 UST0058 US TREASURY 06/17/2022 1,000,000.00 963,240.00 970,927.17 0.875 3.302 425 09/30/2026 91282CEW7 UST0061 US TREASURY 09/01/2022 1,000,000.00 987,230.00 997,755.04 3.250 3.300 698 06/30/2027 91282CFB2 UST0063 US TREASURY 09/01/2022 1,000,000.00 977,150.00 989,688.17 2.750 3.309 729 07/31/2027 91282CFB2 UST0065 US TREASURY 12/22/2022 1,000,000.00 977,150.00 979,532.79 2.750 3.787 729 07/31/2027 91282CGH8 UST0067 US TREASURY 02/09/2023 2,000,000.00 1,981,180.00	91282CCZ2	UST0050	US TREASURY		12/09/2021	1,000,000.00	963,240.00	995,826.33	0.875		1.210	425	09/30/2026
91282CCP4 UST0056 US TREASURY 06/17/2022 1,000,000.00 965,380.00 972,241.40 0.625 3.187 364 07/31/2026 91282CCZ2 UST0058 US TREASURY 06/17/2022 1,000,000.00 963,240.00 970,927.17 0.875 3.302 425 09/30/2026 91282CEW7 UST0061 US TREASURY 09/01/2022 1,000,000.00 987,230.00 997,755.04 3.250 3.300 698 06/30/2027 91282CFB2 UST0063 US TREASURY 09/01/2022 1,000,000.00 977,150.00 989,688.17 2.750 3.309 729 07/31/2027 91282CFB2 UST0065 US TREASURY 12/22/2022 1,000,000.00 977,150.00 979,532.79 2.750 3.787 729 07/31/2027 91282CGH8 UST0067 US TREASURY 02/09/2023 2,000,000.00 1,981,180.00 1,987,386.57 3.500 3.804 913 01/31/2028 91282CHX2 UST0068 US TREASURY 11/01/2023 1,000,000.00 1,013,870.00	91282CAM3	UST0052	US TREASURY		02/24/2022	2,000,000.00	1,986,580.00	1,992,395.99	0.250		1.678	60	09/30/2025
91282CCZ2 UST0058 US TREASURY 06/17/2022 1,000,000.00 963,240.00 970,927.17 0.875 3.302 425 09/30/2026 91282CEW7 UST0061 US TREASURY 09/01/2022 1,000,000.00 987,230.00 997,755.04 3.250 3.300 698 06/30/2027 91282CFB2 UST0063 US TREASURY 09/01/2022 1,000,000.00 977,150.00 989,688.17 2.750 3.309 729 07/31/2027 91282CFB2 UST0065 US TREASURY 12/22/2022 1,000,000.00 977,150.00 979,532.79 2.750 3.787 729 07/31/2027 91282CGH8 UST0067 US TREASURY 02/09/2023 2,000,000.00 1,981,180.00 1,987,386.57 3.500 3.804 913 01/31/2028 91282CHX2 UST0068 US TREASURY 11/01/2023 1,000,000.00 1,013,870.00 988,914.51 4.375 4.816 1,126 08/31/2028	91282CDG3	UST0053	US TREASURY		04/08/2022	1,000,000.00	963,910.00	980,377.98	1.125		2.581	456	10/31/2026
