



City of El Segundo Investment Portfolio Report December 2021

Certified By:
City Treasurers Office

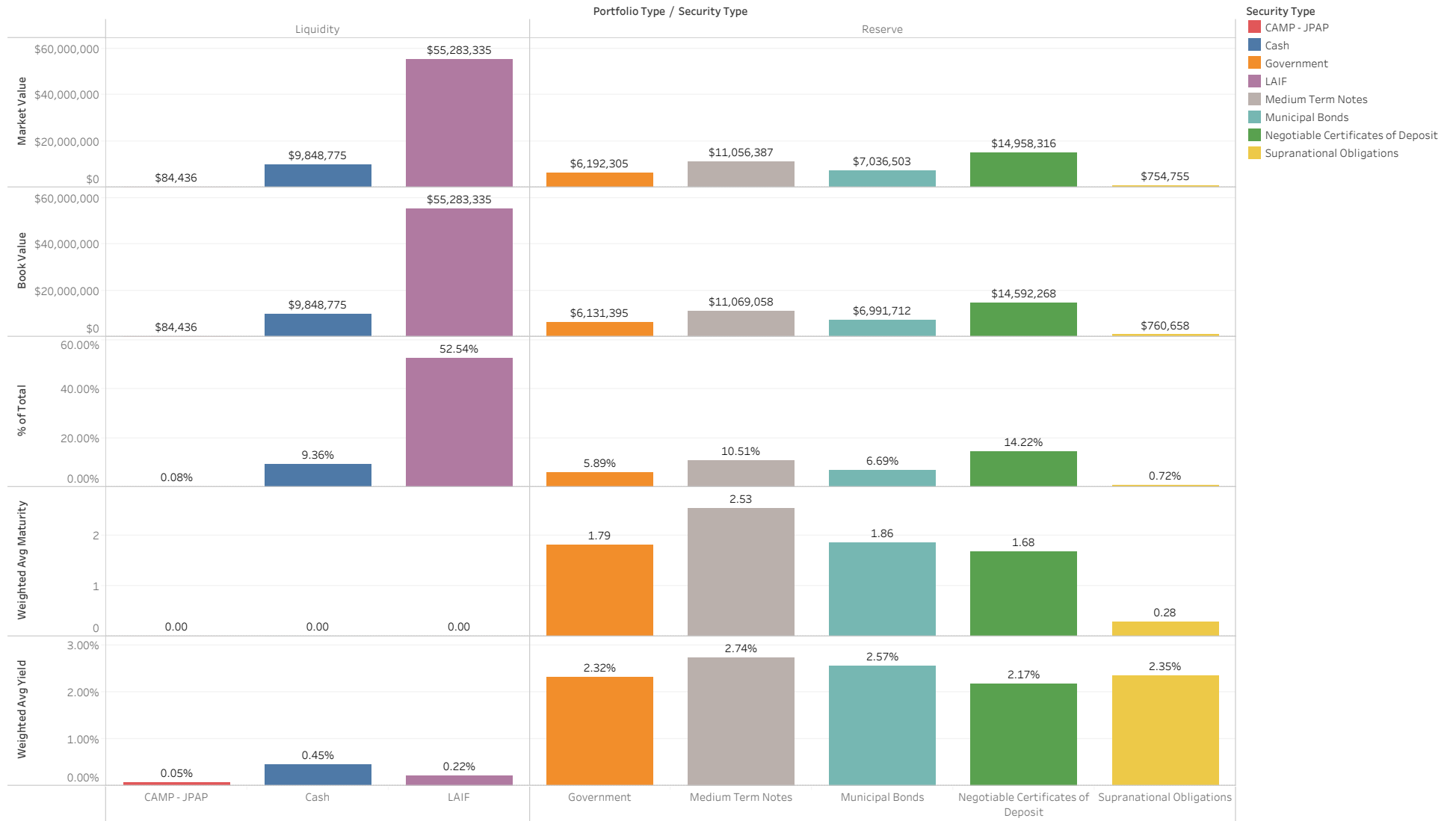


CITY OF
EL SEGUNDO

Portfolio

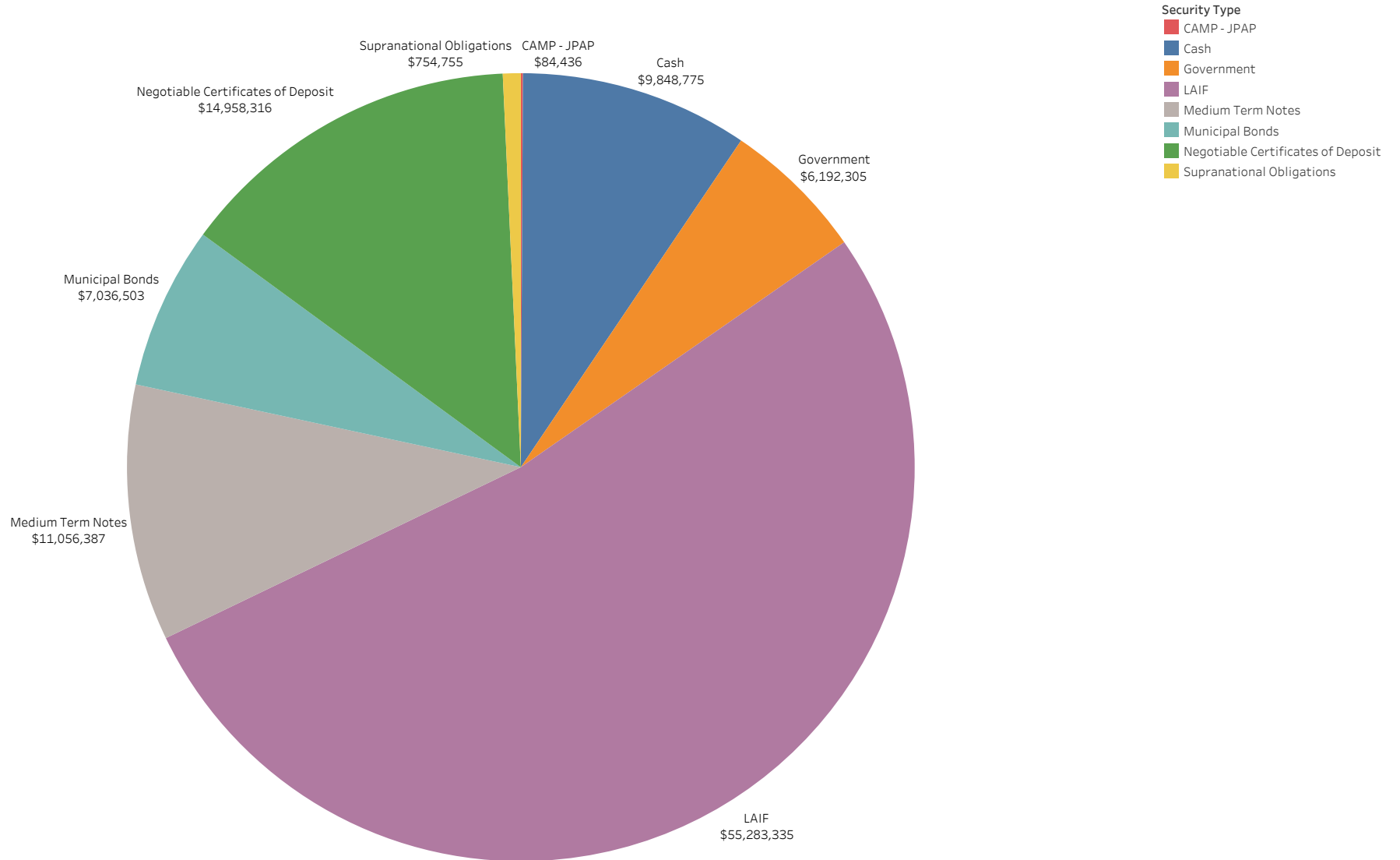
Portfolio Summary

As of December 2021



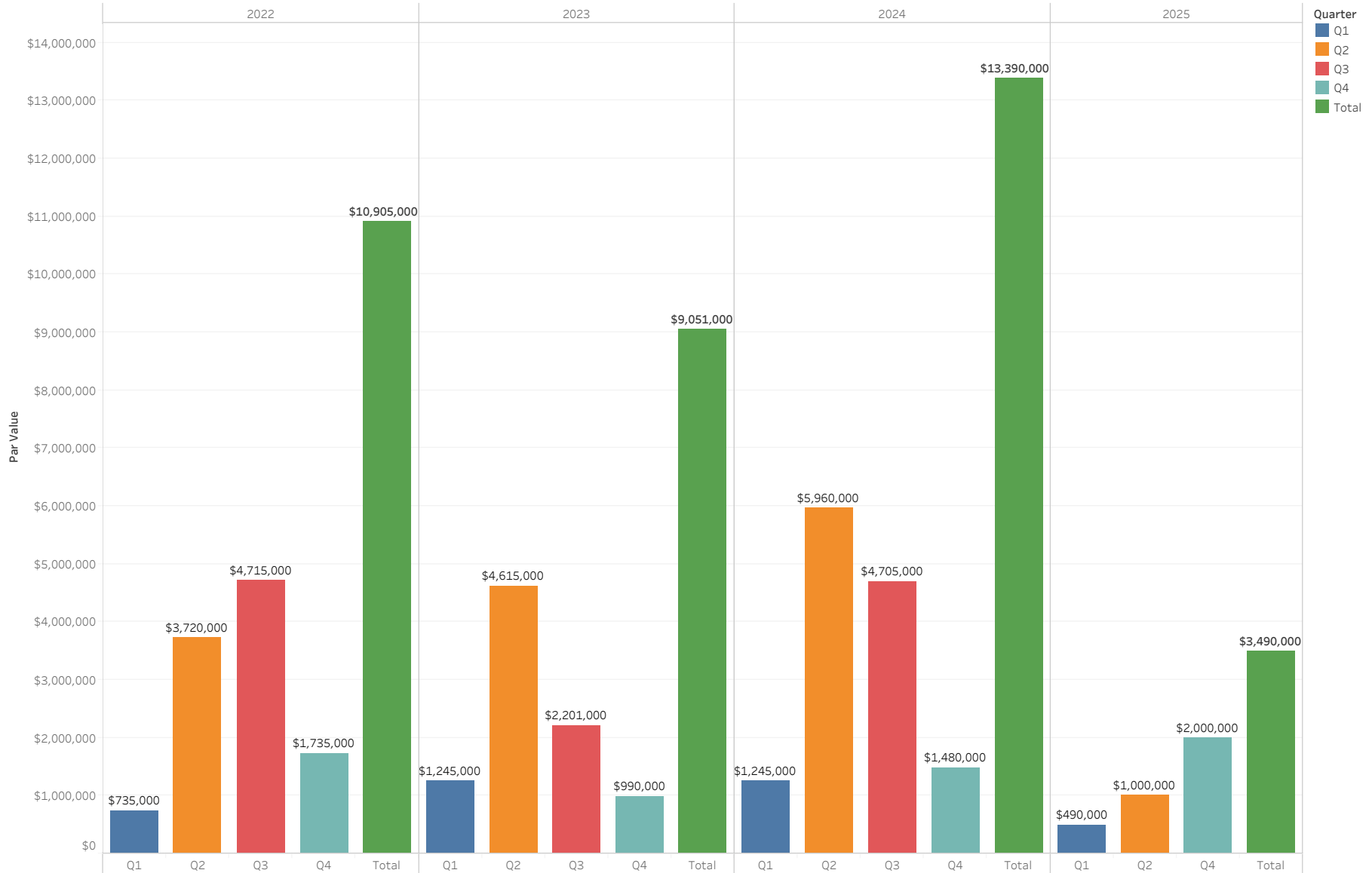
Investments by Security Type

As of December 2021



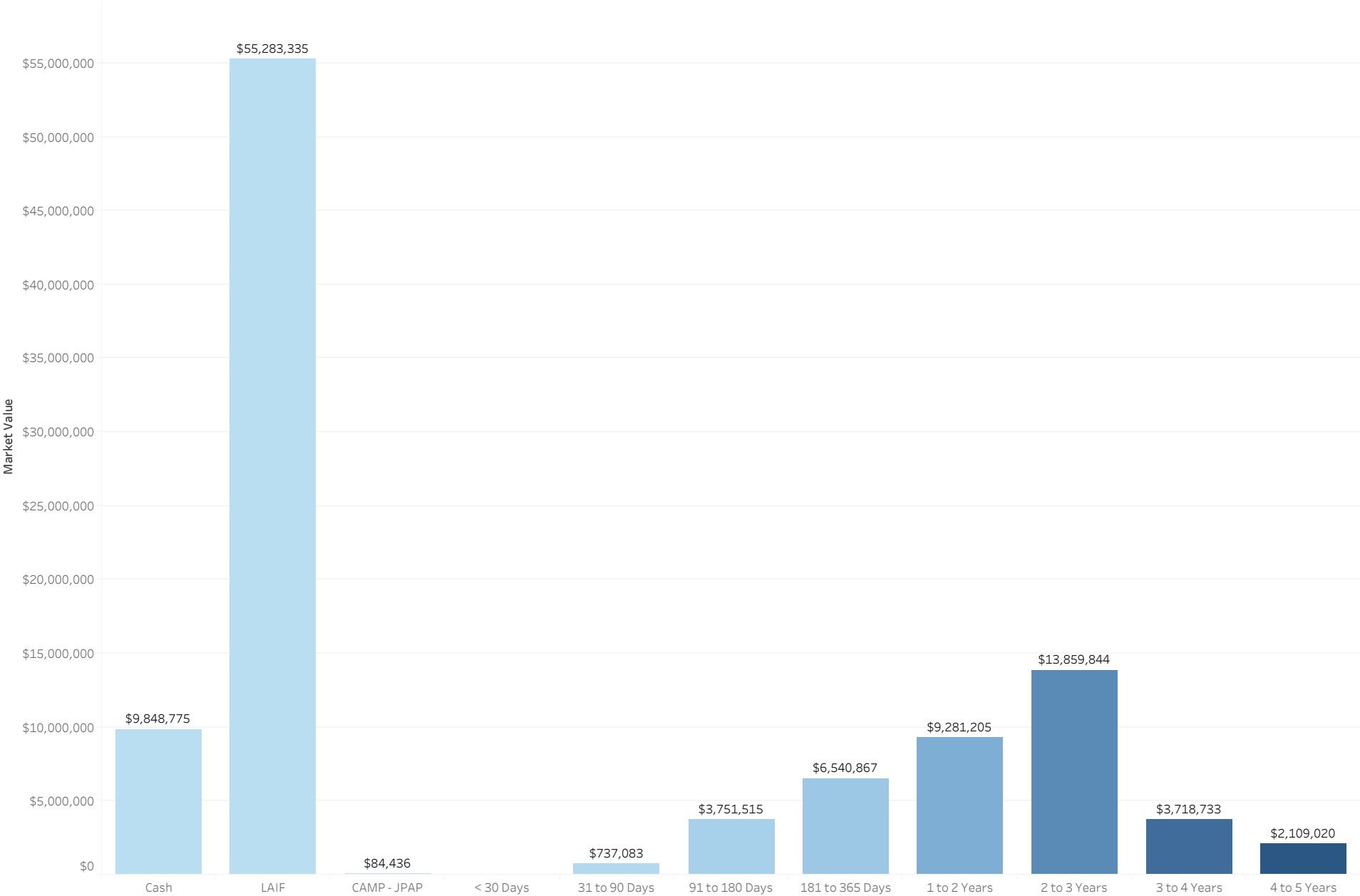
Reserve Portfolio Ladder by Quarter

As of December 2021



Investments by Maturity Date

As of December 2021



Portfolio

As of December 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%	\$9,848,775	\$9,848,775	\$9,848,775	\$0
	LAIF	LAIF	LAIF	1	0.22%	\$55,283,335	\$55,283,335	\$55,283,335	\$0
	CAMP - JPAP	CAMP - JPAP	CAMP - JPAP	1	0.05%	\$84,436	\$84,436	\$84,436	\$0
Reserve	Government	F H L M C	3137EAEN5	535	2.67%	\$1,000,000	\$1,031,370	\$1,017,080	\$0
		FEDERAL AGRI MTG CORP	31422BPQ7	691	1.60%	\$500,000	\$508,540	\$499,884	\$0
		FEDERAL FARM CREDIT B	3133EKS7	542	1.73%	\$1,000,000	\$1,021,040	\$998,607	\$0
			3133EKVE3	200	1.83%	\$1,000,000	\$1,009,440	\$999,900	\$0
		FEDERAL HOME LOAN BKS	3130A1XJ2	896	2.74%	\$2,000,000	\$2,096,980	\$2,089,405	\$0
		TENNESSEE VALLEY AUTH	880591ER9	989	2.74%	\$500,000	\$524,935	\$526,520	\$0
	Medium Term Notes	AMAZON COM INC	023135AJ5	333	2.46%	\$500,000	\$507,470	\$499,990	\$0
		APPLE INC	037833AK6	488	2.34%	\$500,000	\$511,925	\$480,685	\$0
		ASTRAZENECA FINANCE L	04636NAA1	1,609	1.22%	\$500,000	\$493,630	\$501,040	\$0
		BANK OF AMERICA CORP	06051GFX2	1,570	3.25%	\$500,000	\$538,595	\$554,155	\$0
		BERKSHIRE HATHAWAY IN	084670BR8	439	2.69%	\$500,000	\$510,520	\$513,756	\$0
		CATERPILLAR FINL SERV	14913QAA7	157	2.38%	\$500,000	\$504,270	\$500,000	\$0
		CIGNA CORP	125523AG5	1,415	3.77%	\$500,000	\$546,810	\$564,210	\$0
		CITIGROUP INC	172967KN0	1,582	3.17%	\$500,000	\$536,130	\$550,715	\$0
		COCA COLA CO THE	191216CL2	980	1.72%	\$500,000	\$509,485	\$493,865	\$0
		ESTEE LAUDER CO INC	29736RAN0	1,066	1.95%	\$500,000	\$513,590	\$501,600	\$0
		GOLDMAN SACHS GROUP I	38141GXJ8	1,187	3.31%	\$500,000	\$528,715	\$545,605	\$0
		JOHNS HOPKINS HEALTH	478111AB3	500	2.70%	\$145,000	\$148,497	\$141,068	\$0
		MEAD JOHNSON NUTRITIO	582839AH9	1,415	3.79%	\$500,000	\$544,745	\$565,170	\$0
		MORGAN STANLEY	61746BDZ6	1,488	3.58%	\$500,000	\$540,665	\$561,240	\$0
		NEW YORK LIFE GLOBAL	64952WCS0	161	2.28%	\$500,000	\$504,235	\$500,000	\$0
		ORACLE CORP	68389XBL8	623	2.35%	\$500,000	\$509,895	\$492,550	\$0
