

City of Manhattan Beach

Finance Department



Investment Portfolio

September 2022

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.



Steve S. Charelian, Finance Director

CITY OF MANHATTAN BEACH
Portfolio Management
Portfolio Summary
September 1, 2022 through September 30, 2022

Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Equiv.
LAIF	45,000,000.00	45,000,000.00	45,000,000.00	35.43	1	1	1.492	1.513
Medium Term Notes	12,000,000.00	11,462,400.00	11,940,646.52	9.40	1,627	582	2.188	2.219
Federal Agency Issues - Coupon	32,000,000.00	30,868,600.00	32,086,409.67	25.26	1,469	680	2.100	2.129
Treasury Securities - Coupon	39,000,000.00	35,519,180.00	37,983,008.43	29.91	1,567	1,129	1.731	1.755
	128,000,000.00	122,850,180.00	127,010,064.62	100.00%	993	565	1.783	1.808
Investments								
Cash								
Passbook/Checking (not included in yield calculations)	2,499,454.92	2,499,454.92	2,499,454.92		1	1	0.000	0.000
Total Cash and Investments	130,499,454.92	125,349,634.92	129,509,519.54		993	565	1.783	1.808

Total Earnings	September 30 Month Ending	Fiscal Year To Date
Current Year	170,583.52	488,903.20


