



# City of El Segundo Investment Portfolio Report April 2022

Certified By:  
City Treasurers Office

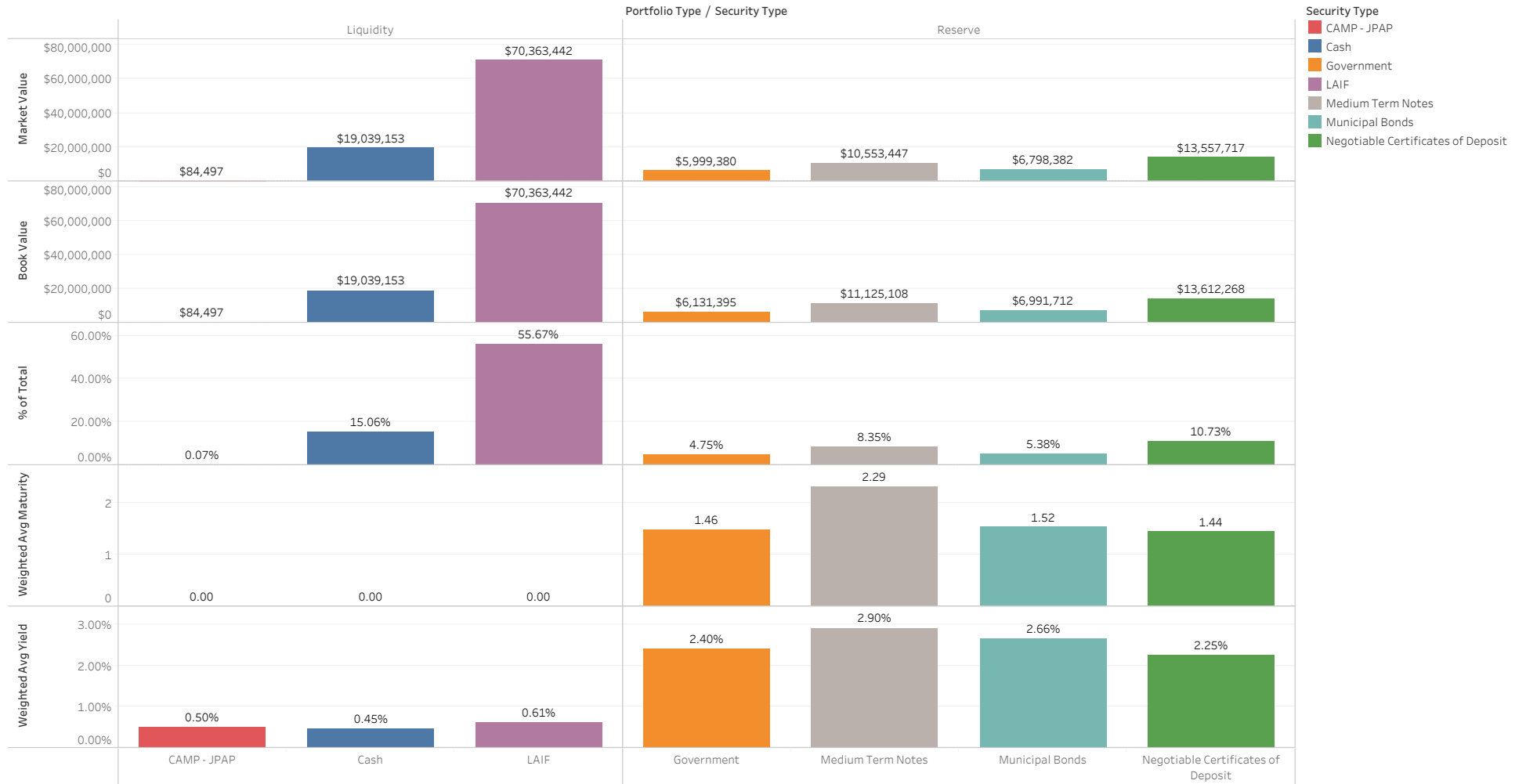


CITY OF  
EL SEGUNDO

# Portfolio

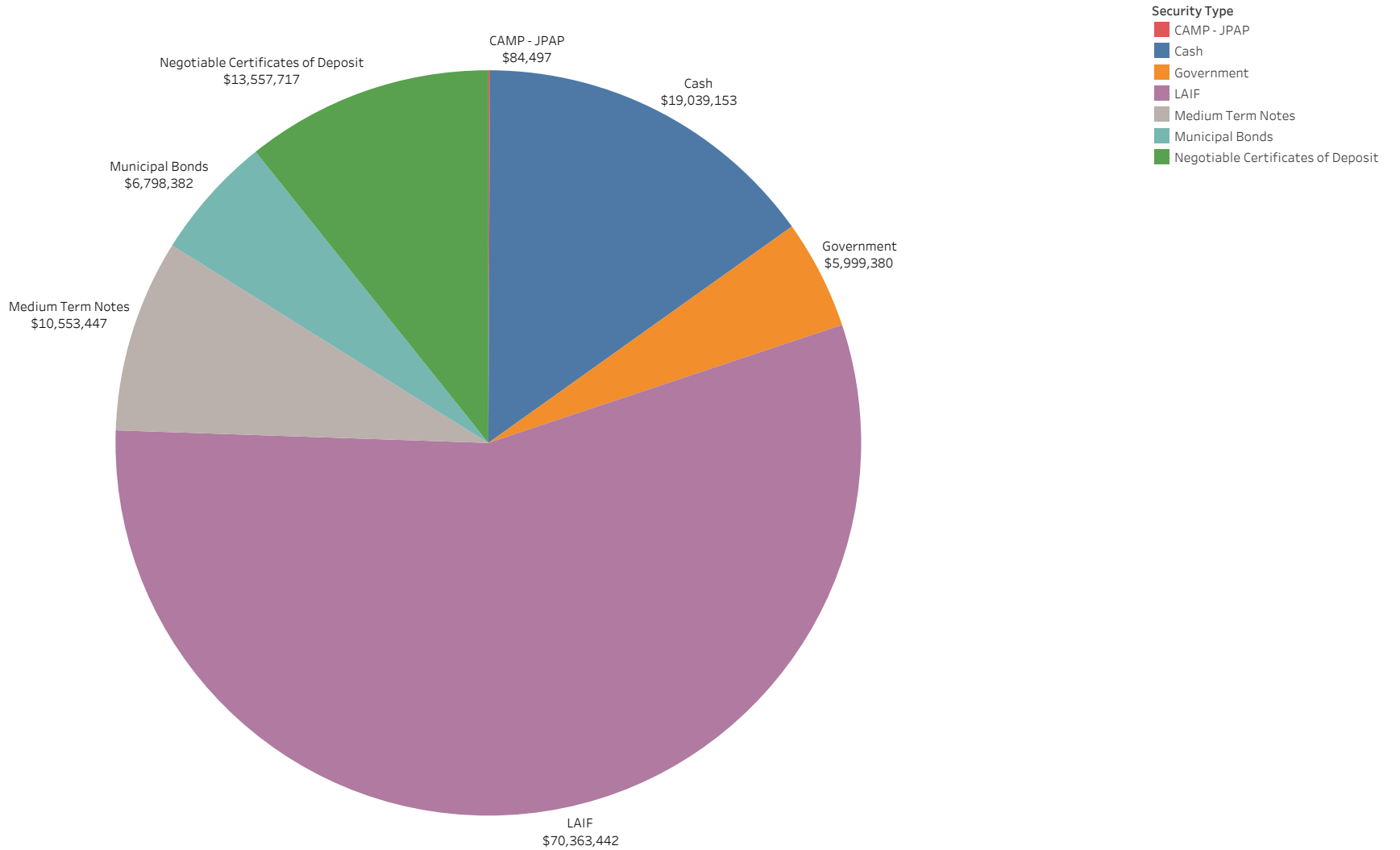
# Portfolio Summary

As of April 2022



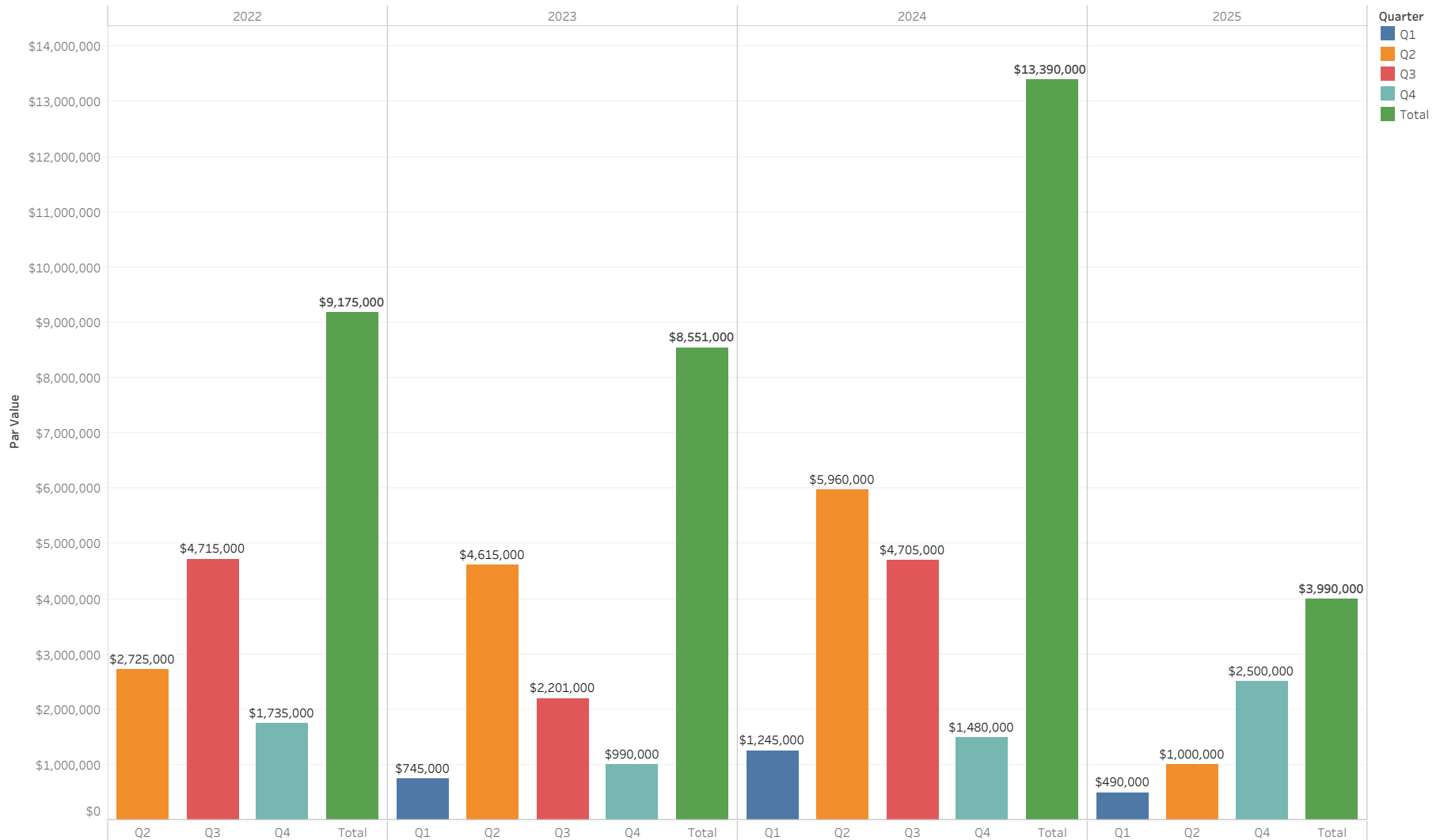
# Investments by Security Type

As of April 2022



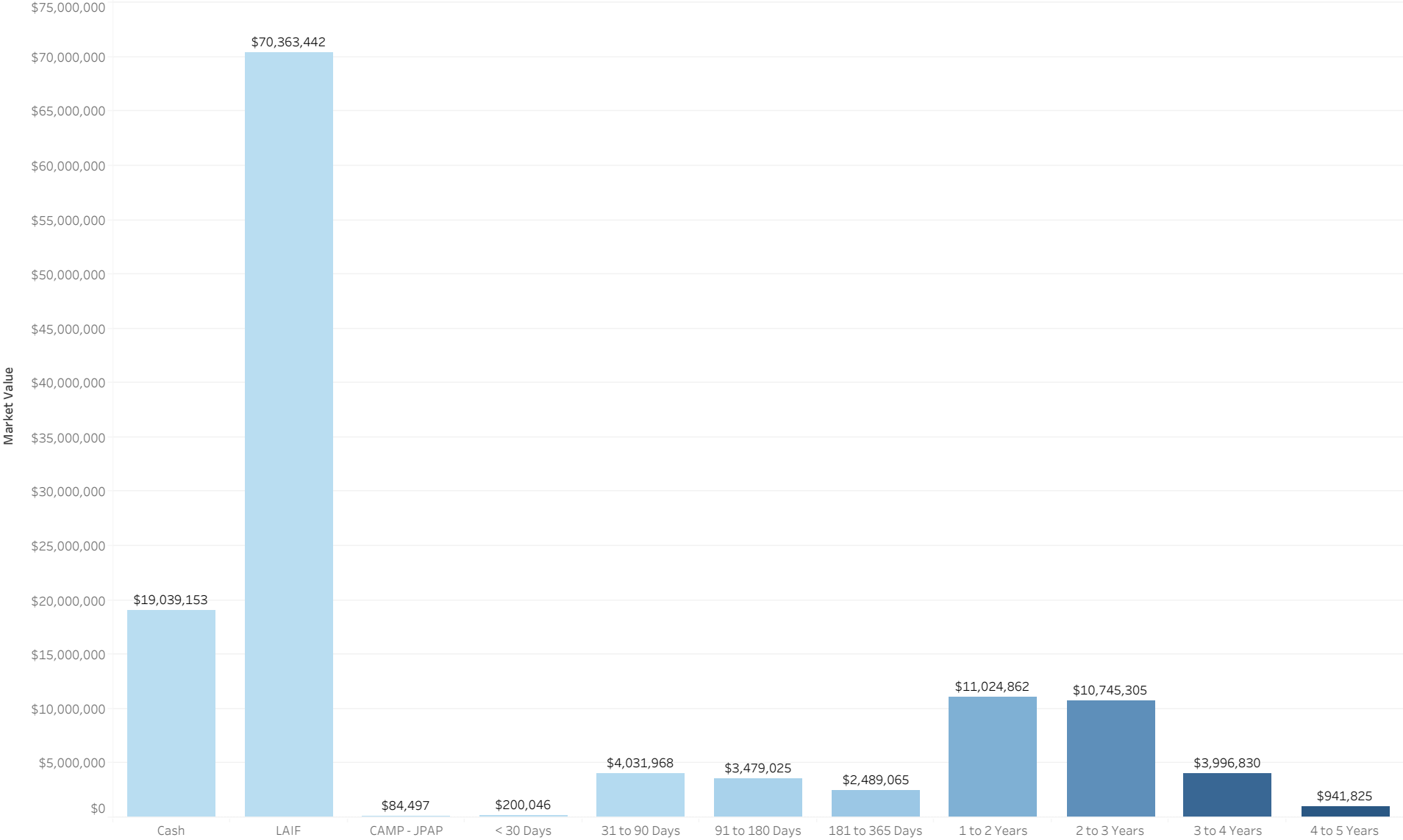
# Reserve Portfolio Ladder by Quarter

As of April 2022



# Investments by Maturity Date

As of April 2022



# Portfolio

As of April 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%	\$19,039,153	\$19,039,153	\$19,039,153	\$0		
	LAIF	LAIF	LAIF	1	0.61%	\$70,363,442	\$70,363,442	\$70,363,442	\$0		
	CAMP - JPAP	CAMP - JPAP	CAMP - JPAP	1	0.50%	\$84,497	\$84,497	\$84,497	\$0		
Reserve	Government	F H L M C	3137EAEN5	416	2.74%	\$1,000,000	\$1,004,700	\$1,017,080	(\$12,380)		
		FEDERAL AGRI MTG CORP	31422BPQ7	572	1.65%	\$500,000	\$493,400	\$499,884	(\$6,484)		
		FEDERAL FARM CREDIT B	3133EKS7 3133EKVE3	423 81	1.78% 1.85%	\$1,000,000 \$1,000,000	\$993,650 \$1,002,000	\$998,607 \$999,900	(\$4,957) \$2,100		
Medium Term Notes		FEDERAL HOME LOAN BKS	3130A1XJ2	777	2.87%	\$2,000,000	\$2,005,560	\$2,089,405	(\$83,845)		
		TENNESSEE VALLEY AUTH	880591ER9	870	2.87%	\$500,000	\$500,070	\$526,520	(\$26,450)		
		AMAZON COM INC	023135AJ5	214	2.49%	\$500,000	\$501,005	\$499,990	\$1,015		
		APPLE INC	037833AK6	369	2.40%	\$500,000	\$500,450	\$480,685	\$19,765		
		ASTRAZENECA FINANCE L	04636NAA1	1,490	1.32%	\$500,000	\$454,535	\$501,040	(\$46,505)		
		BANK OF AMERICA CORP	06051GFX2	1,451	3.57%	\$500,000	\$490,730	\$554,155	(\$63,425)		
		BERKSHIRE HATHAWAY IN	084670BR8	320	2.74%	\$500,000	\$502,075	\$513,756	(\$11,681)		
		CATERPILLAR FINL SERV	14913QAA7	38	2.40%	\$500,000	\$500,355	\$500,000	\$355		
		CIGNA CORP	125523AG5	1,296	4.09%	\$500,000	\$504,845	\$564,210	(\$59,365)		
		CITIGROUP INC	172967KN0	1,463	3.49%	\$500,000	\$487,290	\$550,715	(\$63,425)		
		COCA COLA CO THE	191216CL2	861	1.79%	\$500,000	\$490,090	\$493,865	(\$3,775)		
		ESTEE LAUDER CO INC	29736RAN0	947	2.06%	\$500,000	\$486,445	\$501,600	(\$15,155)		
