



# City of El Segundo Investment Portfolio Report April 2022

Certified By:  
City Treasurers Office

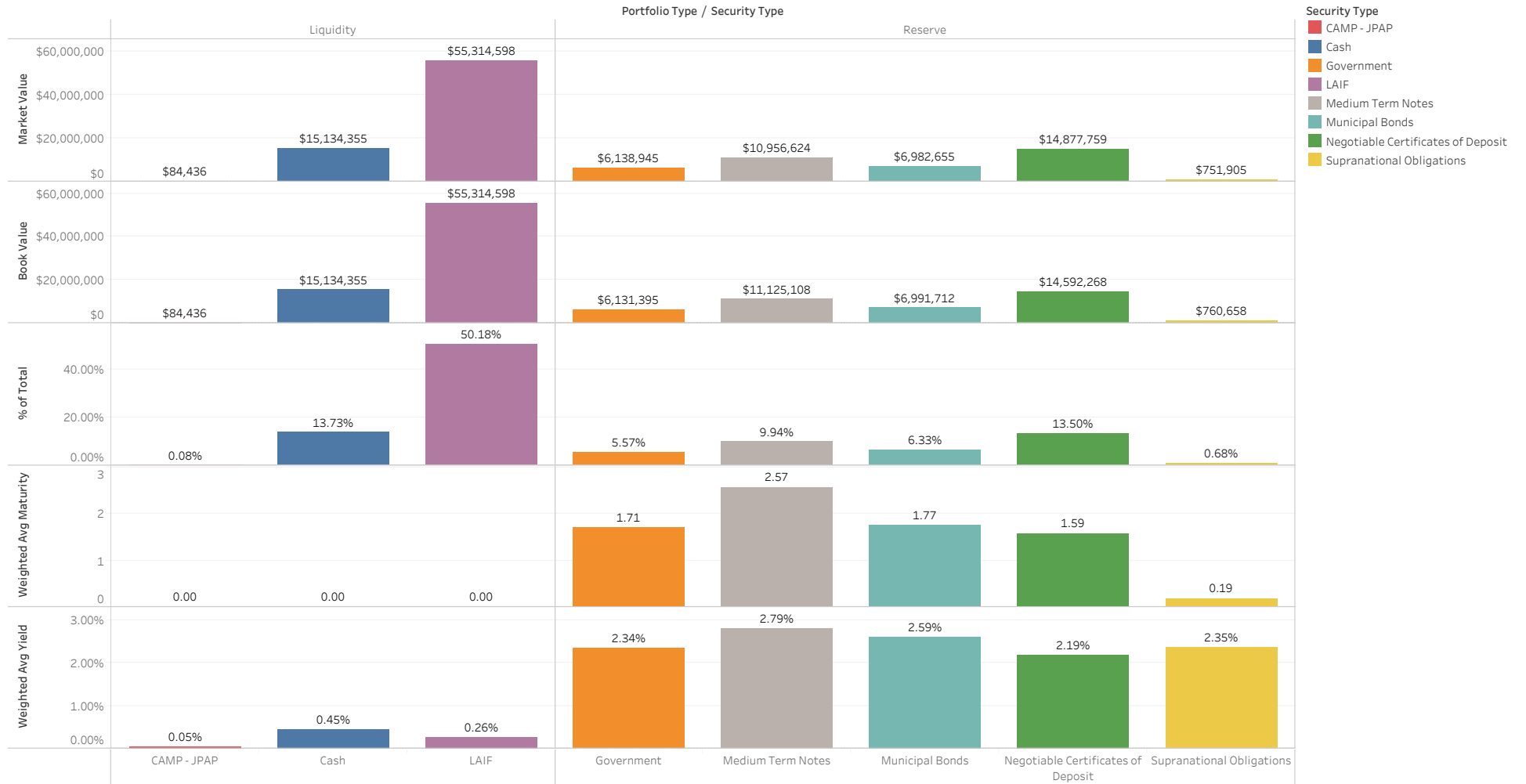


CITY OF  
EL SEGUNDO

# Portfolio

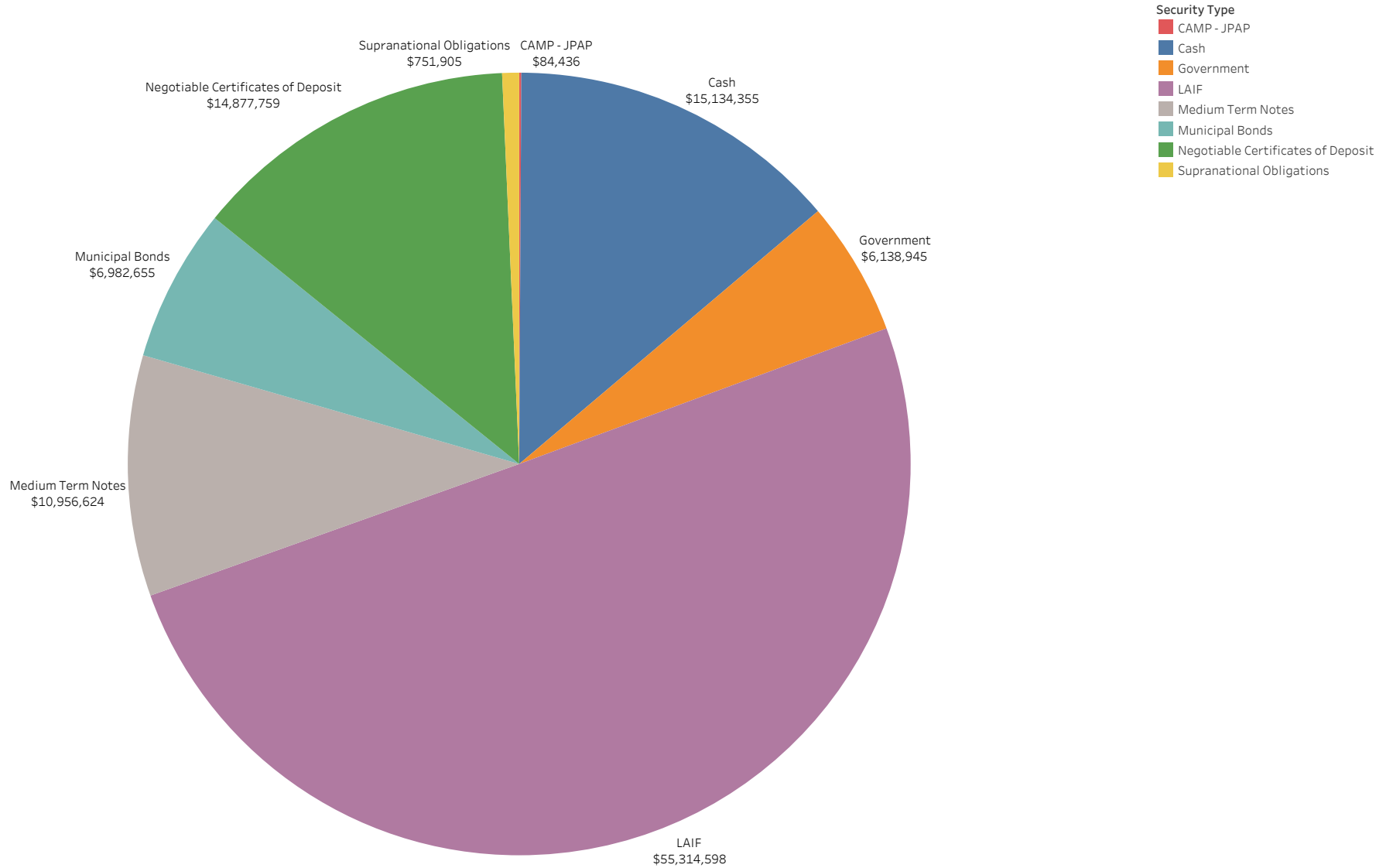
# Portfolio Summary

As of January 2022



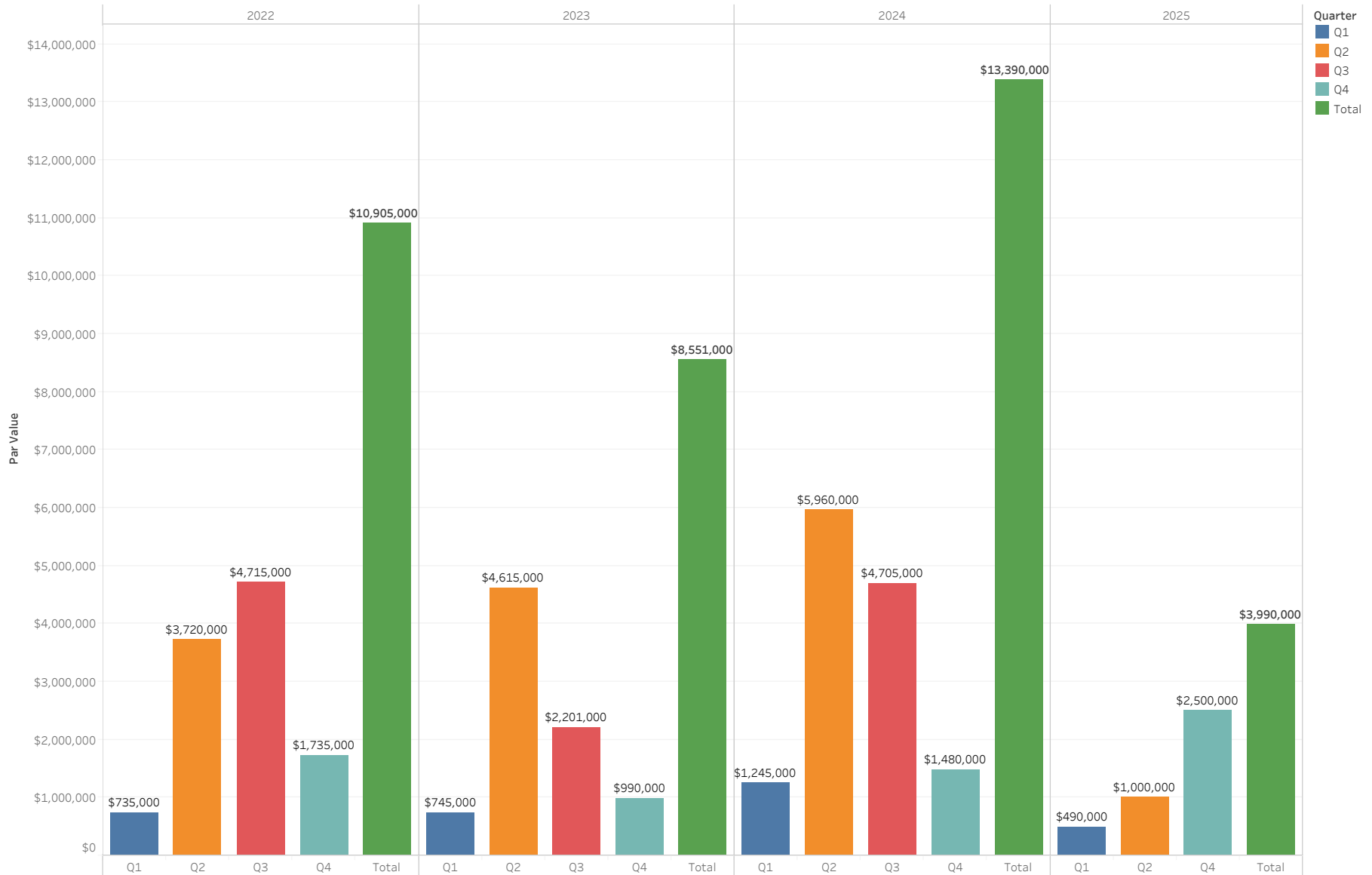
# Investments by Security Type

As of January 2022



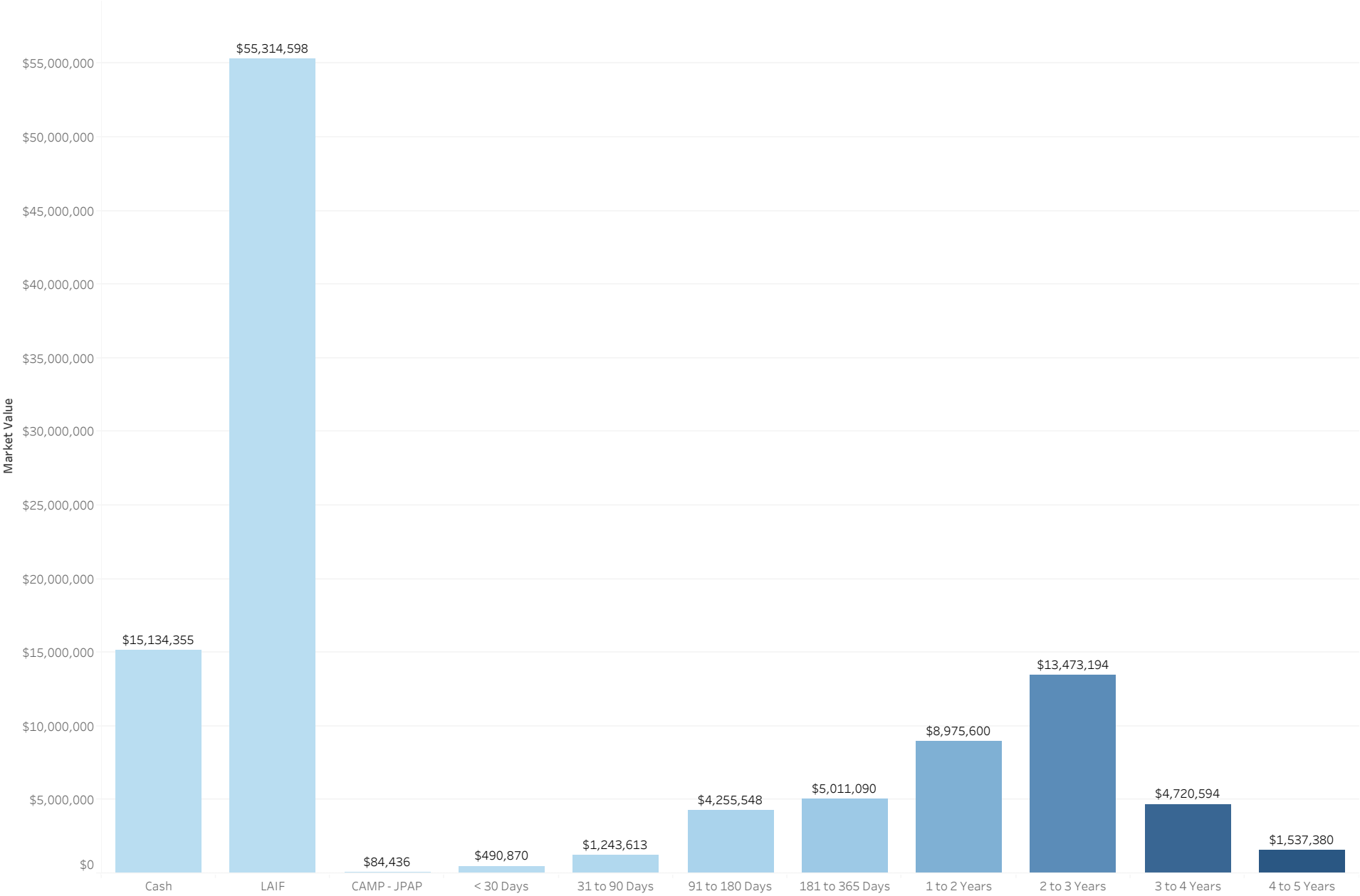
# Reserve Portfolio Ladder by Quarter

As of January 2022



# Investments by Maturity Date

As of January 2022



# Portfolio

As of January 2022

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%	\$15,134,355	\$15,134,355	\$15,134,355	\$0
	LAIF	LAIF	LAIF	1	0.26%	\$55,314,598	\$55,314,598	\$55,314,598	\$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	504	2.69%	\$1,000,000	\$1,024,130	\$1,017,080	\$0
		FEDERAL AGRI MTG CORP	31422BPQ7	660	1.61%	\$500,000	\$504,795	\$499,884	\$0
		FEDERAL FARM CREDIT B	3133EKS7	511	1.75%	\$1,000,000	\$1,012,610	\$998,607	\$0
			3133EKVE3	169	1.84%	\$1,000,000	\$1,006,240	\$999,900	\$0
		FEDERAL HOME LOAN BKS	3130A1XJ2	865	2.77%	\$2,000,000	\$2,072,460	\$2,089,405	\$0
		TENNESSEE VALLEY AUTH	880591ER9	958	2.77%	\$500,000	\$518,710	\$526,520	\$0
	Medium Term Notes	AMAZON COM INC	023135AJ5	302	2.48%	\$500,000	\$504,935	\$499,990	\$0
		APPLE INC	037833AK6	457	2.36%	\$500,000	\$507,940	\$480,685	\$0
		ASTRAZENECA FINANCE L	04636NAA1	1,578	1.24%	\$500,000	\$484,705	\$501,040	\$0
		BANK OF AMERICA CORP	06051GFX2	1,539	3.32%	\$500,000	\$527,530	\$554,155	\$0
		BERKSHIRE HATHAWAY IN	084670BR8	408	2.71%	\$500,000	\$508,055	\$513,756	\$0
		CATERPILLAR FINL SERV	14913QAA7	126	2.38%	\$500,000	\$503,250	\$500,000	\$0
		CIGNA CORP	125523AG5	1,384	3.86%	\$500,000	\$533,995	\$564,210	\$0
		CITIGROUP INC	172967KN0	1,551	3.24%	\$500,000	\$525,145	\$550,715	\$0
		COCA COLA CO THE	191216CL2	949	1.74%	\$500,000	\$503,950	\$493,865	\$0
		ESTEE LAUDER CO INC	29736RAN0	1,035	1.98%	\$500,000	\$504,985	\$501,600	\$0
		GOLDMAN SACHS GROUP I	38141GXJ8	1,156	3.37%	\$500,000	\$519,130	\$545,605	\$0
		INTERCONTINENTAL EXCH	45866FAD6	1,400	3.53%	\$500,000	\$531,415	\$557,000	\$0
		JOHNS HOPKINS HEALTH	478111AB3	469	2.72%	\$145,000	\$147,469	\$141,068	\$0
		MEAD JOHNSON NUTRITIO	582839AH9	1,384	3.83%	\$500,000	\$538,415	\$565,170	\$0
		MORGAN STANLEY	61746BDZ6	1,457	3.65%	\$500,000	\$530,555	\$561,240	\$0
		NEW YORK LIFE GLOBAL	64952WCS0	130	2.29%	\$500,000	\$503,240	\$500,000	\$0