91282CEW7 UST0061 US TREASURY 09/01/2022 1,000,000.00 987,230.00 997,755.04 3.250 3.300 698 06/30/2027 91282CFB2 UST0063 US TREASURY 09/01/2022 1,000,000.00 977,150.00 989,688.17 2.750 3.309 729 07/31/2027 91282CFB2 UST0065 US TREASURY 12/22/2022 1,000,000.00 977,150.00 979,532.79 2.750 3.787 729 07/31/2027 91282CGH8 UST0067 US TREASURY 02/09/2023 2,000,000.00 1,981,180.00 1,987,386.57 3.500 3.804 913 01/31/2028 91282CHX2 UST0068 US TREASURY 11/01/2023 1,000,000.00 1,013,870.00 988,914.51 4.375 4.816 1,126 08/31/2028	91282CCP4	UST0056	US TREASURY		06/17/2022	1,000,000.00	965,380.00	972,241.40	0.625		3.187	364	07/31/2026
91282CFB2 UST0063 US TREASURY 09/01/2022 1,000,000.00 977,150.00 989,688.17 2.750 3.309 729 07/31/2027 91282CFB2 UST0065 US TREASURY 12/22/2022 1,000,000.00 977,150.00 979,532.79 2.750 3.787 729 07/31/2027 91282CGH8 UST0067 US TREASURY 02/09/2023 2,000,000.00 1,981,180.00 1,987,386.57 3.500 3.804 913 01/31/2028 91282CHX2 UST0068 US TREASURY 11/01/2023 1,000,000.00 1,013,870.00 988,914.51 4.375 4.816 1,126 08/31/2028	91282CCZ2	UST0058	US TREASURY		06/17/2022	1,000,000.00	963,240.00	970,927.17	0.875		3.302	425	09/30/2026
91282CFB2 UST0063 US TREASURY 09/01/2022 1,000,000.00 977,150.00 989,688.17 2.750 3.309 729 07/31/2027 91282CFB2 UST0065 US TREASURY 12/22/2022 1,000,000.00 977,150.00 979,532.79 2.750 3.787 729 07/31/2027 91282CGH8 UST0067 US TREASURY 02/09/2023 2,000,000.00 1,981,180.00 1,987,386.57 3.500 3.804 913 01/31/2028 91282CHX2 UST0068 US TREASURY 11/01/2023 1,000,000.00 1,013,870.00 988,914.51 4.375 4.816 1,126 08/31/2028	91282CEW7	UST0061	US TREASURY		09/01/2022	1,000,000.00	987,230.00	997,755.04	3.250		3.300	698	06/30/2027
91282CGH8 UST0067 US TREASURY 02/09/2023 2,000,000.00 1,981,180.00 1,987,386.57 3.500 3.804 913 01/31/2028 91282CHX2 UST0068 US TREASURY 11/01/2023 1,000,000.00 1,013,870.00 988,914.51 4.375 4.816 1,126 08/31/2028	91282CFB2	UST0063	US TREASURY			1,000,000.00	977,150.00	989,688.17	2.750		3.309	729	07/31/2027
91282CHX2 UST0068 US TREASURY 11/01/2023 1,000,000.00 1,013,870.00 988,914.51 4.375 4.816 1,126 08/31/2028	91282CFB2	UST0065	US TREASURY		12/22/2022	1,000,000.00	977,150.00	979,532.79	2.750		3.787	729	07/31/2027
	91282CGH8	UST0067	US TREASURY		02/09/2023	2,000,000.00	1,981,180.00	1,987,386.57	3.500		3.804	913	01/31/2028
91282CJW2 UST0069 US TREASURY 02/02/2024 2,000,000.00 2,005,940.00 2,016,176.96 4.000 3.786 1,279 01/31/2029	91282CHX2	UST0068	US TREASURY		11/01/2023	1,000,000.00	1,013,870.00	988,914.51	4.375		4.816	1,126	08/31/2028
	91282CJW2	UST0069	US TREASURY		02/02/2024	2,000,000.00	2,005,940.00	2,016,176.96	4.000		3.786	1,279	01/31/2029

