



CITY OF
EL SEGUNDO

City of El Segundo Investment Portfolio Report September 2021

Certified By:
City Treasurer's Office



CITY OF
EL SEGUNDO

Portfolio

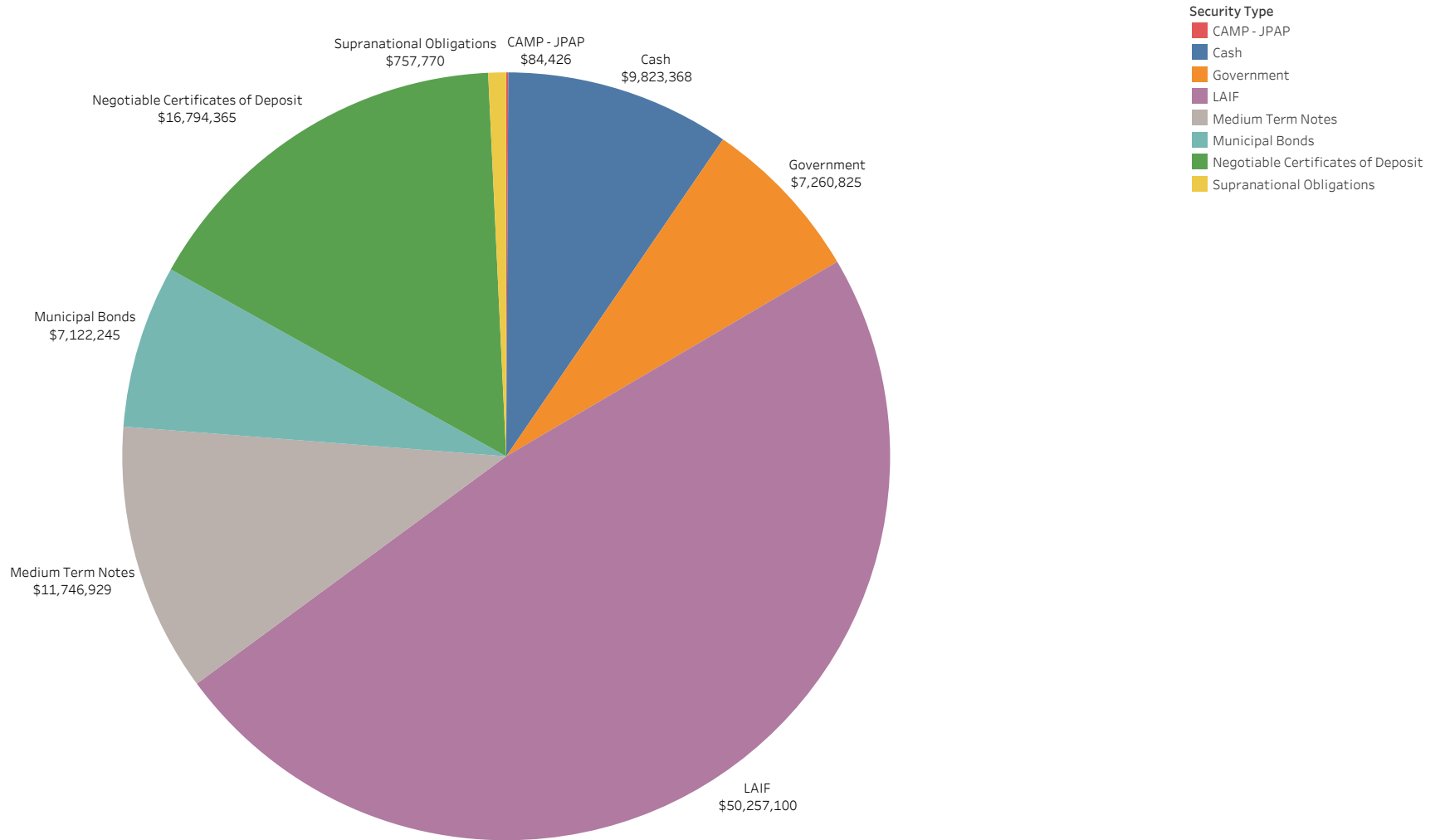
Portfolio Summary

As of September 2021



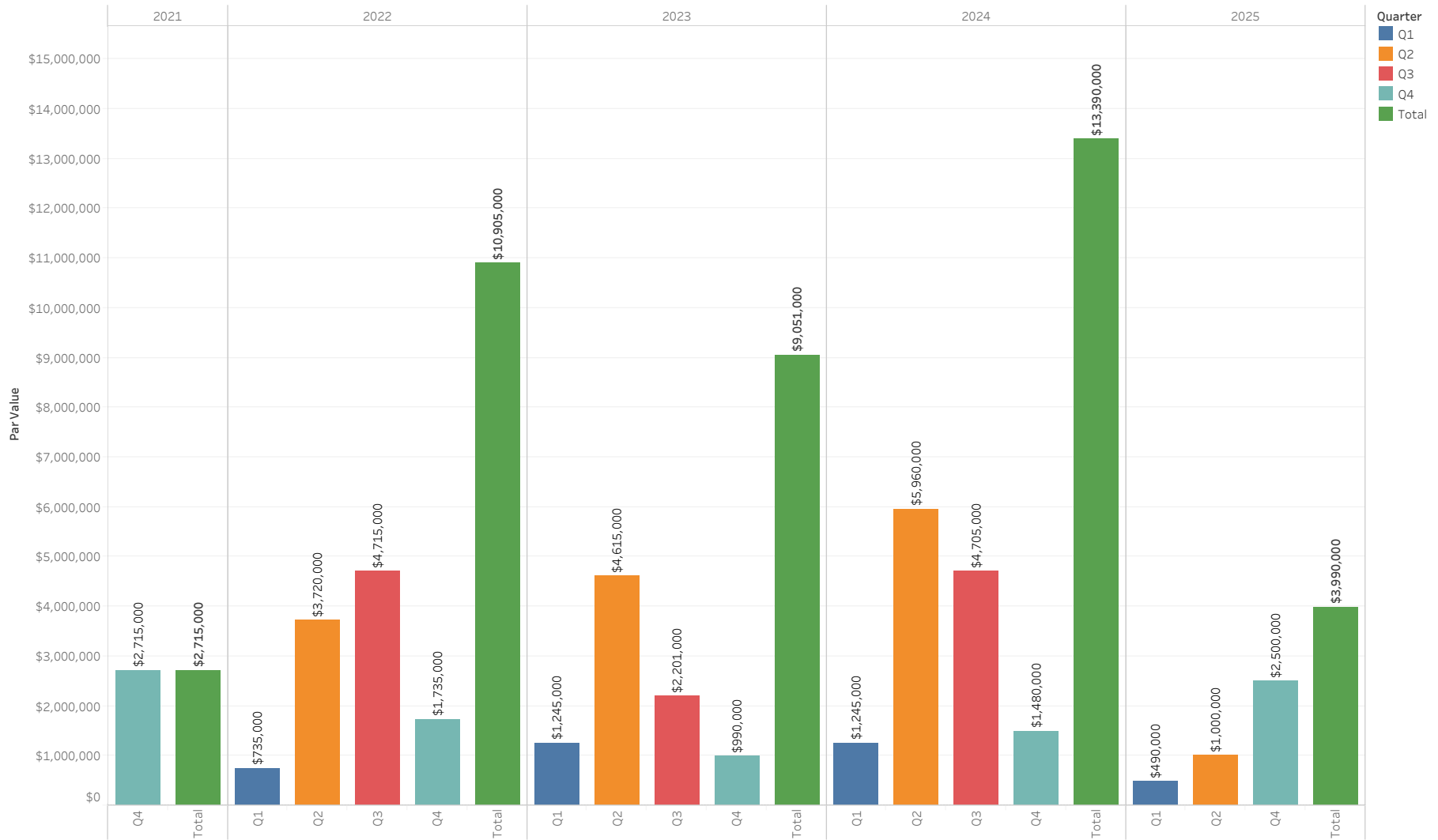
Investments by Security Type

As of September 2021



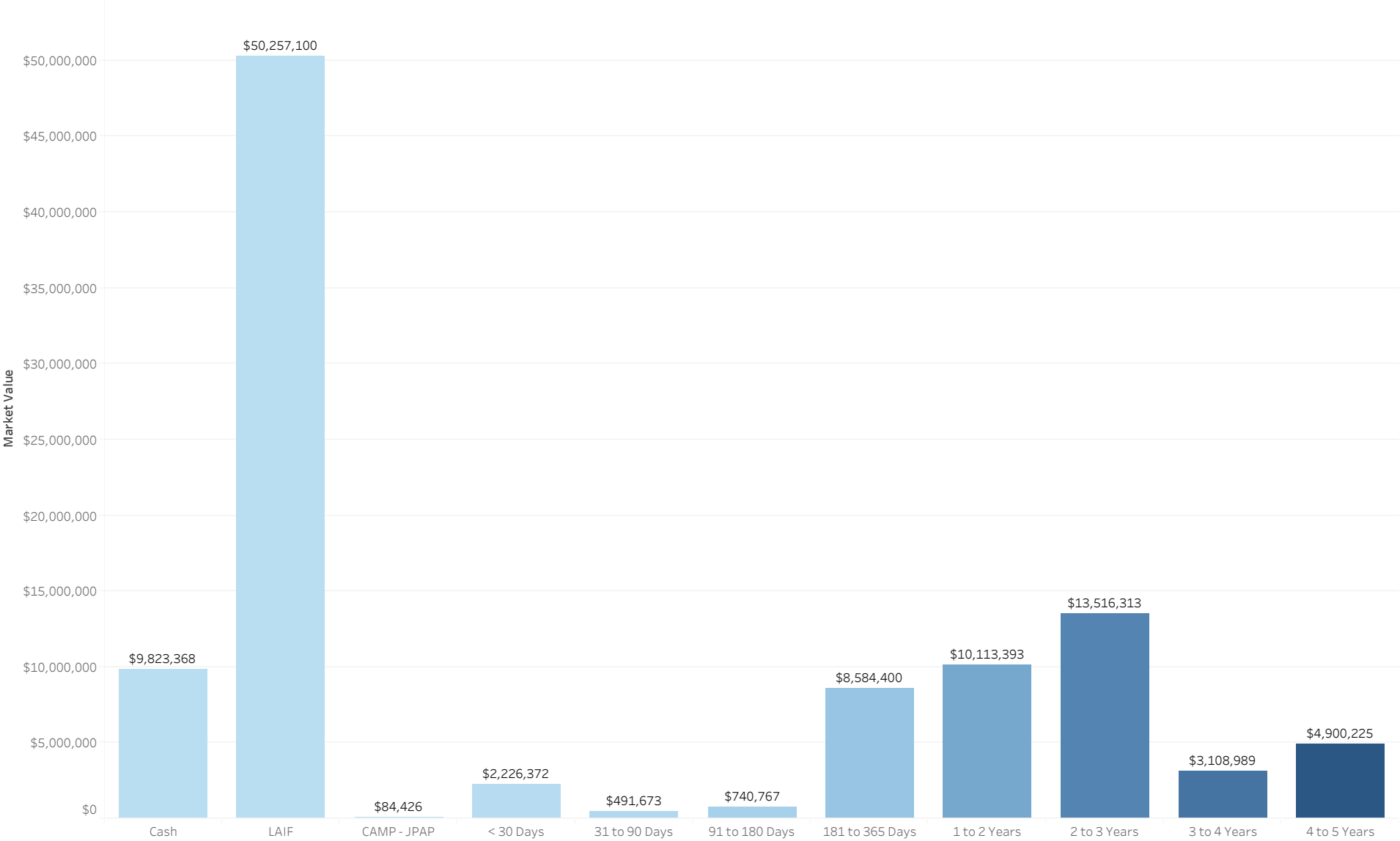
Reserve Portfolio Ladder by Quarter

As of September 2021



Investments by Maturity Date

As of September 2021



Portfolio

As of September 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%	\$6,936,878	\$6,936,878	\$6,936,878	\$0	
		Custodial	Cash	1	0.00%	\$2,886,490	\$2,886,490		\$0	
	LAIF	LAIF	LAIF	1	0.21%	\$50,257,100	\$50,257,100	\$50,257,100	\$0	
	CAMP - JPAP	CAMP - JPAP	CAMP - JPAP	1	0.05%	\$84,426	\$84,426	\$84,426	\$0	
Reserve	Government	F H L M C	3137EAEN5	627	2.64%	\$1,000,000	\$1,042,940	\$1,017,080	\$0	
		F N M A	3135G0Q89	7	1.37%	\$1,000,000	\$1,000,220	\$978,260	\$0	
		FEDERAL AGRI MTG CORP	31422BPQ7	783	1.58%	\$500,000	\$513,705	\$499,884	\$0	
		FEDERAL FARM CREDIT B	3133EKS7	634	1.73%	\$1,000,000	\$1,026,020	\$998,607	\$0	
			3133EKVE3	292	1.82%	\$1,000,000	\$1,014,510	\$999,900	\$0	
		FEDERAL HOME LOAN BKS	3130A1XJ2	988	2.70%	\$2,000,000	\$2,129,300	\$2,089,405	\$0	
		TENNESSEE VALLEY AUTH	880591ER9	1,081	2.69%	\$500,000	\$534,130	\$526,520	\$0	
	Medium Term Notes	AMAZON COM INC	023135AJ5	425	2.45%	\$500,000	\$509,910	\$499,990	\$0	
		APPLE INC	037833AK6	580	2.32%	\$500,000	\$516,190	\$480,685	\$0	
		ASTRAZENECA FINANCE L	04636NAA1	1,701	1.20%	\$500,000	\$500,125	\$501,040	\$0	
		BANK OF AMERICA CORP	06051GFX2	1,662	3.21%	\$500,000	\$545,965	\$554,155	\$0	
		BERKSHIRE HATHAWAY IN	084670BR8	531	2.67%	\$500,000	\$515,585	\$513,756	\$0	
		CATERPILLAR FINL SERV	14913QAA7	249	2.36%	\$500,000	\$507,640	\$500,000	\$0	
		CIGNA CORP	125523AG5	1,507	3.71%	\$500,000	\$555,640	\$564,210	\$0	
		CITIGROUP INC	172967KN0	1,674	3.12%	\$500,000	\$544,310	\$550,715	\$0	
