



City of Manhattan Beach

Investment Portfolio October 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
October 1, 2016 through October 31, 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	20.22	1	1	0.645	0.654
Certificates of Deposit - Bank	4,376,000.00	4,386,090.88	4,376,000.00	5.00	1,540	247	1.122	1.138
Medium Term Notes	16,000,000.00	16,208,815.00	16,195,889.16	18.50	1,282	741	1.375	1.394
Federal Agency Issues - Coupon	49,000,000.00	49,398,450.00	49,269,345.41	56.28	1,389	882	1.283	1.301
Investments	87,076,000.00	87,693,355.88	87,541,234.57	100.00%	1,096	646	1.163	1.179
Cash and Accrued Interest								
Passbook/Checking (not included in yield calculations)	1,715,965.50	1,715,965.50	1,715,965.50		1	1	0.000	0.000
Accrued Interest at Purchase		66,185.00	66,185.00					
Subtotal		1,782,150.50	1,782,150.50					
Total Cash and Investments	88,791,965.50	89,475,506.38	89,323,385.07		1,096	646	1.163	1.179

Total Earnings	October 31 Month Ending	Fiscal Year To Date
Current Year	102,749.29	405,525.33

BRUCE A. MOE, FINANCE DIRECTOR

Reporting period 10/01/2016-10/31/2016

Run Date: 11/16/2016 - 16:22

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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	0.654		0.654	1	
Subtotal and Average				17,700,000.00	17,700,000.00	17,700,000.00			0.654	1	
Certificates of Deposit - Bank											
3364ORBW6	CD0030	First Sentry Bank	11/22/2013	245,000.00	245,039.20	245,000.00	0.750		0.750	21	11/22/2016
31931TDC6	CD0031	First Bank North Carolina	11/27/2013	245,000.00	245,058.80	245,000.00	0.800		0.800	27	11/28/2016
57116AHE1	CD0032	Marlin Business Bank	11/27/2013	245,000.00	245,066.15	245,000.00	0.850		0.850	27	11/28/2016
3616OXC39	CD0004	Goldman Sachs	12/29/2011	245,000.00	245,612.50	245,000.00	2.100		2.100	58	12/29/2016
38143AFP5	CD0005	Goldman Sachs	01/05/2012	245,000.00	245,663.95	245,000.00	2.050		2.050	65	01/05/2017
06414QSU4	CD0034	Bank of North Carolina	02/14/2014	245,000.00	245,205.80	245,000.00	0.800		0.800	105	02/14/2017
2546703V2	CD0006	Discover Bank Greenwood Intere	02/15/2012	245,000.00	245,764.40	245,000.00	1.600		1.600	106	02/15/2017
22766AAD7	CD0035	CROSSFIRST BANK	02/19/2014	245,000.00	245,181.30	245,000.00	0.750		0.750	112	02/21/2017
90344LBS7	CD0020	USNY Bank	03/28/2013	245,000.00	245,044.10	245,000.00	0.750		0.750	178	04/28/2017
344030EQ0	CD0011	Flushing SVGS Bk NY	07/27/2012	245,000.00	245,899.15	245,000.00	1.100		1.100	268	07/27/2017
062649YAO	CD0014	Bank of Holland	08/29/2012	245,000.00	245,102.90	245,000.00	1.050		1.050	301	08/29/2017
88413QAH11	CD0037	THIRD FEDERAL SAVINGS & LOAN	02/21/2014	245,000.00	246,795.85	245,000.00	1.150		1.150	385	11/21/2017
856284J21	CD0018	State Bank of India	12/21/2012	245,000.00	246,163.75	245,000.00	1.200		1.200	415	12/21/2017
94768NJE5	CD0019	Webster Bank	12/26/2012	245,000.00	245,612.50	245,000.00	1.000		1.000	420	12/26/2017
17453FBG6	CD0036	CITIZENS DEPOSIT BANK	02/20/2014	211,000.00	211,080.18	211,000.00	1.300		1.300	476	02/20/2018
320844NW9	CD0038	FIRST MERT BANK	02/24/2014	245,000.00	247,325.05	245,000.00	1.300		1.300	482	02/26/2018
938828AA8	CD0023	Washington Federal	03/28/2013	245,000.00	245,088.20	245,000.00	1.000		1.000	512	03/28/2018
101120CZ4	CD0024	Boston Private Bank & Trust	04/04/2013	245,000.00	245,387.10	245,000.00	0.950		0.950	519	04/04/2018
Subtotal and Average				4,376,000.00	4,386,090.88	4,376,000.00			1.138	247	
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	501,065.00	503,314.37	2.625	A+	1.256	44	12/15/2016
084670BD9	MTN0065	BERKSHIRE HATHWY	07/20/2012	1,000,000.00	1,001,800.00	1,004,941.63	1.900	AA+	1.112	91	01/31/2017
037833BB5	MTN0078	APPLE INC	12/04/2015	1,000,000.00	1,000,470.00	1,001,850.00	0.900	AA+	0.770	192	05/12/2017
89233P6S0	MTN0069	Toyota Motor Corp	12/21/2012	1,000,000.00	1,003,260.00	1,005,100.00	1.250	AA-	1.140	338	10/05/2017
68389XAN5	MTN0074	ORACLE CORP	02/18/2014	1,000,000.00	1,002,240.00	994,650.00	1.200	A+	1.350	348	10/15/2017
166764AA8	MTN0076	CHEVRON CORP	06/23/2015	1,000,000.00	999,970.00	998,400.00	1.104	AA	1.170	399	12/05/2017