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CITY OF MANHATTAN BEACH

Portfolio Management Portfolio Details - Investments July 31, 2025

CUSIP	Investment #	loguer	Average	Purchase	Dan Valor	Manhat Value	Do ale Valera	Stated			Days to	
CUSIP	Investment #	Issuer	Balance	Date	Par Value	Market Value	Book Value	Rate	S&P	365 N	laturity	Date
Treasury Secui	rities - Coupon											
91282CKD2	UST0070	US TREASURY		05/08/2024	1,000,000.00	1,011,410.00	992,220.00	4.250		4.430	1,307	02/28/2029
91282CKG5	UST0071	US TREASURY		05/08/2024	1,000,000.00	1,007,230.00	989,779.23	4.125		4.474	1,338	03/31/2029
91282CKP5	UST0072	US TREASURY		05/08/2024	1,000,000.00	1,024,530.00	1,009,000.00	4.625		4.421	1,368	04/30/2029
91282CES6	UST0073	US TREASURY		07/12/2024	1,000,000.00	958,980.00	952,196.22	2.750		4.123	1,399	05/31/2029
91282CEV9	UST0074	US TREASURY		07/12/2024	1,000,000.00	976,020.00	969,154.40	3.250		4.147	1,429	06/30/2029
91282CDF5	UST0075	US TREASURY		07/12/2024	1,000,000.00	923,950.00	916,357.33	1.375		4.062	1,187	10/31/2028
	Subt	total and Average	40,342,514.71		37,000,000.00	36,237,590.00	36,472,760.94			2.787	645	
		Total and Average	126,029,496.01		108,598,464.45	107,301,724.45	107,357,989.73			3.621	513	

CITY OF MANHATTAN BEACH

Portfolio Management Portfolio Details - Cash July 31, 2025

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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM D	•
Money Market Fu	nd										
SYS39903-39902	39901	UNION BANK			7,153,154.67	7,153,154.67	7,153,154.67			0.000	1
		Average Balance	0.00								1
	Total Car	sh and Investments	126.029.496.01		115.751.619.12	114.454.879.12	114.511.144.40			3.621	513

Portfolio CITY



City of Manhattan Beach Investment Portfolio Summary

As of July 31, 2025

PORTFOLIO PROFILE	Jul 31, 2025	Jun 30, 2025	May 31, 2025	Apr 30, 2025	Mar 31, 2025
Total Book Value (Excluding Trust Funds)	\$107,357,990	\$101,133,555	\$102,794,774	\$104,787,520	\$105,531,107
Increase/(Decrease) from Prior Period	6,224,435	(1,661,219)	(1,992,746)	(743,587)	-
Percentage Change	6.2%	(1.6%)	(1.9%)	(0.7%)	0.0%
Average Yield to Maturity (365 Days)	3.621%	3.439%	3.348%	3.347%	3.350%
Increase/(Decrease) from Prior Period	0.181%	0.091%	0.002%	(0.004%)	(0.030%)

PORTFOLIO ALLOCATIONS

By Security	Value (Par)	Percent	Par YTM
LAIF*	\$30,598,464	28.18%	4.258%
Medium Term Notes	22,000,000	20.3%	4.063%
Federal Agencies	19,000,000	17.5%	3.697%
U.S. Treasuries	37,000,000	34.1%	2.787%
Total	\$108,598,464	100.0%	3.619%
*LAIF YTM as of July 31, 2025			

Time Horizon	Percent
Next 12 months	47%
Months 13-24	19%
Months 25-36	17%
Months 37-48	17%
Months 49-60	0%
Total	100.0%

