



City of El Segundo Investment Portfolio Report May 2022

Certified By:
City Treasurers Office

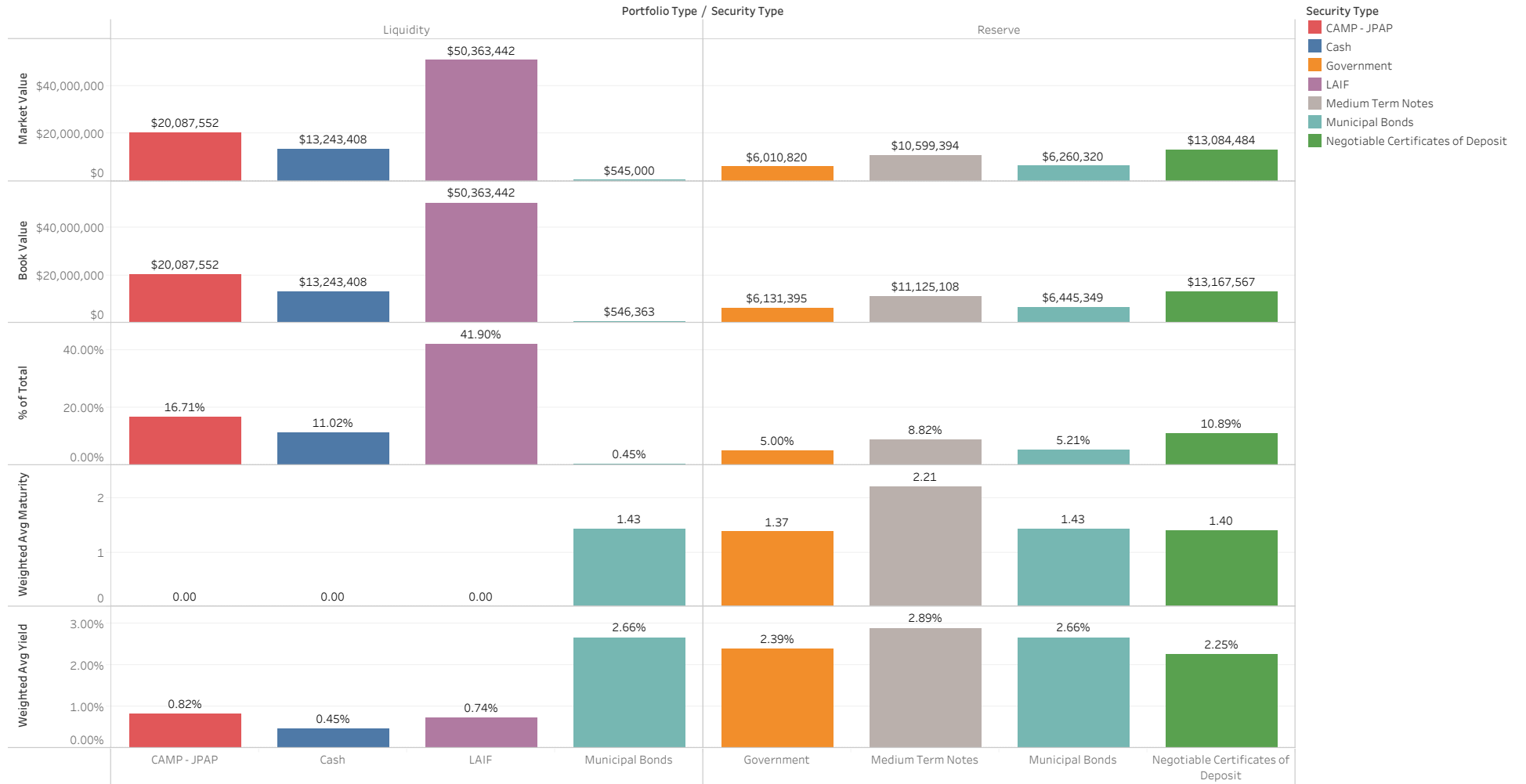


CITY OF
EL SEGUNDO

Portfolio

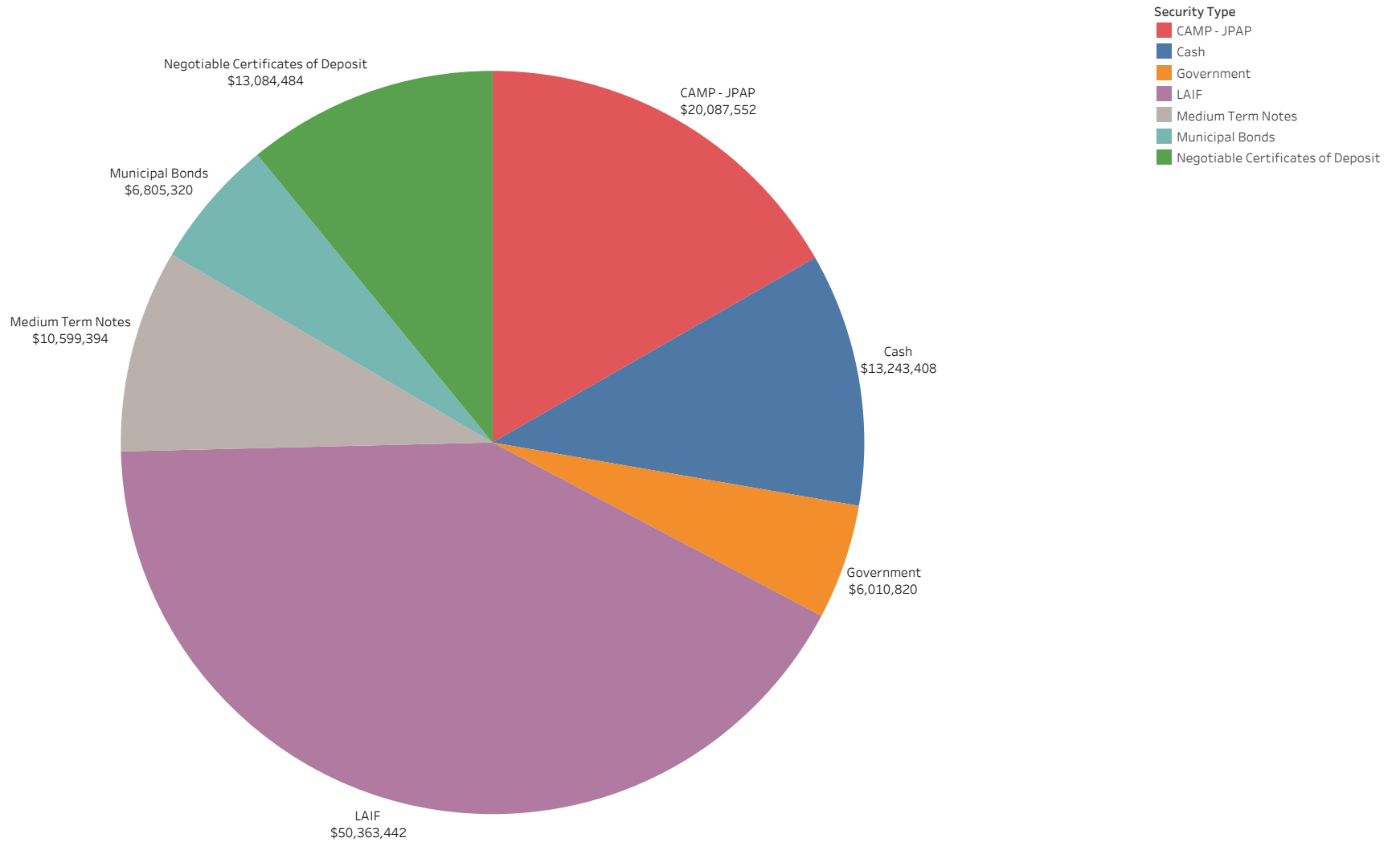
Portfolio Summary

As of May 2022



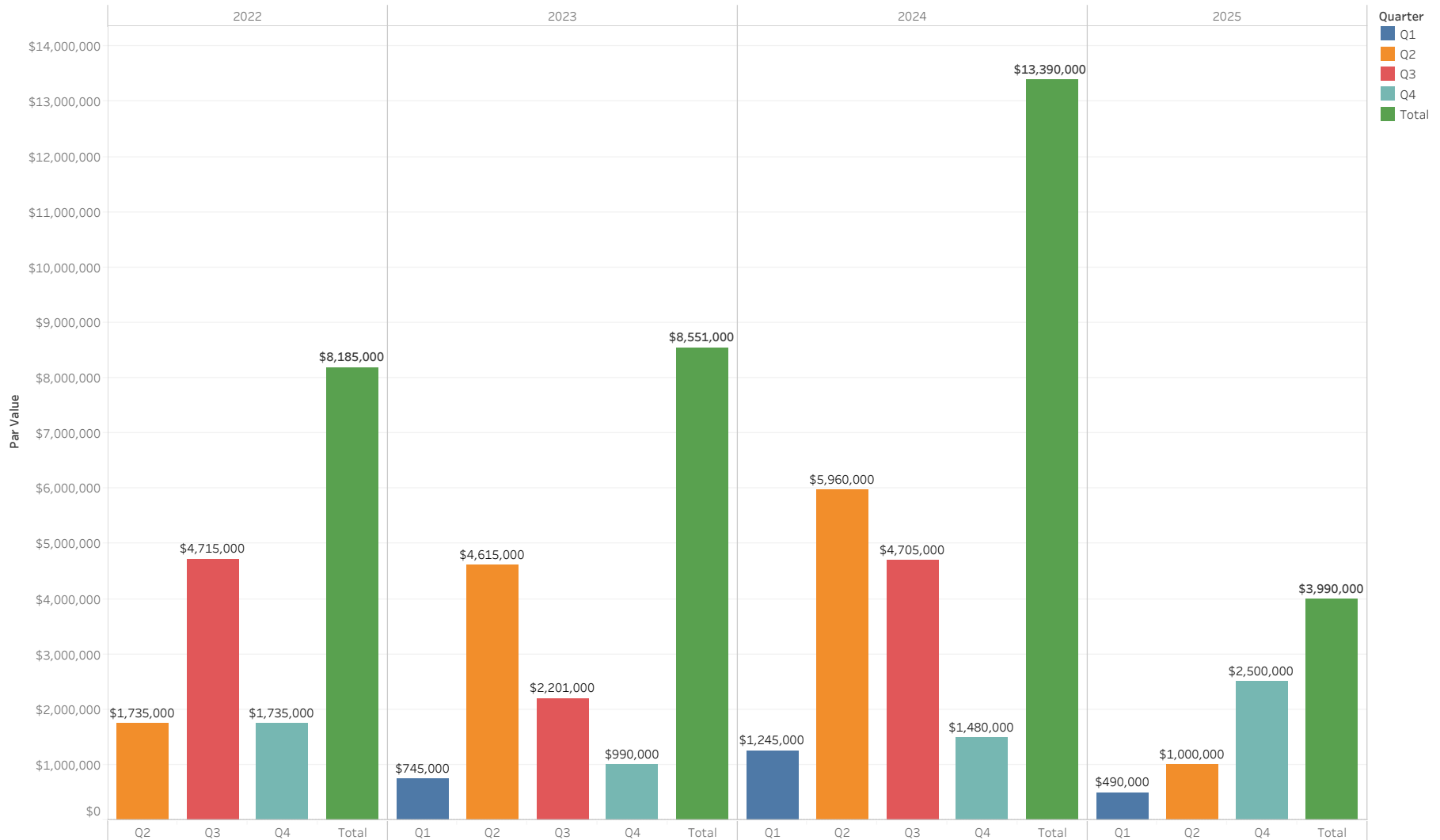
Investments by Security Type

As of May 2022



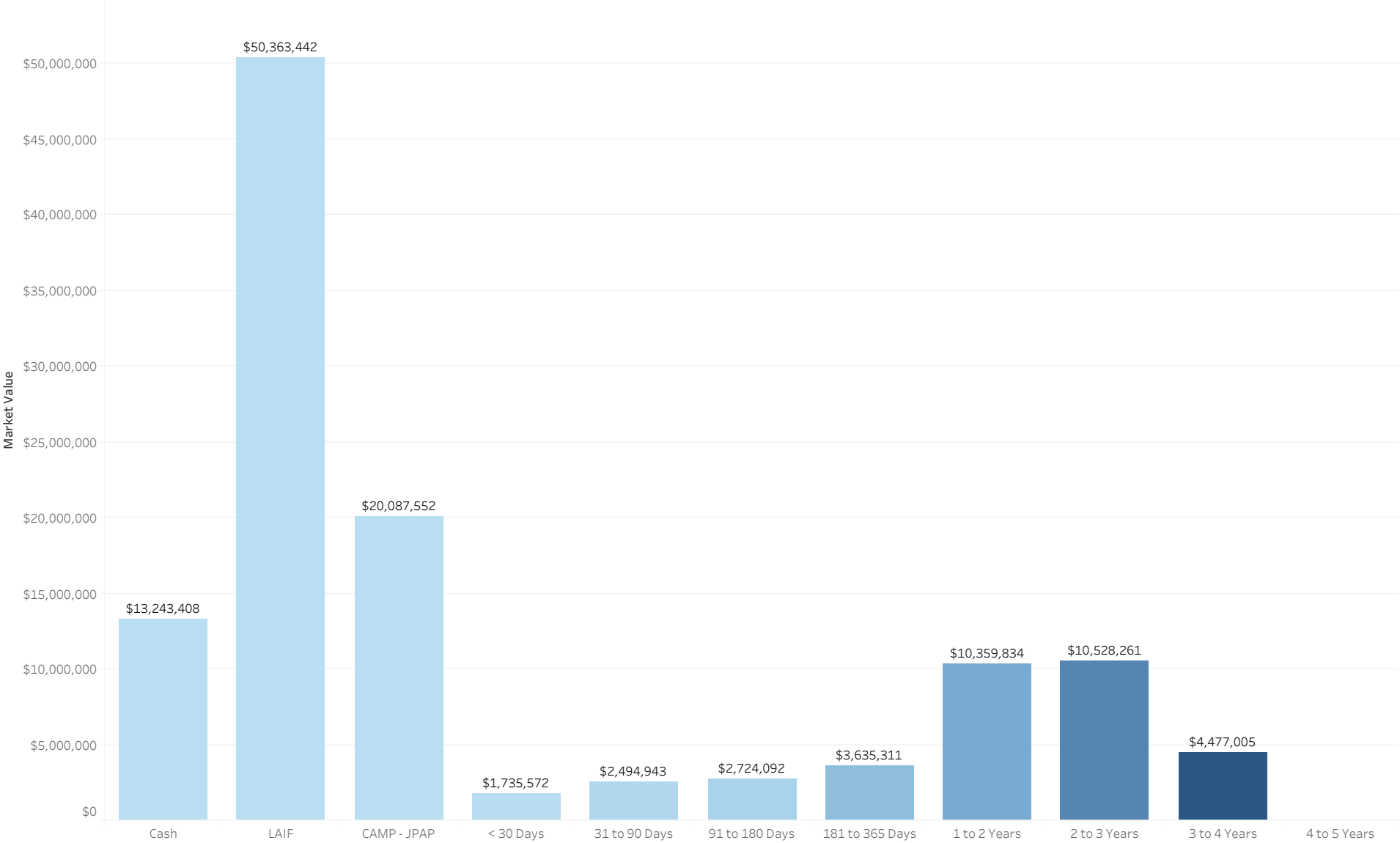
Reserve Portfolio Ladder by Quarter

As of May 2022



Investments by Maturity Date

As of May 2022



Portfolio

As of May 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%	\$13,243,408	\$13,243,408	\$13,243,408	\$0	
	LAIF	LAIF	LAIF	1	0.74%	\$50,363,442	\$50,363,442	\$50,363,442	\$0	
	CAMP - JPAP	CAMP - JPAP	CAMP - JPAP	1	0.82%	\$20,087,552	\$20,087,552	\$20,087,552	\$0	
	Municipal Bonds	LAS VEGAS NV TAXABLE	5176968H6	1	3.15%	\$545,000	\$545,000	\$546,363	(\$1,363)	
Reserve	Government	F H L M C	3137EAEN5	384	2.73%	\$1,000,000	\$1,006,480	\$1,017,080	(\$10,600)	
		FEDERAL AGRI MTG CORP	31422BPQ7	540	1.64%	\$500,000	\$494,900	\$499,884	(\$4,984)	
		FEDERAL FARM CREDIT B	3133EKS7	391	1.78%	\$1,000,000	\$995,430	\$998,607	(\$3,177)	
			3133EKVE3	49	1.85%	\$1,000,000	\$1,001,270	\$999,900	\$1,370	
		FEDERAL HOME LOAN BKS	3130A1XJ2	745	2.86%	\$2,000,000	\$2,011,040	\$2,089,405	(\$78,365)	
		TENNESSEE VALLEY AUTH	880591ER9	838	2.87%	\$500,000	\$501,700	\$526,520	(\$24,820)	
	Medium Term Notes	AMAZON COM INC	023135AJ5	182	2.49%	\$500,000	\$501,020	\$499,990	\$1,030	
		APPLE INC	037833AK6	337	2.40%	\$500,000	\$500,620	\$480,685	\$19,935	
		ASTRAZENECA FINANCE L	04636NAA1	1,458	1.31%	\$500,000	\$458,945	\$501,040	(\$42,095)	
		BANK OF AMERICA CORP	06051GFX2	1,419	3.53%	\$500,000	\$496,250	\$554,155	(\$57,905)	
		BERKSHIRE HATHAWAY IN	084670BR8	288	2.74%	\$500,000	\$502,175	\$513,756	(\$11,581)	
		CATERPILLAR FINL SERV	14913QAA7	6	2.40%	\$500,000	\$500,050	\$500,000	\$50	
		CIGNA CORP	125523AG5	1,264	4.06%	\$500,000	\$508,605	\$564,210	(\$55,605)	
		CITIGROUP INC	172967KN0	1,431	3.45%	\$500,000	\$492,755	\$550,715	(\$57,960)	
		COCA COLA CO THE	191216CL2	829	1.77%	\$500,000	\$493,590	\$493,865	(\$275)	
		ESTEE LAUDER CO INC	29736RAN0	915	2.04%	\$500,000	\$489,730	\$501,600	(\$11,870)	
		GOLDMAN SACHS GROUP I	38141GXJ8	1,036	3.50%	\$500,000	\$499,330	\$545,605	(\$46,275)	
		INTERCONTINENTAL EXCH	45866FAD6	1,280	3.71%	\$500,000	\$505,680	\$557,000	(\$51,320)	
		JOHNS HOPKINS HEALTH	478111AB3	349	2.78%	\$145,000	\$144,394	\$141,068	\$3,326	
		MEAD JOHNSON NUTRITIO	582839AH9	1,264	4.04%	\$500,000	\$510,350	\$565,170	(\$54,820)	
		MORGAN STANLEY	61746BDZ6	1,337	3.87%	\$500,000	\$501,040	\$561,240	(\$60,200)	