		STRYKER CORP	863667AH4	1,401	3.17%	\$500,000	\$532,970	\$548,175	\$0
		TOYOTA MOTOR CREDIT C	89236TCQ6	194	2.76%	\$500,000	\$506,825	\$490,620	\$0
		UNITED PARCEL SERVICE	911312BT2	975	2.14%	\$500,000	\$514,760	\$504,105	\$0
		UNITEDHEALTH GROUP IN	91324PDN9	1,445	3.40%	\$500,000	\$543,695	\$560,625	\$0
		WAL MART STORES INC	931142DU4	349	2.31%	\$500,000	\$508,295	\$498,935	\$0
		WELLS FARGO COMPANY	949746SK8	389	3.06%	\$500,000	\$500,665	\$500,950	\$0
	Municipal Bonds	CONNECTICUT ST B	20772JL75	213	2.73%	\$500,000	\$506,480	\$508,400	\$0
		CONNECTICUT ST TXBLS	20772KGN3	836	2.92%	\$1,000,000	\$1,042,170	\$1,064,850	\$0
		GOODRICH MI AREA SCH	382406PY6	486	2.65%	\$300,000	\$307,749	\$304,584	\$0
		HOUSTON TX REF SER B	4423315T7	791	1.91%	\$1,000,000	\$1,021,360	\$1,006,410	\$0
		LA QUINTA CA REDEV AG	50420BCL4	244	2.88%	\$1,000,000	\$1,016,330	\$1,007,590	\$0
		LAS VEGAS NV TAXABLE	5176968H6	152	3.11%	\$545,000	\$551,159	\$546,363	\$0
		NEW YORK NY TXBL FISC	64966QCA6	944	2.08%	\$1,000,000	\$1,025,750	\$1,003,750	\$0
		ONTARIO CA INTERNATIO	683042AJ4	1,231	2.76%	\$500,000	\$525,200	\$538,090	\$0
		OREGON ST DEPT ADMINI	68607VT47	822	2.70%	\$500,000	\$520,260	\$510,125	\$0
		TULSA CNTY OKLA INDPT	899593MG9	883	2.50%	\$500,000	\$520,045	\$501,550	\$0
	Negotiable Certificates of Deposit	1ST SECURITY BANK OF	33625CCP2	942	1.94%	\$245,000	\$252,548	\$245,000	\$0
		ABACUS FEDERAL SAVING	00257TBF2	945	1.94%	\$245,000	\$252,551	\$245,000	\$0
		ALLEGIANCE BNK TEXAS	01748DAX4	272	2.12%	\$245,000	\$248,381	\$245,000	\$0

Portfolio

As of December 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	ALLY BK MIDVALE UTAH	02007GKC6	157	2.48%	\$245,000	\$247,401	\$245,000	\$0
		ALMA BK ASTORIA NEW Y	020080BL0	985	1.71%	\$245,000	\$251,049	\$245,000	\$0
		AMERICAN EXPRESS CENT	02587DU55	151	2.35%	\$245,000	\$247,207	\$245,000	\$0
		AMERICAN ST BK SIOUX	029728BA9	847	2.40%	\$245,000	\$254,984	\$245,000	\$0
		BALBOA THRIFT LN ASSN	05765LAY3	565	2.00%	\$245,000	\$250,807	\$245,000	\$0
		BANK MIDWEST SPIRIT L	063615BP2	238	3.00%	\$245,000	\$249,476	\$245,000	\$0
		BANK OF NEW ENGLAND	06426KBE7	874	2.54%	\$245,000	\$256,067	\$245,000	\$0
		BANK3	06653LAJ9	441	0.89%	\$245,000	\$246,426	\$245,000	\$0
		BELL BANK CORP	07815ABA4	80	0.90%	\$245,000	\$245,358	\$245,000	\$0
		BELMONT SAVING BANK B	080515CG2	59	2.59%	\$245,000	\$245,929	\$245,000	\$0
		CITADEL FED CR UN EXT	17286TAG0	1,154	1.61%	\$245,000	\$250,432	\$245,000	\$0
		COMMERCE BK GENEVA MI	20056QRZ8	908	2.22%	\$245,000	\$254,229	\$245,000	\$0