		ORACLE CORP	68389XBL8	592	2.37%	\$500,000	\$505,595	\$492,550	\$0
		STRYKER CORP	863667AH4	1,370	3.23%	\$500,000	\$522,770	\$548,175	\$0
		TOYOTA MOTOR CREDIT C	89236TCQ6	163	2.78%	\$500,000	\$504,405	\$490,620	\$0
		UNITED PARCEL SERVICE	911312BT2	944	2.16%	\$500,000	\$508,935	\$504,105	\$0
		UNITEDHEALTH GROUP IN	91324PDN9	1,414	3.46%	\$500,000	\$534,145	\$560,625	\$0
		WAL MART STORES INC	931142DU4	318	2.32%	\$500,000	\$506,060	\$498,935	\$0
	Municipal Bonds	CONNECTICUT ST B	20772JL75	182	2.74%	\$500,000	\$505,450	\$508,400	\$0
		CONNECTICUT ST TXBLS	20772KGN3	805	2.94%	\$1,000,000	\$1,035,480	\$1,064,850	\$0
		GOODRICH MI AREA SCH	382406PY6	455	2.67%	\$300,000	\$305,826	\$304,584	\$0
		HOUSTON TX REF SER B	442331S7	760	1.93%	\$1,000,000	\$1,010,080	\$1,006,410	\$0
		LA QUINTA CA REDEV AG	50420BCL4	213	2.89%	\$1,000,000	\$1,012,770	\$1,007,590	\$0
		LAS VEGAS NV TAXABLE	5176968H6	121	3.12%	\$545,000	\$549,709	\$546,363	\$0
		NEW YORK NY TXBL FISC	64966QCA6	913	2.10%	\$1,000,000	\$1,015,060	\$1,003,750	\$0
		ONTARIO CA INTERNATIO	683042AJ4	1,200	2.80%	\$500,000	\$518,305	\$538,090	\$0
		OREGON ST DEPT ADMINI	68607VT47	791	2.73%	\$500,000	\$515,555	\$510,125	\$0
		TULSA CNTY OKLA INDPT	899593MG9	852	2.53%	\$500,000	\$514,420	\$501,550	\$0
	Negotiable Certificates of Deposit	1ST SECURITY BANK OF	33625CCP2	911	1.96%	\$245,000	\$250,366	\$245,000	\$0
		ABACUS FEDERAL SAVING	00257TBF2	914	1.96%	\$245,000	\$250,366	\$245,000	\$0
		ALLEGIANCE BNK TEXAS	01748DAX4	241	2.12%	\$245,000	\$248,016	\$245,000	\$0

# Portfolio

As of January 2022

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	126	2.48%	\$245,000	\$247,014	\$245,000	\$0
		ALMA BK ASTORIA NEW Y	020080BL0	954	1.72%	\$245,000	\$248,861	\$245,000	\$0
		AMERICAN EXPRESS CENT	02587DU55	120	2.36%	\$245,000	\$246,842	\$245,000	\$0
		AMERICAN ST BK SIOUX	029728BA9	816	2.42%	\$245,000	\$252,842	\$245,000	\$0
		BALBOA THRIFT LN ASSN	05765LAY3	534	2.01%	\$245,000	\$249,721	\$245,000	\$0
		BANK MIDWEST SPIRIT L	063615BP2	207	3.00%	\$245,000	\$248,947	\$245,000	\$0
		BANK OF NEW ENGLAND	06426KBE7	843	2.56%	\$245,000	\$253,847	\$245,000	\$0
		BANK3	06653LAJ9	410	0.90%	\$245,000	\$245,929	\$245,000	\$0
		BELL BANK CORP	07815ABA4	49	0.90%	\$245,000	\$245,277	\$245,000	\$0
		BELMONT SAVING BANK B	080515CG2	28	2.59%	\$245,000	\$245,510	\$245,000	\$0
		CITADEL FED CR UN EXT	17286TAG0	1,123	1.63%	\$245,000	\$248,018	\$245,000	\$0
		COMMERCE BK GENEVA MI	20056QRZ8	877	2.24%	\$245,000	\$252,034	\$245,000	\$0