459200HK0	MTN0079	IBM Corporation	12/30/2015	1,000,000.00	1,001,430.00	997,240.00	1.250	AA-	1.383	464	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	998,870.00	1,001,450.00	1.200	AA-	1.120	521	04/06/2018
717081DG5	MTN0073	Pfizer Inc	12/27/2013	1,000,000.00	1,005,060.00	990,150.00	1.500	AA	1.730	591	06/15/2018
90331HMY6	MTN0081	US BANK NA OHIO	06/01/2016	1,000,000.00	998,160.00	999,710.00	1.400	AA-	1.410	906	04/26/2019
594918AC8	MTN0075	MICROSOFT CORP.	05/19/2015	1,000,000.00	1,074,930.00	1,075,603.96	4.200	AAA	1.783	942	06/01/2019
36962G4D3	MTN0083	Gen elec Cap Corp	06/01/2016	1,000,000.00	1,122,850.00	1,141,389.20	6.000	AA+	1.331	1,009	08/07/2019
594918BN3	MTN0084	MICROSOFT CORP.	09/02/2016	1,000,000.00	993,810.00	999,710.00	1.100	AAA	1.110	1,010	08/08/2019
22160KAF2	MTN0080	COSTCO COMPANIES	12/30/2015	1,000,000.00	1,008,350.00	993,880.00	1.700	A+	1.861	1,139	12/15/2019
30231GAG7	MTN0077	EXXON MOBIL CORPORATION	08/21/2015	1,000,000.00	1,011,940.00	995,330.00	1.912	AAA	2.020	1,221	03/06/2020
904764AT4	MTN0086	UNILEVER CAPITAL	10/18/2016	500,000.00	492,170.00	495,980.00	1.375	A+	1.550	1,730	07/28/2021
191216BY5	MTN0085	COCA-COLA CO	10/18/2016	1,000,000.00	992,440.00	997,190.00	1.550	AA-	1.610	1,765	09/01/2021
Subtotal and Average				16,000,000.00	16,208,815.00	16,195,889.16			1.394	741	
Federal Agency Issues - Coupon											
3133EEFA3	FAC0229	FED FARM CR BK	12/26/2014	2,000,000.00	2,001,140.00	1,998,820.00	0.720	AA+	0.750	44	12/15/2016
880591EA6	FAC0247	Tennessee Valley Authority	05/27/2016	2,000,000.00	2,068,220.00	2,098,463.94	5.500	AA+	0.780	259	07/18/2017
3134G6G49	FAC0233	Federal Home Loan Mortgage	05/15/2015	3,000,000.00	3,003,990.00	3,004,242.00	0.800	AA+	0.736	280	08/08/2017
3134G7MJ7	FAC0237	Federal Home Loan Mortgage	08/19/2015	1,000,000.00	1,000,670.00	998,600.00	0.750	AA+	0.820	297	08/25/2017
3133ED2D3	FAC0228	FED FARM CR BK	11/04/2014	2,000,000.00	2,014,340.00	2,011,945.45	1.550	AA+	1.192	321	09/18/2017
3130A33J1	FAC0226	Federal Home Loan Bank	09/22/2014	3,000,000.00	3,012,600.00	3,001,740.00	1.200	AA+	1.180	322	09/19/2017
3137EADL0	FAC0242	Federal Home Loan Mortgage	10/26/2015	1,000,000.00	1,002,780.00	1,006,870.00	1.000	AA+	0.640	332	09/29/2017
3133EDE99	FAC0219	FED FARM CR BK	02/13/2014	2,000,000.00	2,010,540.00	2,004,084.97	1.340	AA+	1.208	423	12/29/2017
880591EC2	FAC0241	Tennessee Valley Authority	10/26/2015	1,000,000.00	1,050,170.00	1,062,631.26	4.500	AA+	0.977	516	04/01/2018
3130A6AE7	FAC0240	Federal Home Loan Bank	10/26/2015	1,000,000.00	1,003,590.00	1,005,240.00	1.125	AA+	0.940	682	09/14/2018
3135G0YM9	FAC0232	Fannie Mae	02/20/2015	2,000,000.00	2,035,800.00	2,027,000.65	1.875	AA+	1.318	686	09/18/2018
880591EQ1	FAC0220	Tennessee Valley Authority	05/29/2014	2,000,000.00	2,028,480.00	2,016,395.30	1.750	AA+	1.395	713	10/15/2018
3130A0CU2	FAC0217	Federal Home Loan Bank	11/21/2013	1,000,000.00	1,010,180.00	1,000,000.00	1.550	AA	1.550	750	11/21/2018
313376BR5	FAC0218	Federal Home Loan Bank	12/27/2013	1,000,000.00	1,016,130.00	998,570.00	1.750	AA+	1.780	773	12/14/2018
3135G0ZA4	FAC0221	Fannie Mae	05/29/2014	1,000,000.00	1,019,990.00	1,010,785.11	1.875	AA+	1.478	840	02/19/2019
3135G0ZA4	FAC0235	Fannie Mae	06/19/2015	2,000,000.00	2,039,980.00	2,028,455.62	1.875	AA+	1.329	840	02/19/2019
3133EDLR1	FAC0222	FED FARM CR BK	05/29/2014	2,000,000.00	2,029,240.00	2,006,339.81	1.650	AA+	1.542	925	05/15/2019
3137EADK2	FAC0224	Federal Home Loan Mortgage	08/01/2014	2,000,000.00	2,010,940.00	1,968,830.28	1.250	AA+	1.788	1,003	08/01/2019
3134G3P53	FAC0245	Federal Home Loan Mortgage	03/17/2016	1,000,000.00	1,022,940.00	1,020,066.91	2.000	AA+	1.364	1,072	10/09/2019
3135G0ZY2	FAC0231	Fannie Mae	02/20/2015	2,000,000.00	2,038,240.00	2,007,816.11	1.750	AA+	1.642	1,120	11/26/2019
3133EEW55	FAC0236	FED FARM CR BK	06/19/2015	2,000,000.00	2,036,400.00	2,001,898.00	1.800	AA+	1.780	1,322	06/15/2020
3136G4EK5	FAC0254	Fannie Mae	10/28/2016	2,000,000.00	1,992,100.00	1,996,000.00	1.200	AA+	1.255	1,365	07/28/2020
3130A6DM6	FAC0239	Federal Home Loan Bank	09/18/2015	1,000,000.00	1,000,750.00	1,000,000.00	1.000	AA+	1.000	1,417	09/18/2020