		COMMERCIAL BK HARROGA	20143PDX5	530	2.38%	\$245,000	\$251,968	\$245,000	\$0
		CONGRESSIONAL BK POTO	20726AAZ1	119	2.43%	\$245,000	\$246,796	\$245,000	\$0
		DENVER SVGS BK IOWA	249398BT4	537	2.19%	\$245,000	\$251,319	\$245,000	\$0
		DISCOVER BANK	2546726Y9	214	2.27%	\$245,000	\$247,940	\$245,000	\$0
		DNB FIRST NATL ASSN	25590AAH3	174	1.98%	\$245,000	\$247,058	\$245,000	\$0
		EAGLE BANK	27002YEJ1	291	2.51%	\$245,000	\$249,381	\$245,000	\$0
		ENCORE BK LITTLE ROCK	29260MAM7	591	1.95%	\$245,000	\$250,784	\$245,000	\$0
		ENERBANK USA SALT LAK	29278TMN7	691	1.76%	\$245,000	\$250,451	\$245,000	\$0
		ENTERPRISE BANK PA	29367RKT2	867	2.49%	\$245,000	\$255,699	\$245,000	\$0
		FIRST BK HIGHLAND PK	319141JC2	305	2.12%	\$245,000	\$248,739	\$245,000	\$0
		FIRST FMRS BK TR CONV	320165JK0	978	1.71%	\$245,000	\$251,037	\$245,000	\$0
		FIRST NATIONAL BANK O	32112UDM0	732	1.71%	\$245,000	\$250,370	\$245,000	\$0
		FIRST PREMIER BANK	33610RRF2	258	1.98%	\$245,000	\$247,945	\$245,000	\$0
		FIRST ST BK BUXTON ND	33648RAZ2	613	1.62%	\$245,000	\$249,484	\$245,000	\$0
		GENOA BKG CO OHIO	372348CJ9	943	1.89%	\$245,000	\$252,237	\$245,000	\$0
		GRAND RIV BK GRANDVIL	38644ABP3	945	1.94%	\$245,000	\$252,551	\$245,000	\$0
		HORIZON BK WAVERLY NE	44042TBQ6	606	1.66%	\$231,000	\$237,260	\$227,867	\$0
		INDUSTRIAL COML BK CH	45581EAX9	546	3.17%	\$245,000	\$255,261	\$245,000	\$0
		KNOX TVA EMPL CREDIT	499724AD4	607	3.11%	\$245,000	\$255,969	\$245,000	\$0
		KS STATEBANK MANHATTA	50116CBF5	502	2.24%	\$200,000	\$205,046	\$199,700	\$0
		LAFAYETTE FED CR UN R	50625LAE3	635	3.15%	\$245,000	\$256,574	\$245,000	\$0
		LIVE OAK BANKING COMP	538036GU2	1,062	1.80%	\$245,000	\$251,845	\$245,000	\$0
		MAINSTREET BANK	56065GAG3	847	2.49%	\$245,000	\$255,547	\$245,000	\$0
		MID MO BK SPRINGFIELD	59541KBV8	929	1.85%	\$245,000	\$251,882	\$245,000	\$0
		MORGAN STANLEY BK N A	61690UPF1	1,064	1.89%	\$245,000	\$252,539	\$245,000	\$0
		MORGAN STANLEY PVT BK	61760AYR4	832	2.67%	\$245,000	\$256,508	\$245,000	\$0
		NEIGHBORS FCU BATON R	64017AAM6	636	3.15%	\$245,000	\$256,554	\$245,000	\$0
		PARK VIEW FCU HARRISO	70087TAA3	249	1.78%	\$245,000	\$247,528	\$245,000	\$0
		PLAINS ST BK TEX	726547BK7	903	2.22%	\$245,000	\$254,197	\$245,000	\$0
		POPPY BK SANTA ROSA C	73319FAF6	1,173	1.09%	\$245,000	\$246,166	\$245,000	\$0
		PREFERRED BANK LA CAL	740367HP5	959	1.94%	\$245,000	\$252,600	\$245,000	\$0
		PRIVATE BANK AND TRUS	74267GVX2	125	1.99%	\$200,000	\$201,214	\$199,700	\$0