RECENT ACTIVITY

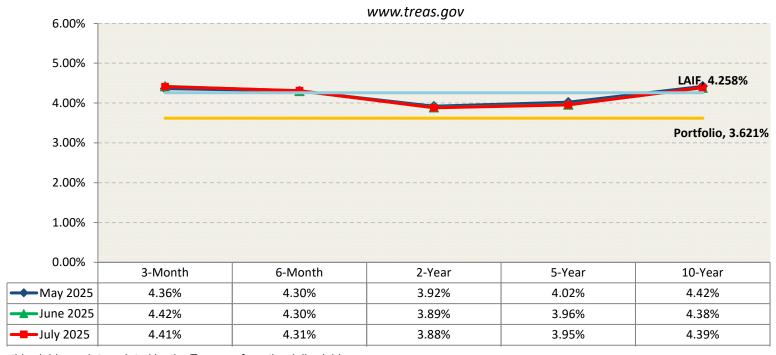
Security	Date of Activity	Maturity Date	Purchase (Par)	Maturing/Call	YTM
WMT - 3.25% Coupon	7/12/2024	7/8/2029	1,000,000		4.349%
AMZN - 3.45% Coupon	7/12/2024	4/13/2029	1,000,000		4.342%
TOYOTA - 4.65% Coupon	7/12/2024	1/5/2029	1,000,000		4.650%
T - 4.11% Coupon	7/12/2024	5/31/2029	1,000,000		4.123%
T - 4.11% Coupon	7/12/2024	6/30/2029	1,000,000		4.147%
T - 4.14% Coupon	7/12/2024	10/31/2028	1,000,000		4.062%
Total Purchases			\$6,000,000		4.279%
Matured: T - 0.25% Coupon	6/30/2025	6/30/2025		1,000,000	0.561%
Matured: T - 0.25% Coupon	6/30/2025	6/30/2025		1,000,000	0.591%
Matured: T - 0.25% Coupon	7/31/2025	7/31/2025		2,000,000	0.576%
Matured: T - 0.25% Coupon	7/31/2025	7/31/2025		1,000,000	0.601%
Matured: T - 0.25% Coupon	7/31/2025	7/31/2025		1,000,000	0.681%
Total Maturing/Calls				\$6,000,000	0.598%



City of Manhattan Beach Investment Portfolio Summary

As of July 31, 2025

US Treasuries Yield Curve



Monthly yields are interpolated by the Treasury from the daily yield curve.

