

City of Manhattan Beach

Investment Portfolio

June 2012

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

Bruce Moe, Director of Finance

Attachment B

CITY OF MANHATTAN BEACH June 30, 2012

Investments	Book Value
LAIF	\$31,500,000.00
Medium Term Notes	4,144,130.00
Federal Agency Issues-Coupon	29,599,761.61
Certificates of Deposit	2,205,000.00
Subtotal Investments	\$67,448,891.61
Demand Deposit/Petty Cash	
Cash in Bank	\$1,195,412.42
Petty Cash	2,177.08
Total Demand Deposit	\$1,197,589.50
Subtotal City Cash & Investments	\$68,646,481.11
Bond Funds Held in Trust	
Police/Fire (Bond)	1,083,100.00
Metlox	1,137,579.38
Marine	15,165.61
RCC Facility	173,344.36
Pension Bond	1,128,510.15
Water/Wastewater	338,625.04
Utility Assessment Dist	1,359,647.65
Subtotal Bonds Held in Trust	\$5,235,972.19
Treasurer's Balance	\$73,882,453.30

investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Equiv.
LAIF	31,500,000.00	31,500,000.00	31,500,000.00	46.70	-	-	0.353	0.358
Certificates of Deposit - Bank	2,205,000.00	2,209,733.40	2,205,000,00	3.27	1,461	1,298	1.410	1.430
Medium Term Notes	4,000,000.00	4,040,450.00	4,144,130.00	6.14	1,506	315	3.418	3.465
Federal Agency Issues - Coupon	29,000,000.00	29,870,130.00	29,599,761.61	43.88	1,484	1,087	1.433	1.453
Investments	66,705,000.00	67,620,313.40	67,448,891.61	100.00%	792	539	1.050	1.064
Cash and Accrued Interest								
Passbook/Checking (not included in yield calculations)	1,195,412.42	1,195,412.42	1,195,412.42		-	۲	0.000	0.000
Accrued Interest at Purchase		6,804.44	6,804.44					
Subtotal		1,202,216.86	1,202,216.86					
Total Cash and Investments	67,900,412.42	68,822,530.26	68,651,108.47		792	539	1.050	1.064
Total Earnings	June 30 Month Ending							
Current Year //	78,167.30							

BRUCE A. MOE, FINANCE DIRECTOR

Reporting period 06/01/2012-06/30/2012

30

Run Date: 07/10/2012 - 09:58

Attachment "B"

Page 2

CITY OF MANHATTAN BEACH Portfolio Management Portfolio Details - Investments June 30, 2012