Portfolio

As of December 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	RAYMOND JAMES BANK NA	75472RAU5	1,095	1.80%	\$245,000	\$251,885	\$245,000	\$0
		RELIANCE SVGS BK ALTO	75950XAF6	53	2.49%	\$245,000	\$245,796	\$245,000	\$0
		RIA FED CR UN	749622AL0	725	2.41%	\$245,000	\$253,974	\$245,000	\$0
		RIVERBANK POCAHONTAS	76857AAB7	535	2.29%	\$245,000	\$251,659	\$245,000	\$0
		SALLIE MAE BANK	7954503Q6	178	2.23%	\$245,000	\$247,421	\$245,000	\$0
		SPRING BK BRONX N Y	849430AS2	251	1.98%	\$245,000	\$247,884	\$245,000	\$0
		STONE BK MTN VIEW ARK	86158RAV1	458	3.00%	\$245,000	\$253,205	\$245,000	\$0
		UBS BANK USA	90348JCR9	515	3.04%	\$245,000	\$254,263	\$245,000	\$0
		ULTIMA BK MINN WINGER	90385LCR8	271	3.04%	\$245,000	\$250,098	\$245,000	\$0
		UPPER PENNISUA STATE	91630PAS0	1,092	1.71%	\$245,000	\$251,164	\$245,000	\$0
		WASHINGTON FEDERAL	938828BJ8	966	1.99%	\$245,000	\$252,945	\$245,000	\$0
		WELLS FARGO BANK NA	949763B96	875	2.54%	\$245,000	\$256,074	\$245,000	\$0
		WELLS FARGO NATL BK W	949495AF2	364	1.82%	\$245,000	\$248,655	\$245,000	\$0
	Supranational Obligations	INTER AMERICAN DEVEL	45818WCK0	101	2.35%	\$750,000	\$754,755	\$760,658	\$0



CITY OF
EL SEGUNDO

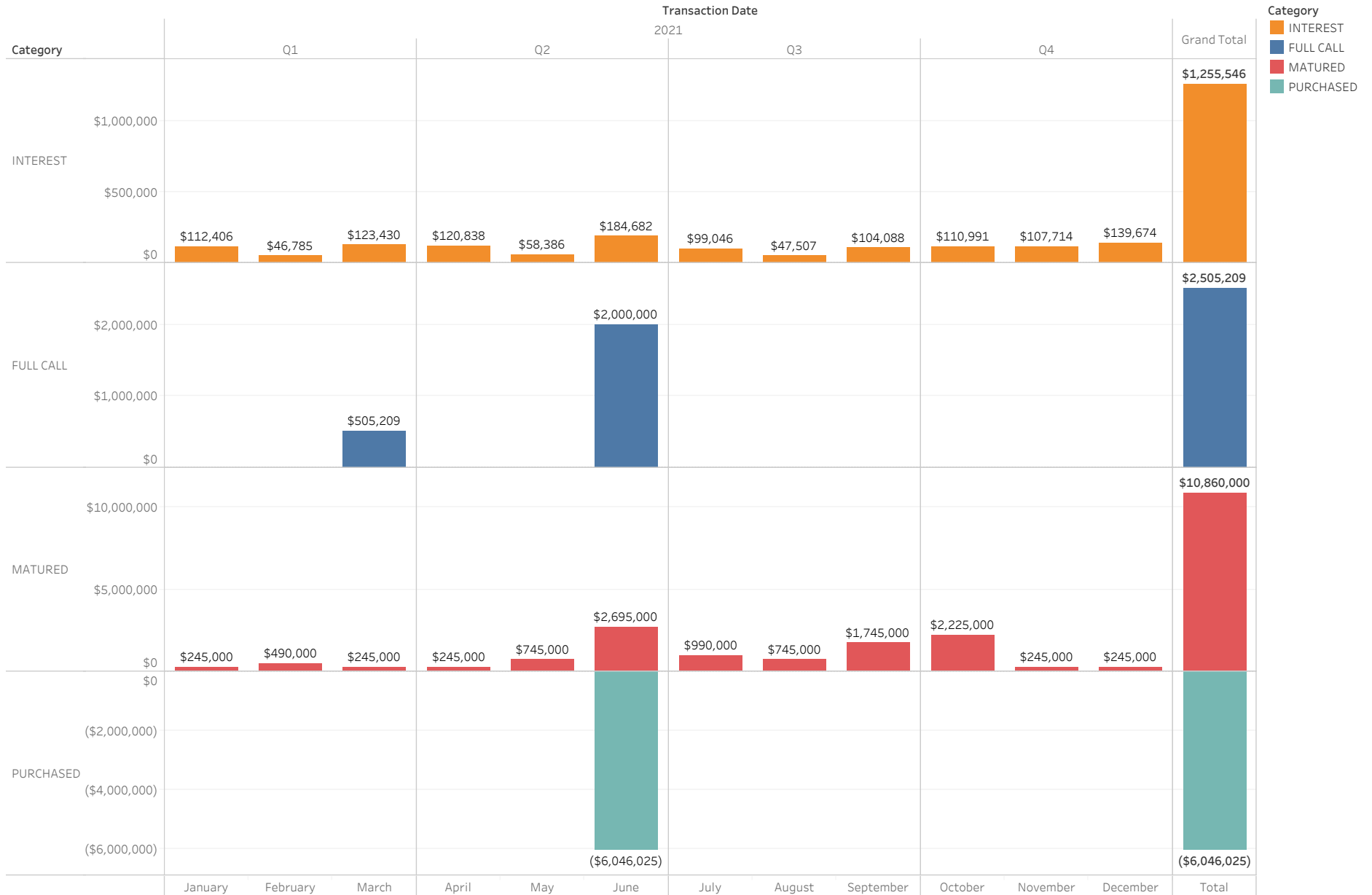
Transactions

Transactions

Prior 3 Months as of December 2021

Interest Received

As of December 2021





Compliance

Asset Class Compliance

As of December 2021

Security Type	In Compliance?	Max Weight	Weight	Par Value	Book Value	Market Value
Cash	Y	100%	9.36%	\$9,848,775	\$9,848,775	\$9,848,775
LAIF	Y	100%	52.54%	\$55,283,335	\$55,283,335	\$55,283,335
CAMP - JPAP	Y	30%	0.08%	\$84,436	\$84,436	\$84,436
Government	Y	100%	5.89%	\$6,000,000	\$6,131,395	\$6,192,305
Medium Term Notes	Y	15%	10.51%	\$10,645,000	\$11,069,058	\$11,056,387
Municipal Bonds	Y	10%	6.69%	\$6,845,000	\$6,991,712	\$7,036,503
Negotiable Certificates of Deposit	Y	30%	14.22%	\$14,596,000	\$14,592,268	\$14,958,316
Supranational Obligations	Y	10%	0.72%	\$750,000	\$760,658	\$754,755
		Totals	100.00%	\$104,052,547	\$104,761,636	\$105,214,813