		GOLDMAN SACHS GROUP I	38141GXJ8	1,068	3.55%	\$500,000	\$492,450	\$545,605	(\$53,155)		
		INTERCONTINENTAL EXCH	45866FAD6	1,312	3.72%	\$500,000	\$504,050	\$557,000	(\$52,950)		
		JOHNS HOPKINS HEALTH	478111AB3	381	2.77%	\$145,000	\$144,687	\$141,068	\$3,619		
		MEAD JOHNSON NUTRITIO	582839AH9	1,296	4.05%	\$500,000	\$508,975	\$565,170	(\$56,195)		
		MORGAN STANLEY	61746BDZ6	1,369	3.91%	\$500,000	\$495,635	\$561,240	(\$65,605)		
		NEW YORK LIFE GLOBAL	64952WCS0	42	2.30%	\$500,000	\$500,410	\$500,000	\$410		
		ORACLE CORP	68389XBL8	504	2.42%	\$500,000	\$495,300	\$492,550	\$2,750		
		STRYKER CORP	863667AH4	1,282	3.40%	\$500,000	\$496,115	\$548,175	(\$52,060)		
		TOYOTA MOTOR CREDIT C	89236TCQ6	75	2.79%	\$500,000	\$501,270	\$490,620	\$10,650		
		UNITED PARCEL SERVICE	911312BT2	856	2.24%	\$500,000	\$492,160	\$504,105	(\$11,945)		
		UNITEDHEALTH GROUP IN	91324PDN9	1,326	3.68%	\$500,000	\$502,885	\$560,625	(\$57,740)		
		WAL MART STORES INC	931142DU4	230	2.34%	\$500,000	\$501,690	\$498,935	\$2,755		
		Municipal Bonds		CONNECTICUT ST B	20772JL75	94	2.76%	\$500,000	\$502,095	\$508,400	(\$6,305)
				CONNECTICUT ST TXBLS	20772KGN3	717	3.04%	\$1,000,000	\$1,000,200	\$1,064,850	(\$64,650)
				GOODRICH MI AREA SCH	382406PY6	367	2.71%	\$300,000	\$300,915	\$304,584	(\$3,669)
				HOUSTON TX REF SER B	442331S7	672	1.99%	\$1,000,000	\$980,510	\$1,006,410	(\$25,900)
				LA QUINTA CA REDEV AG	50420BCL4	125	2.91%	\$1,000,000	\$1,005,430	\$1,007,590	(\$2,160)
				LAS VEGAS NV TAXABLE	5176968H6	33	3.14%	\$545,000	\$545,877	\$546,363	(\$485)
NEW YORK NY TXBL FISC	64966QCA6			825	2.18%	\$1,000,000	\$975,100	\$1,003,750	(\$28,650)		
ONTARIO CA INTERNATIO	683042AJ4			1,112	2.94%	\$500,000	\$493,595	\$538,090	(\$44,495)		
OREGON ST DEPT ADMINI	68607VT47			703	2.83%	\$500,000	\$497,660	\$510,125	(\$12,465)		
TULSA CNTY OKLA INDPT	899593MG9			764	2.62%	\$500,000	\$497,000	\$501,550	(\$4,550)		
Negotiable Certificates of Deposit				1ST SECURITY BANK OF	33625CCP2	823	2.03%	\$245,000	\$240,879	\$245,000	(\$4,121)
				ABACUS FEDERAL SAVING	00257TBF2	826	2.03%	\$245,000	\$240,857	\$245,000	(\$4,143)
		ALLEGIANCE BNK TEXAS	01748DAX4	153	2.14%	\$245,000	\$246,325	\$245,000	\$1,325		

