



CITY OF
EL SEGUNDO

City of El Segundo Investment Portfolio Report August 2021

Certified By:
City Treasurer's Office



CITY OF
EL SEGUNDO

Portfolio

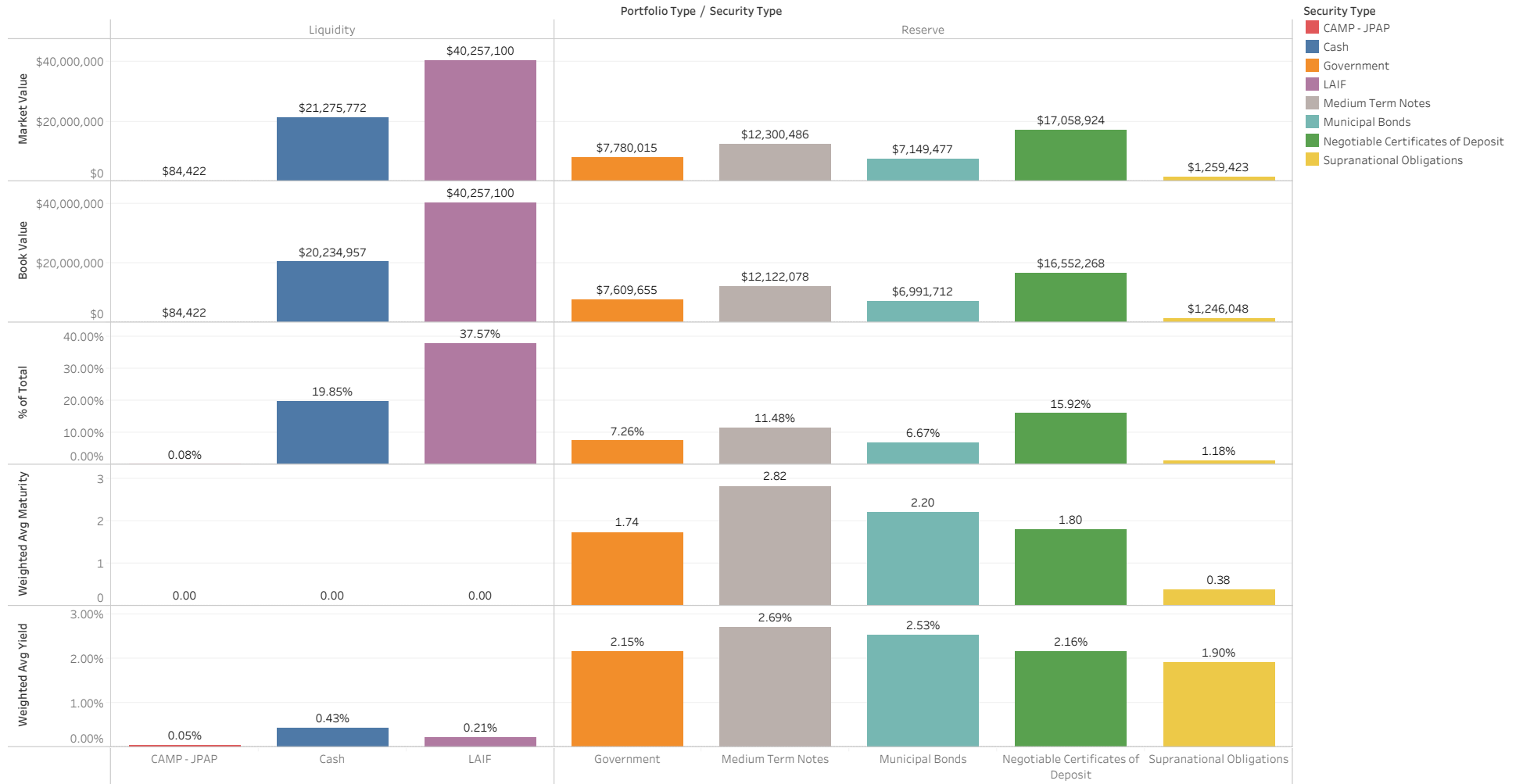


CITY OF
EL SEGUNDO

Survey of Options

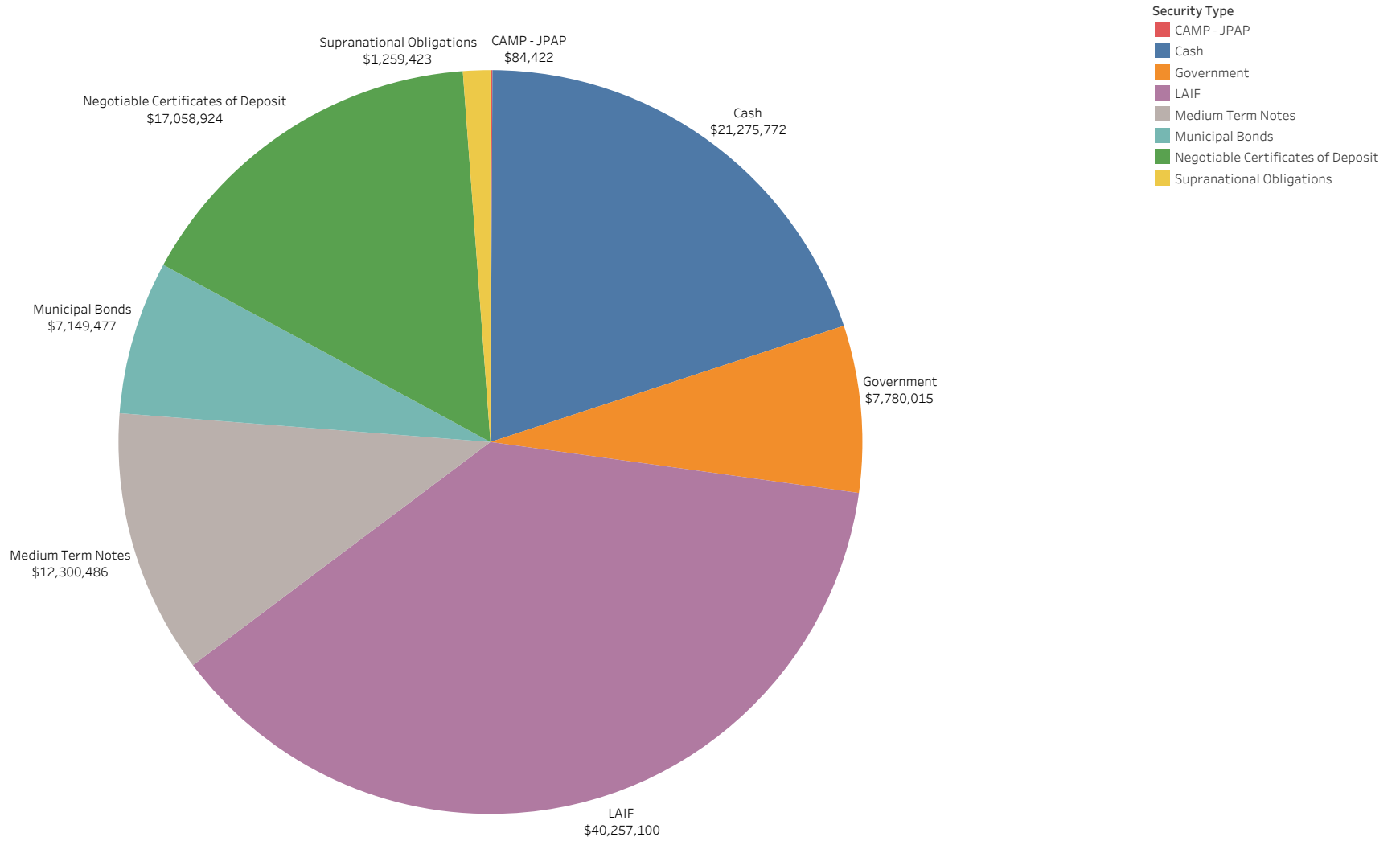
Portfolio Summary

As of August 2021



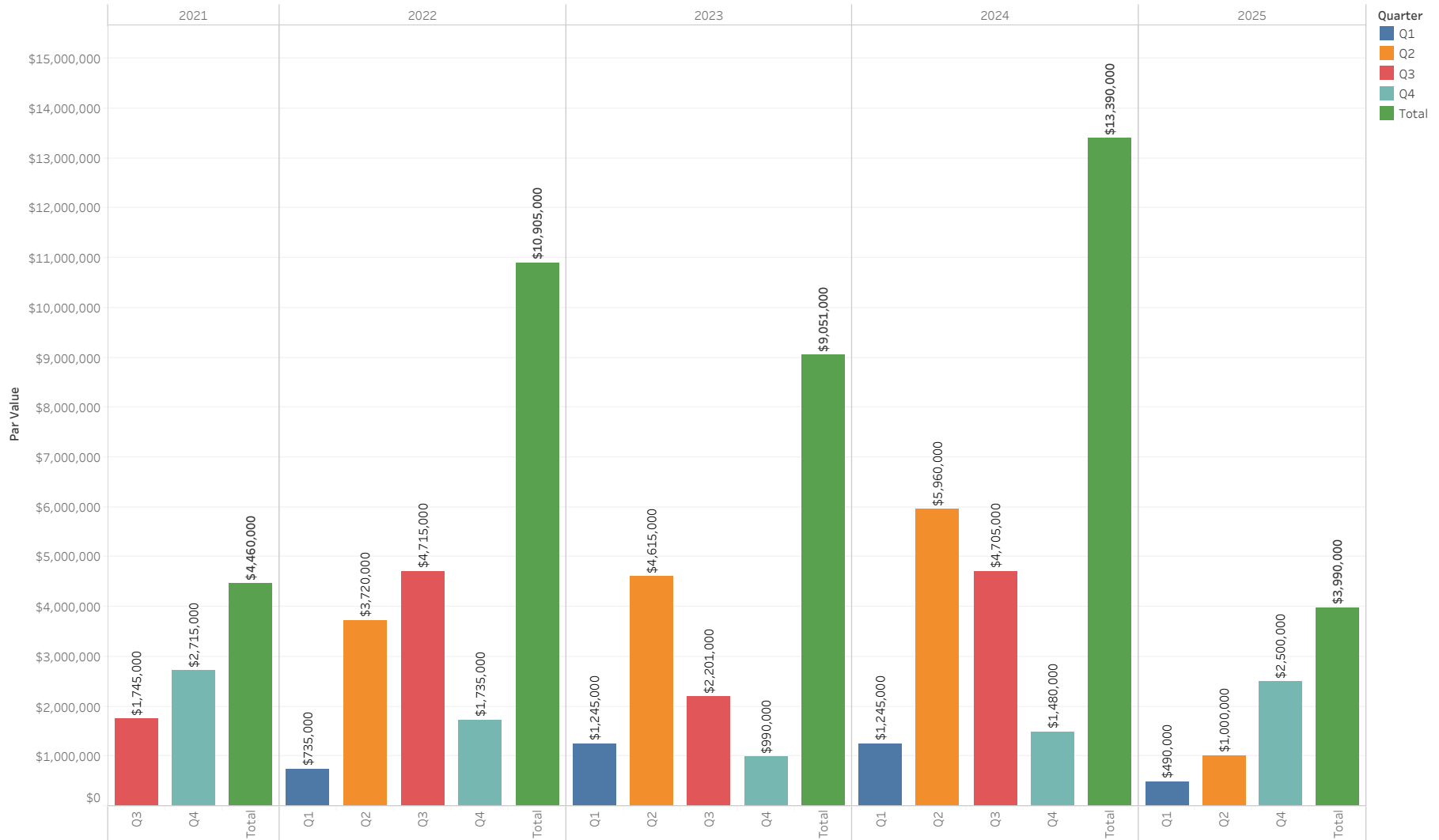
Investments by Security Type

As of August 2021



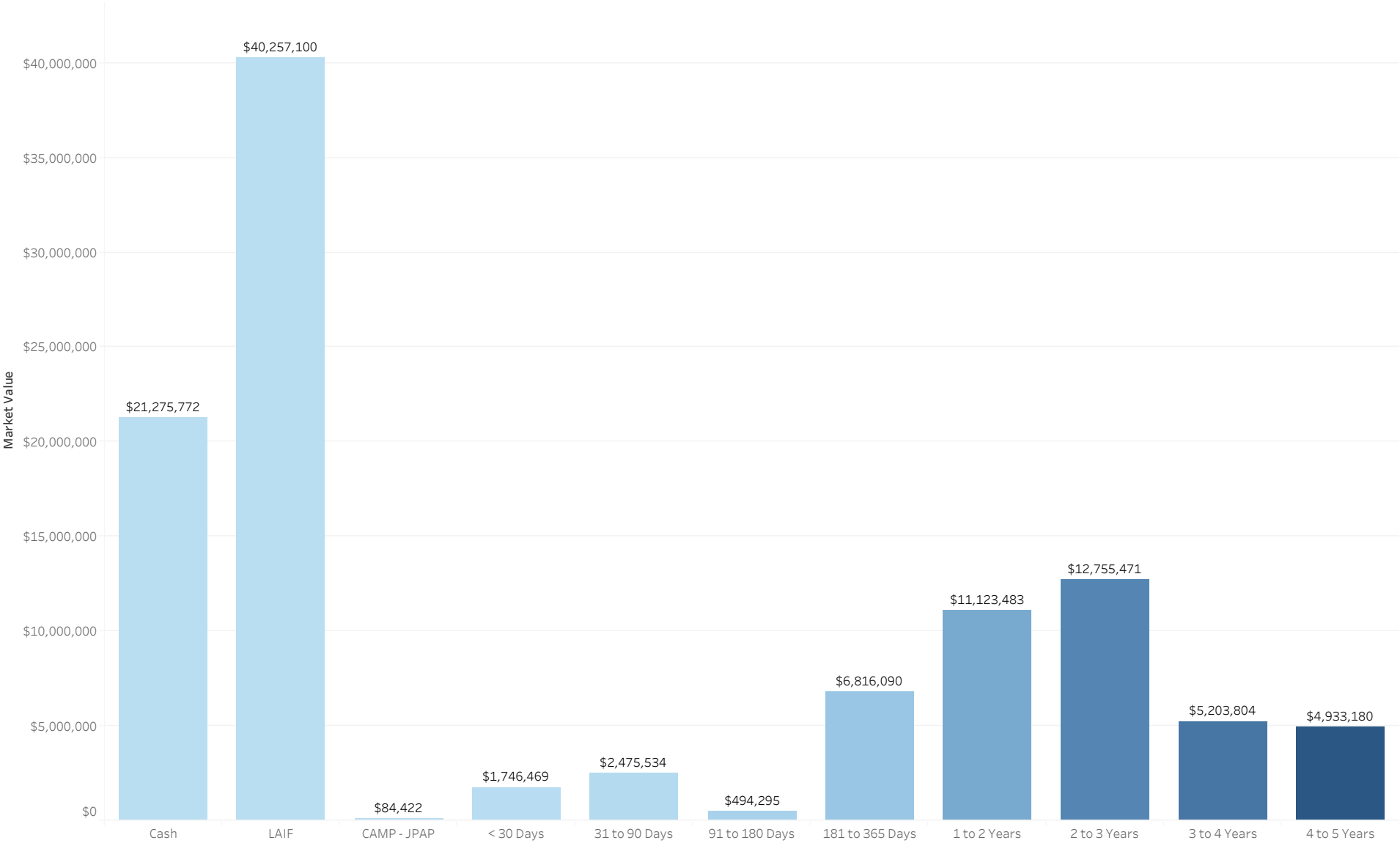
Reserve Portfolio Ladder by Quarter

As of August 2021



Investments by Maturity Date

As of August 2021



Portfolio

As of August 2021

Portfolio Ty.	Security Type	Issuer	CUSIP	Days to Maturity	Coupon	Par Value	Market Value	Book Value	Unrealized P/L	
Liquidity	Cash	Bank	Cash	1	0.45%	\$20,234,957	\$20,234,957	\$20,234,957	\$0	
		Custodial	Cash	1	0.00%	\$1,040,815	\$1,040,815		\$0	
	LAIF	LAIF	LAIF	1	0.21%	\$40,257,100	\$40,257,100	\$40,257,100	\$0	
	CAMP - JPAP	CAMP - JPAP	CAMP - JPAP	1	0.05%	\$84,422	\$84,422	\$84,422	\$0	
Reserve	Government	F H L M C	3137EAEN5	657	2.63%	\$1,000,000	\$1,045,590	\$1,017,080	\$0	
		F H L M C M T N	3134GA5C4	16	2.00%	\$500,000	\$500,405	\$500,000	\$0	
		F N M A	3135G0Q89	37	1.37%	\$1,000,000	\$1,001,320	\$978,260	\$0	
		FEDERAL AGRI MTG CORP	31422BPQ7	813	1.58%	\$500,000	\$514,900	\$499,884	\$0	
		FEDERAL FARM CREDIT B	3133EKS7	664	1.72%	\$1,000,000	\$1,028,350	\$998,607	\$0	
			3133EKVE3	322	1.82%	\$1,000,000	\$1,015,860	\$999,900	\$0	
		FEDERAL HOME LOAN BKS	3130A1XJ2	1,018	2.69%	\$2,000,000	\$2,136,700	\$2,089,405	\$0	
	TENNESSEE VALLEY AUTH	880591ER9	1,111	2.68%	\$500,000	\$536,890	\$526,520	\$0		
	Medium Term Notes	AMAZON COM INC	023135AJ5	455	2.45%	\$500,000	\$511,135	\$499,990	\$0	
		APPLE INC	037833AK6	610	2.32%	\$500,000	\$517,835	\$480,685	\$0	
		ASTRAZENECA FINANCE L	04636NAA1	1,731	1.19%	\$500,000	\$502,645	\$501,040	\$0	
		BANK OF AMERICA CORP	06051GFX2	1,692	3.18%	\$500,000	\$550,520	\$554,155	\$0	
		BERKSHIRE HATHAWAY IN	084670BR8	561	2.66%	\$500,000	\$517,065	\$513,756	\$0	
		CATERPILLAR FINL SERV	14913QAA7	279	2.36%	\$500,000	\$508,380	\$500,000	\$0	