CITY OF MANHATTAN BEACH

Portfolio Maturity Structure

August 2025 through July 2030

HELD TO MATURITY
Rolling 60 Months

Mth	Mat.	YTM	Inv	Call	Amt	Mth	Mat.	YTM	Inv	Call	Amt	Mth	Mat.	YTM	Inv	Call	Amt	Mth	Mat.	YTM	Inv	Call	Amt	Mth	Mat.	YTM	Inv	Call	Amt
Aug 25	8/31/25	0.6%	Т	nc	\$1.0M	Aug 26	8/31/26	0.91%	T	nc	\$1.0M	Aug 27	8/15/27	3.75%	Т	nc	\$1.0M	Aug 28	8/31/28	4.82%	Т	nc	\$1.0M	Aug 29					
	8/31/25	0.6%	Т	nc	\$1.0M		8/15/26	3.29%	T	nc	\$1.0M		8/22/27	4.28%	AMZN	nc	\$1.0M												
	8/22/25	1.9%	FFCB	nc	\$1.0M																								
Sep 25	9/12/25	1.9%	FHLB	nc	\$1.0M	Sep 26	9/30/26	1.21%	T	nc	\$1.0M	Sep 27	9/12/27	4.91%	AAPL	nc	\$1.0M	Sep 28	9/8/28	4.86%	FHLB	nc	\$1.0M	Sep 29					
	9/23/25	2.7%	FHLMC	nc	\$2.0M		9/30/26	3.30%	T	nc	\$1.0M		9/1/27	4.59%	JNJ	nc	\$1.0M												
	9/30/25	1.7%	T	nc	\$2.0M		9/17/26	4.18%	WMT	nc	\$1.0M		9/1/27	3.88%	JNJ	nc	\$1.0M												
Oct 25	10/31/25	0.7%	Т	nc	\$2.0M	Oct 26	10/31/26	2.58%	T	nc	\$1.0M	Oct 27	10/8/27	3.60%	FNMA	nc	\$1.0M	Oct 28	10/31/28	4.06%	T	nc	\$1.0M	Oct 29					
							10/31/26	4.18%	T	nc	\$1.0M																		
Nov 25	11/30/25	0.7%	T	nc	\$1.0M	Nov 26						Nov 27						Nov 28	11/1/28	4.86%	FFCB	nc	\$1.0M	Nov 29					
	11/1/25	2.9%	TVA	nc	\$1.0M																								
Dec 25						Dec 26						Dec 27						Dec 28						Dec 29					
Jan 26						Jan 27	1/31/27	2.67%	T	nc	\$2.0M	Jan 28	1/29/28	4.41%	BK	nc	\$1.0M	Jan 29	1/5/29	4.49%	TOYOTA	nc	\$1.0M	Jan 30					
													1/31/28	3.80%	Т	nc	\$2.0M		1/31/29	3.79%	Т	nc	\$2.0M						
																			1/5/29	4.65%	TOYOTA	nc	\$1.0M						
Feb 26	2/24/26	1.0%	MRK	MW: 10	\$1.0M	Feb 27	2/6/27	4.16%	MSFT	nc	\$1.0M	Feb 28	2/14/28	3.85%	FAMCA	nc	\$1.0M	Feb 29	2/28/29	4.43%	Т	nc	\$1.0M	Feb 30					
Mar 26						Mar 27	3/22/27	2.75%	FFCB	nc	\$2.0M	Mar 28	3/1/28	4.69%	CL	nc	\$2.0M	Mar 29	3/31/29	4.47%	Т	nc	\$1.0M	Mar 30					
							3/12/27	4.05%	FHLB	nc	\$1.0M		3/15/28	4.37%	KO	nc	\$1.0M		3/9/29	4.51%	FHLB	nc	\$2.0M						
													3/15/28	3.56%	KO	nc	\$1.0M												
Apr 26						Apr 27						Apr 28						Apr 29	4/13/29	4.34%	AMZN	nc	\$1.0M	Apr 30					
																			4/30/29	4.42%	T	nc	\$1.0M						
																			4/30/29	4.53%	FFCB	nc	\$2.0M						
May 26	5/31/26	1.2%	Т	nc	\$1.0M	May 27	5/15/27	3.28%	T	nc	\$1.0M	May 28	5/10/28	4.17%	AAPL	nc	\$1.0M	May 29	5/31/29	4.12%	T	nc	\$1.0M	May 30					
	5/12/26	2.0%	AMZN	nc	\$1.0M		5/15/27	3.29%	Т	nc	\$1.0M		5/17/28	4.21%	MRK	nc	\$1.0M												
													5/15/28	5.04%	PEP	nc	\$1.0M												
Jun 26		1.2%	Т	nc	\$1.0M	Jun 27	6/20/27	3.74%	COST	nc		Jun 28	6/9/28	4.48%	FHLB	nc	\$1.0M	Jun 29	6/30/29	4.15%	Т	nc	\$1.0M	Jun 30					
	6/12/26	4.3%	FHLB	nc	\$1.0M		6/30/27	3.24%	Т	nc	\$1.0M																		
							6/30/27	3.30%	Т	nc	\$1.0M																		
							6/20/27	3.76%		nc	\$1.0M																		
Jul 26	7/31/26		Т	nc	\$1.0M	Jul 27	7/31/27	3.31%	T	nc	\$1.0M	Jul 28						Jul 29	7/8/29	4.35%	WMT	nc	\$1.0M	Jul 30					
	7/31/26		Т	nc	\$1.0M		7/31/27	3.79%	Т	nc	\$1.0M																		
	7/27/26		FFCB	nc	\$1.0M																								
	Year (excl	I LAIF)			\$20.0m						\$21.0m						\$18.0m	ļ					\$19.0m						\$0.0m
Average					1.9%						3.2%						4.2%						4.4%						0.0%
% of Total	al Securiti	ies (exc	I LAIF)		26%						27%						23%						24%						0%
% of Total	al Investm	nents (i	nci LAIF)		47%						19%						17%						17%						0%

Total Securities LAIF	28%	\$30.6M
Total Investments	100%	\$108.6M

Shaded rows indicate months with significant cash inflows.