 STEVE S. CHARELIAN, FINANCE DIRECTOR

Reporting period 09/01/2022-09/30/2022

Run Date: 11/03/2022 - 23:11

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 PM (PRF_PM1) 7.3.11
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Portfolio Management
Portfolio Details - Investments
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CUSIP	Investment #	Issuer	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 365	Days to Maturity	Maturity Date
LAIF											
SYS3000	3000	Local Agency Invest. Fund	07/01/2018	45,000,000.00	45,000,000.00	45,000,000.00	1.513		1.513	1	
Subtotal and Average				45,000,000.00	45,000,000.00	45,000,000.00			1.513	1	
Medium Term Notes											
037833AK6	MTN0098	APPLE INC	05/22/2018	1,000,000.00	989,070.00	993,212.52	2.400	AA+	3.298	214	05/03/2023
023135BX3	MTN0111	AMAZON.COM LLC	02/24/2022	1,000,000.00	877,430.00	962,522.34	1.000	AA	1.963	1,319	05/12/2026
06406FAD5	MTN0106	BANK OF NY MELLO	09/09/2019	1,000,000.00	980,270.00	1,009,011.00	2.200	A	1.951	319	08/16/2023
06406RAL1	MTN0109	BANK OF NY MELLO	02/10/2020	1,000,000.00	947,500.00	1,011,205.00	2.100	A	1.850	754	10/24/2024
254687FK7	MTN0107	Walt Disney	12/12/2019	2,000,000.00	1,891,520.00	1,990,531.60	1.750	A-	1.977	699	08/30/2024
191216CL2	MTN0108	COCA-COLA CO	12/12/2019	1,000,000.00	952,410.00	993,679.00	1.750	A+	1.890	706	09/06/2024
594918BQ6	MTN0104	MICROSOFT CORP	07/01/2019	1,000,000.00	981,090.00	999,000.00	2.000	AAA	2.025	311	08/08/2023
58933YAY1	MTN0110	MERCK & CO INC	10/05/2021	1,000,000.00	876,650.00	991,420.00	0.750	A+	0.950	1,242	02/24/2026
68389XAP0	MTN0103	ORACLE CORP	05/13/2019	1,000,000.00	999,440.00	995,436.00	2.500	A	2.640	14	10/15/2022
89236TFN0	MTN0099	TOYOTA MOTOR CREDIT	09/21/2018	1,000,000.00	988,490.00	999,500.00	3.450	A+	3.461	354	09/20/2023
89236TDK8	MTN0101	TOYOTA MOTOR CREDIT	03/26/2019	1,000,000.00	978,530.00	995,129.06	2.250	A+	2.634	382	10/18/2023
Subtotal and Average				12,000,000.00	11,462,400.00	11,940,646.52			2.219	582	
Federal Agency Issues - Coupon											
3133EJDE6	FAC0271	FED FARM CR BK	02/16/2018	2,000,000.00	1,990,960.00	1,998,598.80	2.570	AA+	2.708	138	02/16/2023
3133EJSD2	FAC0276	FED FARM CR BK	10/02/2018	2,000,000.00	1,981,000.00	1,990,360.00	2.890	AA+	3.000	261	06/19/2023
3133EJK57	FAC0278	FED FARM CR BK	12/12/2018	2,000,000.00	1,978,080.00	2,005,564.87	3.080	AA+	2.840	296	07/24/2023
3133ENPX2	FAC0294	FED FARM CR BK	02/24/2022	1,000,000.00	933,430.00	997,642.00	1.800	AA+	1.870	1,056	08/22/2025
3133EJDV8	FAC0296	FED FARM CR BK	04/11/2022	2,000,000.00	1,916,040.00	2,037,426.79	3.150	AA+	2.747	1,633	03/22/2027
3133ENWP1	FAC0297	FED FARM CR BK	05/16/2022	2,000,000.00	1,949,980.00	2,000,000.00	2.625	AA+	2.625	593	05/16/2024
3133ENEJ5	FAC0301	FED FARM CR BK	06/17/2022	1,000,000.00	930,890.00	944,835.84	0.875		3.250	779	11/18/2024
3130A3KM5	FAC0268	Federal Home Loan Bank	01/10/2018	2,000,000.00	1,996,340.00	2,001,325.94	2.500	AA+	2.357	69	12/09/2022
3130A2UW4	FAC0285	Federal Home Loan Bank	12/11/2019	2,000,000.00	1,944,260.00	2,049,048.42	2.875		1.771	713	09/13/2024
3130AGWK7	FAC0289	Federal Home Loan Bank	02/07/2020	1,000,000.00	951,750.00	1,001,306.00	1.500	AA+	1.470	684	08/15/2024
3130A1XJ2	FAC0291	Federal Home Loan Bank	02/04/2021	1,000,000.00	974,820.00	1,051,883.06	2.875	AA+	0.312	622	06/14/2024
3130A8ZQ9	FAC0293	Federal Home Loan Bank	02/24/2022	1,000,000.00	930,800.00	995,852.00	1.750	AA+	1.871	1,077	09/12/2025
3130ASDS5	FAC0300	Federal Home Loan Bank	06/17/2022	1,000,000.00	972,930.00	990,620.00	2.750		3.230	636	06/28/2024
3137EAEX3	FAC0298	Federal Home Loan Mortgage	05/13/2022	2,000,000.00	1,783,720.00	1,851,447.42	0.375	AA+	2.722	1,088	09/23/2025
3135G0W66	FAC0286	Fannie Mae	12/11/2019	2,000,000.00	1,897,620.00	1,993,020.00	1.625	AA+	1.700	745	10/15/2024
3135G0W66	FAC0287	Fannie Mae	02/07/2020	2,000,000.00	1,897,620.00	2,011,260.00	1.625	AA+	1.500	745	10/15/2024
3135G0V75	FAC0288	Fannie Mae	02/07/2020	2,000,000.00	1,914,840.00	2,010,053.35	1.750	AA+	1.526	640	07/02/2024
3135G0V75	FAC0290	Fannie Mae	02/04/2021	1,000,000.00	957,420.00	1,030,532.13	1.750	AA+	0.259	640	07/02/2024

