



# City of Manhattan Beach

## Investment Portfolio January 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.

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Bruce Moe, Director of Finance

**CITY OF MANHATTAN BEACH**  
**Portfolio Management**  
**Portfolio Summary**  
**January 1, 2012 through January 31, 2012**

<b>Investments</b>	<b>Par Value</b>	<b>Market Value</b>	<b>Book Value</b>	<b>% of Portfolio</b>	<b>Term</b>	<b>Days to Maturity</b>	<b>YTM 360 Equiv.</b>	<b>YTM 365 Equiv.</b>
LAIF	33,750,000.00	33,750,000.00	33,750,000.00	55.51	1	1	0.380	0.385
Certificates of Deposit - Bank	1,225,000.00	1,221,503.85	1,225,000.00	2.01	1,390	1,309	1.616	1.638
Medium Term Notes	3,000,000.00	3,085,350.00	3,137,440.00	5.16	1,666	250	3.961	4.016
Federal Agency Issues - Coupon	22,000,000.00	23,010,430.00	22,683,987.21	37.31	1,584	1,205	1.716	1.740
<b>Investments</b>	<b>59,975,000.00</b>	<b>61,067,283.85</b>	<b>60,796,427.21</b>	<b>100.00%</b>	<b>706</b>	<b>489</b>	<b>1.088</b>	<b>1.103</b>
<b>Cash and Accrued Interest</b>								
Passbook/Checking (not included in yield calculations)	1,145,602.19	1,145,602.19	1,145,602.19		1	1	0.000	0.000
Accrued Interest at Purchase		6,250.00	6,250.00					
Subtotal		1,151,852.19	1,151,852.19					
<b>Total Cash and Investments</b>	<b>61,120,602.19</b>	<b>62,219,136.04</b>	<b>61,948,279.40</b>		<b>706</b>	<b>489</b>	<b>1.088</b>	<b>1.103</b>
<b>Total Earnings</b>								
	<b>January 31 Month Ending</b>							
Current Year	75,001.43							

BRUCE A. MOE, FINANCE DIRECTOR

Reporting period 01/01/2012-01/31/2012

Run Date: 02/08/2012 - 10:38

No fiscal year history available

Portfolio CITY  
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PM (PRF\_PM1) SymRept 6.42  
Report Ver. 5.00

