

City of Manhattan Beach

Investment Portfolio January 2020

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

Steve S. Charelian, Finance Director

CITY OF MANHATTAN BEACH Portfolio Management Portfolio Summary January 1, 2020 through January 31, 2020

Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Equiv.
41,371,111.96	41,371,111.96	41,371,111.96	33.76	1	1	1.940	1.967
20,500,000.00	20,769,984.00	20,393,524.01	16.64	1,460	915	2.316	2.348
48,000,000.00	48,551,970.00	47,969,383.55	39.14	1,550	777	2.030	2.058
13,000,000.00	13,170,520.00	12,816,249.38	10.46	1,354	914	2.413	2.447
122,871,111.96	123,863,585.96	122,550,268.90	100.00%	992	552	2.087	2.116
		đ				2	
2,418,846.19	2,418,846.19	2,418,846.19		1	1	0.000	0.000
125,289,958.15	126,282,432.15	124,969,115.09		992	552	2.087	2.116
	Value 41,371,111.96 20,500,000.00 48,000,000.00 13,000,000.00 122,871,111.96 2,418,846.19	Value Value 41,371,111.96 41,371,111.96 20,500,000.00 20,769,984.00 48,000,000.00 48,551,970.00 13,000,000.00 13,170,520.00 122,871,111.96 123,863,585.96 2,418,846.19 2,418,846.19	Value Value Value 41,371,111.96 41,371,111.96 41,371,111.96 20,500,000.00 20,769,984.00 20,393,524.01 48,000,000.00 48,551,970.00 47,969,383.55 13,000,000.00 13,170,520.00 12,816,249.38 122,871,111.96 123,863,585.96 122,550,268.90 2,418,846.19 2,418,846.19 2,418,846.19	Value Value Value Portfolio 41,371,111.96 41,371,111.96 41,371,111.96 33.76 20,500,000.00 20,769,984.00 20,393,524.01 16.64 48,000,000.00 48,551,970.00 47,969,383.55 39.14 13,000,000.00 13,170,520.00 12,816,249.38 10.46 122,871,111.96 123,863,585.96 122,550,268.90 100.00%	Value Value Value Portfolio Term 41,371,111.96 41,371,111.96 41,371,111.96 33.76 1 20,500,000.00 20,769,984.00 20,393,524.01 16.64 1,460 48,000,000.00 48,551,970.00 47,969,383.55 39.14 1,550 13,000,000.00 13,170,520.00 12,816,249.38 10.46 1,354 122,871,111.96 123,863,585.96 122,550,268.90 100.00% 992 2,418,846.19 2,418,846.19 1 1	Value Value Value Portfolio Term Maturity 41,371,111.96 41,371,111.96 41,371,111.96 33.76 1 1 20,500,000.00 20,769,984.00 20,393,524.01 16.64 1,460 915 48,000,000.00 48,551,970.00 47,969,383.55 39.14 1,550 777 13,000,000.00 13,170,520.00 12,816,249.38 10.46 1,354 914 122,871,111.96 123,863,585.96 122,550,268.90 100.00% 992 552	Value Value Value Value Portfolio Term Maturity 360 Equiv. 41,371,111.96 41,371,111.96 41,371,111.96 33.76 1 1 1.940 20,500,000.00 20,769,984.00 20,393,524.01 16.64 1,460 915 2.316 48,000,000.00 48,551,970.00 47,969,383.55 39.14 1,550 777 2.030 13,000,000.00 13,170,520.00 12,816,249.38 10.46 1,354 914 2.413 122,871,111.96 123,863,585.96 122,550,268.90 100.00% 992 552 2.087

Total Earnings

January 31 Month Ending 196,027.14

Fiscal Year To Date 1,358,331.82

Current Year

Mar Chala

STEVE S. CHARELIAN, FINANCE DIRECTOR

Reporting period 01/01/2020-01/31/2020

Portfolio CITY CP PM (PRF_PM1) 7.3.0 Report Ver. 7.3.5

CITY OF MANHATTAN BEACH Portfolio Management Portfolio Details - Investments January 31, 2020

CUSIP	Investment #	Issuer	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P		Days to Maturity	
LAIF											
SYS3000	3000	Local Agency Invest. Fund	07/01/2018	41,371,111.96	41,371,111.96	41,371,111.96	1.967		1.967	1	
		Subtotal and Avera	ge	41,371,111.96	41,371,111.96	41,371,111.96			1.967	1	
Medium Term N	lotes										
30231GAG7	MTN0077	EXXON MOBIL CORPORATION	08/21/2015	1,000,000.00	999,950.00	995,330.00	1.912		2.020	34	03/06/2020
478160CH5	MTN0095	Johnson & Johnson	01/25/2018	2,000,000.00	2,005,280.00	1,996,334.91	1.950	AAA	2.167	283	11/10/2020
742718EN5	MTN0090	Procter & Gamble	03/15/2017	1,000,000.00	1,002,430.00	990,350.00	1.850		2.110	367	02/02/2021
717081DX8	MTN0097	Pfizer Inc	04/23/2018	1,000,000.00	1,005,930.00	988,738.73	1.950	AA	2.709	488	06/03/2021
904764AT4	MTN0086	UNILEVER CAPITAL	10/18/2016	500,000.00	498,120.00	495,980.00	1.375		1.550	543	07/28/2021
084670BC1	MTN0094	BERKSHIRE HATHWY	11/03/2017	1,000,000.00	1,034,050.00	1,026,436.68	3.750	AA	2.148	561	08/15/2021
191216BY5	MTN0085	COCA-COLA CO	10/18/2016	1,000,000.00	1,000,780.00	997,190.00	1.550		1.610	578	09/01/2021
911312BC9	MTN0100	United Parcel Service	10/04/2018	1,000,000.00	1,016,640.00	979,947.77	2.350		3.193	835	05/16/2022
22160KAK1	MTN0102	COSTCO COMPANIES	05/13/2019	1,000,000.00	1,016,950.00	994,226.00	2.300		2.500	837	05/18/2022
90331HPC1	MTN0105	US BANK NA OHIO	09/09/2019	1,000,000.00	1,023,100.00	1,018,037.05	2.650		1.883	842	05/23/2022
037833DC1	MTN0096	APPLE INC	04/23/2018	1,000,000.00	1,013,220.00	975,906.84	2.100		3.060	954	09/12/2022
68389XAP0	MTN0103	ORACLE CORP	05/13/2019	1,000,000.00	1,023,860.00	995,436.00	2.500		2.640	987	10/15/2022
037833AK6	MTN0098	APPLE INC	05/22/2018	1,000,000.00	1,024,140.00	973,051.72	2.400		3.298	1,187	05/03/2023
594918BQ6	MTN0104	MICROSOFT CORP	07/01/2019	1,000,000.00	1,015,570.00	999,000.00	2.000	AAA	2.025	1,284	08/08/2023
06406FAD5	MTN0106	BANK OF NY MELLO	09/09/2019	1,000,000.00	1,016,200.00	1,009,011.00	2.200		1.961	1,292	08/16/2023
89236TFN0	MTN0099	TOYOTA MOTOR CREDIT	09/21/2018	1,000,000.00	1,061,810.00	999,500.00	3.450		3.461	1,327	09/20/2023
89236TDK8	MTN0101	TOYOTA MOTOR CREDIT	03/26/2019	1,000,000.00	1,020,190.00	985,761.81	2.250		2.634	1,355	10/18/2023
254687FK7	MTN0107	Walt Disney	12/12/2019	2,000,000.00	1,984,824.00	1,979,606.50	1.750		1.977	1,672	08/30/2024
191216CL2	MTN0108	COCA-COLA CO	12/12/2019	1,000,000.00	1,006,940.00	993,679.00	1.750		1.890	1,679	09/06/2024
		Subtotal and Average	ge	20,500,000.00	20,769,984.00	20,393,524.01			2.348	915	
Federal Agency	Issues - Coupon										
880591EV0	FAC0274	Tennessee Valley Authority	05/21/2018	2,000,000.00	2,002,220.00	1,998,658.25	2.250		2.568	43	03/15/2020
3134G3K58	FAC0260	Federal Home Loan Mortgage	05/22/2017	1,000,000.00	999,920.00	999,850.00	1.500		1.505	47	03/19/2020
3133EEW55	FAC0236	FED FARM CR BK	06/19/2015	2,000,000.00	2,001,880.00	2,001,898.00	1.800		1.780	135	06/15/2020
3136G4EK5	FAC0254	Fannie Mae	10/28/2016	2,000,000.00	1,996,580.00	1,996,000.00	1.200		1.255	178	07/28/2020
3135G0T60	FAC0267	Fannie Mae	01/10/2018	2,000,000.00	1,998,680.00	1,993,777.61	1.500		1.978	180	07/30/2020
3130ACE26	FAC0273	Federal Home Loan Bank	05/21/2018	2,000,000.00	1,997,240.00	1,982,130.37	1.375		2.564	240	09/28/2020
3136G0X55	FAC0246	Fannie Mae	03/17/2016	1,000,000.00	999,260.00	995,550.00	1.500		1.600	272	10/30/2020
3134G9E52	FAC0250	Federal Home Loan Mortgage	07/05/2016	1,000,000.00	998,290.00	1,000,000.00	1.330		1.330	333	12/30/2020
3135G0J20	FAC0256	Fannie Mae	12/28/2016	1,000,000.00	998,980.00	993,645.59	1.375		1.917	391	02/26/2021
3130A8BQ5	FAC0248	Federal Home Loan Bank	06/15/2016	2,000,000.00	2,000,020.00	2,000,000.00	1.690		1.690	408	03/15/2021

