



CITY OF
EL SEGUNDO

City of El Segundo Investment Portfolio Report February 2022

Certified By:
City Treasurers Office

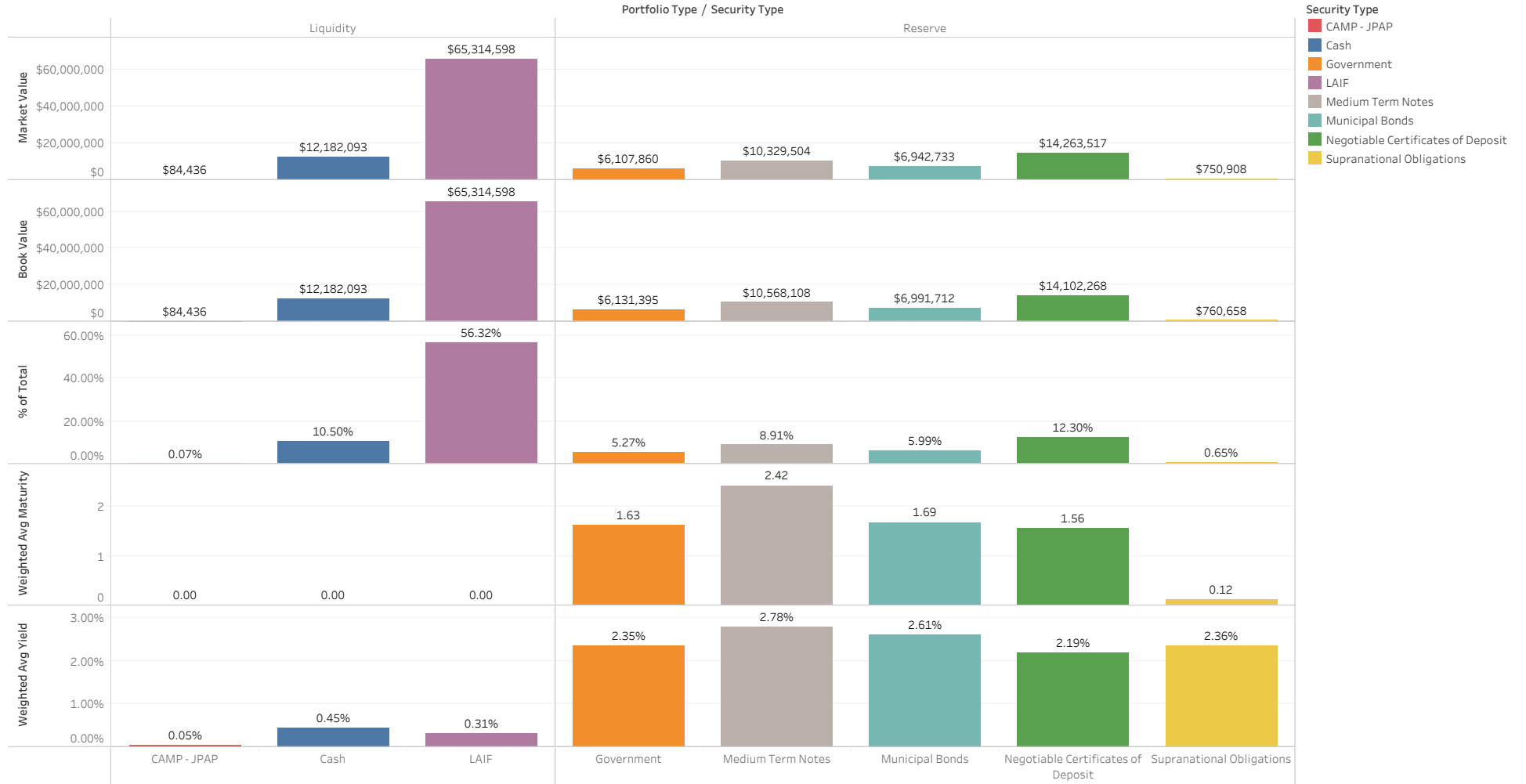


CITY OF
EL SEGUNDO

Portfolio

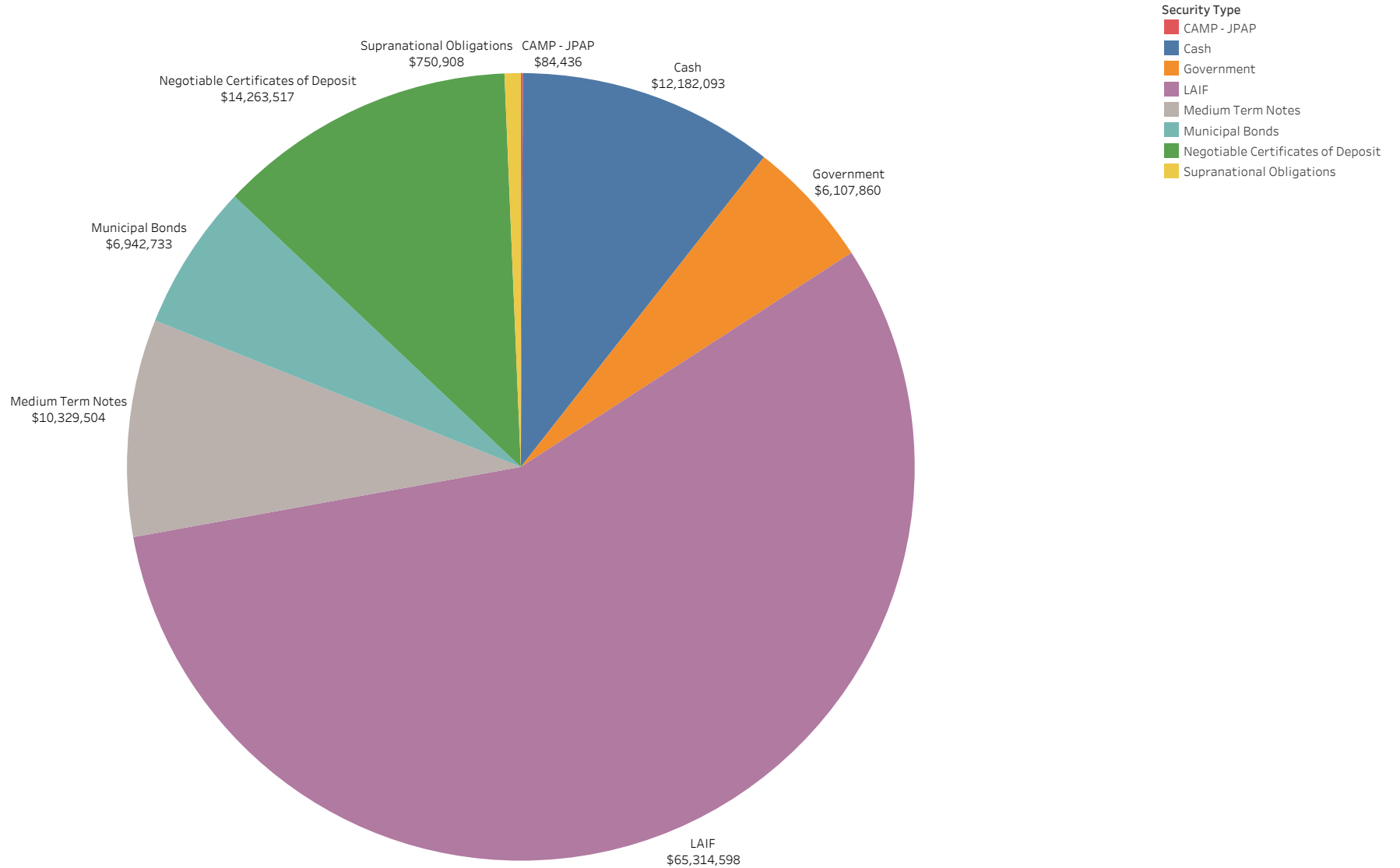
Portfolio Summary

As of February 2022



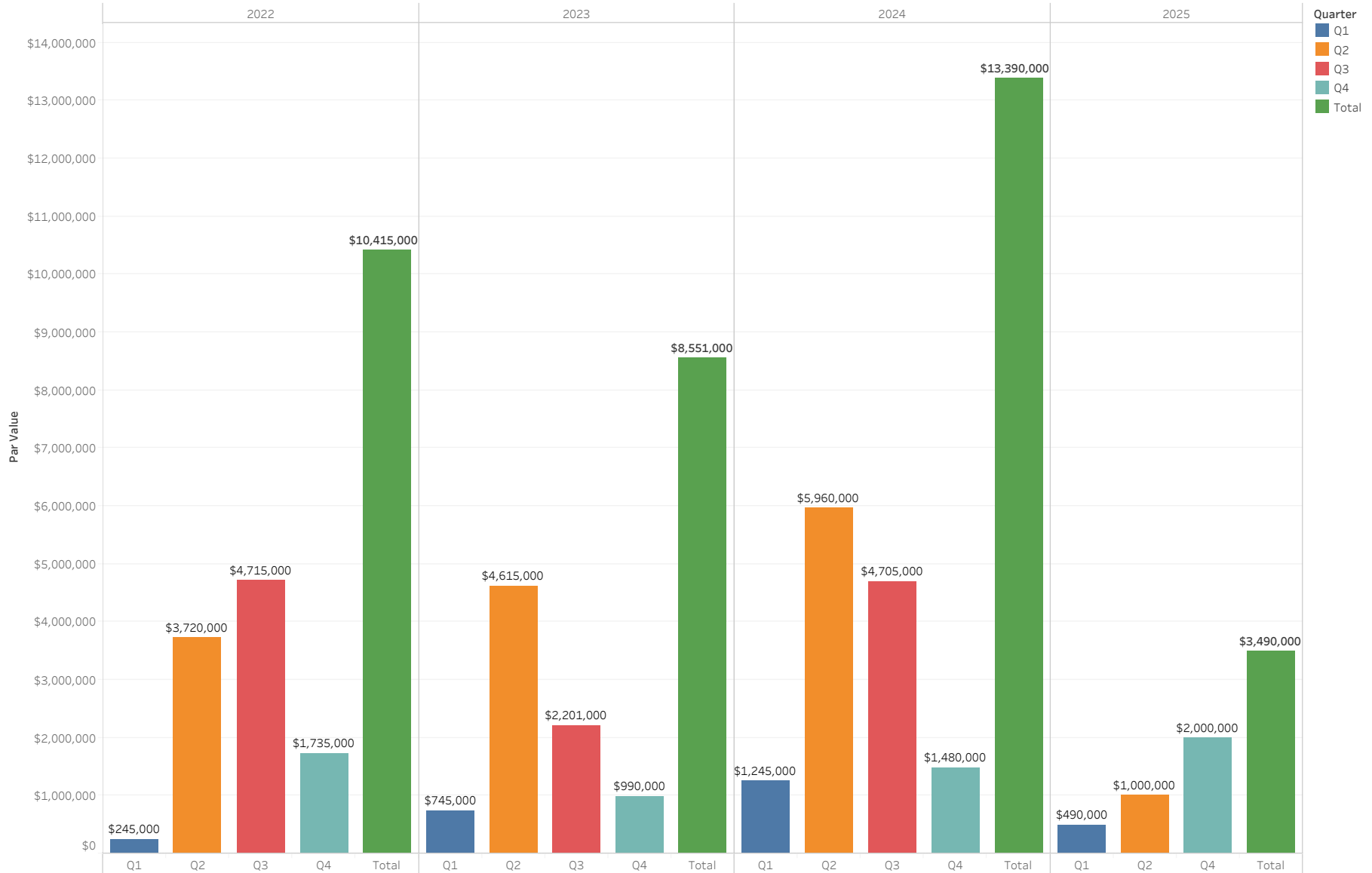
Investments by Security Type

As of February 2022



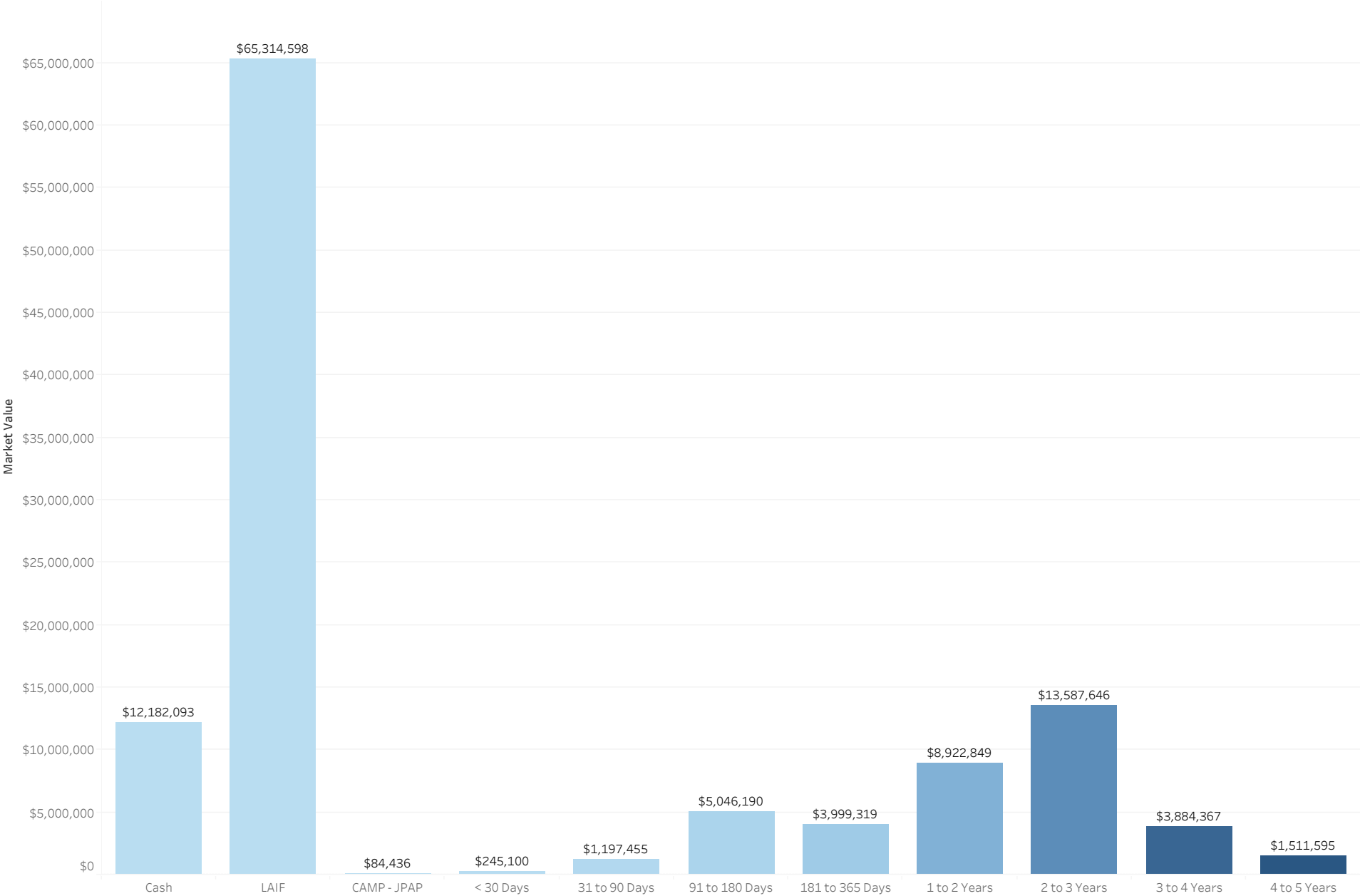
Reserve Portfolio Ladder by Quarter

As of February 2022



Investments by Maturity Date

As of February 2022



Portfolio

As of February 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%	\$12,182,093	\$12,182,093	\$12,182,093	\$0
	LAIF	LAIF	LAIF	1	0.31%	\$65,314,598	\$65,314,598	\$65,314,598	\$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	476	2.70%	\$1,000,000	\$1,019,170	\$1,017,080	\$0
		FEDERAL AGRI MTG CORP	31422BPQ7	632	1.62%	\$500,000	\$502,325	\$499,884	\$0
		FEDERAL FARM CREDIT B	3133EKS7	483	1.75%	\$1,000,000	\$1,008,780	\$998,607	\$0
			3133EKVE3	141	1.84%	\$1,000,000	\$1,004,980	\$999,900	\$0
		FEDERAL HOME LOAN BKS	3130A1XJ2	837	2.79%	\$2,000,000	\$2,057,400	\$2,089,405	\$0
		TENNESSEE VALLEY AUTH	880591ER9	930	2.79%	\$500,000	\$515,205	\$526,520	\$0
	Medium Term Notes	AMAZON COM INC	023135AJ5	274	2.48%	\$500,000	\$504,705	\$499,990	\$0
		APPLE INC	037833AK6	429	2.37%	\$500,000	\$506,220	\$480,685	\$0
		ASTRAZENECA FINANCE L	04636NAA1	1,550	1.25%	\$500,000	\$479,170	\$501,040	\$0
		BANK OF AMERICA CORP	06051GFX2	1,511	3.38%	\$500,000	\$517,900	\$554,155	\$0
		BERKSHIRE HATHAWAY IN	084670BR8	380	2.72%	\$500,000	\$505,960	\$513,756	\$0
		CATERPILLAR FINL SERV	14913QAA7	98	2.39%	\$500,000	\$502,155	\$500,000	\$0
		CIGNA CORP	125523AG5	1,356	3.91%	\$500,000	\$526,830	\$564,210	\$0
		CITIGROUP INC	172967KN0	1,523	3.30%	\$500,000	\$514,525	\$550,715	\$0
		COCA COLA CO THE	191216CL2	921	1.75%	\$500,000	\$500,610	\$493,865	\$0
		ESTEE LAUDER CO INC	29736RAN0	1,007	1.99%	\$500,000	\$501,850	\$501,600	\$0
		GOLDMAN SACHS GROUP I	38141GXJ8	1,128	3.41%	\$500,000	\$513,945	\$545,605	\$0
		JOHNS HOPKINS HEALTH	478111AB3	441	2.73%	\$145,000	\$146,744	\$141,068	\$0
		MEAD JOHNSON NUTRITIO	582839AH9	1,356	3.91%	\$500,000	\$526,935	\$565,170	\$0
		MORGAN STANLEY	61746BDZ6	1,429	3.71%	\$500,000	\$521,720	\$561,240	\$0
		NEW YORK LIFE GLOBAL	64952WCS0	102	2.29%	\$500,000	\$502,130	\$500,000	\$0
		ORACLE CORP	68389XBL8	564	2.38%	\$500,000	\$503,635	\$492,550	\$0
		STRYKER CORP	863667AH4	1,342	3.27%	\$500,000	\$516,085	\$548,175	\$0
