



City of Manhattan Beach

Investment Portfolio September 2016

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.



Bruce Moe, Director of Finance

CITY OF MANHATTAN BEACH
Portfolio Management
Portfolio Summary
September 1, 2016 through September 30, 2016

Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Equiv.
LAIF	17,700,000.00	17,700,000.00	17,700,000.00	21.06	1	1	0.625	0.634
Certificates of Deposit - Bank	4,376,000.00	4,387,424.72	4,376,000.00	5.21	1,540	278	1.122	1.138
Medium Term Notes	14,500,000.00	14,748,190.00	14,702,719.16	17.49	1,232	669	1.356	1.375
Federal Agency Issues - Coupon	47,000,000.00	47,537,160.00	47,276,065.41	56.24	1,342	815	1.244	1.262
Investments	83,576,000.00	84,372,774.72	84,054,784.57	100.00%	1,051	590	1.127	1.143
Cash and Accrued Interest								
Passbook/Checking (not included in yield calculations)	5,712,681.78	5,712,681.78	5,712,681.78		1	1	0.000	0.000
Accrued Interest at Purchase		62,462.50	62,462.50					
Subtotal		5,775,144.28	5,775,144.28					
Total Cash and Investments	89,288,681.78	90,147,919.00	89,829,928.85		1,051	590	1.127	1.143

Total Earnings	September 30 Month Ending	Fiscal Year To Date
Current Year	93,618.41	302,776.04

BRUCE A. MOE, FINANCE DIRECTOR

Reporting period 09/01/2016-09/30/2016

Run Date: 10/13/2016 - 17:16

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CUSIP	Investment #	Issuer	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 365	Days to Maturity	Maturity Date
LAIF											
SYS3000	3000	Local Agency Invest. Fund	07/01/2000	17,700,000.00	17,700,000.00	17,700,000.00	0.634		0.634	1	
Subtotal and Average				17,700,000.00	17,700,000.00	17,700,000.00			0.634	1	
Certificates of Deposit - Bank											
3364ORBW6	CD0030	First Sentry Bank	11/22/2013	245,000.00	245,090.65	245,000.00	0.750		0.750	52	11/22/2016
31931TDC6	CD0031	First Bank North Carolina	11/27/2013	245,000.00	245,117.60	245,000.00	0.800		0.800	58	11/28/2016
57116AHE1	CD0032	Marlin Business Bank	11/27/2013	245,000.00	245,137.20	245,000.00	0.850		0.850	58	11/28/2016
3616OXC39	CD0004	Goldman Sachs	12/29/2011	245,000.00	245,916.30	245,000.00	2.100		2.100	89	12/29/2016
38143AFP5	CD0005	Goldman Sachs	01/05/2012	245,000.00	245,957.95	245,000.00	2.050		2.050	96	01/05/2017
06414QSU4	CD0034	Bank of North Carolina	02/14/2014	245,000.00	245,245.00	245,000.00	0.800		0.800	136	02/14/2017
2546703V2	CD0006	Discover Bank Greenwood Intere	02/15/2012	245,000.00	245,960.40	245,000.00	1.600		1.600	137	02/15/2017
22766AAD7	CD0035	CROSSFIRST BANK	02/19/2014	245,000.00	245,208.25	245,000.00	0.750		0.750	143	02/21/2017
90344LBS7	CD0020	USNY Bank	03/28/2013	245,000.00	245,049.00	245,000.00	0.750		0.750	209	04/28/2017
344030EQ0	CD0011	Flushing SVGS Bk NY	07/27/2012	245,000.00	245,904.05	245,000.00	1.100		1.100	299	07/27/2017
062649YAO	CD0014	Bank of Holland	08/29/2012	245,000.00	245,093.10	245,000.00	1.050		1.050	332	08/29/2017
88413QAH11	CD0037	THIRD FEDERAL SAVINGS & LOAN	02/21/2014	245,000.00	246,884.05	245,000.00	1.150		1.150	416	11/21/2017
856284J21	CD0018	State Bank of India	12/21/2012	245,000.00	246,193.15	245,000.00	1.200		1.200	446	12/21/2017
94768NJE5	CD0019	Webster Bank	12/26/2012	245,000.00	245,602.70	245,000.00	1.000		1.000	451	12/26/2017
17453FBG6	CD0036	CITIZENS DEPOSIT BANK	02/20/2014	211,000.00	211,225.77	211,000.00	1.300		1.300	507	02/20/2018
320844NW9	CD0038	FIRST MERT BANK	02/24/2014	245,000.00	247,405.90	245,000.00	1.300		1.300	513	02/26/2018
938828AA8	CD0023	Washington Federal	03/28/2013	245,000.00	245,088.20	245,000.00	1.000		1.000	543	03/28/2018
101120CZ4	CD0024	Boston Private Bank & Trust	04/04/2013	245,000.00	245,345.45	245,000.00	0.950		0.950	550	04/04/2018
Subtotal and Average				4,376,000.00	4,387,424.72	4,376,000.00			1.138	278	
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											
94974BEZ9	MTN0068	WELLS FARGO & CO	10/24/2012	500,000.00	501,590.00	503,314.37	2.625	A+	1.256	75	12/15/2016
084670BD9	MTN0065	BERKSHIRE HATHWY	07/20/2012	1,000,000.00	1,003,100.00	1,004,941.63	1.900	AA+	1.112	122	01/31/2017
037833BB5	MTN0078	APPLE INC	12/04/2015	1,000,000.00	999,980.00	1,001,850.00	0.900	AA+	0.770	223	05/12/2017
89233P6S0	MTN0069	Toyota Motor Corp	12/21/2012	1,000,000.00	1,000,890.00	1,005,100.00	1.250	AA-	1.140	369	10/05/2017
68389XAN5	MTN0074	ORACLE CORP	02/18/2014	1,000,000.00	1,000,040.00	994,650.00	1.200	A+	1.350	379	10/15/2017
166764AA8	MTN0076	CHEVRON CORP	06/23/2015	1,000,000.00	999,270.00	998,400.00	1.104	AA	1.170	430	12/05/2017
459200HK0	MTN0079	IBM Corporation	12/30/2015	1,000,000.00	1,001,210.00	997,240.00	1.250	AA-	1.383	495	02/08/2018