Portfolio CITY CP PM (PRF_PM2) 7.3.0

CITY OF MANHATTAN BEACH Portfolio Management Portfolio Details - Investments January 31, 2020

3134G9M79 FAC0258 Federal Home Loan Mortgage 0132017 2.000.000.00 2.013.260.00 1.994,165.49 1.875 2.076 541 3137EAEC9 FAC0289 Federal Home Loan Mortgage 01/25/2018 2.000.000.00 1.991,380.00 1.964,618.78 1.125 2.154 558 3136G36C4 FAC0253 FED FARM CR BK 10/14/2016 2.000.000.00 1.990,380.00 1.690,1000.01 1.600 1.600 1.600 1.600 1.600 1.600 1.600 1.600 1.600 1.600,707.57 2.150 1.894 1.675 2.160 1.894 1.675 2.160 1.895 1.894 775 0.33560714 FAC0261 Fannie Mae 0.67222017 1.000,000.00 1.010,440.00 1.001,750.00 1.8975 2.403 2.80 3.800 1.8975 2.403 3.80 3.90 3.9075 2.408 1.902 3.903 3.903 3.903 3.903 3.903 3.903 3.903 3.903 3.903 3.903 3.903 3.903 3.903 3.900 </th <th>CUSIP</th> <th>Investment #</th> <th>Issuer</th> <th>Purchase Date</th> <th>Par Value</th> <th>Market Value</th> <th>Book Value</th> <th>Stated Rate</th> <th></th> <th>Days to Maturity</th> <th></th>	CUSIP	Investment #	Issuer	Purchase Date	Par Value	Market Value	Book Value	Stated Rate		Days to Maturity	
3134GM79 FAC0258 Fadoral Home Loam Mortgage 03132017 2.000,000.0 1,934,154.0 1.875 2.076 64.1 3137EAEC9 FAC0259 Fadoral Home Loam Mortgage 01/25/2018 2.000,000.0 1,991,380.0 1,964,618.78 1.125 2.154 558 0 313GEGSC4 FAC0259 FED FARM CR BK 101/12/016 2.000,000.00 1.099,000.00 1.999,000.00 1.540 1.560 616 3133E1C17 FAC0259 FED FARM CR BK 101/22/217 1.000,000.00 1.015,600.0 1.005,775.57 2.157 1.840 774 0 0 2.002,000.00 1.001,150.00 1.875 2.243 926 0 3136UT6 FAC0277 Temessee Valley Authority 02/14/2019 1.000,000.00 2.006,400.0 1.987,142.29 2.243 926 0 3136UT6 FAC0277 Temessee Valley Authority 02/14/2018 2.000,000.00 2.066,400.0 2.098,301.18 2.007 1.875 2.248 300 1.374 0 2.037 1.416 0 0 0.000,000.0 2.008,301.18 2.007 0.000 0 0.033,313.80 2.400 <td< th=""><th>Federal Agency</th><th>/ Issues - Coupon</th><th></th><th></th><th></th><th></th><th></th><th></th><th></th><th></th><th></th></td<>	Federal Agency	/ Issues - Coupon									
3137EAC9 FA0289 Federal Home Loan Mortgage 01/25/2018 2.000,000.00 1.991,30.00 1.984,817.8 1.125 2.154 558 3136G36C4 FA02252 FED FARM CR BK 01/22/2016 2.000,000.00 2.000,000.00 1.600 1.600 666 6 313ECYBS FA02252 FED FARM CR BK 05/22/2017 1.000,000.00 1.015,600.00 1.005,77.57 2.159 1.848 773 3135EOT8 FA02276 Fennessee Valley Authority 02/24/2018 2.000,000.00 1.016,400.00 1.017,500.01 1.875 1.848 784 3130A3KM5 FA02279 Tennessee Valley Authority 02/14/2019 1.000,000.00 2.063,600.00 2.086,800.00 2.083,710.20 2.375 2.443 926 6 3133L5DE FA02276 FED FARM CR BK 02/16/2018 2.000,000.00 2.064,700.0 1.993,018.80 2.570 2.493 926 6 3133EJSD FA02276 FED FARM CR BK 02/16/2018 2.000,000.00 2.067,200.00 1.993,018.80 2.570 2.570 2.708 1.101 3133EJSD FA02276 FED FARM CR BK	3130A8NT6	FAC0251	Federal Home Loan Bank	07/13/2016	2,000,000.00	1,998,800.00	2,000,000.00	1.480	1.480	528	07/13/2021
3136363C4 FAC0252 Famie Mae 00/2012(016 2.000.000.00 2.000.340.00 2.000.000.00 1.600 1.600 1.600 1.600 1.600 1.600 1.600 1.600 1.600 1.600 1.600 1.600 1.600 1.600 1.600 1.600 1.600 1.610 1.610 1.610 1.610 1.610 1.610 1.610 1.610 1.610 1.610 1.610 1.610 1.610 1.610 1.610 1.610 1.610 1.610 1.610 1.610 1.610 1.610 1.610 1.610 1.610 1.610 1.610 1.610 1.610 1.610 1.610 1.610 1.610 1.610 1.610 1.610 1.610 1.610 1.610 1.610 1.610 1.610 1.610 1.610 1.610 1.610 1.610 1.610 1.610 1.610 1.610 1.610 1.610 1.610 1.610 1.610 1.610 1.610 1.610 1.610 1.610 1.610 1.610 1.610 1.610 1.610 1.610 1.610 1.610 1.610 1.61	3134G9M79	FAC0258	Federal Home Loan Mortgage	03/13/2017	2,000,000.00	2,013,260.00	1,994,156.49	1.875	2.076	541	07/26/2021
3133ECY85 FAC0253 FED FARN CR BK 01/42016 2.000.000.00 1.999.000.00 1.940 1.550 619 3133EHCT8 FAC0251 Fannie Mae 05/22/2017 1.000.000.00 1.015,600.00 1.005,775.67 2.150 1.894 773 0 880591EN8 FAC0277 Tennessee Valley Authority 12/12/2018 2.000.000.00 2.024,160.00 1.951,714.29 1.875 2.439 926 0 880591EN8 FAC0277 Tennessee Valley Authority 02/14/2019 1.000.000.00 2.024,160.00 1.951,714.29 1.875 2.439 926 0 3130.35KM5 FAC0271 FED FARN CR BK 02/14/2018 2.000.000.00 2.008,831.19 2.500 2.570 2.778 1.141 0 3133EJSD2 FAC0278 FED FARN CR BK 01/12/2018 2.000,000.00 2.004,780.00 1.993,016.00 2.809 3.000 1.333 3133EJSD3 FAC0278 FED FARN CR BK 09/12/2019 2.000,000.00 2.016,07.00 2.000,000.00 2.016,07.07 3.080 2.440 1.802 3134GTXP3 FAC0280 Federal Home Loan Mortgage 09/12/2019 2.000,000.00 <td>3137EAEC9</td> <td>FAC0269</td> <td>Federal Home Loan Mortgage</td> <td>01/25/2018</td> <td>2,000,000.00</td> <td>1,991,380.00</td> <td>1,964,618.78</td> <td>1.125</td> <td>2.154</td> <td>558</td> <td>08/12/2021</td>	3137EAEC9	FAC0269	Federal Home Loan Mortgage	01/25/2018	2,000,000.00	1,991,380.00	1,964,618.78	1.125	2.154	558	08/12/2021
3133EHCT8 FAC0259 FED FARM CR BK 05/22/017 1,000,000,00 1,015,600,00 1,005,775,57 2,150 1,894 773 3135G0T45 FAC0261 Fannie Mae 05/22/017 1,000,000,00 1,010,440,00 1,001,150,00 1,875 1,880 794 0 880591EN8 FAC0279 Tennessee Valley Authority 12/12/019 1,000,000,00 1,012,480,00 982,906,07 1,875 2,433 926 0 3130AUK45 FAC0279 Tennessee Valley Authority 02/14/2019 1,000,000,00 2,063,800,00 2,908,3119 2,500 2,577 1,042 3133EJDE5 FAC0276 FED FARM CR BK 02/16/2018 2,000,000,00 2,094,780,00 1,993,018.80 2,570 3,040 1,286 3133EJN57 FAC0276 FED FARM CR BK 02/16/2018 2,000,000,00 2,000,200,00 2,000,000,00 2,000,000,00 2,000,000,00 2,020 2,202 1,687 3134GTXP3 FAC0284 Federal Home Loan Mortgage 06/22/2019 1,000,000,00 2,103,480,00 2,104,714,97 2,875 1,771 1,886 3134GTRM FAC0286	3136G36C4	FAC0252	Fannie Mae	09/29/2016	2,000,000.00	2,000,340.00	2,000,000.00	1.600	1.600	606	09/29/2021
313560745 FAC0261 Fannie Mae 05/22/2017 1,000,0000 1,011,400.00 1,001,150.00 1,875 1,850 794 0 880591EN8 FAC0277 Tennessee Valley Authority 12/12/2018 2,000,000.00 2,024,160.00 1,951,714.29 1.875 2,733 392 6 880591EN8 FAC0277 Tennessee Valley Authority 02/14/2019 1,000,000.00 2,024,160.00 1,951,714.29 1.875 2,439 926 31304.DE6 FAC0278 Feld FARM CR BK 02/16/2018 2,000,000.00 2,068,801.00 2,908,831.18 2,500 2,357 1,421 3133ELXEG FAC0278 FED FARM CR BK 02/12/2018 2,000,000.00 2,004,780.00 1,990,360.00 2,880 3,000 1,246 3134LKS7 FAC0278 FED FARM CR BK 09/11/2019 2,000,000.00 2,000,000.00 2,000,000.00 2,203 2,230 1,816 3134GTKN3 FAC0280 Federal Home Loan Mortgage 06/28/2019 1,000,000.00 2,000,000.00 2,104,471.47 2,875 1,771 1,866 3130A2UW4 FAC0286 Federal Home Loan Bank	3133EGYB5	FAC0253	FED FARM CR BK	10/14/2016	2,000,000.00	2,000,000.00	1,999,000.00	1.540	1.550	619	10/12/2021