		COCA COLA CO THE	191216CL2	1,072	1.69%	\$500,000	\$518,335	\$493,865	\$0	
		ESTEE LAUDER CO INC	29736RAN0	1,158	1.92%	\$500,000	\$519,985	\$501,600	\$0	
		GOLDMAN SACHS GROUP I	38141GXJ8	1,279	3.26%	\$500,000	\$537,550	\$545,605	\$0	
		INTERCONTINENTAL EXCH	45866FAD6	1,523	3.41%	\$500,000	\$549,480	\$557,000	\$0	
		JOHNS HOPKINS HEALTH	478111AB3	592	2.67%	\$145,000	\$150,264	\$141,068	\$0	
		MEAD JOHNSON NUTRITIO	582839AH9	1,507	3.70%	\$500,000	\$556,780	\$565,170	\$0	
		MORGAN STANLEY	61746BDZ6	1,580	3.50%	\$500,000	\$553,500	\$561,240	\$0	
		NEW YORK LIFE GLOBAL	64952WCS0	253	2.27%	\$500,000	\$507,235	\$500,000	\$0	
		ORACLE CORP	68389XBL8	715	2.32%	\$500,000	\$517,305	\$492,550	\$0	
		STRYKER CORP	863667AH4	1,493	3.12%	\$500,000	\$541,680	\$548,175	\$0	
		TOYOTA MOTOR CREDIT C	89236TCQ6	286	2.75%	\$500,000	\$509,900	\$490,620	\$0	
		UNITED PARCEL SERVICE	911312BT2	1,067	2.11%	\$500,000	\$521,955	\$504,105	\$0	
		UNITEDHEALTH GROUP IN	91324PDN9	1,537	3.35%	\$500,000	\$552,745	\$560,625	\$0	
		WAL MART STORES INC	931142DU4	441	2.30%	\$500,000	\$510,585	\$498,935	\$0	
		WELLS FARGO COMPANY	949746SK8	481	3.04%	\$500,000	\$504,265	\$500,950	\$0	
		Municipal Bonds	CONNECTICUT ST B	20772JL75	305	2.71%	\$500,000	\$510,660	\$508,400	\$0
			CONNECTICUT ST TXBL S	20772KGN3	928	2.87%	\$1,000,000	\$1,059,180	\$1,064,850	\$0
GOODRICH MI AREA SCH			382406PY6	578	2.63%	\$300,000	\$310,740	\$304,584	\$0	
HOUSTON TX REF SER B	4423315T7		883	1.89%	\$1,000,000	\$1,032,550	\$1,006,410	\$0		
LA QUINTA CA REDEV AG	50420BCL4		336	2.85%	\$1,000,000	\$1,024,240	\$1,007,590	\$0		
LAS VEGAS NV TAXABLE	5176968H6		244	3.09%	\$545,000	\$555,230	\$546,363	\$0		
NEW YORK NY TXBL FISC	64966QCA6		1,036	2.04%	\$1,000,000	\$1,041,610	\$1,003,750	\$0		
ONTARIO CA INTERNATIO	683042AJ4		1,323	2.72%	\$500,000	\$533,525	\$538,090	\$0		
OREGON ST DEPT ADMINI	68607VT47		914	2.67%	\$500,000	\$527,220	\$510,125	\$0		
TULSA CNTY OKLA INDPT	899593MG9		975	2.47%	\$500,000	\$527,290	\$501,550	\$0		