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CUSIP	Investment #	Issuer	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 365	Days to Maturity	Maturity Date
Medium Term Notes											
89236TCX1	MTN0082	TOYOTA MOTOR CREDIT	06/01/2016	1,000,000.00	1,000,290.00	1,001,450.00	1.200	AA-	1.120	552	04/06/2018
717081DG5	MTN0073	Pfizer Inc	12/27/2013	1,000,000.00	1,005,950.00	990,150.00	1.500	AA	1.730	622	06/15/2018
90331HMY6	MTN0081	US BANK NA OHIO	06/01/2016	1,000,000.00	999,240.00	999,710.00	1.400	AA-	1.410	937	04/26/2019
594918AC8	MTN0075	MICROSOFT CORP.	05/19/2015	1,000,000.00	1,079,250.00	1,075,603.96	4.200	AAA	1.783	973	06/01/2019
36962G4D3	MTN0083	Gen elec Cap Corp	06/01/2016	1,000,000.00	1,129,940.00	1,141,389.20	6.000	AA+	1.331	1,040	08/07/2019
594918BN3	MTN0084	MICROSOFT CORP.	09/02/2016	1,000,000.00	996,810.00	999,710.00	1.100	AAA	1.110	1,041	08/08/2019
22160KAF2	MTN0080	COSTCO COMPANIES	12/30/2015	1,000,000.00	1,012,160.00	993,880.00	1.700	A+	1.861	1,170	12/15/2019
30231GAG7	MTN0077	EXXON MOBIL CORPORATION	08/21/2015	1,000,000.00	1,018,470.00	995,330.00	1.912	AAA	2.020	1,252	03/06/2020
Subtotal and Average				14,500,000.00	14,748,190.00	14,702,719.16			1.375	669	
Federal Agency Issues - Coupon											
3130A3CE2	FAC0227	Federal Home Loan Bank	11/04/2014	2,000,000.00	2,000,200.00	2,001,720.00	0.625	AA+	0.580	13	10/14/2016
3133EEFA3	FAC0229	FED FARM CR BK	12/26/2014	2,000,000.00	2,001,660.00	1,998,820.00	0.720	AA+	0.750	75	12/15/2016
880591EA6	FAC0247	Tennessee Valley Authority	05/27/2016	2,000,000.00	2,075,780.00	2,098,463.94	5.500	AA+	0.780	290	07/18/2017
3134G6G49	FAC0233	Federal Home Loan Mortgage	05/15/2015	3,000,000.00	3,005,910.00	3,004,242.00	0.800	AA+	0.736	311	08/08/2017
3134G7MJ7	FAC0237	Federal Home Loan Mortgage	08/19/2015	1,000,000.00	1,000,980.00	998,600.00	0.750	AA+	0.820	328	08/25/2017
3133ED2D3	FAC0228	FED FARM CR BK	11/04/2014	2,000,000.00	2,016,060.00	2,011,945.45	1.550	AA+	1.192	352	09/18/2017
3130A33J1	FAC0226	Federal Home Loan Bank	09/22/2014	3,000,000.00	3,014,400.00	3,001,740.00	1.200	AA+	1.180	353	09/19/2017