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CUSIP	Investment #	Issuer	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM	Days to Maturity	Maturity Date
Federal Agency Issues - Coupon											
3135G0U43	FAC0292	Fannie Mae	02/04/2021	1,000,000.00	985,670.00	1,032,548.30	2.875	AA+	0.499	346	09/12/2023
880591EW8	FAC0295	Tennessee Valley Authority	02/24/2022	1,000,000.00	911,570.00	969,705.09	0.750	AA+	1.763	957	05/15/2025
880591CJ9	FAC0299	Tennessee Valley Authority	05/13/2022	1,000,000.00	1,068,860.00	1,123,379.66	6.750	AA+	2.894	1,127	11/01/2025
Subtotal and Average				32,000,000.00	30,868,600.00	32,086,409.67			2.129	680	
Treasury Securities - Coupon											
912828S92	UST0029	US TREASURY	02/14/2019	1,000,000.00	975,700.00	987,069.26	1.250		2.525	303	07/31/2023
912828D1	UST0030	US TREASURY	02/14/2019	1,000,000.00	973,910.00	987,472.35	1.375		2.432	334	08/31/2023
9128283C2	UST0032	US TREASURY	03/25/2019	1,000,000.00	999,390.00	991,406.25	2.000		2.250	30	10/31/2022
912828W48	UST0033	US TREASURY	05/13/2019	1,000,000.00	970,000.00	995,039.06	2.125		2.234	516	02/29/2024
912828W71	UST0034	US TREASURY	05/13/2019	1,000,000.00	968,240.00	994,687.50	2.125		2.240	547	03/31/2024
912828U3	UST0035	US TREASURY	02/07/2020	2,000,000.00	1,912,500.00	2,017,666.34	1.875		1.493	700	08/31/2024
912828ZW3	UST0036	US TREASURY	05/28/2021	1,000,000.00	897,540.00	989,911.69	0.250		0.561	1,003	06/30/2025
912828ZW3	UST0039	US TREASURY	08/11/2021	1,000,000.00	897,540.00	989,626.54	0.250		0.591	1,003	06/30/2025
912828ZT0	UST0047	US TREASURY	12/08/2021	1,000,000.00	899,450.00	976,882.03	0.250		1.058	973	05/31/2025
912828ZC7	UST0051	US TREASURY	12/09/2021	1,000,000.00	928,670.00	1,003,906.25	1.125		1.001	881	02/28/2025
912828Z78	UST0054	US TREASURY	04/08/2022	2,000,000.00	1,792,820.00	1,898,276.95	1.500		2.665	1,583	01/31/2027
912828A7	UST0057	US TREASURY	06/17/2022	1,000,000.00	904,450.00	927,509.56	1.500		3.287	1,414	08/15/2026
912828X88	UST0059	US TREASURY	09/01/2022	1,000,000.00	926,880.00	959,556.97	2.375		3.285	1,687	05/15/2027
912828X88	UST0060	US TREASURY	09/01/2022	1,000,000.00	926,880.00	959,101.56	2.375		3.295	1,687	05/15/2027
912828ZV5	UST0062	US TREASURY	09/01/2022	1,000,000.00	846,600.00	875,507.81	0.500		3.241	1,733	06/30/2027
91282CAB7	UST0037	US TREASURY	05/28/2021	2,000,000.00	1,787,660.00	1,978,687.40	0.250		0.576	1,034	07/31/2025
91282CAJ0	UST0038	US TREASURY	05/28/2021	1,000,000.00	890,820.00	987,818.02	0.250		0.620	1,065	08/31/2025
91282CAB7	UST0040	US TREASURY	08/11/2021	1,000,000.00	893,830.00	989,266.30	0.250		0.601	1,034	07/31/2025
91282CAJ0	UST0041	US TREASURY	08/11/2021	1,000,000.00	890,820.00	988,409.68	0.250		0.586	1,065	08/31/2025
91282CAZ4	UST0042	US TREASURY	08/09/2021	1,000,000.00	886,600.00	990,074.24	0.375		0.658	1,156	11/30/2025
91282CAB7	UST0043	US TREASURY	10/05/2021	1,000,000.00	893,830.00	986,324.18	0.250		0.681	1,034	07/31/2025
91282CAT8	UST0044	US TREASURY	10/05/2021	2,000,000.00	1,771,180.00	1,967,002.06	0.250		0.707	1,126	10/31/2025
91282CCW9	UST0045	US TREASURY	10/05/2021	1,000,000.00	876,990.00	992,500.00	0.750		0.907	1,430	08/31/2026
91282CCP4	UST0046	US TREASURY	10/05/2021	1,000,000.00	874,570.00	989,051.44	0.625		0.892	1,399	07/31/2026
91282CCF6	UST0048	US TREASURY	12/09/2021	1,000,000.00	883,130.00	983,274.82	0.750		1.191	1,338	05/31/2026
91282CCJ8	UST0049	US TREASURY	12/09/2021	1,000,000.00	885,310.00	987,351.44	0.875		1.176	1,368	06/30/2026
91282CCZ2	UST0050	US TREASURY	12/09/2021	1,000,000.00	879,730.00	985,809.51	0.875		1.210	1,460	09/30/2026
91282CAM3	UST0052	US TREASURY	02/24/2022	2,000,000.00	1,777,500.00	1,901,147.87	0.250		1.678	1,095	09/30/2025
91282CDG3	UST0053	US TREASURY	04/08/2022	1,000,000.00	886,600.00	936,228.42	1.125		2.581	1,491	10/31/2026
91282CEH0	UST0055	US TREASURY	05/16/2022	1,000,000.00	960,350.00	996,500.00	2.625		2.750	927	04/15/2025