# Portfolio

As of April 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	38	2.50%	\$245,000	\$245,490	\$245,000	\$490
		ALMA BK ASTORIA NEW Y	020080BL0	866	1.79%	\$245,000	\$239,091	\$245,000	(\$5,909)
		AMERICAN EXPRESS CENT	02587DU55	32	2.37%	\$245,000	\$245,390	\$245,000	\$390
		AMERICAN ST BK SIOUX	029728BA9	728	2.51%	\$245,000	\$244,086	\$245,000	(\$914)
		BALBOA THRIFT LN ASSN	05765LAY3	446	2.05%	\$245,000	\$245,189	\$245,000	\$189
		BANK MIDWEST SPIRIT L	063615BP2	119	3.03%	\$245,000	\$246,869	\$245,000	\$1,869
		BANK OF NEW ENGLAND	06426KBE7	755	2.65%	\$245,000	\$244,662	\$245,000	(\$338)
		BANK3	06653LAJ9	322	0.91%	\$245,000	\$243,557	\$245,000	(\$1,443)
		CITADEL FED CR UN EXT	17286TAG0	1,035	1.71%	\$245,000	\$236,467	\$245,000	(\$8,533)
		COMMERCE BK GENEVA MI	20056QRZ8	789	2.32%	\$245,000	\$242,719	\$245,000	(\$2,281)
		COMMERCIAL BK HARROGA	20143PDX5	411	2.44%	\$245,000	\$246,502	\$245,000	\$1,502
		DENVER SVGS BK IOWA	249398BT4	418	2.24%	\$245,000	\$245,926	\$245,000	\$926
		DISCOVER BANK	2546726Y9	95	2.29%	\$245,000	\$246,063	\$245,000	\$1,063
		DNB FIRST NATL ASSN	25590AAH3	55	2.00%	\$245,000	\$245,515	\$245,000	\$515
		EAGLE BANK	27002YEJ1	172	2.53%	\$245,000	\$246,874	\$245,000	\$1,874
		ENCORE BK LITTLE ROCK	29260MAM7	472	2.00%	\$245,000	\$244,838	\$245,000	(\$162)
		ENERBANK USA SALT LAK	29278TMN7	572	1.81%	\$245,000	\$243,109	\$245,000	(\$1,891)
		ENTERPRISE BANK PA	29367RKT2	748	2.61%	\$245,000	\$244,449	\$245,000	(\$551)
		FIRST BK HIGHLAND PK	319141JC2	186	2.14%	\$245,000	\$246,455	\$245,000	\$1,455
		FIRST FMRS BK TR CONV	320165JK0	859	1.79%	\$245,000	\$239,169	\$245,000	(\$5,831)
		FIRST NATIONAL BANK O	32112UDM0	613	1.77%	\$245,000	\$242,364	\$245,000	(\$2,636)
		FIRST PREMIER BANK	33610RRF2	139	1.99%	\$245,000	\$246,127	\$245,000	\$1,127
		FIRST ST BK BUXTON ND	33648RAZ2	494	1.66%	\$245,000	\$243,510	\$245,000	(\$1,490)
		GENOA BKG CO OHIO	372348CJ9	824	1.99%	\$245,000	\$240,607	\$245,000	(\$4,393)
		GRAND RIV BK GRANDVIL	38644ABP3	826	2.03%	\$245,000	\$240,857	\$245,000	(\$4,143)
		HORIZON BK WAVERLY NE	44042TBQ6	487	1.70%	\$231,000	\$231,275	\$227,867	\$3,407
		INDUSTRIAL COML BK CH	45581EAX9	427	3.25%	\$245,000	\$248,854	\$245,000	\$3,854
		KNOX TVA EMPL CREDIT	499724AD4	488	3.20%	\$245,000	\$248,736	\$245,000	\$3,736
		KS STATEBANK MANHATTA	50116CBF5	383	2.29%	\$200,000	\$200,980	\$199,700	\$1,280
		LAFAYETTE FED CR UN R	50625LAE3	516	3.25%	\$245,000	\$248,871	\$245,000	\$3,871
		LIVE OAK BANKING COMP	538036GU2	943	1.90%	\$245,000	\$238,833	\$245,000	(\$6,167)
		MAINSTREET BANK	56065GAG3	728	2.60%	\$245,000	\$244,561	\$245,000	(\$439)
		MID MO BK SPRINGFIELD	59541KBV8	810	1.94%	\$245,000	\$240,470	\$245,000	(\$4,530)
		MORGAN STANLEY BK N A	61690UPF1	945	2.00%	\$245,000	\$239,451	\$245,000	(\$5,549)
		MORGAN STANLEY PVT BK	61760AYR4	713	2.79%	\$245,000	\$245,671	\$245,000	\$671
		NEIGHBORS FCU BATON R	64017AAM6	517	3.25%	\$245,000	\$248,871	\$245,000	\$3,871
		PARK VIEW FCU HARRISO	70087TAA3	130	1.79%	\$245,000	\$245,889	\$245,000	\$889
		PLAINS ST BK TEX	726547BK7	784	2.32%	\$245,000	\$242,753	\$245,000	(\$2,247)
		POPPY BK SANTA ROSA C	73319FAF6	1,054	1.16%	\$245,000	\$232,473	\$245,000	(\$12,527)
		PREFERRED BANK LA CAL	740367HP5	840	2.04%	\$245,000	\$240,730	\$245,000	(\$4,270)
		PRIVATE BANK AND TRUS	74267GVX2	6	2.00%	\$200,000	\$200,046	\$199,700	\$346
		RAYMOND JAMES BANK NA	75472RAU5	976	1.90%	\$245,000	\$238,493	\$245,000	(\$6,507)
		RIA FED CR UN	749622AL0	606	2.50%	\$245,000	\$245,443	\$245,000	\$443
		RIVERBANK POCAHONTAS	76857AAB7	416	2.34%	\$245,000	\$246,210	\$245,000	\$1,210



# Portfolio

As of April 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	SALLIE MAE BANK	7954503Q6	59	2.24%	\$245,000	\$245,662	\$245,000	\$662
		SPRING BK BRONX N Y	849430AS2	132	1.99%	\$245,000	\$246,071	\$245,000	\$1,071
		STONE BK MTN VIEW ARK	86158RAV1	339	3.06%	\$245,000	\$248,251	\$245,000	\$3,251
		UBS BANK USA	90348JCR9	396	3.11%	\$245,000	\$248,393	\$245,000	\$3,393
		ULTIMA BK MINN WINGER	90385LCR8	152	3.07%	\$245,000	\$247,281	\$245,000	\$2,281
		UPPER PENNISUA STATE	91630PAS0	973	1.80%	\$245,000	\$237,873	\$245,000	(\$7,127)
		WASHINGTON FEDERAL	938828BJ8	847	2.08%	\$245,000	\$240,938	\$245,000	(\$4,062)
		WELLS FARGO BANK NA	949763B96	756	2.65%	\$245,000	\$244,659	\$245,000	(\$341)
		WELLS FARGO NATL BK W	949495AF2	245	1.84%	\$245,000	\$246,031	\$245,000	\$1,031