Portfolio

As of September 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	1ST SECURITY BANK OF	33625CCP2	1,034	1.92%	\$245,000	\$254,624	\$245,000	\$0
		ABACUS FEDERAL SAVING	00257TBF2	1,037	1.92%	\$245,000	\$254,626	\$245,000	\$0
		ALLEGIANCE BNK TEXAS	01748DAX4	364	2.11%	\$245,000	\$249,991	\$245,000	\$0
		ALLY BK MIDVALE UTAH	02007GKC6	249	2.46%	\$245,000	\$249,072	\$245,000	\$0
		ALMA BK ASTORIA NEW Y	020080BL0	1,077	1.69%	\$245,000	\$252,972	\$245,000	\$0
		AMERICAN EXPRESS CENT	02587DU55	243	2.36%	\$245,000	\$248,805	\$245,000	\$0
		AMERICAN ST BK SIOUX	029728BA9	939	2.38%	\$245,000	\$257,346	\$245,000	\$0
		BALBOA THRIFT LN ASSN	05765LAY3	657	1.99%	\$245,000	\$252,651	\$245,000	\$0
		BANK BARODA NEW YORK	06062QXG4	54	1.85%	\$245,000	\$245,642	\$245,000	\$0
		BANK MIDWEST SPIRIT L	063615BP2	330	2.97%	\$245,000	\$251,637	\$245,000	\$0
		BANK OF NEW ENGLAND	06426KBE7	966	2.51%	\$245,000	\$258,529	\$245,000	\$0
		BANK3	06653LAJ9	533	0.89%	\$245,000	\$247,406	\$245,000	\$0
		BELL BANK CORP	07815ABA4	172	0.90%	\$245,000	\$245,931	\$245,000	\$0
		BELMONT SAVING BANK B	080515CG2	151	2.57%	\$245,000	\$247,519	\$245,000	\$0
		CAPITAL ONE BANK USA	140420L24	19	1.70%	\$245,000	\$245,174	\$245,000	\$0
		CITADEL FED CR UN EXT	17286TAG0	1,246	1.60%	\$245,000	\$252,914	\$245,000	\$0
		COMENITY CAP BK SALT	20033AXE1	4	2.10%	\$245,000	\$245,054	\$245,000	\$0
		COMMERCE BK GENEVA MI	20056QRZ8	1,000	2.20%	\$245,000	\$256,483	\$245,000	\$0
		COMMERCIAL BK HARROGA	20143PDX5	622	2.36%	\$245,000	\$254,011	\$245,000	\$0
		CONGRESSIONAL BK POTO	20726AAZ1	211	2.42%	\$245,000	\$248,374	\$245,000	\$0
		DENVER SVGS BK IOWA	249398BT4	629	2.18%	\$245,000	\$253,249	\$245,000	\$0
		DISCOVER BANK	2546726Y9	306	2.26%	\$245,000	\$249,596	\$245,000	\$0
		DNB FIRST NATL ASSN	25590AAH3	266	1.97%	\$245,000	\$248,452	\$245,000	\$0
		EAGLE BANK	27002YEJ1	383	2.49%	\$245,000	\$251,248	\$245,000	\$0
		ENCORE BK LITTLE ROCK	29260MAM7	683	1.94%	\$245,000	\$252,632	\$245,000	\$0
		ENERBANK USA SALT LAK	29278TMN7	783	1.75%	\$245,000	\$252,294	\$245,000	\$0
		ENTERPRISE BANK PA	29367RKT2	959	2.47%	\$245,000	\$258,144	\$245,000	\$0
		FIRST BK HIGHLAND PK	319141JC2	397	2.10%	\$245,000	\$250,385	\$245,000	\$0
		FIRST FMRS BK TR CONV	320165JK0	1,070	1.69%	\$245,000	\$252,960	\$245,000	\$0
		FIRST NATIONAL BANK O	32112UDM0	824	1.70%	\$245,000	\$252,225	\$245,000	\$0
		FIRST PREMIER BANK	33610RRF2	350	1.96%	\$245,000	\$249,469	\$245,000	\$0
		FIRST ST BK BUXTON ND	33648RAZ2	705	1.61%	\$245,000	\$251,145	\$245,000	\$0
		GENOA BKG CO OHIO	372348CJ9	1,035	1.88%	\$245,000	\$254,283	\$245,000	\$0
		GRAND RIV BK GRANDVIL	38644ABP3	1,037	1.92%	\$245,000	\$254,626	\$245,000	\$0
		HORIZON BK WAVERLY NE	44042TBQ6	698	1.64%	\$231,000	\$239,140	\$227,867	\$0
		INDUSTRIAL COML BK CH	45581EAX9	638	3.14%	\$245,000	\$257,850	\$245,000	\$0
		KNOX TVA EMPL CREDIT	499724AD4	699	3.08%	\$245,000	\$258,607	\$245,000	\$0
		KS STATEBANK MANHATTA	50116CBF5	594	2.23%	\$200,000	\$206,610	\$199,700	\$0
		LAFAYETTE FED CR UN R	50625LAE3	727	3.12%	\$245,000	\$259,284	\$245,000	\$0
		LAKESIDE BK CHICAGO I	51210SMY0	83	1.94%	\$245,000	\$246,031	\$245,000	\$0
		LIVE OAK BANKING COMP	538036GU2	1,154	1.78%	\$245,000	\$254,065	\$245,000	\$0
		LUANA SAVINGS BK IOWA	549104FX0	26	2.30%	\$245,000	\$245,390	\$245,000	\$0
		MAINSTREET BANK	56065GAG3	939	2.47%	\$245,000	\$257,970	\$245,000	\$0
		MID MO BK SPRINGFIELD	59541KBV8	1,021	1.83%	\$245,000	\$253,894	\$245,000	\$0

Portfolio

As of September 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	MORGAN STANLEY BK N A	61690UPF1	1,156	1.87%	\$245,000	\$254,837	\$245,000	\$0
		MORGAN STANLEY PVT BK	61760AYR4	924	2.65%	\$245,000	\$259,053	\$245,000	\$0
		NEIGHBORS FCU BATON R	64017AAM6	728	3.12%	\$245,000	\$259,308	\$245,000	\$0
		NORTHFIELD BANK	66612ABV9	20	1.95%	\$245,000	\$245,252	\$245,000	\$0
		PARK VIEW FCU HARRISO	70087TAA3	341	1.77%	\$245,000	\$248,891	\$245,000	\$0
		PIONEER BK SSB AUSTIN	723605AS0	18	2.40%	\$245,000	\$245,282	\$245,000	\$0
		PLAINS ST BK TEX	726547BK7	995	2.20%	\$245,000	\$256,451	\$245,000	\$0
		POPPY BK SANTA ROSA C	73319FAF6	1,265	1.09%	\$245,000	\$248,386	\$245,000	\$0
		PREFERRED BANK LA CAL	740367HP5	1,051	1.92%	\$245,000	\$254,678	\$245,000	\$0
		PRIVATE BANK AND TRUS	74267GVX2	217	1.98%	\$200,000	\$202,294	\$199,700	\$0
		RAYMOND JAMES BANK NA	75472RAU5	1,187	1.78%	\$245,000	\$254,278	\$245,000	\$0
		RELIANCE SVGS BK ALTO	75950XAF6	145	2.48%	\$245,000	\$247,318	\$245,000	\$0
		RIA FED CR UN	749622AL0	817	2.39%	\$245,000	\$256,287	\$245,000	\$0
		RIVERBANK POCAHONTAS	76857AAB7	627	2.27%	\$245,000	\$253,649	\$245,000	\$0
		SALLIE MAE BANK	7954503Q6	270	2.21%	\$245,000	\$248,974	\$245,000	\$0
		SPRING BK BRONX N Y	849430AS2	343	1.96%	\$245,000	\$249,373	\$245,000	\$0
		STONE BK MTN VIEW ARK	86158RAV1	550	2.97%	\$245,000	\$255,560	\$245,000	\$0
		UBS BANK USA	90348JCR9	607	3.01%	\$245,000	\$256,721	\$245,000	\$0
		ULTIMA BK MINN WINGER	90385LCR8	363	3.01%	\$245,000	\$252,289	\$245,000	\$0
		UPPER PENNISUA STATE	91630PAS0	1,184	1.69%	\$245,000	\$253,450	\$245,000	\$0
WASHINGTON FEDERAL	938828BJ8	1,058	1.97%	\$245,000	\$255,055	\$245,000	\$0		
WELLS FARGO BANK NA	949763B96	967	2.51%	\$245,000	\$258,539	\$245,000	\$0		
WELLS FARGO NATL BK W	949495AF2	456	1.81%	\$245,000	\$250,135	\$245,000	\$0		
Supranational Obligations		INTER AMERICAN DEVEL	45818WCK0	193	2.34%	\$750,000	\$757,770	\$760,658	\$0