		NEW YORK LIFE GLOBAL	64952WCS0	10	2.30%	\$500,000	\$500,115	\$500,000	\$115	
		ORACLE CORP	68389XBL8	472	2.42%	\$500,000	\$495,815	\$492,550	\$3,265	
		STRYKER CORP	863667AH4	1,250	3.40%	\$500,000	\$496,925	\$548,175	(\$51,250)	
		TOYOTA MOTOR CREDIT C	89236TCQ6	43	2.79%	\$500,000	\$500,960	\$490,620	\$10,340	
		UNITED PARCEL SERVICE	911312BT2	824	2.23%	\$500,000	\$492,885	\$504,105	(\$11,220)	
		UNITEDHEALTH GROUP IN	91324PDN9	1,294	3.65%	\$500,000	\$506,455	\$560,625	(\$54,170)	
		WAL MART STORES INC	931142DU4	198	2.34%	\$500,000	\$501,705	\$498,935	\$2,770	
		Municipal Bonds	CONNECTICUT ST B	20772JL75	62	2.76%	\$500,000	\$501,040	\$508,400	(\$7,360)
			CONNECTICUT ST TXBL S	20772KGN3	685	3.04%	\$1,000,000	\$999,530	\$1,064,850	(\$65,320)
			GOODRICH MI AREA SCH	382406PY6	335	2.71%	\$300,000	\$301,020	\$304,584	(\$3,564)
			HOUSTON TX REF SER B	4423315T7	640	1.98%	\$1,000,000	\$983,560	\$1,006,410	(\$22,850)
			LA QUINTA CA REDEV AG	50420BCL4	93	2.91%	\$1,000,000	\$1,002,920	\$1,007,590	(\$4,670)
NEW YORK NY TXBL FISC	64966QCA6		793	2.18%	\$1,000,000	\$977,800	\$1,003,750	(\$25,950)		
ONTARIO CA INTERNATIO	683042AJ4		1,080	2.92%	\$500,000	\$496,620	\$538,090	(\$41,470)		
OREGON ST DEPT ADMINI	68607VT47		671	2.82%	\$500,000	\$498,845	\$510,125	(\$11,280)		
TULSA CNTY OKLA INDPT	899593MG9		732	2.61%	\$500,000	\$498,985	\$501,550	(\$2,565)		
Negotiable Certificates of Deposit	1ST SECURITY BANK OF		33625CCP2	791	2.04%	\$245,000	\$240,455	\$245,000	(\$4,545)	
	ABACUS FEDERAL SAVING	00257BF2	794	2.04%	\$245,000	\$240,436	\$245,000	(\$4,564)		
	ALLEGIANCE BNK TEXAS	01748DAX4	121	2.14%	\$245,000	\$245,791	\$245,000	\$791		

Portfolio

As of May 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	6	2.50%	\$245,000	\$245,056	\$245,000	\$56
		ALMA BK ASTORIA NEW Y	020080BL0	834	1.80%	\$245,000	\$238,745	\$245,000	(\$6,255)
		AMERICAN ST BK SIOUX	029728BA9	696	2.51%	\$245,000	\$243,726	\$245,000	(\$1,274)
		BALBOA THRIFT LN ASSN	05765LAY3	414	2.05%	\$245,000	\$244,527	\$245,000	(\$473)
		BANK MIDWEST SPIRIT L	063615BP2	87	3.04%	\$245,000	\$246,161	\$245,000	\$1,161
		BANK OF NEW ENGLAND	06426KBE7	723	2.66%	\$245,000	\$244,133	\$245,000	(\$867)
		BANK3	06653LAJ9	290	0.91%	\$245,000	\$243,327	\$245,000	(\$1,673)
		CITADEL FED CR UN EXT	17286TAG0	1,003	1.71%	\$245,000	\$236,276	\$245,000	(\$8,724)
		COMMERCE BK GENEVA MI	20056QRZ8	757	2.33%	\$245,000	\$242,219	\$245,000	(\$2,781)
		COMMERCIAL BK HARROGA	20143PDX5	379	2.44%	\$245,000	\$245,747	\$245,000	\$747
		DENVER SVGS BK IOWA	249398BT4	386	2.25%	\$245,000	\$245,213	\$245,000	\$213
		DISCOVER BANK	2546726Y9	63	2.30%	\$245,000	\$245,512	\$245,000	\$512