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CUSIP	Investment #	Issuer	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 365	Days to Maturity	Maturity Date
Treasury Securities - Coupon											
91282CCP4	UST0056	US TREASURY	06/17/2022	1,000,000.00	874,570.00	895,371.44	0.625		3.187	1,399	07/31/2026
91282CCZ2	UST0058	US TREASURY	06/17/2022	1,000,000.00	879,730.00	901,152.39	0.875		3.302	1,460	09/30/2026
91282CEW7	UST0061	US TREASURY	09/01/2022	1,000,000.00	963,750.00	997,755.04	3.250		3.300	1,733	06/30/2027
91282CFB2	UST0063	US TREASURY	09/01/2022	1,000,000.00	941,640.00	975,664.06	2.750		3.309	1,764	07/31/2027
Subtotal and Average				39,000,000.00	35,519,180.00	37,983,008.43			1.755	1,129	
Total and Average				128,000,000.00	122,850,180.00	127,010,064.62			1.808	565	

CITY OF MANHATTAN BEACH
Portfolio Management
Portfolio Details - Cash
September 30, 2022

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CUSIP	Investment #	Issuer	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 365	Days to Maturity
Money Market Fund										
SYS39903-39902	39901	UNION BANK	07/01/2018	2,499,454.92	2,499,454.92	2,499,454.92			0.000	1
Subtotal and Average										1
Total Cash and Investments				130,499,454.92	125,349,634.92	129,509,519.54			1.808	565



City of Manhattan Beach

Investment Portfolio Summary

As of September 30, 2022

PORTFOLIO PROFILE	Sep 30, 2022	Aug 31, 2022	Jul 31, 2022	Jun 30, 2022	May 31, 2022
Total Book Value (Excluding Trust Funds)	\$127,010,065	\$127,239,505	\$130,236,392	\$133,234,849	\$128,525,189
Increase/(Decrease) from Prior Period	(229,440)	(2,996,887)	(2,998,458)	4,709,661	4,973,338
Percentage Change	(0.2%)	(2.3%)	(2.3%)	3.7%	4.0%
Average Yield to Maturity (365 Days)	1.808%	1.669%	1.624%	1.564%	1.436%
Increase/(Decrease) from Prior Period	0.139%	0.045%	0.060%	0.128%	0.111%

PORTFOLIO ALLOCATIONS

By Security	Value (Par)	Percent	Par YTM	Time Horizon	Percent
LAIF*	\$45,000,000	35.16%	1.513%	Next 12 months	48%
Medium Term Notes	12,000,000	9.4%	2.219%	Months 13-24	14%
Federal Agencies	32,000,000	25.0%	2.129%	Months 25-36	19%
U.S. Treasuries	39,000,000	30.5%	1.755%	Months 37-48	11%
Total	\$128,000,000	100.0%	1.807%	Months 49-60	8%
				Total	100.0%

*LAIF YTM as of September 30, 2022

RECENT ACTIVITY

Security	Date of Activity	Maturity Date	Purchase (Par)	Maturing/Call	YTM
T - 2.375% Coupon	9/1/2022	5/15/2027	1,000,000		3.285%
T - 2.375% Coupon	9/1/2022	5/15/2027	1,000,000		3.295%
T - 3.25% Coupon	9/1/2022	6/30/2027	1,000,000		3.300%
T - 0.5% Coupon	9/1/2022	6/30/2027	1,000,000		3.241%
T - 2.75% Coupon	9/1/2022	7/31/2027	1,000,000		3.309%
Total Purchases			\$5,000,000		3.286%
Matured: MTN - 2.35% Coupon	5/16/2022	5/16/2022		1,000,000	3.193%
Matured: T - 2% Coupon	8/1/2022	7/31/2022		2,000,000	2.681%
Matured: T - 2% Coupon	8/1/2022	7/31/2022		1,000,000	2.510%
Matured: TVA - 1.875% Coupon	8/15/2022	8/15/2022		2,000,000	2.793%
Matured: TVA - 1.875% Coupon	8/15/2022	8/15/2022		1,000,000	2.493%
Total Maturing/Calls				\$7,000,000	2.735%



