



CITY OF  
EL SEGUNDO

# City of El Segundo Investment Portfolio Report October 2021

Certified By:  
City Treasurer's Office

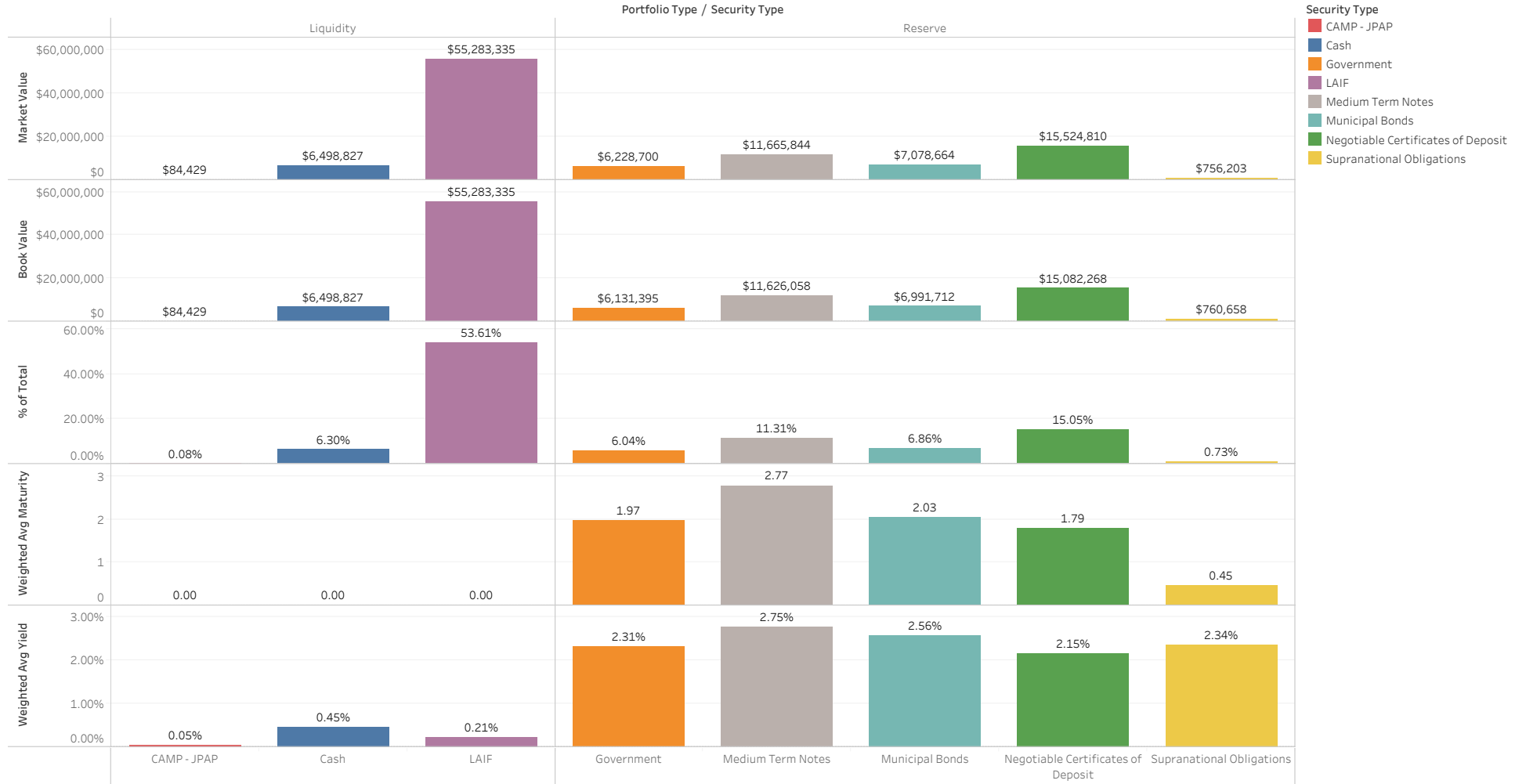


CITY OF  
EL SEGUNDO

# Portfolio

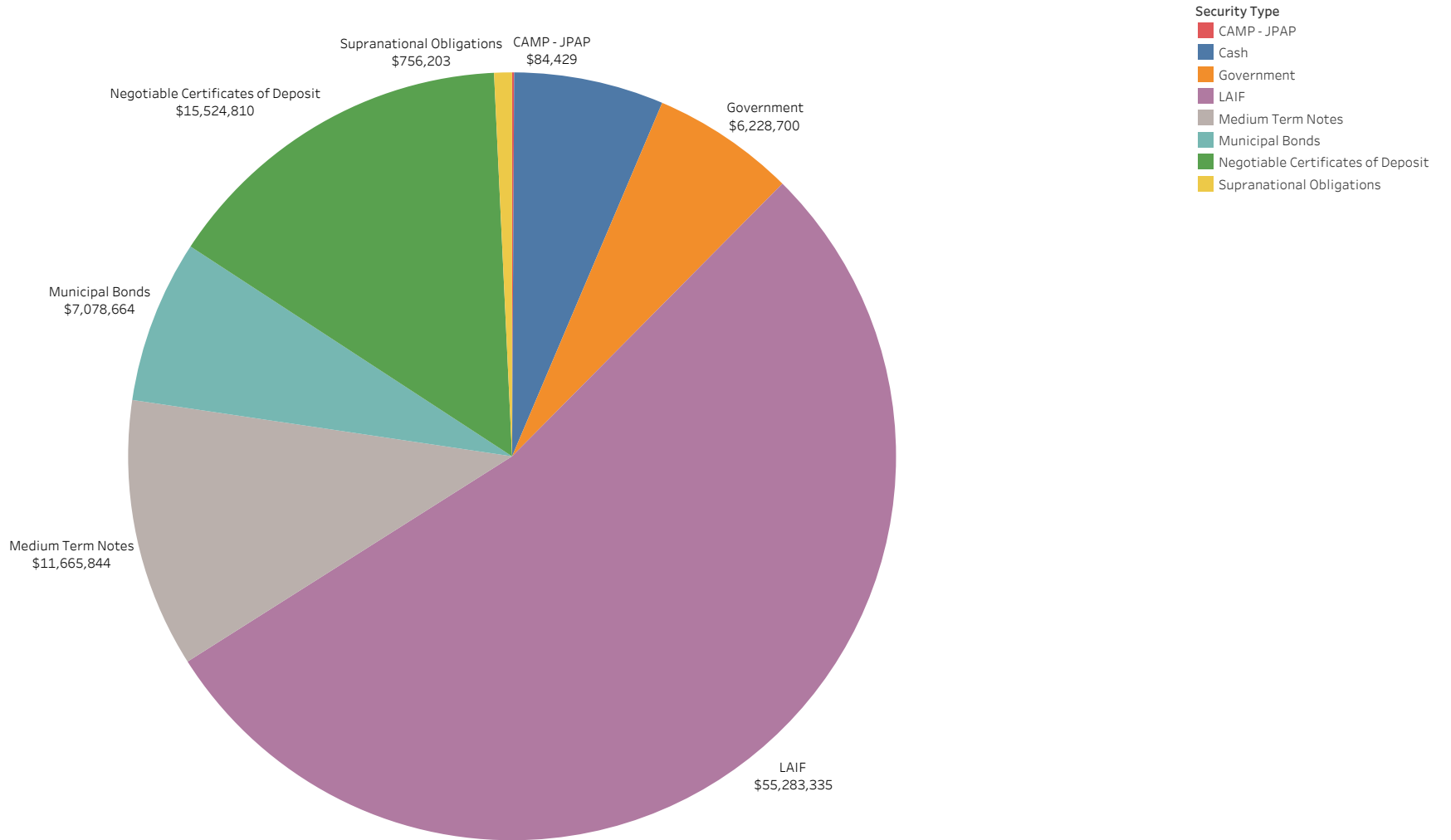
# Portfolio Summary

As of October 2021



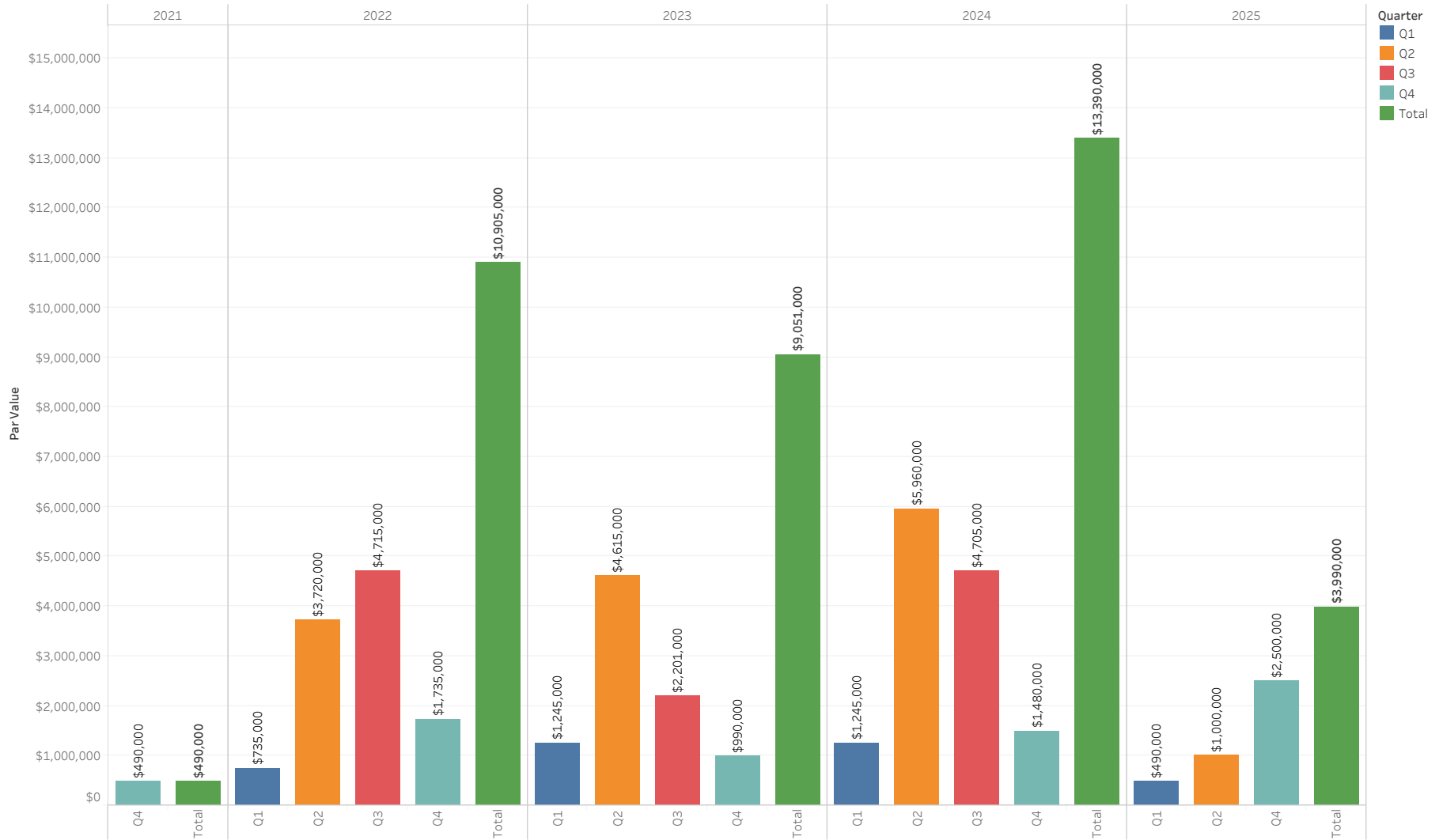
# Investments by Security Type

As of October 2021



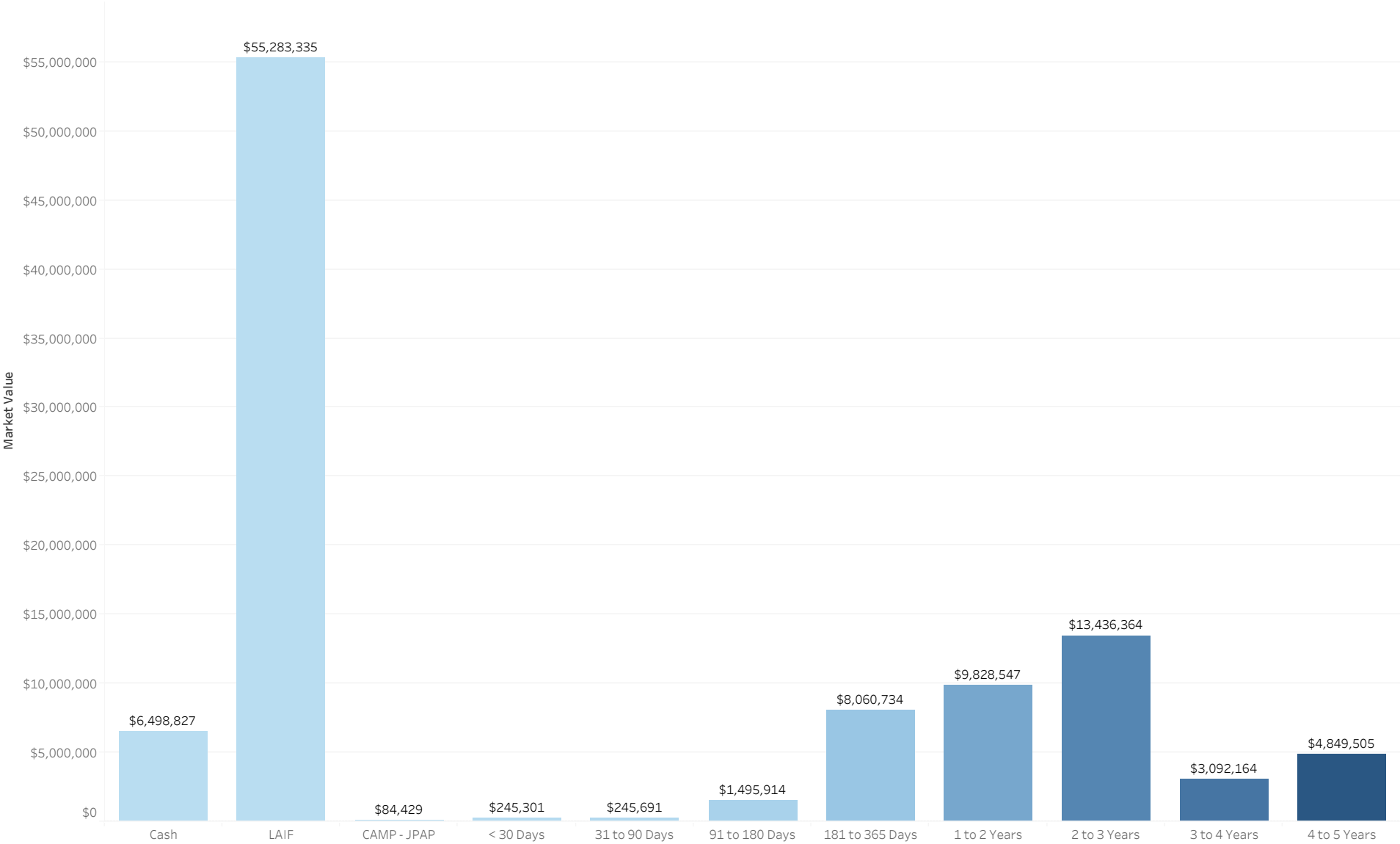
# Reserve Portfolio Ladder by Quarter

As of October 2021



# Investments by Maturity Date

As of October 2021



# Portfolio

As of October 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%  | \$6,498,827  | \$6,498,827  | \$6,498,827  | \$0            |
|                | LAIF                               | LAIF                  | LAIF        | 1                | 0.21%  | \$55,283,335 | \$55,283,335 | \$55,283,335 | \$0            |
|                | CAMP - JPAP                        | CAMP - JPAP           | CAMP - JPAP | 1                | 0.05%  | \$84,429     | \$84,429     | \$84,429     | \$0            |
| Reserve        | Government                         | F H L M C             | 3137EAEN5   | 598              | 2.65%  | \$1,000,000  | \$1,037,110  | \$1,017,080  | \$0            |
|                |                                    | FEDERAL AGRI MTG CORP | 31422BPQ7   | 754              | 1.59%  | \$500,000    | \$511,270    | \$499,884    | \$0            |
|                |                                    | FEDERAL FARM CREDIT B | 3133EKS7    | 605              | 1.73%  | \$1,000,000  | \$1,022,140  | \$998,607    | \$0            |
|                |                                    |                       | 3133EKVE3   | 263              | 1.83%  | \$1,000,000  | \$1,012,590  | \$999,900    | \$0            |
|                |                                    | FEDERAL HOME LOAN BKS | 3130A1XJ2   | 959              | 2.72%  | \$2,000,000  | \$2,114,560  | \$2,089,405  | \$0            |
|                |                                    | TENNESSEE VALLEY AUTH | 880591ER9   | 1,052            | 2.71%  | \$500,000    | \$531,030    | \$526,520    | \$0            |
|                | Medium Term Notes                  | AMAZON COM INC        | 023135AJ5   | 396              | 2.46%  | \$500,000    | \$509,070    | \$499,990    | \$0            |
|                |                                    | APPLE INC             | 037833AK6   | 551              | 2.33%  | \$500,000    | \$514,025    | \$480,685    | \$0            |
|                |                                    | ASTRAZENECA FINANCE L | 04636NAA1   | 1,672            | 1.21%  | \$500,000    | \$495,455    | \$501,040    | \$0            |
|                |                                    | BANK OF AMERICA CORP  | 06051GFX2   | 1,633            | 3.24%  | \$500,000    | \$539,920    | \$554,155    | \$0            |
|                |                                    | BERKSHIRE HATHAWAY IN | 084670BR8   | 502              | 2.67%  | \$500,000    | \$514,140    | \$513,756    | \$0            |
|                |                                    | CATERPILLAR FINL SERV | 14913QAA7   | 220              | 2.37%  | \$500,000    | \$506,315    | \$500,000    | \$0            |
|                |                                    | CIGNA CORP            | 125523AG5   | 1,478            | 3.75%  | \$500,000    | \$549,955    | \$564,210    | \$0            |
|                |                                    | CITIGROUP INC         | 172967KN0   | 1,645            | 3.16%  | \$500,000    | \$538,080    | \$550,715    | \$0            |
|                |                                    | COCA COLA CO THE      | 191216CL2   | 1,043            | 1.71%  | \$500,000    | \$511,905    | \$493,865    | \$0            |
|                |                                    | ESTEE LAUDER CO INC   | 29736RAN0   | 1,129            | 1.94%  | \$500,000    | \$516,360    | \$501,600    | \$0            |
|                |                                    | GOLDMAN SACHS GROUP I | 38141GXJ8   | 1,250            | 3.28%  | \$500,000    | \$533,855    | \$545,605    | \$0            |
|                |                                    | INTERCONTINENTAL EXCH | 45866FAD6   | 1,494            | 3.44%  | \$500,000    | \$544,290    | \$557,000    | \$0            |