		TOYOTA MOTOR CREDIT C	89236TCQ6	135	2.78%	\$500,000	\$503,450	\$490,620	\$0
		UNITED PARCEL SERVICE	911312BT2	916	2.18%	\$500,000	\$503,605	\$504,105	\$0
		UNITEDHEALTH GROUP IN	91324PDN9	1,386	3.52%	\$500,000	\$526,035	\$560,625	\$0
		WAL MART STORES INC	931142DU4	290	2.33%	\$500,000	\$505,295	\$498,935	\$0
	Municipal Bonds	CONNECTICUT ST B	20772JL75	154	2.75%	\$500,000	\$504,085	\$508,400	\$0
		CONNECTICUT ST TXBL S	20772KGN3	777	2.96%	\$1,000,000	\$1,027,430	\$1,064,850	\$0
		GOODRICH MI AREA SCH	382406PY6	427	2.68%	\$300,000	\$304,572	\$304,584	\$0
		HOUSTON TX REF SER B	4423315T7	732	1.94%	\$1,000,000	\$1,004,910	\$1,006,410	\$0
		LA QUINTA CA REDEV AG	50420BCL4	185	2.90%	\$1,000,000	\$1,009,660	\$1,007,590	\$0
		LAS VEGAS NV TAXABLE	5176968H6	93	3.13%	\$545,000	\$548,461	\$546,363	\$0
		NEW YORK NY TXBL FISC	64966QCA6	885	2.11%	\$1,000,000	\$1,007,400	\$1,003,750	\$0
		ONTARIO CA INTERNATIO	683042AJ4	1,172	2.83%	\$500,000	\$512,920	\$538,090	\$0
		OREGON ST DEPT ADMINI	68607VT47	763	2.75%	\$500,000	\$512,305	\$510,125	\$0
		TULSA CNTY OKLA INDPT	899593MG9	824	2.54%	\$500,000	\$510,990	\$501,550	\$0
	Negotiable Certificates of Deposit	1ST SECURITY BANK OF	33625CCP2	883	1.98%	\$245,000	\$246,999	\$245,000	\$0
		ABACUS FEDERAL SAVING	00257TBF2	886	1.98%	\$245,000	\$246,997	\$245,000	\$0
		ALLEGIANCE BNK TEXAS	01748DAX4	213	2.13%	\$245,000	\$247,325	\$245,000	\$0
		ALLY BK MIDVALE UTAH	02007GKC6	98	2.48%	\$245,000	\$246,502	\$245,000	\$0

Portfolio

As of February 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	ALMA BK ASTORIA NEW Y	020080BL0	926	1.75%	\$245,000	\$245,402	\$245,000	\$0
		AMERICAN EXPRESS CENT	02587DU55	92	2.36%	\$245,000	\$246,357	\$245,000	\$0
		AMERICAN ST BK SIOUX	029728BA9	788	2.45%	\$245,000	\$249,724	\$245,000	\$0
		BALBOA THRIFT LN ASSN	05765LAY3	506	2.03%	\$245,000	\$247,974	\$245,000	\$0
		BANK MIDWEST SPIRIT L	063615BP2	179	3.01%	\$245,000	\$248,163	\$245,000	\$0
		BANK OF NEW ENGLAND	06426KBE7	815	2.59%	\$245,000	\$250,588	\$245,000	\$0
		BANK3	06653LAJ9	382	0.90%	\$245,000	\$244,863	\$245,000	\$0
		BELL BANK CORP	07815ABA4	21	0.90%	\$245,000	\$245,100	\$245,000	\$0
		CITADEL FED CR UN EXT	17286TAG0	1,095	1.66%	\$245,000	\$243,934	\$245,000	\$0
		COMMERCE BK GENEVA MI	20056QRZ8	849	2.27%	\$245,000	\$248,731	\$245,000	\$0
		COMMERCIAL BK HARROGA	20143PDX5	471	2.41%	\$245,000	\$249,212	\$245,000	\$0
		CONGRESSIONAL BK POTO	20726AAZ1	60	2.44%	\$245,000	\$245,889	\$245,000	\$0