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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											
3136G0X55	FAC0246	Fannie Mae	03/17/2016	1,000,000.00	1,004,620.00	995,550.00	1.500	AA+	1.600	1,459	10/30/2020
3134G9E52	FAC0250	Federal Home Loan Mortgage	07/05/2016	1,000,000.00	989,020.00	1,000,000.00	1.330	AA+	1.330	1,520	12/30/2020
3130A8BQ5	FAC0248	Federal Home Loan Bank	06/15/2016	2,000,000.00	2,002,400.00	2,000,000.00	1.690	AA+	1.690	1,595	03/15/2021
3130A8NT6	FAC0251	Federal Home Loan Bank	07/13/2016	2,000,000.00	1,979,860.00	2,000,000.00	1.480	AA+	1.480	1,715	07/13/2021
3136G36C4	FAC0252	Fannie Mae	09/29/2016	2,000,000.00	1,983,060.00	2,000,000.00	1.600	AA+	1.600	1,793	09/29/2021
3133EGYB5	FAC0253	FED FARM CR BK	10/14/2016	2,000,000.00	1,990,280.00	1,999,000.00	1.540	AA+	1.550	1,806	10/12/2021
Subtotal and Average				49,000,000.00	49,398,450.00	49,269,345.41			1.301	882	
Total and Average				87,076,000.00	87,693,355.88	87,541,234.57			1.179	646	