880591EN8 FAC0277 Tennessee Valley Authority 12/12/2018 2,000,000.00 2,024,160.00 1,951,714.29 1,875 2,793 926 0 880591EN8 FAC0279 Tennessee Valley Authority 02/14/2019 1,000,000.00 1,012,080.00 382,960.07 1,875 2,493 926 0 3133EJSE FAC0279 FED FARM CR BK 01/10/2018 2,000,000.00 2,067,200.00 1,993,018.80 2,570 2,708 1,111 0 3133EJSD2 FAC0276 FED FARM CR BK 10/02/2018 2,000,000.00 2,001,080.00 1,993,018.80 2,500 2,208 1,204 0 2,100,440.00 2,186,07.57 3,080 2,403 1,465 1,426 0 1,335.KK7 FAC0283 FED FARM CR BK 0/9/11/2019 2,000,000.00 2,000,000.00 2,000,000.00 2,000,000.00 2,000,000.00 2,000,000.00 2,000,000.00 2,000,000.00 2,000,000.00 2,000,000.00 2,000,000.00 2,000,000.00 2,000,000.00 2,000,000.00 2,000,000.00 2,000,000.00 2,000,000.00 2,000,000.00 2,000,000.00 2,000,000.00 2,000,000.00 2,000,000.00	3133EHCT8	FAC0259	FED FARM CR BK	05/22/2017	1,000,000.00	1,015,600.00	1,005,775.57	2.150	1.894	773	03/15/2022
880591EN8 FAC0279 Tennessee Valley Authority 02/14/2019 1,000,000.00 1,012,080.00 982,906.07 1.875 2.493 926 0 3130A3KMM5 FAC0268 Federal Home Loan Bank 01/10/2018 2,000,000.00 2,063,600.00 2,008,3119 2.600 2.307 1,042 3 3133EJEDE FAC0276 FED FARM CR BK 01/10/2018 2,000,000.00 2,094,780.00 1,993,018.00 2.890 3.000 1,234 0 3.000 1,234 0 0.000 2,014,800.00 2,016,807.57 3.080 2.440 1,260 0 2.000 0.000 2,000,200.00 2,000,000.00 2,000,000.00 2,000,000.00 2.000,000.00 2.000,000.00 2.000,000.00 2.000,000.00 2.000,000.00 2.000,000.00 2.000,000.00 2.103,480.00 2,104,714.77 2.875 1.771 1.886 1.771 1.886 1.771 1.886 1.771 1.886 1.771 1.875 1.875 1.875 1.875 1.771 1.785 1.771 1.786 1.771	3135G0T45	FAC0261	Fannie Mae	05/22/2017	1,000,000.00	1,010,840.00	1,001,150.00	1.875	1.850	794	04/05/2022
3130A3KM5 FAC0268 Federal Home Loan Bank 01/10/2018 2,000,000.00 2,063,600.00 2,008,831.19 2,500 2,357 1,042 3 3133ELDE6 FAC0271 FED FARM CR BK 02/16/2018 2,000,000.00 2,067,200.00 1,999,360.00 2,893,018.80 2,570 2,708 1,111 3133ELSDF FAC0276 FED FARM CR BK 10/20/2018 2,000,000.00 2,014,700.00 1,999,360.00 2,030 2,030 2,030 2,030 2,030 2,030 2,030 2,030 2,030 2,030 2,030 2,030 2,030 2,030 2,030 2,030 2,030 2,030 2,030 2,030 2,030 2,030 2,030 2,030 2,030 2,030 2,030 2,030 2,030 2,030 2,030 2,030 2,030 2,030 2,030 2,030 2,030 2,030 2,030 2,030 2,030 2,030 2,030 2,030 2,030 2,030 2,030 2,030 2,030 2,030 2,030 2,030	880591EN8	FAC0277	Tennessee Valley Authority	12/12/2018	2,000,000.00	2,024,160.00	1,951,714.29	1.875	2.793	926	08/15/2022
3133EJDE6 FAC0271 FED FARM CR BK 02/16/2018 2,000,000.00 2,067,200.00 1,993,018.80 2.570 2.708 1,111 0.3132EJSD2 3133EJSD2 FAC0276 FED FARM CR BK 10/02/2018 2,000,000.00 2,044,780.00 1,993,301.80 2.890 3.000 1.244 0.3133EJKS7 FAC0276 FED FARM CR BK 10/02/2018 2,000,000.00 2,041,780.00 1,993,018.80 2.890 3.000 1.244 0.3133EJKS7 FAC0280 FED FARM CR BK 09/11/2019 2,000,000.00 2,010,000.00 2.000,000.00 2.030 1,930 2.030 1,807 313GTSNB FAC0284 Federal Home Loan Mortgage 09/2/22019 2,000,000.00 2,104,014.00 2.000,000.00 2.125 2.125 1,855 313GGNW66 FAC0286 Federal Home Loan Bank 12/11/2019 2,000,000.00 2,019,860.00 1,993,020.00 1,625 1,700 1,711 1,865 313GGNW66 FAC0286 Fannie Mae 12/11/2019 2,000,000.00 2,019,860.00 1,993,020.00 1,625 1,700 1,711 1,865 0 1,922 2,777 0 <	880591EN8	FAC0279	Tennessee Valley Authority	02/14/2019	1,000,000.00	1,012,080.00	982,906.07	1.875	2.493	926	08/15/2022
3133EJSD2 FAC0276 FED FARM CR BK 10/02/2018 2,000,000.00 2,094,780.00 1,990,360.00 2,890 3.000 1,24 0 3133ELK57 FAC0278 FED FARM CR BK 12/12/2018 2,000,000.00 2,110,040.00 2,018,607.57 3.080 2.240 1,260 0 3133EKK44 FAC0280 FED FARM CR BK 09/11/2019 2,000,000.00 2,000,000.00 2,000,000.00 2,000,000.00 2,202 2.220 1,607 0 313GTXP3 FAC0280 Federal Home Loan Mortgage 09/12/2019 2,000,000.00 2,001,000.00 2,100,000.00 2,110,714.97 2,875 1,771 1,686 0 313GTXP3 FAC0286 Federal Home Loan Bank 12/11/2019 2,000,000.00 2,101,860.00 1,993,320.00 1,652 1,700 1,710 1,716 1,660 0 1,993,320.00 1,652 1,700 1,700 1,802 1,700 1,700 1,793,480.00 2,625 2,610 196 0 192828/17 1,950,200 1,950,200 2,439 577 0 1,710 1,711 1,562 1,720 1,725 <td>3130A3KM5</td> <td>FAC0268</td> <td>Federal Home Loan Bank</td> <td>01/10/2018</td> <td>2,000,000.00</td> <td>2,063,600.00</td> <td>2,008,831.19</td> <td>2.500</td> <td>2.357</td> <td>1,042</td> <td>12/09/2022</td>	3130A3KM5	FAC0268	Federal Home Loan Bank	01/10/2018	2,000,000.00	2,063,600.00	2,008,831.19	2.500	2.357	1,042	12/09/2022
3133EJK57 FAC0278 FED FARM CR BK 12/12/2018 2,000,000.00 2,110,040.00 2,018,607.57 3,080 2,840 1,269 0 3133EJKM44 FAC0283 FED FARM CR BK 09/11/2019 2,000,000.00 2,000,000.00 2,000,000.00 2,2030 1,318 0 1,308 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7	3133EJDE6	FAC0271	FED FARM CR BK	02/16/2018	2,000,000.00	2,067,200.00	1,993,018.80	2.570	2.708	1,111	02/16/2023
3133EKN44 FAC0283 FED FARM CR BK 09/11/2019 2,000,000.00 2,000,000.00 2,030 2,030 1,318 C 3134GTXP3 FAC0280 Federal Home Loan Mortgage 06/28/2019 1,000,000.00 2,000,000.00 2,000,000.00 2,220 2,220 2,220 1,607 C 313AGTKP3 FAC0284 Federal Home Loan Mortgage 09/12/2019 2,000,000.00 2,001,080.00 2,000,000.00 2,104,714.97 2,875 1,771 1,686 C 313AGTW4 FAC0286 Federal Home Loan Bank 12/11/2019 2,000,000.00 2,103,480.00 2,104,714.97 2,875 1,771 1,686 C 313GOW66 FAC0286 Fannie Mae 12/11/2019 2,000,000.00 2,019,860.00 1,993,020.00 1,625 1,700 1,718 C 912828NT3 UST0025 US TREASURY 05/21/2018 1,000,000.00 1,005,430.00 1,000,312.50 2,625 2,610 166 0 912828D72 UST0023 US TREASURY 05/21/2018 1,000,000.00 1,005,430.00 1,000,312.50 2,625 2,610 146 0 <td>3133EJSD2</td> <td>FAC0276</td> <td>FED FARM CR BK</td> <td>10/02/2018</td> <td>2,000,000.00</td> <td>2,094,780.00</td> <td>1,990,360.00</td> <td>2.890</td> <td>3.000</td> <td>1,234</td> <td>06/19/2023</td>	3133EJSD2	FAC0276	FED FARM CR BK	10/02/2018	2,000,000.00	2,094,780.00	1,990,360.00	2.890	3.000	1,234	06/19/2023
3134GTXP3 FAC0280 Federal Home Loan Mortgage 06/28/2019 1,000,000.00 1,002,380.00 1,000,000.00 2,220 2,220 1,607 007 3134GTEN8 FAC0284 Federal Home Loan Mortgage 09/12/2019 2,000,000.00 2,001,080.00 2,000,000.00 2,133,480.00 2,104,714.97 2,875 1,771 1,686 0 3136GW66 FAC0286 Federal Home Loan Bank 12/11/2019 2,000,000.00 2,019,860.00 1993,020.00 1,625 1,770 1,771 1,686 0 1,771 1,686 0 1,771 1,771 1,771 1,771 1,771 1,771 1,771 1,771 1,771 1,771 1,771 1,771 1,771 1,771 1,771 1,771 1,771 1,771 1,771 1,771 1,771 1,771 1,771 1,771 1,771 1,771 1,771 1,771 1,771 1,771 1,771 1,771 1,771 1,771 1,771 1,771 1,771 1,771 1,771 1,771 1,771 1,771 1,771 1,771 1,771 1,771 1,771 1,771 <	3133EJK57	FAC0278	FED FARM CR BK	12/12/2018	2,000,000.00	2,110,040.00	2,018,607.57	3.080	2.840	1,269	07/24/2023