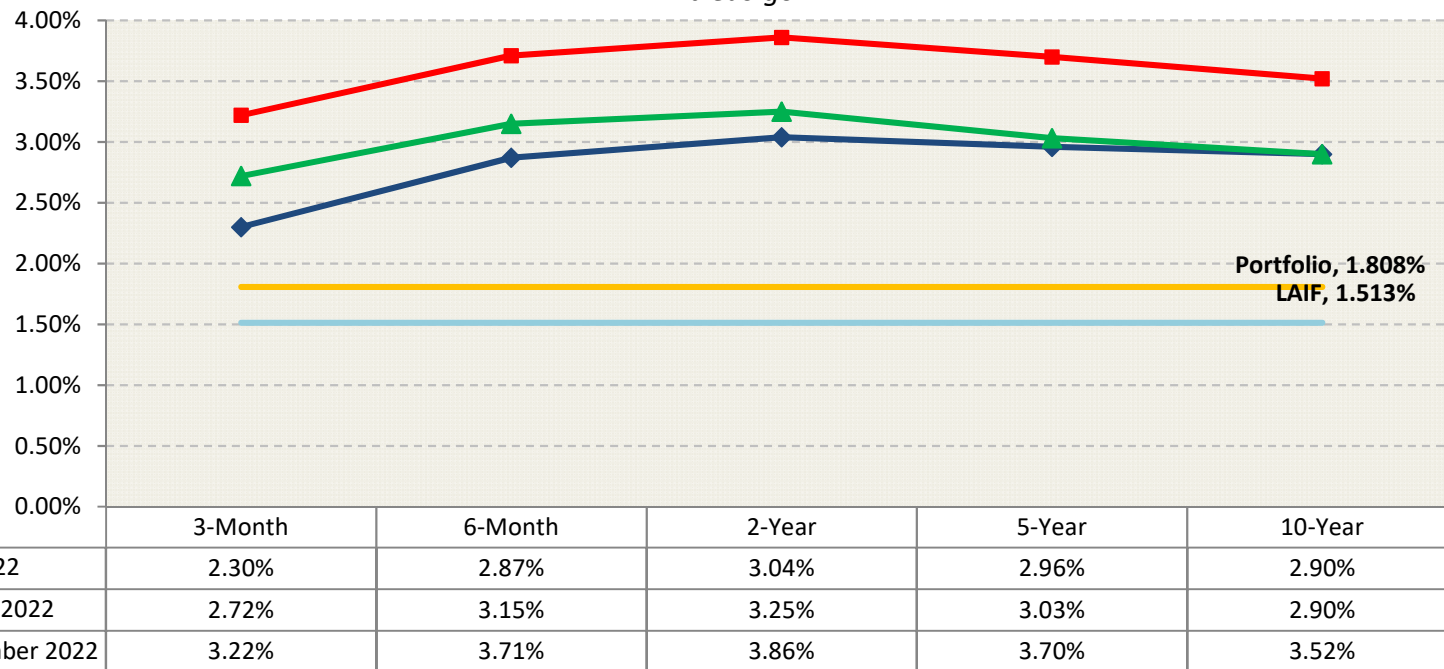
City of Manhattan Beach Investment Portfolio Summary *As of September 30, 2022*

FUNDS HELD IN TRUST	Value
Police/Fire Refunding Bonds	\$35.98
Fire Station 2 COPs	60.81
Marine Avenue Refunding Bonds	1.25
Pension Obligation Bonds	2,436.89
Metlox & Water/Wastewater Refunding Bonds	8,327.40
UUAD Assessment Refunding Bonds	512,323.66
UUAD Assessment District 12 & 14	403,578.84
UUAD Assessment District 4	204,036.73
PARS Investment Trust	2,105,587.03
Total Funds Held in Trust	\$3,236,388.59

As of September 30, 2022

US Treasuries Yield Curve

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

CITY OF MANHATTAN BEACH
Portfolio Maturity Structure
October 2022 through September 2027