		COMMERCIAL BK HARROGA	20143PDX5	499	2.39%	\$245,000	\$250,909	\$245,000	\$0
		CONGRESSIONAL BK POTO	20726AAZ1	88	2.44%	\$245,000	\$246,431	\$245,000	\$0
		DENVER SVGS BK IOWA	249398BT4	506	2.20%	\$245,000	\$250,282	\$245,000	\$0
		DISCOVER BANK	2546726Y9	183	2.28%	\$245,000	\$247,592	\$245,000	\$0
		DNB FIRST NATL ASSN	25590AAH3	143	1.99%	\$245,000	\$246,786	\$245,000	\$0
		EAGLE BANK	27002YEJ1	260	2.51%	\$245,000	\$248,888	\$245,000	\$0
		ENCORE BK LITTLE ROCK	29260MAM7	560	1.96%	\$245,000	\$249,621	\$245,000	\$0
		ENERBANK USA SALT LAK	29278TMN7	660	1.77%	\$245,000	\$248,942	\$245,000	\$0
		ENTERPRISE BANK PA	29367RKT2	836	2.51%	\$245,000	\$253,489	\$245,000	\$0
		FIRST BK HIGHLAND PK	319141JC2	274	2.12%	\$245,000	\$248,288	\$245,000	\$0
		FIRST FMRS BK TR CONV	320165JK0	947	1.72%	\$245,000	\$248,861	\$245,000	\$0
		FIRST NATIONAL BANK O	32112UDM0	701	1.72%	\$245,000	\$248,685	\$245,000	\$0
		FIRST PREMIER BANK	33610RRF2	227	1.98%	\$245,000	\$247,609	\$245,000	\$0
		FIRST ST BK BUXTON ND	33648RAZ2	582	1.63%	\$245,000	\$248,315	\$245,000	\$0
		GENOA BKG CO OHIO	372348CJ9	912	1.91%	\$245,000	\$250,062	\$245,000	\$0
		GRAND RIV BK GRANDVIL	38644ABP3	914	1.96%	\$245,000	\$250,366	\$245,000	\$0
		HORIZON BK WAVERLY NE	44042TBQ6	575	1.66%	\$231,000	\$236,080	\$227,867	\$0
		INDUSTRIAL COML BK CH	45581EAX9	515	3.18%	\$245,000	\$253,957	\$245,000	\$0
		KNOX TVA EMPL CREDIT	499724AD4	576	3.13%	\$245,000	\$254,484	\$245,000	\$0
		KS STATEBANK MANHATTA	50116CBF5	471	2.25%	\$200,000	\$204,274	\$199,700	\$0
		LAFAYETTE FED CR UN R	50625LAE3	604	3.17%	\$245,000	\$254,974	\$245,000	\$0
		LIVE OAK BANKING COMP	538036GU2	1,031	1.82%	\$245,000	\$249,525	\$245,000	\$0
		MAINSTREET BANK	56065GAG3	816	2.51%	\$245,000	\$253,384	\$245,000	\$0
		MID MO BK SPRINGFIELD	59541KBV8	898	1.86%	\$245,000	\$249,743	\$245,000	\$0
		MORGAN STANLEY BK N A	61690UPF1	1,033	1.91%	\$245,000	\$250,187	\$245,000	\$0
		MORGAN STANLEY PVT BK	61760AYR4	801	2.70%	\$245,000	\$254,310	\$245,000	\$0
		NEIGHBORS FCU BATON R	64017AAM6	605	3.17%	\$245,000	\$254,932	\$245,000	\$0
		PARK VIEW FCU HARRISO	70087TAA3	218	1.78%	\$245,000	\$247,256	\$245,000	\$0
		PLAINS ST BK TEX	726547BK7	872	2.24%	\$245,000	\$252,012	\$245,000	\$0
		POPPY BK SANTA ROSA C	73319FAF6	1,142	1.11%	\$245,000	\$243,846	\$245,000	\$0
		PREFERRED BANK LA CAL	740367HP5	928	1.96%	\$245,000	\$250,395	\$245,000	\$0
		PRIVATE BANK AND TRUS	74267GVX2	94	1.99%	\$200,000	\$200,982	\$199,700	\$0