3134GT6N8 FAC0284 Federal Home Loan Mortgage 09/12/2019 2,000,000.00 2,001,080.00 2,000,000.00 2.125 2.125 1,685 C 3130A2UW4 FAC0285 Federal Home Loan Bank 12/11/2019 2,000,000.00 2,133,480.00 2,104,714.97 2.875 1.771 1,685 0 3135G0W66 FAC0286 Fannie Mae 12/11/2019 2,000,000.00 2,019,860.00 1,993,020.00 1.62 1.770 1.786 0 Subtotal and Average 48,000,000.00 48,551,970.00 47,969,383.55 2.058 777 Treasury Securities - Coupon 1.057025 US TREASURY 05/21/2018 1,000,000.00 1,005,430.00 1,000,312.50 2.625 2.610 196 9128282V1 US T0025 US TREASURY 05/21/2018 1,000,000.00 1,005,430.00 1,000,312.50 2.625 2.610 196 9128282V1 US T0023 US TREASURY 05/21/2018 1,000,000.00 1,009,530.00 991,615.62 1.375 2.529 2.675 2.476 607 607 607 607 607 607	3133EKN44	FAC0283	FED FARM CR BK	09/11/2019	2,000,000.00	2,000,020.00	2,000,000.00	2.030	2.030	1,318	09/11/2023
3130A2UW4 FAC0285 Federal Home Loan Bank 12/11/2019 2,000,000.00 2,133,480.00 2,104,714.97 2.875 1.771 1,686 3135G0W66 FAC0286 Fannie Mae 12/11/2019 2,000,000.00 2,019,860.00 1,993,020.00 1.625 1.771 1,686 0 Subtotal and Average 48,000,000.00 44,551,970.00 47,969,383.55 2.058 777 Treasury Securities - Coupon 912828NT3 UST0025 US TREASURY 05/21/2018 1,000,000.00 998,830.00 991,615.62 1.375 2.529 227 0 912828D72 UST0025 US TREASURY 05/21/2018 1,000,000.00 1,005,430.00 1,000,312.50 2.625 2.610 196 912828D72 UST0024 US TREASURY 02/16/2018 1,000,000.00 1,012,070.00 993,820.08 2.125 2.478 607 0 912828X08 UST0027 US TREASURY 02/16/2018 1,000,000.00 2,033,660.00 1,964,476.70 2.000 2.681 911 912828X08 UST0023 US TREASURY 02/14/2019 1,000,000.00 1,016,680.0	3134GTXP3	FAC0280	Federal Home Loan Mortgage	06/28/2019	1,000,000.00	1,002,380.00	1,000,000.00	2.220	2.220	1,607	06/26/2024
3135G0W66 FAC0286 Fannie Mae 12/11/2019 2,000,000.00 2,019,860.00 1,993,020.00 1.625 1.700 1,718 Subtotal and Average 48,000,000.00 48,551,970.00 47,969,383.55 2.058 777 Treasury Securities - Coupon 912828NT3 UST0025 US TREASURY 05/21/2018 1,000,000.00 998,830.00 991,615.62 1.375 2.625 2.610 196 912828V1 UST0026 US TREASURY 05/21/2018 1,000,000.00 1,009,530.00 991,615.62 1.375 2.529 227 0 912828D72 UST0024 US TREASURY 02/16/2018 1,000,000.00 1,012,070.00 993,820.08 2.125 2.478 607 0 912828X08 UST0027 US TREASURY 02/16/2018 1,000,000.00 1,012,070.00 993,820.08 2.125 2.478 607 0 912828X08 UST0028 US TREASURY 02/14/2019 1,000,000.00 1,014,600.0 987,705.65 2.000 2.561 911 912828	3134GT6N8	FAC0284	Federal Home Loan Mortgage	09/12/2019	2,000,000.00	2,001,080.00	2,000,000.00	2.125	2.125	1,685	09/12/2024
Subtotal and Average 48,000,000.00 48,551,970.00 47,969,383.55 2.058 777 Treasury Securities - Coupon 912828NT3 UST0025 US TREASURY 05/21/2018 1,000,000.00 1,005,430.00 1,000,312.50 2.625 2.610 196 9 912828V1 UST0026 US TREASURY 05/21/2018 1,000,000.00 998,830.00 991,615.62 1.375 2.529 227 0 912828D72 UST0024 US TREASURY 02/16/2018 1,000,000.00 1,001,207.00 993,820.08 2.125 2.478 607 0 912828XQ8 UST0027 US TREASURY 02/16/2018 1,000,000.00 1,012,070.00 993,820.08 2.125 2.478 607 0 912828XQ8 UST0027 US TREASURY 02/14/2019 1,000,000.00 1,016,680.00 987,705.65 2.000 2.510 9110 912828L57 UST0031 US TREASURY 02/14/2019 1,000,000.00 1,011,410.00 986,915.76 1.750 2.201 977.05 912828	3130A2UW4	FAC0285	Federal Home Loan Bank	12/11/2019	2,000,000.00	2,133,480.00	2,104,714.97	2.875	1.771	1,686	09/13/2024
Treasury Securities - Coupon 912828NT3 UST0025 US TREASURY 05/21/2018 1,000,000.00 1,005,430.00 1,000,312.50 2.625 2.610 196 9128282V1 9128282V1 UST0026 US TREASURY 05/21/2018 1,000,000.00 998,830.00 991,615.62 1.375 2.529 227 912828D72 UST0023 US TREASURY 02/16/2018 1,000,000.00 1,009,530.00 992,413.85 2.000 2.439 577 0 912828D72 UST0024 US TREASURY 02/16/2018 1,000,000.00 1,012,070.00 993,820.08 2.125 2.478 607 0 912828XQ8 UST0027 US TREASURY 02/16/2018 1,000,000.00 1,016,680.00 987,705.65 2.000 2.611 91 912828XQ8 UST0028 US TREASURY 02/14/2019 1,000,000.00 1,014,40.00 986,915.76 1.750 2.201 972 0 912828L57 UST0031 US TREASURY 03/25/2019 1,000,000.00 1,014,40.00 <t< td=""><td>3135G0W66</td><td>FAC0286</td><td>Fannie Mae</td><td>12/11/2019</td><td>2,000,000.00</td><td>2,019,860.00</td><td>1,993,020.00</td><td>1.625</td><td>1.700</td><td>1,718</td><td>10/15/2024</td></t<>	3135G0W66	FAC0286	Fannie Mae	12/11/2019	2,000,000.00	2,019,860.00	1,993,020.00	1.625	1.700	1,718	10/15/2024
912828NT3 UST025 US TREASURY 05/21/2018 1,000,000.00 1,005,430.00 1,000,312.50 2.625 2.610 196 912828V1 UST0026 US TREASURY 05/21/2018 1,000,000.00 998,830.00 991,615.62 1.375 2.529 227 0 912828D72 UST0023 US TREASURY 02/16/2018 1,000,000.00 1,009,530.00 992,413.85 2.000 2.439 57 0 912828D72 UST0024 US TREASURY 02/16/2018 1,000,000.00 1,012,070.00 993,820.08 2.125 2.478 607 0 912828XQ8 UST0027 US TREASURY 02/14/2018 2,000,000.00 2,033,360.00 1,964,476.70 2.000 2.681 911 0 912828XQ8 UST0028 US TREASURY 02/14/2019 1,000,000.00 1,016,680.00 987,705.65 2.000 2.510 911 0 912828L57 UST0031 US TREASURY 03/25/2019 1,000,000.00 1,014,410.00 986,915.76 1.750 2.201 972 0 912828S22 UST0032 US TREASURY <t< td=""><td></td><td></td><td>Subtotal and Avera</td><td>age</td><td>48,000,000.00</td><td>48,551,970.00</td><td>47,969,383.55</td><td>_</td><td>2.058</td><td>777</td><td></td></t<>			Subtotal and Avera	age	48,000,000.00	48,551,970.00	47,969,383.55	_	2.058	777	
9128282V1UST0026US TREASURY05/21/20181,000,000.00998,830.00991,615.621.3752.529227021912828D72UST0023US TREASURY02/16/20181,000,000.001,009,530.00992,413.852.0002.4395770912828F21UST0024US TREASURY02/16/20181,000,000.001,012,070.00993,820.082.1252.4786070912828XQ8UST0027US TREASURY02/14/20182,000,000.002,033,360.001,964,476.702.0002.6819110912828XQ8UST0028US TREASURY02/14/20191,000,000.001,016,680.00987,705.652.0002.5109110912828L57UST0031US TREASURY03/25/20191,000,000.001,011,410.00986,915.761.7502.2019720912828S02UST0032US TREASURY03/25/20191,000,000.001,018,480.00991,406.252.0002.6521,0030912828S92UST0029US TREASURY02/14/20191,000,000.001,002,310.00960,627.301.3752.4321,3070912828W48UST0033US TREASURY05/13/20191,000,000.001,031,880.00995,039.062.1252.2441,4890912828W71UST0034US TREASURY05/13/20191,000,000.001,032,380.00994,687.502.1252.2401,520912828W71UST0034US TREASURY05/13/20191,000,000.001,032,	Treasury Secur	rities - Coupon									