		CIGNA CORP	125523AG5	1,537	3.69%	\$500,000	\$558,620	\$564,210	\$0	
		CITIGROUP INC	172967KN0	1,704	3.10%	\$500,000	\$547,790	\$550,715	\$0	
		COCA COLA CO THE	191216CL2	1,102	1.68%	\$500,000	\$519,820	\$493,865	\$0	
		ESTEE LAUDER CO INC	29736RAN0	1,188	1.91%	\$500,000	\$523,040	\$501,600	\$0	
		GOLDMAN SACHS GROUP I	38141GXJ8	1,309	3.23%	\$500,000	\$541,350	\$545,605	\$0	
		INTERCONTINENTAL EXCH	45866FAD6	1,553	3.39%	\$500,000	\$552,365	\$557,000	\$0	
		JOHNS HOPKINS HEALTH	478111AB3	622	2.67%	\$145,000	\$150,471	\$141,068	\$0	
		MEAD JOHNSON NUTRITIO	582839AH9	1,537	3.68%	\$500,000	\$560,945	\$565,170	\$0	
		MORGAN STANLEY	61746BDZ6	1,610	3.48%	\$500,000	\$557,490	\$561,240	\$0	
		NEW YORK LIFE GLOBAL	64952WCS0	283	2.26%	\$500,000	\$508,300	\$500,000	\$0	
		ORACLE CORP	68389XBK0	15	1.90%	\$500,000	\$500,300	\$496,020	\$0	
			68389XBL8	745	2.32%	\$500,000	\$517,945	\$492,550	\$0	
		STRYKER CORP	863667AH4	1,523	3.10%	\$500,000	\$544,605	\$548,175	\$0	
		TOYOTA MOTOR CREDIT C	89236TCQ6	316	2.74%	\$500,000	\$511,095	\$490,620	\$0	
		UNITED PARCEL SERVICE	911312BT2	1,097	2.11%	\$500,000	\$521,950	\$504,105	\$0	
		UNITEDHEALTH GROUP IN	91324PDN9	1,567	3.31%	\$500,000	\$558,200	\$560,625	\$0	
		WAL MART STORES INC	931142DU4	471	2.29%	\$500,000	\$512,995	\$498,935	\$0	
		WELLS FARGO COMPANY	949746SK8	511	3.03%	\$500,000	\$505,625	\$500,950	\$0	
		Municipal Bonds	CONNECTICUT ST B	20772JL75	335	2.71%	\$500,000	\$511,680	\$508,400	\$0
			CONNECTICUT ST TXBL S	20772KGN3	958	2.85%	\$1,000,000	\$1,066,200	\$1,064,850	\$0
			GOODRICH MI AREA SCH	382406PY6	608	2.62%	\$300,000	\$311,544	\$304,584	\$0
	HOUSTON TX REF SER B		4423315T7	913	1.88%	\$1,000,000	\$1,035,750	\$1,006,410	\$0	
LA QUINTA CA REDEV AG	50420BCL4		366	2.85%	\$1,000,000	\$1,026,670	\$1,007,590	\$0		
LAS VEGAS NV TAXABLE	5176968H6		274	3.08%	\$545,000	\$556,603	\$546,363	\$0		
NEW YORK NY TXBL FISC	64966QCA6		1,066	2.04%	\$1,000,000	\$1,045,720	\$1,003,750	\$0		
ONTARIO CA INTERNATIO	683042AJ4		1,353	2.70%	\$500,000	\$536,860	\$538,090	\$0		