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																		
Oct 22	10/31/22	2.2%	T	nc	\$1.0M	Oct 23	10/18/23	2.63%	MTN	nc	\$1.0M	Oct 24	10/15/24	1.70%	FNMA	nc	\$2.0M	Oct 25	10/31/25	0.71%	T	nc	\$2.0M	Oct 26	10/31/26	2.58%	T	nc	\$1.0M																		
	10/15/22	2.6%	MTN	MW: 12.5	\$1.0M		10/15/24	1.50%	FNMA	nc	\$2.0M		10/24/24	1.85%	MTN	9/6/24	\$1.0M																														
Nov 22						Nov 23						Nov 24						Nov 25						Nov 26																							
												11/18/24 3.25% FFCB nc \$1.0M						11/30/25 0.66% T nc \$1.0M						11/1/25 2.89% TVA nc \$1.0M																							
Dec 22 12/9/22 2.4% FHLB nc \$2.0M						Dec 23						Dec 24						Dec 25						Dec 26																							
Jan 23						Jan 24						Jan 25						Jan 26						Jan 27 1/31/27 2.67% T nc \$2.0M																							
Feb 23 2/16/23 2.7% FFCB nc \$2.0M						Feb 24 2/29/24 2.23% T nc \$1.0M						Feb 25 2/28/25 1.00% T nc \$1.0M						Feb 26 2/24/26 0.95% MTN MW: 10 \$1.0M						Feb 27																							
Mar 23						Mar 24 3/31/24 2.24% T nc \$1.0M						Mar 25						Mar 26						Mar 27 3/22/27 2.75% FFCB nc \$2.0M																							
Apr 23						Apr 24						Apr 25 4/15/25 2.75% T nc \$1.0M						Apr 26						Apr 27																							
May 23 5/3/23 3.3% MTN MW: 15 \$1.0M						May 24 5/16/24 2.63% FFCB nc \$2.0M						May 25 5/15/25 1.76% TVA nc \$1.0M						May 26 5/31/25 1.06% T nc \$1.0M						May 27 5/31/26 1.19% T nc \$1.0M						5/12/26 1.96% MTN nc \$1.0M						5/15/27 3.28% T nc \$1.0M						5/15/27 3.29% T nc \$1.0M					
Jun 23 6/19/23 3.0% FFCB nc \$2.0M						Jun 24 6/14/24 0.31% FHLB nc \$1.0M						Jun 25 6/30/25 0.56% T nc \$1.0M						Jun 26 6/30/25 0.59% T nc \$1.0M						Jun 26 6/30/26 1.18% T nc \$1.0M						Jun 27 6/30/27 3.30% T nc \$1.0M						6/30/27 3.24% T nc \$1.0M											
Jul 23 7/24/23 2.8% FFCB nc \$2.0M						Jul 24 7/2/24 1.53% FNMA nc \$2.0M						Jul 25 7/31/25 0.58% T nc \$2.0M						Jul 26 7/31/25 0.60% T nc \$1.0M						Jul 26 7/31/26 0.89% T nc \$1.0M						Jul 27 7/31/26 3.19% T nc \$1.0M						7/31/27 3.31% T nc \$1.0M											
7/31/23 2.5% T nc \$1.0M						7/2/24 0.26% FNMA nc \$1.0M						7/31/25 0.68% T nc \$1.0M						7/31/26 3.19% T nc \$1.0M																													
Aug 23 8/31/23 2.4% T nc \$1.0M						Aug 24 8/15/24 1.47% FHLB nc \$1.0M						Aug 25 8/31/25 0.62% T nc \$1.0M						Aug 26 8/31/25 0.59% T nc \$1.0M						Aug 26 8/31/26 0.91% T nc \$1.0M						Aug 27 8/15/26 3.29% T nc \$1.0M																	
8/8/23 2.0% MTN MW:12.5 \$1.0M						8/30/24 1.98% MTN 7/30/24 \$2.0M						8/31/25 0.59% T nc \$1.0M						8/22/25 1.87% FFCB nc \$1.0M																													
8/16/23 2.0% MTN 6/16/23 \$1.0M						8/31/24 1.49% T nc \$2.0M																																									
Sep 23 9/20/23 3.5% MTN nc \$1.0M						Sep 24 9/6/24 1.89% MTN 9/6/24 \$1.0M						Sep 25 9/12/25 1.87% FHLB nc \$1.0M						Sep 26 9/30/26 1.21% T nc \$1.0M						Sep 27 9/30/26 3.30% T nc \$1.0M																							
9/12/23 0.5% FNMA nc \$1.0M						9/13/24 1.77% FHLB nc \$2.0M						9/23/25 2.72% FHLMC nc \$2.0M						9/30/25 1.68% T nc \$2.0M																													
Total By Year (excl LAIF)					\$17.0m	\$18.0m					\$24.0m					\$14.0m					\$10.0m																										
% of Total Securities (excl LAIF)					20%	22%					29%					17%					12%																										
% of Total Investments (incl LAIF)					48%	14%					19%					11%					8%																										