912828D72UST0023US TREASURY02/16/20181,000,000.001,009,530.00992,413.852.0002.4395770912828F21UST0024US TREASURY02/16/20181,000,000.001,012,070.00993,820.082.1252.4786070912828XQ8UST0027US TREASURY02/16/20181,000,000.002,033,360.001,964,476.702.0002.6819110912828XQ8UST0028US TREASURY02/14/20191,000,000.001,016,680.00987,705.652.0002.5109110912828L57UST0031US TREASURY02/25/20191,000,000.001,011,410.00986,915.761.7502.2019720912828S22UST0032US TREASURY03/25/20191,000,000.001,018,480.00991,406.252.0002.5521,0030912828D1UST0030US TREASURY02/14/20191,000,000.001,002,310.00960,627.301.3752.4321,3070912828W48UST0033US TREASURY02/14/20191,000,000.001,031,880.00995,039.062.1252.2341,4890912828W71UST0034US TREASURY05/13/20191,000,000.001,032,380.00994,687.502.1252.2401,5200912828W71UST0034US TREASURY05/13/20191,000,000.001,032,380.00994,687.502.1252.2401,5200912828W71UST0034US TREASURY05/13/20191,000,000.00 <td>912828NT3</td> <td>UST0025</td> <td>US TREASURY</td> <td>05/21/2018</td> <td>1,000,000.00</td> <td>1,005,430.00</td> <td>1,000,312.50</td> <td>2.625</td> <td>2.610</td> <td>196</td> <td>08/15/2020</td>	912828NT3	UST0025	US TREASURY	05/21/2018	1,000,000.00	1,005,430.00	1,000,312.50	2.625	2.610	196	08/15/2020
912828F21UST0024US TREASURY02/16/20181,000,000.001,012,070.00993,820.082.1252.4786070912828XQ8UST0027US TREASURY12/12/20182,000,000.002,033,360.001,964,476.702.0002.6819110912828XQ8UST0028US TREASURY02/14/20191,000,000.001,016,680.00987,705.652.0002.5109110912828L57UST0031US TREASURY02/14/20191,000,000.001,011,410.00986,915.761.7502.20197209128283C2UST0032US TREASURY03/25/20191,000,000.001,018,480.00991,406.252.0002.5251,0031912828S92UST0029US TREASURY02/14/20191,000,000.001,002,310.00960,627.301.3752.4321,3070912828V48UST0033US TREASURY02/14/20191,000,000.001,031,880.00995,039.062.1252.2341,4890912828W71UST0034US TREASURY05/13/20191,000,000.001,032,380.00994,687.502.1252.2401,5200	9128282V1	UST0026	US TREASURY	05/21/2018	1,000,000.00	998,830.00	991,615.62	1.375	2.529	227	09/15/2020
912828XQ8 UST0027 US TREASURY 12/12/2018 2,000,000.00 2,033,360.00 1,964,476.70 2.000 2.681 911 911 912828XQ8 UST0028 US TREASURY 02/14/2019 1,000,000.00 1,016,680.00 987,705.65 2.000 2.510 911 911 912828L57 UST0031 US TREASURY 03/25/2019 1,000,000.00 1,011,410.00 986,915.76 1.750 2.201 972 972 9128283C2 UST0032 US TREASURY 03/25/2019 1,000,000.00 1,011,410.00 986,915.76 1.750 2.250 1,003 1 9128283C2 UST0032 US TREASURY 03/25/2019 1,000,000.00 1,018,480.00 991,406.25 2.000 2.525 1,276 0 912828292 UST0029 US TREASURY 02/14/2019 1,000,000.00 1,002,310.00 960,627.30 1.375 2.432 1,307 0 912828201 UST0033 US TREASURY 02/14/2019 1,000,000.00 1,031,880.00 995,039.06 2.125 2.234 1,489 0 912828W14 UST0034 US TREASURY 05	912828D72	UST0023	US TREASURY	02/16/2018	1,000,000.00	1,009,530.00	992,413.85	2.000	2.439	577	08/31/2021
912828XQ8 UST0028 US TREASURY 02/14/2019 1,000,000.00 1,016,680.00 987,705.65 2.000 2.510 911 912 912828L57 UST0031 US TREASURY 03/25/2019 1,000,000.00 1,011,410.00 986,915.76 1.750 2.201 972 972 9128283C2 9128283C2 UST0032 US TREASURY 03/25/2019 1,000,000.00 1,018,480.00 991,406.25 2.000 2.250 1,003 9128283C2 UST0029 US TREASURY 02/14/2019 1,000,000.00 1,018,480.00 991,406.25 2.000 2.525 1,276 0 9128282D1 UST0029 US TREASURY 02/14/2019 1,000,000.00 1,002,310.00 960,627.30 1.375 2.432 1,307 0 912828W48 UST0033 US TREASURY 05/13/2019 1,000,000.00 1,031,880.00 995,039.06 2.125 2.240 1,520 0 912828W71 UST0034 US TREASURY 05/13/2019 1,000,000.00 1,032,380.00 994,687.50 2.125 2.240 1,520 0	912828F21	UST0024	US TREASURY	02/16/2018	1,000,000.00	1,012,070.00	993,820.08	2.125	2.478	607	09/30/2021
912828L57 UST0031 US TREASURY 03/25/2019 1,000,000.00 1,011,410.00 986,915.76 1.750 2.201 972 0 9128283C2 UST0032 US TREASURY 03/25/2019 1,000,000.00 1,011,410.00 991,406.25 2.000 2.250 1,003 1 9128283C2 UST0029 US TREASURY 02/14/2019 1,000,000.00 998,160.00 957,229.11 1.250 2.525 1,276 0 9128282D1 UST0030 US TREASURY 02/14/2019 1,000,000.00 1,002,310.00 960,627.30 1.375 2.432 1,307 0 912828W48 UST0033 US TREASURY 05/13/2019 1,000,000.00 1,031,880.00 995,039.06 2.125 2.234 1,489 0 912828W71 UST0034 US TREASURY 05/13/2019 1,000,000.00 1,032,380.00 994,687.50 2.125 2.240 1,520 0	912828XQ8	UST0027	US TREASURY	12/12/2018	2,000,000.00	2,033,360.00	1,964,476.70	2.000	2.681	911	07/31/2022
9128283C2 US T032 US TREASURY 03/25/2019 1,000,000.00 1,018,480.00 991,406.25 2.00 2.250 1,003 1 9128283C2 US T0029 US TREASURY 02/14/2019 1,000,000.00 998,160.00 957,229.11 1.250 2.525 1,276 0 9128282D1 US T0030 US TREASURY 02/14/2019 1,000,000.00 1,002,310.00 960,627.30 1.375 2.432 1,307 0 912828W48 US T0033 US TREASURY 05/13/2019 1,000,000.00 1,031,880.00 995,039.06 2.125 2.234 1,489 0 912828W71 US T0034 US TREASURY 05/13/2019 1,000,000.00 1,032,380.00 994,687.50 2.125 2.240 1,520 0	912828XQ8	UST0028	US TREASURY	02/14/2019	1,000,000.00	1,016,680.00	987,705.65	2.000	2.510	911	07/31/2022
912828892 UST0029 US TREASURY 02/14/2019 1,000,000.00 998,160.00 957,229.11 1.250 2.525 1,276 0 9128282D1 UST0030 US TREASURY 02/14/2019 1,000,000.00 1,002,310.00 960,627.30 1.375 2.432 1,307 0 912828W48 UST0033 US TREASURY 05/13/2019 1,000,000.00 1,031,880.00 995,039.06 2.125 2.234 1,489 0 912828W71 UST0034 US TREASURY 05/13/2019 1,000,000.00 1,032,380.00 994,687.50 2.125 2.240 1,520 0	912828L57	UST0031	US TREASURY	03/25/2019	1,000,000.00	1,011,410.00	986,915.76	1.750	2.201	972	09/30/2022
9128282D1 UST0030 USTREASURY 02/14/2019 1,000,000.00 1,002,310.00 960,627.30 1.375 2.432 1,307 0 912828W48 UST0033 USTREASURY 05/13/2019 1,000,000.00 1,031,880.00 995,039.06 2.125 2.234 1,489 0 912828W71 UST0034 USTREASURY 05/13/2019 1,000,000.00 1,032,380.00 994,687.50 2.125 2.240 1,520 0	9128283C2	UST0032	US TREASURY	03/25/2019	1,000,000.00	1,018,480.00	991,406.25	2.000	2.250	1,003	10/31/2022
912828W48 UST0033 US TREASURY 05/13/2019 1,000,000.00 1,031,880.00 995,039.06 2.125 2.234 1,489 0 912828W71 UST0034 US TREASURY 05/13/2019 1,000,000.00 1,031,880.00 995,039.06 2.125 2.234 1,489 0	912828S92	UST0029	US TREASURY	02/14/2019	1,000,000.00	998,160.00	957,229.11	1.250	2.525	1,276	07/31/2023
912828W71 UST0034 USTREASURY 05/13/2019 1,000,000.00 1,032,380.00 994,687.50 2.125 2.240 1,520 0	9128282D1	UST0030	US TREASURY	02/14/2019	1,000,000.00	1,002,310.00	960,627.30	1.375	2.432	1,307	08/31/2023
	912828W48	UST0033	US TREASURY	05/13/2019	1,000,000.00	1,031,880.00	995,039.06	2.125	2.234	1,489	02/29/2024
Subtotal and Average 13,000,000.00 13,170,520.00 12,816,249.38 2.447 914	912828W71	UST0034	US TREASURY	05/13/2019	1,000,000.00	1,032,380.00	994,687.50	2.125	2.240	1,520	03/31/2024
			Subtotal and Avera	age –	13,000,000.00	13,170,520.00	12,816,249.38	-	2.447	914	