3137EADL0	FAC0242	Federal Home Loan Mortgage	10/26/2015	1,000,000.00	1,003,120.00	1,006,870.00	1.000	AA+	0.640	363	09/29/2017
3133EDE99	FAC0219	FED FARM CR BK	02/13/2014	2,000,000.00	2,013,260.00	2,004,084.97	1.340	AA+	1.208	454	12/29/2017
880591EC2	FAC0241	Tennessee Valley Authority	10/26/2015	1,000,000.00	1,053,800.00	1,062,631.26	4.500	AA+	0.977	547	04/01/2018
3130A6AE7	FAC0240	Federal Home Loan Bank	10/26/2015	1,000,000.00	1,004,380.00	1,005,240.00	1.125	AA+	0.940	713	09/14/2018
3135G0YM9	FAC0232	Fannie Mae	02/20/2015	2,000,000.00	2,040,800.00	2,027,000.65	1.875	AA+	1.318	717	09/18/2018
880591EQ1	FAC0220	Tennessee Valley Authority	05/29/2014	2,000,000.00	2,033,740.00	2,016,395.30	1.750	AA+	1.395	744	10/15/2018
3130A0CU2	FAC0217	Federal Home Loan Bank	11/21/2013	1,000,000.00	1,012,300.00	1,000,000.00	1.550	AA	1.550	781	11/21/2018
313376BR5	FAC0218	Federal Home Loan Bank	12/27/2013	1,000,000.00	1,018,050.00	998,570.00	1.750	AA+	1.780	804	12/14/2018
3135G0ZA4	FAC0221	Fannie Mae	05/29/2014	1,000,000.00	1,022,340.00	1,010,785.11	1.875	AA+	1.478	871	02/19/2019
3135G0ZA4	FAC0235	Fannie Mae	06/19/2015	2,000,000.00	2,044,680.00	2,028,455.62	1.875	AA+	1.329	871	02/19/2019
3133EDLR1	FAC0222	FED FARM CR BK	05/29/2014	2,000,000.00	2,036,120.00	2,006,339.81	1.650	AA+	1.542	956	05/15/2019
3137EADK2	FAC0224	Federal Home Loan Mortgage	08/01/2014	2,000,000.00	2,014,520.00	1,968,830.28	1.250	AA+	1.788	1,034	08/01/2019
3134G3P53	FAC0245	Federal Home Loan Mortgage	03/17/2016	1,000,000.00	1,026,990.00	1,020,066.91	2.000	AA+	1.364	1,103	10/09/2019
3135G0ZY2	FAC0231	Fannie Mae	02/20/2015	2,000,000.00	2,044,660.00	2,007,816.11	1.750	AA+	1.642	1,151	11/26/2019
3133EEW55	FAC0236	FED FARM CR BK	06/19/2015	2,000,000.00	2,047,960.00	2,001,898.00	1.800	AA+	1.780	1,353	06/15/2020
3130A6DM6	FAC0239	Federal Home Loan Bank	09/18/2015	1,000,000.00	1,002,310.00	1,000,000.00	1.000	AA+	1.000	1,448	09/18/2020
3136G0X55	FAC0246	Fannie Mae	03/17/2016	1,000,000.00	1,011,250.00	995,550.00	1.500	AA+	1.600	1,490	10/30/2020
3134G9E52	FAC0250	Federal Home Loan Mortgage	07/05/2016	1,000,000.00	995,170.00	1,000,000.00	1.330	AA+	1.330	1,551	12/30/2020