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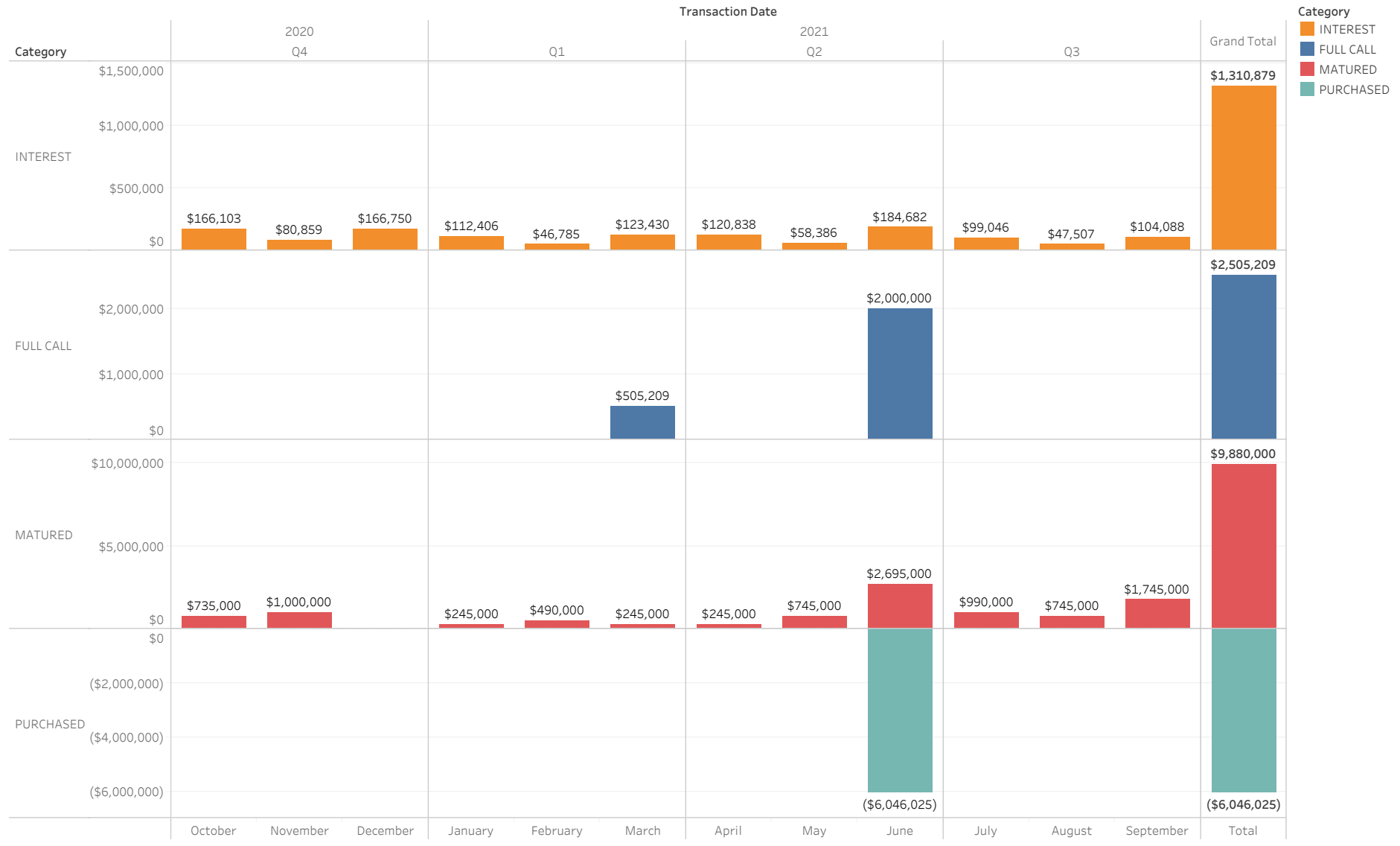
Transactions

Transactions

Prior 3 Months as of September 2021

Interest Received

As of September 2021





Compliance

Asset Class Compliance

As of September 2021

Security Type	In Compliance?	Max Weight	Weight	Par Value	Book Value	Market Value
Cash	Y	100%	9.46%	\$9,823,368	\$6,936,878	\$9,823,368
LAIF	Y	100%	48.40%	\$50,257,100	\$50,257,100	\$50,257,100
CAMP - JPAP	Y	30%	0.08%	\$84,426	\$84,426	\$84,426
Government	Y	100%	6.99%	\$7,000,000	\$7,109,655	\$7,260,825
Medium Term Notes	Y	15%	11.31%	\$11,145,000	\$11,626,058	\$11,746,929
Municipal Bonds	Y	10%	6.86%	\$6,845,000	\$6,991,712	\$7,122,245
Negotiable Certificates of Deposit	Y	30%	16.17%	\$16,311,000	\$16,307,268	\$16,794,365
Supranational Obligations	Y	10%	0.73%	\$750,000	\$760,658	\$757,770
		Totals	100.00%	\$102,215,894	\$100,073,754	\$103,847,027