CITY OF MANHATTAN BEACH Portfolio Management Portfolio Details - Investments January 31, 2020

CUSIP	Investment #	Issuer		Purchase Date	Par Value	Market Value	S Book Value	Stated Rate	S&P	YTM Days 365 Maturi	
			Total and Average		122,871,111.96	123,863,585.96	122,550,268.90			2.116 55	2

CITY OF MANHATTAN BEACH Portfolio Management Portfolio Details - Cash January 31, 2020

CUSIP	Investment #	Issuer	Purchase Date	Par Value	Market Value	Book Value	Stated Rate		M Days to 65 Maturity	
Money Market Fu	nd									
SYS39903-39902	39901	UNION BANK	07/01/2018	2,418,846.19	2,418,846.19	2,418,846.19		0.00	0 1	
		Subtotal	and Average						1	
		Total Cash and	Investments	125,289,958.15	126,282,432.15	124,969,115.09		2.11	6 552	

City of Manhattan Beach Investment Portfolio Summary

As of January 31, 2020

PORTFOLIO PROFILE	Jan 31, 2020	Dec 31, 2019	Nov 30, 2019	Oct 31, 2019	Sep 30, 2019
Total Book Value (Excluding Trust Funds)	\$122,550,269	\$115,379,157	\$110,212,298	\$108,213,229	\$109,714,914
Increase/(Decrease) from Prior Period	7,171,112	5,166,858	1,999,069	(1,501,685)	(4,467,892)
Percentage Change	6.2%	4.7%	1.8%	(1.4%)	(3.9%)
Average Yield to Maturity (365 Days)	2.116%	2.148%	2.182%	2.196%	2.211%
Increase/(Decrease) from Prior Period	(0.032%)	(0.034%)	(0.015%)	(0.015%)	(0.016%)