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CUSIP	Investment #	Issuer	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 365	Days to Maturity	Maturity Date
Federal Agency Issues - Coupon											
3130A8BQ5	FAC0248	Federal Home Loan Bank	06/15/2016	2,000,000.00	2,004,280.00	2,000,000.00	1.690	AA+	1.690	1,626	03/15/2021
3130A8NT6	FAC0251	Federal Home Loan Bank	07/13/2016	2,000,000.00	1,993,820.00	2,000,000.00	1.480	AA+	1.480	1,746	07/13/2021
3136G36C4	FAC0252	Fannie Mae	09/29/2016	2,000,000.00	1,998,620.00	2,000,000.00	1.600	AA+	1.600	1,824	09/29/2021
Subtotal and Average				47,000,000.00	47,537,160.00	47,276,065.41			1.262	815	
Total and Average				83,576,000.00	84,372,774.72	84,054,784.57			1.143	590	

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Portfolio Details - Cash
September 30, 2016

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CUSIP	Investment #	Issuer	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 365	Days to Maturity
Money Market Fund										
SYS39903-39902	39901	UNION BANK	06/01/2003	5,712,681.78	5,712,681.78	5,712,681.78			0.000	1
Subtotal and Average			Accrued Interest at Purchase		62,462.50	62,462.50				1
			Subtotal		5,775,144.28	5,775,144.28				
Total Cash and Investments				89,288,681.78	90,147,919.00	89,829,928.85			1.143	590

City of Manhattan Beach
Investment Portfolio Summary
As of September 30, 2016

PORTFOLIO PROFILE	Sep 30, 2016	Aug 31, 2016	Jul 31, 2016	Jun 30, 2016	May 31, 2016
Total Book Value (Excluding Trust Funds)	\$84,054,785	\$89,063,515	\$92,308,515	\$98,308,515	\$103,241,208
Increase/(Decrease) from Prior Period	(5,008,731)	(3,245,000)	(6,000,000)	(4,932,692)	14,094,955
Percentage Change	(5.6%)	(3.5%)	(6.1%)	(4.8%)	14.5%
Average Yield to Maturity (365 Days)	1.143%	1.124%	1.112%	1.051%	0.992%
Increase/(Decrease) from Prior Period	0.018%	0.012%	0.062%	0.059%	(0.046%)

PORTFOLIO ALLOCATIONS

By Security	Value (Par)	Percent	Par YTM	Time Horizon	Percent
LAIF*	\$17,700,000	21.18%	0.634%	Next 12 months	49%
Certificates of Deposit	4,376,000	5.2%	1.138%	Months 13-24	16%
Medium Term Notes	14,500,000	17.3%	1.375%	Months 25-36	18%
Federal Agencies	47,000,000	56.2%	1.261%	Months 37-48	10%
				Months 49-60	7%
Total	\$83,576,000	100.0%	1.142%	Total	100.0%

*LAIF YTM as of September 30, 2016

RECENT ACTIVITY

Security	Date of Activity	Maturity Date	Purchase (Par)	Maturing/Call	YTM
FHLMC - 1.33% Coupon	7/5/2016	12/30/2020	1,000,000		1.330%
FHLB - 1.48% Coupon	7/13/2016	7/13/2021	2,000,000		1.480%
MTN - 1.1% Coupon	9/2/2016	8/8/2019	1,000,000		1.110%
FNMA - 1.6% Coupon	9/29/2016	9/29/2021	2,000,000		1.600%
Total Purchases			\$6,000,000		1.433%
Called: FFCB - 1.67% Coupon	8/29/2016	8/26/2019		1,000,000	1.670%
Matured: CD - 0.9% Coupon	8/29/2016	8/29/2016		245,000	0.900%
Matured: FNMA - 1.25% Coupon	8/29/2016	9/28/2016		2,000,000	1.180%
Matured: MTN - 1.375% Coupon	8/29/2016	9/29/2016		1,000,000	0.550%
Called: FHLMC - 1.875% Coupon	8/30/2016	6/30/2021		2,000,000	1.875%
Total Maturing/Calls				\$6,245,000	1.369%