		DENVER SVGS BK IOWA	249398BT4	478	2.22%	\$245,000	\$248,599	\$245,000	\$0
		DISCOVER BANK	2546726Y9	155	2.28%	\$245,000	\$247,014	\$245,000	\$0
		DNB FIRST NATL ASSN	25590AAH3	115	1.99%	\$245,000	\$246,316	\$245,000	\$0
		EAGLE BANK	27002YEJ1	232	2.52%	\$245,000	\$248,119	\$245,000	\$0
		ENCORE BK LITTLE ROCK	29260MAM7	532	1.98%	\$245,000	\$247,788	\$245,000	\$0
		ENERBANK USA SALT LAK	29278TMN7	632	1.79%	\$245,000	\$246,747	\$245,000	\$0
		ENTERPRISE BANK PA	29367RKT2	808	2.55%	\$245,000	\$250,287	\$245,000	\$0
		FIRST BK HIGHLAND PK	319141JC2	246	2.13%	\$245,000	\$247,609	\$245,000	\$0
		FIRST FMRS BK TR CONV	320165JK0	919	1.75%	\$245,000	\$245,426	\$245,000	\$0
		FIRST NATIONAL BANK O	32112UDM0	673	1.74%	\$245,000	\$246,321	\$245,000	\$0
		FIRST PREMIER BANK	33610RRF2	199	1.98%	\$245,000	\$247,009	\$245,000	\$0
		FIRST ST BK BUXTON ND	33648RAZ2	554	1.64%	\$245,000	\$246,475	\$245,000	\$0
		GENOA BKG CO OHIO	372348CJ9	884	1.94%	\$245,000	\$246,713	\$245,000	\$0
		GRAND RIV BK GRANDVIL	38644ABP3	886	1.98%	\$245,000	\$246,997	\$245,000	\$0
		HORIZON BK WAVERLY NE	44042TBQ6	547	1.68%	\$231,000	\$234,239	\$227,867	\$0
		INDUSTRIAL COML BK CH	45581EAX9	487	3.21%	\$245,000	\$252,034	\$245,000	\$0
		KNOX TVA EMPL CREDIT	499724AD4	548	3.16%	\$245,000	\$252,321	\$245,000	\$0
		KS STATEBANK MANHATTA	50116CBF5	443	2.27%	\$200,000	\$202,994	\$199,700	\$0
		LAFAYETTE FED CR UN R	50625LAE3	576	3.20%	\$245,000	\$252,688	\$245,000	\$0
		LIVE OAK BANKING COMP	538036GU2	1,003	1.84%	\$245,000	\$245,745	\$245,000	\$0
		MAINSTREET BANK	56065GAG3	788	2.55%	\$245,000	\$250,243	\$245,000	\$0
		MID MO BK SPRINGFIELD	59541KBV8	870	1.89%	\$245,000	\$246,453	\$245,000	\$0
		MORGAN STANLEY BK N A	61690UPF1	1,005	1.94%	\$245,000	\$246,387	\$245,000	\$0
		MORGAN STANLEY PVT BK	61760AYR4	773	2.73%	\$245,000	\$251,199	\$245,000	\$0
		NEIGHBORS FCU BATON R	64017AAM6	577	3.20%	\$245,000	\$252,673	\$245,000	\$0
		PARK VIEW FCU HARRISO	70087TAA3	190	1.79%	\$245,000	\$246,686	\$245,000	\$0
		PLAINS ST BK TEX	726547BK7	844	2.27%	\$245,000	\$248,729	\$245,000	\$0
		POPPY BK SANTA ROSA C	73319FAF6	1,114	1.12%	\$245,000	\$239,897	\$245,000	\$0
		PREFERRED BANK LA CAL	740367HP5	900	1.98%	\$245,000	\$246,972	\$245,000	\$0
		PRIVATE BANK AND TRUS	74267GVX2	66	1.99%	\$200,000	\$200,658	\$199,700	\$0
		RAYMOND JAMES BANK NA	75472RAU5	1,036	1.85%	\$245,000	\$245,613	\$245,000	\$0
		RIA FED CR UN	749622ALO	666	2.45%	\$245,000	\$249,667	\$245,000	\$0

