



# City of Manhattan Beach

## Investment Portfolio

May 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**  
**May 1, 2012 through May 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	40,100,000.00	40,100,000.00	40,100,000.00	57.19	1	1	0.358	0.363
Certificates of Deposit - Bank	2,205,000.00	2,207,653.35	2,205,000.00	3.14	1,461	1,328	1.410	1.430
Medium Term Notes	3,000,000.00	3,045,020.00	3,137,440.00	4.47	1,666	129	3.961	4.016
Federal Agency Issues - Coupon	24,000,000.00	24,895,070.00	24,679,987.21	35.20	1,533	1,089	1.579	1.601
<b>Investments</b>	<b>69,305,000.00</b>	<b>70,247,743.35</b>	<b>70,122,427.21</b>	<b>100.00%</b>	<b>661</b>	<b>431</b>	<b>0.982</b>	<b>0.996</b>
<b>Cash and Accrued Interest</b>								
Passbook/Checking (not included in yield calculations)	472,527.98	472,527.98	472,527.98		1	1	0.000	0.000
Accrued Interest at Purchase		1,985.00	1,985.00					
Subtotal		474,512.98	474,512.98					
<b>Total Cash and Investments</b>	<b>69,777,527.98</b>	<b>70,722,256.33</b>	<b>70,596,940.19</b>		<b>661</b>	<b>431</b>	<b>0.982</b>	<b>0.996</b>
<b>Total Earnings</b>								
	<b>May 31 Month Ending</b>							
Current Year	76,730.55							