City of Manhattan Beach Investment Policy Compliance Chart As of July 31, 2025

			Dollar Co	mpliance		Percentage (Compliance	Term C	ompliance
Instrument		% of Total	Limit	Compliant?		Limit	Compliant?	Limit	Compliant?
Local Agency Investment Fund (LAIF)	\$30,598,464	28.2%	\$75,000,000	Yes		Temporary S	Suspension		
Treasury Securities									
US Treasury	\$37,000,000	34.1%						5 Years	Yes
Total U.S. Treasuries (32)	\$37,000,000	34.1%							
Medium Term (Corporate) Notes									
Coca-Cola	2,000,000	1.8%				5.0%	Yes	5 Years	Yes
Amazon	3,000,000	2.8%				5.0%	Yes	5 Years	Yes
Costco	2,000,000	1.8%				5.0%	Yes	5 Years	Yes
Walmart	2,000,000	1.8%				5.0%	Yes	5 Years	Yes
Colgate-Palmolive	2,000,000	1.8%				5.0%	Yes	5 Years	Yes
Pepsi Cola	1,000,000	0.9%				5.0%	Yes	5 Years	Yes
Total Consumer Goods Sector	\$12,000,000	11.0%				10.0%	No		
Bank of NY	1,000,000	0.9%				5.0%	Yes	5 Years	Yes
Toyota Motor Credit Corp	2,000,000	1.8%				5.0%	Yes	5 Years	Yes
Total Financial Sector	\$3,000,000	2.8%				10.0%	Yes		
Johnson & Johnson	2,000,000	1.8%				5.0%	Yes	5 Years	Yes
Merck	2,000,000	1.8%				5.0%	Yes	5 Years	Yes
Total Pharmaceuticals Sector	\$4,000,000	3.7%				10.0%	Yes		
Apple Inc	2,000,000	1.8%				5.0%	Yes	5 Years	Yes
Microsoft Corp	1,000,000	0.9%				5.0%	Yes	5 Years	Yes
Total Technology Sector	\$3,000,000	2.8%				10.0%	Yes		
Total Medium Term Notes (21)	\$22,000,000	20.3%				20.0%	No*		
Federal Agencies									
Federal Home Loan Bank (FHLB)	\$7,000,000	6.4%				33.3%	Yes	5 Years	Yes
Federal Farm Credit (FFCB)	7,000,000	6.4%				33.3%	Yes	5 Years	Yes
Fannie Mae (FNMA)	1,000,000	0.9%				33.3%	Yes	5 Years	Yes
Freddie Mac (FHLMC)	2,000,000	1.8%				33.3%	Yes	5 Years	Yes
Frarmer Mac (FAMCA)	1,000,000	0.9%				33.3%	Yes	5 Years	Yes
Tennessee Valley Authority (TVA)	1,000,000	0.9%				33.3%	Yes	5 Years	Yes
Total Federal Agencies (15)	\$19,000,000	17.5%				60.0%	Yes		
Total Portfolio	\$108,598,464	100.0%							
*Double Cityle Investment Deliev the nevertees of Medium Term	. , ,				——!				

^{*}Per the City's Investment Policy, the percentage of Medium Term Notes (MTN) was in compliance when all securities were purchased. A temporary decrease in US Treasury Securities and Federal Agency investments has caused the percentage of MTNs to be over 20% of the total portfolio.