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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	1,715,965.50	1,715,965.50	1,715,965.50			0.000	1
Subtotal and Average			Accrued Interest at Purchase		66,185.00	66,185.00				1
			Subtotal		1,782,150.50	1,782,150.50				
Total Cash and Investments				88,791,965.50	89,475,506.38	89,323,385.07			1.179	646

City of Manhattan Beach
Investment Portfolio Summary
As of October 31, 2016

PORTFOLIO PROFILE	Oct 31, 2016	Sep 30, 2016	Aug 31, 2016	Jul 31, 2016	Jun 30, 2016
Total Book Value (Excluding Trust Funds)	\$87,541,235	\$84,054,785	\$89,063,515	\$92,308,515	\$98,308,515
Increase/(Decrease) from Prior Period	3,486,450	(5,008,731)	(3,245,000)	(6,000,000)	1,162,263
Percentage Change	4.1%	(5.6%)	(3.5%)	(6.1%)	1.1%
Average Yield to Maturity (365 Days)	1.179%	1.143%	1.124%	1.112%	1.051%
Increase/(Decrease) from Prior Period	0.036%	0.018%	0.012%	0.062%	0.059%

PORTFOLIO ALLOCATIONS

By Security	Value (Par)	Percent	Par YTM	Time Horizon	Percent
LAIF*	\$17,700,000	20.33%	0.654%	Next 12 months	45%
Certificates of Deposit	4,376,000	5.0%	1.138%	Months 13-24	16%
Medium Term Notes	16,000,000	18.4%	1.394%	Months 25-36	16%
Federal Agencies	49,000,000	56.3%	1.301%	Months 37-48	11%
				Months 49-60	12%
Total	\$87,076,000	100.0%	1.178%	Total	100.0%

*LAIF YTM as of October 31, 2016

RECENT ACTIVITY

Security	Date of Activity	Maturity Date	Purchase (Par)	Maturing/Call	YTM
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%
FFCB - 1.54% Coupon	10/14/2016	10/12/2021	2,000,000		1.550%
FNMA - 1.2% Coupon	10/28/2016	7/28/2020	2,000,000		1.255%
MTN - 1.55% Coupon	10/18/2016	9/1/2021	1,000,000		1.610%
MTN - 1.375% Coupon	10/18/2016	7/28/2021	500,000		1.550%
Total Purchases			\$8,500,000		1.448%
Matured: FNMA - 1.25% Coupon	9/28/2016	9/28/2016		2,000,000	1.180%
Matured: MTN - 1.375% Coupon	9/29/2016	9/29/2016		1,000,000	0.550%
Called: FHLMC - 1.875% Coupon	8/30/2016	6/30/2021		2,000,000	1.875%
Matured: FHLB - 0.625% Coupon	10/14/2016	10/14/2016		2,000,000	0.580%
Total Maturing/Calls				\$7,000,000	1.117%