CUSIP	Investment #	Issuer	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Moody's	365 A	YIM UAYS TO N 365 Maturity	Maturity Date
LAIF											
SYS3000	3000	Local Agency Invest. Fund	07/01/2000	31,500,000.00	31,500,000.00	31,500,000.00	0.358		0.358	1	
		Subtotal and Average		31,500,000.00	31,500,000.00	31,500,000.00			0.358	-	
Certificates of Deposit - Bank	eposit - Bank										
SYSCD0007	CD0007	Aily Bank	03/21/2012	245,000.00	244,242.95	245.000.00	1.150		1.150	1.359 03/	03/21/2016
SYSCD0002	CD0002	American Express Centurion Ban	09/29/2011	245,000.00	246,026.55	245,000.00	1.150		1.150		03/31/2014
SYSCD0003	CD0003	Bank of Manhattan	10/28/2011	245,000.00	245,000.00	245,000.00	1.730		1.740	1.214 10/	10/28/2015
SYSCD0008	CD0008	Bremer Bank	05/30/2012	245,000.00	243,022.85	245,000.00	1.100		1.115	~	05/30/2017
SYSCD0001	CD0001	Cit Bank	09/28/2011	245,000.00	245,835.45	245,000.00	1.150		1.150	635 03/2	03/28/2014
SYSCD0006	CD0006	Discover Bank Greenwood Intere	02/15/2012	245,000.00	246,599.85	245,000.00	1.600		1.600	1,690 02/	02/15/2017
SYSCD0004	CD0004	GENERAL ELECTRIC CAPITAL	12/29/2011	245,000.00	247,619.05	245,000.00	2.100	AA2	2.100	1,642 12/	12/29/2016
SYSCD0005	CD0005	Goldman Sachs	01/05/2012	245,000.00	247,552.90	245,000.00	2.050		2.050		01/05/2017
SYSCD0009	CD0009	Safra National Bank	05/31/2012	245,000.00	243,833.80	245,000.00	0.800		0.811		06/01/2015
		Subtotal and Average	1	2,205,000.00	2,209,733.40	2,205,000.00			1.430	1,298	
Money Market Fund	pun										
SYSGMRA39907	GMRA39907	Union Bank of California	10/09/2008	0.00	0.00	0.00	0.350		0.350	٢	
		Subtotal and Average		0.00	0.00	0.00			0.000	•	
Medium Term Notes	otes										-
060505AR5	MTN0057	BANKAMERICA CORP	03/11/2008	1.000.000.00	1,006.000.00	1.029.540.00	4.875	A2	4.150	76 09/-	09/15/2012
20271RAA8	MTN0063	Commonwealth Bank Austrailia	06/13/2012	1,000,000.00	1,006,450.00	1,006,690.00	1.950		1.750	988 03/1	03/16/2015
36962G3K8	MTN0058	GENERAL ELECTRIC CAPITAL	03/20/2008	2,000,000.00	2,028,000.00	2,107,900.00	5.250	AA2	3.950	110 10/1	10/19/2012
		Subtotal and Average		4,000,000.00	4,040,450.00	4,144,130.00			3.465	315	
Federal Agency	Federal Agency Issues - Coupon										
31331Y2Q2	FAC0185	FED FARM CR BK	03/26/2010	1,000,000.00	1,039,850.00	1,075,090.00	4.250	AAA	1.880	372 07/0	07/08/2013
31331SNP4	FAC0194	FED FARM CR BK	07/14/2010	2,000,000.00	2,214,620.00	2,129,776.34	4.550	AAA	2.177	976 03/0	03/04/2015
3133EANC8	FAC0207	FED FARM CR BK	05/25/2012	2,000,000.00	2,000,700.00	1,998,000.00	0.690	AAA	0.720	1,216 10/3	10/30/2015
3133EAND6	FAC0208	FED FARM CR BK	05/25/2012	2,000,000.00	2,000,900.00	1,998,000.00	0.770	AAA	0.798	1,310 02/0	02/01/2016
3133EAUE6	FAC0211	FED FARM CR BK	06/14/2012	2,000,000.00	1,999,020.00	2,000,000.00	0.875	AAA	0.875	1,444 06/1	06/14/2016
3133XURR6	FAC0181	Federal Home Loan Bank	09/18/2009	1,000,000.00	1,006,640.00	1,003,360.00	1.950	AAA	1.840	137 11/1	5/2012P
3133XSAE8	FAC0186	Federal Home Loan Bank	03/26/2010	2,000,000.00	2,084,980.00	2,109,020.00	3.625	AAA	2.030	474 10/1	8/2013t
313373SZ6	FAC0202	Federal Home Loan Bank	08/29/2011	1,000,000.00	1,051,690.00	1,035,735.15	2.125	AAA	1.233	1,440 06/1	0/2016
3137EACD9	FAC0198	Federal Home Loan Mortgage	12/22/2010	2,000,000.00	2,104,960.00	2,063,776.23	3.000	AAA	1.576	757 07/2	07/28/2014
3134G2SW3	FAC0201	Federal Home Loan Mortgage	07/27/2011	3,000,000.00	3,003,270.00	3,000,000.00	2.050	AAA	2.050	1,487 07/2	7/2016u
312883L76	FAC0191	Freddie Mac	06/04/2010	2,000,000.00	2,204,740.00	2,121,905.92	5.000	AAA	2.325	865 11/1	11/13/2014
										Portfolio CITY	CITY
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Run Date: 07/10/2012 - 09:58

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CITY OF MANHATTAN BEACH Portfolio Management Portfolio Details - Investments June 30, 2012