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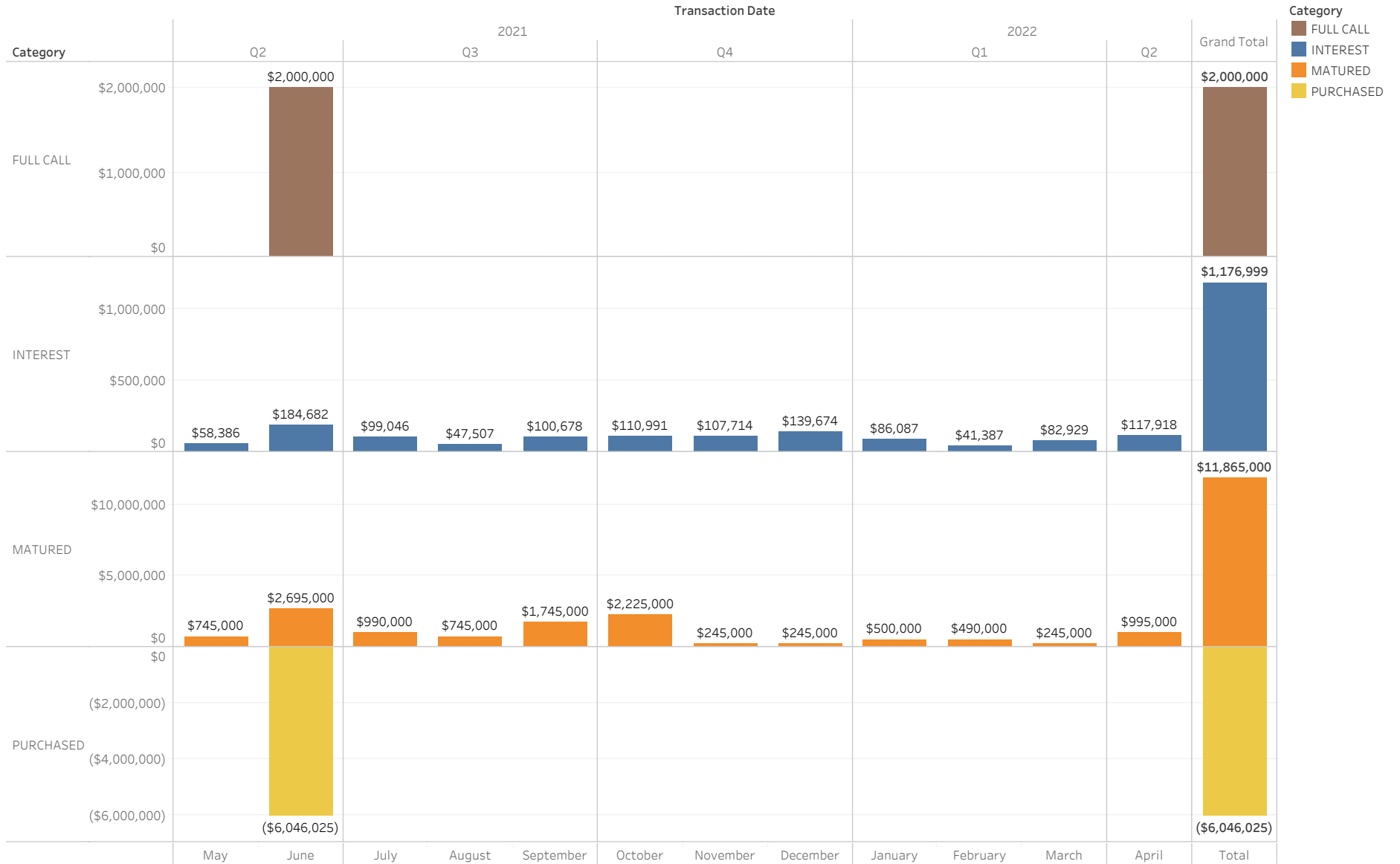
# Transactions

# Transactions

Prior 3 Months as of April 2022

# Interest Received

As of April 2022





CITY OF  
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# Compliance

# Asset Class Compliance

As of April 2022

Security Type	In Compliance?	Max Weight	Weight	Par Value	Book Value	Market Value
Cash	Y	100%	15.06%	\$19,039,153	\$19,039,153	\$19,039,153
LAIF	Y	100%	55.67%	\$70,363,442	\$70,363,442	\$70,363,442
CAMP - JPAP	Y	30%	0.07%	\$84,497	\$84,497	\$84,497
Government	Y	100%	4.75%	\$6,000,000	\$6,131,395	\$5,999,380
Medium Term Notes	Y	15%	8.35%	\$10,645,000	\$11,125,108	\$10,553,447
Municipal Bonds	Y	10%	5.38%	\$6,845,000	\$6,991,712	\$6,798,382
Negotiable Certificates of Deposit	Y	30%	10.73%	\$13,616,000	\$13,612,268	\$13,557,717
		<b>Totals</b>	<b>100.00%</b>	<b>\$126,593,092</b>	<b>\$127,347,574</b>	<b>\$126,396,018</b>

# Rating Compliance

As of April 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	\$501,005	0.40%	3.00%	
	APPLE INC	037833AK6	AA+	AAA	Y	\$500,450	0.40%	3.00%	
	ASTRAZENECA FINANCE L	04636NAA1	A-	A3	Y	\$454,535	0.36%	3.00%	
	BANK OF AMERICA CORP	06051GFX2	A-	A2	Y	\$490,730	0.39%	3.00%	
	BERKSHIRE HATHAWAY IN	084670BR8	AA	AA2	Y	\$502,075	0.40%	3.00%	
	CATERPILLAR FINL SERV	14913QAA7	A	A2	Y	\$500,355	0.40%	3.00%	
	CIGNA CORP	125523AG5	A-	BAA1	Y	\$504,845	0.40%	3.00%	
	CITIGROUP INC	172967KNO	BBB+	A3	Y	\$487,290	0.39%	3.00%	
	COCA COLA CO THE	191216CL2	A+	A1	Y	\$490,090	0.39%	3.00%	
	ESTEE LAUDER CO INC	29736RANO	A+	A1	Y	\$486,445	0.38%	3.00%	
	GOLDMAN SACHS GROUP I	38141GXJ8	BBB+	A2	Y	\$492,450	0.39%	3.00%	
	INTERCONTINENTAL EXCH	45866FAD6	A-	A3	Y	\$504,050	0.40%	3.00%	
	JOHNS HOPKINS HEALTH	478111AB3	AA-	AA2	Y	\$144,687	0.11%	3.00%	
	MEAD JOHNSON NUTRITIO	582839AH9	A-	A3	Y	\$508,975	0.40%	3.00%	
	MORGAN STANLEY	61746BDZ6	BBB+	A1	Y	\$495,635	0.39%	3.00%	
	NEW YORK LIFE GLOBAL	64952WCS0	AA+	AAA	Y	\$500,410	0.40%	3.00%	
	ORACLE CORP	68389XBL8	BBB+	BAA2	Y	\$495,300	0.39%	3.00%	
	STRYKER CORP	863667AH4	BBB+	BAA1	Y	\$496,115	0.39%	3.00%	
	TOYOTA MOTOR CREDIT C	89236TCQ6	A+	A1	Y	\$501,270	0.40%	3.00%	
	UNITED PARCEL SERVICE	911312BT2	A-	A2	Y	\$492,160	0.39%	3.00%	
	UNITEDHEALTH GROUP IN	91324PDN9	A+	A3	Y	\$502,885	0.40%	3.00%	
	WAL MART STORES INC	931142DU4	AA	AA2	Y	\$501,690	0.40%	3.00%	
	Municipal Bonds	CONNECTICUT ST B	20772JL75	A+	AA3	Y	\$502,095	0.40%	5.00%
		CONNECTICUT ST TXBL S	20772KGN3	A+	AA3	Y	\$1,000,200	0.79%	5.00%
GOODRICH MI AREA SCH		382406PY6	AA	N/A	Y	\$300,915	0.24%	5.00%	
HOUSTON TX REF SER B		4423315T7	AA	AA3	Y	\$980,510	0.78%	5.00%	
LA QUINTA CA REDEV AG		50420BCL4	AA-	N/A	Y	\$1,005,430	0.80%	5.00%	
LAS VEGAS NV TAXABLE		5176968H6	AA	AA2	Y	\$545,877	0.43%	5.00%	
NEW YORK NY TXBL FISC		64966QCA6	AA	AA2	Y	\$975,100	0.77%	5.00%	
ONTARIO CA INTERNATIO		683042AJ4	AA	N/A	Y	\$493,595	0.39%	5.00%	
OREGON ST DEPT ADMINI		68607VT47	AAA	AA2	Y	\$497,660	0.39%	5.00%	
TULSA CNTY OKLA INDPT		899593MG9	N/A	AA2	Y	\$497,000	0.39%	5.00%	