# Portfolio

As of January 2022

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	1,064	1.82%	\$245,000	\$249,513	\$245,000	\$0
		RELIANCE SVGS BK ALTO	75950XAF6	22	2.50%	\$245,000	\$245,360	\$245,000	\$0
		RIA FED CR UN	749622ALO	694	2.43%	\$245,000	\$252,166	\$245,000	\$0
		RIVERBANK POCAHONTAS	76857AAB7	504	2.30%	\$245,000	\$250,608	\$245,000	\$0
		SALLIE MAE BANK	7954503Q6	147	2.23%	\$245,000	\$247,080	\$245,000	\$0
		SPRING BK BRONX N Y	849430AS2	220	1.98%	\$245,000	\$247,570	\$245,000	\$0
		STONE BK MTN VIEW ARK	86158RAV1	427	3.01%	\$245,000	\$252,213	\$245,000	\$0
		UBS BANK USA	90348JCR9	484	3.05%	\$245,000	\$253,087	\$245,000	\$0
		ULTIMA BK MINN WINGER	90385LCR8	240	3.04%	\$245,000	\$249,569	\$245,000	\$0
		UPPER PENNISUA STATE	91630PAS0	1,061	1.72%	\$245,000	\$248,824	\$245,000	\$0
		WASHINGTON FEDERAL	938828BJ8	935	2.00%	\$245,000	\$250,718	\$245,000	\$0
		WELLS FARGO BANK NA	949763B96	844	2.56%	\$245,000	\$253,854	\$245,000	\$0
		WELLS FARGO NATL BK W	949495AF2	333	1.83%	\$245,000	\$248,138	\$245,000	\$0
		Supranational Obligations		INTER AMERICAN DEVEL	45818WCK0	70	2.35%	\$750,000	\$751,905



CITY OF  
EL SEGUNDO

# Transactions

# Transactions

Prior 3 Months as of January 2022





CITY OF  
EL SEGUNDO

# Compliance

# Asset Class Compliance

As of January 2022

Security Type	In Compliance?	Max Weight	Weight	Par Value	Book Value	Market Value
Cash	Y	100%	13.73%	\$15,134,355	\$15,134,355	\$15,134,355
LAIF	Y	100%	50.18%	\$55,314,598	\$55,314,598	\$55,314,598
CAMP - JPAP	Y	30%	0.08%	\$84,436	\$84,436	\$84,436
Government	Y	100%	5.57%	\$6,000,000	\$6,131,395	\$6,138,945
Medium Term Notes	Y	15%	9.94%	\$10,645,000	\$11,125,108	\$10,956,624
Municipal Bonds	Y	10%	6.33%	\$6,845,000	\$6,991,712	\$6,982,655
Negotiable Certificates of Deposit	Y	30%	13.50%	\$14,596,000	\$14,592,268	\$14,877,759
Supranational Obligations	Y	10%	0.68%	\$750,000	\$760,658	\$751,905
		<b>Totals</b>	<b>100.00%</b>	<b>\$109,369,390</b>	<b>\$110,134,530</b>	<b>\$110,241,278</b>

# Rating Compliance

As of January 2022

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	\$504,935	0.46%	3.00%
	APPLE INC	037833AK6	AA+	AAA	Y	\$507,940	0.46%	3.00%
	ASTRAZENECA FINANCE L	04636NAA1	A-	A3	Y	\$484,705	0.44%	3.00%
	BANK OF AMERICA CORP	06051GFX2	A-	A2	Y	\$527,530	0.48%	3.00%
	BERKSHIRE HATHAWAY IN	084670BR8	AA	AA2	Y	\$508,055	0.46%	3.00%
	CATERPILLAR FINL SERV	14913QAA7	A	A2	Y	\$503,250	0.46%	3.00%
	CIGNA CORP	125523AG5	A-	BAA1	Y	\$533,995	0.48%	3.00%
	CITIGROUP INC	172967KNO	BBB+	A3	Y	\$525,145	0.48%	3.00%
	COCA COLA CO THE	191216CL2	A+	A1	Y	\$503,950	0.46%	3.00%
	ESTEE LAUDER CO INC	29736RAN0	A+	A1	Y	\$504,985	0.46%	3.00%
	GOLDMAN SACHS GROUP I	38141GXJ8	BBB+	A2	Y	\$519,130	0.47%	3.00%
	INTERCONTINENTAL EXCH	45866FAD6	A-	A3	Y	\$531,415	0.48%	3.00%
	JOHNS HOPKINS HEALTH	478111AB3	AA-	AA2	Y	\$147,469	0.13%	3.00%
	MEAD JOHNSON NUTRITIO	582839AH9	A-	A3	Y	\$538,415	0.49%	3.00%
	MORGAN STANLEY	61746BDZ6	BBB+	A1	Y	\$530,555	0.48%	3.00%
	NEW YORK LIFE GLOBAL	64952WCS0	AA+	AAA	Y	\$503,240	0.46%	3.00%
	ORACLE CORP	68389XBL8	BBB+	BAA2	Y	\$505,595	0.46%	3.00%
	STRYKER CORP	863667AH4	A-	BAA1	Y	\$522,770	0.47%	3.00%
	TOYOTA MOTOR CREDIT C	89236TCQ6	A+	A1	Y	\$504,405	0.46%	3.00%
	UNITED PARCEL SERVICE	911312BT2	A-	A2	Y	\$508,935	0.46%	3.00%
UNITEDHEALTH GROUP IN	91324PDN9	A+	A3	Y	\$534,145	0.48%	3.00%	
WAL MART STORES INC	931142DU4	AA	AA2	Y	\$506,060	0.46%	3.00%	
Municipal Bonds	CONNECTICUT ST B	20772JL75	A+	AA3	Y	\$505,450	0.46%	5.00%
	CONNECTICUT ST TXBL S	20772KGN3	A+	AA3	Y	\$1,035,480	0.94%	5.00%
	GOODRICH MI AREA SCH	382406PY6	AA	N/A	Y	\$305,826	0.28%	5.00%
	HOUSTON TX REF SER B	4423315T7	AA	AA3	Y	\$1,010,080	0.92%	5.00%
	LA QUINTA CA REDEV AG	50420BCL4	AA-	N/A	Y	\$1,012,770	0.92%	5.00%
	LAS VEGAS NV TAXABLE	5176968H6	AA	AA2	Y	\$549,709	0.50%	5.00%
	NEW YORK NY TXBL FISC	64966QCA6	AA	AA2	Y	\$1,015,060	0.92%	5.00%
	ONTARIO CA INTERNATIO	683042AJ4	AA	N/A	Y	\$518,305	0.47%	5.00%
	OREGON ST DEPT ADMINI	68607VT47	AAA	AA2	Y	\$515,555	0.47%	5.00%
	TULSA CNTY OKLA INDPT	899593MG9	N/A	AA2	Y	\$514,420	0.47%	5.00%
Supranational Obligatio..	INTER AMERICAN DEVEL	45818WCK0	AAA	AAA	Y	\$751,905	0.68%	3.00%