|                |                                    | JOHNS HOPKINS HEALTH  | 478111AB3   | 563              | 2.68%  | \$145,000    | \$149,559    | \$141,068    | \$0            |
|                |                                    | MEAD JOHNSON NUTRITIO | 582839AH9   | 1,478            | 3.75%  | \$500,000    | \$550,565    | \$565,170    | \$0            |
|                |                                    | MORGAN STANLEY        | 61746BDZ6   | 1,551            | 3.55%  | \$500,000    | \$545,805    | \$561,240    | \$0            |
|                |                                    | NEW YORK LIFE GLOBAL  | 64952WCS0   | 224              | 2.27%  | \$500,000    | \$506,100    | \$500,000    | \$0            |
|                |                                    | ORACLE CORP           | 68389XBL8   | 686              | 2.34%  | \$500,000    | \$513,805    | \$492,550    | \$0            |
|                |                                    | STRYKER CORP          | 863667AH4   | 1,464            | 3.14%  | \$500,000    | \$537,245    | \$548,175    | \$0            |
|                |                                    | TOYOTA MOTOR CREDIT C | 89236TCQ6   | 257              | 2.75%  | \$500,000    | \$508,855    | \$490,620    | \$0            |
|                |                                    | UNITED PARCEL SERVICE | 911312BT2   | 1,038            | 2.12%  | \$500,000    | \$519,025    | \$504,105    | \$0            |
|                |                                    | UNITEDHEALTH GROUP IN | 91324PDN9   | 1,508            | 3.37%  | \$500,000    | \$548,190    | \$560,625    | \$0            |
|                |                                    | WAL MART STORES INC   | 931142DU4   | 412              | 2.30%  | \$500,000    | \$510,400    | \$498,935    | \$0            |
|                |                                    | WELLS FARGO COMPANY   | 949746SK8   | 452              | 3.05%  | \$500,000    | \$502,925    | \$500,950    | \$0            |
|                | Municipal Bonds                    | CONNECTICUT ST B      | 20772JL75   | 276              | 2.72%  | \$500,000    | \$509,395    | \$508,400    | \$0            |
|                |                                    | CONNECTICUT ST TXBL S | 20772KGN3   | 899              | 2.89%  | \$1,000,000  | \$1,052,870  | \$1,064,850  | \$0            |
|                |                                    | GOODRICH MI AREA SCH  | 382406PY6   | 549              | 2.64%  | \$300,000    | \$309,666    | \$304,584    | \$0            |
|                |                                    | HOUSTON TX REF SER B  | 4423315T7   | 854              | 1.90%  | \$1,000,000  | \$1,027,140  | \$1,006,410  | \$0            |
|                |                                    | LA QUINTA CA REDEV AG | 50420BCL4   | 307              | 2.86%  | \$1,000,000  | \$1,021,940  | \$1,007,590  | \$0            |
|                |                                    | LAS VEGAS NV TAXABLE  | 5176968H6   | 215              | 3.10%  | \$545,000    | \$554,003    | \$546,363    | \$0            |
|                |                                    | NEW YORK NY TXBL FISC | 64966QCA6   | 1,007            | 2.07%  | \$1,000,000  | \$1,027,100  | \$1,003,750  | \$0            |
|                |                                    | ONTARIO CA INTERNATIO | 683042AJ4   | 1,294            | 2.74%  | \$500,000    | \$529,040    | \$538,090    | \$0            |
|                |                                    | OREGON ST DEPT ADMINI | 68607VT47   | 885              | 2.69%  | \$500,000    | \$523,810    | \$510,125    | \$0            |
|                |                                    | TULSA CNTY OKLA INDPT | 899593MG9   | 946              | 2.48%  | \$500,000    | \$523,700    | \$501,550    | \$0            |
|                | Negotiable Certificates of Deposit | 1ST SECURITY BANK OF  | 33625CCP2   | 1,005            | 1.93%  | \$245,000    | \$253,793    | \$245,000    | \$0            |
|                |                                    | ABACUS FEDERAL SAVING | 00257TBF2   | 1,008            | 1.93%  | \$245,000    | \$253,805    | \$245,000    | \$0            |