Portfolio

As of August 2021

Portfolio Ty.	Security Type	Issuer	CUSIP	Days to Maturity	Coupon	Par Value	Market Value	Book Value	Unrealized P/L
Reserve	Municipal Bonds	OREGON ST DEPT ADMINI	68607VT47	944	2.66%	\$500,000	\$529,010	\$510,125	\$0
		TULSA CNTY OKLA INDPT	899593MG9	1,005	2.46%	\$500,000	\$529,440	\$501,550	\$0
	Negotiable Certificates of Deposit	1ST SECURITY BANK OF	33625CCP2	1,064	1.92%	\$245,000	\$254,744	\$245,000	\$0
		ABACUS FEDERAL SAVING	00257TBF2	1,067	1.92%	\$245,000	\$254,744	\$245,000	\$0
		ALLEGIANCE BNK TEXAS	01748DAX4	394	2.10%	\$245,000	\$250,248	\$245,000	\$0
		ALLY BK MIDVALE UTAH	02007GKC6	279	2.45%	\$245,000	\$249,589	\$245,000	\$0
		ALMA BK ASTORIA NEW Y	020080BL0	1,107	1.69%	\$245,000	\$253,051	\$245,000	\$0
		AMERICAN EXPRESS CENT	02587DU55	273	2.36%	\$245,000	\$249,317	\$245,000	\$0
		AMERICAN ST BK SIOUX	029728BA9	969	2.38%	\$245,000	\$257,620	\$245,000	\$0
		BALBOA THRIFT LN ASSN	05765LAY3	687	1.99%	\$245,000	\$252,938	\$245,000	\$0
		BANK BARODA NEW YORK	06062QXG4	84	1.84%	\$245,000	\$246,019	\$245,000	\$0
		BANK MIDWEST SPIRIT L	063615BP2	360	2.96%	\$245,000	\$252,090	\$245,000	\$0
		BANK OF NEW ENGLAND	06426KBE7	996	2.51%	\$245,000	\$258,818	\$245,000	\$0
		BANK3	06653LAJ9	563	0.89%	\$245,000	\$247,418	\$245,000	\$0
		BELL BANK CORP	07815ABA4	202	0.90%	\$245,000	\$246,154	\$245,000	\$0
		BELMONT SAVING BANK B	080515CG2	181	2.57%	\$245,000	\$248,080	\$245,000	\$0
		CAPITAL ONE BANK USA	140420L24	49	1.70%	\$245,000	\$245,463	\$245,000	\$0
		CITADEL FED CR UN EXT	17286TAG0	1,276	1.60%	\$245,000	\$252,823	\$245,000	\$0
		COMENITY CAP BK SALT	20033AXE1	34	2.10%	\$245,000	\$245,473	\$245,000	\$0
		COMMERCE BK GENEVA MI	20056QRZ8	1,030	2.20%	\$245,000	\$256,682	\$245,000	\$0
		COMMERCIAL BK HARROGA	20143PDX5	652	2.36%	\$245,000	\$254,364	\$245,000	\$0
		CONGRESSIONAL BK POTO	20726AAZ1	241	2.41%	\$245,000	\$248,893	\$245,000	\$0
		DENVER SVGS BK IOWA 2	249398BT4	659	2.17%	\$245,000	\$253,565	\$245,000	\$0
		DISCOVER BANK	2546726Y9	336	2.25%	\$245,000	\$249,964	\$245,000	\$0
		DNB FIRST NATL ASSN	25590AAH3	296	1.97%	\$245,000	\$248,824	\$245,000	\$0
		EAGLE BANK	27002YEJ1	413	2.48%	\$245,000	\$251,583	\$245,000	\$0
		ENCORE BK LITTLE ROCK	29260MAM7	713	1.94%	\$245,000	\$252,923	\$245,000	\$0
		ENERBANK USA SALT LAK	29278TMN7	813	1.75%	\$245,000	\$252,507	\$245,000	\$0
		ENTERPRISE BANK PA	29367RKT2	989	2.46%	\$245,000	\$258,426	\$245,000	\$0
		FIRST BK HIGHLAND PK	319141JC2	427	2.10%	\$245,000	\$250,637	\$245,000	\$0
	FIRST FMRS BK TR CONV	320165JK0	1,100	1.69%	\$245,000	\$253,021	\$245,000	\$0	
	FIRST NATIONAL BANK O	32112UDM0	854	1.70%	\$245,000	\$252,399	\$245,000	\$0	
	FIRST PREMIER BANK	33610RRF2	380	1.96%	\$245,000	\$249,694	\$245,000	\$0	
	FIRST ST BK BUXTON ND	33648RAZ2	735	1.61%	\$245,000	\$251,370	\$245,000	\$0	
	GENOA BKG CO OHIO	372348CJ9	1,065	1.88%	\$245,000	\$254,384	\$245,000	\$0	
	GRAND RIV BK GRANDVIL	38644ABP3	1,067	1.92%	\$245,000	\$254,744	\$245,000	\$0	
	HORIZON BK WAVERLY NE	44042TBQ6	728	1.64%	\$231,000	\$239,459	\$227,867	\$0	
	INDUSTRIAL COML BK CH	45581EAX9	668	3.13%	\$245,000	\$258,362	\$245,000	\$0	
	KNOX TVA EMPL CREDIT	499724AD4	729	3.07%	\$245,000	\$259,161	\$245,000	\$0	
	KS STATEBANK MANHATTA	50116CBF5	624	2.22%	\$200,000	\$206,866	\$199,700	\$0	
	LAFAYETTE FED CR UN R	50625LAE3	757	3.11%	\$245,000	\$259,825	\$245,000	\$0	
	LAKESIDE BK CHICAGO I	51210SMY0	113	1.94%	\$245,000	\$246,436	\$245,000	\$0	
	LIVE OAK BANKING COMP	538036GU2	1,184	1.78%	\$245,000	\$254,139	\$245,000	\$0	
	LUANA SAVINGS BANK L	549104FX0	56	2.29%	\$245,000	\$245,853	\$245,000	\$0	