Rating Compliance

As of September 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	\$509,910	0.49%	3.00%
	APPLE INC	037833AK6	AA+	AA1	Y	\$516,190	0.50%	3.00%
	ASTRAZENECA FINANCE L	04636NAA1	A-	A3	Y	\$500,125	0.48%	3.00%
	BANK OF AMERICA CORP	06051GFX2	A-	A2	Y	\$545,965	0.53%	3.00%
	BERKSHIRE HATHAWAY IN	084670BR8	AA	AA2	Y	\$515,585	0.50%	3.00%
	CATERPILLAR FINL SERV	14913QAA7	A	A2	Y	\$507,640	0.49%	3.00%
	CIGNA CORP	125523AG5	A-	BAA1	Y	\$555,640	0.54%	3.00%
	CITIGROUP INC	172967KNO	BBB+	A3	Y	\$544,310	0.52%	3.00%
	COCA COLA CO THE	191216CL2	A+	A1	Y	\$518,335	0.50%	3.00%
	ESTEE LAUDER CO INC	29736RANO	A+	A1	Y	\$519,985	0.50%	3.00%
	GOLDMAN SACHS GROUP I	38141GXJ8	BBB+	A2	Y	\$537,550	0.52%	3.00%
	INTERCONTINENTAL EXCH	45866FAD6	BBB+	A3	Y	\$549,480	0.53%	3.00%
	JOHNS HOPKINS HEALTH	478111AB3	AA-	AA2	Y	\$150,264	0.14%	3.00%
	MEAD JOHNSON NUTRITIO	582839AH9	A-	A3	Y	\$556,780	0.54%	3.00%
	MORGAN STANLEY	61746BDZ6	BBB+	A1	Y	\$553,500	0.53%	3.00%
	NEW YORK LIFE GLOBAL	64952WCS0	AA+	AAA	Y	\$507,235	0.49%	3.00%
	ORACLE CORP	68389XBL8	BBB+	BAA2	Y	\$517,305	0.50%	3.00%
	STRYKER CORP	863667AH4	A-	BAA1	Y	\$541,680	0.52%	3.00%
	TOYOTA MOTOR CREDIT C	89236TCQ6	A+	A1	Y	\$509,900	0.49%	3.00%
	UNITED PARCEL SERVICE	911312BT2	A-	A2	Y	\$521,955	0.50%	3.00%
	UNITEDHEALTH GROUP IN	91324PDN9	A+	A3	Y	\$552,745	0.53%	3.00%
	WAL MART STORES INC	931142DU4	AA	AA2	Y	\$510,585	0.49%	3.00%
	WELLS FARGO COMPANY	949746SK8	BBB+	A1	Y	\$504,265	0.49%	3.00%
Municipal Bonds	CONNECTICUT ST B	20772JL75	A+	AA3	Y	\$510,660	0.49%	5.00%
	CONNECTICUT ST TXBL S	20772KGN3	A+	AA3	Y	\$1,059,180	1.02%	5.00%
	GOODRICH MI AREA SCH	382406PY6	AA	N/A	Y	\$310,740	0.30%	5.00%
	HOUSTON TX REF SER B	4423315T7	AA	AA3	Y	\$1,032,550	0.99%	5.00%
	LA QUINTA CA REDEV AG	50420BCL4	AA-	N/A	Y	\$1,024,240	0.99%	5.00%
	LAS VEGAS NV TAXABLE	5176968H6	AA	AA2	Y	\$555,230	0.53%	5.00%
	NEW YORK NY TXBL FISC	64966QCA6	AA	AA2	Y	\$1,041,610	1.00%	5.00%
	ONTARIO CA INTERNATIO	683042AJ4	AA	N/A	Y	\$533,525	0.51%	5.00%
	OREGON ST DEPT ADMINI	68607VT47	AAA	AA2	Y	\$527,220	0.51%	5.00%
	TULSA CNTY OKLA INDPT	899593MG9	N/A	AA2	Y	\$527,290	0.51%	5.00%
Supranational Obligatio..	INTER AMERICAN DEVEL	45818WCK0	AAA	AAA	Y	\$757,770	0.73%	3.00%