# Portfolio

As of October 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 | ALLEGIANCE BNK TEXAS  | 01748DAX4 | 335              | 2.11%  | \$245,000 | \$249,486    | \$245,000  | \$0            |
|                |                                    | ALLY BK MIDVALE UTAH  | 02007GKC6 | 220              | 2.46%  | \$245,000 | \$248,560    | \$245,000  | \$0            |
|                |                                    | ALMA BK ASTORIA NEW Y | 020080BL0 | 1,048            | 1.70%  | \$245,000 | \$252,201    | \$245,000  | \$0            |
|                |                                    | AMERICAN EXPRESS CENT | 02587DU55 | 214              | 2.37%  | \$245,000 | \$248,317    | \$245,000  | \$0            |
|                |                                    | AMERICAN ST BK SIOUX  | 029728BA9 | 910              | 2.39%  | \$245,000 | \$256,434    | \$245,000  | \$0            |
|                |                                    | BALBOA THRIFT LN ASSN | 05765LAY3 | 628              | 1.99%  | \$245,000 | \$251,951    | \$245,000  | \$0            |
|                |                                    | BANK BARODA NEW YORK  | 06062QXG4 | 25               | 1.85%  | \$245,000 | \$245,301    | \$245,000  | \$0            |
|                |                                    | BANK MIDWEST SPIRIT L | 063615BP2 | 301              | 2.98%  | \$245,000 | \$250,983    | \$245,000  | \$0            |
|                |                                    | BANK OF NEW ENGLAND   | 06426KBE7 | 937              | 2.52%  | \$245,000 | \$257,586    | \$245,000  | \$0            |
|                |                                    | BANK3                 | 06653LAJ9 | 504              | 0.89%  | \$245,000 | \$247,034    | \$245,000  | \$0            |
|                |                                    | BELL BANK CORP        | 07815ABA4 | 143              | 0.90%  | \$245,000 | \$245,786    | \$245,000  | \$0            |
|                |                                    | BELMONT SAVING BANK B | 080515CG2 | 122              | 2.58%  | \$245,000 | \$247,053    | \$245,000  | \$0            |
|                |                                    | CITADEL FED CR UN EXT | 17286TAG0 | 1,217            | 1.60%  | \$245,000 | \$252,115    | \$245,000  | \$0            |
|                |                                    | COMMERCE BK GENEVA MI | 20056QRZ8 | 971              | 2.20%  | \$245,000 | \$255,604    | \$245,000  | \$0            |
|                |                                    | COMMERCIAL BK HARROGA | 20143PDX5 | 593              | 2.37%  | \$245,000 | \$253,266    | \$245,000  | \$0            |
|                |                                    | CONGRESSIONAL BK POTO | 20726AAZ1 | 182              | 2.42%  | \$245,000 | \$247,893    | \$245,000  | \$0            |
|                |                                    | DENVER SVGS BK IOWA   | 249398BT4 | 600              | 2.18%  | \$245,000 | \$252,539    | \$245,000  | \$0            |
|                |                                    | DISCOVER BANK         | 2546726Y9 | 277              | 2.26%  | \$245,000 | \$249,118    | \$245,000  | \$0            |
|                |                                    | DNB FIRST NATL ASSN   | 25590AAH3 | 237              | 1.98%  | \$245,000 | \$248,038    | \$245,000  | \$0            |
|                |                                    | EAGLE BANK            | 27002YEJ1 | 354              | 2.49%  | \$245,000 | \$250,657    | \$245,000  | \$0            |
|                |                                    | ENCORE BK LITTLE ROCK | 29260MAM7 | 654              | 1.95%  | \$245,000 | \$251,916    | \$245,000  | \$0            |
|                |                                    | ENERBANK USA SALT LAK | 29278TMN7 | 754              | 1.75%  | \$245,000 | \$251,544    | \$245,000  | \$0            |
|                |                                    | ENTERPRISE BANK PA    | 29367RKT2 | 930              | 2.48%  | \$245,000 | \$257,196    | \$245,000  | \$0            |
|                |                                    | FIRST BK HIGHLAND PK  | 319141JC2 | 368              | 2.11%  | \$245,000 | \$249,846    | \$245,000  | \$0            |
|                |                                    | FIRST FMRS BK TR CONV | 320165JK0 | 1,041            | 1.70%  | \$245,000 | \$252,188    | \$245,000  | \$0            |
|                |                                    | FIRST NATIONAL BANK O | 32112UDM0 | 795              | 1.70%  | \$245,000 | \$251,468    | \$245,000  | \$0            |
|                |                                    | FIRST PREMIER BANK    | 33610RRF2 | 321              | 1.97%  | \$245,000 | \$248,998    | \$245,000  | \$0            |
|                |                                    | FIRST ST BK BUXTON ND | 33648RAZ2 | 676              | 1.61%  | \$245,000 | \$250,476    | \$245,000  | \$0            |
|                |                                    | GENOA BKG CO OHIO     | 372348CJ9 | 1,006            | 1.88%  | \$245,000 | \$253,462    | \$245,000  | \$0            |
|                |                                    | GRAND RIV BK GRANDVIL | 38644ABP3 | 1,008            | 1.93%  | \$245,000 | \$253,805    | \$245,000  | \$0            |
|                |                                    | HORIZON BK WAVERLY NE | 44042TBQ6 | 669              | 1.65%  | \$231,000 | \$238,413    | \$227,867  | \$0            |
|                |                                    | INDUSTRIAL COML BK CH | 45581EAX9 | 609              | 3.15%  | \$245,000 | \$256,909    | \$245,000  | \$0            |
|                |                                    | KNOX TVA EMPL CREDIT  | 499724AD4 | 670              | 3.09%  | \$245,000 | \$257,635    | \$245,000  | \$0            |
|                |                                    | KS STATEBANK MANHATTA | 50116CBF5 | 565              | 2.23%  | \$200,000 | \$206,046    | \$199,700  | \$0            |
|                |                                    | LAFAYETTE FED CR UN R | 50625LAE3 | 698              | 3.13%  | \$245,000 | \$258,272    | \$245,000  | \$0            |
|                |                                    | LAKESIDE BK CHICAGO I | 51210SMY0 | 54               | 1.94%  | \$245,000 | \$245,691    | \$245,000  | \$0            |
|                |                                    | LIVE OAK BANKING COMP | 538036GU2 | 1,125            | 1.79%  | \$245,000 | \$253,176    | \$245,000  | \$0            |
|                |                                    | MAINSTREET BANK       | 56065GAG3 | 910              | 2.48%  | \$245,000 | \$257,039    | \$245,000  | \$0            |
|                |                                    | MID MO BK SPRINGFIELD | 59541KBV8 | 992              | 1.84%  | \$245,000 | \$253,090    | \$245,000  | \$0            |
|                |                                    | MORGAN STANLEY BK N A | 61690UPF1 | 1,127            | 1.88%  | \$245,000 | \$253,920    | \$245,000  | \$0            |
|                |                                    | MORGAN STANLEY PVT BK | 61760AYR4 | 895              | 2.66%  | \$245,000 | \$258,098    | \$245,000  | \$0            |
|                |                                    | NEIGHBORS FCU BATON R | 64017AAM6 | 699              | 3.13%  | \$245,000 | \$258,274    | \$245,000  | \$0            |
|                |                                    | PARK VIEW FCU HARRISO | 70087TAA3 | 312              | 1.77%  | \$245,000 | \$248,484    | \$245,000  | \$0            |
|                |                                    | PLAINS ST BK TEX      | 726547BK7 | 966              | 2.20%  | \$245,000 | \$255,574    | \$245,000  | \$0            |