Portfolio

As of February 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	RIVERBANK POCAHONTAS	76857AAB7	476	2.31%	\$245,000	\$248,913	\$245,000	\$0
		SALLIE MAE BANK	7954503Q6	119	2.24%	\$245,000	\$246,578	\$245,000	\$0
		SPRING BK BRONX N Y	849430AS2	192	1.98%	\$245,000	\$246,955	\$245,000	\$0
		STONE BK MTN VIEW ARK	86158RAV1	399	3.03%	\$245,000	\$250,630	\$245,000	\$0
		UBS BANK USA	90348JCR9	456	3.07%	\$245,000	\$251,306	\$245,000	\$0
		ULTIMA BK MINN WINGER	90385LCR8	212	3.05%	\$245,000	\$248,670	\$245,000	\$0
		UPPER PENNISUA STATE	91630PAS0	1,033	1.75%	\$245,000	\$244,953	\$245,000	\$0
		WASHINGTON FEDERAL	938828BJ8	907	2.03%	\$245,000	\$247,256	\$245,000	\$0
		WELLS FARGO BANK NA	949763B96	816	2.59%	\$245,000	\$250,593	\$245,000	\$0
		WELLS FARGO NATL BK W	949495AF2	305	1.83%	\$245,000	\$247,286	\$245,000	\$0
	Supranational Obligations	INTER AMERICAN DEVEL	45818WCK0	42	2.36%	\$750,000	\$750,908	\$760,658	\$0



CITY OF
EL SEGUNDO

Transactions

Transactions

Prior 3 Months as of February 2022



CITY OF
EL SEGUNDO

Compliance

Asset Class Compliance

As of February 2022

Security Type	In Compliance?	Max Weight	Weight	Par Value	Book Value	Market Value
Cash	Y	100%	10.50%	\$12,182,093	\$12,182,093	\$12,182,093
LAIF	Y	100%	56.32%	\$65,314,598	\$65,314,598	\$65,314,598
CAMP - JPAP	Y	30%	0.07%	\$84,436	\$84,436	\$84,436
Government	Y	100%	5.27%	\$6,000,000	\$6,131,395	\$6,107,860
Medium Term Notes	Y	15%	8.91%	\$10,145,000	\$10,568,108	\$10,329,504
Municipal Bonds	Y	10%	5.99%	\$6,845,000	\$6,991,712	\$6,942,733
Negotiable Certificates of Deposit	Y	30%	12.30%	\$14,106,000	\$14,102,268	\$14,263,517
Supranational Obligations	Y	10%	0.65%	\$750,000	\$760,658	\$750,908
		Totals	100.00%	\$115,427,128	\$116,135,268	\$115,975,649

Rating Compliance

As of February 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	\$504,705	0.44%	3.00%
	APPLE INC	037833AK6	AA+	AAA	Y	\$506,220	0.44%	3.00%
	ASTRAZENECA FINANCE L	04636NAA1	A-	A3	Y	\$479,170	0.41%	3.00%
	BANK OF AMERICA CORP	06051GFX2	A-	A2	Y	\$517,900	0.45%	3.00%
	BERKSHIRE HATHAWAY IN	084670BR8	AA	AA2	Y	\$505,960	0.44%	3.00%
	CATERPILLAR FINL SERV	14913QAA7	A	A2	Y	\$502,155	0.43%	3.00%
	CIGNA CORP	125523AG5	A-	BAA1	Y	\$526,830	0.45%	3.00%
	CITIGROUP INC	172967KN0	BBB+	A3	Y	\$514,525	0.44%	3.00%
	COCA COLA CO THE	191216CL2	A+	A1	Y	\$500,610	0.43%	3.00%
	ESTEE LAUDER CO INC	29736RAN0	A+	A1	Y	\$501,850	0.43%	3.00%
	GOLDMAN SACHS GROUP I	38141GXJ8	BBB+	A2	Y	\$513,945	0.44%	3.00%
	JOHNS HOPKINS HEALTH	478111AB3	AA-	AA2	Y	\$146,744	0.13%	3.00%
	MEAD JOHNSON NUTRITIO	582839AH9	A-	A3	Y	\$526,935	0.45%	3.00%
	MORGAN STANLEY	61746BDZ6	BBB+	A1	Y	\$521,720	0.45%	3.00%
	NEW YORK LIFE GLOBAL	64952WCS0	AA+	AAA	Y	\$502,130	0.43%	3.00%
	ORACLE CORP	68389XBL8	BBB+	BAA2	Y	\$503,635	0.43%	3.00%
	STRYKER CORP	863667AH4	BBB+	BAA1	Y	\$516,085	0.44%	3.00%
	TOYOTA MOTOR CREDIT C	89236TCQ6	A+	A1	Y	\$503,450	0.43%	3.00%
	UNITED PARCEL SERVICE	911312BT2	A-	A2	Y	\$503,605	0.43%	3.00%
	UNITEDHEALTH GROUP IN	91324PDN9	A+	A3	Y	\$526,035	0.45%	3.00%
WAL MART STORES INC	931142DU4	AA	AA2	Y	\$505,295	0.44%	3.00%	
Municipal Bonds	CONNECTICUT ST B	20772JL75	A+	AA3	Y	\$504,085	0.43%	5.00%
	CONNECTICUT ST TXBL S	20772KGN3	A+	AA3	Y	\$1,027,430	0.89%	5.00%
	GOODRICH MI AREA SCH	382406PY6	AA	N/A	Y	\$304,572	0.26%	5.00%
	HOUSTON TX REF SER B	4423315T7	AA	AA3	Y	\$1,004,910	0.87%	5.00%
	LA QUINTA CA REDEV AG	50420BCL4	AA-	N/A	Y	\$1,009,660	0.87%	5.00%
	LAS VEGAS NV TAXABLE	5176968H6	AA	AA2	Y	\$548,461	0.47%	5.00%
	NEW YORK NY TXBL FISC	64966QCA6	AA	AA2	Y	\$1,007,400	0.87%	5.00%
	ONTARIO CA INTERNATIO	683042AJ4	AA	N/A	Y	\$512,920	0.44%	5.00%
	OREGON ST DEPT ADMINI	68607VT47	AAA	AA2	Y	\$512,305	0.44%	5.00%
	TULSA CNTY OKLA INDPT	899593MG9	N/A	AA2	Y	\$510,990	0.44%	5.00%
Supranational Obligatio..	INTER AMERICAN DEVEL	45818WCK0	AAA	AAA	Y	\$750,908	0.65%	3.00%