		DNB FIRST NATL ASSN	25590AAH3	23	2.00%	\$245,000	\$245,140	\$245,000	\$140
		EAGLE BANK	27002YEJ1	140	2.54%	\$245,000	\$246,237	\$245,000	\$1,237
		ENCORE BK LITTLE ROCK	29260MAM7	440	2.01%	\$245,000	\$244,204	\$245,000	(\$796)
		ENERBANK USA SALT LAK	29278TMN7	540	1.82%	\$245,000	\$242,611	\$245,000	(\$2,389)
		ENTERPRISE BANK PA	29367RKT2	716	2.61%	\$245,000	\$243,971	\$245,000	(\$1,029)
		FIRST BK HIGHLAND PK	319141JC2	154	2.14%	\$245,000	\$245,914	\$245,000	\$914
		FIRST FMRS BK TR CONV	320165JK0	827	1.80%	\$245,000	\$238,816	\$245,000	(\$6,184)
		FIRST NATIONAL BANK O	32112JDM0	581	1.77%	\$245,000	\$241,935	\$245,000	(\$3,065)
		FIRST PREMIER BANK	33610RRF2	107	1.99%	\$245,000	\$245,630	\$245,000	\$630
		FIRST ST BK BUXTON ND	33648RAZ2	462	1.66%	\$245,000	\$242,964	\$245,000	(\$2,036)
		GENOA BKG CO OHIO	372348CJ9	792	1.99%	\$245,000	\$240,196	\$245,000	(\$4,804)
		GRAND RIV BK GRANDVIL	38644ABP3	794	2.04%	\$245,000	\$240,436	\$245,000	(\$4,564)
		HORIZON BK WAVERLY NE	44042TBQ6	455	1.70%	\$231,000	\$230,649	\$227,867	\$2,781
		INDUSTRIAL COML BK CH	45581EAX9	395	3.26%	\$245,000	\$247,923	\$245,000	\$2,923
		KNOX TVA EMPL CREDIT	499724AD4	456	3.21%	\$245,000	\$247,847	\$245,000	\$2,847
		KS STATEBANK MANHATTA	50116CBF5	351	2.29%	\$200,000	\$200,460	\$199,700	\$760
		LAFAYETTE FED CR UN R	50625LAE3	484	3.26%	\$245,000	\$247,996	\$245,000	\$2,996
		LIVE OAK BANKING COMP	538036GU2	911	1.90%	\$245,000	\$238,520	\$245,000	(\$6,480)
		MAINSTREET BANK	56065GAG3	696	2.61%	\$245,000	\$244,179	\$245,000	(\$821)
		MID MO BK SPRINGFIELD	59541KBV8	778	1.94%	\$245,000	\$240,061	\$245,000	(\$4,939)
		MORGAN STANLEY BK N A	61690UPF1	913	2.00%	\$245,000	\$239,105	\$245,000	(\$5,895)
		MORGAN STANLEY PVT BK	61760AYR4	681	2.80%	\$245,000	\$245,213	\$245,000	\$213
		NEIGHBORS FCU BATON R	64017AAM6	485	3.26%	\$245,000	\$247,989	\$245,000	\$2,989
		PARK VIEW FCU HARRISO	70087TAA3	98	1.80%	\$245,000	\$245,456	\$245,000	\$456
		PLAINS ST BK TEX	726547BK7	752	2.33%	\$245,000	\$242,251	\$245,000	(\$2,749)
		POPPY BK SANTA ROSA C	73319FAF6	1,022	1.16%	\$245,000	\$232,412	\$245,000	(\$12,588)
		PREFERRED BANK LA CAL	740367HP5	808	2.04%	\$245,000	\$240,316	\$245,000	(\$4,684)
		RAYMOND JAMES BANK NA	75472RAU5	944	1.90%	\$245,000	\$238,216	\$245,000	(\$6,784)
		RIA FED CR UN	749622ALO	574	2.50%	\$245,000	\$244,848	\$245,000	(\$152)
		RIVERBANK POCAHONTAS	76857AAB7	384	2.35%	\$245,000	\$245,478	\$245,000	\$478
		SALLIE MAE BANK	7954503Q6	27	2.25%	\$245,000	\$245,211	\$245,000	\$211
		SPRING BK BRONX N Y	849430AS2	100	2.00%	\$245,000	\$245,595	\$245,000	\$595