Total Securities	65%	\$83.0M
LAIF	35%	\$45.0M
Total Investments	100%	\$128.0M

Shaded rows indicate months with significant cash inflows.

City of Manhattan Beach
Investment Policy Compliance Chart
As of September 30, 2022

Instrument		% of Total	Dollar Compliance			Percentage Compliance			Term Compliance	
			Limit	Compliant?		Limit	Compliant?		Limit	Compliant?
Local Agency Investment Fund (LAIF)	\$45,000,000	35.2%	\$75,000,000	Yes		Temporary Suspension				
Treasury Securities										
US Treasury	\$39,000,000	30.5%							5 Years	Yes
<i>Total U.S. Treasuries (34)</i>	\$39,000,000	30.5%								
Medium Term (Corporate) Notes										
Coca-Cola	1,000,000	0.8%				5.0%	Yes		5 Years	Yes
Amazon	1,000,000	0.8%				5.0%	Yes		5 Years	Yes
<i>Total Consumer Goods Sector</i>	\$2,000,000	1.6%				10.0%	Yes			
Toyota Motor Credit	2,000,000	1.6%				5.0%	Yes		5 Years	Yes
Bank of NY	2,000,000	1.6%				5.0%	Yes		5 Years	Yes
<i>Total Financial Sector</i>	\$4,000,000	3.1%				10.0%	Yes			
Merck	1,000,000	0.8%				5.0%	Yes		5 Years	Yes
<i>Total Pharmaceuticals Sector</i>	\$1,000,000	0.8%				10.0%	Yes			
Apple Inc	2,000,000	1.6%				5.0%	Yes		5 Years	Yes
Microsoft Corp	1,000,000	0.8%				5.0%	Yes		5 Years	Yes
<i>Total Technology Sector</i>	\$3,000,000	2.3%				10.0%	Yes			
Walt Disney Co	2,000,000	1.6%				5.0%	Yes		5 Years	Yes
<i>Total Communication Services Sector</i>	\$2,000,000									
Total Medium Term Notes (11)	\$12,000,000	9.4%				20.0%	Yes			
Federal Agencies										
Federal Home Loan Bank (FHLB)	\$8,000,000	6.3%				33.3%	Yes		5 Years	Yes
Federal Farm Credit (FFCB)	12,000,000	9.4%				33.3%	Yes		5 Years	Yes
Fannie Mae (FNMA)	8,000,000	6.3%				33.3%	Yes		5 Years	Yes
Freddie Mac (FHLMC)	2,000,000	1.6%				33.3%	Yes		5 Years	Yes
Tennessee Valley Authority (TVA)	2,000,000	1.6%				33.3%	Yes		5 Years	Yes
Total Federal Agencies (21)	\$32,000,000	25.0%				60.0%	Yes			
Total Portfolio	\$128,000,000	100.0%								



CITY OF MANHATTAN BEACH
TREASURER'S REPORT
September 30, 2022

<u>Investments</u>	Book Value
LAIF	\$45,000,000.00
Treasury Securities	37,983,008.43
Federal Agency Issues-Coupon	32,086,409.67
Medium Term Notes	11,940,646.52
Subtotal Investments	<u>\$127,010,064.62</u>
 <u>Demand Deposit/Petty Cash</u>	
Cash in Bank	\$2,499,454.92
Petty Cash	2,771.41
Subtotal Demand Deposit	<u>\$2,502,226.33</u>
 Subtotal City Cash & Investments	<u>\$129,512,290.95</u>
 <u>Bond Funds Held in Trust</u>	
Police Fire Refunding	\$35.98
Fire Station 2 COPs	60.81
Marine Ave Park Refunding	1.25
Metlox & Water/Wastewater Refunding	8,327.40
Utility Assessment Districts	1,119,939.23
Pension Obligation Bonds	2,436.89
Subtotal Bonds Held in Trust	<u>\$1,130,801.56</u>
 <u>Investment Trust Funds</u>	
PARS Pension Rate Stabilization Trust	1,993,324.31
 Treasurer's Balance	<u><u>\$132,636,416.82</u></u>