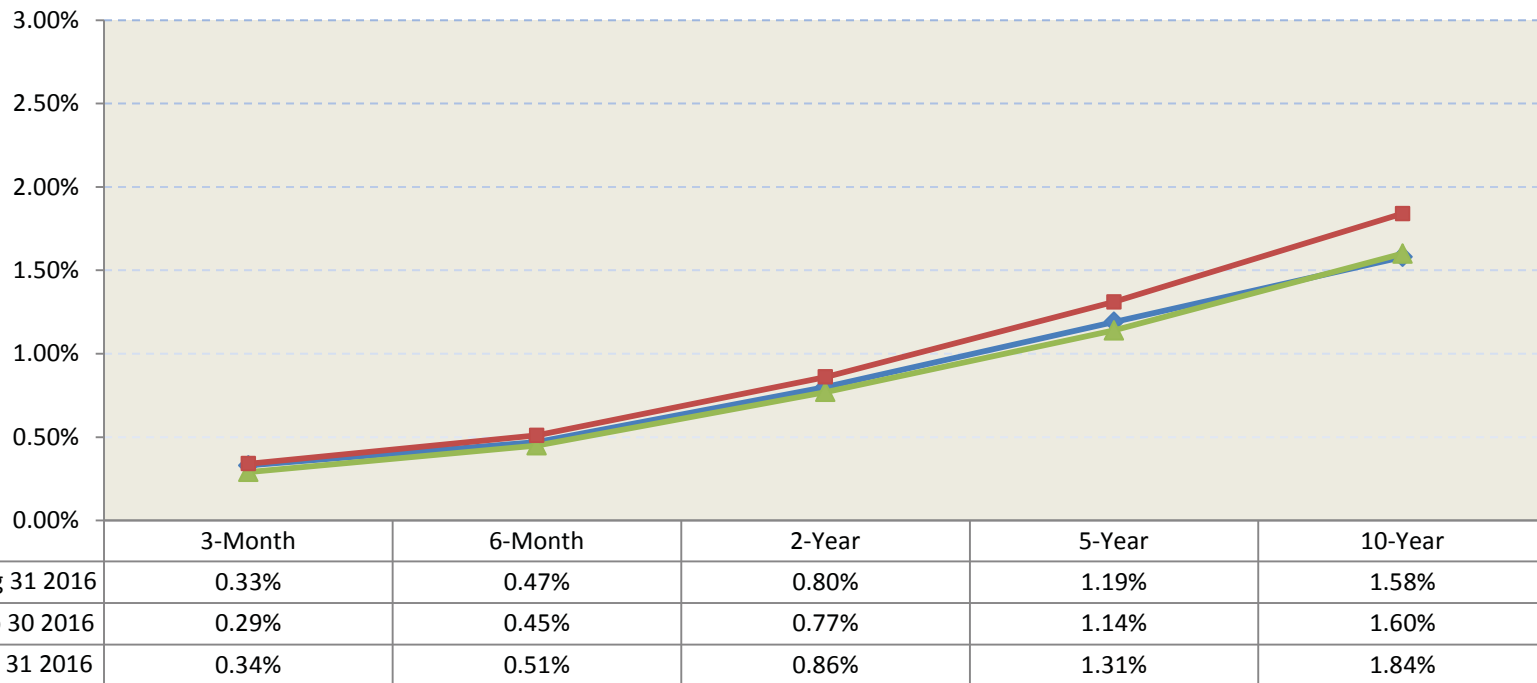
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As of October 31, 2016

PORTFOLIO FUNDS HELD IN TRUST	Value
Police/Fire Refund Delivery Cost	\$0
Marine Avenue	30,544
Metlox & Water/Wastewater Refunding	6
UUAD Assessment Funds	1,359,649
Total Funds Held in Trust	\$1,390,199