Federal Agency Issues - Coupon 31386AzV7 FaC0197 Fannie Mae 09/20/2010 2,000,000.00 2,105,300.00 2,057,115.47 2,625 AAA 1.482 872 1/20/2016 3136FR7A5 FAC0204 Fannie Mae 00/17/2011 2,000,000.00 2,018,680.00 2,005,400 1.250 AAA 1.482 872 1/20/2016 3136FR7A5 FAC0204 Fannie Mae 12/28/2011 2,000,000.00 2,018,680.00 2,005,400 1.250 AAA 1.482 872 1/7/2016 3136GOCM3 FAC0206 Fannie Mae 12/28/2011 2,000,000.00 2,003,4920.00 1.250 AAA 1.180 1,550 09/18/2015 3136GOLM3 FAC0209 Fannie Mae 06/11/2012 2,000,000.00 2,000,000.00 0.700 AAA 1.174 09/18/2015 3136GOLL5 FAC0210 Fannie Mae 06/11/2012 2,000,000.00 2,000,000.00 0.7500 0.490 866 1/740 0/492 1.453 1.047/2015 1.455 0/49 1.46 1/746 0/17/2015 1.455 0/172 0/172 <t< th=""><th>CUSIP</th><th>Investment #</th><th>Issuer</th><th>Pu</th><th>Purchase Date</th><th>Par Value</th><th>Market Value</th><th>Book Value</th><th></th><th>Stated Rate Moody's</th><th>YTM 365 I</th><th>YTM Days to 365 Maturity</th><th>Maturity Date</th></t<>	CUSIP	Investment #	Issuer	Pu	Purchase Date	Par Value	Market Value	Book Value		Stated Rate Moody's	YTM 365 I	YTM Days to 365 Maturity	Maturity Date
FAC0197 Famile Mae 09/20/2010 2,000,000.00 2,105,300.00 2,057,115.47 2.625 AA 1.482 872 FAC0204 Famile Mae 10/17/2011 2,000,000.00 2,018,680.00 2,000,000.00 1,550 AA 1.482 872 8 FAC0206 Famile Mae 12/28/2011 2,000,000.00 2,034,920.00 1,250 AA 1.560 1,560 8 FAC0206 Famile Mae 12/28/2012 2,000,000.00 2,034,920.00 1,250 AA 1.480 1,550 8 FAC0206 Famile Mae 06/18/2012 2,000,000.00 2,000,080.00 0.700 2,000 AA 1.480 1,550 8 FAC0210 Famile Mae 06/11/2012 2,000,000.00 2,000,080.00 0.700 0.700 AA 1.450 1,741 8 FAC0210 Famile Mae 06/11/2012 2,000,000.00 2,000,000.00 0.700 0.700 1,453 1,453 1,453 1,453 1,453 1,453 1,453 </td <td>Federal Agency</td> <td>Issues - Coupon</td> <td></td> <td>illine -</td>	Federal Agency	Issues - Coupon											illine -
FAC0204 Fannie Mae 10/17/2011 2,000,000.00 2,018,680.00 2,000,000.00 1.250 AAA 1.250 1,550 1,550 1,550 1,550 1,550 1,550 1,550 1,550 1,550 1,550 1,550 1,550 1,550 1,550 1,550 1,550 1,550 1,550 1,750 1,550 1,750 1,550 1,750 1,750 1,750 1,750 1,750 1,750 1,750 1,750 1,750 1,750 1,750 1,750 1,750 1,774 1,774 1,776	31398AZV7	FAC0197	Fannie Mae	2/60	20/2010	2,000,000.00	2,105,300.00	2,057,115.47			1.482	872 11	20/2014
3 FAC0206 Fannie Mae 12/28/2011 2,000,000.00 2,034,920.00 1.250 AAA 1.180 1,550 3 FAC0209 Fannie Mae 06/18/2012 2,000,000.00 2,000,000.00 0.700 AAA 1,174 3 FAC0210 Fannie Mae 06/11/2012 1,000,000.00 2,000,000.00 0.700 AAA 0.700 1,174 4 FAC0210 Fannie Mae 06/11/2012 1,000,000.00 299,780.00 1,001,562.50 0.550 AAA 0.499 886 FAC0210 FAC0211 29,000,000.00 299,780.00 1,001,562.50 0.550 AAA 1,453 1,081 FAC0211 Total and Average 66,705,000.00 29,870,130.00 29,599,761.61 1.453 1,064 539	3136FR7A5	FAC0204	Fannie Mae	10/1	17/2011	2,000,000.00	2,018,680.00	2,000,000.00	1.250	AAA	1.250		17/2016
3 FAC0209 Fannie Mae 06/18/2012 2,000,000.00 2,000,000.00 0.700 AAA 0.700 1,17 FAC0210 Fannie Mae 06/11/2012 1,000,000.00 999,780.00 1,001,562.50 0.550 AAA 0.499 886 Subtotal and Average 06/11/2012 29,000,000.00 299,780.00 1,001,562.50 0.550 AAA 0.499 886 Total and Average 06,700,000.00 29,870,130.00 29,599,761.61 1,453 1,087 1,664 539	3135GOCM3	FAC0206	Fannie Mae	12/2	28/2011	2,000,000.00	2,034,920.00	2,006,420.00	1.250	AAA		1,550 09	28/2016
FAC0210 Fannie Mae 06/11/2012 1,000,000.00 999,780.00 1,001,562.50 0.550 AAA 0.499 886 Subtotal and Average 29,000,000.00 29,870,130.00 29,599,761.61 1.453 1,087 Total and Average 66,705,000.00 67,620,313.40 67,48,891.61 1.064 539	3136GOMG3	FAC0209	Fannie Mae	06/1	18/2012	2,000,000.00	2,000,080.00	2,000,000.00	0.700	AAA		1,174 09/	18/2015
29,000,000.00 29,870,130.00 29,599,761.61 1.453 1, 66,705,000.00 67,620,313.40 67,448,891.61 1.064	3135GOLL5	FAC0210	Fannie Mae	06/1	11/2012	1,000,000.00	999,780.00	1,001,562.50	0.550	AAA	0.499		04/2014
66,705,000.00 67,620,313.40 67,448,891.61 1.064				Subtotal and Average		29,000,000.00	29,870,130.00	29,599,761.61		X.	1.453	1,087	
				Total and Average		66,705,000.00	67,620,313.40	67,448,891.61			1.064	1	ľ

32

Page 4

CITY OF MANHATTAN BEACH Portfolio Management Portfolio Details - Cash June 30, 2012

CLISIP	Investment #	Issuer		Purchase	Dar Value	Market Value	Book Value	Book Value Bate Moodv's	YTM Days to	ays to
Money Market Fund				Date			Ante A Auto	e froom arev	200	fu mu
SYS39903-39902	39901	UNION BANK		06/01/2003	1,195,412.42	1,195,412.42	1,195,412.42		0.000	F
			Subtotal and Average	Accrued Interest at Purchase	it Purchase	6,804.44	6,804.44			-
				Subtotal		1,202,216.86	1,202,216.86			
		Total	Total Cash and Investmentss		67,900,412.42	68,822,530.26	68,651,108.47		1.064 539	539

33