Portfolio

As of August 2021

Portfolio Ty.	Security Type	Issuer	CUSIP	Days to Maturity	Coupon	Par Value	Market Value	Book Value	Unrealized P/L
Reserve	Negotiable Certificates of Deposit	MAINSTREET BANK	56065GAG3	969	2.47%	\$245,000	\$258,264	\$245,000	\$0
		MID MO BK SPRINGFIELD	59541KBV8	1,051	1.83%	\$245,000	\$254,001	\$245,000	\$0
		MORGAN STANLEY BK N A	61690UPF1	1,186	1.87%	\$245,000	\$254,927	\$245,000	\$0
		MORGAN STANLEY PVT BK	61760AYR4	954	2.64%	\$245,000	\$259,394	\$245,000	\$0
		NEIGHBORS FCU BATON R	64017AAM6	758	3.11%	\$245,000	\$259,827	\$245,000	\$0
		NORTHFIELD BANK	66612ABV9	50	1.94%	\$245,000	\$245,642	\$245,000	\$0
		PARK VIEW FCU HARRISO	70087TAA3	371	1.77%	\$245,000	\$249,099	\$245,000	\$0
		PIONEER BK SSB AUSTIN	723605AS0	48	2.39%	\$245,000	\$245,764	\$245,000	\$0
		PLAINS ST BK TEX	726547BK7	1,025	2.20%	\$245,000	\$256,652	\$245,000	\$0
		POPPY BK SANTA ROSA C	73319FAF6	1,295	1.09%	\$245,000	\$248,161	\$245,000	\$0
		PREFERRED BANK LA CAL	740367HP5	1,081	1.92%	\$245,000	\$254,788	\$245,000	\$0
		PRIVATE BANK AND TRUS	74267GVX2	247	1.97%	\$200,000	\$202,656	\$199,700	\$0
		RAYMOND JAMES BANK NA	75472RAU5	1,217	1.78%	\$245,000	\$254,308	\$245,000	\$0
		RELIANCE SVGS BK ALTO	75950XAF6	175	2.47%	\$245,000	\$247,859	\$245,000	\$0
		RIA FED CR UN	749622ALO	847	2.39%	\$245,000	\$256,623	\$245,000	\$0
		RIVERBANK POCAHONTAS	76857AAB7	657	2.27%	\$245,000	\$253,984	\$245,000	\$0
		SALLIE MAE BANK	7954503Q6	300	2.21%	\$245,000	\$249,388	\$245,000	\$0
		SPRING BK BRONX N Y	849430AS2	373	1.96%	\$245,000	\$249,618	\$245,000	\$0
		STONE BK MTN VIEW ARK	86158RAV1	580	2.97%	\$245,000	\$256,020	\$245,000	\$0
		UBS BANK USA	90348JCR9	637	3.00%	\$245,000	\$257,191	\$245,000	\$0
		ULTIMA BK MINN WINGER	90385LCR8	393	3.01%	\$245,000	\$252,742	\$245,000	\$0
		UPPER PENNISUA STATE	91630PAS0	1,214	1.69%	\$245,000	\$253,465	\$245,000	\$0
		USALLIANCE FED CR UNI	90352RAE5	27	3.09%	\$245,000	\$245,559	\$245,000	\$0
WASHINGTON FEDERAL	938828BJ8	1,088	1.97%	\$245,000	\$255,170	\$245,000	\$0		
WELLS FARGO BANK NA	949763B96	997	2.51%	\$245,000	\$258,825	\$245,000	\$0		
WELLS FARGO NATL BK W	949495AF2	486	1.81%	\$245,000	\$250,329	\$245,000	\$0		
Supranational Obligations		INTER AMERICAN DEVEL	4581X0CV8	14	1.25%	\$500,000	\$500,205	\$485,390	\$0
			45818WCK0	223	2.33%	\$750,000	\$759,218	\$760,658	\$0



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Transactions

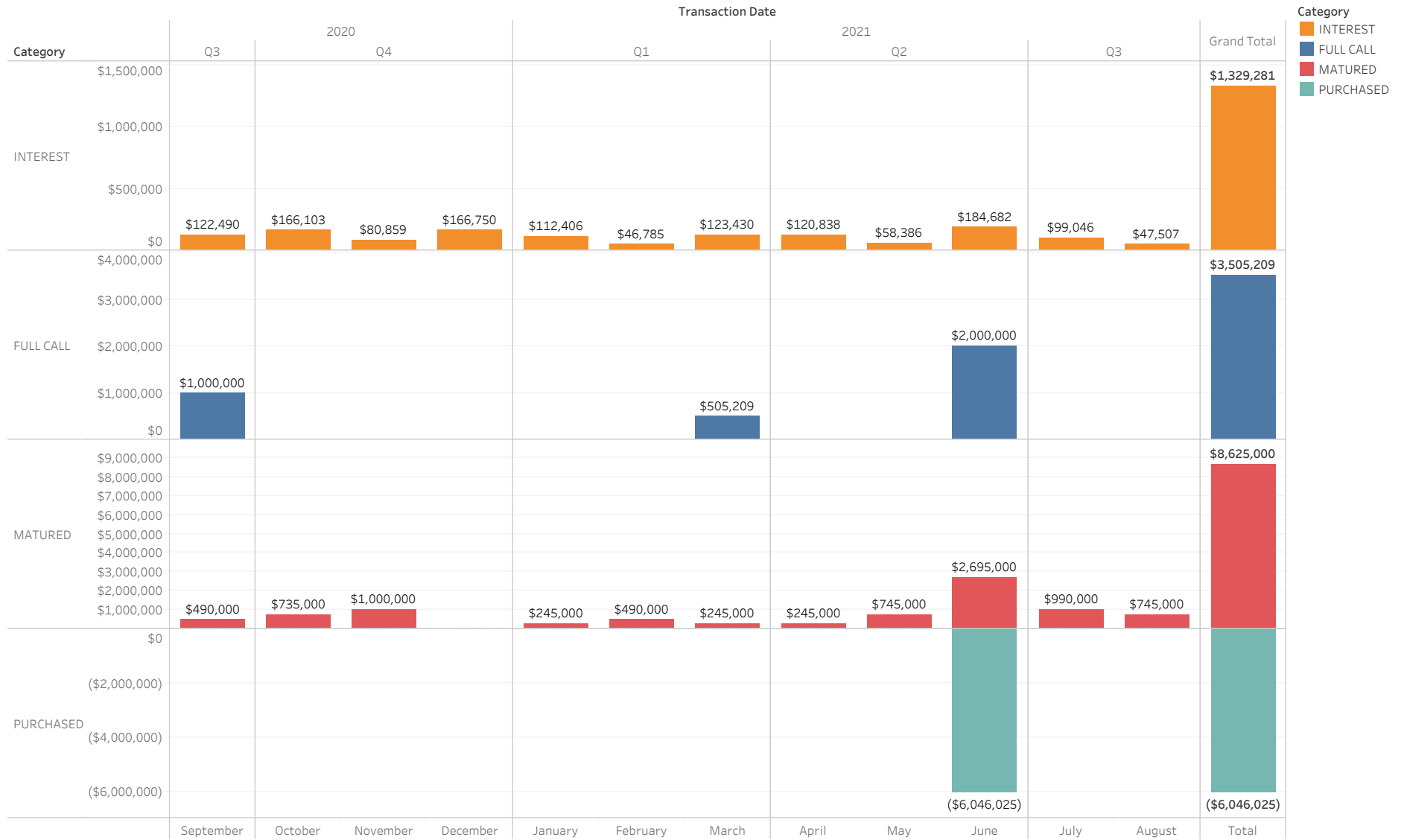
Transactions

Prior 3 Months as of August 2021

Year of Transaction Date	Month of Transaction Date	Day of Transaction Date	Issuer	CUSIP	Maturity Date	Coupon	Par Value	Book Value
2021	June	17	ASTRAZENECA FINANCE	04636NAA1	5/28/26	1.20%	\$500,000	\$501,040.00
			BANK AMER CORP BDS	06051GFX2	4/19/26	3.50%	\$500,000	\$554,155.00
			CIGNA CORP NEW	125523AG5	11/15/25	4.13%	\$500,000	\$564,210.00
			CITIGROUP INC NTS	172967KN0	5/01/26	3.40%	\$500,000	\$550,715.00
			GOLDMAN SACHS	38141GXJ8	4/01/25	3.50%	\$500,000	\$545,605.00
			INTERCONTINENTALEX	45866FAD6	12/01/25	3.75%	\$500,000	\$557,000.00
			MEAD JOHNSON NUTRITI	582839AH9	11/15/25	4.13%	\$500,000	\$565,170.00
			MORGAN STANLEY	61746BDZ6	1/27/26	3.88%	\$500,000	\$561,240.00
			ONTARIO CALIF INTL	683042AJ4	5/15/25	2.90%	\$500,000	\$538,090.00
			STRYKER CORP NT	863667AH4	11/01/25	3.38%	\$500,000	\$548,175.00
			UNITED HEALTH GROUP	91324PDN9	12/15/25	3.70%	\$500,000	\$560,625.00

Interest Received

As of August 2021





Compliance

Asset Class Compliance

As of August 2021

Security Type	In Compliance?	Max Weight	Weight	Par Value	Book Value	Market Value
Cash	Y	100%	19.85%	\$21,275,772	\$20,234,957	\$21,275,772
LAIF	Y	100%	37.57%	\$40,257,100	\$40,257,100	\$40,257,100
CAMP - JPAP	Y	30%	0.08%	\$84,422	\$84,422	\$84,422
Government	Y	100%	7.26%	\$7,500,000	\$7,609,655	\$7,780,015
Medium Term Notes	Y	15%	11.48%	\$11,645,000	\$12,122,078	\$12,300,486
Municipal Bonds	Y	10%	6.67%	\$6,845,000	\$6,991,712	\$7,149,477
Negotiable Certificates of Deposit	Y	30%	15.92%	\$16,556,000	\$16,552,268	\$17,058,924
Supranational Obligations	Y	10%	1.18%	\$1,250,000	\$1,246,048	\$1,259,423
		Totals	100.00%	\$105,413,295	\$105,098,239	\$107,165,619