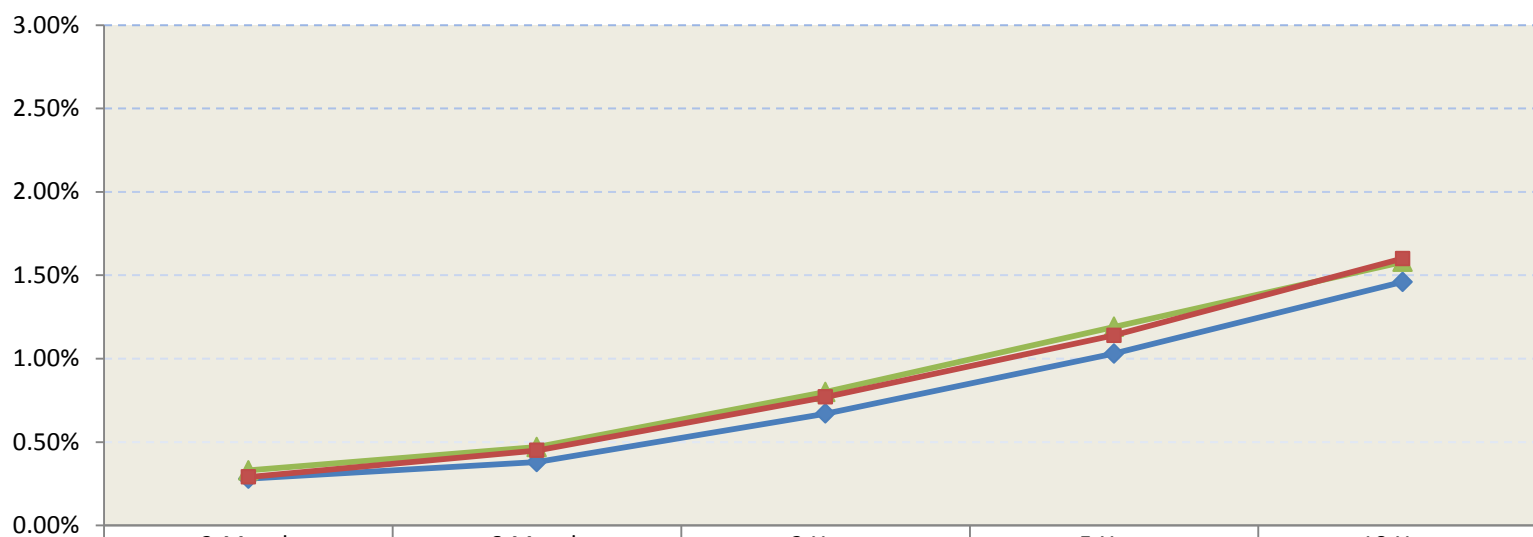
City of Manhattan Beach
Investment Portfolio Summary
As of September 30, 2016

PORTFOLIO FUNDS HELD IN TRUST	Value
Police/Fire Refund Delivery Cost	\$0
Marine Avenue	34,730
Metlox & Water/Wastewater Refunding	6
UUAD Assessment Funds	1,359,649
Total Funds Held in Trust	\$1,394,385

As of September 30, 2016

US Treasuries Yield Curve

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◆ Jul 29 2016	0.28%	0.38%	0.67%	1.03%	1.46%
▲ Aug 31 2016	0.33%	0.47%	0.80%	1.19%	1.58%
■ Sep 30 2016	0.29%	0.45%	0.77%	1.14%	1.60%

CITY OF MANHATTAN BEACH
Portfolio Maturity Structure
October 2016 through September 2021