BRUCE A. MOE, FINANCE DIRECTOR

Reporting period 05/01/2012-05/31/2012

Run Date: 06/11/2012 - 10:58

No fiscal year history available

Portfolio CITY

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**CITY OF MANHATTAN BEACH**  
**Portfolio Management**  
**Portfolio Details - Investments**  
**May 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>											
SY33000	3000	Local Agency Invest. Fund	07/01/2000	40,100,000.00	40,100,000.00	40,100,000.00	0.363		0.363	1	
<b>Subtotal and Average</b>				<b>40,100,000.00</b>	<b>40,100,000.00</b>	<b>40,100,000.00</b>			<b>0.363</b>	<b>1</b>	
<b>Certificates of Deposit - Bank</b>											
SYSCD0007	CD0007	Ally Bank	03/21/2012	245,000.00	244,083.70	245,000.00	1.150		1.150	1,389	03/21/2016
SYSCD0002	CD0002	American Express Centurion Ban	09/29/2011	245,000.00	245,828.10	245,000.00	1.150		1.150	668	03/31/2014
SYSCD0003	CD0003	Bank of Manhattan	10/28/2011	245,000.00	245,000.00	245,000.00	1.730		1.740	1,244	10/28/2015
SYSCD0008	CD0008	Bremer Bank	05/30/2012	245,000.00	242,633.30	245,000.00	1.100		1.115	1,824	05/30/2017
SYSCD0001	CD0001	Cit Bank	09/28/2011	245,000.00	245,629.65	245,000.00	1.150		1.150	665	03/28/2014
SYSCD0006	CD0006	Discover Bank Greenwood Intere	02/15/2012	245,000.00	246,274.00	245,000.00	1.600		1.600	1,720	02/15/2017
SYSCD0004	CD0004	GENERAL ELECTRIC CAPITAL	12/29/2011	245,000.00	247,322.60	245,000.00	2.100	AA2	2.100	1,672	12/29/2016
SYSCD0005	CD0005	Goldman Sachs	01/05/2012	245,000.00	247,251.55	245,000.00	2.050		2.050	1,679	01/05/2017
SYSCD0009	CD0009	Safra National Bank	05/31/2012	245,000.00	243,630.45	245,000.00	0.800		0.811	1,095	06/01/2015
<b>Subtotal and Average</b>				<b>2,205,000.00</b>	<b>2,207,653.35</b>	<b>2,205,000.00</b>			<b>1.430</b>	<b>1,328</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	1,009,400.00	1,029,540.00	4.875	A2	4.150	106	09/15/2012
36962G3K8	MTN0058	GENERAL ELECTRIC CAPITAL	03/20/2008	2,000,000.00	2,035,620.00	2,107,900.00	5.250	AA2	3.950	140	10/19/2012
<b>Subtotal and Average</b>				<b>3,000,000.00</b>	<b>3,045,020.00</b>	<b>3,137,440.00</b>			<b>4.016</b>	<b>129</b>	
<b>Federal Agency Issues - Coupon</b>											
31331Y2Q2	FAC0185	FED FARM CR BK	03/26/2010	1,000,000.00	1,043,850.00	1,075,090.00	4.250	AAA	1.880	402	07/08/2013
31331SNP4	FAC0194	FED FARM CR BK	07/14/2010	2,000,000.00	2,216,000.00	2,154,008.43	4.550	AAA	2.177	1,006	03/04/2015
3133EANC8	FAC0207	FED FARM CR BK	05/25/2012	2,000,000.00	1,997,680.00	1,998,000.00	0.690	AAA	0.720	1,246	10/30/2015
3133EAND6	FAC0208	FED FARM CR BK	05/25/2012	2,000,000.00	2,000,100.00	1,998,000.00	0.770	AAA	0.798	1,340	02/01/2016
3133XURR6	FAC0181	Federal Home Loan Bank	09/18/2009	1,000,000.00	1,008,170.00	1,003,360.00	1.950	AAA	1.840	167	11/15/2012
3133XSAE8	FAC0186	Federal Home Loan Bank	03/26/2010	2,000,000.00	2,091,380.00	2,109,020.00	3.625	AAA	2.030	504	10/18/2013
313373SZ6	FAC0202	Federal Home Loan Bank	08/29/2011	1,000,000.00	1,052,170.00	1,040,264.96	2.125	AAA	1.233	1,470	06/10/2016
3137EACD9	FAC0198	Federal Home Loan Mortgage	12/22/2010	2,000,000.00	2,109,500.00	2,079,123.46	3.000	AAA	1.576	787	07/28/2014
3134G2SW3	FAC0201	Federal Home Loan Mortgage	07/27/2011	3,000,000.00	3,007,140.00	3,000,000.00	2.050	AAA	2.050	1,517	07/27/2016
3128X3L76	FAC0191	Freddie Mac	06/04/2010	2,000,000.00	2,211,180.00	2,147,630.49	5.000	AAA	2.325	895	11/13/2014
31398AZV7	FAC0197	Fannie Mae	09/20/2010	2,000,000.00	2,107,540.00	2,069,069.87	2.625	AAA	1.483	902	11/20/2014
3136FR7A5	FAC0204	Fannie Mae	10/17/2011	2,000,000.00	2,019,500.00	2,000,000.00	1.250	AAA	1.250	1,599	10/17/2016

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**CITY OF MANHATTAN BEACH**  
**Portfolio Management**  
**Portfolio Details - Investments**  
**May 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>Federal Agency Issues - Coupon</b>											
3135GOCM3	FAC0206	Fannie Mae	12/28/2011	2,000,000.00	2,030,860.00	2,006,420.00	1.250	AAA	1.180	1,580	09/28/2016
<b>Subtotal and Average</b>				<b>24,000,000.00</b>	<b>24,895,070.00</b>	<b>24,679,987.21</b>			<b>1.601</b>	<b>1,089</b>	
<b>Total and Average</b>				<b>69,305,000.00</b>	<b>70,247,743.35</b>	<b>70,122,427.21</b>			<b>0.996</b>	<b>431</b>	

**CITY OF MANHATTAN BEACH**  
**Portfolio Management**  
**Portfolio Details - Cash**  
**May 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	472,527.98	472,527.98	472,527.98			0.000	1
<b>Subtotal and Average</b>			Accrued Interest at Purchase		1,985.00	1,985.00				1
			Subtotal		474,512.98	474,512.98				
<b>Total Cash and Investmentss</b>					<b>69,777,527.98</b>	<b>70,722,256.33</b>	<b>70,596,940.19</b>		<b>0.996</b>	<b>431</b>