Rating Compliance

As of December 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	\$507,470	0.48%	3.00%
	APPLE INC	037833AK6	AA+	AAA	Y	\$511,925	0.49%	3.00%
	ASTRAZENECA FINANCE L	04636NAA1	A-	A3	Y	\$493,630	0.47%	3.00%
	BANK OF AMERICA CORP	06051GFX2	A-	A2	Y	\$538,595	0.51%	3.00%
	BERKSHIRE HATHAWAY IN	084670BR8	AA	AA2	Y	\$510,520	0.49%	3.00%
	CATERPILLAR FINL SERV	14913QAA7	A	A2	Y	\$504,270	0.48%	3.00%
	CIGNA CORP	125523AG5	A-	BAA1	Y	\$546,810	0.52%	3.00%
	CITIGROUP INC	172967KNO	BBB+	A3	Y	\$536,130	0.51%	3.00%
	COCA COLA CO THE	191216CL2	A+	A1	Y	\$509,485	0.48%	3.00%
	ESTEE LAUDER CO INC	29736RAN0	A+	A1	Y	\$513,590	0.49%	3.00%
	GOLDMAN SACHS GROUP I	38141GXJ8	BBB+	A2	Y	\$528,715	0.50%	3.00%
	JOHNS HOPKINS HEALTH	478111AB3	AA-	AA2	Y	\$148,497	0.14%	3.00%
	MEAD JOHNSON NUTRITIO	582839AH9	A-	A3	Y	\$544,745	0.52%	3.00%
	MORGAN STANLEY	61746BDZ6	BBB+	A1	Y	\$540,665	0.51%	3.00%
	NEW YORK LIFE GLOBAL	64952WCS0	AA+	AAA	Y	\$504,235	0.48%	3.00%
	ORACLE CORP	68389XBL8	BBB+	BAA2	Y	\$509,895	0.48%	3.00%
	STRYKER CORP	863667AH4	A-	BAA1	Y	\$532,970	0.51%	3.00%
	TOYOTA MOTOR CREDIT C	89236TCQ6	A+	A1	Y	\$506,825	0.48%	3.00%
	UNITED PARCEL SERVICE	911312BT2	A-	A2	Y	\$514,760	0.49%	3.00%
	UNITEDHEALTH GROUP IN	91324PDN9	A+	A3	Y	\$543,695	0.52%	3.00%
WAL MART STORES INC	931142DU4	AA	AA2	Y	\$508,295	0.48%	3.00%	
WELLS FARGO COMPANY	949746SK8	BBB+	A1	Y	\$500,665	0.48%	3.00%	
Municipal Bonds	CONNECTICUT ST B	20772JL75	A+	AA3	Y	\$506,480	0.48%	5.00%
	CONNECTICUT ST TXBL S	20772KGN3	A+	AA3	Y	\$1,042,170	0.99%	5.00%
	GOODRICH MI AREA SCH	382406PY6	AA	N/A	Y	\$307,749	0.29%	5.00%
	HOUSTON TX REF SER B	4423315T7	AA	AA3	Y	\$1,021,360	0.97%	5.00%
	LA QUINTA CA REDEV AG	50420BCL4	AA-	N/A	Y	\$1,016,330	0.97%	5.00%
	LAS VEGAS NV TAXABLE	5176968H6	AA	AA2	Y	\$551,159	0.52%	5.00%
	NEW YORK NY TXBL FISC	64966QCA6	AA	AA2	Y	\$1,025,750	0.97%	5.00%
	ONTARIO CA INTERNATIO	683042AJ4	AA	N/A	Y	\$525,200	0.50%	5.00%
	OREGON ST DEPT ADMINI	68607VT47	AAA	AA2	Y	\$520,260	0.49%	5.00%
	TULSA CNTY OKLA INDPT	899593MG9	N/A	AA2	Y	\$520,045	0.49%	5.00%
Supranational Obligatio..	INTER AMERICAN DEVEL	45818WCK0	AAA	AAA	Y	\$754,755	0.72%	3.00%