CITY OF MANHATTAN BEACH TREASURER'S REPORT July 31, 2025

Investments		Cash Balances by Fund	
LAIF	\$30,598,464.45	General Fund	\$23,956,577.45
Treasury Securities	36,472,760.94	Street Lighting & Landscape Fund*	(181,576.99)
Government Agency Issues	18,915,453.44	Gas Tax Fund	5,806,665.42
Medium Term Notes	21,371,310.90	Asset Forfeiture Fund	218,119.24
Subtotal Investments	\$107,357,989.73	Police Safety Grants Fund	489,677.54
		Grants Fund	, <u>-</u>
		Prop. A Fund	1,386,739.72
		Prop. C Fund	1,916,300.50
Demand Deposit/Petty Cash		AB 2766 Air Quality Fund	331,702.31
Cash in Bank	\$7,153,154.67	Measure R Fund	2,089,247.09
Petty Cash	2,317.07	Measure M Fund	1,647,176.54
Subtotal Demand Deposit	\$7,155,471.74	Measure W Fund	2,096,918.20
		Capital Improvements Fund	11,646,854.03
Subtotal City Cash & Investments	\$114,513,461.47	Fire Station #2 Construction Fund	466,245.74
	<u> </u>	UUAD Construction Fund	1,529,131.93
		Water Fund	10,580,559.78
Bond Funds Held in Trust		Stormwater Fund	4,230,429.83
Police Fire Refunding	\$59.36	Sewer Fund	19,349,241.34
Fire Station 2 COPs	99.44	Parking Fund	5,782,566.32
Marine Ave Park Refunding	0.08	County Parking Lots Fund	689,130.22
Metlox & Water/Wastewater Refunding	59.68	State Pier and Parking Lot Fund	1,637,217.36
Utility Assessment Districts	1,179,873.76	Insurance Reserve Fund	14,438,930.58
Pension Obligation Bonds	801.58	Information Technology Fund	1,434,279.66
Subtotal Bonds Held in Trust	\$1,180,893.90	Fleet Management Fund	2,013,102.70
		Building Maintenance & Operations Fund	129,476.43
		Special Assessment Redemption Fund	1,076,840.78
Investment Trust Funds		Special Assessment UAD 12 & 14 Fund	982,998.82
PARS Pension Rate Stabilization Trust	4,725,328.40	Special Assessment UAD 19-4 Fund	285,463.86
		Pension Trust Fund*	(168,601.03)
		Special Deposits Fund	1,708,929.76
		Section 115 Trust Fund	2,849,338.64
Total Treasurer's Balance	\$120,419,683.77	Total All Funds	\$120,419,683.77

^{*} The negative cash balance in the Street Lighting & Landscape Fund will be offset by a General Fund transfers at year-end. The Pension Trust Fund typically has a negative balance at this time of year and will be reimbursed by the California Employees' Retiree Benefit Trust (CERBT) Fund in August 2025.



PMIA/LAIF Performance Report as of 08/06/25

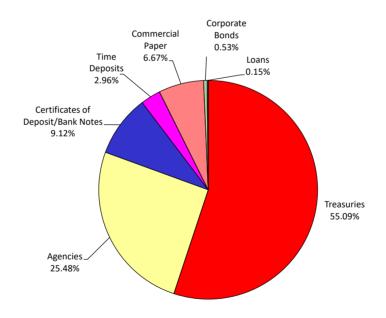


Quarterly Performance Quarter Ended 6/30/25

PMIA Average Monthly Effective Yields⁽¹⁾

LAIF Apportionment Rate ⁽²⁾ :	4.40	July	4.258
LAIF Earnings Ratio ⁽²⁾ :	0.00012059828906715	June	4.269
LAIF Administrative Cost ^{(1)*} :	0.18	May	4.272
LAIF Fair Value Factor ⁽¹⁾ :	1.001198310	April	4.281
PMIA Daily ⁽¹⁾ :	4.26	March	4.313
PMIA Quarter to Date ⁽¹⁾ :	4.27	February	4.333
PMIA Average Life ⁽¹⁾ :	248		

Pooled Money Investment Account Monthly Portfolio Composition (1) 6/30/25 \$178.1 billion



 $Chart \ does \ not \ include \ \$1,063,000.00 \ in \ mortgages, \ which \ equates \ to \ 0.001\%. \ Percentages \ may \ not \ total \ 100\% \ due \ to \ rounding.$

Daily rates are now available here. View PMIA Daily Rates

Notes: The apportionment rate includes interest earned on the CalPERS Supplemental Pension Payment pursuant to Government Code 20825 (c)(1) and interest earned on the Wildfire Fund Ioan pursuant to Public Utility Code 3288 (a).

*The percentage of administrative cost equals the total administrative cost divided by the quarterly interest earnings. The law provides that administrative costs are not to exceed 5% of quarterly EARNINGS of the fund. However, if the 13-week Daily Treasury Bill Rate on the last day of the fiscal year is below 1%, then administrative costs shall not exceed 8% of quarterly EARNINGS of the fund for the subsequent fiscal year.

Source:

⁽¹⁾ State of California, Office of the Treasurer

⁽²⁾ State of California, Office of the Controller