Rating Compliance

As of August 2021

Security Type	Issuer	CUSIP	S&P Rating	Moody Rating	In Compliance?	Market Value	Weight	Maximum % of Portfolio
Medium Term Notes	AMAZON COM INC	023135AJ5	AA	A1	Y	\$511,135	0.48%	3.00%
	APPLE INC	037833AK6	AA+	AA1	Y	\$517,835	0.48%	3.00%
	ASTRAZENECA FINANCE L	04636NAA1	A-	A3	Y	\$502,645	0.47%	3.00%
	BANK OF AMERICA CORP	06051GFX2	A-	A2	Y	\$550,520	0.51%	3.00%
	BERKSHIRE HATHAWAY IN	084670BR8	AA	AA2	Y	\$517,065	0.48%	3.00%
	CATERPILLAR FINL SERV	14913QAA7	A	A2	Y	\$508,380	0.47%	3.00%
	CIGNA CORP	125523AG5	A-	BAA1	Y	\$558,620	0.52%	3.00%
	CITIGROUP INC	172967KNO	BBB+	A3	Y	\$547,790	0.51%	3.00%
	COCA COLA CO THE	191216CL2	A+	A1	Y	\$519,820	0.49%	3.00%
	ESTEE LAUDER CO INC	29736RANO	A+	A1	Y	\$523,040	0.49%	3.00%
	GOLDMAN SACHS GROUP I	38141GXJ8	BBB+	A2	Y	\$541,350	0.51%	3.00%
	INTERCONTINENTAL EXCH	45866FAD6	BBB+	A3	Y	\$552,365	0.52%	3.00%
	JOHNS HOPKINS HEALTH	478111AB3	AA-	AA2	Y	\$150,471	0.14%	3.00%
	MEAD JOHNSON NUTRITIO	582839AH9	A-	A3	Y	\$560,945	0.52%	3.00%
	MORGAN STANLEY	61746BDZ6	BBB+	A1	Y	\$557,490	0.52%	3.00%
	NEW YORK LIFE GLOBAL	64952WCS0	AA+	AAA	Y	\$508,300	0.47%	3.00%
	ORACLE CORP	68389XBK0	BBB+	BAA2	Y	\$500,300	0.47%	3.00%
		68389XBL8	BBB+	BAA2	Y	\$517,945	0.48%	3.00%
	STRYKER CORP	863667AH4	A-	BAA1	Y	\$544,605	0.51%	3.00%
	TOYOTA MOTOR CREDIT C	89236TCQ6	A+	A1	Y	\$511,095	0.48%	3.00%
	UNITED PARCEL SERVICE	911312BT2	A-	A2	Y	\$521,950	0.49%	3.00%
	UNITEDHEALTH GROUP IN	91324PDN9	A+	A3	Y	\$558,200	0.52%	3.00%
	WAL MART STORES INC	931142DU4	AA	AA2	Y	\$512,995	0.48%	3.00%
WELLS FARGO COMPANY	949746SK8	BBB+	A1	Y	\$505,625	0.47%	3.00%	
Municipal Bonds	CONNECTICUT ST B	20772JL75	A+	AA3	Y	\$511,680	0.48%	5.00%
	CONNECTICUT ST TXBL S	20772KGN3	A+	AA3	Y	\$1,066,200	0.99%	5.00%
	GOODRICH MI AREA SCH	382406PY6	AA	N/A	Y	\$311,544	0.29%	5.00%
	HOUSTON TX REF SER B	4423315T7	AA	AA3	Y	\$1,035,750	0.97%	5.00%
	LA QUINTA CA REDEV AG	50420BCL4	AA-	N/A	Y	\$1,026,670	0.96%	5.00%
	LAS VEGAS NV TAXABLE	5176968H6	AA	AA2	Y	\$556,603	0.52%	5.00%
	NEW YORK NY TXBL FISC	64966QCA6	AA	AA2	Y	\$1,045,720	0.98%	5.00%
	ONTARIO CA INTERNATIO	683042AJ4	AA	N/A	Y	\$536,860	0.50%	5.00%
	OREGON ST DEPT ADMINI	68607VT47	AAA	AA2	Y	\$529,010	0.49%	5.00%
	TULSA CNTY OKLA INDPT	899593MG9	N/A	AA2	Y	\$529,440	0.49%	5.00%
Supranational Obligations	INTER AMERICAN DEVEL	4581X0CV8	N/A	AAA	Y	\$500,205	0.47%	3.00%
		45818WCK0	AAA	AAA	Y	\$759,218	0.71%	3.00%