HELD TO MATURITY
Rolling 60 Months

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
Oct 16	10/14/16	0.6%	FHLB	nc	\$2.0M	Oct 17	10/5/17	1.14%	MTN	12/21/12	\$1.0M	Oct 18	10/15/18	1.39%	TVA	nc	\$2.0M	Oct 19	10/9/19	1.36%	FHLMC	nc	\$1.0M	Oct 20	10/30/20	1.60%	FNMA	nc	\$1.0M
							10/15/17	1.35%	MTN	MW: 10	\$1.0M																		
Nov 16	11/22/16	0.8%	CD	nc	\$0.2M	Nov 17	11/21/17	1.15%	CD	nc	\$0.2M	Nov 18	11/21/18	1.55%	FHLB	nc	\$1.0M	Nov 19	11/26/19	1.64%	FNMA	nc	\$2.0M	Nov 20					
	11/28/16	0.8%	CD	nc	\$0.2M																								
	11/28/16	0.9%	CD	nc	\$0.2M																								
Dec 16	12/15/16	1.3%	MTN	nc	\$0.5M	Dec 17	12/21/17	1.20%	CD	nc	\$0.2M	Dec 18	12/14/18	1.78%	FHLB	nc	\$1.0M	Dec 19	12/15/19	1.86%	MTN	nc	\$1.0M	Dec 20	12/30/20	1.33%	FHLMC	12/30/16	\$1.0M
	12/29/16	2.1%	CD	nc	\$0.2M		12/26/17	1.00%	CD	nc	\$0.2M																		
	12/15/16	0.8%	FFCB	nc	\$2.0M		12/29/17	1.21%	FFCB	nc	\$2.0M																		
							12/5/17	1.17%	MTN	MW: 7.5	\$1.0M																		
Jan 17	1/5/17	2.1%	CD	nc	\$0.2M	Jan 18						Jan 19						Jan 20						Jan 21					
	1/31/17	1.1%	MTN	nc	\$1.0M																								
Feb 17	2/14/17	0.8%	CD	nc	\$0.2M	Feb 18	2/20/18	1.30%	CD	nc	\$0.2M	Feb 19	2/19/19	1.48%	FNMA	nc	\$1.0M	Feb 20						Feb 21					
	2/15/17	1.6%	CD	nc	\$0.2M		2/26/18	1.30%	CD	nc	\$0.2M		2/19/19	1.32%	FNMA	nc	\$2.0M												
	2/21/17	0.8%	CD	nc	\$0.2M		2/8/18	1.38%	MTN	nc	\$1.0M																		
Mar 17						Mar 18	3/28/18	1.00%	CD	nc	\$0.2M	Mar 19						Mar 20	3/6/20	2.02%	MTN	MW: 5	\$1.0M	Mar 21					
Apr 17	4/28/17	0.8%	CD	nc	\$0.2M	Apr 18	4/4/18	0.95%	CD	nc	\$0.2M	Apr 19	4/26/19	1.41%	MTN	3/26/19	\$1.0M	Apr 20						Apr 21					
							4/1/18	0.98%	TVA	nc	\$1.0M																		
							4/6/18	1.12%	MTN	nc	\$1.0M																		
May 17	5/12/17	0.8%	MTN	nc	\$1.0M	May 18						May 19	5/15/19	1.54%	FFCB	nc	\$2.0M	May 20						May 21					
Jun 17						Jun 18	6/15/18	1.73%	MTN	MW: 10	\$1.0M	Jun 19	6/1/19	1.78%	MTN	nc	\$1.0M	Jun 20	6/15/20	1.78%	FFCB	nc	\$2.0M	Jun 21					
Jul 17	7/27/17	1.1%	CD	nc	\$0.2M	Jul 18						Jul 19						Jul 20						Jul 21	7/13/21	1.48%	FHLB	1/13/17	\$2.0M
	7/18/17	0.8%	TVA	nc	\$2.0M																								
	3/15/21	1.7%	FHLB	3/15/17	\$2.0M																								
Aug 17	8/8/17	0.7%	FHLMC	nc	\$3.0M	Aug 18						Aug 19	8/1/19	1.79%	FHLMC	nc	\$2.0M	Aug 20						Aug 21					
	8/29/17	1.1%	CD	2/28/13	\$0.2M								8/7/19	1.33%	MTN	nc	\$1.0M												
	8/25/17	0.8%	FHLMC	nc	\$1.0M								8/8/19	1.11%	MTN	nc	\$1.0M												
Sep 17	9/19/17	1.2%	FHLB	nc	\$3.0M	Sep 18	9/18/18	1.32%	FNMA	nc	\$2.0M	Sep 19						Sep 20	9/18/20	1.00%	FHLB	9/18/17	\$1.0M	Sep 21	9/29/21	1.60%	FNMA	3/29/17	\$2.0M
	9/18/17	1.2%	FFCB	nc	\$2.0M		9/14/18	0.94%	FHLB	nc	\$1.0M																		
	9/29/17	0.6%	FHLMC	nc	\$1.0M																								
Total By Year (excl LAIF)					\$23.20m						\$13.68m						\$15.00m						\$8.00m						\$6.00m
% of Total Securities (excl LAIF)					35%						21%						23%						12%						9%
% of Total Investments (incl LAIF)					49%						16%						18%						10%						7%

Total Securities	79%	\$65.9M
LAIF	21%	\$17.7M
Total Investments	100%	\$83.6M

Shaded rows indicate months with significant cash inflows.