Portfolio

As of May 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	STONE BK MTN VIEW ARK	86158RAV1	307	3.07%	\$245,000	\$247,555	\$245,000	\$2,555
		UBS BANK USA	90348JCR9	364	3.12%	\$245,000	\$247,494	\$245,000	\$2,494
		ULTIMA BK MINN WINGER	90385LCR8	120	3.08%	\$245,000	\$246,548	\$245,000	\$1,548
		UPPER PENNISUA STATE	91630PAS0	941	1.80%	\$245,000	\$237,603	\$245,000	(\$7,397)
		WASHINGTON FEDERAL	938828BJ8	815	2.09%	\$245,000	\$240,519	\$245,000	(\$4,481)
		WELLS FARGO BANK NA	949763B96	724	2.66%	\$245,000	\$244,120	\$245,000	(\$880)
		WELLS FARGO NATL BK W	949495AF2	213	1.85%	\$245,000	\$245,541	\$245,000	\$541



CITY OF
EL SEGUNDO

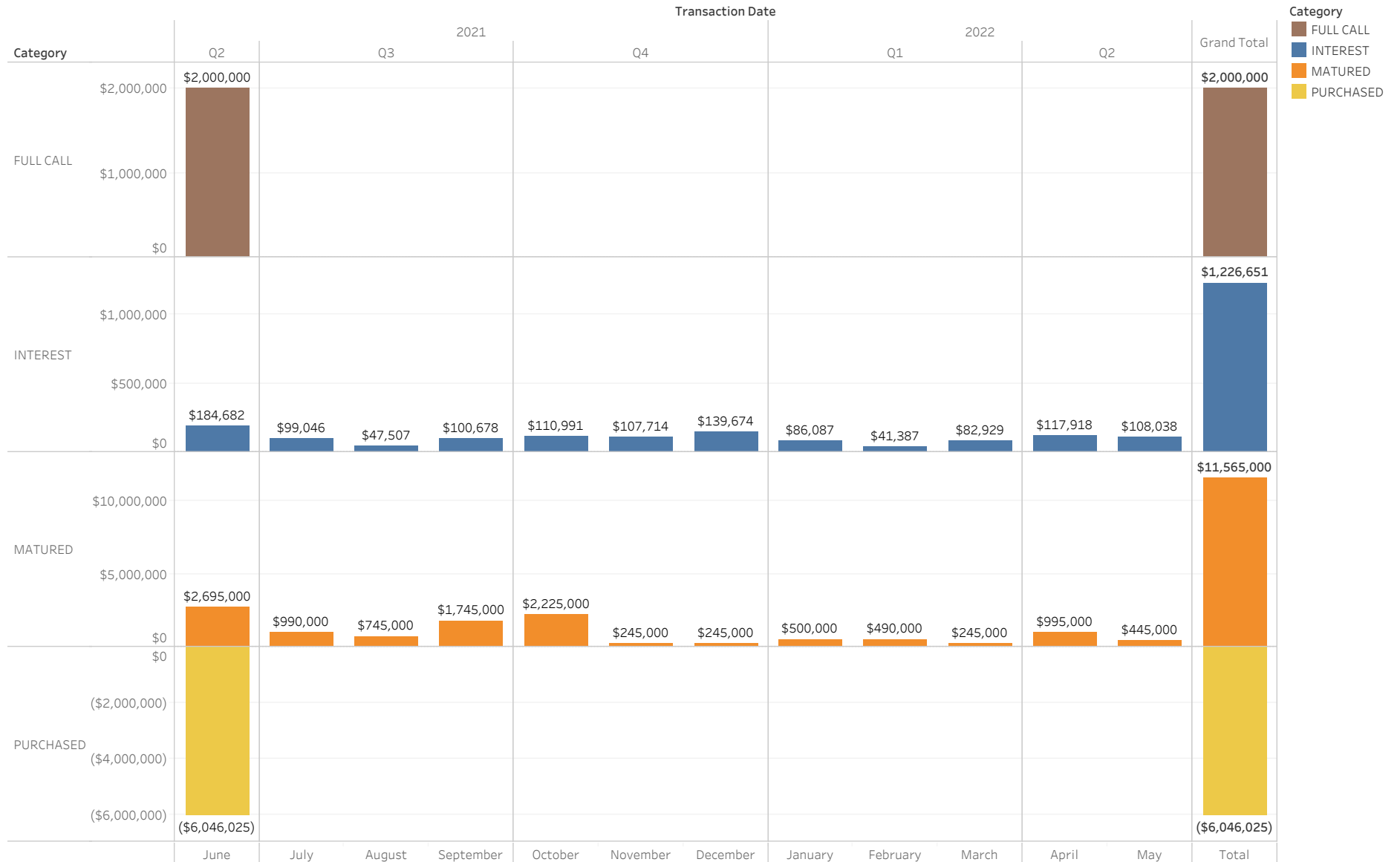
Transactions

Transactions

Prior 3 Months as of May 2022

Interest Received

As of May 2022





CITY OF
EL SEGUNDO

Compliance

Asset Class Compliance

As of May 2022

Security Type	In Compliance?	Max Weight	Weight	Par Value	Book Value	Market Value
Cash	Y	100%	11.02%	\$13,243,408	\$13,243,408	\$13,243,408
LAIF	Y	100%	41.90%	\$50,363,442	\$50,363,442	\$50,363,442
CAMP - JPAP	Y	30%	16.71%	\$20,087,552	\$20,087,552	\$20,087,552
Government	Y	100%	5.00%	\$6,000,000	\$6,131,395	\$6,010,820
Medium Term Notes	Y	15%	8.82%	\$10,645,000	\$11,125,108	\$10,599,394
Municipal Bonds	Y	10%	5.66%	\$6,845,000	\$6,991,712	\$6,805,320
Negotiable Certificates of Deposit	Y	30%	10.89%	\$13,171,000	\$13,167,567	\$13,084,484
		Totals	100.00%	\$120,355,401	\$121,110,183	\$120,194,419