As of October 31, 2016

US Treasuries Yield Curve

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CITY OF MANHATTAN BEACH

Portfolio Maturity Structure

November 2016 through October 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	
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	3/15/21	1.69%	FHLB	3/15/17	\$2.0M	
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	7/28/20	1.25%	FNMA	7/28/17	\$2.0M	Jul 21	7/13/21	1.48%	FHLB	1/13/17	\$2.0M	
	7/18/17	0.8%	TVA	nc	\$2.0M															7/28/21	1.55%	MTN	nc		\$0.5M					
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		9/1/21	1.61%	MTN		nc	\$1.0M				
	9/29/17	0.6%	FHLMC	nc	\$1.0M																									
Oct 17	10/5/17	1.1%	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	Oct 21	10/12/21	1.55%	FFCB	10/12/17	\$2.0M	
	10/15/17	1.4%	MTN	MW: 10	\$1.0M																									
Total By Year (excl LAIF)					\$21.20m						\$13.68m						\$14.00m						\$10.00m						\$10.50m	
% of Total Securities (excl LAIF)					31%						20%						20%						14%						15%	
% of Total Investments (incl LAIF)					45%						16%						16%						11%						12%	

Total Securities	80%	\$69.4M
LAIF	20%	\$17.7M
Total Investments	100%	\$87.1M

Shaded rows indicate months with significant cash inflows.

City of Manhattan Beach

Investment Policy Compliance Chart

As of October 31, 2016

Instrument			% of Total	Dollar Compliance			Percentage Compliance			Term Compliance	
				Limit	Compliant?		Limit	Compliant?		Limit	Compliant?
Local Agency Investment Fund (LAIF)		\$17,700,000	20.3%	\$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	0.2%	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	5.0%				20.0%	Yes			
Medium Term (Corporate) Notes											
Costco		1,000,000	1.1%				5.0%	Yes		5 Years	Yes
Total Consumer Staples Sector		\$1,000,000	1.1%				10.0%	Yes			
Coca-Cola		1,000,000	1.1%				5.0%	Yes		5 Years	Yes
Unilever Capital		500,000	0.6%				5.0%	Yes		5 Years	Yes
Total Consumer Goods Sector		\$1,500,000	1.7%				10.0%	Yes			
Berkshire Hathaway		\$1,000,000	1.1%				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	2.3%				5.0%	Yes		5 Years	Yes
US Bank NA Ohio		1,000,000	1.1%				5.0%	Yes		5 Years	Yes
Total Financial Sector		\$4,500,000	5.2%				10.0%	Yes			
Chevron		1,000,000	1.1%				5.0%	Yes		5 Years	Yes
Exxon Mobil		1,000,000	1.1%				5.0%	Yes		5 Years	Yes
Total Energy Sector		\$2,000,000	2.3%				10.0%	Yes			
Pfizer Inc		1,000,000	1.1%				5.0%	Yes		5 Years	Yes
Total Healthcare Sector		\$1,000,000	1.1%				10.0%	Yes			
GE Company		1,000,000	1.1%				5.0%	Yes		5 Years	Yes
Total Industrials Sector		\$1,000,000	1.1%				10.0%	Yes			
Apple Inc		1,000,000	1.1%				5.0%	Yes		5 Years	Yes
Microsoft		2,000,000	2.3%				5.0%	Yes		5 Years	Yes
Oracle		1,000,000	1.1%				5.0%	Yes		5 Years	Yes
IBM		1,000,000	1.1%				5.0%	Yes		5 Years	Yes
Total Technology Sector		\$5,000,000	5.7%				10.0%	Yes			
Total Medium Term Notes (15)		\$16,000,000	18.4%				20.0%	Yes			
Federal Agencies											
Federal Home Loan Bank (FHLB)		\$11,000,000	12.6%				33.3%	Yes		5 Years	Yes
Federal Farm Credit (FFCB)		12,000,000	13.8%				33.3%	Yes		5 Years	Yes
Fannie Mae (FNMA)		12,000,000	13.8%				33.3%	Yes		5 Years	Yes
Freddie Mac (FHLMC)		9,000,000	10.3%				33.3%	Yes		5 Years	Yes
Tenn Valley Authority (TVA)		5,000,000	5.7%				33.3%	Yes		5 Years	Yes
Total Federal Agencies (21)		\$49,000,000	56.3%				60.0%	Yes			
Total Portfolio		\$87,076,000	100.0%								

