



# City of Manhattan Beach

## Investment Portfolio

March 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**  
**March 1, 2012 through March 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	32,900,000.00	32,900,000.00	32,900,000.00	54.44	1	1	0.378	0.383
Certificates of Deposit - Bank	1,715,000.00	1,717,942.45	1,715,000.00	2.84	1,461	1,352	1.541	1.563
Medium Term Notes	3,000,000.00	3,063,650.00	3,137,440.00	5.19	1,666	190	3.961	4.016
Federal Agency Issues - Coupon	22,000,000.00	22,925,290.00	22,683,987.21	37.53	1,584	1,145	1.717	1.740
<b>Investments</b>	<b>59,615,000.00</b>	<b>60,606,882.45</b>	<b>60,436,427.21</b>	<b>100.00%</b>	<b>723</b>	<b>478</b>	<b>1.099</b>	<b>1.115</b>
<b>Cash</b>								
Passbook/Checking (not included in yield calculations)	-72,173.18	-72,173.18	-72,173.18		0	0	0.000	0.000
<b>Total Cash and Investments</b>	<b>59,542,826.82</b>	<b>60,534,709.27</b>	<b>60,364,254.03</b>		<b>723</b>	<b>478</b>	<b>1.099</b>	<b>1.115</b>
<b>Total Earnings</b>	<b>March 31</b>	<b>Month Ending</b>						
Current Year		76,744.21						

BRUCE A. MOE, FINANCE DIRECTOR

Reporting period 03/01/2012-03/31/2012

Run Date: 04/13/2012 - 14:03

No fiscal year history available

Portfolio CITY

CP

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**CITY OF MANHATTAN BEACH**  
**Portfolio Management**  
**Portfolio Details - Investments**  
**March 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	32,900,000.00	32,900,000.00	32,900,000.00	0.383		0.383	1	
<b>Subtotal and Average</b>				<b>32,900,000.00</b>	<b>32,900,000.00</b>	<b>32,900,000.00</b>			<b>0.383</b>	<b>1</b>	
<b>Certificates of Deposit - Bank</b>											
SYSCD0007	CD0007	Ally Bank	03/21/2012	245,000.00	243,723.55	245,000.00	1.150		1.150	1,450	03/21/2016
SYSCD0002	CD0002	American Express Centurion Ban	09/29/2011	245,000.00	245,335.65	245,000.00	1.150		1.150	729	03/31/2014
SYSCD0003	CD0003	Bank of Manhattan	10/28/2011	245,000.00	245,000.00	245,000.00	1.730		1.740	1,305	10/28/2015
SYSCD0001	CD0001	Cit Bank	09/28/2011	245,000.00	245,117.60	245,000.00	1.150		1.150	726	03/28/2014
SYSCD0006	CD0006	Discover Bank Greenwood Intere	02/15/2012	245,000.00	245,541.45	245,000.00	1.600		1.600	1,781	02/15/2017
SYSCD0004	CD0004	GENERAL ELECTRIC CAPITAL	12/29/2011	245,000.00	246,651.30	245,000.00	2.100	AA2	2.100	1,733	12/29/2016
SYSCD0005	CD0005	Goldman Sachs	01/05/2012	245,000.00	246,572.90	245,000.00	2.050		2.050	1,740	01/05/2017
<b>Subtotal and Average</b>				<b>1,715,000.00</b>	<b>1,717,942.45</b>	<b>1,715,000.00</b>			<b>1.563</b>	<b>1,352</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	1,013,490.00	1,029,540.00	4.875	A2	4.150	167	09/15/2012
36962G3K8	MTN0058	GENERAL ELECTRIC CAPITAL	03/20/2008	2,000,000.00	2,050,160.00	2,107,900.00	5.250	AA2	3.950	201	10/19/2012
<b>Subtotal and Average</b>				<b>3,000,000.00</b>	<b>3,063,650.00</b>	<b>3,137,440.00</b>			<b>4.016</b>	<b>190</b>	
<b>Federal Agency Issues - Coupon</b>											
31331Y2Q2	FAC0185	FED FARM CR BK	03/26/2010	1,000,000.00	1,049,470.00	1,075,090.00	4.250	AAA	1.880	463	07/08/2013
31331SNP4	FAC0194	FED FARM CR BK	07/14/2010	2,000,000.00	2,218,220.00	2,154,008.43	4.550	AAA	2.177	1,067	03/04/2015
3133XURR6	FAC0181	Federal Home Loan Bank	09/18/2009	1,000,000.00	1,010,850.00	1,003,360.00	1.950	AAA	1.840	228	11/15/2012
3133XSAE8	FAC0186	Federal Home Loan Bank	03/26/2010	2,000,000.00	2,100,240.00	2,109,020.00	3.625	AAA	2.030	565	10/18/2013
313373SZ6	FAC0202	Federal Home Loan Bank	08/29/2011	1,000,000.00	1,049,100.00	1,040,264.96	2.125	AAA	1.233	1,531	06/10/2016
3137EACD9	FAC0198	Federal Home Loan Mortgage	12/22/2010	2,000,000.00	2,124,460.00	2,079,123.46	3.000	AAA	1.576	848	07/28/2014
3134G2SW3	FAC0201	Federal Home Loan Mortgage	07/27/2011	3,000,000.00	3,014,310.00	3,000,000.00	2.050	AAA	2.050	1,578	07/27/2016
3128X3L76	FAC0191	Freddie Mac	06/04/2010	2,000,000.00	2,230,260.00	2,147,630.49	5.000	AAA	2.325	956	11/13/2014
31398AZV7	FAC0197	Fannie Mae	09/20/2010	2,000,000.00	2,109,360.00	2,069,069.87	2.625	AAA	1.483	963	11/20/2014
3136FR7A5	FAC0204	Fannie Mae	10/17/2011	2,000,000.00	2,005,180.00	2,000,000.00	1.250	AAA	1.250	1,660	10/17/2016
3136FTKS7	FAC0205	Fannie Mae	11/09/2011	2,000,000.00	2,002,440.00	2,000,000.00	1.500	AAA	1.500	1,499	05/09/2016
3135GOCM3	FAC0206	Fannie Mae	12/28/2011	2,000,000.00	2,011,400.00	2,006,420.00	1.250	AAA	1.180	1,641	09/28/2016
<b>Subtotal and Average</b>				<b>22,000,000.00</b>	<b>22,925,290.00</b>	<b>22,683,987.21</b>			<b>1.740</b>	<b>1,145</b>	

**CITY OF MANHATTAN BEACH  
Portfolio Management  
Portfolio Details - Investments  
March 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				59,615,000.00	60,606,882.45	60,436,427.21			1.115	478	

**CITY OF MANHATTAN BEACH  
Portfolio Management  
Portfolio Details - Cash  
March 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	-72,173.18	-72,173.18	-72,173.18			0.000	1
<b>Subtotal and Average</b>										<b>0</b>
<b>Total Cash and Investments</b>				<b>59,542,826.82</b>	<b>60,534,709.27</b>	<b>60,364,254.03</b>			<b>1.115</b>	<b>478</b>