**CITY OF MANHATTAN BEACH**  
**Portfolio Management**  
**Portfolio Details - Investments**  
**January 31, 2012**

CUSIP	Investment #	Issuer	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Moody's	YTM 365	Days to Maturity	Maturity Date
<b>LAIF</b>											
SYS3000	3000	Local Agency Invest. Fund	07/01/2000	33,750,000.00	33,750,000.00	33,750,000.00	0.385		0.385	1	
<b>Subtotal and Average</b>				<b>33,750,000.00</b>	<b>33,750,000.00</b>	<b>33,750,000.00</b>			<b>0.385</b>	<b>1</b>	
<b>Certificates of Deposit - Bank</b>											
SYSCD0002	CD0002	American Express Centurion Ban	09/29/2011	245,000.00	244,764.80	245,000.00	1.150		1.150	789	03/31/2014
SYSCD0003	CD0003	Bank of Manhattan	10/28/2011	245,000.00	245,000.00	245,000.00	1.730		1.740	1,365	10/28/2015
SYSCD0001	CD0001	Cit Bank	09/28/2011	245,000.00	244,522.25	245,000.00	1.150		1.150	786	03/28/2014
SYSCD0004	CD0004	GENERAL ELECTRIC CAPITAL	12/29/2011	245,000.00	243,650.05	245,000.00	2.100	AA2	2.100	1,793	12/29/2016
SYSCD0005	CD0005	Goldman Sachs	01/05/2012	245,000.00	243,566.75	245,000.00	2.050		2.050	1,810	01/15/2017
<b>Subtotal and Average</b>				<b>1,225,000.00</b>	<b>1,221,503.85</b>	<b>1,225,000.00</b>			<b>1.638</b>	<b>1,309</b>	
<b>Money Market Fund</b>											
SYSGMRA39907	GMRA39907	Union Bank of California	10/09/2008	0.00	0.00	0.00	0.350		0.350	1	
<b>Subtotal and Average</b>				<b>0.00</b>	<b>0.00</b>	<b>0.00</b>			<b>0.000</b>	<b>0</b>	
<b>Medium Term Notes</b>											
060505AR5	MTN0057	BANKAMERICA CORP	03/11/2008	1,000,000.00	1,018,750.00	1,029,540.00	4.875	A2	4.150	227	09/15/2012
36962G3K8	MTN0058	GENERAL ELECTRIC CAPITAL	03/20/2008	2,000,000.00	2,066,600.00	2,107,900.00	5.250	AA2	3.950	261	10/19/2012
<b>Subtotal and Average</b>				<b>3,000,000.00</b>	<b>3,085,350.00</b>	<b>3,137,440.00</b>			<b>4.016</b>	<b>250</b>	
<b>Federal Agency Issues - Coupon</b>											
31331Y2Q2	FAC0185	FED FARM CR BK	03/26/2010	1,000,000.00	1,056,440.00	1,075,090.00	4.250	AAA	1.880	523	07/08/2013
31331SNP4	FAC0194	FED FARM CR BK	07/14/2010	2,000,000.00	2,243,580.00	2,154,008.43	4.550	AAA	2.177	1,127	03/04/2015
3133XURR6	FAC0181	Federal Home Loan Bank	09/18/2009	1,000,000.00	1,013,950.00	1,003,360.00	1.950	AAA	1.840	288	11/15/2012
3133XSAE8	FAC0186	Federal Home Loan Bank	03/26/2010	2,000,000.00	2,110,900.00	2,109,020.00	3.625	AAA	2.030	625	10/18/2013
313373SZ6	FAC0202	Federal Home Loan Bank	08/29/2011	1,000,000.00	1,048,710.00	1,040,264.96	2.125	AAA	1.233	1,591	06/10/2016
3137EACD9	FAC0198	Federal Home Loan Mortgage	12/22/2010	2,000,000.00	2,120,700.00	2,079,123.46	3.000	AAA	1.576	908	07/28/2014
3134G2SW3	FAC0201	Federal Home Loan Mortgage	07/27/2011	3,000,000.00	3,021,210.00	3,000,000.00	2.050	AAA	2.050	1,638	07/27/2016
3128X3L76	FAC0191	Freddie Mac	06/04/2010	2,000,000.00	2,235,020.00	2,147,630.49	5.000	AAA	2.325	1,016	11/13/2014
31398AZV7	FAC0197	Fannie Mae	09/20/2010	2,000,000.00	2,116,620.00	2,069,069.87	2.625	AAA	1.482	1,023	11/20/2014
3136FR7A5	FAC0204	Fannie Mae	10/17/2011	2,000,000.00	2,015,920.00	2,000,000.00	1.250	AAA	1.250	1,720	10/17/2016
3136FTKS7	FAC0205	Fannie Mae	11/09/2011	2,000,000.00	2,004,780.00	2,000,000.00	1.500	AAA	1.500	1,559	05/09/2016
3135GOCM3	FAC0206	Fannie Mae	12/28/2011	2,000,000.00	2,022,600.00	2,006,420.00	1.250	AAA	1.180	1,701	09/28/2016
<b>Subtotal and Average</b>				<b>22,000,000.00</b>	<b>23,010,430.00</b>	<b>22,683,987.21</b>			<b>1.740</b>	<b>1,205</b>	

**CITY OF MANHATTAN BEACH  
Portfolio Management  
Portfolio Details - Investments  
January 31, 2012**

CUSIP	Investment #	Issuer	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Moody's	YTM 365	Days to Maturity	Maturity Date
Total and Average				59,975,000.00	61,067,283.85	60,796,427.21			1.103	489	

**CITY OF MANHATTAN BEACH**  
**Portfolio Management**  
**Portfolio Details - Cash**  
**January 31, 2012**

CUSIP	Investment #	Issuer	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Moody's	YTM 365	Days to Maturity
<b>Money Market Fund</b>										
SYS39903-39902	39901	UNION BANK	06/01/2003	1,145,602.19	1,145,602.19	1,145,602.19			0.000	1
<b>Subtotal and Average</b>			Accrued Interest at Purchase		6,250.00	6,250.00				1
			Subtotal		1,151,852.19	1,151,852.19				
<b>Total Cash and Investmentss</b>					<b>61,120,602.19</b>	<b>62,219,136.04</b>	<b>61,948,279.40</b>		<b>1.103</b>	<b>489</b>