# Portfolio

As of October 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 | POPPY BK SANTA ROSA C | 73319FAF6 | 1,236            | 1.09%     | \$245,000 | \$247,710    | \$245,000  | \$0            |
|                           |                                    | PREFERRED BANK LA CAL | 740367HP5 | 1,022            | 1.93%     | \$245,000 | \$253,857    | \$245,000  | \$0            |
|                           |                                    | PRIVATE BANK AND TRUS | 74267GVX2 | 188              | 1.98%     | \$200,000 | \$201,972    | \$199,700  | \$0            |
|                           |                                    | RAYMOND JAMES BANK NA | 75472RAU5 | 1,158            | 1.79%     | \$245,000 | \$253,394    | \$245,000  | \$0            |
|                           |                                    | RELIANCE SVGS BK ALTO | 75950XAF6 | 116              | 2.48%     | \$245,000 | \$246,872    | \$245,000  | \$0            |
|                           |                                    | RIA FED CR UN         | 749622AL0 | 788              | 2.40%     | \$245,000 | \$255,393    | \$245,000  | \$0            |
|                           |                                    | RIVERBANK POCAHONTAS  | 76857AAB7 | 598              | 2.28%     | \$245,000 | \$252,921    | \$245,000  | \$0            |
|                           |                                    | SALLIE MAE BANK       | 7954503Q6 | 241              | 2.22%     | \$245,000 | \$248,496    | \$245,000  | \$0            |
|                           |                                    | SPRING BK BRONX N Y   | 849430AS2 | 314              | 1.97%     | \$245,000 | \$248,925    | \$245,000  | \$0            |
|                           |                                    | STONE BK MTN VIEW ARK | 86158RAV1 | 521              | 2.98%     | \$245,000 | \$254,751    | \$245,000  | \$0            |
|                           |                                    | UBS BANK USA          | 90348JCR9 | 578              | 3.02%     | \$245,000 | \$255,836    | \$245,000  | \$0            |
|                           |                                    | ULTIMA BK MINN WINGER | 90385LCR8 | 334              | 3.02%     | \$245,000 | \$251,608    | \$245,000  | \$0            |
|                           |                                    | UPPER PENNISUA STATE  | 91630PAS0 | 1,155            | 1.70%     | \$245,000 | \$252,595    | \$245,000  | \$0            |
|                           |                                    | WASHINGTON FEDERAL    | 938828BJ8 | 1,029            | 1.98%     | \$245,000 | \$254,224    | \$245,000  | \$0            |
|                           |                                    | WELLS FARGO BANK NA   | 949763B96 | 938              | 2.52%     | \$245,000 | \$257,593    | \$245,000  | \$0            |
| WELLS FARGO NATL BK W     | 949495AF2                          | 427                   | 1.82%     | \$245,000        | \$249,623 | \$245,000 | \$0          |            |                |
| Supranational Obligations |                                    | INTER AMERICAN DEVEL  | 45818WCK0 | 164              | 2.34%     | \$750,000 | \$756,203    | \$760,658  | \$0            |



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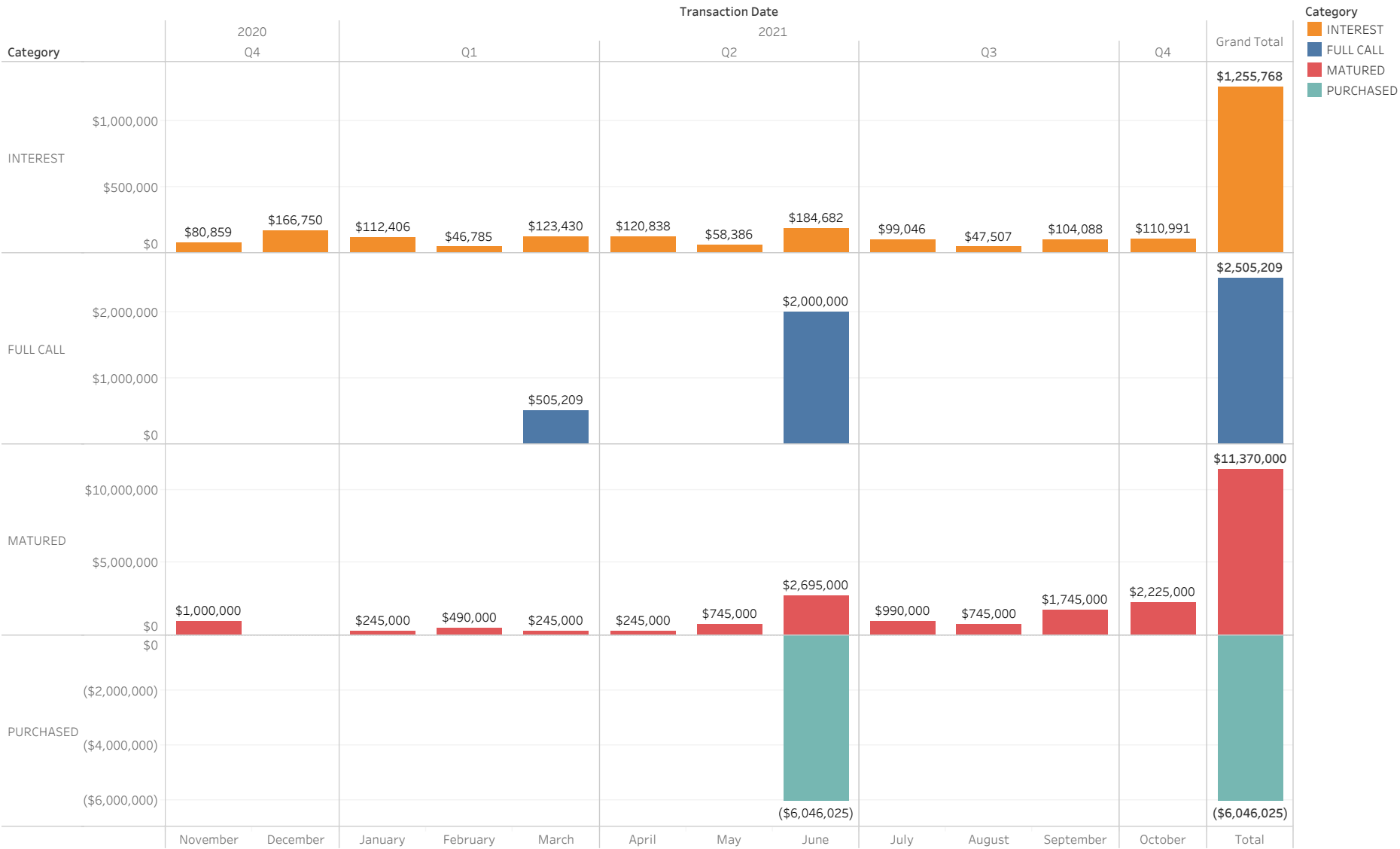
# Transactions

# Transactions

Prior 3 Months as of October 2021

# Interest Received

As of October 2021





# Compliance

# Asset Class Compliance

As of October 2021

| Security Type                      | In Compliance? | Max Weight    | Weight         | Par Value            | Book Value           | Market Value         |
|------------------------------------|----------------|---------------|----------------|----------------------|----------------------|----------------------|
| Cash                               | Y              | 100%          | 6.30%          | \$6,498,827          | \$6,498,827          | \$6,498,827          |
| LAIF                               | Y              | 100%          | 53.61%         | \$55,283,335         | \$55,283,335         | \$55,283,335         |
| CAMP - JPAP                        | Y              | 30%           | 0.08%          | \$84,429             | \$84,429             | \$84,429             |
| Government                         | Y              | 100%          | 6.04%          | \$6,000,000          | \$6,131,395          | \$6,228,700          |
| Medium Term Notes                  | Y              | 15%           | 11.31%         | \$11,145,000         | \$11,626,058         | \$11,665,844         |
| Municipal Bonds                    | Y              | 10%           | 6.86%          | \$6,845,000          | \$6,991,712          | \$7,078,664          |
| Negotiable Certificates of Deposit | Y              | 30%           | 15.05%         | \$15,086,000         | \$15,082,268         | \$15,524,810         |
| Supranational Obligations          | Y              | 10%           | 0.73%          | \$750,000            | \$760,658            | \$756,203            |
|                                    |                | <b>Totals</b> | <b>100.00%</b> | <b>\$101,692,591</b> | <b>\$102,458,681</b> | <b>\$103,120,812</b> |