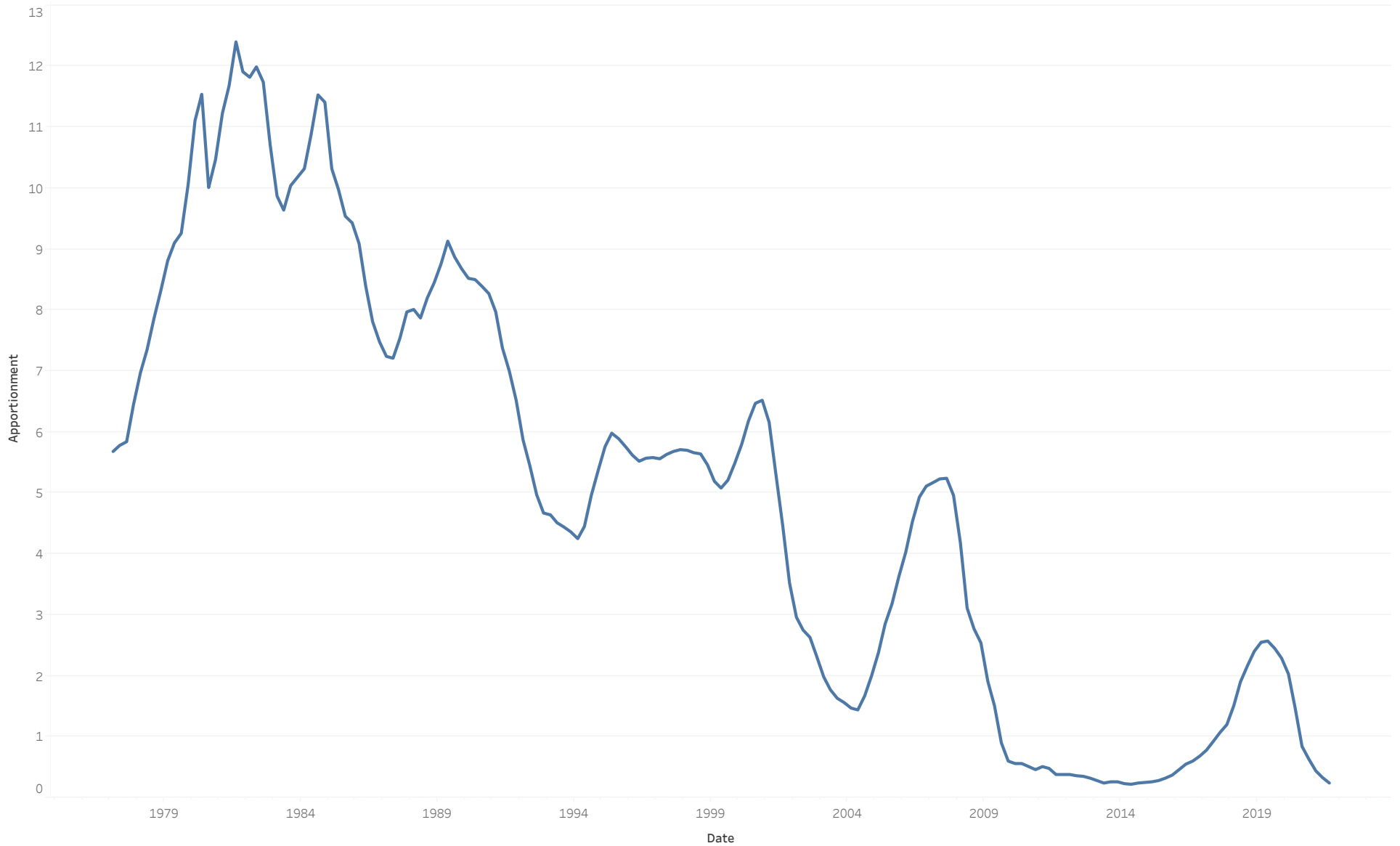


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LAIF

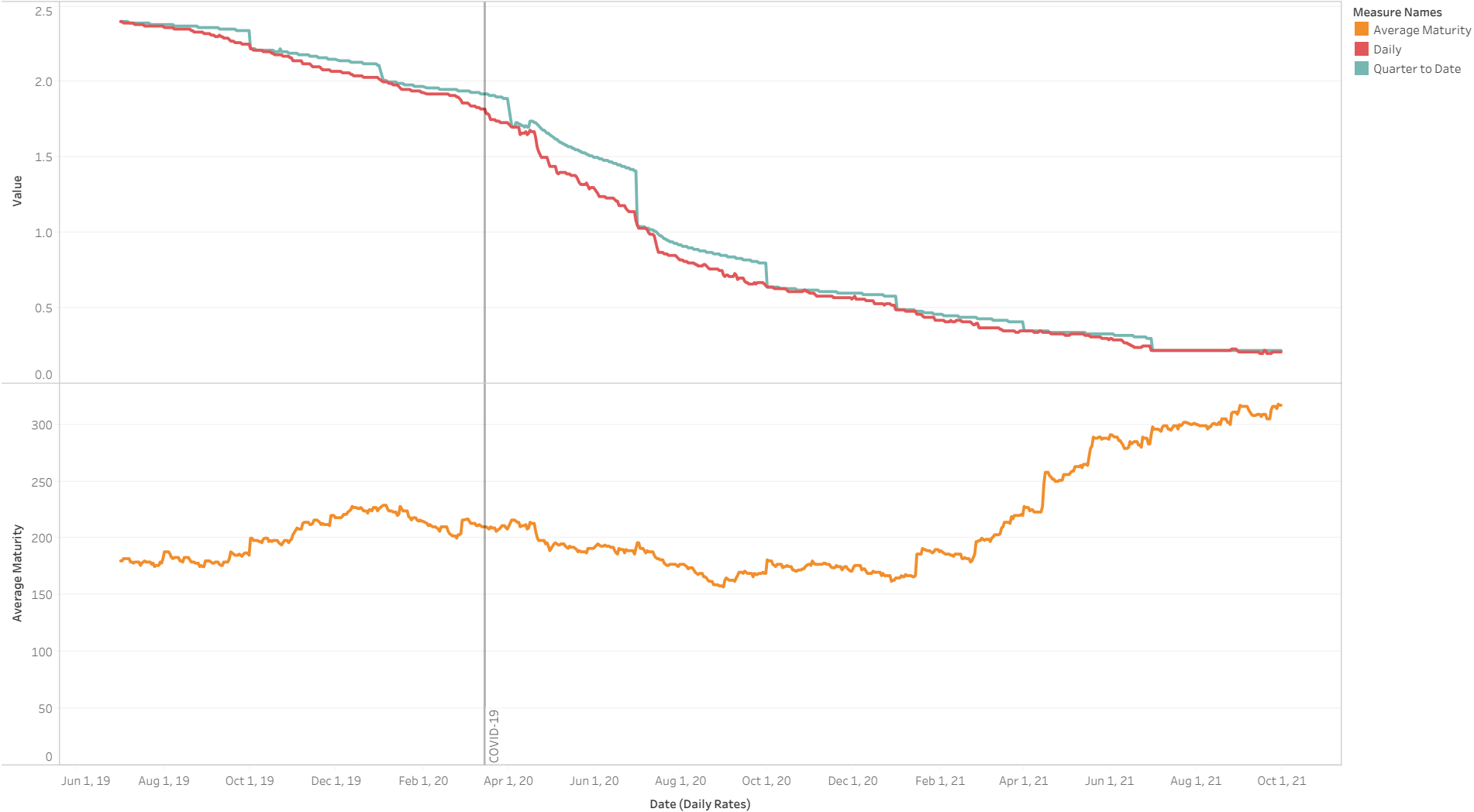
LAIF Apportionment Rates

As of September 2021



LAIF Diagnostics

As of September 2021





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City Cash Flows

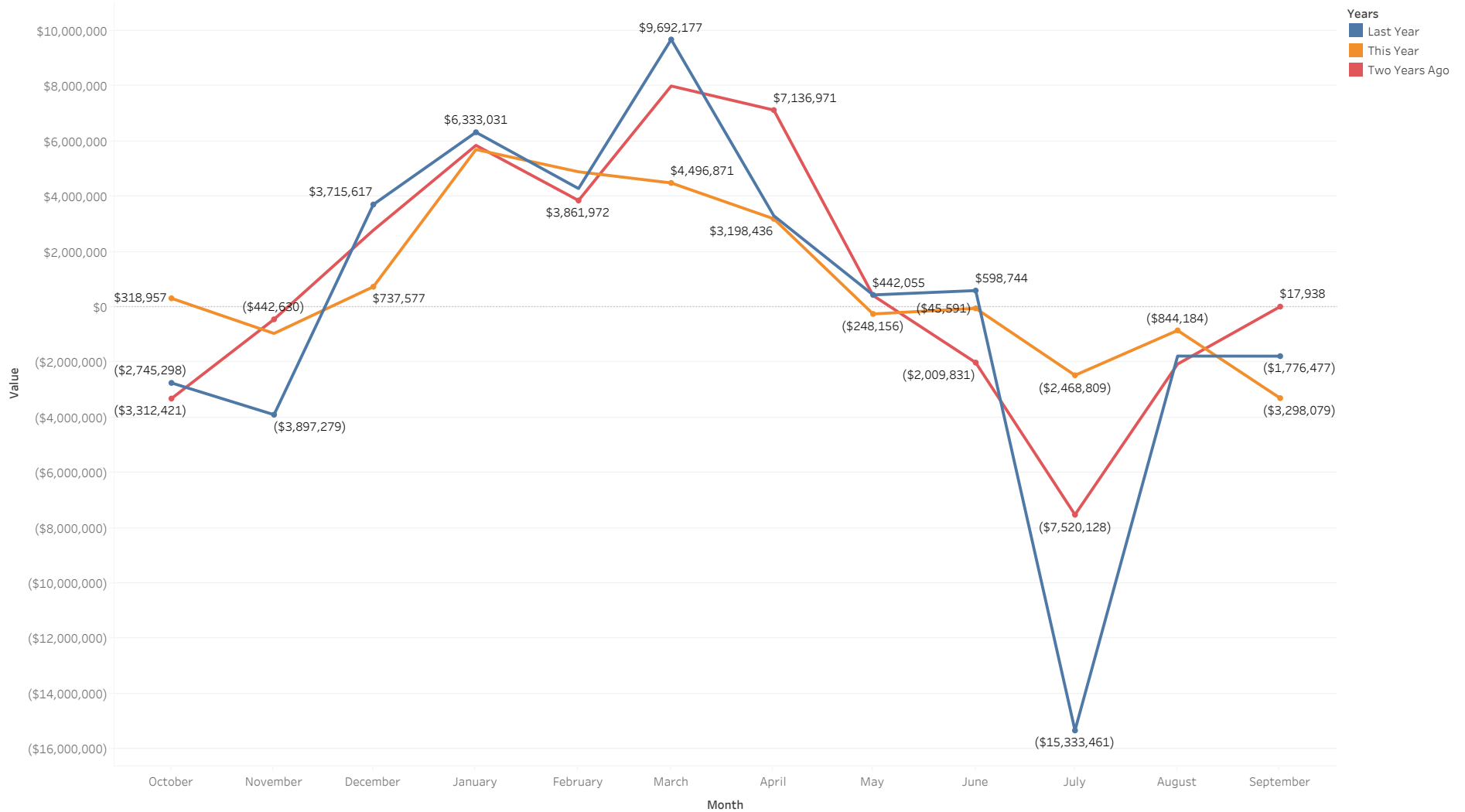
Rolling 13-Month Cash Flow Analysis

As of September 2021