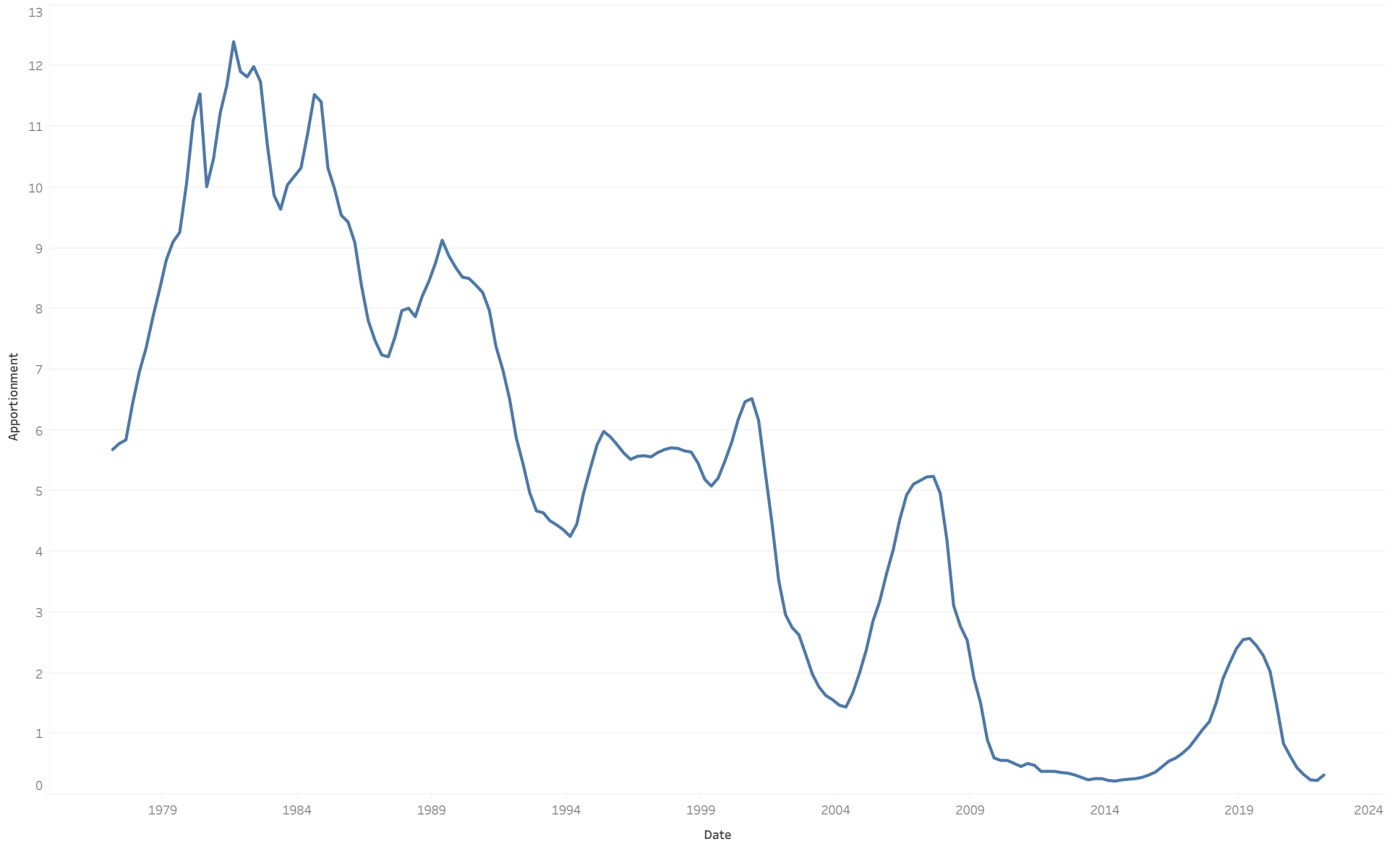
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LAIF