# Rating Compliance

As of October 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              | \$509,070    | 0.49%  | 3.00%                  |
|                           | APPLE INC             | 037833AK6 | AA+        | AA1          | Y              | \$514,025    | 0.50%  | 3.00%                  |
|                           | ASTRAZENECA FINANCE L | 04636NAA1 | A-         | A3           | Y              | \$495,455    | 0.48%  | 3.00%                  |
|                           | BANK OF AMERICA CORP  | 06051GFX2 | A-         | A2           | Y              | \$539,920    | 0.52%  | 3.00%                  |
|                           | BERKSHIRE HATHAWAY IN | 084670BR8 | AA         | AA2          | Y              | \$514,140    | 0.50%  | 3.00%                  |
|                           | CATERPILLAR FINL SERV | 14913QAA7 | A          | A2           | Y              | \$506,315    | 0.49%  | 3.00%                  |
|                           | CIGNA CORP            | 125523AG5 | A-         | BAA1         | Y              | \$549,955    | 0.53%  | 3.00%                  |
|                           | CITIGROUP INC         | 172967KNO | BBB+       | A3           | Y              | \$538,080    | 0.52%  | 3.00%                  |
|                           | COCA COLA CO THE      | 191216CL2 | A+         | A1           | Y              | \$511,905    | 0.50%  | 3.00%                  |
|                           | ESTEE LAUDER CO INC   | 29736RANO | A+         | A1           | Y              | \$516,360    | 0.50%  | 3.00%                  |
|                           | GOLDMAN SACHS GROUP I | 38141GXJ8 | BBB+       | A2           | Y              | \$533,855    | 0.52%  | 3.00%                  |
|                           | INTERCONTINENTAL EXCH | 45866FAD6 | BBB+       | A3           | Y              | \$544,290    | 0.53%  | 3.00%                  |
|                           | JOHNS HOPKINS HEALTH  | 478111AB3 | AA-        | AA2          | Y              | \$149,559    | 0.15%  | 3.00%                  |
|                           | MEAD JOHNSON NUTRITIO | 582839AH9 | A-         | A3           | Y              | \$550,565    | 0.53%  | 3.00%                  |
|                           | MORGAN STANLEY        | 61746BDZ6 | BBB+       | A1           | Y              | \$545,805    | 0.53%  | 3.00%                  |
|                           | NEW YORK LIFE GLOBAL  | 64952WCS0 | AA+        | AAA          | Y              | \$506,100    | 0.49%  | 3.00%                  |
|                           | ORACLE CORP           | 68389XBL8 | BBB+       | BAA2         | Y              | \$513,805    | 0.50%  | 3.00%                  |
|                           | STRYKER CORP          | 863667AH4 | A-         | BAA1         | Y              | \$537,245    | 0.52%  | 3.00%                  |
|                           | TOYOTA MOTOR CREDIT C | 89236TCQ6 | A+         | A1           | Y              | \$508,855    | 0.49%  | 3.00%                  |
|                           | UNITED PARCEL SERVICE | 911312BT2 | A-         | A2           | Y              | \$519,025    | 0.50%  | 3.00%                  |
| UNITEDHEALTH GROUP IN     | 91324PDN9             | A+        | A3         | Y            | \$548,190      | 0.53%        | 3.00%  |                        |
| WAL MART STORES INC       | 931142DU4             | AA        | AA2        | Y            | \$510,400      | 0.49%        | 3.00%  |                        |
| WELLS FARGO COMPANY       | 949746SK8             | BBB+      | A1         | Y            | \$502,925      | 0.49%        | 3.00%  |                        |
| Municipal Bonds           | CONNECTICUT ST B      | 20772JL75 | A+         | AA3          | Y              | \$509,395    | 0.49%  | 5.00%                  |
|                           | CONNECTICUT ST TXBL S | 20772KGN3 | A+         | AA3          | Y              | \$1,052,870  | 1.02%  | 5.00%                  |
|                           | GOODRICH MI AREA SCH  | 382406PY6 | AA         | N/A          | Y              | \$309,666    | 0.30%  | 5.00%                  |
|                           | HOUSTON TX REF SER B  | 4423315T7 | AA         | AA3          | Y              | \$1,027,140  | 1.00%  | 5.00%                  |
|                           | LA QUINTA CA REDEV AG | 50420BCL4 | AA-        | N/A          | Y              | \$1,021,940  | 0.99%  | 5.00%                  |
|                           | LAS VEGAS NV TAXABLE  | 5176968H6 | AA         | AA2          | Y              | \$554,003    | 0.54%  | 5.00%                  |
|                           | NEW YORK NY TXBL FISC | 64966QCA6 | AA         | AA2          | Y              | \$1,027,100  | 1.00%  | 5.00%                  |
|                           | ONTARIO CA INTERNATIO | 683042AJ4 | AA         | N/A          | Y              | \$529,040    | 0.51%  | 5.00%                  |
|                           | OREGON ST DEPT ADMINI | 68607VT47 | AAA        | AA2          | Y              | \$523,810    | 0.51%  | 5.00%                  |
|                           | TULSA CNTY OKLA INDPT | 899593MG9 | N/A        | AA2          | Y              | \$523,700    | 0.51%  | 5.00%                  |
| Supranational Obligatio.. | INTER AMERICAN DEVEL  | 45818WCK0 | AAA        | AAA          | Y              | \$756,203    | 0.73%  | 3.00%                  |



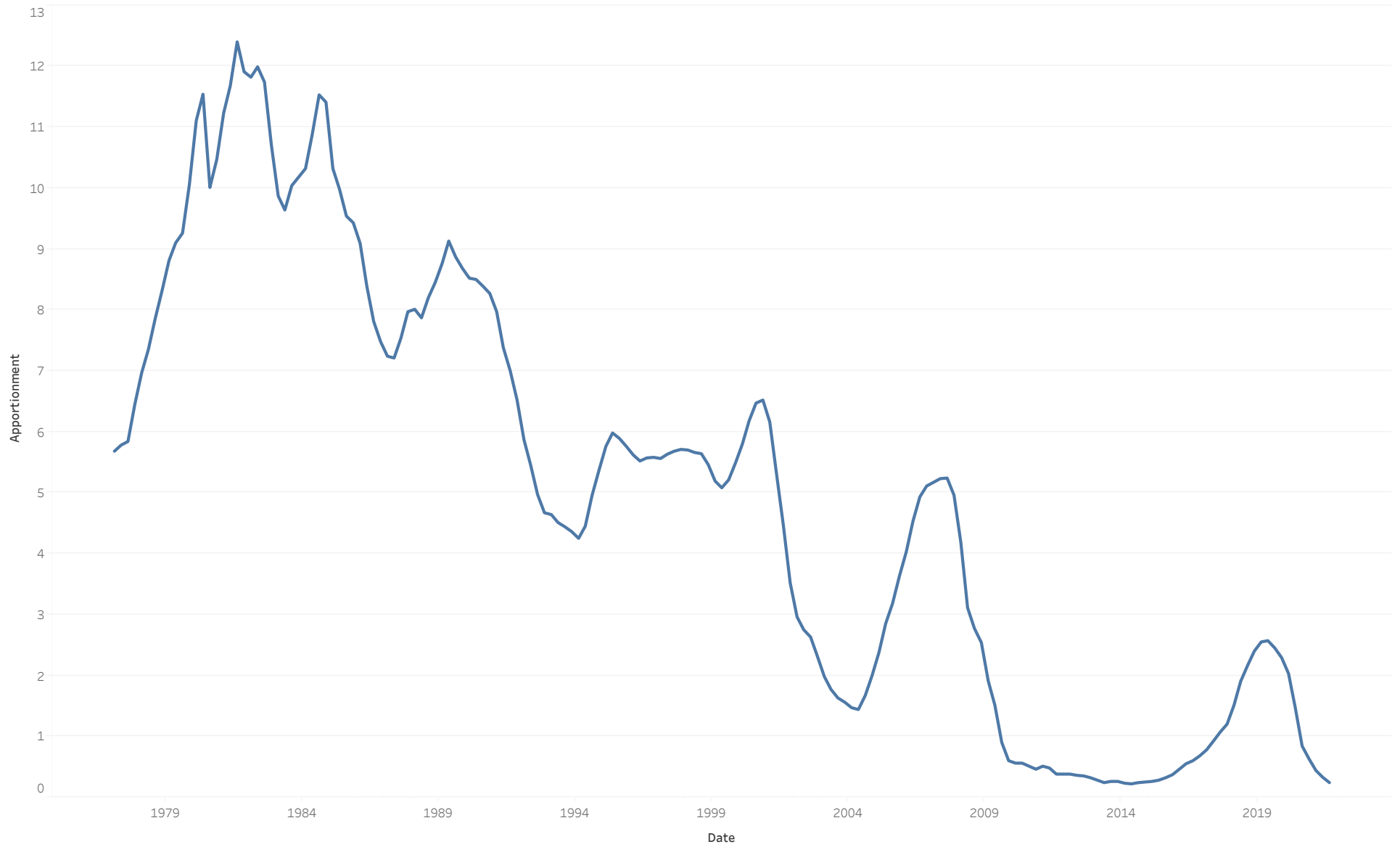
CITY OF  
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LAIF