City of Manhattan Beach
Investment Policy Compliance Chart

As of September 30, 2016

Instrument			% of Total	Dollar Compliance			Percentage Compliance			Term Compliance	
				Limit	Compliant?		Limit	Compliant?		Limit	Compliant?
Local Agency Investment Fund (LAIF)		\$17,700,000	21.2%	\$50,000,000	Yes		Temporary Suspension				
Certificates of Deposit											
Discover Bank (5649)	5649	\$245,000	0.3%	1,000,000	Yes		5.0%	Yes		5 Years	Yes
First Merit Bank (13675)	13675	245,000	0.3%	1,000,000	Yes		5.0%	Yes		5 Years	Yes
First Bank NC (15019)	15019	245,000	0.3%	1,000,000	Yes		5.0%	Yes		5 Years	Yes
Flushing SB NY (16049)	16049	245,000	0.3%	1,000,000	Yes		5.0%	Yes		5 Years	Yes
Citizens Deposit Bk (16852)	16852	211,000	0.3%	1,000,000	Yes		5.0%	Yes		5 Years	Yes
Webster Bank (18221)	18221	245,000	0.3%	1,000,000	Yes		5.0%	Yes		5 Years	Yes
Boston Private Bank & Trust (24811)	24811	245,000	0.3%	1,000,000	Yes		5.0%	Yes		5 Years	Yes
Third Fed Svgs Bk (30012)	30012	245,000	0.3%	1,000,000	Yes		5.0%	Yes		5 Years	Yes
Washington Federal (30570)	30570	245,000	0.3%	1,000,000	Yes		5.0%	Yes		5 Years	Yes
Goldman Sachs Bk (33124)	33124	245,000	0.3%	1,000,000	Yes		5.0%	Yes		5 Years	Yes
Bank of NC (33527)	33527	245,000	0.3%	1,000,000	Yes		5.0%	Yes		5 Years	Yes
State Bank of India NY (33682)	33682	245,000	0.3%	1,000,000	Yes		5.0%	Yes		5 Years	Yes
GE Cap Financial Inc (GE Capital Bank - 33778)	33778	245,000	0.3%	1,000,000	Yes		5.0%	Yes		5 Years	Yes
First Sentry Bank (34241)	34241	245,000	0.3%	1,000,000	Yes		5.0%	Yes		5 Years	Yes
Bank of Holland (34862)	34862	245,000	0.3%	1,000,000	Yes		5.0%	Yes		5 Years	Yes
Marlin Business Bank (58267)	58267	245,000	0.3%	1,000,000	Yes		5.0%	Yes		5 Years	Yes
USNY Bank (58541)	58541	245,000	0.3%	1,000,000	Yes		5.0%	Yes		5 Years	Yes
Crossfirst Bank (58648)	58648	245,000	0.3%	1,000,000	Yes		5.0%	Yes		5 Years	Yes
Total Certificates of Deposit (18)		\$4,376,000	5.2%				20.0%	Yes			
Medium Term (Corporate) Notes											
Costco		1,000,000	1.2%				5.0%	Yes		5 Years	Yes
Total Consumer Staples Sector		\$1,000,000	1.2%				10.0%	Yes			
Berkshire Hathaway		\$1,000,000	1.2%				5.0%	Yes		5 Years	Yes
Wells Fargo & Co		500,000	0.6%				5.0%	Yes		5 Years	Yes
Toyota Motor Credit		2,000,000	2.4%				5.0%	Yes		5 Years	Yes
US Bank NA Ohio		1,000,000	1.2%				5.0%	Yes		5 Years	Yes
Total Financial Sector		\$4,500,000	5.4%				10.0%	Yes			
Chevron		1,000,000	1.2%				5.0%	Yes		5 Years	Yes
Exxon Mobil		1,000,000	1.2%				5.0%	Yes		5 Years	Yes
Total Energy Sector		\$2,000,000	2.4%				10.0%	Yes			
Pfizer Inc		1,000,000	1.2%				5.0%	Yes		5 Years	Yes
Total Healthcare Sector		\$1,000,000	1.2%				10.0%	Yes			
GE Company		1,000,000	1.2%				5.0%	Yes		5 Years	Yes
Total Industrials Sector		\$1,000,000	1.2%				10.0%	Yes			
Apple Inc		1,000,000	1.2%				5.0%	Yes		5 Years	Yes
Microsoft		2,000,000	2.4%				5.0%	Yes		5 Years	Yes
Oracle		1,000,000	1.2%				5.0%	Yes		5 Years	Yes
IBM		1,000,000	1.2%				5.0%	Yes		5 Years	Yes
Total Technology Sector		\$5,000,000	6.0%				10.0%	Yes			
Total Medium Term Notes (13)		\$14,500,000	17.3%				20.0%	Yes			
Federal Agencies											
Federal Home Loan Bank (FHLB)		\$13,000,000	15.6%				33.3%	Yes		5 Years	Yes
Federal Farm Credit (FFCB)		10,000,000	12.0%				33.3%	Yes		5 Years	Yes
Fannie Mae (FNMA)		10,000,000	12.0%				33.3%	Yes		5 Years	Yes
Freddie Mac (FHLMC)		9,000,000	10.8%				33.3%	Yes		5 Years	Yes
Tenn Valley Authority (TVA)		5,000,000	6.0%				33.3%	Yes		5 Years	Yes
Total Federal Agencies (22)		\$47,000,000	56.2%				60.0%	Yes			
Total Portfolio		\$83,576,000	100.0%								