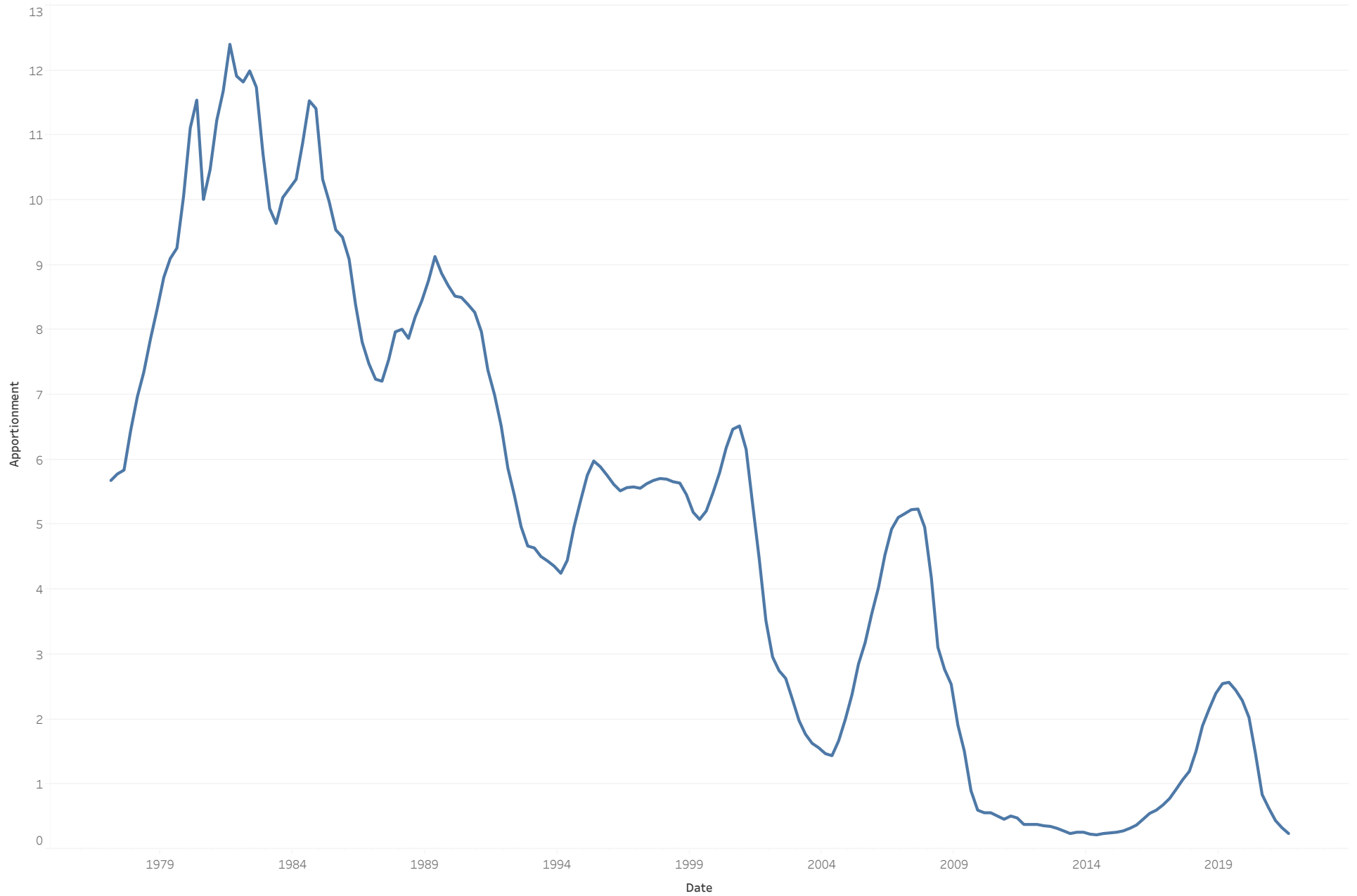


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LAIF

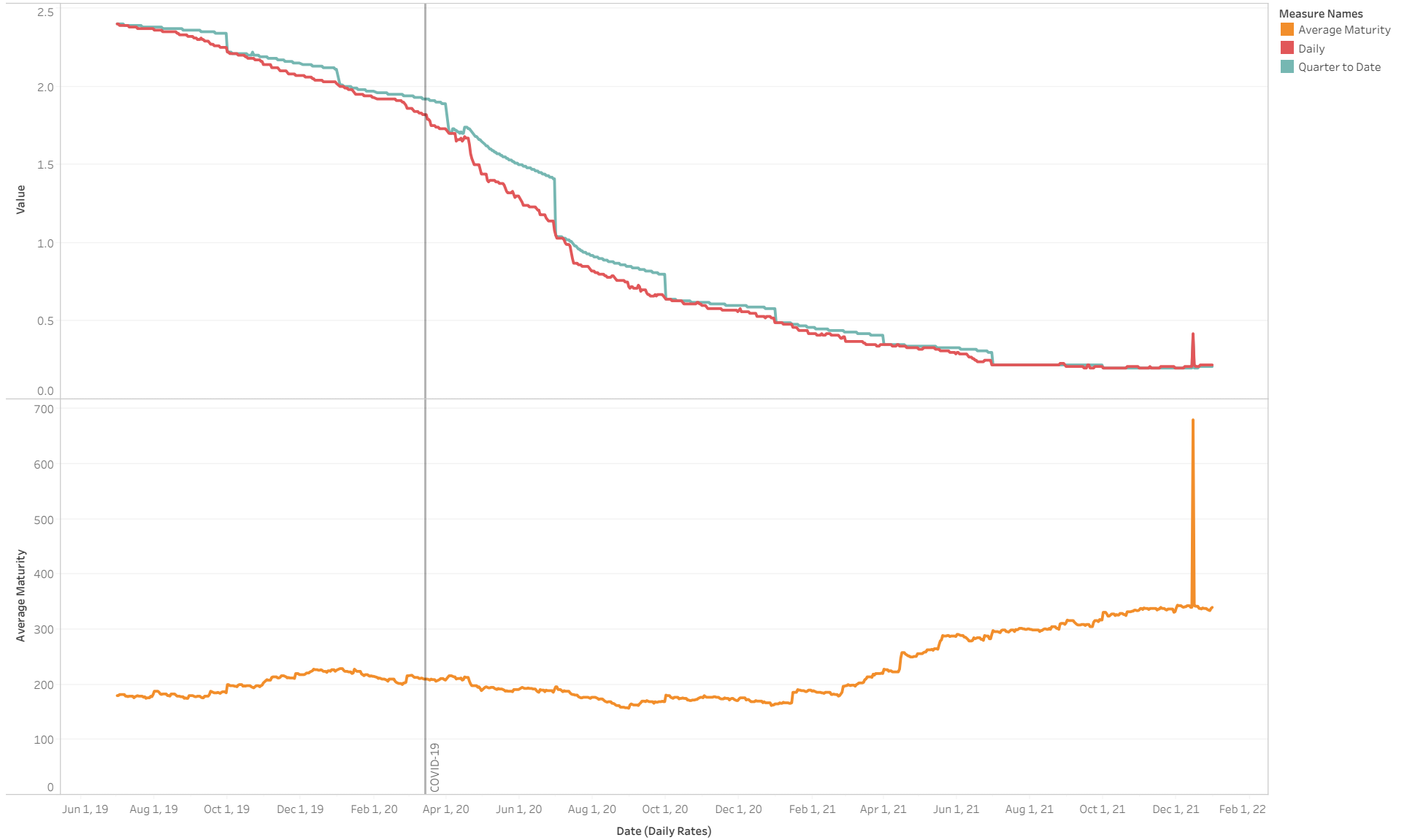
LAIF Apportionment Rates

As of December 2021



LAIF Diagnostics

As of December 2021





CITY OF
EL SEGUNDO

City Cash Flows

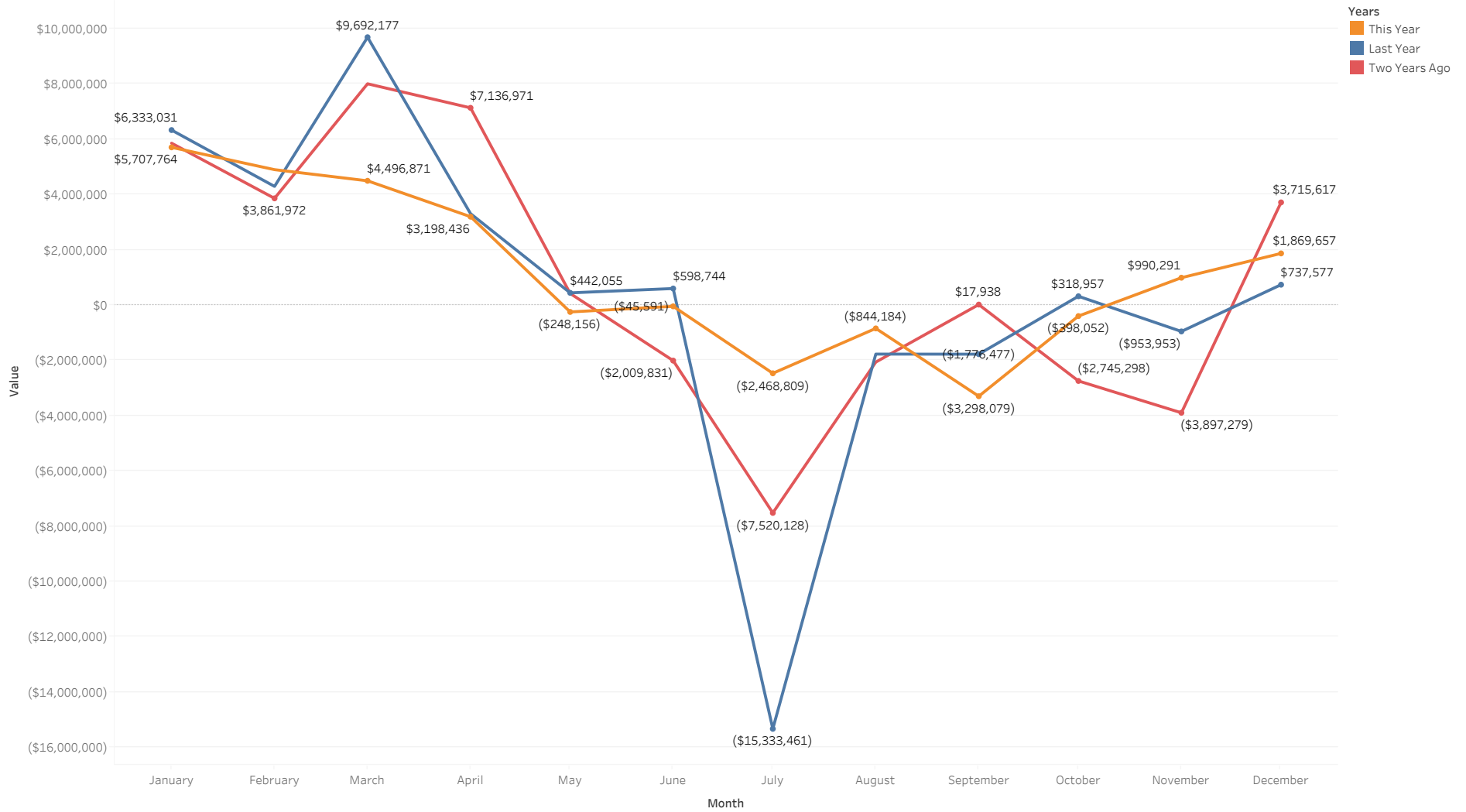
Rolling 13-Month Cash Flow Analysis

As of December 2021



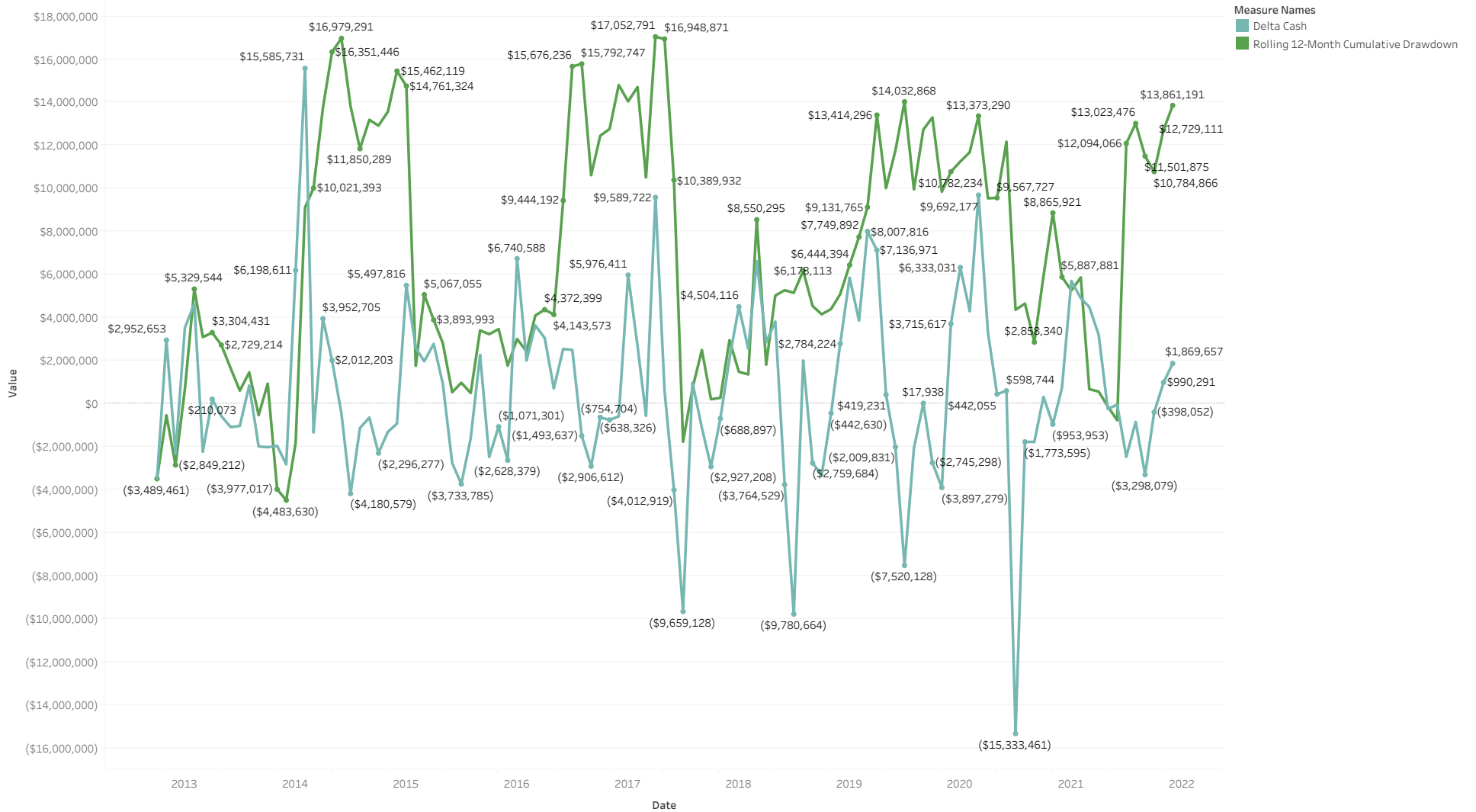