Rating Compliance

As of May 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	\$501,020	0.42%	3.00%	
	APPLE INC	037833AK6	AA+	AAA	Y	\$500,620	0.42%	3.00%	
	ASTRAZENECA FINANCE L	04636NAA1	A-	A3	Y	\$458,945	0.38%	3.00%	
	BANK OF AMERICA CORP	06051GFX2	A-	A2	Y	\$496,250	0.41%	3.00%	
	BERKSHIRE HATHAWAY IN	084670BR8	AA	AA2	Y	\$502,175	0.42%	3.00%	
	CATERPILLAR FINL SERV	14913QAA7	A	A2	Y	\$500,050	0.42%	3.00%	
	CIGNA CORP	125523AG5	A-	BAA1	Y	\$508,605	0.42%	3.00%	
	CITIGROUP INC	172967KNO	BBB+	A3	Y	\$492,755	0.41%	3.00%	
	COCA COLA CO THE	191216CL2	A+	A1	Y	\$493,590	0.41%	3.00%	
	ESTEE LAUDER CO INC	29736RANO	A+	A1	Y	\$489,730	0.41%	3.00%	
	GOLDMAN SACHS GROUP I	38141GXJ8	BBB+	A2	Y	\$499,330	0.42%	3.00%	
	INTERCONTINENTAL EXCH	45866FAD6	A-	A3	Y	\$505,680	0.42%	3.00%	
	JOHNS HOPKINS HEALTH	478111AB3	AA-	AA2	Y	\$144,394	0.12%	3.00%	
	MEAD JOHNSON NUTRITIO	582839AH9	A-	A3	Y	\$510,350	0.42%	3.00%	
	MORGAN STANLEY	61746BDZ6	A-	A1	Y	\$501,040	0.42%	3.00%	
	NEW YORK LIFE GLOBAL	64952WCS0	AA+	AAA	Y	\$500,115	0.42%	3.00%	
	ORACLE CORP	68389XBL8	BBB+	BAA2	Y	\$495,815	0.41%	3.00%	
	STRYKER CORP	863667AH4	BBB+	BAA1	Y	\$496,925	0.41%	3.00%	
	TOYOTA MOTOR CREDIT C	89236TCQ6	A+	A1	Y	\$500,960	0.42%	3.00%	
	UNITED PARCEL SERVICE	911312BT2	A	A2	Y	\$492,885	0.41%	3.00%	
	UNITEDHEALTH GROUP IN	91324PDN9	A+	A3	Y	\$506,455	0.42%	3.00%	
	WAL MART STORES INC	931142DU4	AA	AA2	Y	\$501,705	0.42%	3.00%	
	Municipal Bonds	CONNECTICUT ST B	20772JL75	A+	AA3	Y	\$501,040	0.42%	5.00%
		CONNECTICUT ST TXBL S	20772KGN3	A+	AA3	Y	\$999,530	0.83%	5.00%
GOODRICH MI AREA SCH		382406PY6	AA	N/A	Y	\$301,020	0.25%	5.00%	
HOUSTON TX REF SER B		4423315T7	AA	AA3	Y	\$983,560	0.82%	5.00%	
LA QUINTA CA REDEV AG		50420BCL4	AA-	N/A	Y	\$1,002,920	0.83%	5.00%	
LAS VEGAS NV TAXABLE		5176968H6	AA	AA2	Y	\$545,000	0.45%	5.00%	
NEW YORK NY TXBL FISC		64966QCA6	AA	AA2	Y	\$977,800	0.81%	5.00%	
ONTARIO CA INTERNATIO		683042AJ4	AA	N/A	Y	\$496,620	0.41%	5.00%	
OREGON ST DEPT ADMINI		68607VT47	AAA	AA2	Y	\$498,845	0.42%	5.00%	
TULSA CNTY OKLA INDPT		899593MG9	N/A	AA2	Y	\$498,985	0.42%	5.00%	