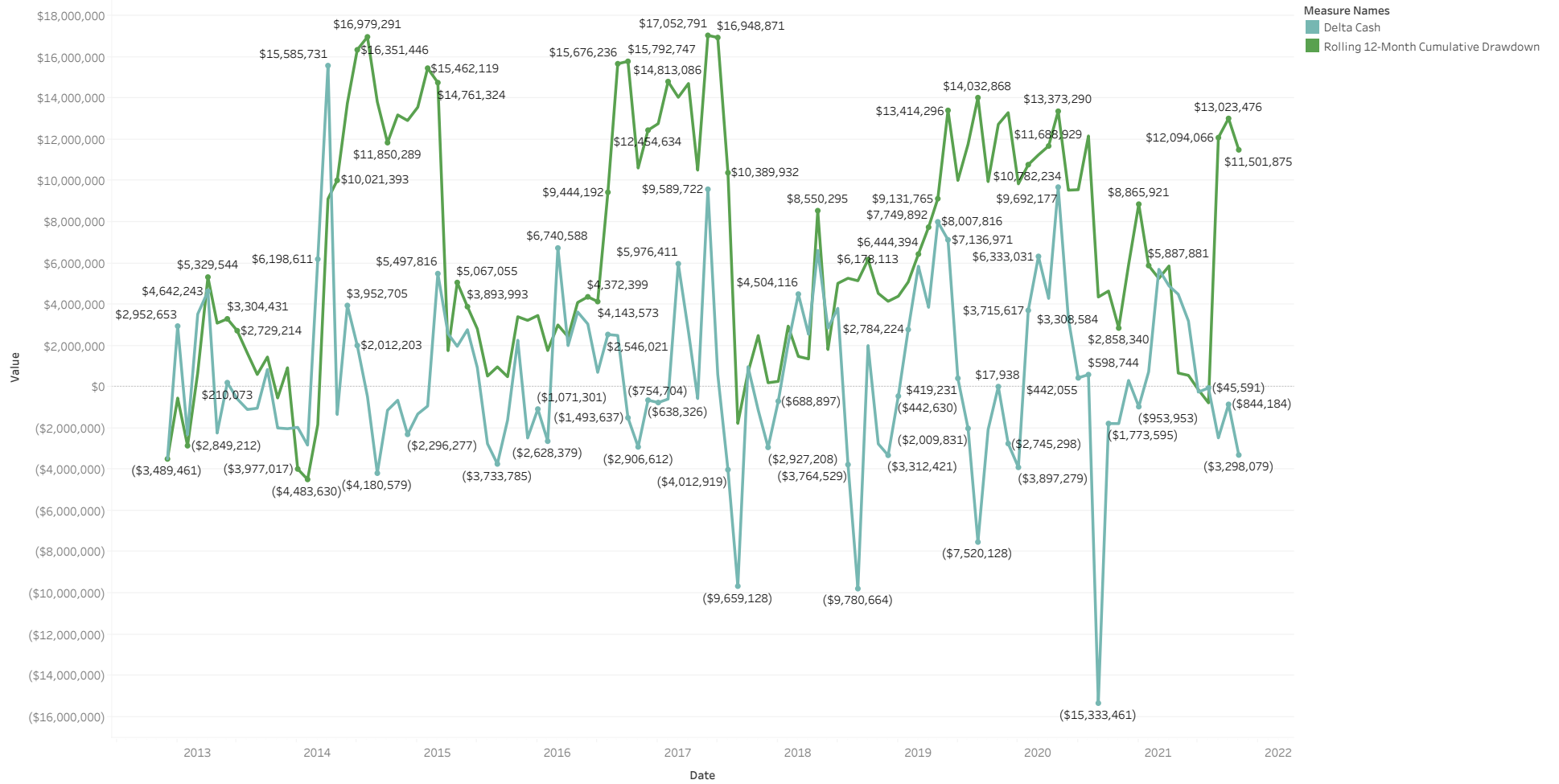
Net Change in Cash by Year

As of September 2021



Historic Drawdowns

As of September 2021



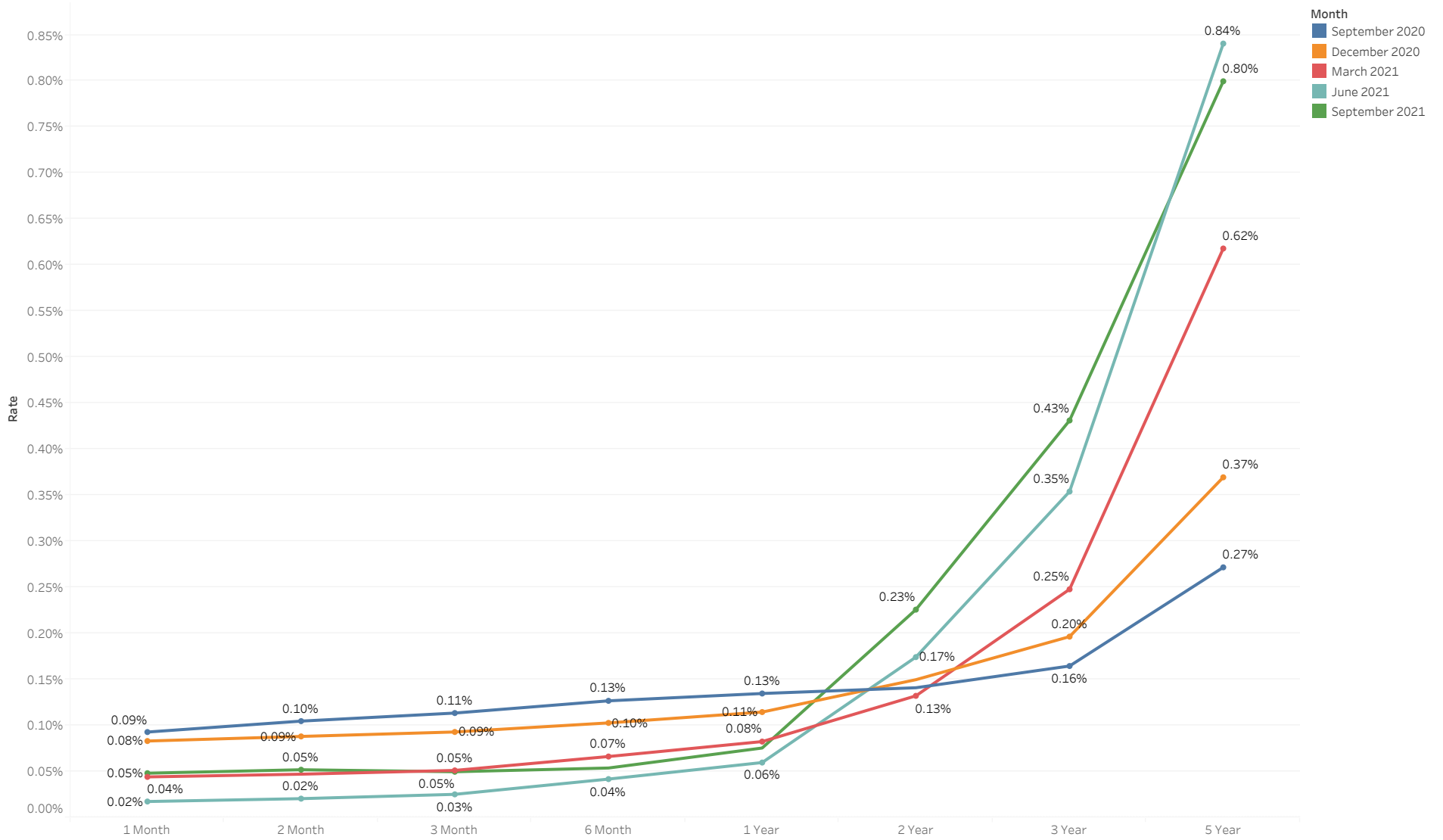


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Economic Environment

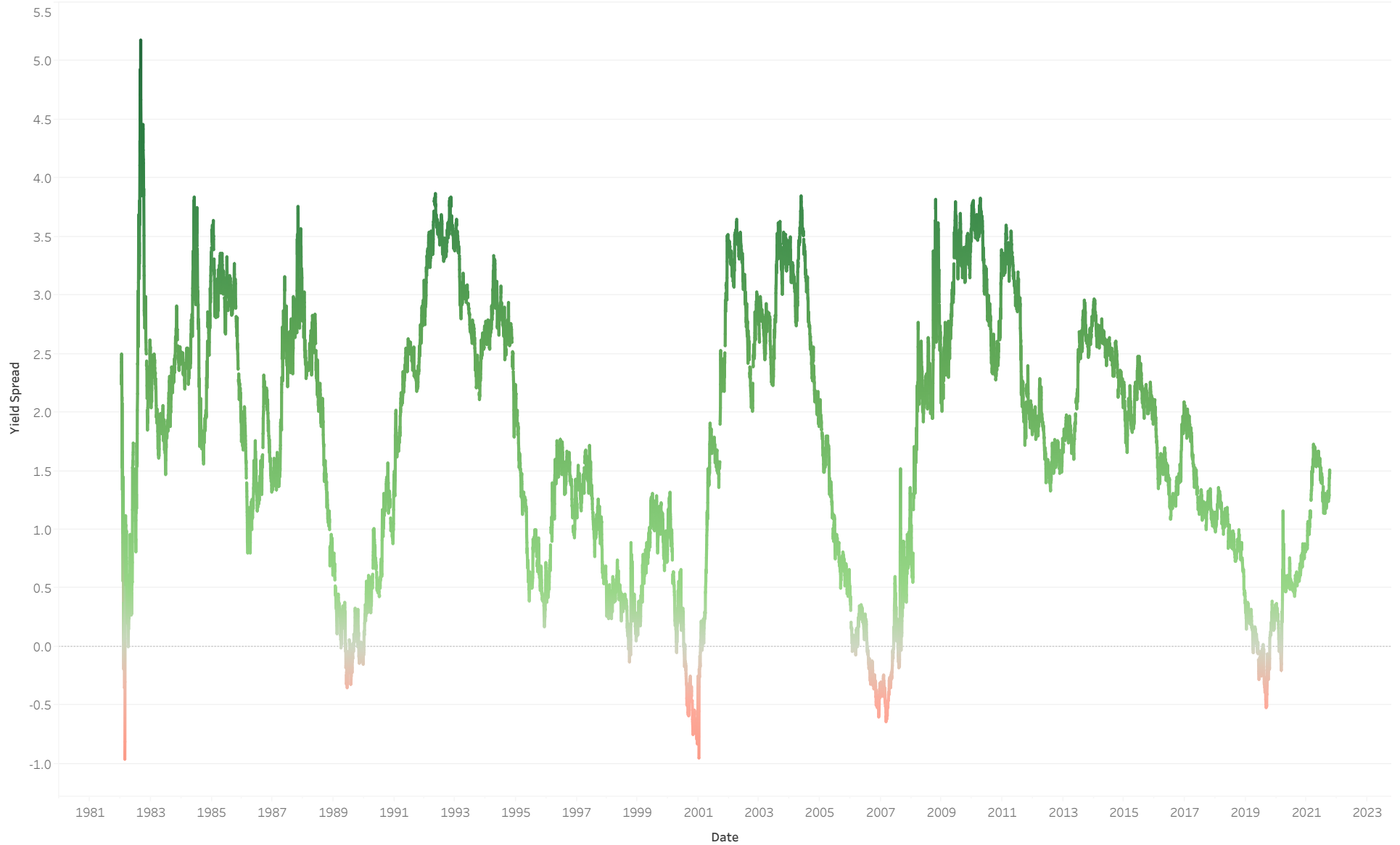
U.S. Treasury Yield Curve

As of September 2021



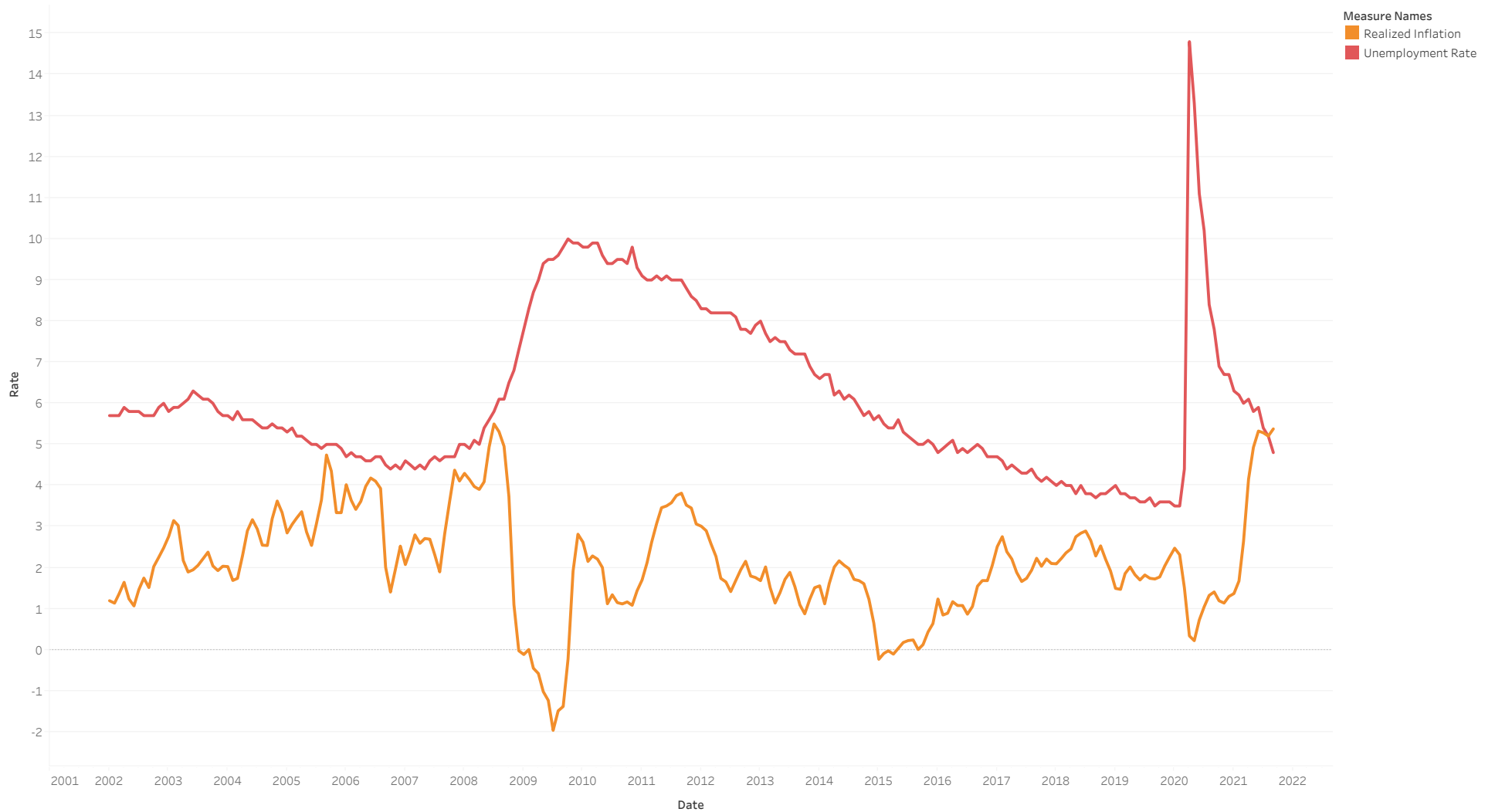
10-Year Minus 3-Month Treasury Yield Spread