CITY OF MANHATTAN BEACH
October 31, 2016

<u>Investments</u>	Book Value
LAIF	\$17,700,000.00
Medium Term Notes	16,195,889.16
Federal Agency Issues-Coupon	49,269,345.41
Certificates of Deposit	4,376,000.00
Subtotal Investments	<u>\$87,541,234.57</u>
 <u>Demand Deposit/Petty Cash</u>	
Cash in Bank	\$1,715,965.50
Petty Cash	2,542.42
Subtotal Demand Deposit	<u>\$1,718,507.92</u>
 <u>Subtotal City Cash & Investments</u>	 <u>\$89,259,742.49</u>
 <u>Bond Funds Held in Trust</u>	
Police Fire Refund Delivery Cost	\$0.28
Marine	30,543.53
Metlox & Water/Wastewater Refunding	5.81
Utility Assessment Dist	1,359,648.97
Subtotal Bonds Held in Trust	<u>\$1,390,198.59</u>
Treasurer's Balance	<u><u>\$90,649,941.08</u></u>



**JOHN CHIANG
TREASURER
STATE OF CALIFORNIA**



PMIA Performance Report

Date	Daily Yield*	Quarter to Date Yield	Average Maturity (in days)
10/10/16	0.65	0.65	168
10/11/16	0.65	0.65	169
10/12/16	0.65	0.65	168
10/13/16	0.65	0.65	170
10/14/16	0.66	0.65	171
10/15/16	0.66	0.65	171
10/16/16	0.66	0.65	171
10/17/16	0.65	0.65	168
10/18/16	0.65	0.65	167
10/19/16	0.65	0.65	166
10/20/16	0.65	0.65	164
10/21/16	0.66	0.65	165
10/22/16	0.66	0.65	165
10/23/16	0.66	0.65	165
10/24/16	0.66	0.65	164
10/25/16	0.66	0.65	168
10/26/16	0.66	0.65	167
10/27/16	0.66	0.65	171
10/28/16	0.66	0.65	172
10/29/16	0.66	0.65	172
10/30/16	0.66	0.65	172
10/31/16	0.67	0.65	163
11/01/16	0.66	0.66	170
11/02/16	0.67	0.66	173
11/03/16	0.67	0.66	174
11/04/16	0.67	0.66	173
11/05/16	0.67	0.66	173
11/06/16	0.67	0.66	173
11/07/16	0.67	0.66	173
11/08/16	0.67	0.66	176
11/09/16	0.67	0.66	176

*Daily yield does not reflect capital gains or losses

[View Prior Month Daily Rates](#)

LAIF Performance Report

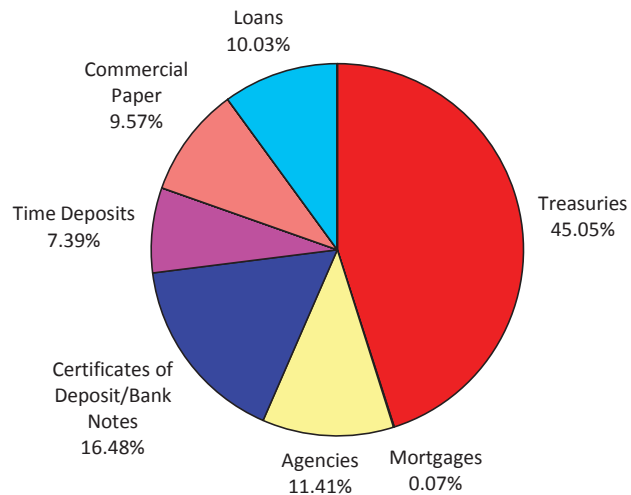
Quarter Ending 09/30/16

Apportionment Rate: 0.60%
 Earnings Ratio: .00001651908048883
 Fair Value Factor: 1.000306032
 Daily: 0.65%
 Quarter to Date: 0.61%
 Average Life: 165

**PMIA Average Monthly
Effective Yields**

Oct 2016 0.654%
 Sep 2016 0.634%
 Aug 2016 0.614%

**Pooled Money Investment Account
Portfolio Composition
10/31/16
\$70.4 billion**



Based on data available as of 11/9/2016