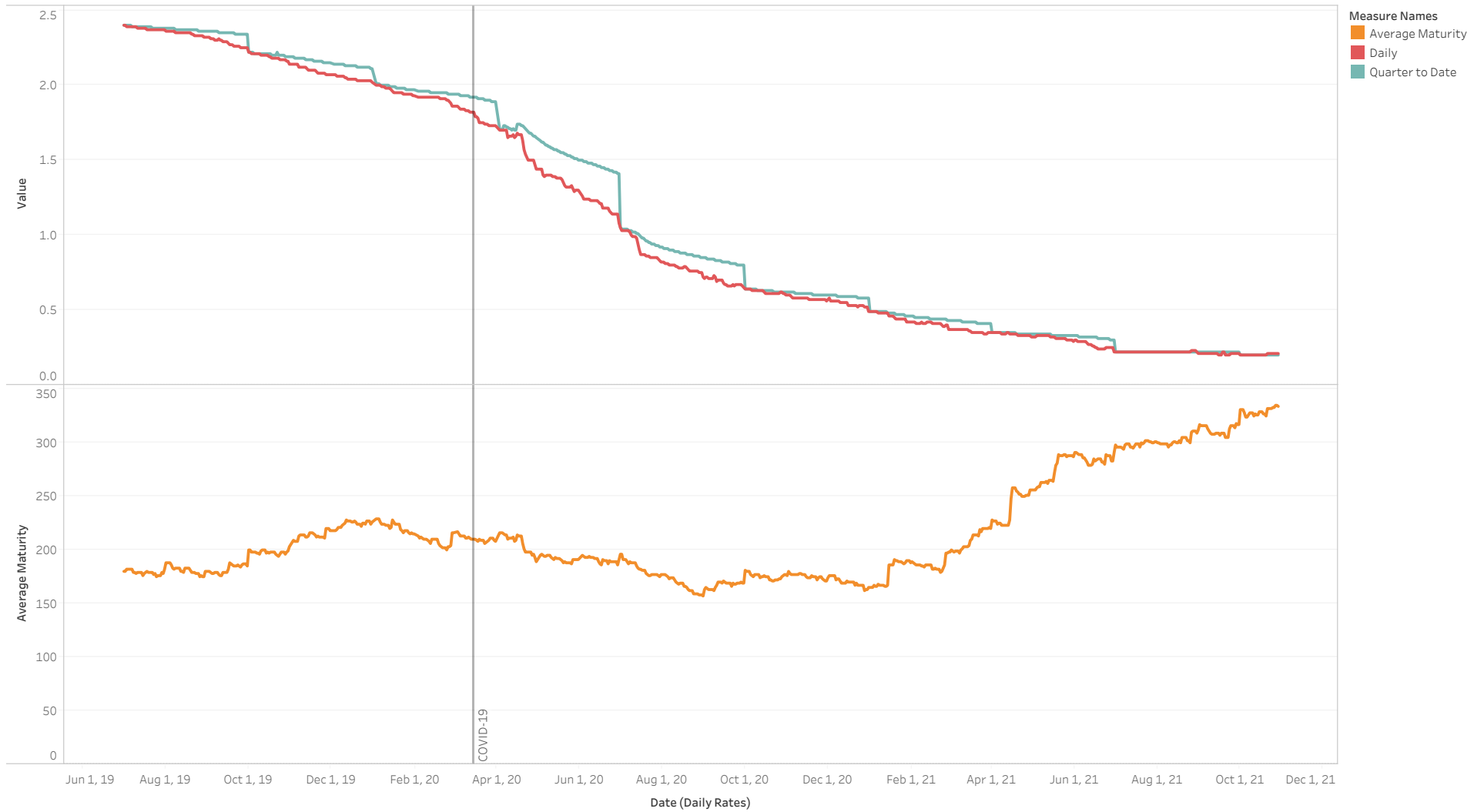
# LAIF Apportionment Rates

As of October 2021



# LAIF Diagnostics

As of October 2021



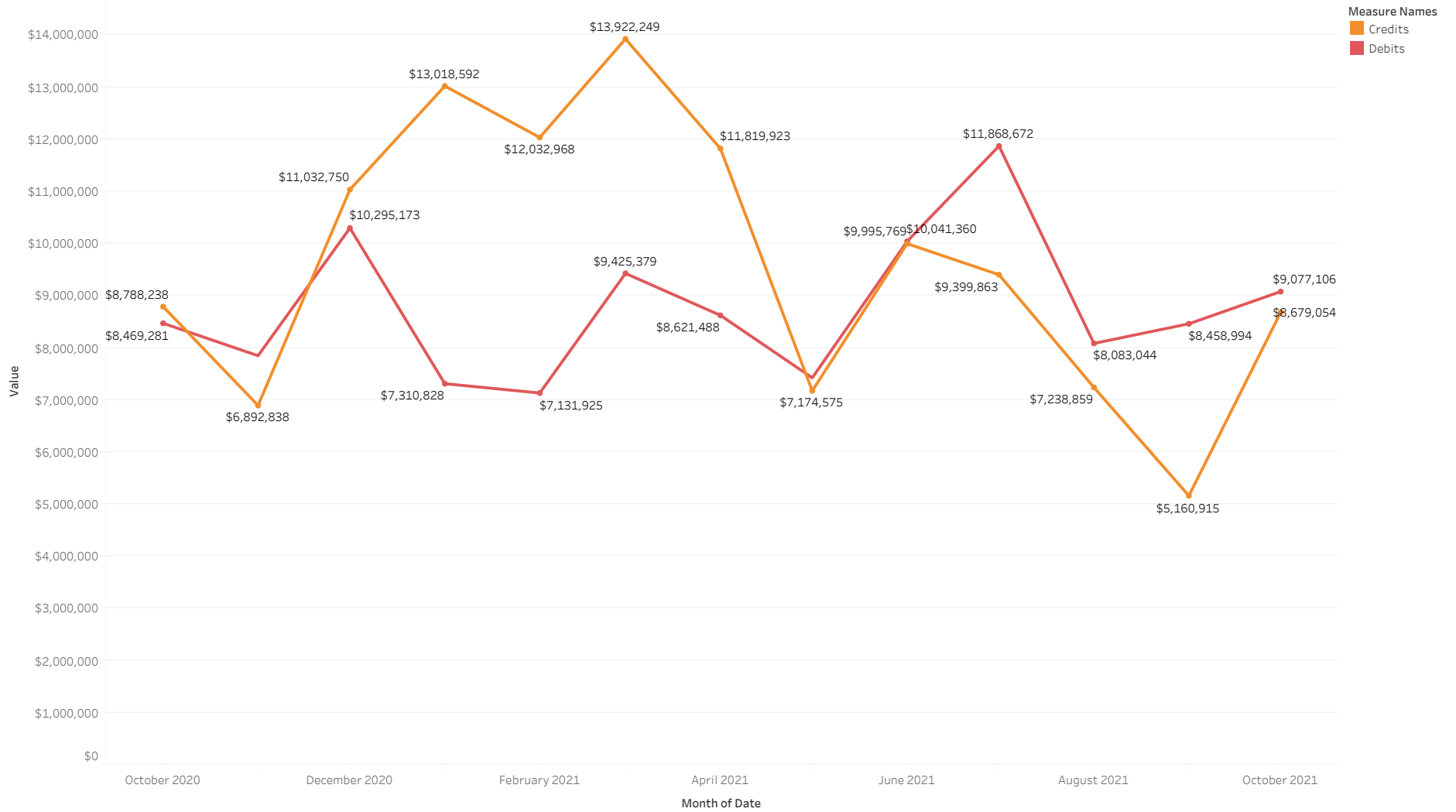


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# City Cash Flows

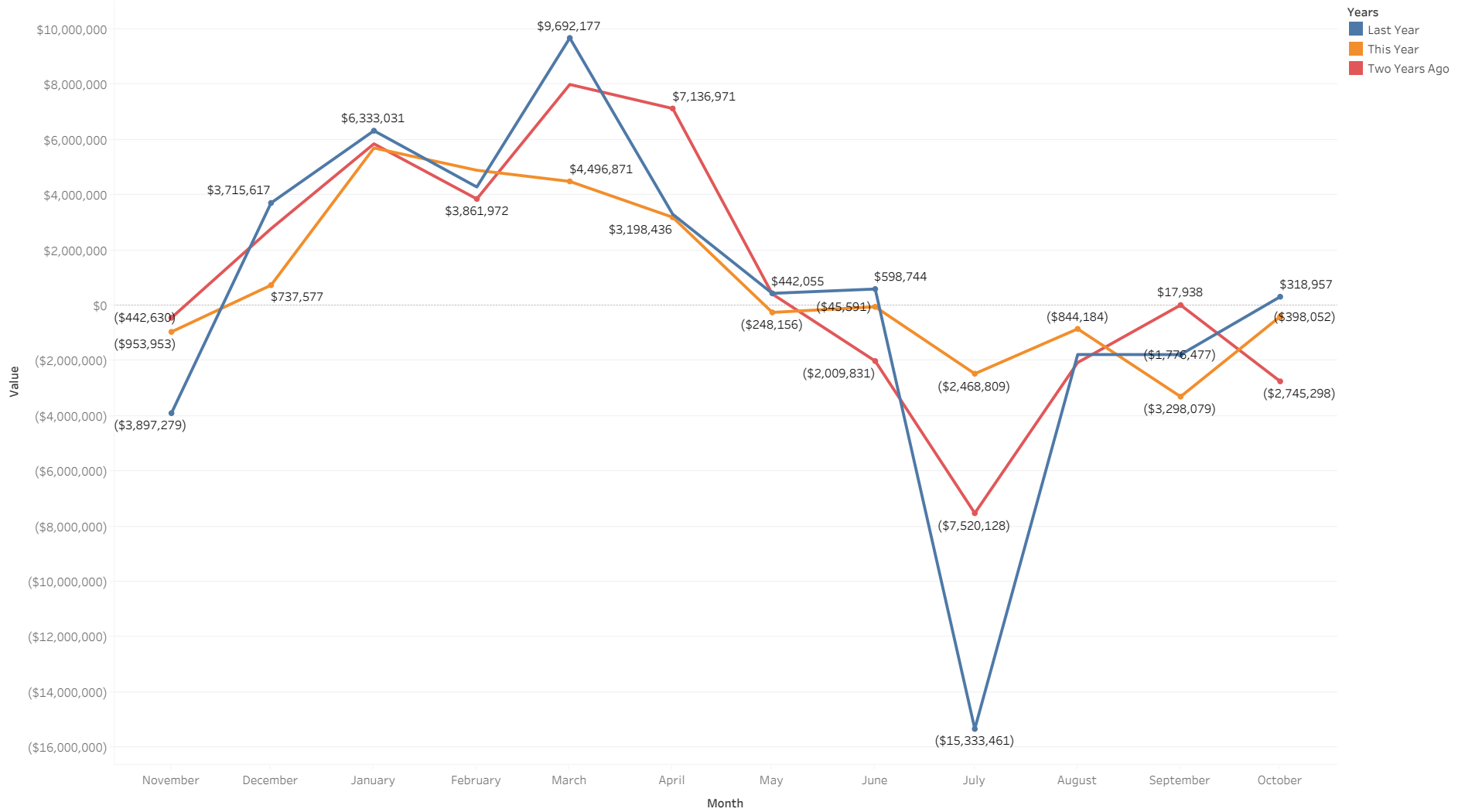
# Rolling 13-Month Cash Flow Analysis

As of October 2021



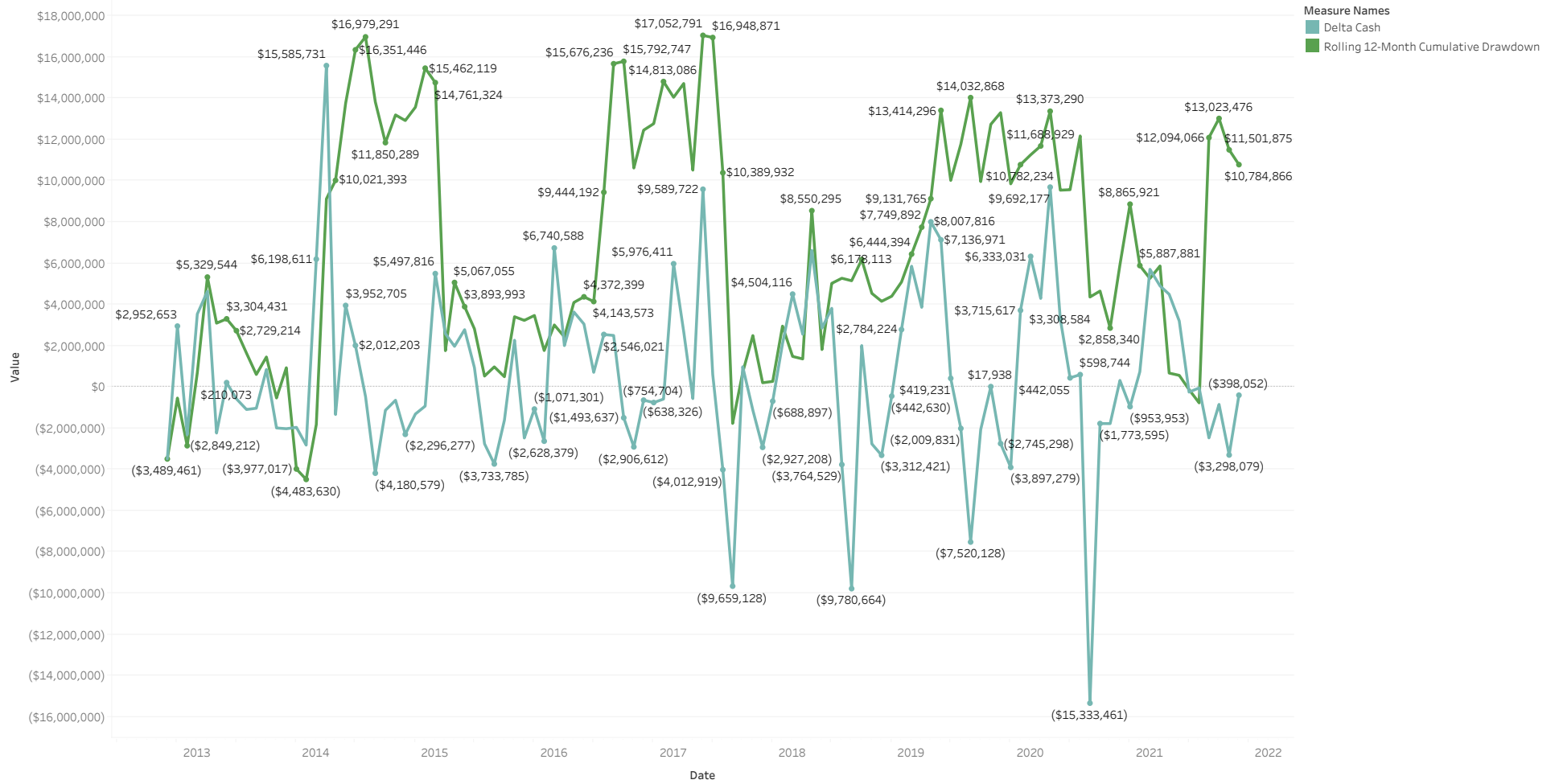