As of September 2021



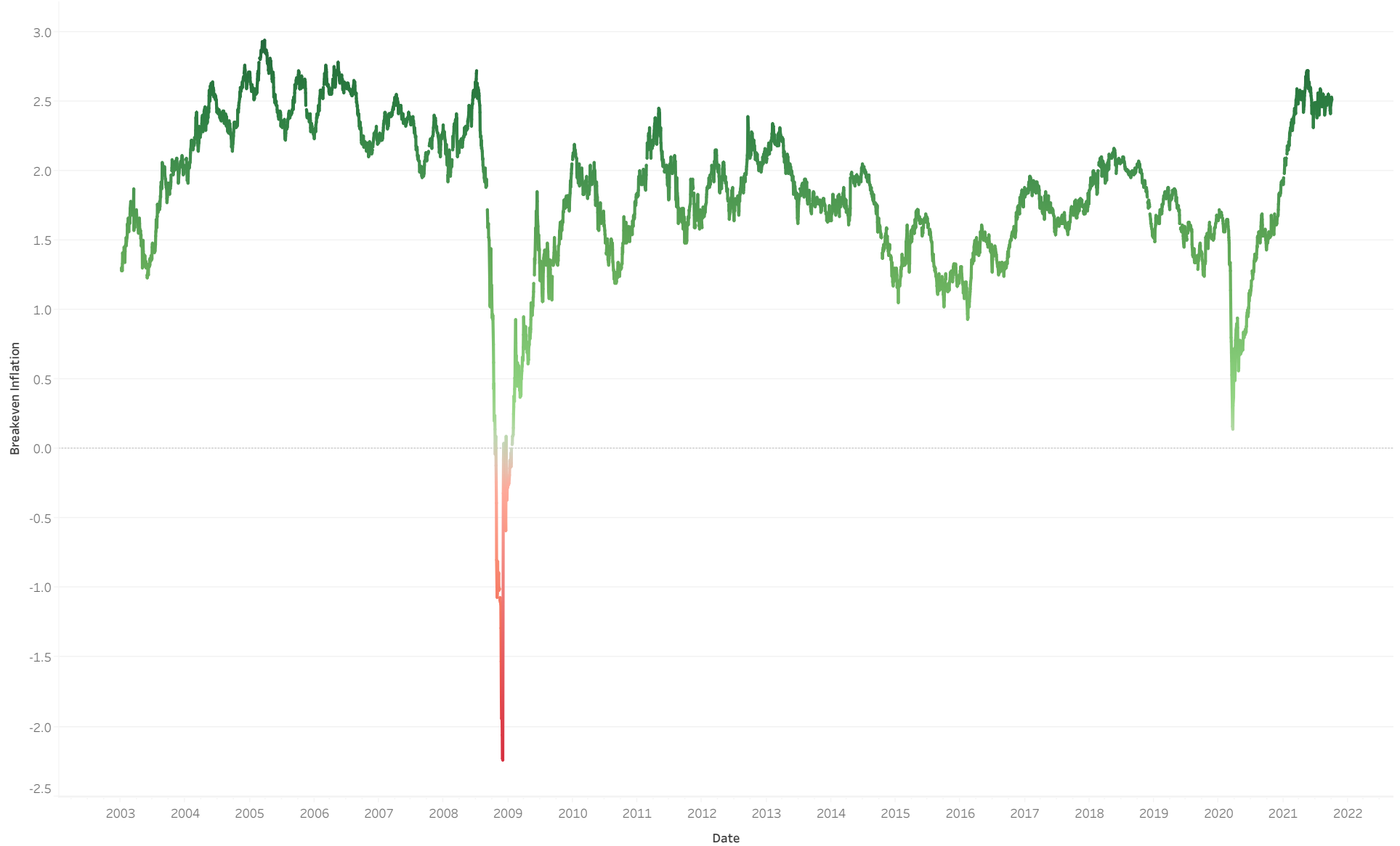
Unemployment vs Inflation

As of September 2021



5-Year Breakeven Inflation Prediction

As of September 2021





CITY OF
EL SEGUNDO

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.

A handwritten signature in black ink, appearing to read "Matthew Robinson".

October 13, 2021

Matthew Robinson, City Treasurer

Date