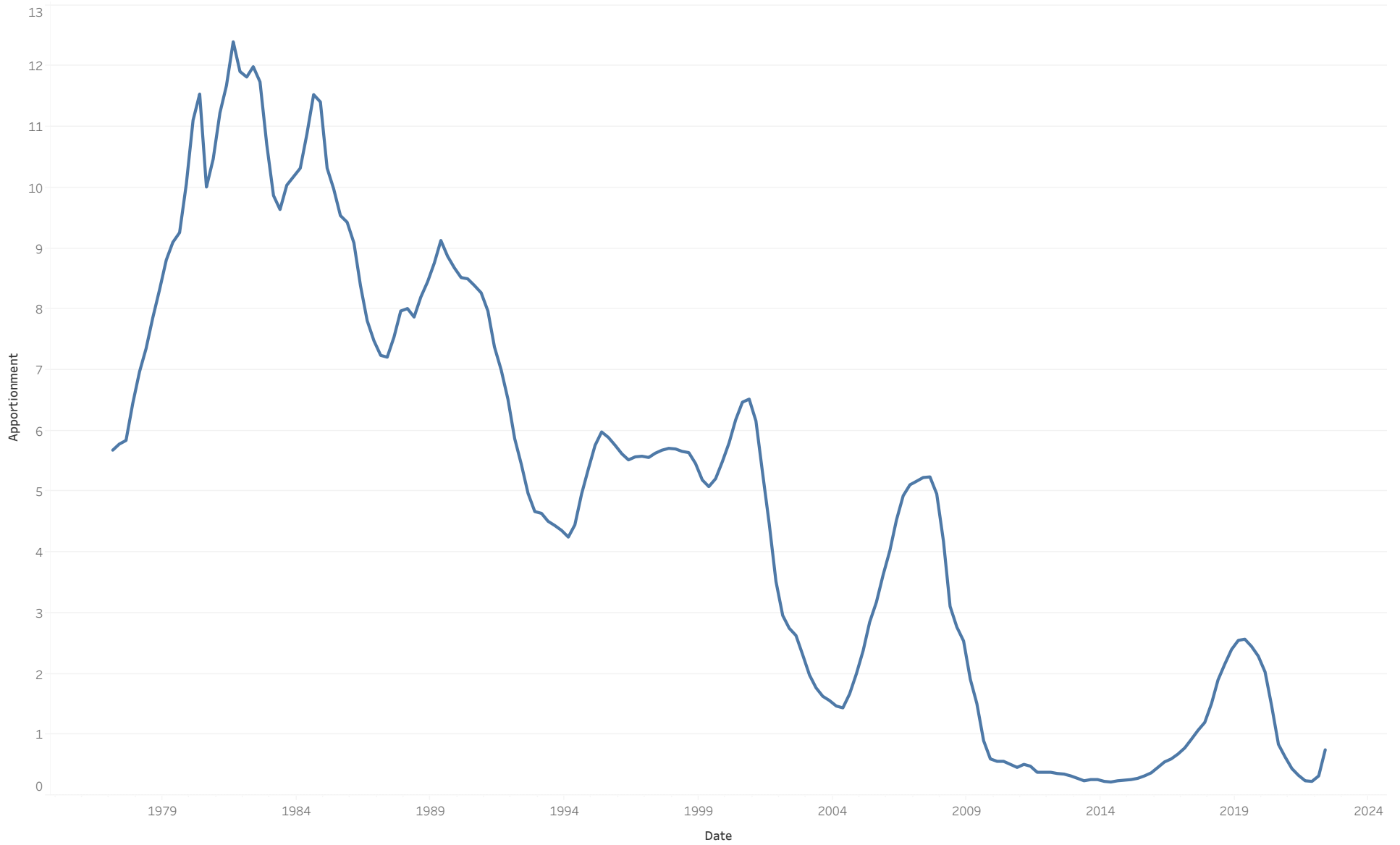


CITY OF
EL SEGUNDO

LAIF

LAIF Apportionment Rates

As of May 2022



LAIF Diagnostics

As of May 2022





CITY OF
EL SEGUNDO

City Cash Flows

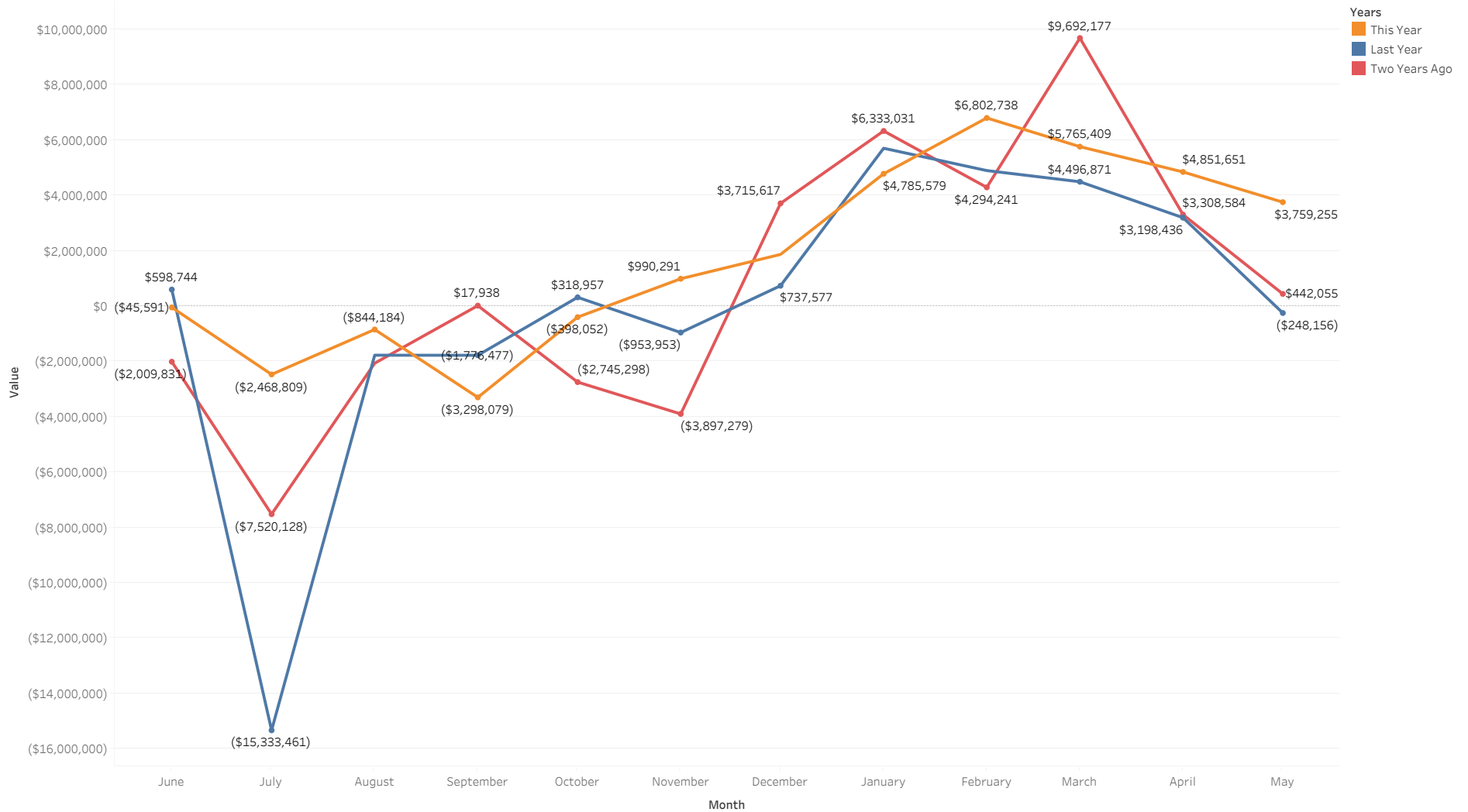
Rolling 13-Month Cash Flow Analysis

As of May 2022



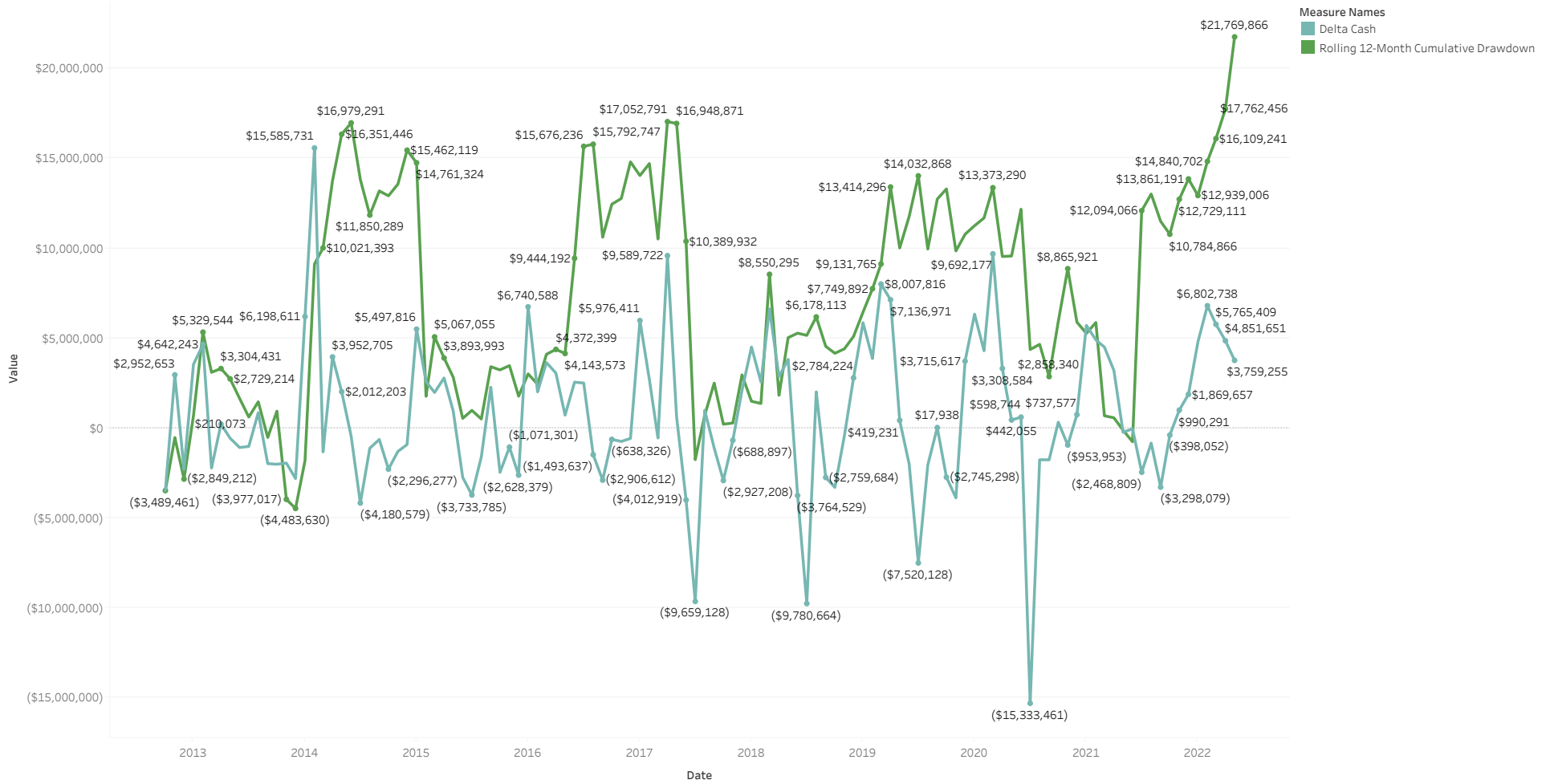