Net Change in Cash by Year

As of December 2021



Historic Drawdowns

As of December 2021



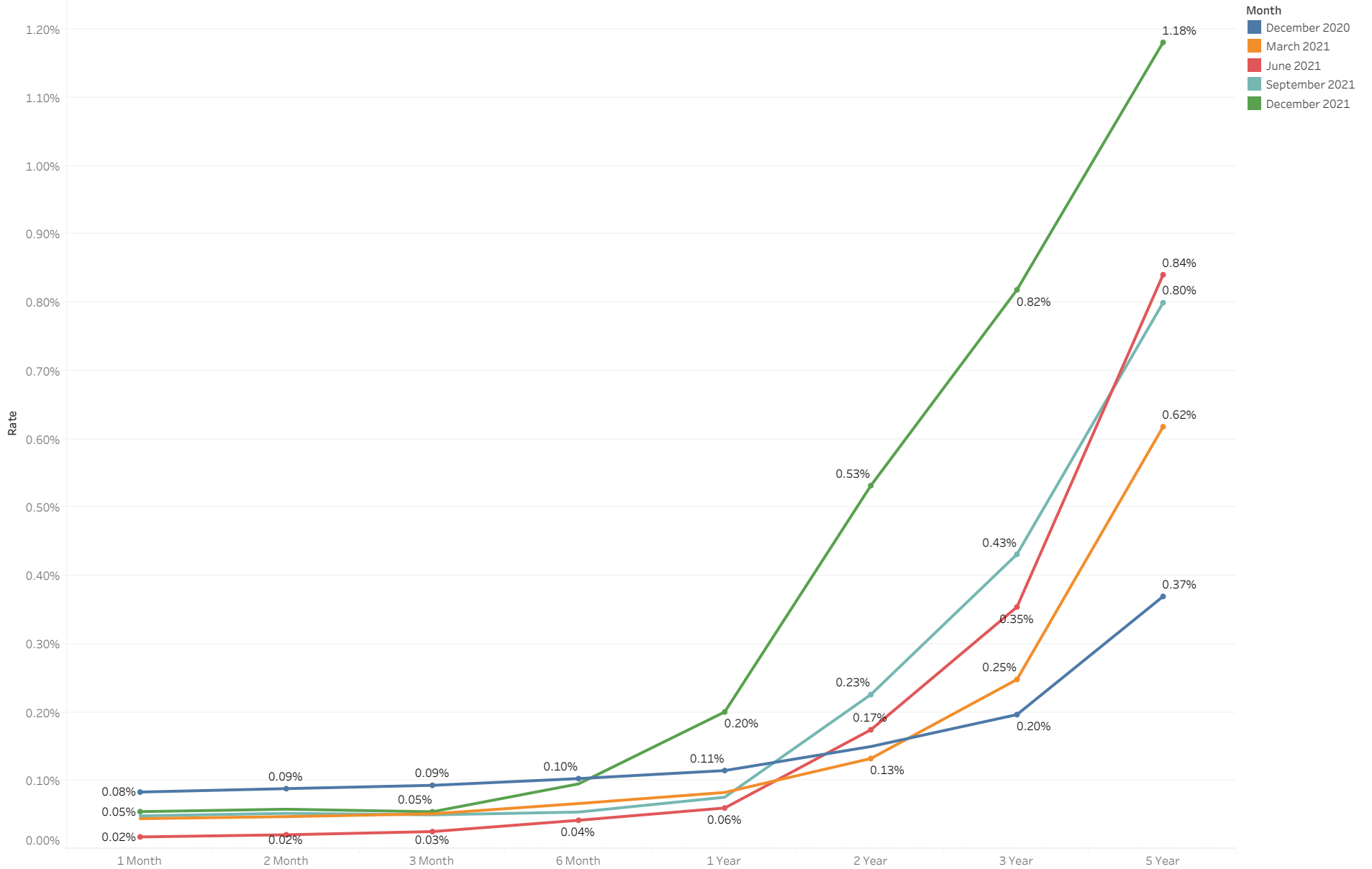


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Economic Environment

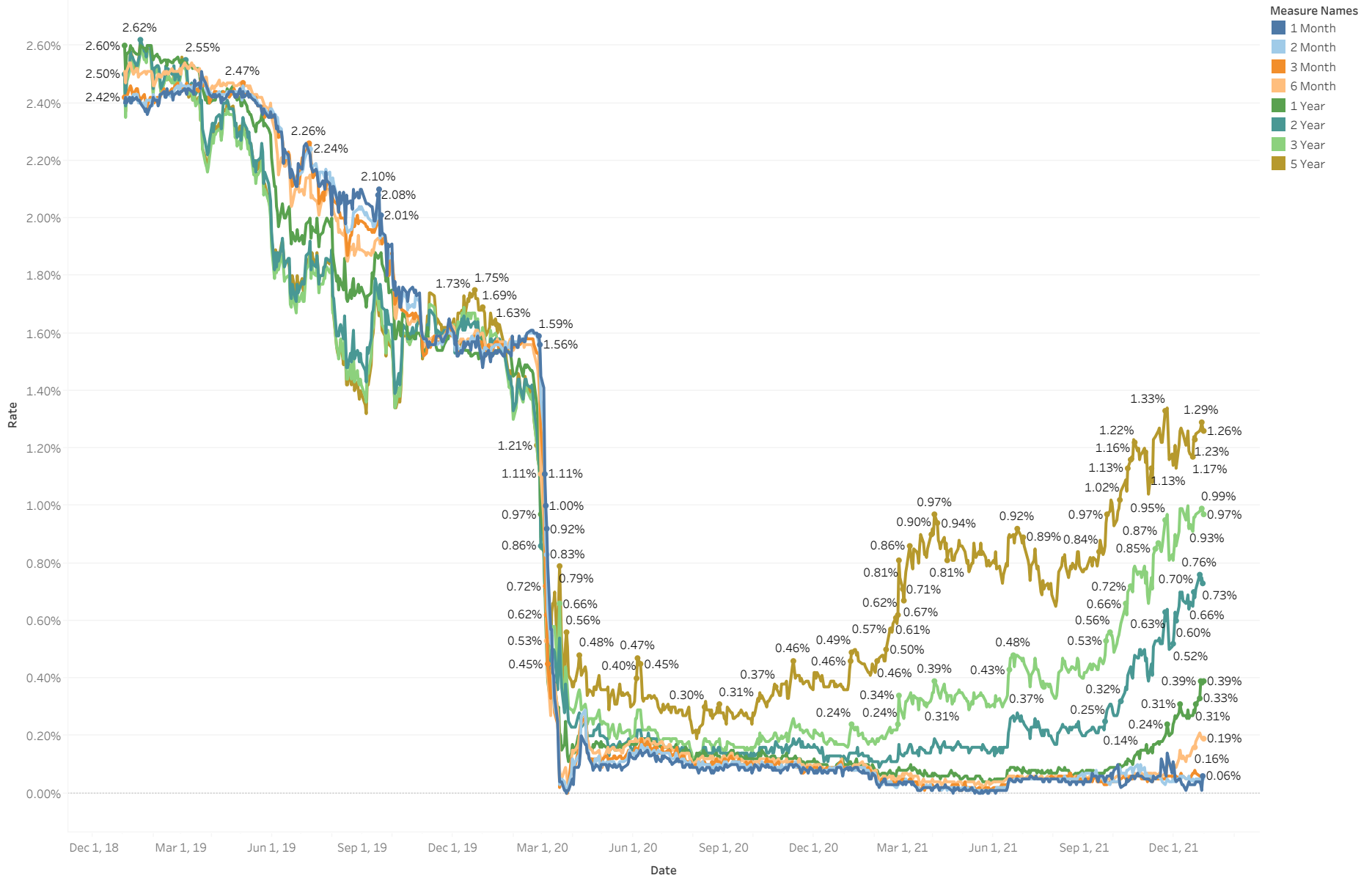
U.S. Treasury Yield Curve

As of December 2021



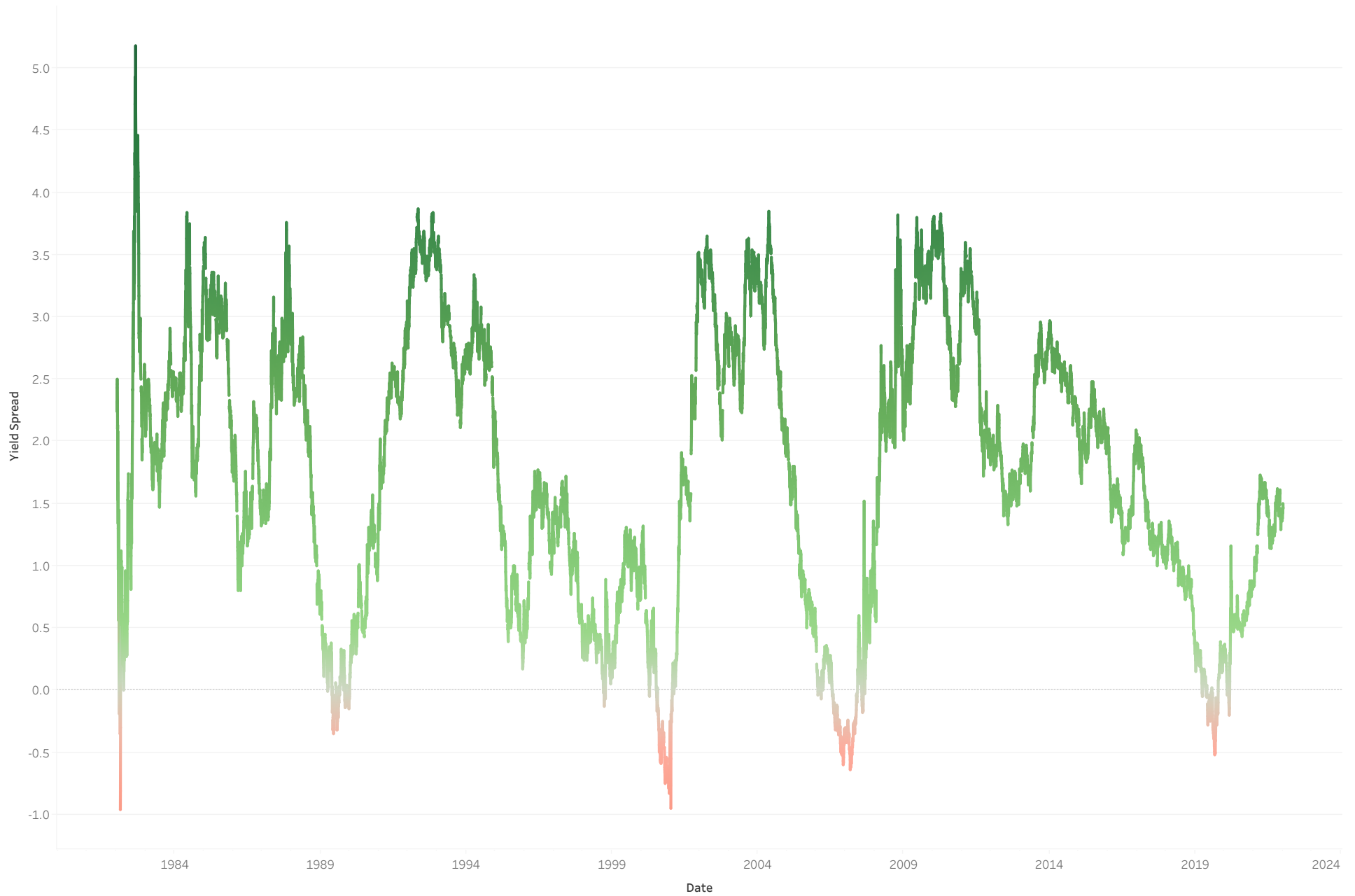
U.S. Treasury Maturity Through Time