PORTFOLIO ALLOCATIONS

By Security	Value (Par)	Percent	Par YTM	Time Horizon	Percent
LAIF*	\$41,371,112	33.67%	1.967%	Next 12 months	48%
Medium Term Notes	20,500,000	16.7%	2.348%	Months 13-24	16%
Federal Agencies	48,000,000	39.1%	2.058%	Months 25-36	14%
U.S. Treasuries	13,000,000	10.6%	2.447%	Months 37-48	12%
Total	\$122,871,112	100.0%	2.117%	Months 49-60	10%
*LAIF YTM as of January 31, 2020				Total	100.0%

RECENT ACTIVITY

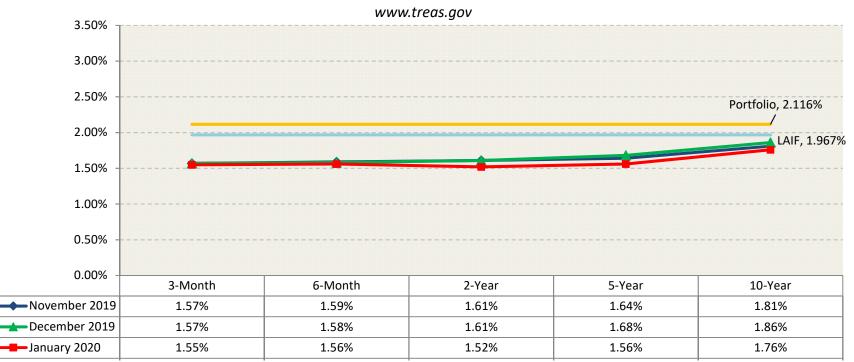
Security	Date of Activity	Maturity Date	Purchase (Par)	Maturing/Call	YTM
FHLB - 2.875% Coupon	12/11/2019	9/13/2024	2,000,000		1.710%
FNMA - 1.625% Coupon	12/11/2019	10/15/2024	2,000,000		1.700%
MTN - 1.75% Coupon	12/12/2019	8/30/2024	2,000,000		1.980%
MTN - 1.75% Coupon	12/12/2019	9/6/2024	1,000,000		1.890%
Total Purchases			\$7,000,000		1.810%
Matured: FNMA - 1.75% Coupon	11/26/2019	11/26/2019		2,000,000	1.642%
Called: FHLB - 2% Coupon	11/18/2019	2/16/2022		1,000,000	2.000%
Matured: FFCB - 1.5% Coupon	12/19/2019	12/19/2019		1,000,000	1.580%
Called: FHLMC - 2.375% Coupon	12/27/2019	6/27/2024		1,000,000	2.375%
Matured: MTN - 1.7% Coupon	12/15/2019	12/15/2019		1,000,000	1.861%
Total Maturing/Calls				\$6,000,000	1.850%

City of Manhattan Beach Investment Portfolio Summary

As of January 31, 2020

FUNDS HELD IN TRUST	Value
Police/Fire Refunding Bonds	\$361
Marine Avenue Refunding Bonds	31
Metlox & Water/Wastewater Refunding Bonds	64
UUAD Assessment Refunding Bonds	590,458
UUAD Assessment District 12 & 14	567,465
PARS Investment Trust	1,370,294
Total Funds Held in Trust	\$2,528,673
As of January 31, 2020	

US Treasuries Yield Curve



Monthly yields are interpolated by the Treasury from the daily yield curve.

CITY OF MANHATTAN BEACH

Portfolio Maturity Structure February 2020 through January 2025

Mth	Mat.	YTM	Inv	Call	Amt	Mth	Mat.	YTM	Inv	Call	Amt	Mth	Mat.	YTM	Inv	Call	Amt	Mth	Mat.	YTM	Inv	Call	Amt	Mth	Mat.	YTM	Inv	Call	Amt
Feb 20						Feb 21	2/2/21	2.11%	MTN	MW: 10	\$1.0M	Feb 22						Feb 23	2/16/23	2.71%	FFCB	nc	\$2.0M	Feb 24	2/29/24	2.23%	Т	nc	\$1.0M
							2/26/21	1.92%	FNMA	nc	\$1.0M																		
Mar 20	3/6/20	2.0%	MTN	MW: 5	\$1.0M	Mar 21	3/15/21	1.69%	FHLB	3/15/17	\$2.0M	Mar 22	3/15/22	1.89%	FFCB	nc	\$1.0M	Mar 23						Mar 24	3/31/24	2.24%	Т	nc	\$1.0M
	3/19/20	1.5%	FHLMC	nc	\$1.0M																								
	3/15/20	2.6%	TVA	nc	\$2.0M																								
Apr 20						Apr 21						Apr 22	4/5/22	1.85%	FNMA	nc	\$1.0M	Apr 23						Apr 24					
May 20						May 21						May 22	5/16/22	3.19%	MTN	MW: 10	\$1.0M	May 23	5/3/23	3.30%	MTN	MW: 15	\$1.0M	May 24					
													5/18/22	2.50%	MTN	MW: 10	\$1.0M												
													5/23/22	1.88%	MTN	4/22/22	\$1.0M												
Jun 20	6/15/20	1.8%	FFCB	nc	\$2.0M	Jun 21	6/3/21	2.71%	MTN	MW: 10	\$1.0M	Jun 22						Jun 23	6/19/23	3.00%	FFCB	nc	\$2.0M	Jun 24	6/26/24	2.22%	FHLMC	6/26/20	\$1.0M
Jul 20	7/28/20	1.3%	FNMA	7/28/17	\$2.0M	Jul 21	7/13/21	1.48%	FHLB	1/13/17	\$2.0M	Jul 22	7/31/22	2.68%	Т	nc	\$2.0M	Jul 23	7/24/23	2.84%	FFCB	nc	\$2.0M	Jul 24					
	7/30/20	2.0%	FNMA	nc	\$2.0M		7/26/21	2.08%	FHLMC	nc	\$2.0M		7/31/22	2.51%	т	nc	\$1.0M		7/31/23	2.53%	т	nc	\$1.0M						
							7/28/21	1.55%	MTN	nc	\$0.5M																		
Aug 20	8/15/20	2.6%	Т	nc	\$1.0M	Aug 21	8/15/21	2.15%	MTN	nc	\$1.0M	Aug 22	8/15/22	2.79%	TVA	nc	\$2.0M	Aug 23	8/31/23	2.43%	Т	nc	\$1.0M	Aug 24	8/30/24	1.98%	MTN	7/30/24	\$2.0M
							8/12/21	2.15%	FHLMC	nc	\$2.0M		8/15/22	2.49%	TVA	nc	\$1.0M		8/8/23	2.03%	MTN	MW:12.5	\$1.0M						
							8/31/21	2.44%	Т	nc	\$1.0M								8/16/23	1.95%	MTN	6/16/23	\$1.0M						
Sep 20	9/15/20	2.5%	т	nc	\$1.0M	Sep 21	9/1/21	1.61%	MTN	nc	\$1.0M	Sep 22	9/12/22	3.06%	MTN	MW: 7.5	\$1.0M	Sep 23	9/20/23	3.46%	MTN	nc	\$1.0M	Sep 24	9/12/24	2.13%	FHLMC	3/12/20	\$2.0M
	9/28/20	2.6%	FHLB	nc	\$2.0M		9/29/21	1.60%	FNMA	3/29/17	\$2.0M		9/30/22	2.20%	Т	nc	\$1.0M		9/11/23	2.03%	FFCB	12/11/19	\$2.0M		9/13/24	1.77%	FHLB	nc	\$2.0M
							9/30/21	2.48%	Т	nc	\$1.0M														9/6/24	1.89%	MTN	9/6/24	\$1.0M
Oct 20	10/30/20	1.6%	FNMA	nc	\$1.0M	Oct 21	10/12/21	1.55%	FFCB	10/12/17	\$2.0M	Oct 22	10/31/22	2.25%	Т	nc	\$1.0M	Oct 23	10/18/23	2.63%	MTN	nc	\$1.0M	Oct 24	10/15/24	1.70%	FNMA	nc	\$2.0M
													10/15/22	2.64%	MTN	MW: 12.5	\$1.0M												
	11/10/20		MTN	nc	1 .	Nov 21						Nov 22						Nov 23						Nov 24					
Dec 20	12/30/20	1.3%	FHLMC	12/30/16	\$1.0M	Dec 21						Dec 22	12/9/22	2.36%	FHLB	nc	\$2.0M	Dec 23						Dec 24					
Jan 21						Jan 22						Jan 23						Jan 24						Jan 25					
Total By	Year (exc	I LAIF)			\$18.0m						\$19.5m						\$17.0m						\$15.0m						\$12.0m
% of Tot	al Securit	ies (exc	ci LAIF)		22%						24%						21%						18%						15%
% of Tot	al Investn	nents (i	ncl LAIF)	48%						16%						14%						12%						10%

Total Investments	100%	\$122.9M
LAIF	34%	\$41.4M
Total Securities	66%	\$81.5M

Shaded rows indicate months with significant cash inflows.