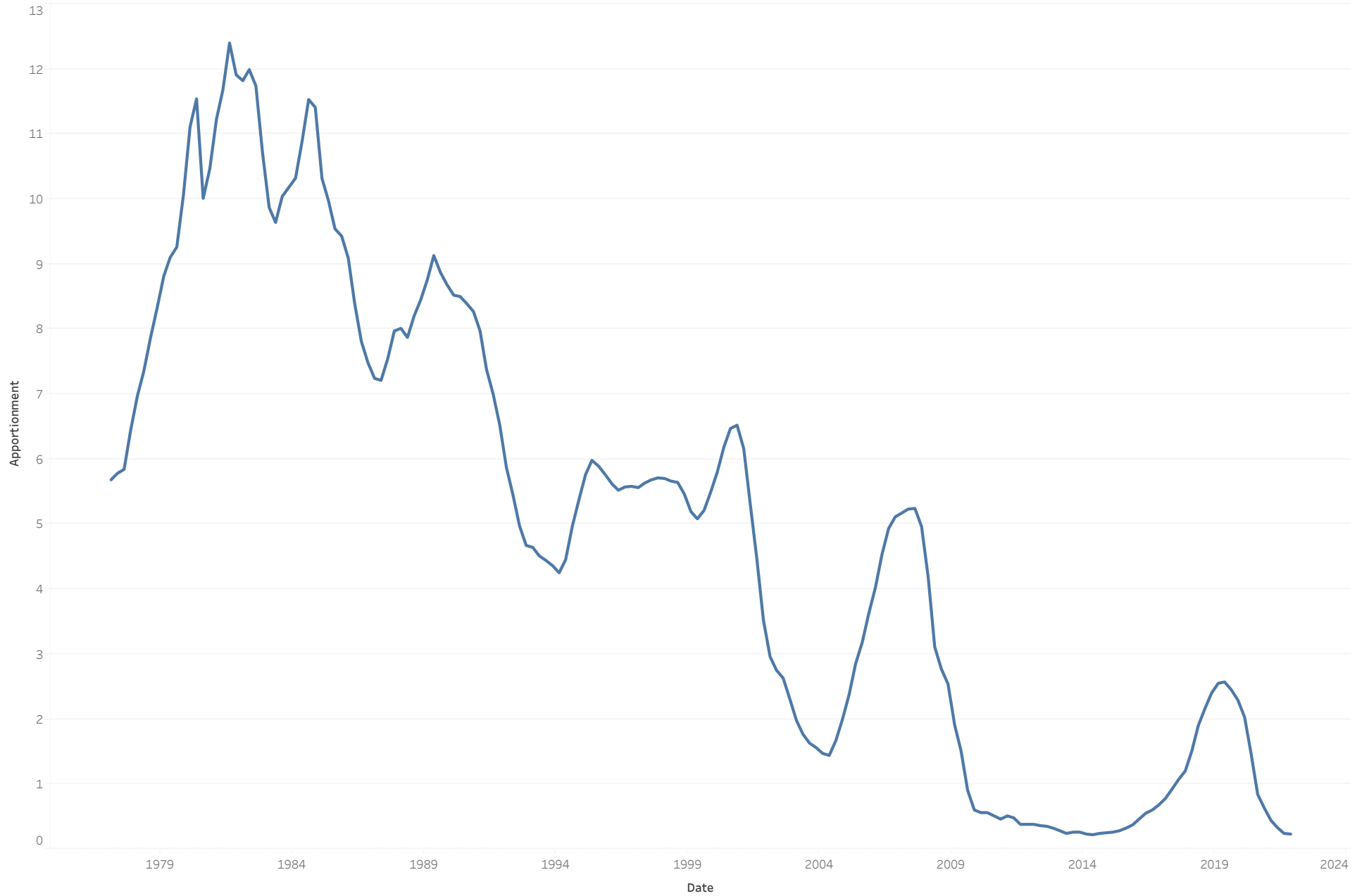
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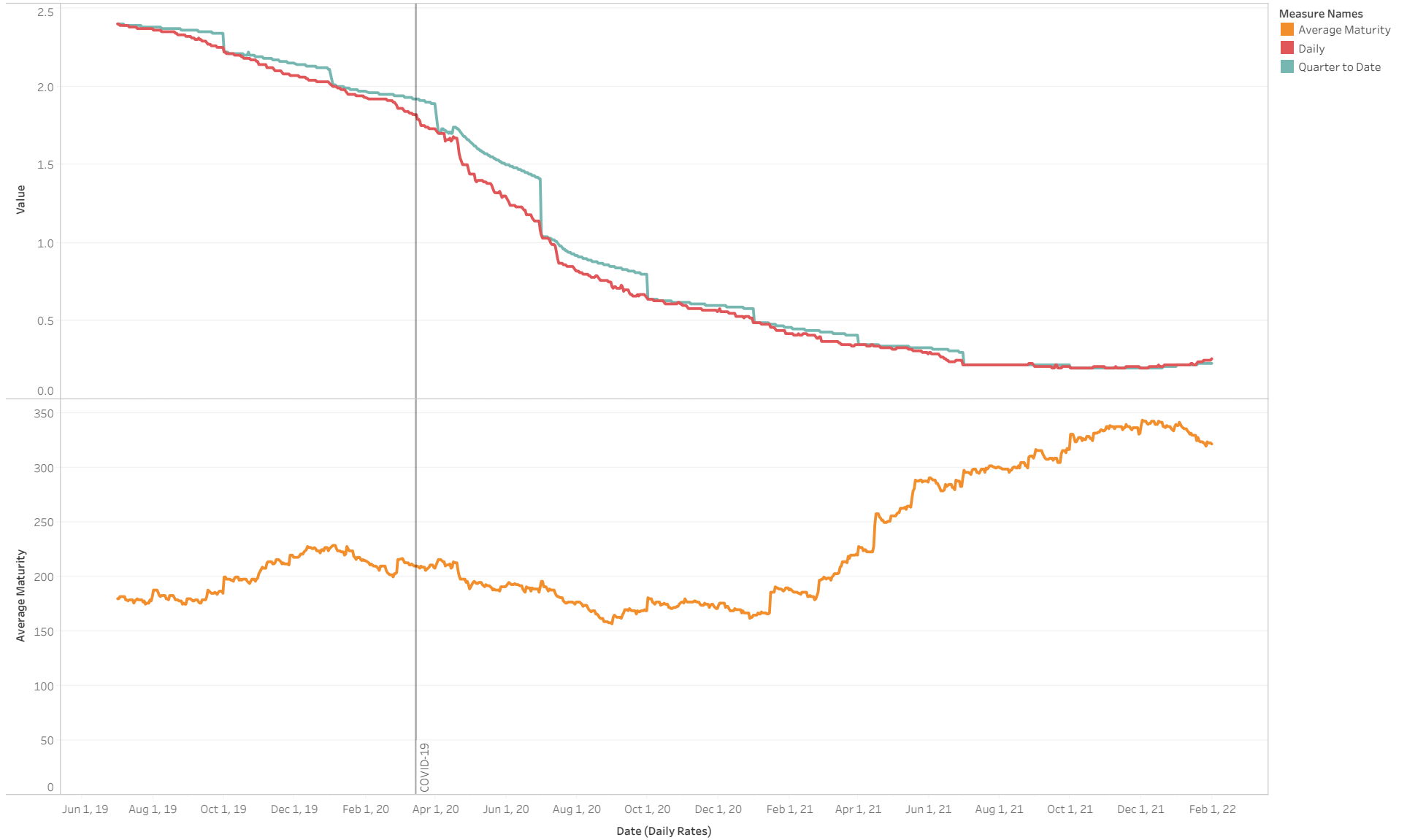
# LAIF Apportionment Rates