As of December 2021



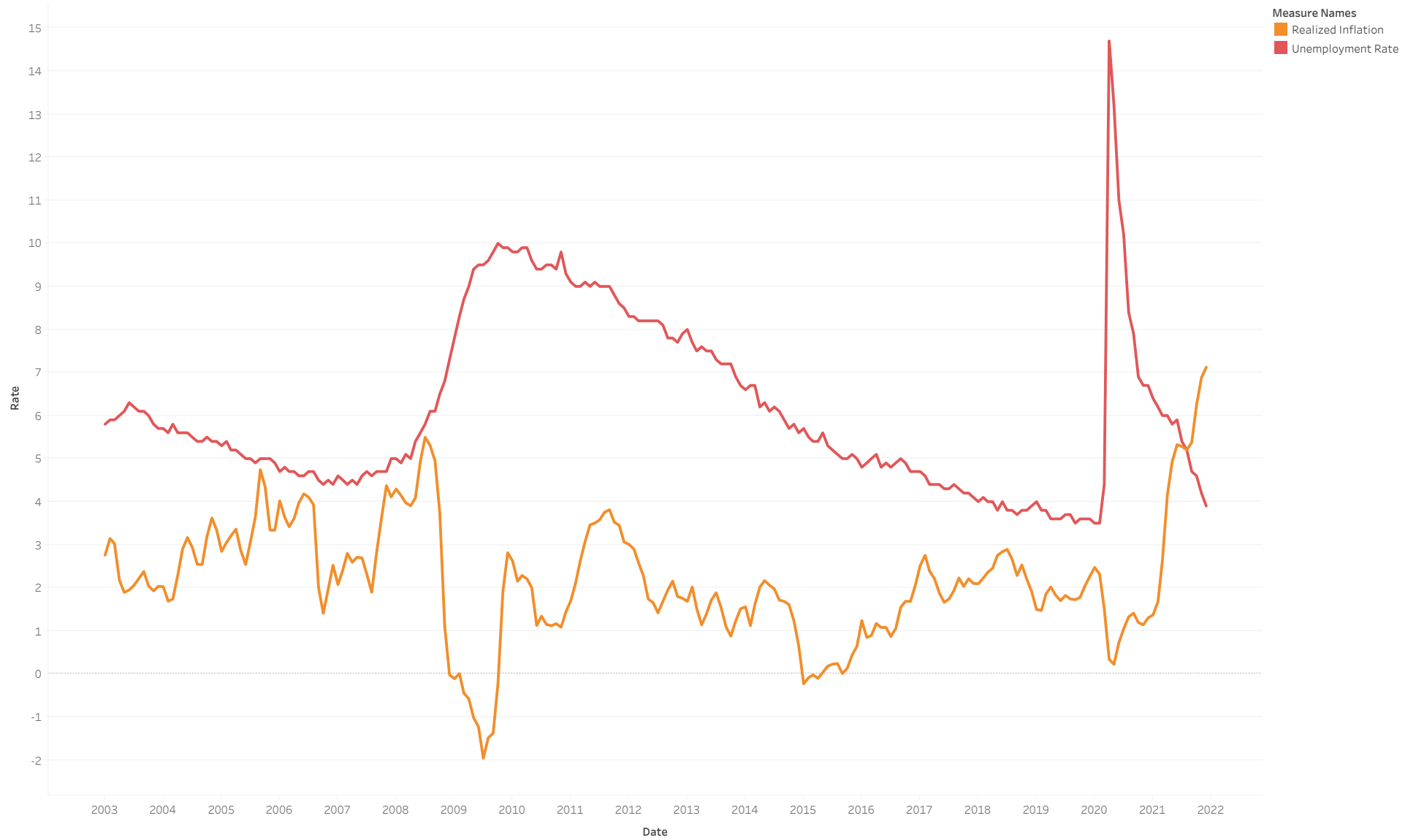
10-Year Minus 3-Month Treasury Yield Spread

As of December 2021



Unemployment vs Inflation

As of December 2021



5-Year Breakeven Inflation Prediction

As of December 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", is written on a white rectangular background.

January 18, 2022

Matthew Robinson, City Treasurer

Date