Net Change in Cash by Year

As of May 2022



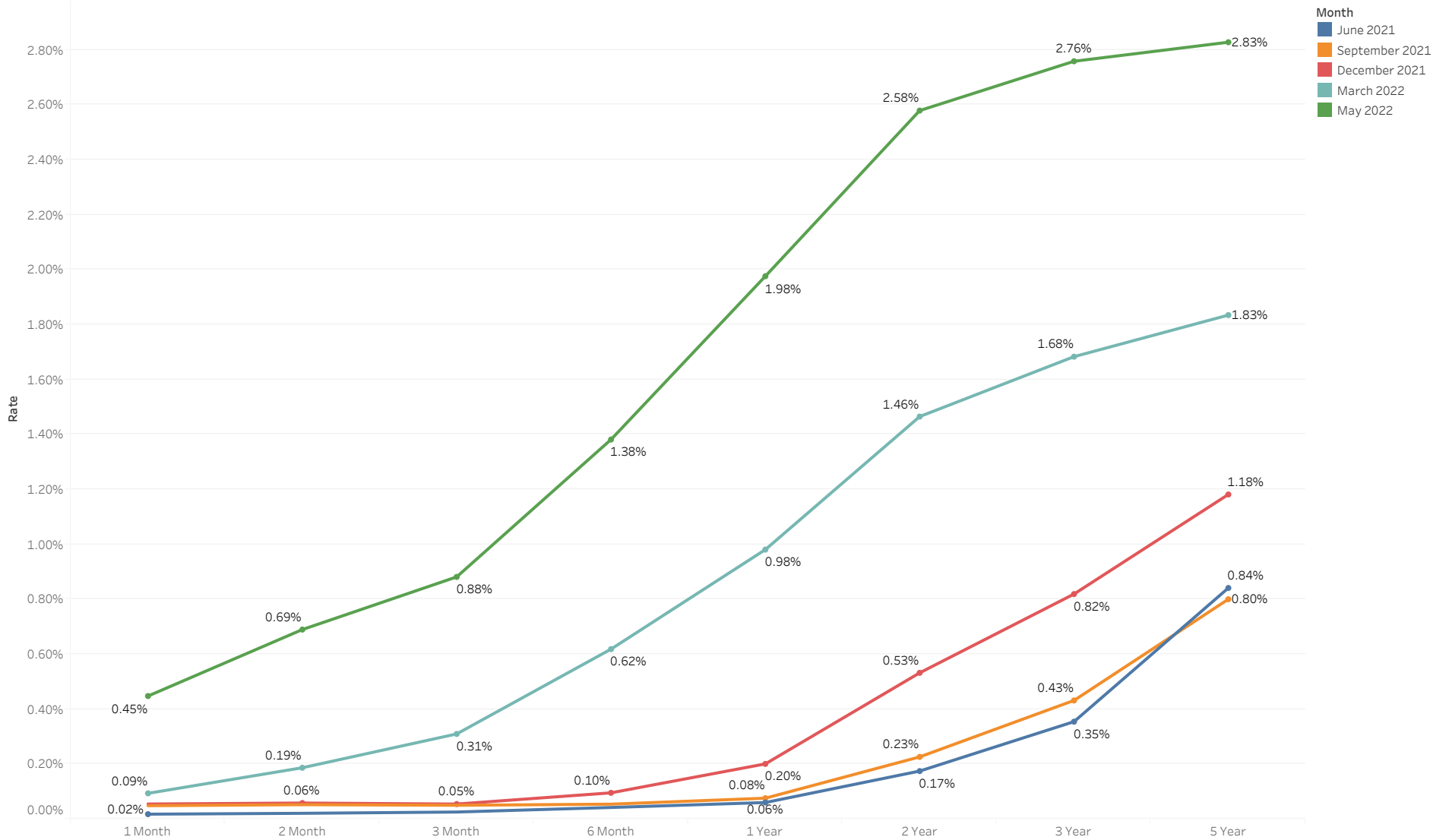
Historic Drawdowns

As of May 2022



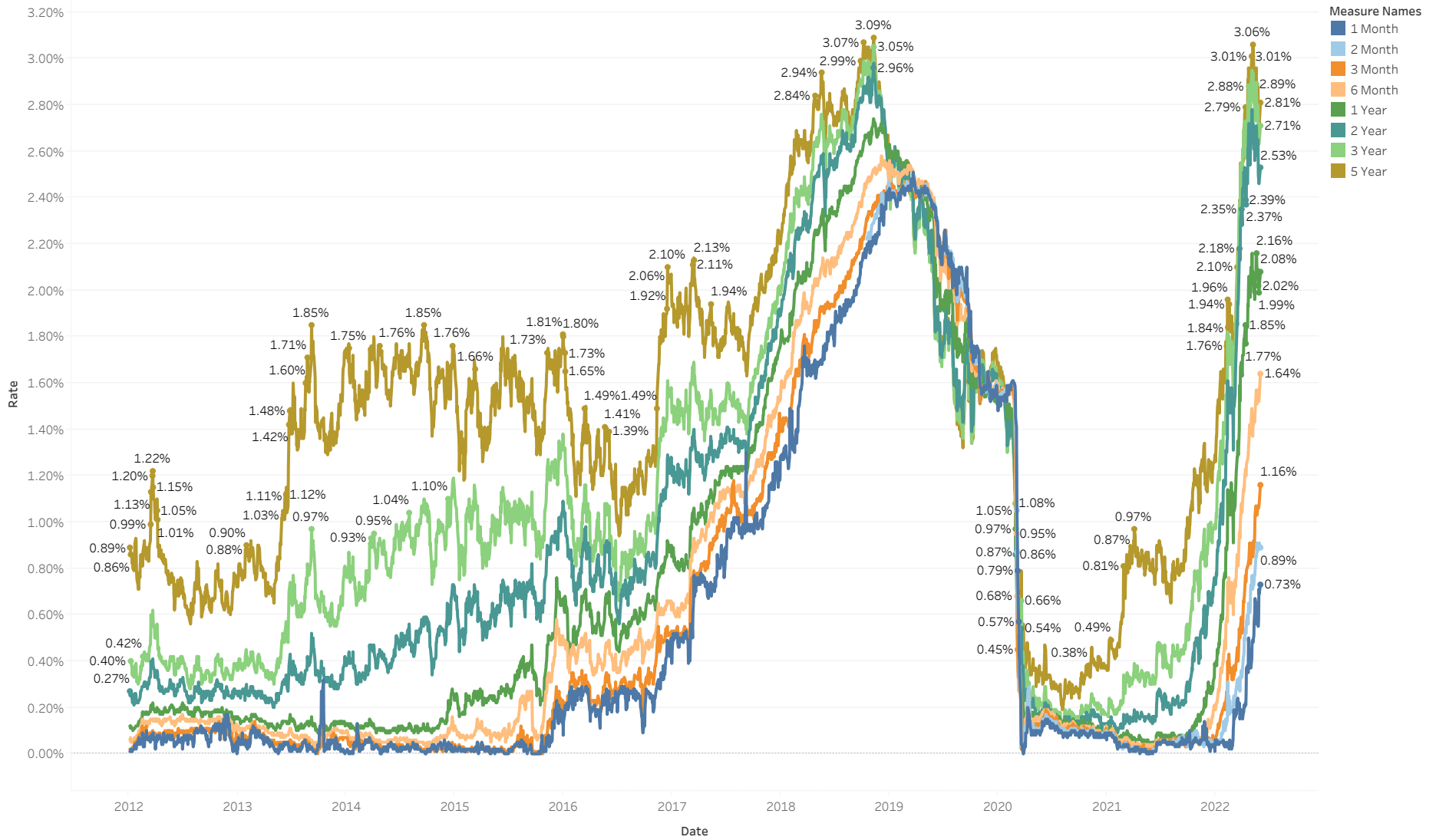
U.S. Treasury Yield Curve

As of May 2022



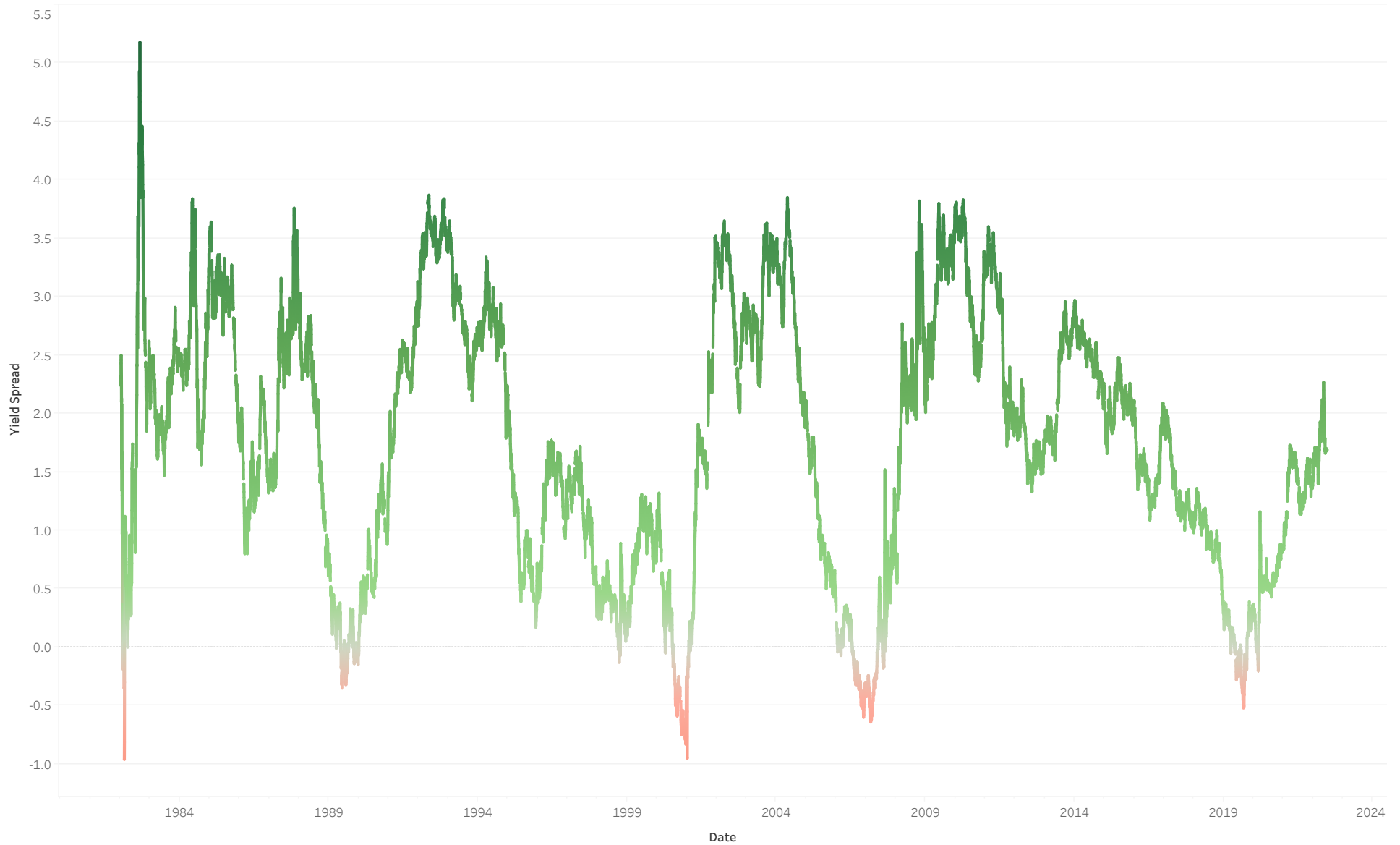
U.S. Treasury Maturity Through Time

As of May 2022