As of January 2022



# LAIF Diagnostics

As of January 2022





CITY OF  
EL SEGUNDO

# City Cash Flows

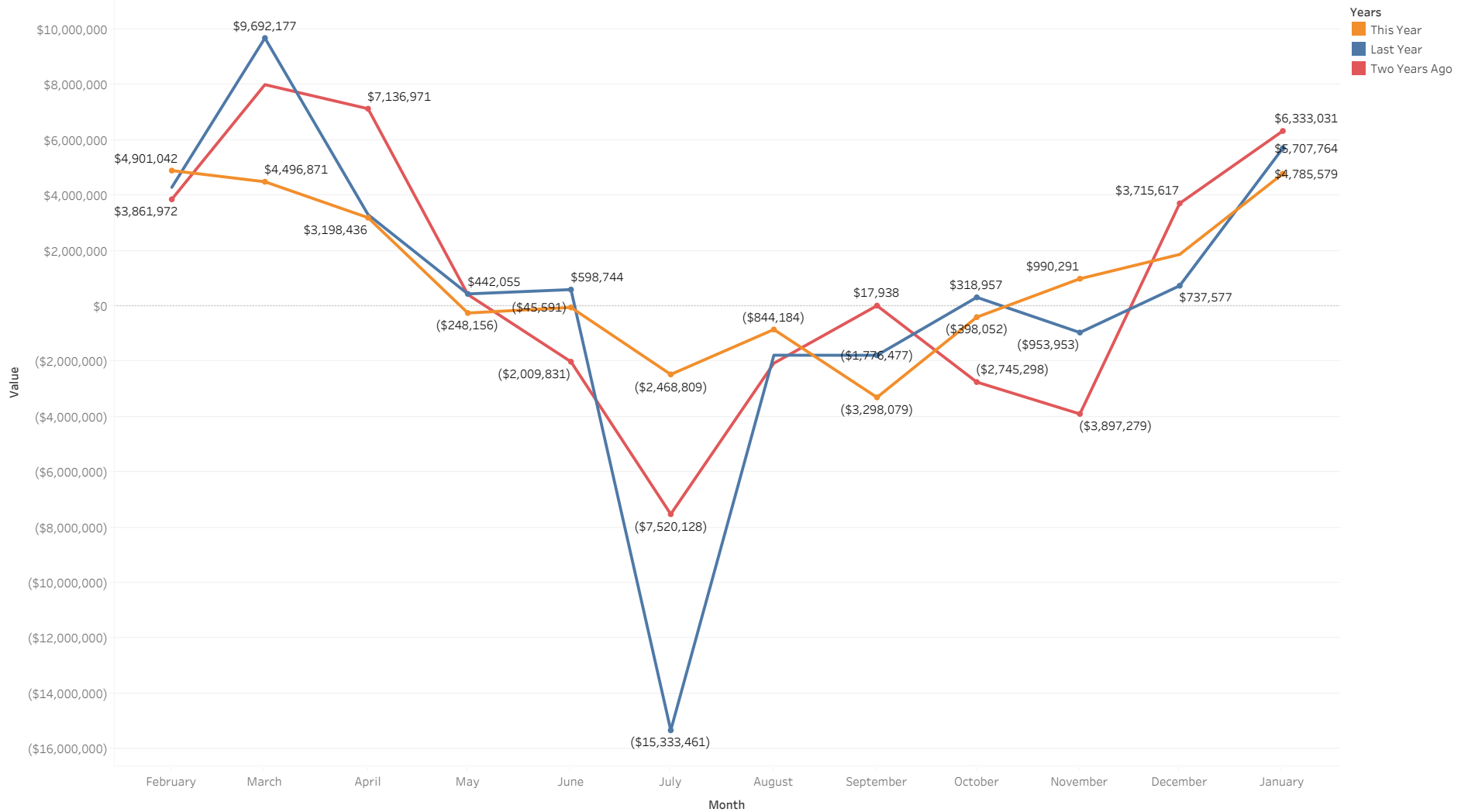
# Rolling 13-Month Cash Flow Analysis

As of January 2022



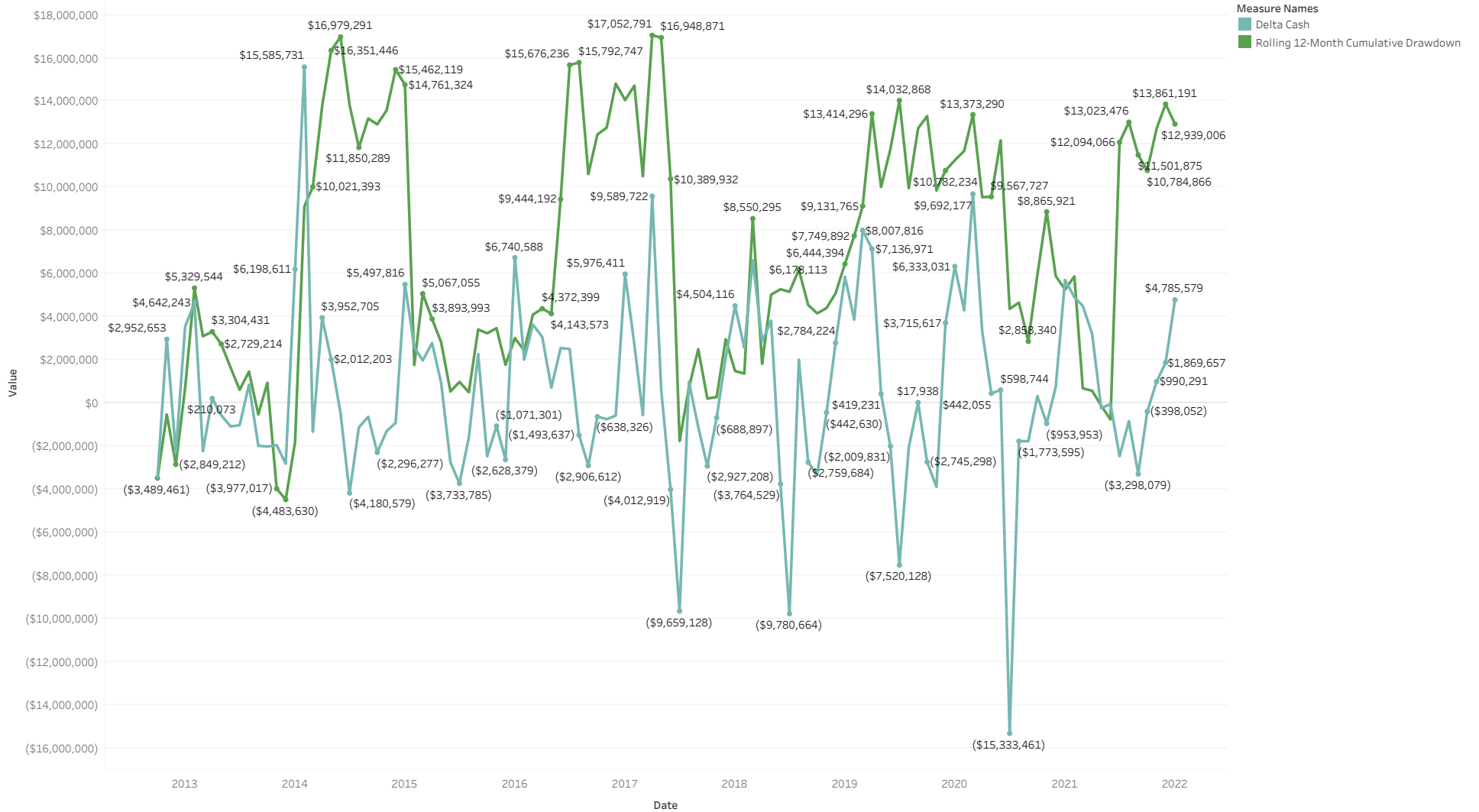
# Net Change in Cash by Year

As of January 2022



# Historic Drawdowns

As of January 2022