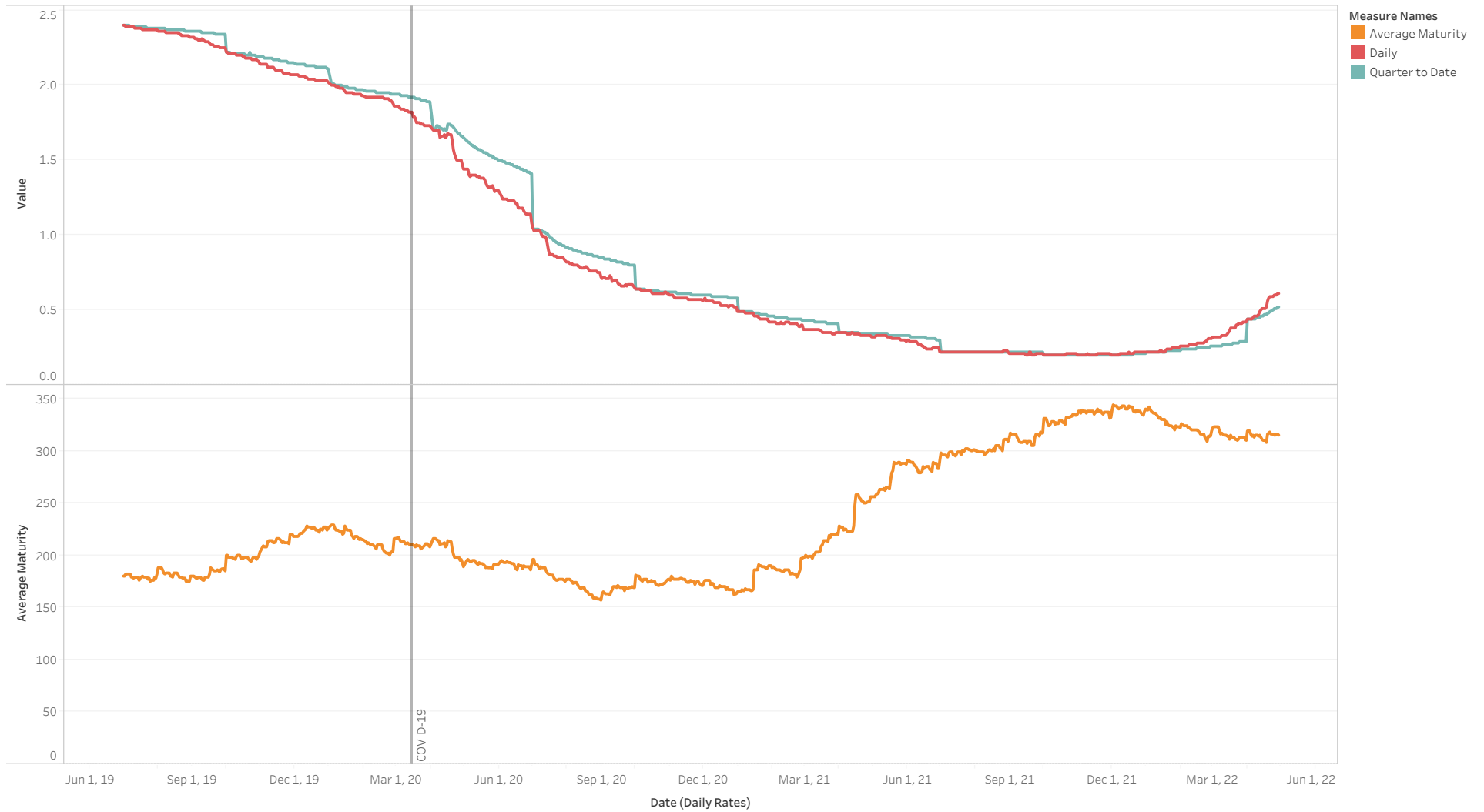
# LAIF Apportionment Rates

As of April 2022



# LAIF Diagnostics

As of April 2022



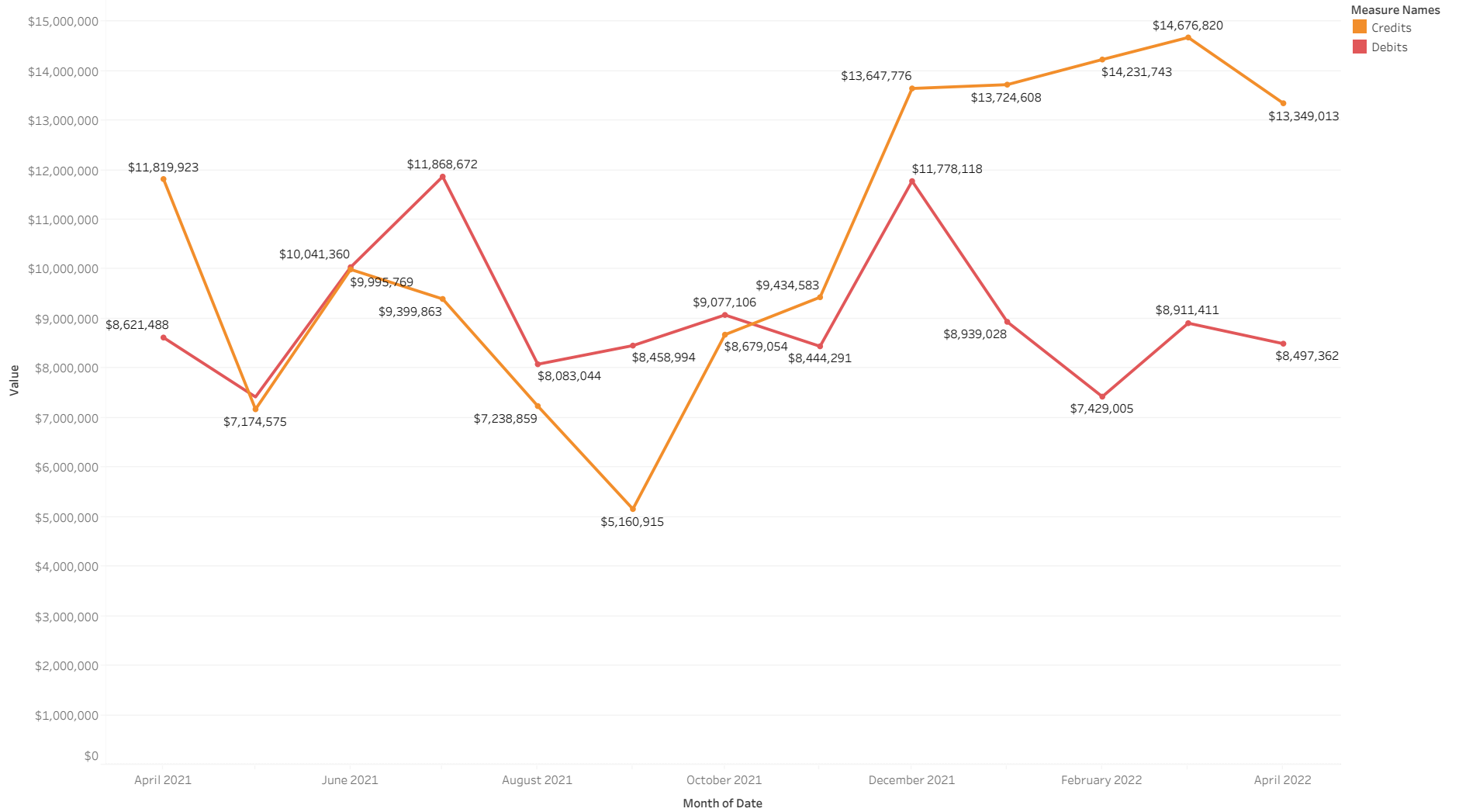


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EL SEGUNDO

# City Cash Flows

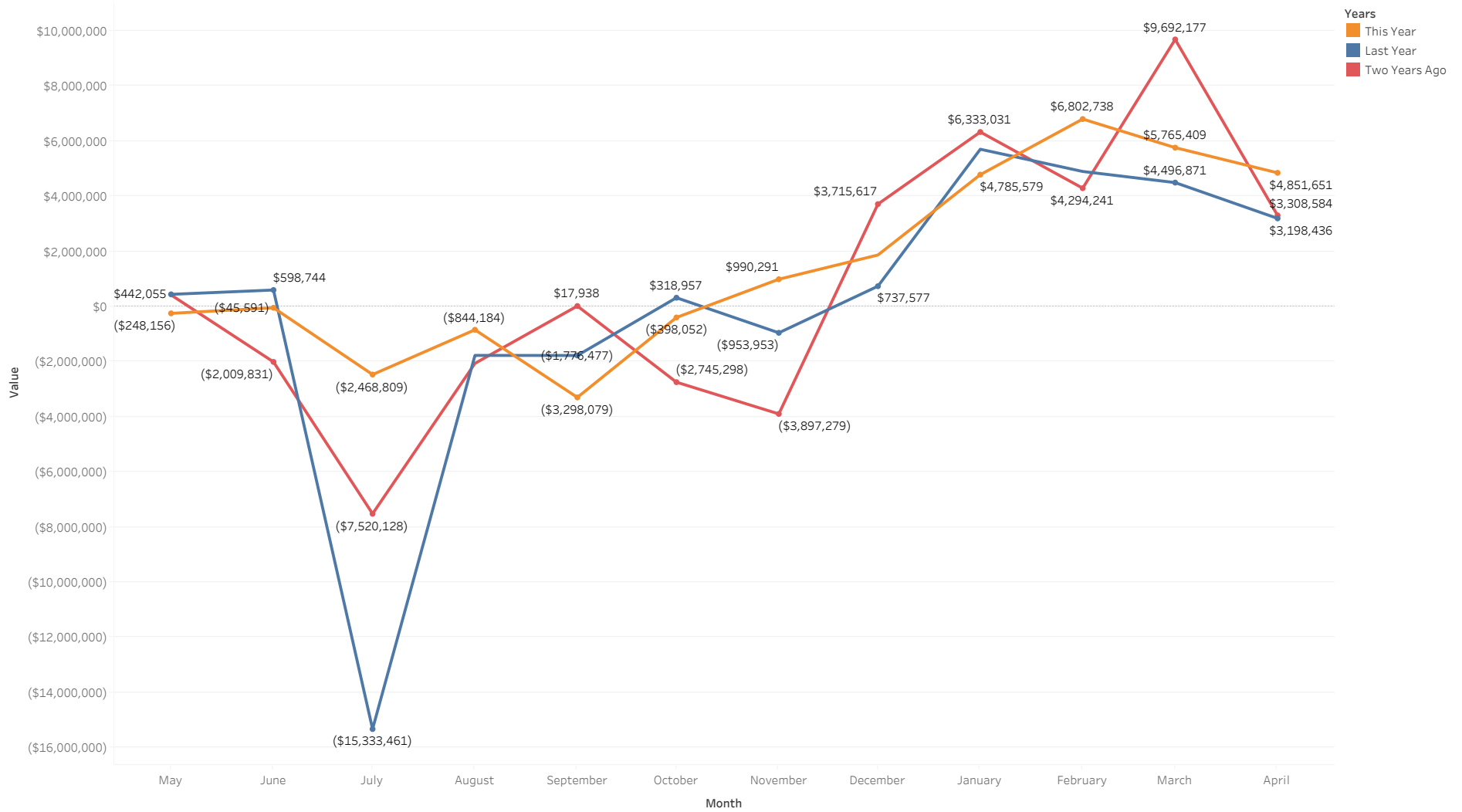
# Rolling 13-Month Cash Flow Analysis

As of April 2022



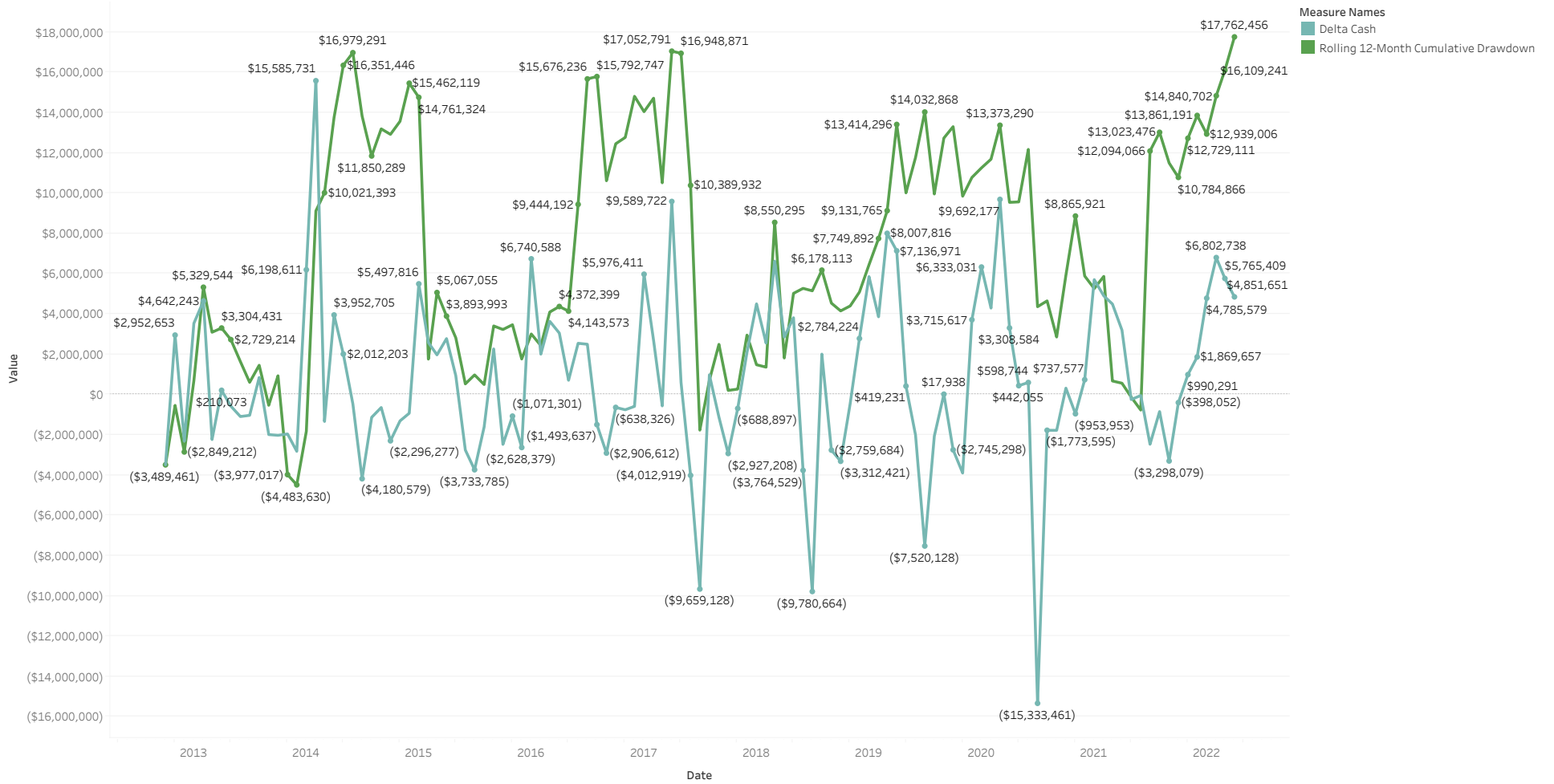