CITY OF MANHATTAN BEACH
September 30, 2016

<u>Investments</u>	Book Value
LAIF	\$17,700,000.00
Medium Term Notes	14,702,719.16
Federal Agency Issues-Coupon	47,276,065.41
Certificates of Deposit	4,376,000.00
Subtotal Investments	<u>\$84,054,784.57</u>
<u>Demand Deposit/Petty Cash</u>	
Cash in Bank	\$5,712,681.78
Petty Cash	2,542.42
Subtotal Demand Deposit	<u>\$5,715,224.20</u>
<u>Subtotal City Cash & Investments</u>	<u>\$89,770,008.77</u>
<u>Bond Funds Held in Trust</u>	
Police Fire Refund Delivery Cost	\$0.28
Marine	34,730.03
Metlox & Water/Wastewater Refunding	5.81
Utility Assessment Dist	1,359,648.97
Subtotal Bonds Held in Trust	<u>\$1,394,385.09</u>
Treasurer's Balance	<u><u>\$91,164,393.86</u></u>



**JOHN CHIANG
TREASURER
STATE OF CALIFORNIA**



PMIA Performance Report

Date	Daily Yield*	Quarter to Date Yield	Average Maturity (in days)
08/30/16	0.62	0.60	160
08/31/16	0.62	0.60	162
09/01/16	0.63	0.60	169
09/02/16	0.63	0.60	169
09/03/16	0.63	0.60	169
09/04/16	0.63	0.60	169
09/05/16	0.63	0.60	169
09/06/16	0.63	0.60	167
09/07/16	0.63	0.60	166
09/08/16	0.63	0.60	165
09/09/16	0.63	0.60	166
09/10/16	0.63	0.60	166
09/11/16	0.63	0.60	166
09/12/16	0.63	0.61	163
09/13/16	0.63	0.61	163
09/14/16	0.63	0.61	161
09/15/16	0.64	0.61	163
09/16/16	0.63	0.61	161
09/17/16	0.63	0.61	161
09/18/16	0.63	0.61	161
09/19/16	0.63	0.61	158
09/20/16	0.63	0.61	156
09/21/16	0.63	0.61	156
09/22/16	0.64	0.61	155
09/23/16	0.64	0.61	160
09/24/16	0.64	0.61	160
09/25/16	0.64	0.61	160
09/26/16	0.64	0.61	157
09/27/16	0.64	0.61	157
09/28/16	0.64	0.61	160
09/29/16	0.64	0.61	162

*Daily yield does not reflect capital gains or losses

[View Prior Month Daily Rates](#)

**LAIF Conference
October 25, 2016**

[Register Now!](#)

LAIF Performance Report

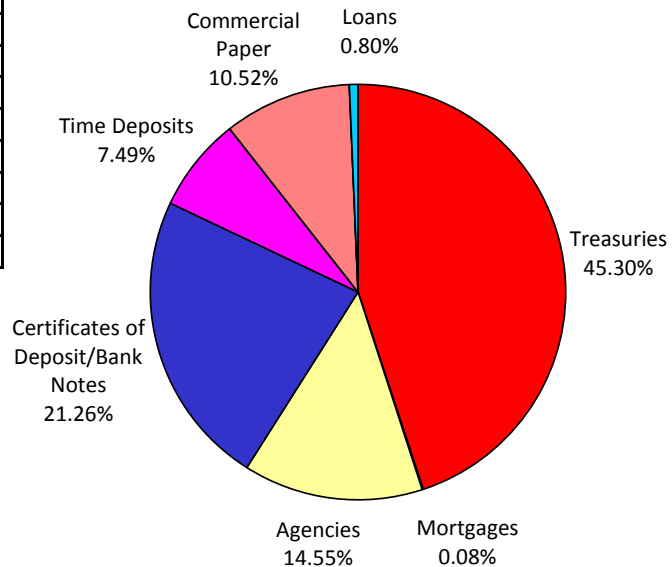
Quarter Ending 06/30/16

Apportionment Rate: 0.55%
 Earnings Ratio: 0.00001495296852820
 Fair Value Factor: 1.000621222
 Daily: 0.58%
 Quarter to Date: 0.55%
 Average Life: 167

**PMIA Average Monthly
Effective Yields**

Sep 2016 0.634%
Aug 2016 0.614%
Jul 2016 0.588%

**Pooled Money Investment Account
Portfolio Composition
08/31/16
\$69.7 billion**



Based on data available as of 10/10/16