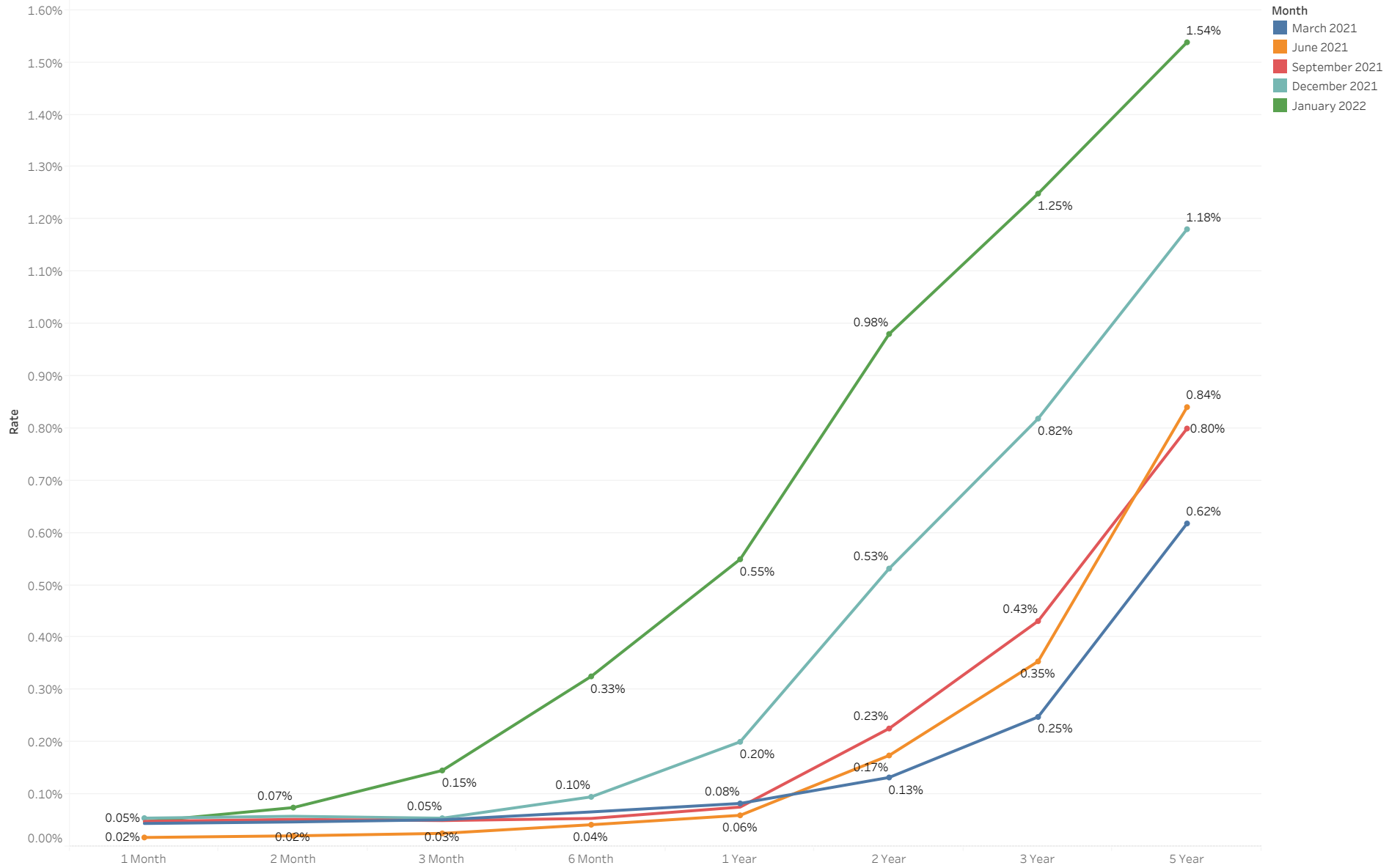


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EL SEGUNDO

# Economic Environment

# U.S. Treasury Yield Curve

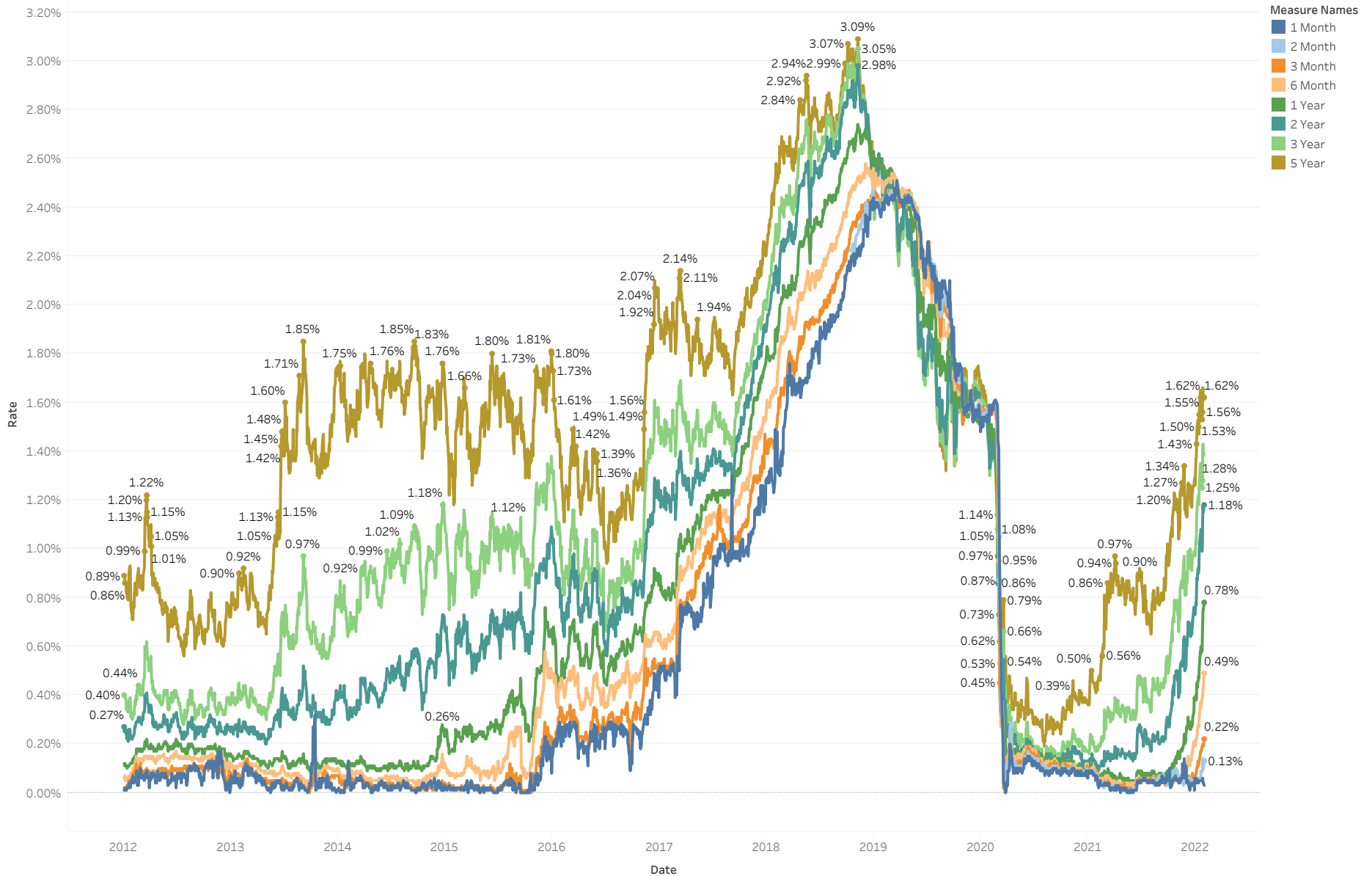
As of January 2022





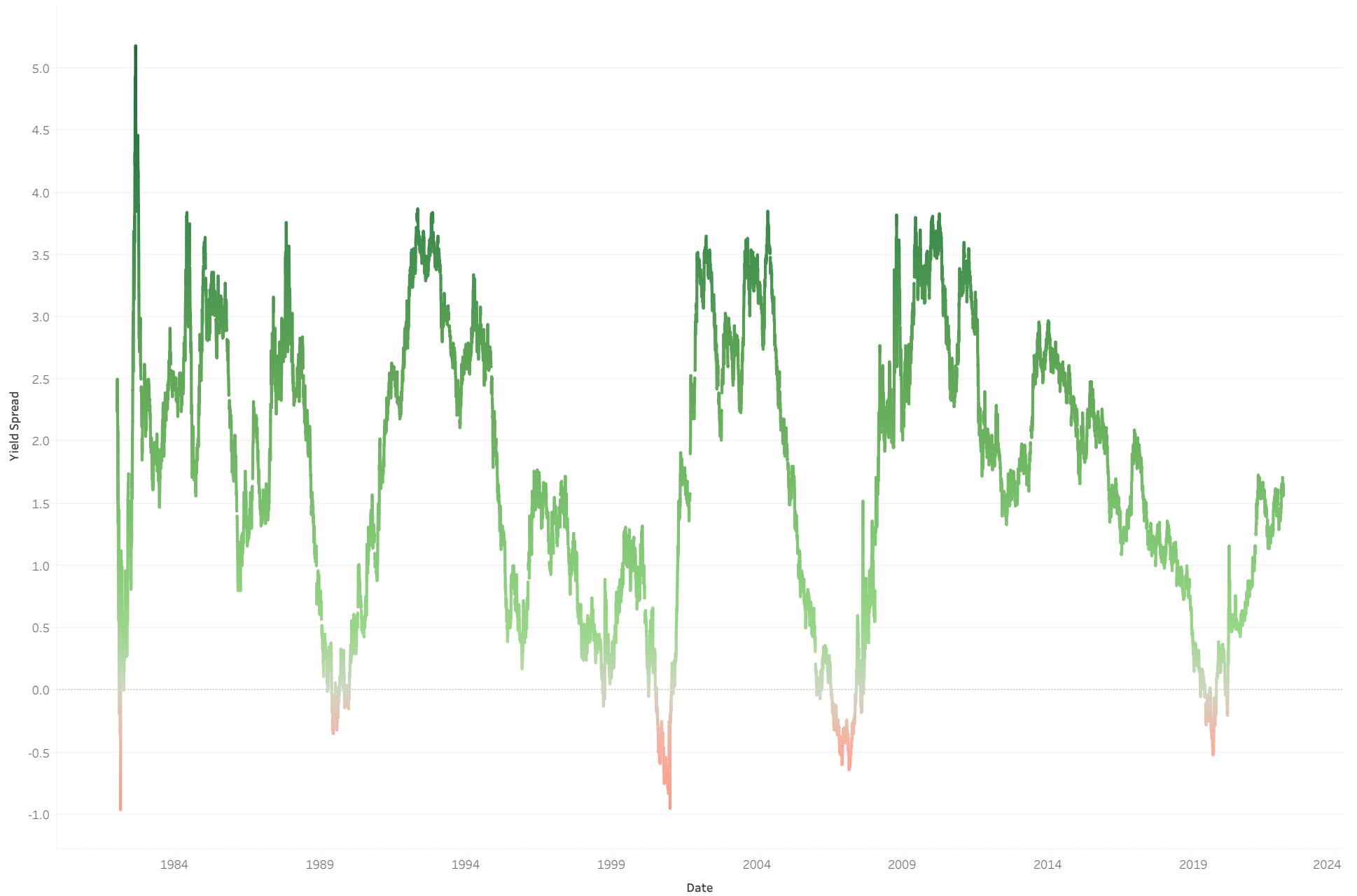
# U.S. Treasury Maturity Through Time

As of January 2022