# Net Change in Cash by Year

As of April 2022



# Historic Drawdowns

As of April 2022



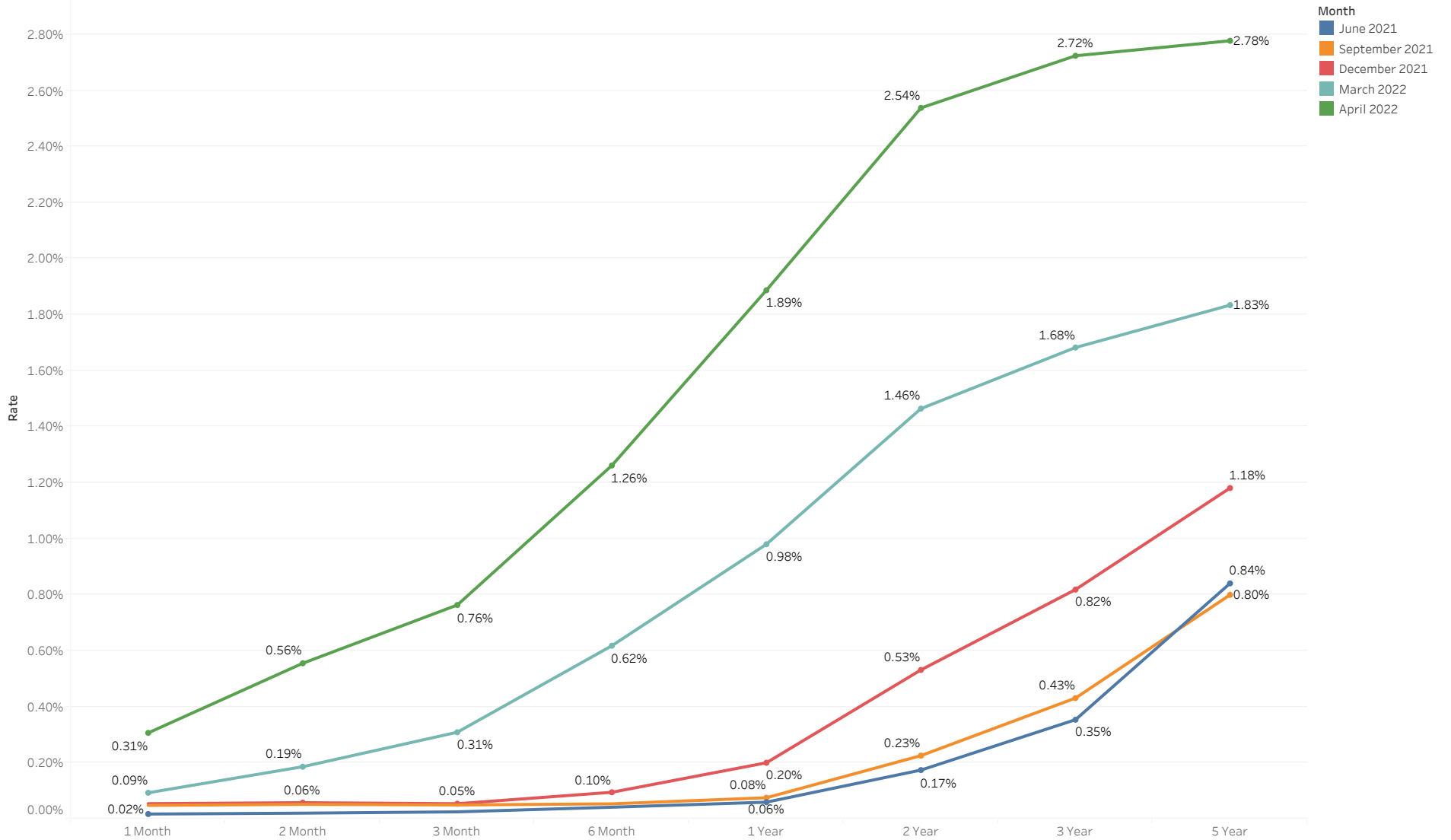


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# Economic Environment

# U.S. Treasury Yield Curve

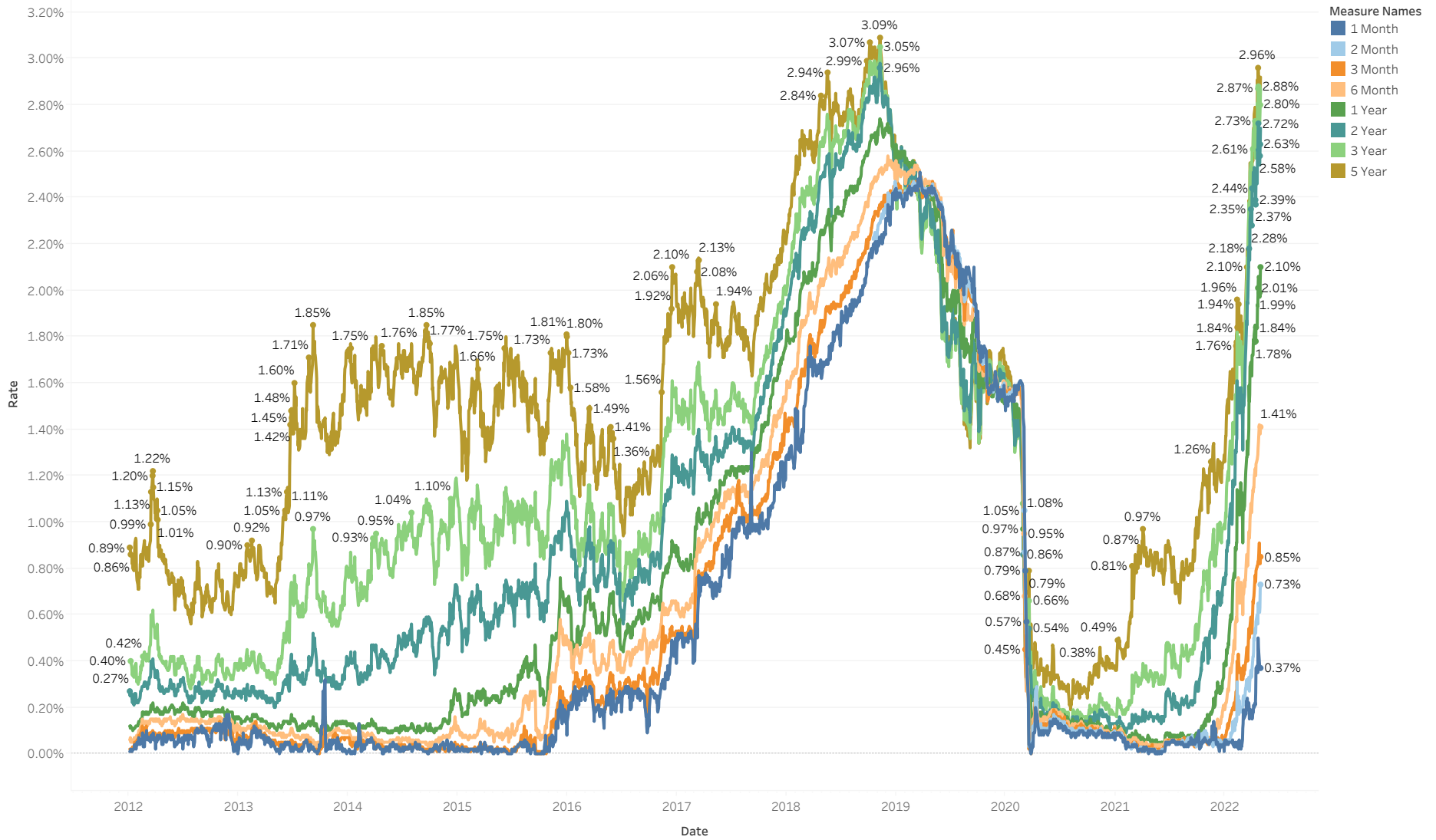
As of April 2022





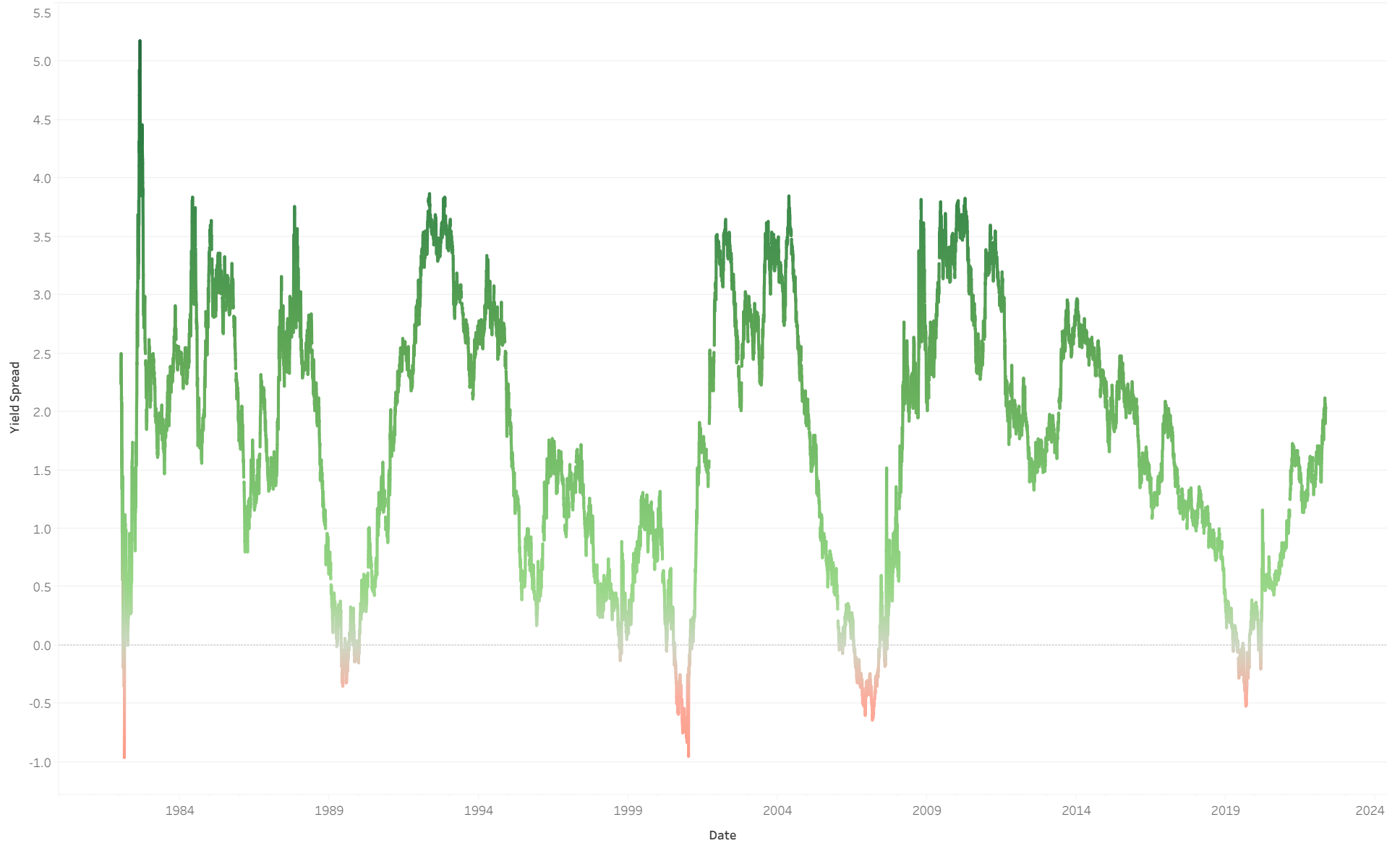
# U.S. Treasury Maturity Through Time

As of April 2022



