



City of Manhattan Beach

Investment Portfolio

June 2012

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

Bruce Moe, Director of Finance

Attachment B

CITY OF MANHATTAN BEACH
June 30, 2012

<u>Investments</u>	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	<u>\$67,448,891.61</u>
<u>Demand Deposit/Petty Cash</u>	
Cash in Bank	\$1,195,412.42
Petty Cash	2,177.08
Total Demand Deposit	<u>\$1,197,589.50</u>
<u>Subtotal City Cash & Investments</u>	<u>\$68,646,481.11</u>
<u>Bond Funds Held in Trust</u>	
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	<u>\$5,235,972.19</u>
Treasurer's Balance	<u>\$73,882,453.30</u>

CITY OF MANHATTAN BEACH
Portfolio Management
Portfolio Summary
June 1, 2012 through June 30, 2012

Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Equiv.
LAI	31,500,000.00	31,500,000.00	31,500,000.00	46.70	1	1	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		1	1	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 78,167.30

Current Year  7/11/12

BRUCE A. MOE, FINANCE DIRECTOR

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	YTM 365	Days to Maturity	Maturity Date
LAIF											
SYSD0000	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	1	
Certificates of Deposit - Bank											
SYSD0007	CD0007	Aily Bank	03/21/2012	245,000.00	244,242.95	245,000.00	1.150		1.150	1,359	03/21/2016
SYSD0002	CD0002	American Express Centurion Ban	09/29/2011	245,000.00	246,026.55	245,000.00	1.150		1.150	638	03/31/2014
SYSD0003	CD0003	Bank of Manhattan	10/28/2011	245,000.00	245,000.00	245,000.00	1.730		1.740	1,214	10/28/2015
SYSD0008	CD0008	Bremer Bank	05/30/2012	245,000.00	243,022.85	245,000.00	1.100		1.115	1,794	05/30/2017
SYSD0001	CD0001	Cit Bank	09/28/2011	245,000.00	245,835.45	245,000.00	1.150		1.150	635	03/28/2014
SYSD0006	CD0006	Discover Bank Greenwood Intere	02/15/2012	245,000.00	246,599.85	245,000.00	1.600		1.600	1,690	02/15/2017
SYSD0004	CD0004	GENERAL ELECTRIC CAPITAL	12/29/2011	245,000.00	247,619.05	245,000.00	2.100	AA2	2.100	1,642	12/29/2016
SYSD0005	CD0005	Goldman Sachs	01/05/2012	245,000.00	247,552.90	245,000.00	2.050		2.050	1,649	01/05/2017
SYSD0009	CD0009	Safra National Bank	05/31/2012	245,000.00	243,833.80	245,000.00	0.800		0.811	1,065	06/01/2015
		Subtotal and Average		2,205,000.00	2,209,733.40	2,205,000.00			1.430	1,298	

Money Market Fund

SYSGMRA39907	GMRA39907	Union Bank of California	10/09/2008	0.00	0.00	0.00	0.350		0.350	1	
		Subtotal and Average		0.00	0.00	0.00			0.000	0	

Medium Term Notes

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	09/15/2012
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	03/16/2015
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	10/19/2012
		Subtotal and Average		4,000,000.00	4,040,450.00	4,144,130.00				3.465	315	

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	07/08/2013
31331SNP4	FAC0194	FED FARM CR BK	07/14/2010	2,000,000.00	2,214,920.00	2,129,776.34	4.550		AAA	2.177	976	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	10/30/2015
3133EAND6	FAC0208	FED FARM CR BK	05/25/2012	2,000,000.00	2,000,000.00	1,998,000.00	0.770		AAA	0.798	1,310	02/01/2016
3133EAEU6	FAC0211	FED FARM CR BK	06/14/2012	2,000,000.00	1,999,920.00	2,000,000.00	0.875		AAA	0.875	1,444	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	11/15/2012
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	10/18/2013
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	06/10/2016
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	07/28/2013
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	07/27/2016
3128G3L76	FAC0191	Freddie Mac	06/04/2010	2,000,000.00	2,204,740.00	2,121,905.92	5.000		AAA	2.325	865	11/13/2014

Portfolio CITY

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**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	YTM 365	Days to Maturity	Maturity Date
Federal Agency Issues - Coupon											
31398AZV7	FAC0197	Fannie Mae	09/20/2010	2,000,000.00	2,105,300.00	2,057,115.47	2.625	AAA	1.482	872	11/20/2014
3136FR7A5	FAC0204	Fannie Mae	10/17/2011	2,000,000.00	2,018,680.00	2,000,000.00	1.250	AAA	1.250	1,569	10/17/2016
3135GOCM3	FAC0206	Fannie Mae	12/28/2011	2,000,000.00	2,034,920.00	2,006,420.00	1.250	AAA	1.180	1,550	09/28/2016
3136GOMG3	FAC0209	Fannie Mae	06/18/2012	2,000,000.00	2,000,080.00	2,000,000.00	0.700	AAA	0.700	1,174	09/18/2015
3135GOLL5	FAC0210	Fannie Mae	06/11/2012	1,000,000.00	999,780.00	1,001,562.50	0.550	AAA	0.499	886	12/04/2014
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	67,448,891.61			1.064	539	

Attachment "B"

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

CUSIP	Investment #	Issuer	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Moody's	YTM 365	Days to Maturity	
Money Market Fund											
SYS39903-39902	39901	UNION BANK	06/01/2003	1,195,412.42	1,195,412.42	1,195,412.42			0.000	1	
		Subtotal and Average	Accrued Interest at Purchase		6,804.44	6,804.44				1	
		Subtotal			1,202,216.86	1,202,216.86					
		Total Cash and Investmentss		67,900,412.42	68,822,530.26	68,651,108.47			1.064	539	