# Net Change in Cash by Year

As of October 2021



# Historic Drawdowns

As of October 2021



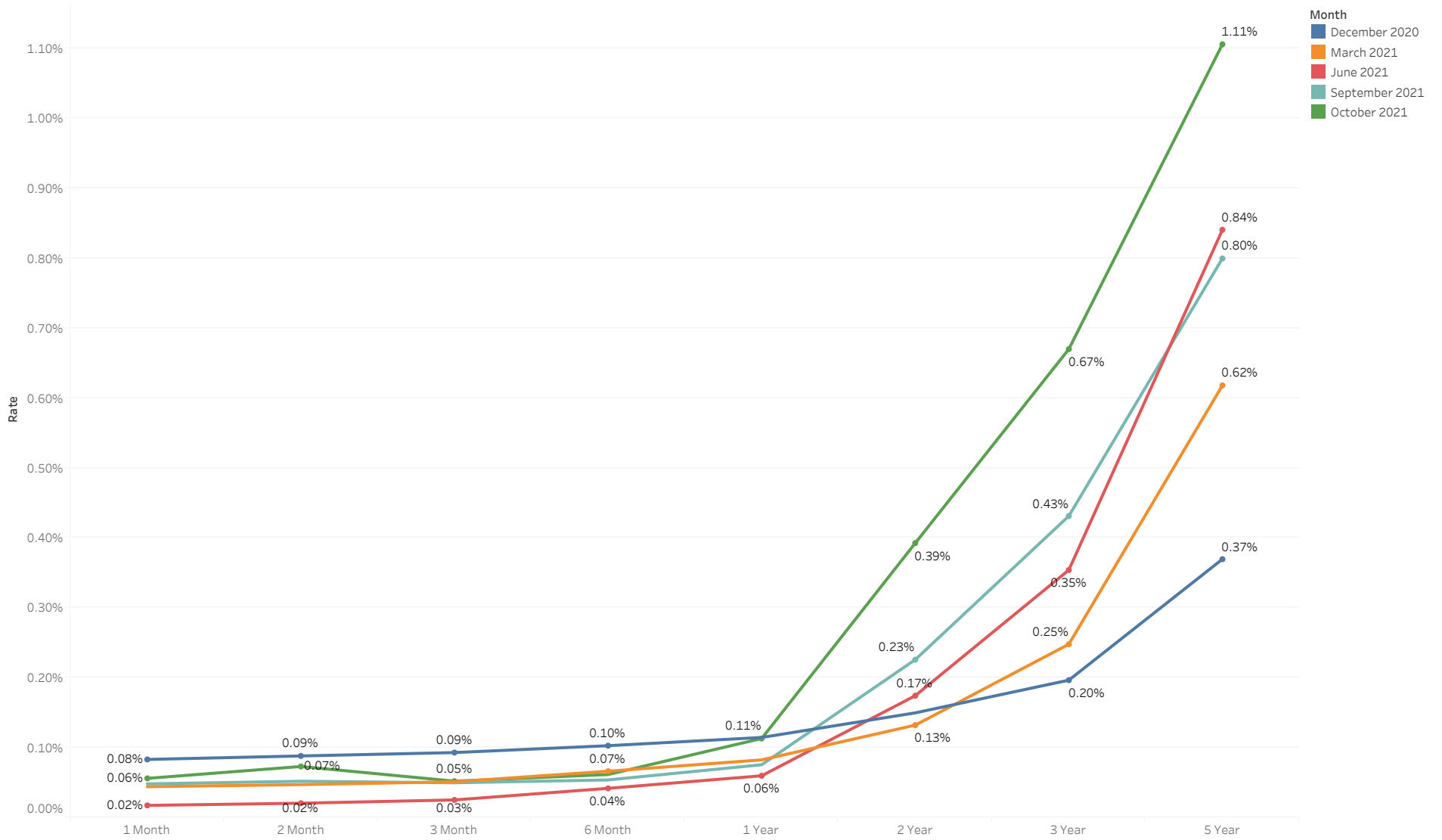


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# Economic Environment

# U.S. Treasury Yield Curve

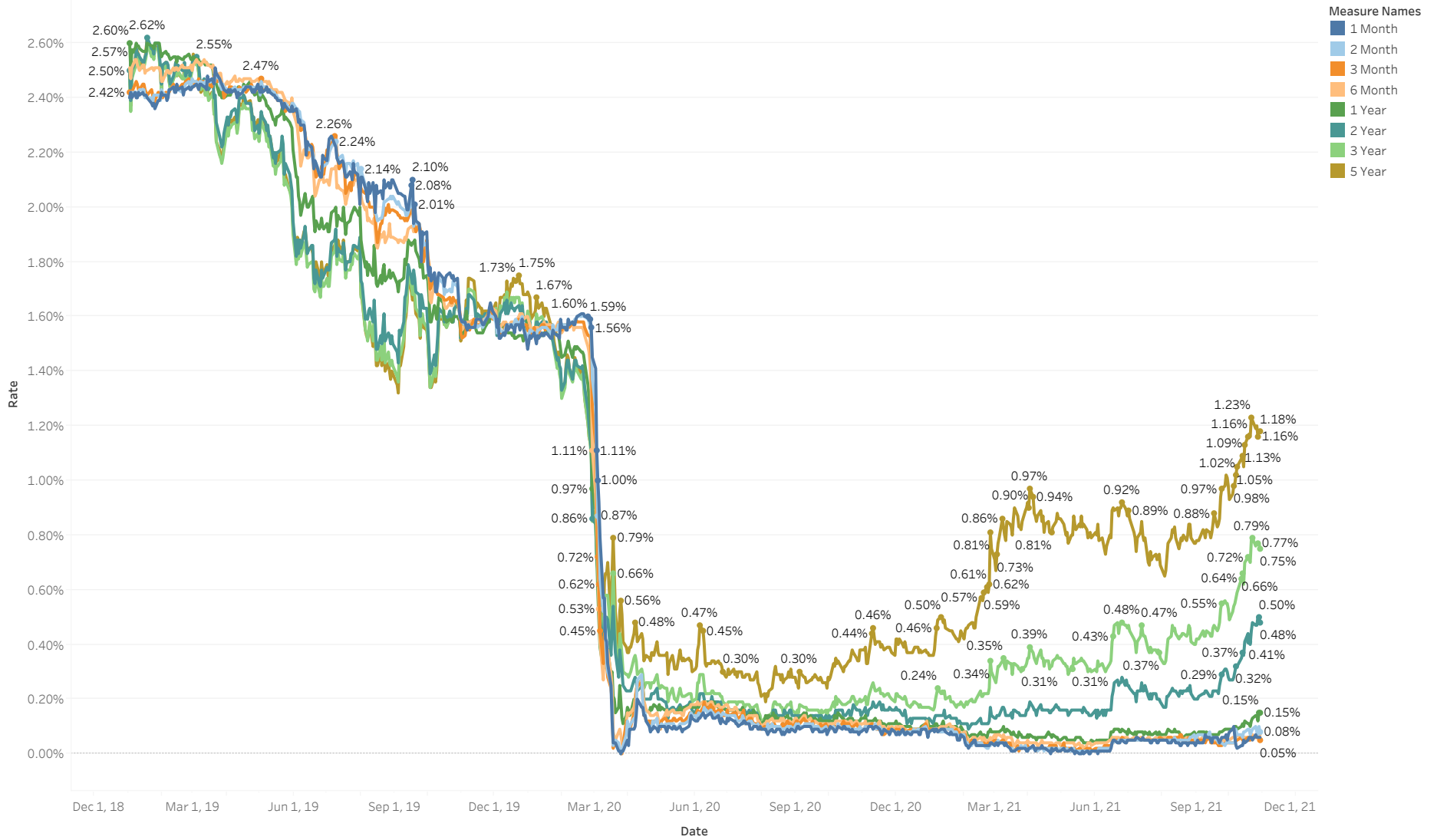
As of October 2021





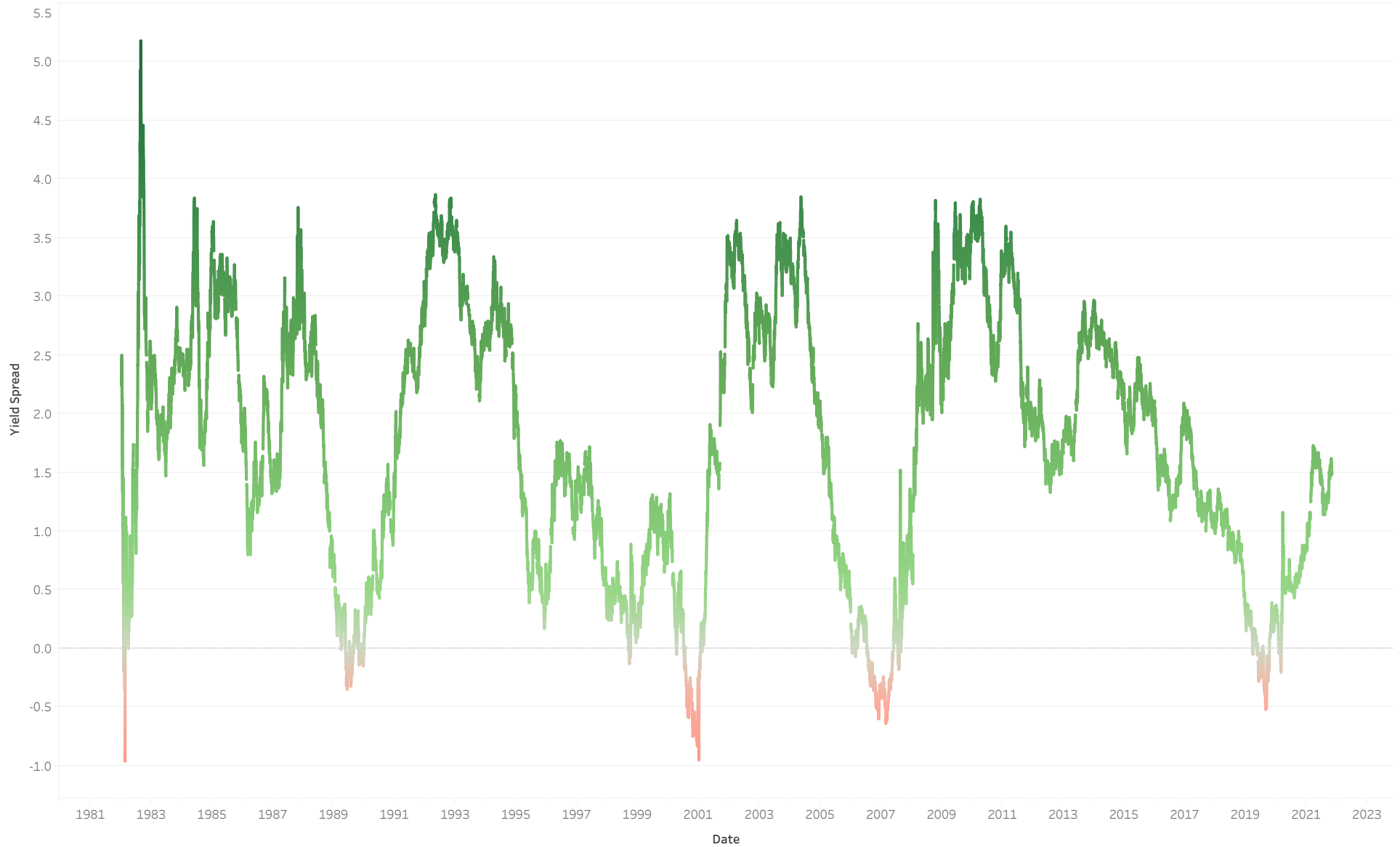
# U.S. Treasury Maturity Through Time

As of October 2021