PMIA/LAIF Performance Report as of 10/06/22



PMIA Average Monthly Effective Yields⁽¹⁾

September	1.513
August	1.276
July	1.090

Quarterly Performance Quarter Ended 06/30/22

LAIF Apportionment Rate ⁽²⁾ :	0.75
LAIF Earnings Ratio ⁽²⁾ :	0.00002057622201151
LAIF Fair Value Factor ⁽¹⁾ :	0.987125414
PMIA Daily ⁽¹⁾ :	0.99%
PMIA Quarter to Date ⁽¹⁾ :	0.69%
PMIA Average Life ⁽¹⁾ :	311

Pooled Money Investment Account Monthly Portfolio Composition ⁽¹⁾ 08/31/22 \$229.3 billion

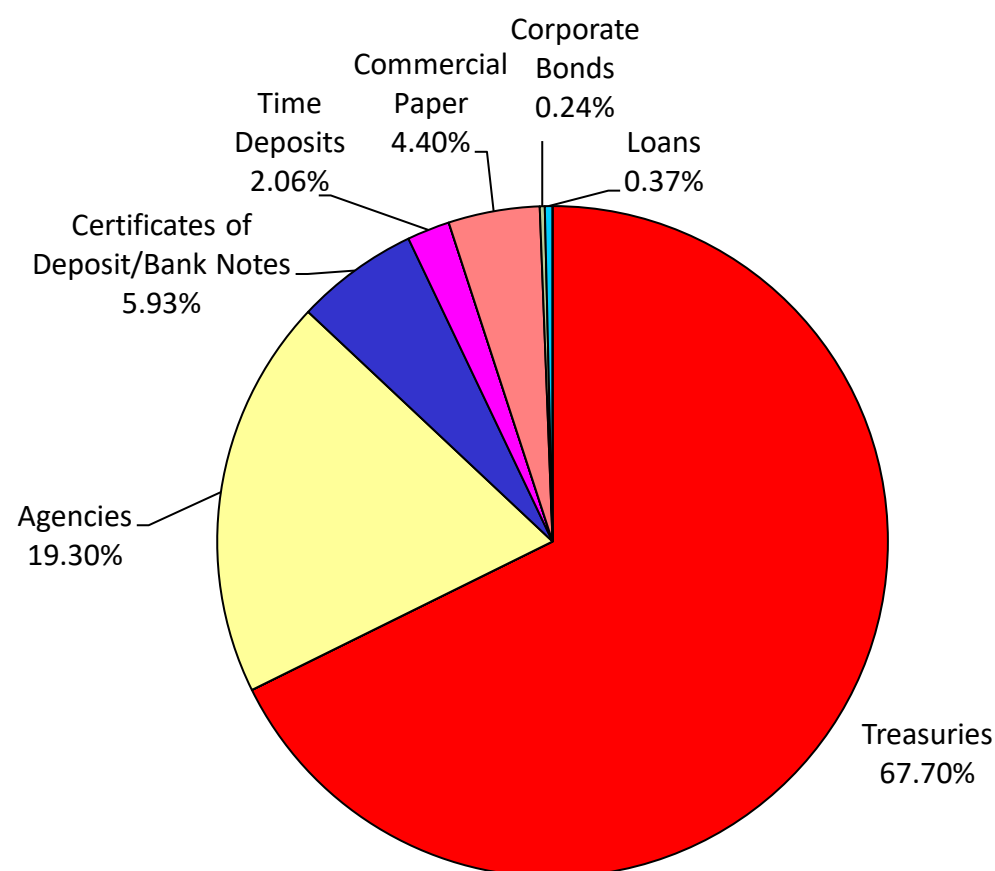


Chart does not include \$4,017,000.00 in mortgages, which equates to 0.002%. Percentages may not total 100% due to rounding.

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 loan pursuant to Public Utility Code 3288 (a).

Source:

⁽¹⁾ State of California, Office of the Treasurer

⁽²⁾ State of California, Office of the Controller