City of Manhattan Beach

Investment Policy Compliance Chart As of January 31, 2020

			Dollar Co	mpliance	Percentage	Compliance	Term Co	ompliance
Instrument		% of Total	Limit	Compliant?	Limit	Compliant?	Limit	Compliant?
Local Agency Investment Fund (LAIF)	\$41,371,112	33.7%	\$50,000,000	Yes	Temporary Sus	pension		
Treasury Securities								
US Treasury	\$13,000,000	10.6%					5 Years	Yes
Total U.S. Treasuries (12)	\$13,000,000	10.6%						
Medium Term (Corporate) Notes								
Costco	1,000,000	0.8%			5.0%	Yes	5 Years	Yes
Total Consumer Staples Sector	\$1,000,000	0.8%			10.0%	Yes		
Coca-Cola	2,000,000	1.6%			5.0%	Yes	5 Years	Yes
Unilever Capital	500,000	0.4%			5.0%	Yes	5 Years	Yes
Proctor & Gamble	1,000,000	0.8%			5.0%	Yes	5 Years	Yes
Total Consumer Goods Sector	\$3,500,000	2.8%			10.0%	Yes		
Berkshire Hathaway	1,000,000	0.8%			5.0%	Yes	5 Years	Yes
Toyota Motor Credit	2,000,000	1.6%			5.0%	Yes	5 Years	Yes
US Bank	1,000,000	0.8%			5.0%	Yes	5 Years	Yes
Bank of NY	1,000,000	0.8%			5.0%	Yes	5 Years	Yes
Total Financial Sector	\$5,000,000	4.1%			10.0%	Yes		
Exxon Mobil	1,000,000	0.8%			5.0%	Yes	5 Years	Yes
Total Energy Sector	\$1,000,000	0.8%			10.0%	Yes		
Pfizer Inc	1,000,000	0.8%			5.0%	Yes	5 Years	Yes
Johnson & Johnson	2,000,000	1.6%			5.0%	Yes	5 Years	Yes
Total Healthcare Sector	\$3,000,000	2.4%			10.0%	Yes	0 i duid	
United Parcel Service	1,000,000	0.8%			5.0%	Yes	5 Years	Yes
Total Industrials Sector	\$1,000,000	0.8%			10.0%	Yes	5 1 Cars	103
Apple Inc	2.000.000	1.6%			5.0%	Yes	5 Years	Yes
Microsoft Corp	1.000.000	0.8%			5.0%	Yes	5 Years	Yes
Oracle Corp	1,000,000	0.8%			5.0%	Yes	5 Years	Yes
Total Technology Sector	\$4,000,000	3.3%			10.0%	Yes		100
Walt Disney Co	2,000,000	1.6%			5.0%	Yes	5 Years	Yes
Total Communication Services Sector	\$2,000,000							
Total Medium Term Notes (19)	\$20,500,000	16.7%			20.0%	Yes		
Federal Agencies								
Federal Home Loan Bank (FHLB)	\$10,000,000	8.1%			33.3%	Yes	5 Years	Yes
Federal Farm Credit (FFCB)	13.000.000	10.6%			33.3%	Yes	5 Years	Yes
Fannie Mae (FNMA)	11,000,000	9.0%			33.3%	Yes	5 Years	Yes
Freddie Mac (FHLMC)	9,000,000	7.3%			33.3%	Yes	5 Years	Yes
Tennessee Valley Authority (TVA)	5,000,000	4.1%			33.3%	Yes	5 Years	Yes
Total Federal Agencies (28)	\$48,000,000	39.1%			60.0%	Yes		
Total Portfolio	\$122,871,112	100.0%						



CITY OF MANHATTAN BEACH TREASURER'S REPORT January 31, 2020

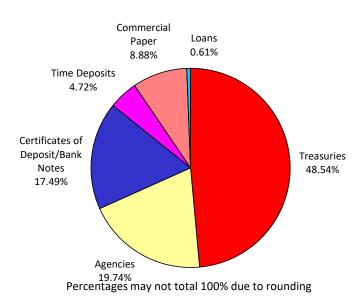
<u>Investments</u>	Book Value
LAIF	\$41,371,111.96
Medium Term Notes	20,393,524.01
Federal Agency Issues-Coupon	47,969,383.55
Treasury Securities	12,816,249.38
Subtotal Investments	\$122,550,268.90
Demand Deposit/Petty Cash	
Cash in Bank	\$2,418,846.19
Petty Cash	2,555.84
Subtotal Demand Deposit	\$2,421,402.03
Subtotal City Cash & Investments	\$124,971,670.93
Bond Funds Held in Trust	
Police Fire Refunding	\$360.77
Marine Ave Park Refunding	30.92
Metlox & Water/Wastewater Refunding	64.31
Utility Assessment Districts	1,157,922.95
Subtotal Bonds Held in Trust	\$1,158,378.95
Investment Trust Funds	
PARS Pension Rate Stabilization Trust	1,370,293.70
Treasurer's Balance	\$127,500,343.58



PMIA/LAIF Performance Report as of 02/12/2020



Pooled Money Investment Account Portfolio Composition ⁽¹⁾ 01/31/20 \$100.6 billion



PMIA Average Monthly Effective Yields⁽¹⁾

Jan 2020	1.967
Dec 2019	2.043
Nov 2019	2.103

LAIF Quarterly Performance Quarter Ended 12/31/19

Apportionment Rate ⁽²⁾ :	2.29
Earnings Ratio ⁽²⁾ :	0.0000625008577897
Fair Value Factor ⁽¹⁾ :	1.001770298
Daily ⁽¹⁾ :	2.02%
Quarter to Date ⁽¹⁾ :	2.11%
Average Life ⁽¹⁾ :	226

PMIA Daily Rates⁽¹⁾

Average				
		Quarter to	Maturity	
Date	Daily Yield*	Date Yield	(in days)	
01/13/20	1.98	1.99	220	
01/14/20	1.97	1.99	221	
01/15/20	1.96	1.99	228	
01/16/20	1.95	1.99	226	
01/17/20	1.95	1.99	224	
01/18/20	1.95	1.98	224	
01/19/20	1.95	1.98	224	
01/20/20	1.95	1.98	224	
01/21/20	1.95	1.98	219	
01/22/20	1.95	1.98	218	
01/23/20	1.94	1.98	216	
01/24/20	1.94	1.98	218	
01/25/20	1.94	1.97	218	
01/26/20	1.94	1.97	218	
01/27/20	1.94	1.97	216	
01/28/20	1.94	1.97	215	
01/29/20	1.94	1.97	216	
01/30/20	1.93	1.97	215	
01/31/20	1.93	1.97	215	
02/01/20	1.93	1.97	215	
02/02/20	1.93	1.96	215	
02/03/20	1.92	1.96	213	
02/04/20	1.92	1.96	211	
02/05/20	1.92	1.96	212	
02/06/20	1.92	1.96	211	
02/07/20	1.92	1.96	210	
02/08/20	1.92	1.96	210	
02/09/20	1.92	1.96	210	
02/10/20	1.92	1.96	209	
02/11/20	1.92	1.96	208	
02/12/20	1.92	1.95	206	

*Daily yield does not reflect capital gains or losses

View Prior Month Daily Rates

Notes: The apportionment rate includes interest earned on the CalPERS Supplemental Pension Payment pursuant to Government Code 20825 (c)(1) and interest earned on the Wildfire Fund loan pursuant to Public Utility Code 3288 (a).

Source:

(1) State of California, Office of the Treasurer

(2) State of Calfiornia, Office of the Controller