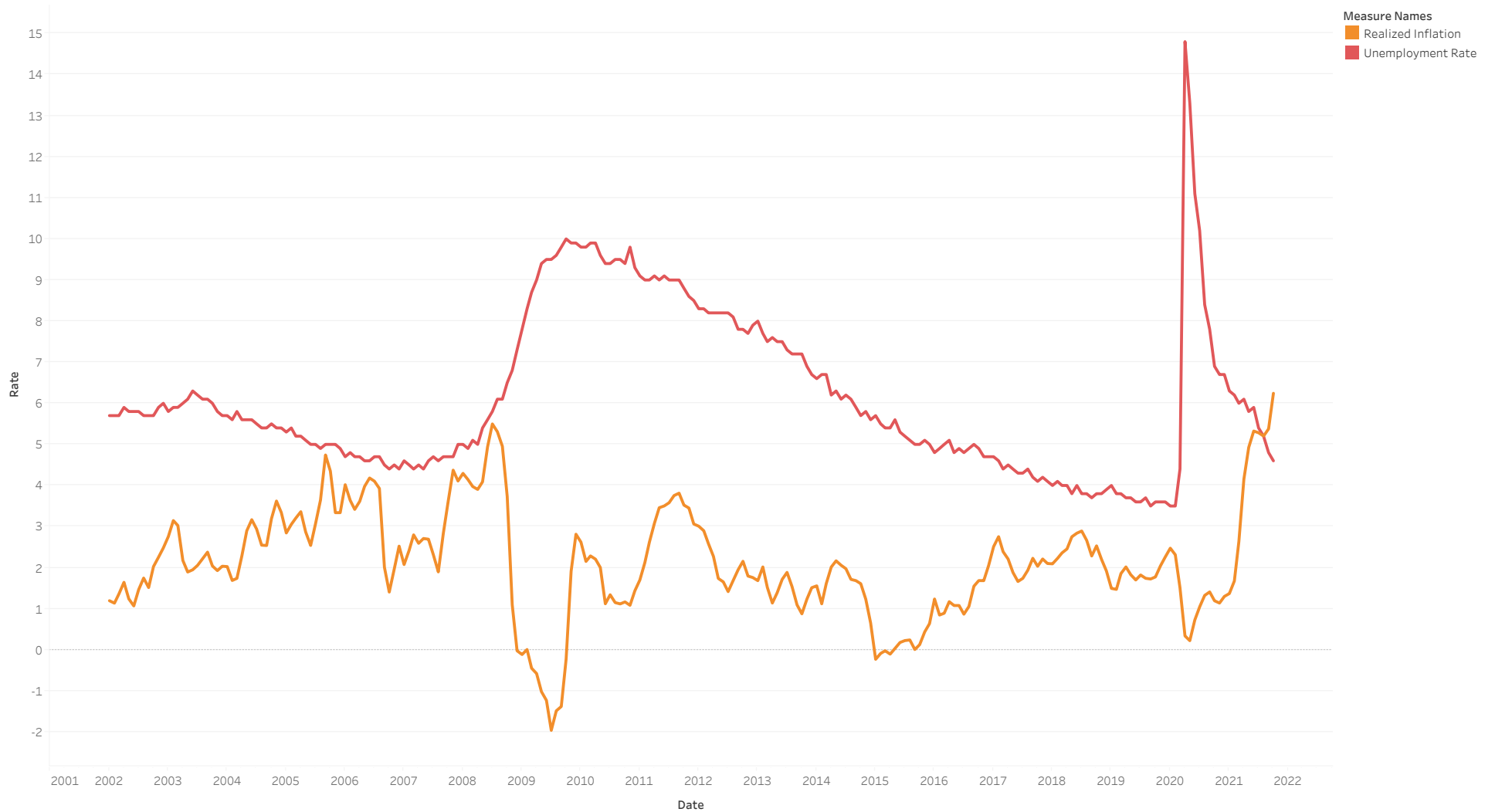
# 10-Year Minus 3-Month Treasury Yield Spread

As of October 2021



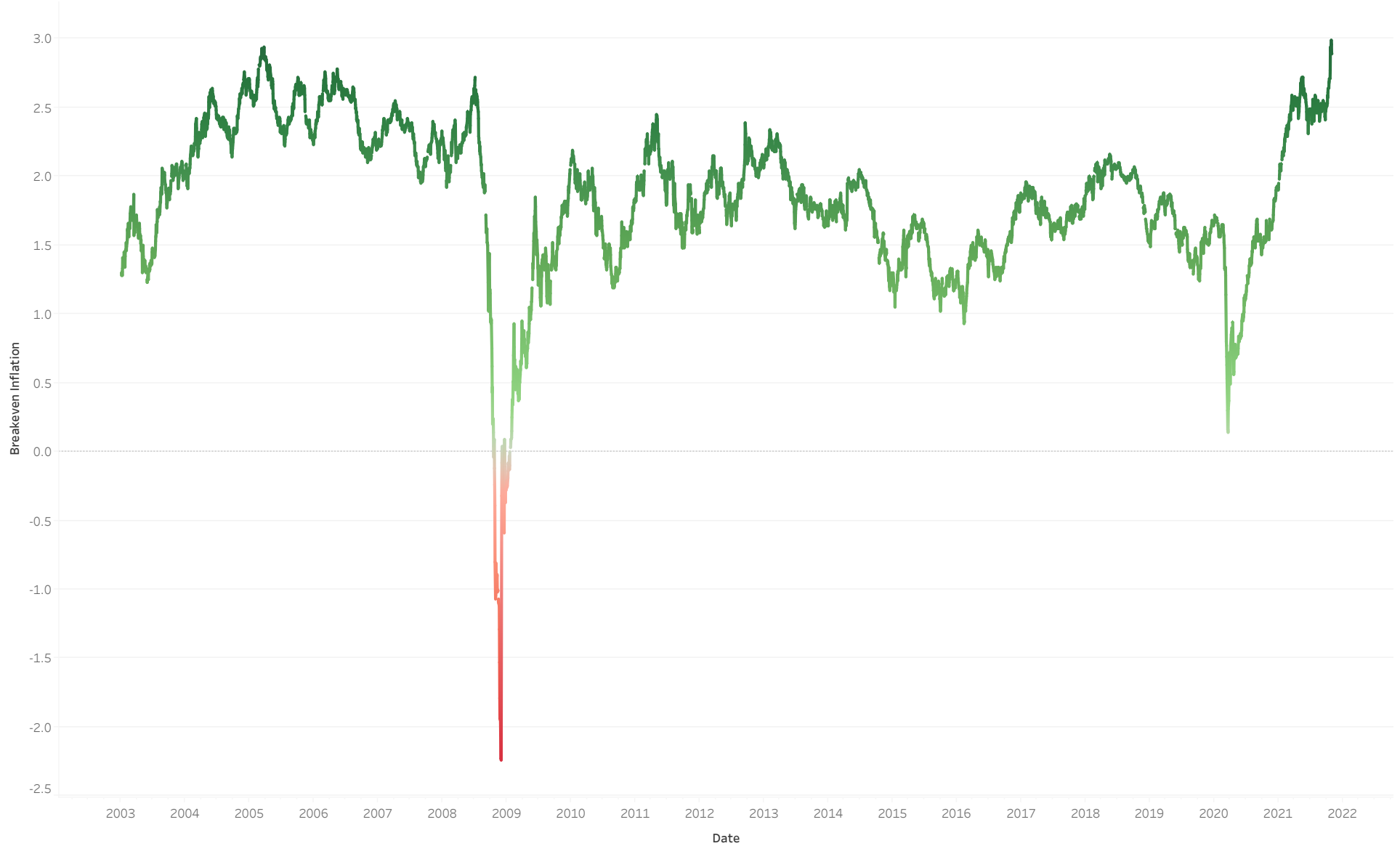
# Unemployment vs Inflation

As of October 2021



# 5-Year Breakeven Inflation Prediction

As of October 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.



November 16, 2021

Matthew Robinson, City Treasurer

Date