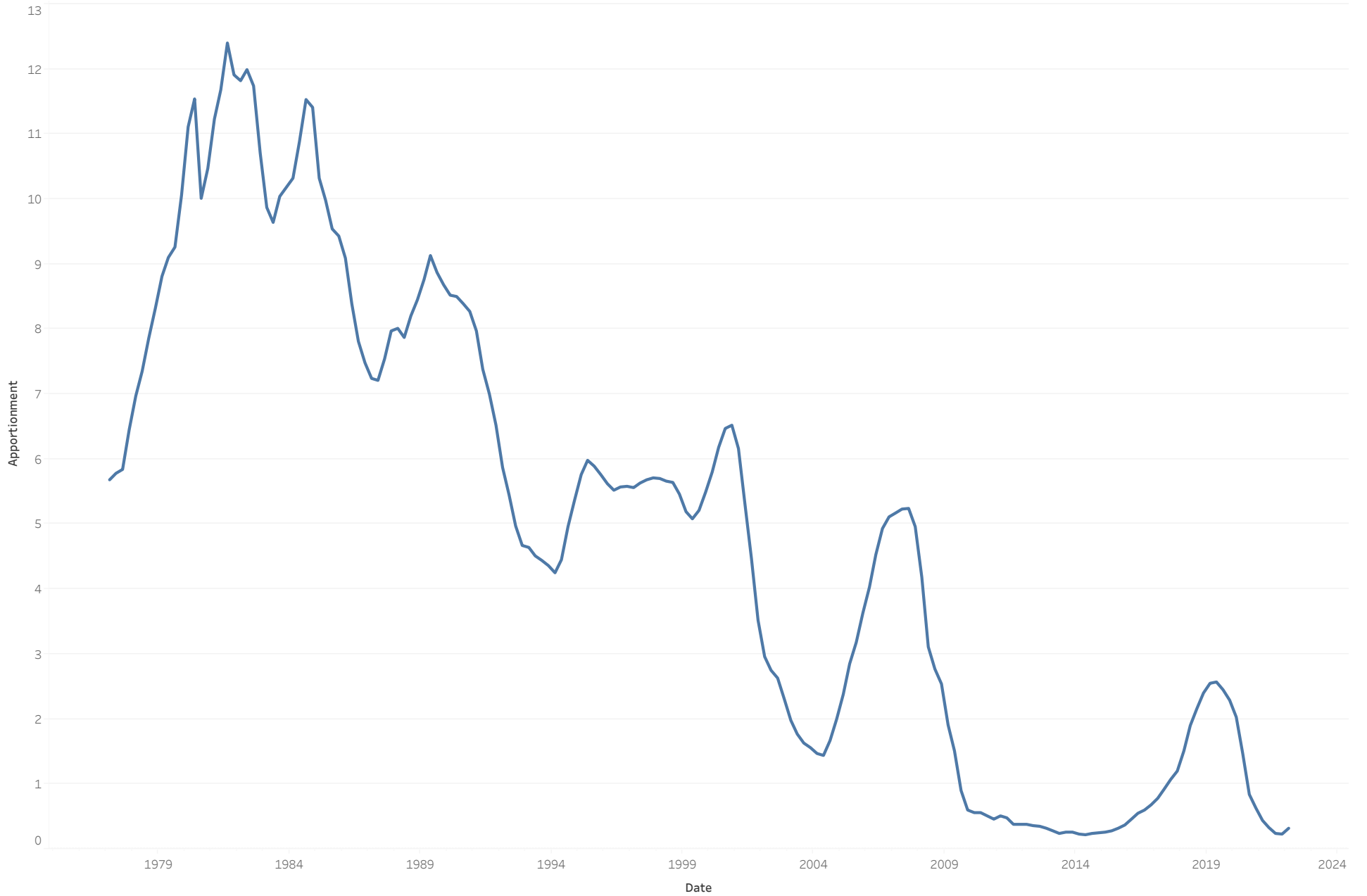


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LAIF

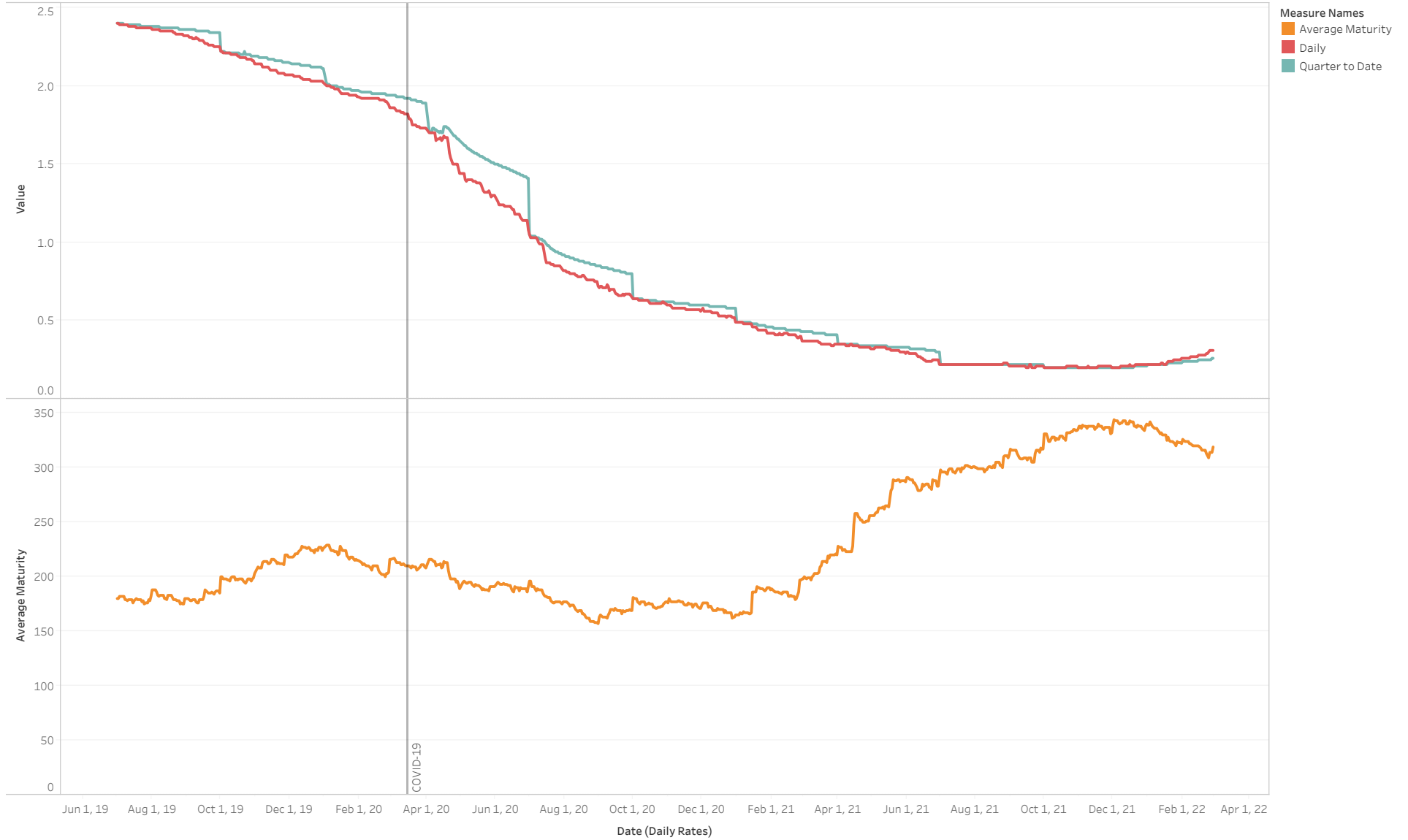
LAIF Apportionment Rates

As of February 2022



LAIF Diagnostics

As of February 2022





CITY OF
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City Cash Flows