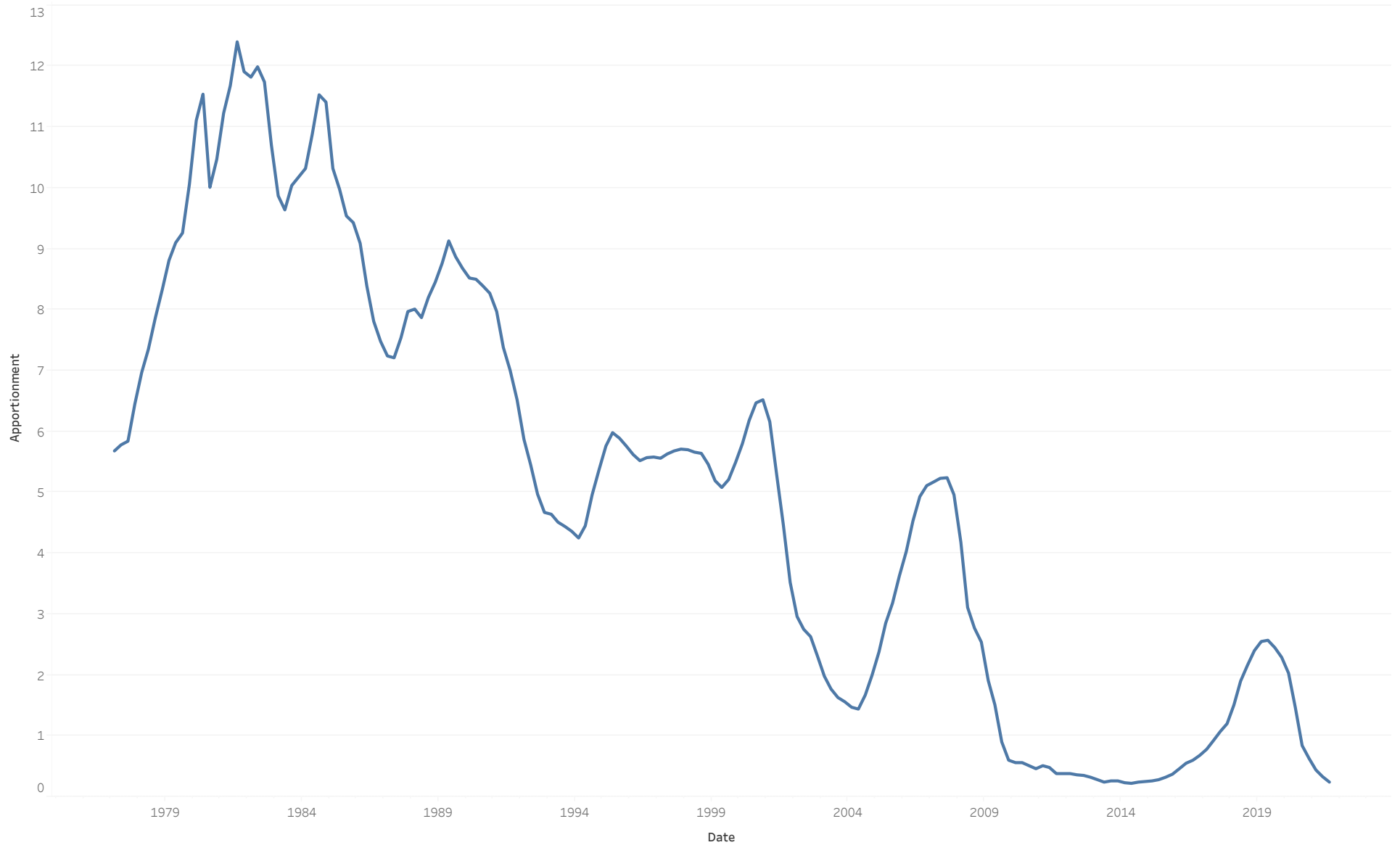


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LAIF

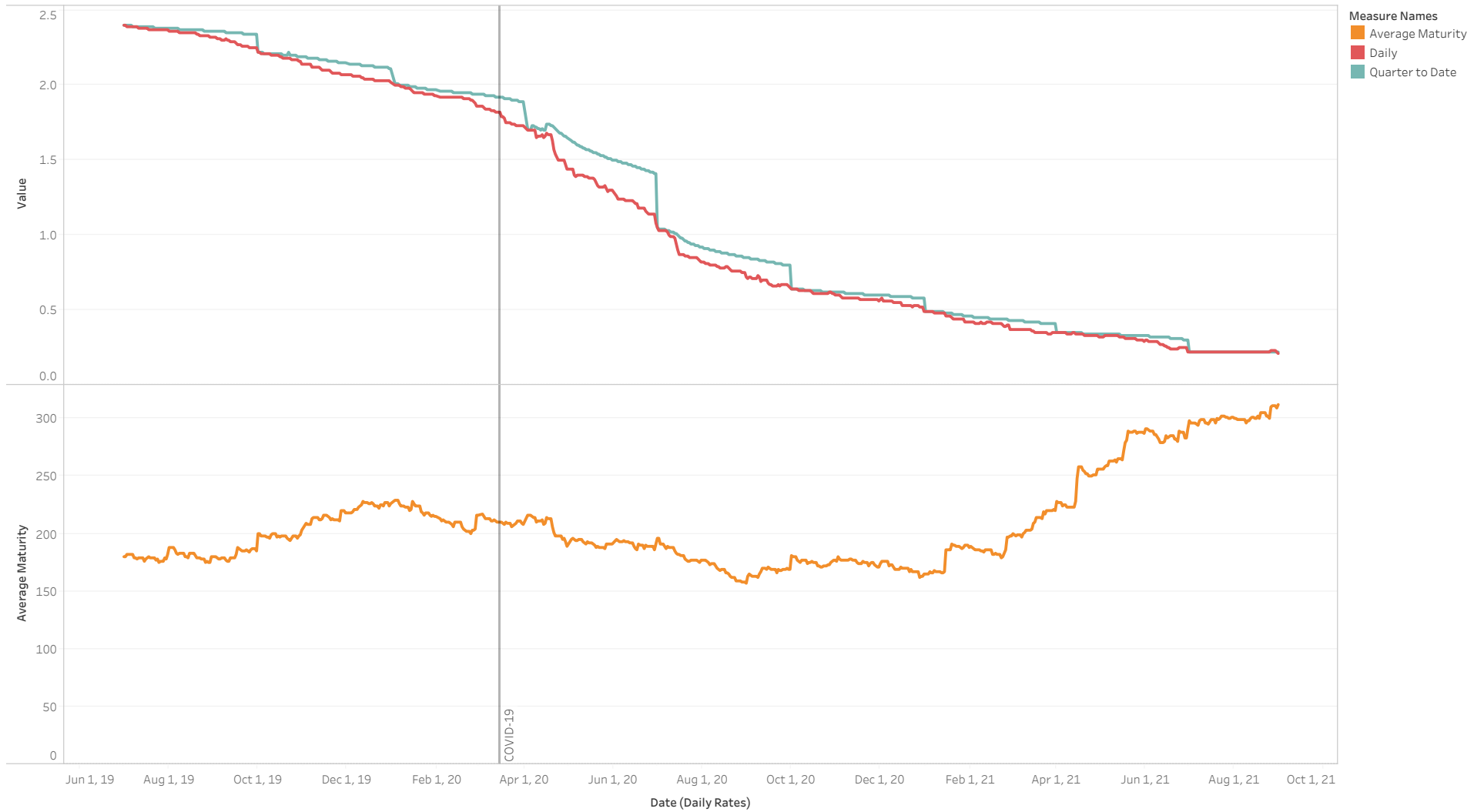
LAIF Apportionment Rates

As of August 2021



LAIF Diagnostics

As of August 2021



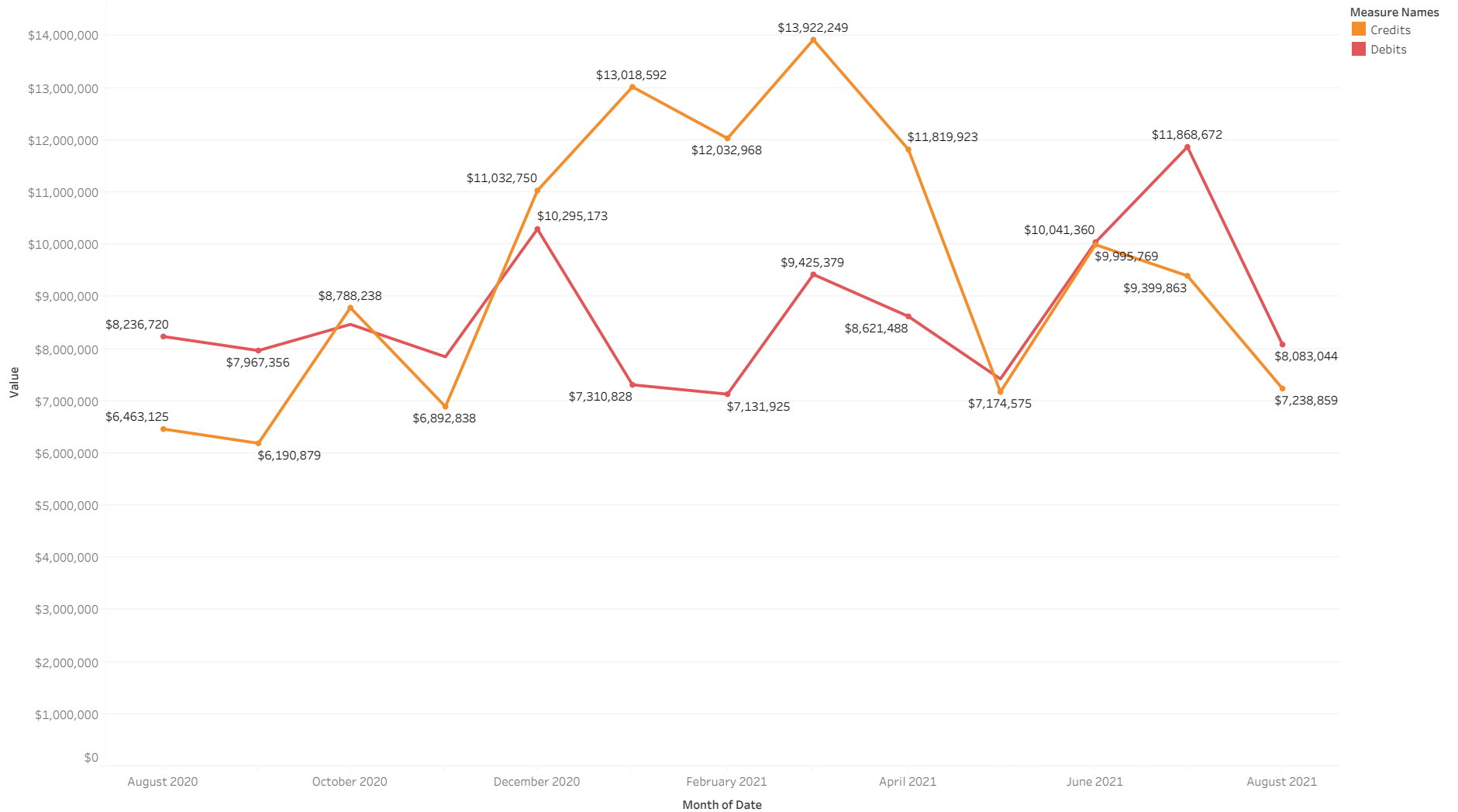


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City Cash Flows

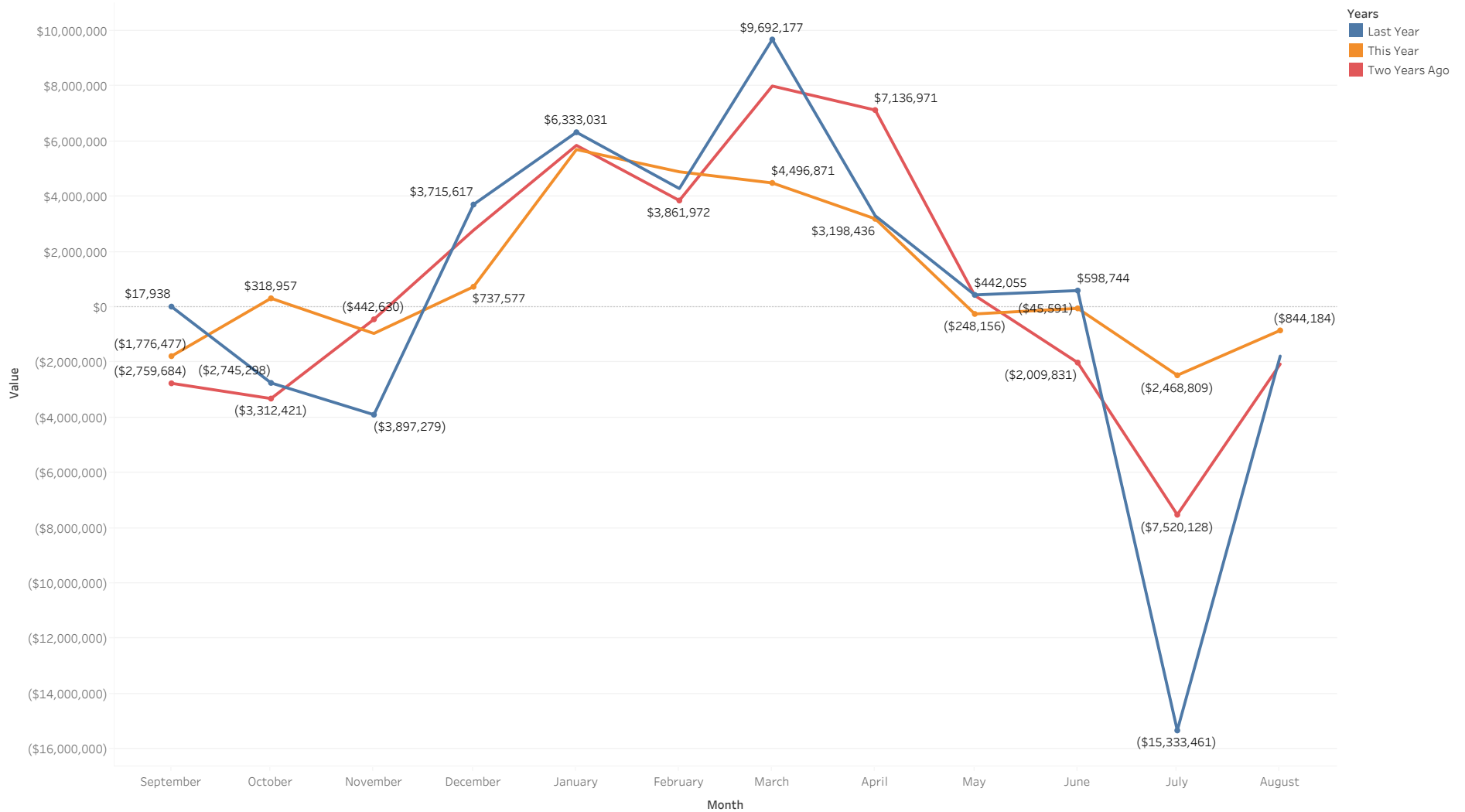
Rolling 13-Month Cash Flow Analysis

As of August 2021



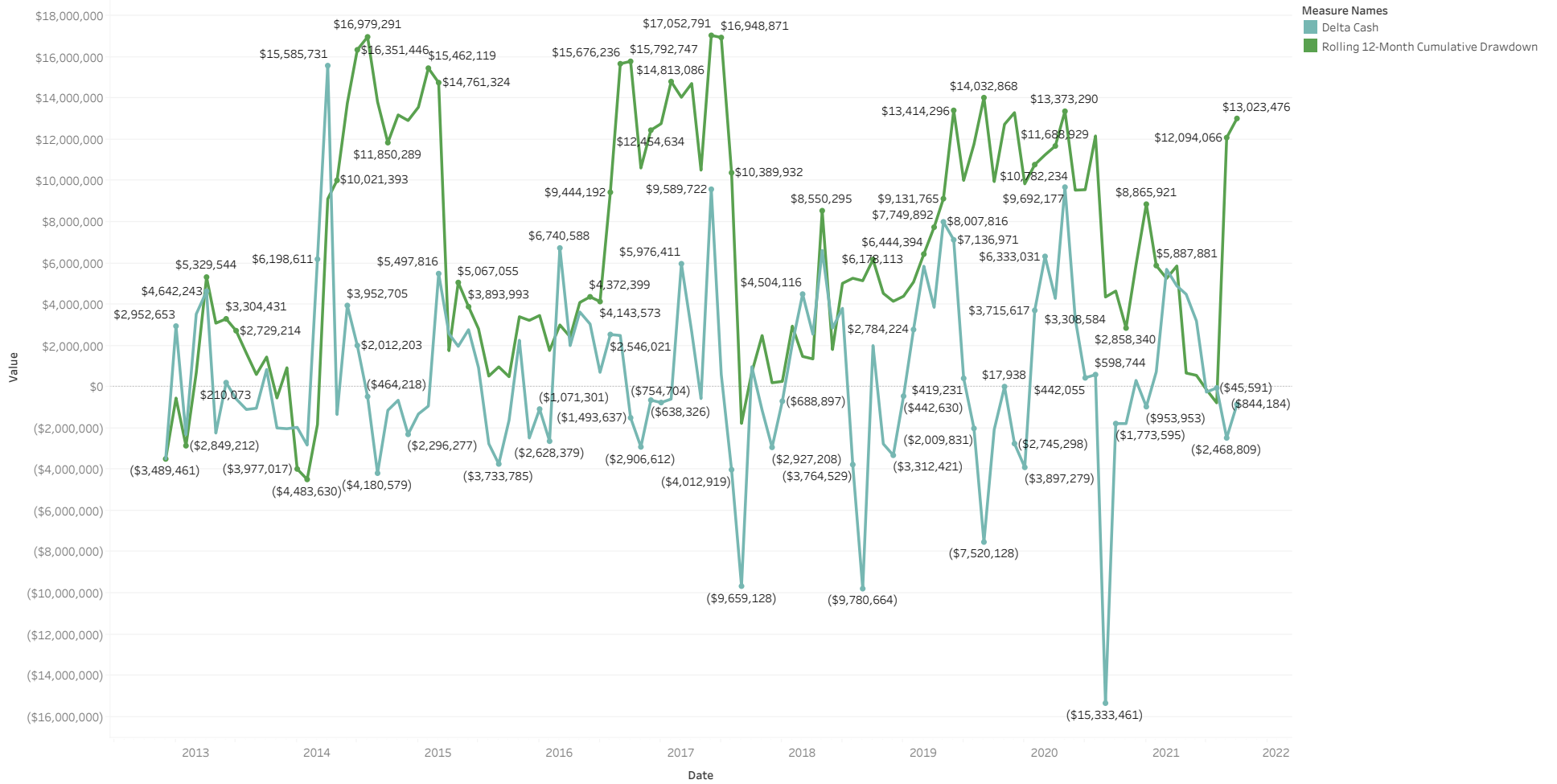
Net Change in Cash by Year

As of August 2021



Historic Drawdowns

As of August 2021



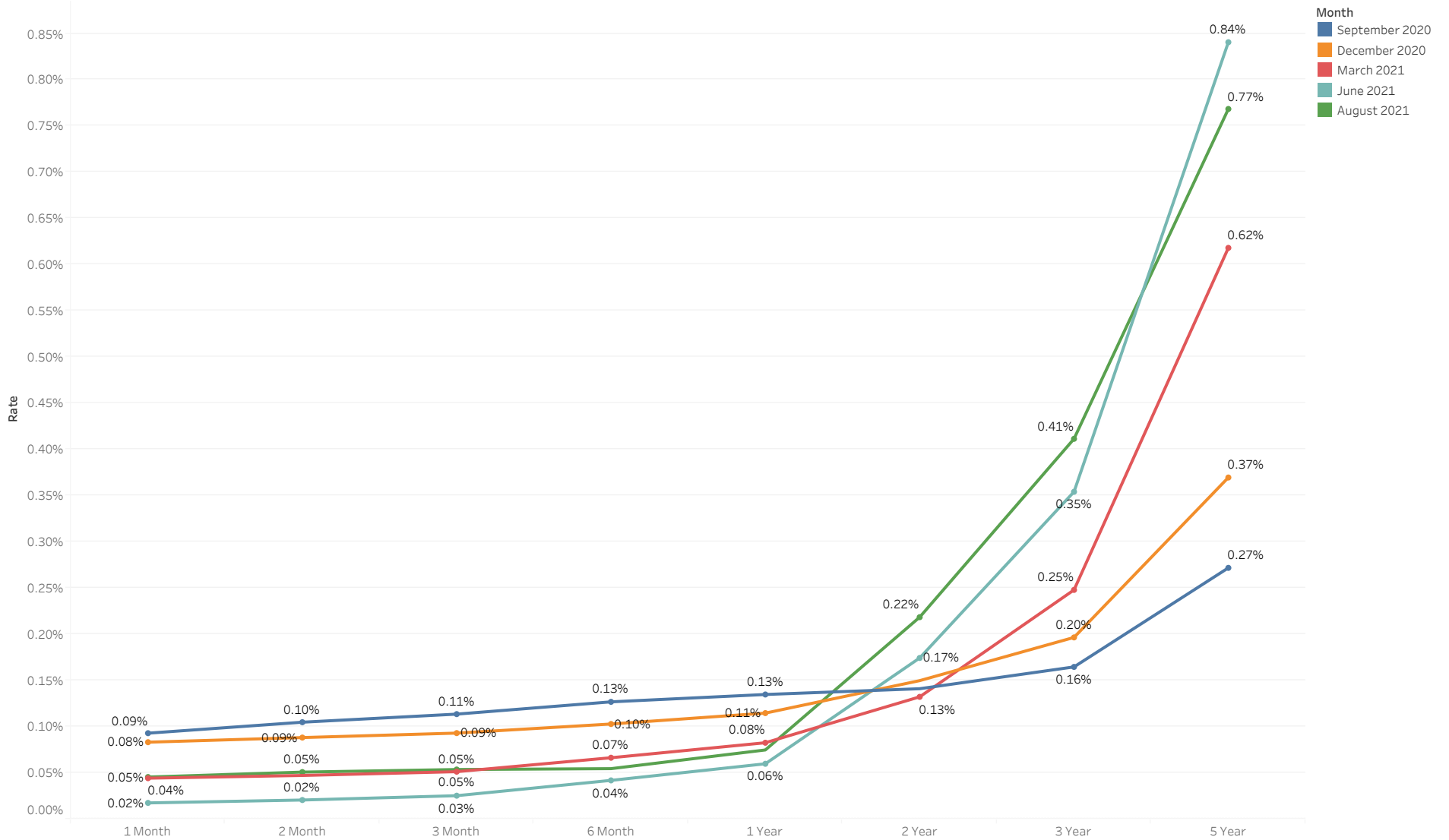