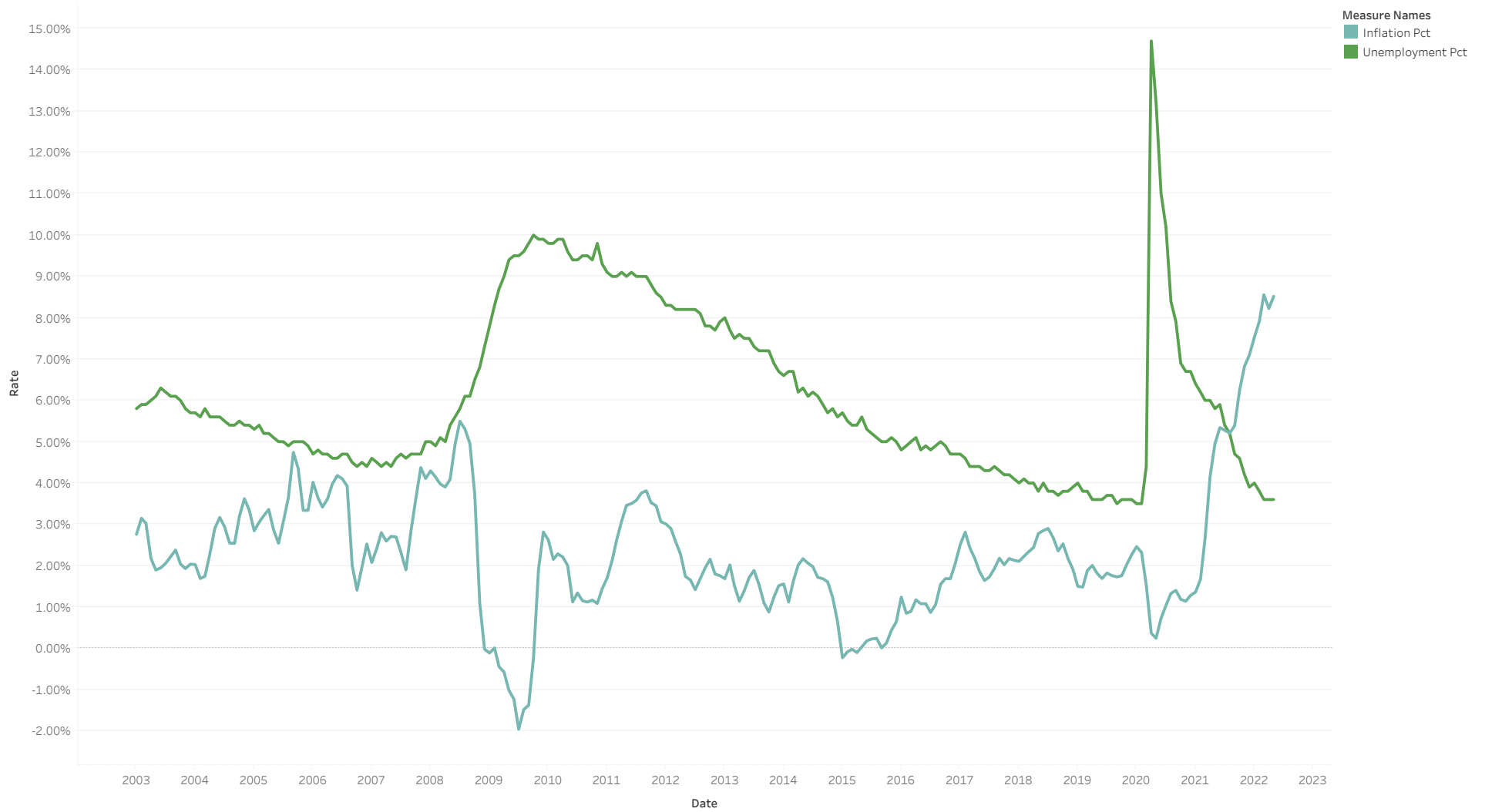
10-Year Minus 3-Month Treasury Yield Spread

As of May 2022



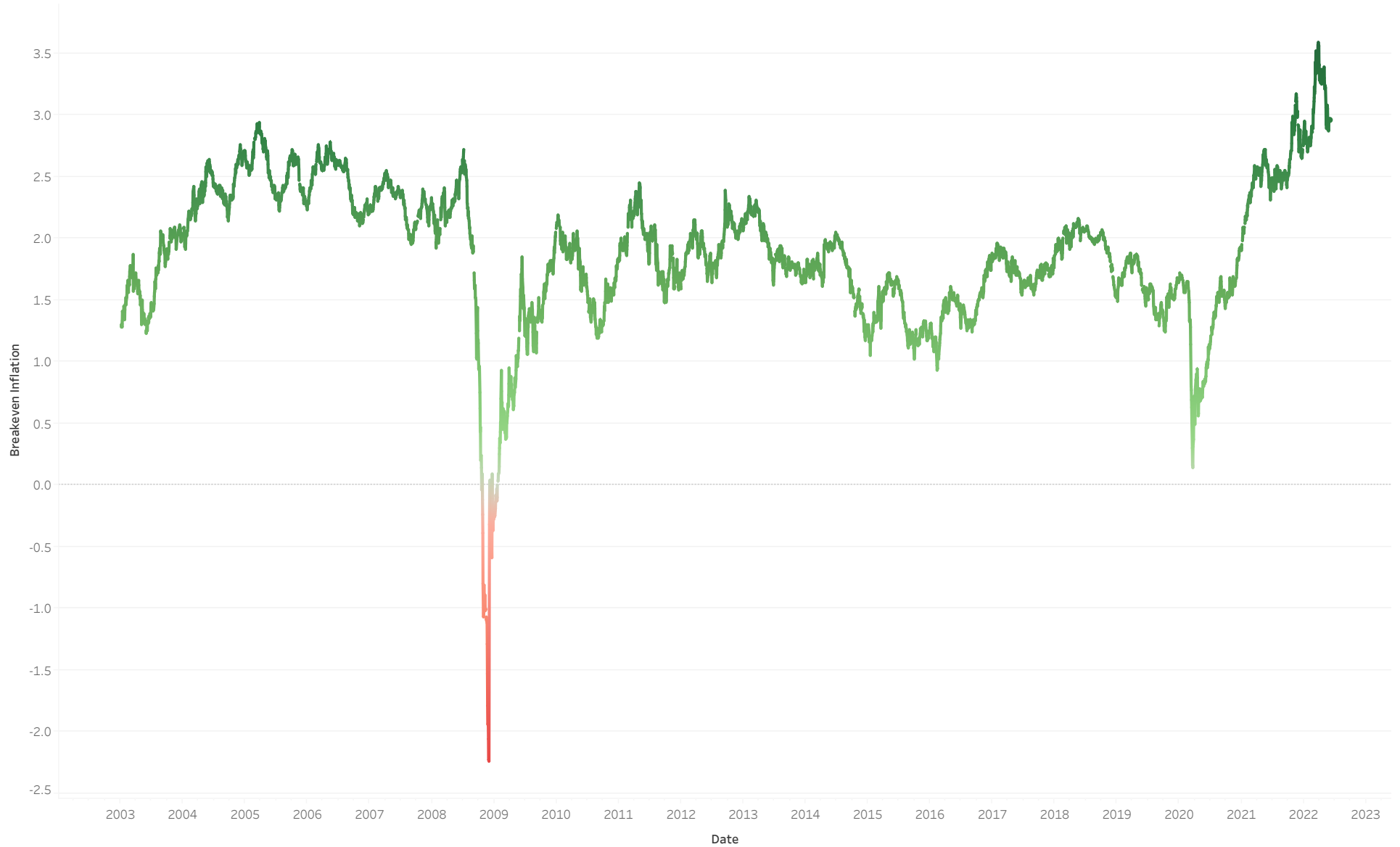
Unemployment vs Inflation

As of May 2022



5-Year Breakeven Inflation Prediction

As of May 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.

 6/12/2022

Matthew Robinson, City Treasurer

Date