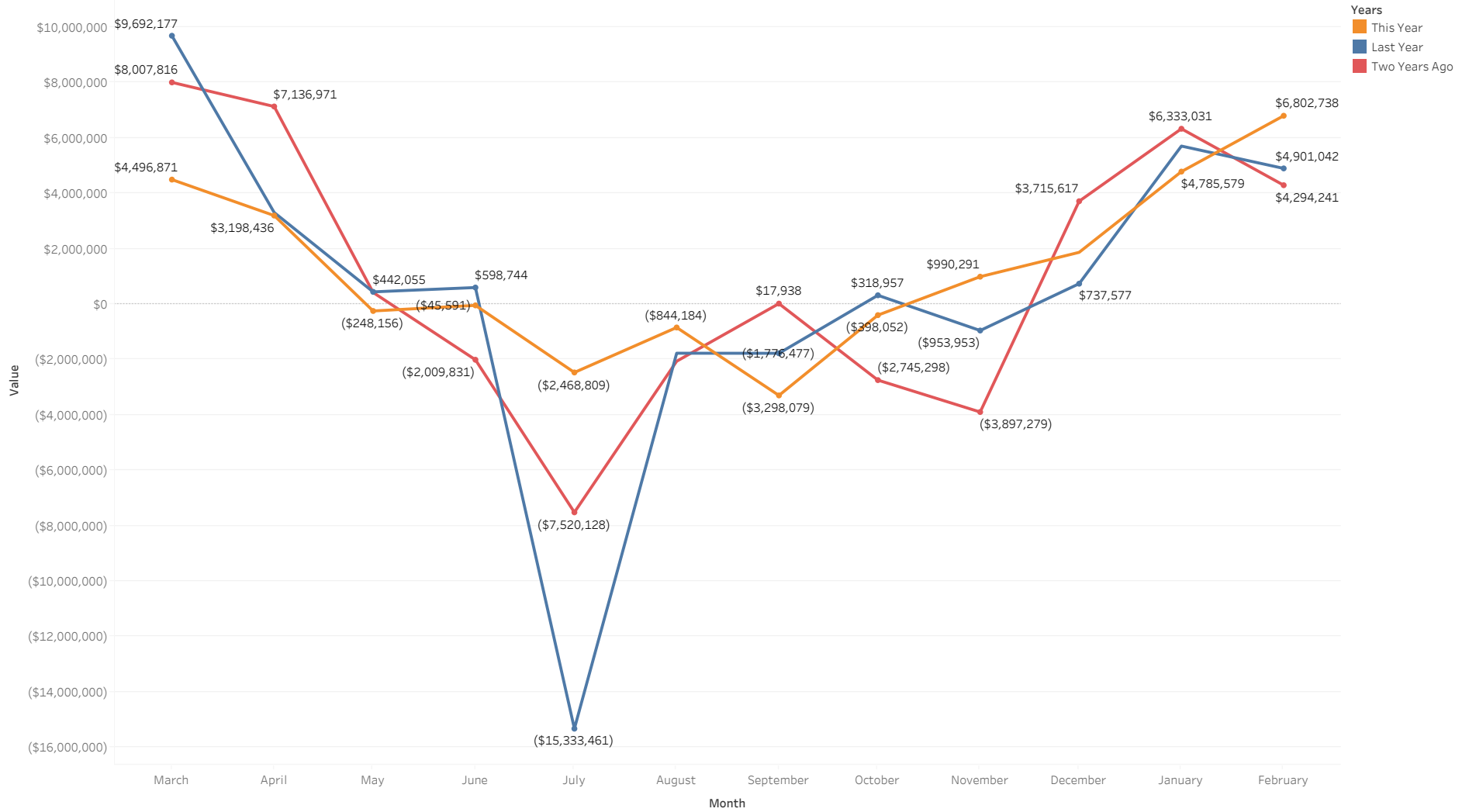
Rolling 13-Month Cash Flow Analysis

As of February 2022



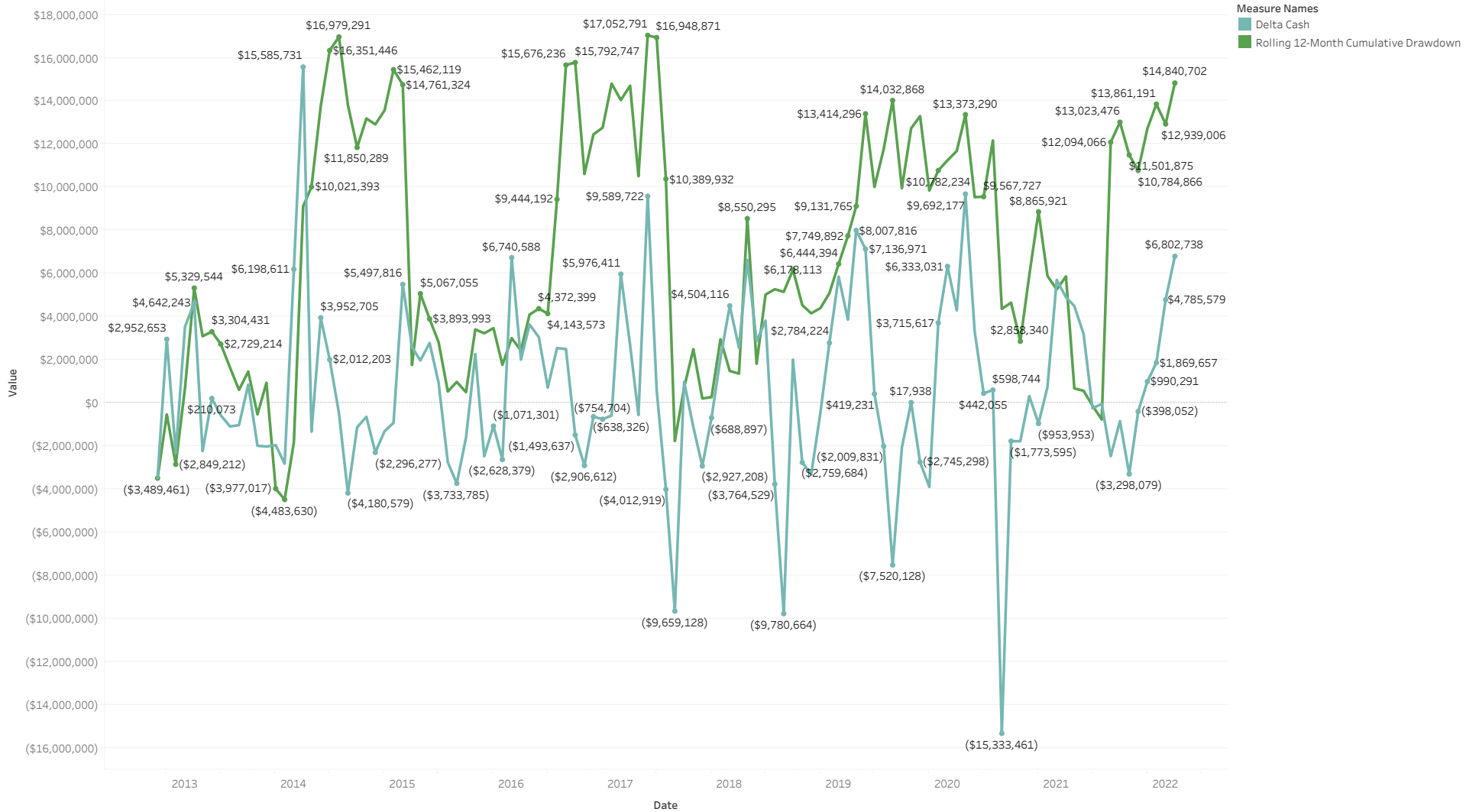
Net Change in Cash by Year

As of February 2022



Historic Drawdowns

As of February 2022



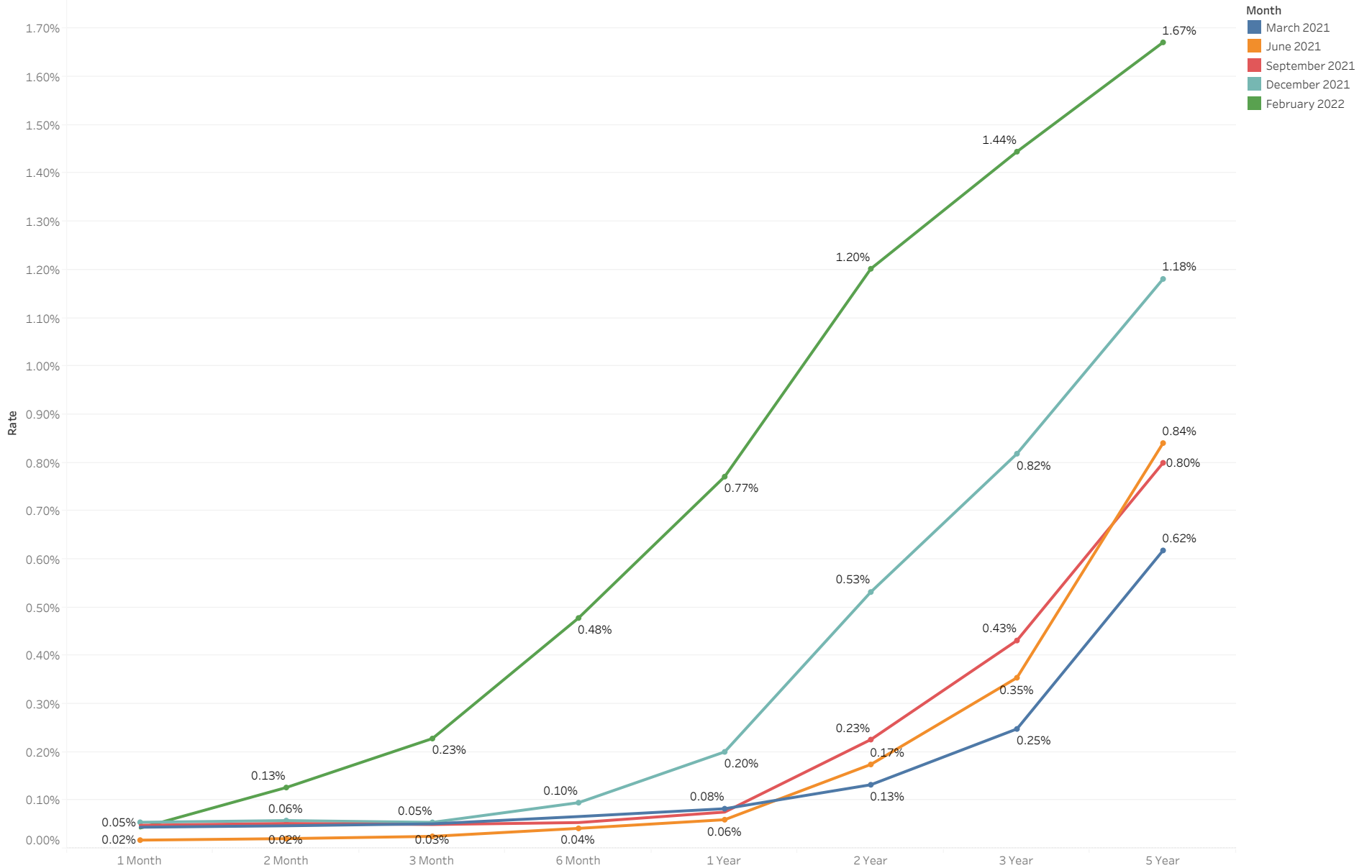