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Economic Environment

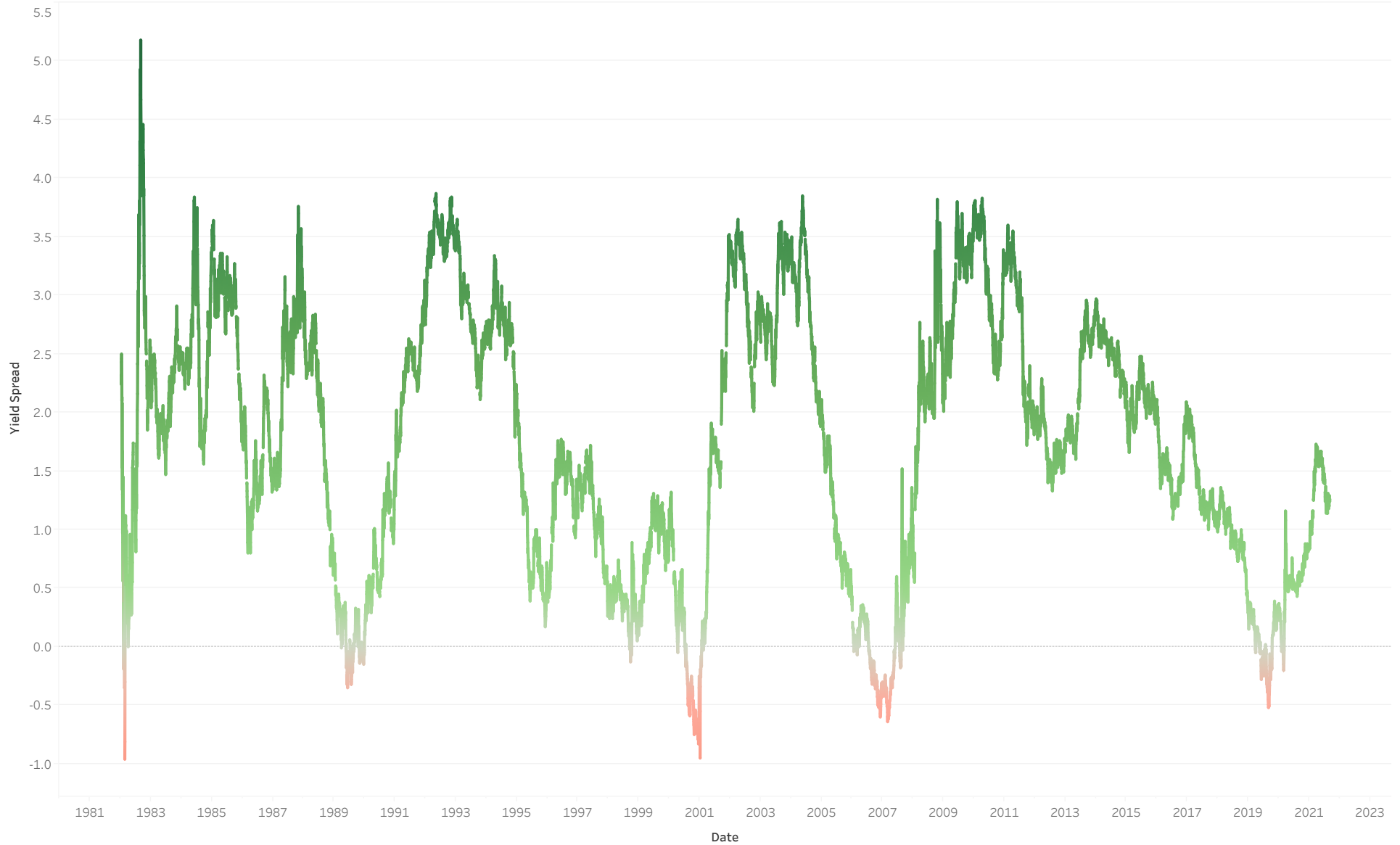
U.S. Treasury Yield Curve

As of August 2021



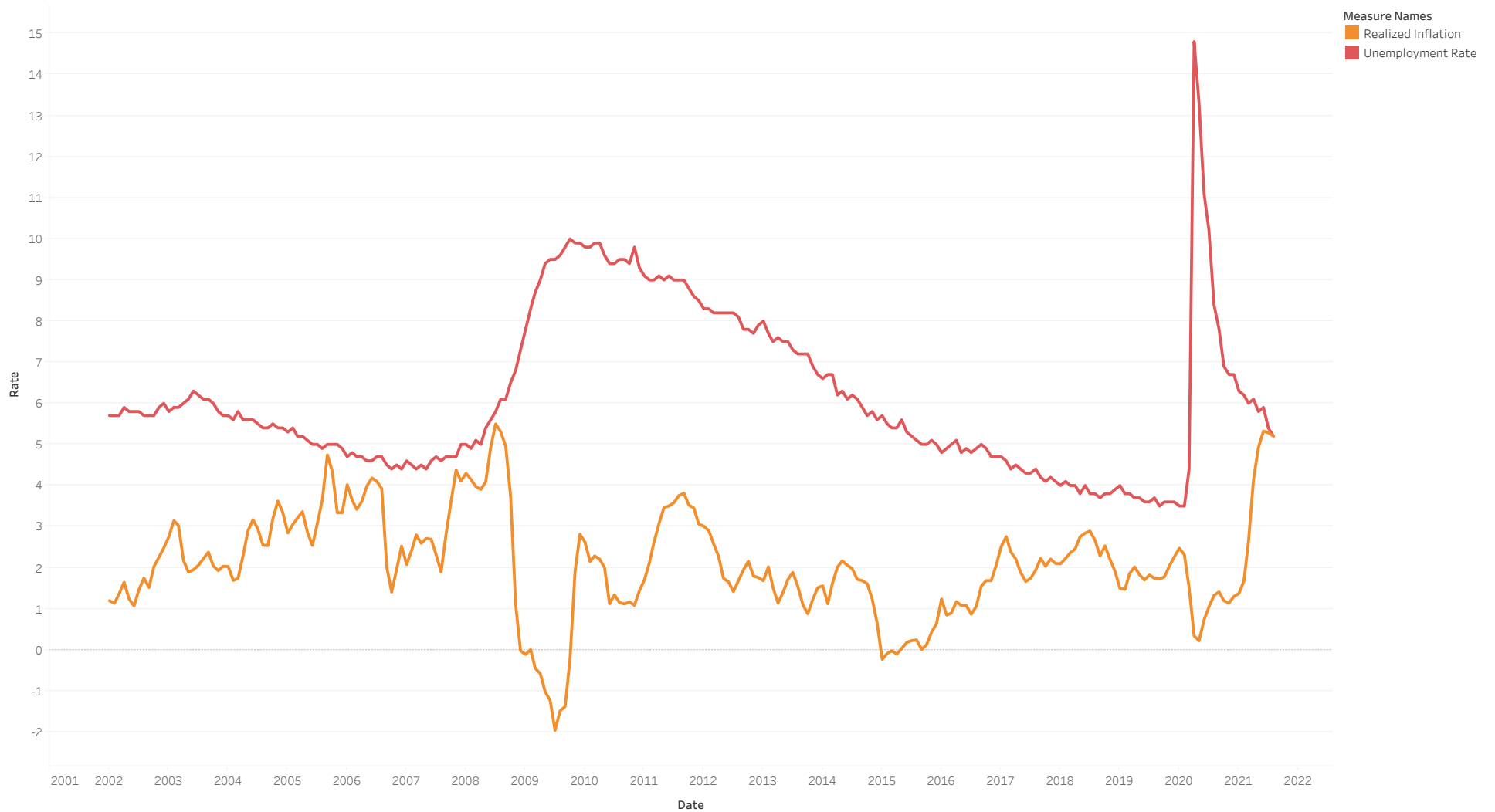
10-Year Minus 3-Month Treasury Yield Spread

As of August 2021



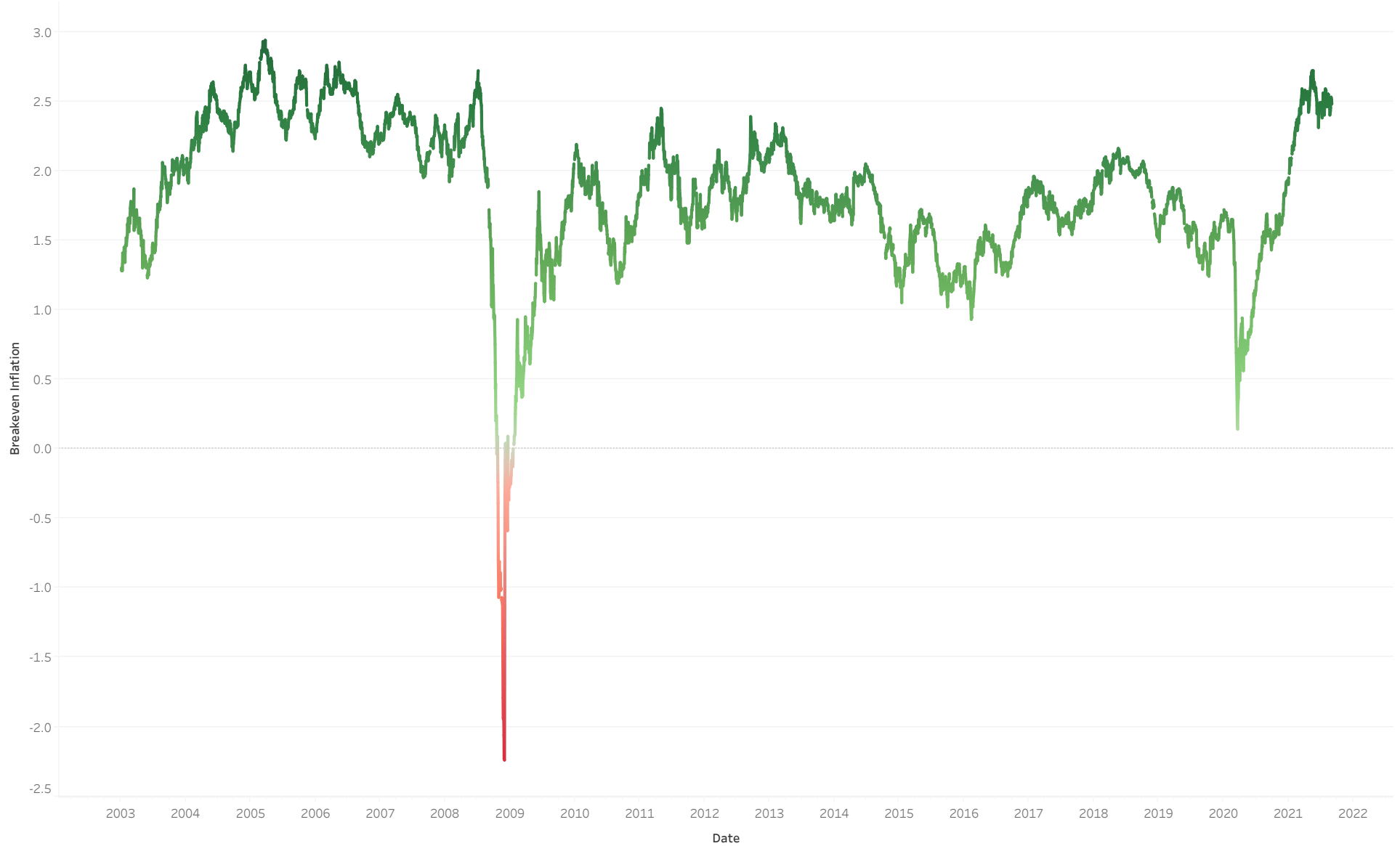
Unemployment vs Inflation

As of August 2021



5-Year Breakeven Inflation Prediction

As of August 2021





CITY OF
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I certify that this report accurately reflects all pooled investments and it is in conformity with the investment policy as approved by the City Council on 6/1/18. A copy of this policy is available in the office of the City Clerk. The investment program herein shown provides sufficient cash flow liquidity to meet the next six months estimated expenditures.

Sources for the valuations are as follows:

Federal Agency Issues, Treasury Securities and Miscellaneous Securities: Union Bank, the custodial agent for the City of El Segundo.

Detailed information on all purchase and sale transactions follows the Investment Portfolio Details section.



September 14, 2021

Matthew Robinson, City Treasurer

Date