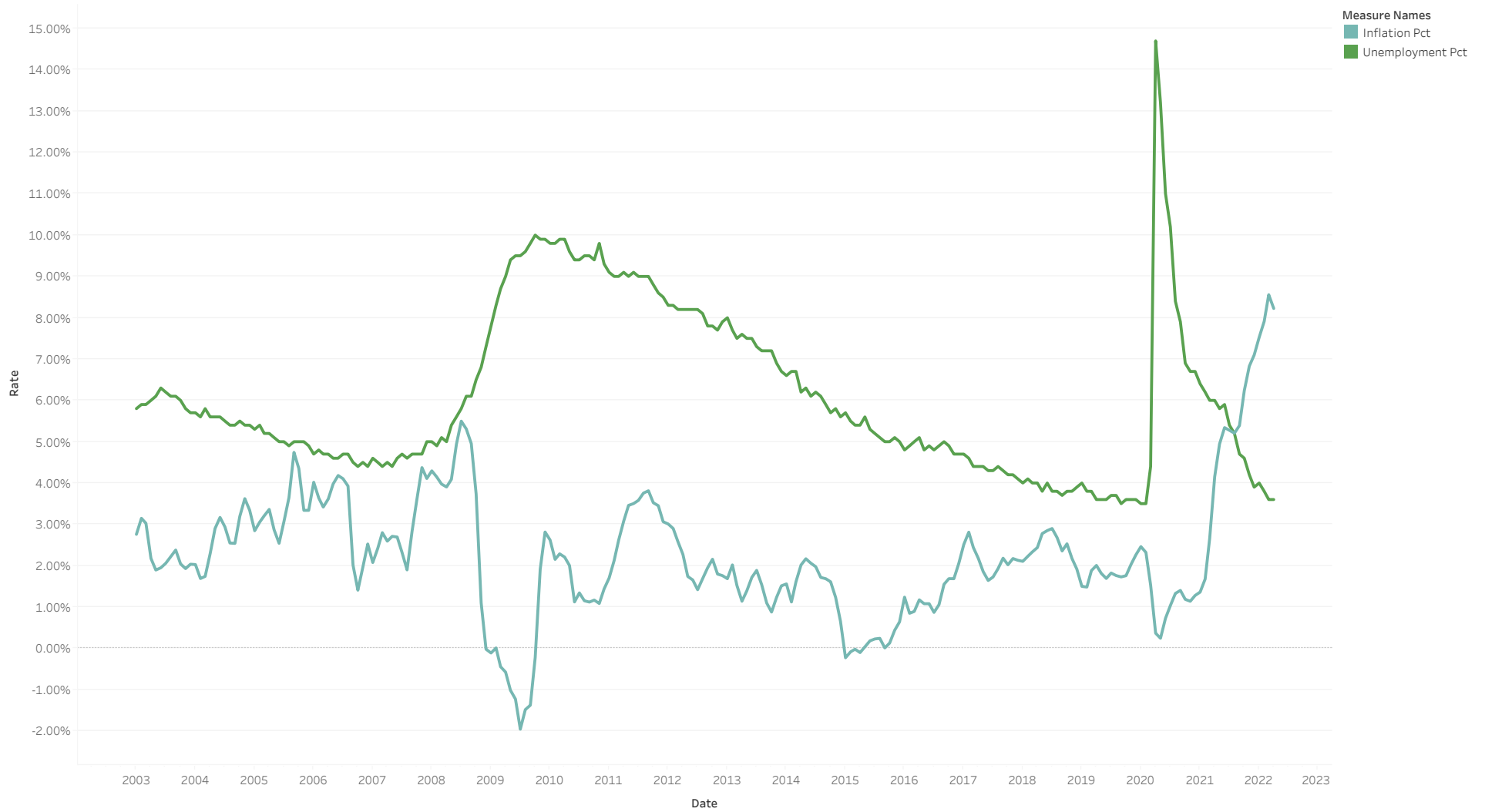
# 10-Year Minus 3-Month Treasury Yield Spread

As of April 2022



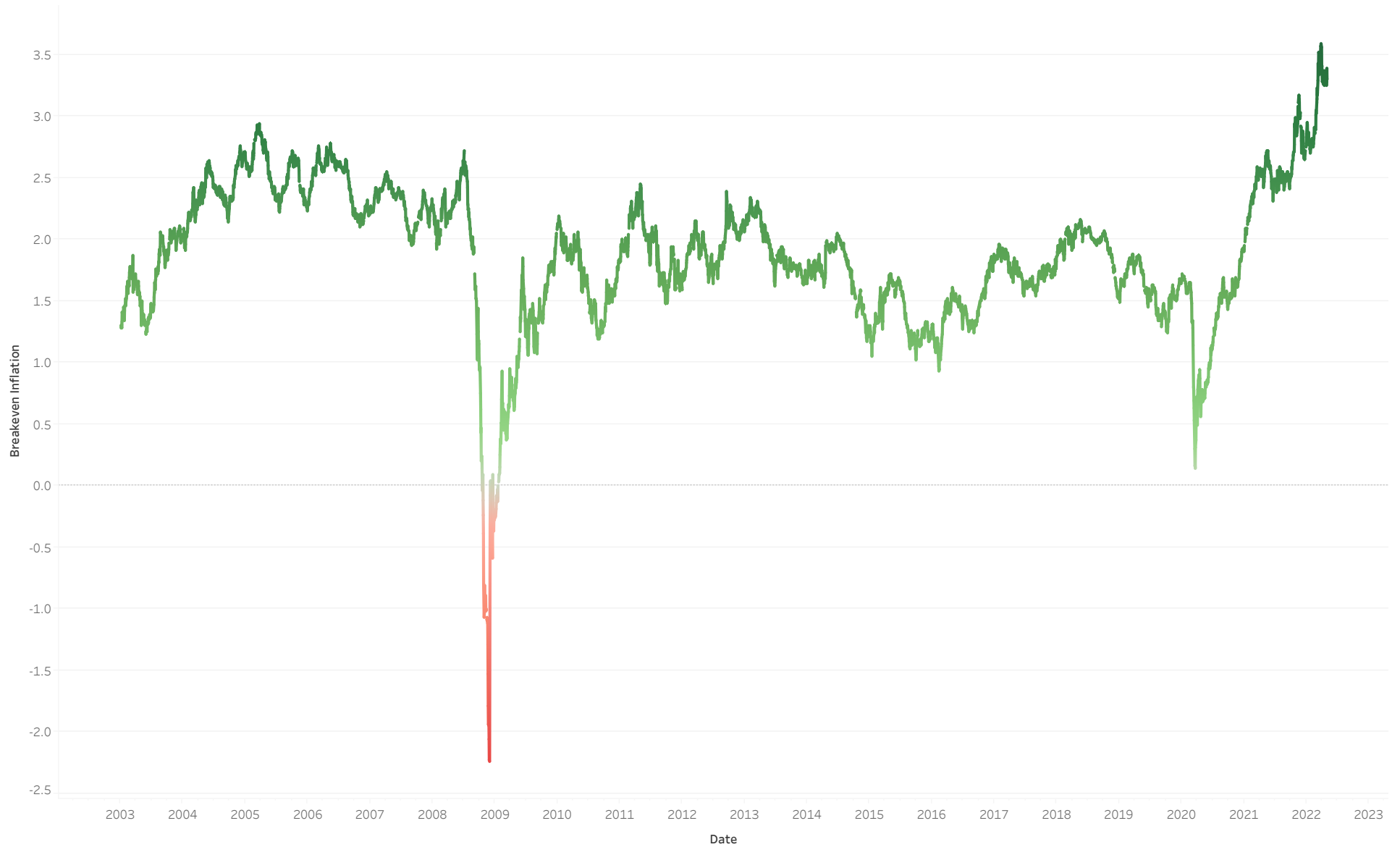
# Unemployment vs Inflation

As of April 2022



# 5-Year Breakeven Inflation Prediction

As of April 2022





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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.

 5/15/2022

Matthew Robinson, City Treasurer

Date