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Economic Environment

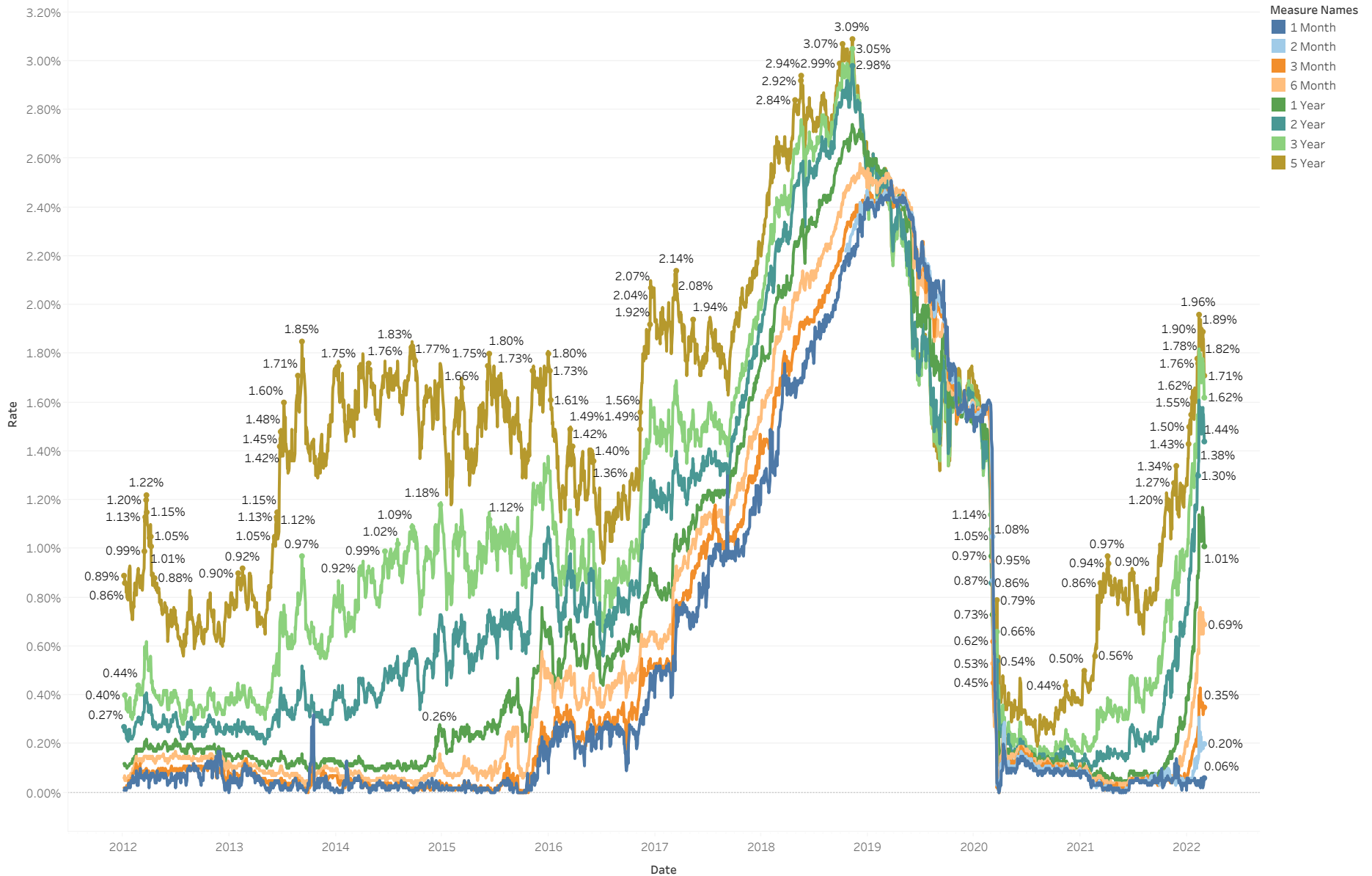
U.S. Treasury Yield Curve

As of February 2022



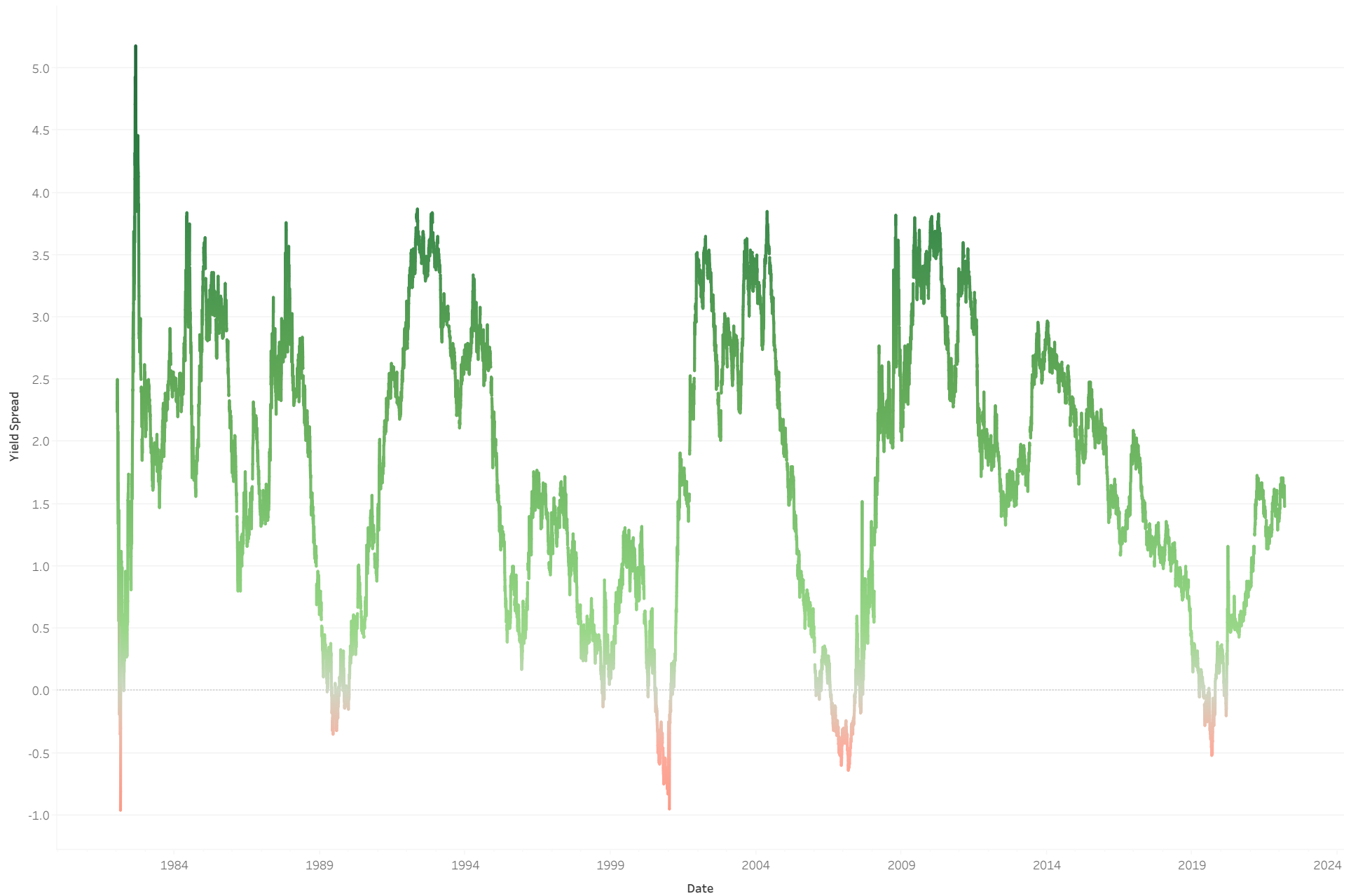
U.S. Treasury Maturity Through Time

As of February 2022



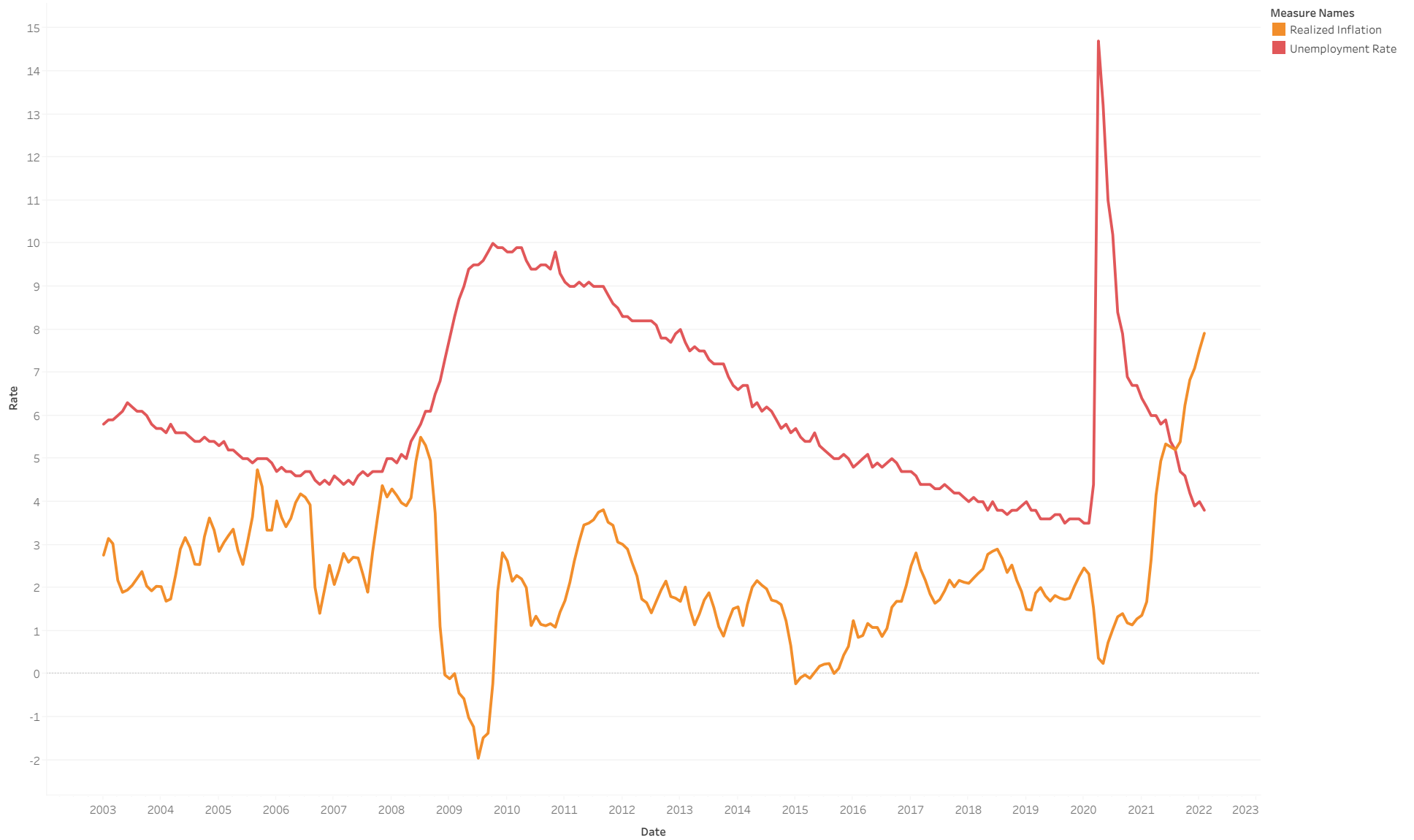
10-Year Minus 3-Month Treasury Yield Spread

As of February 2022



Unemployment vs Inflation

As of February 2022



5-Year Breakeven Inflation Prediction

As of February 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.

 3/16/2022

Matthew Robinson, City Treasurer

Date