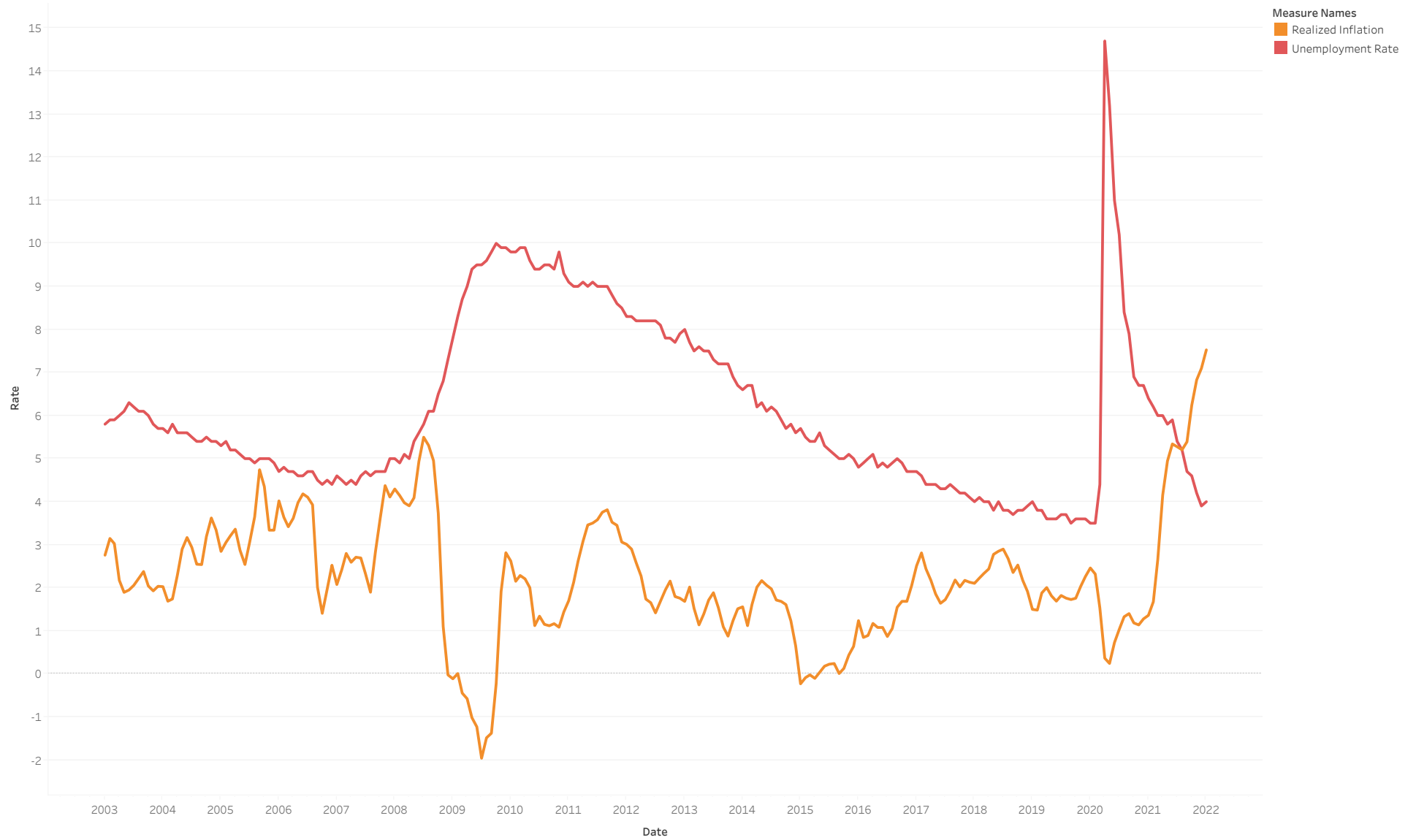
# 10-Year Minus 3-Month Treasury Yield Spread

As of January 2022



# Unemployment vs Inflation

As of January 2022



# 5-Year Breakeven Inflation Prediction

As of January 2022





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.

 2/12/2022

Matthew Robinson, City Treasurer

Date