



CITY OF
EL SEGUNDO

City of El Segundo Investment Portfolio Report June 2022

Certified By:
City Treasurers Office

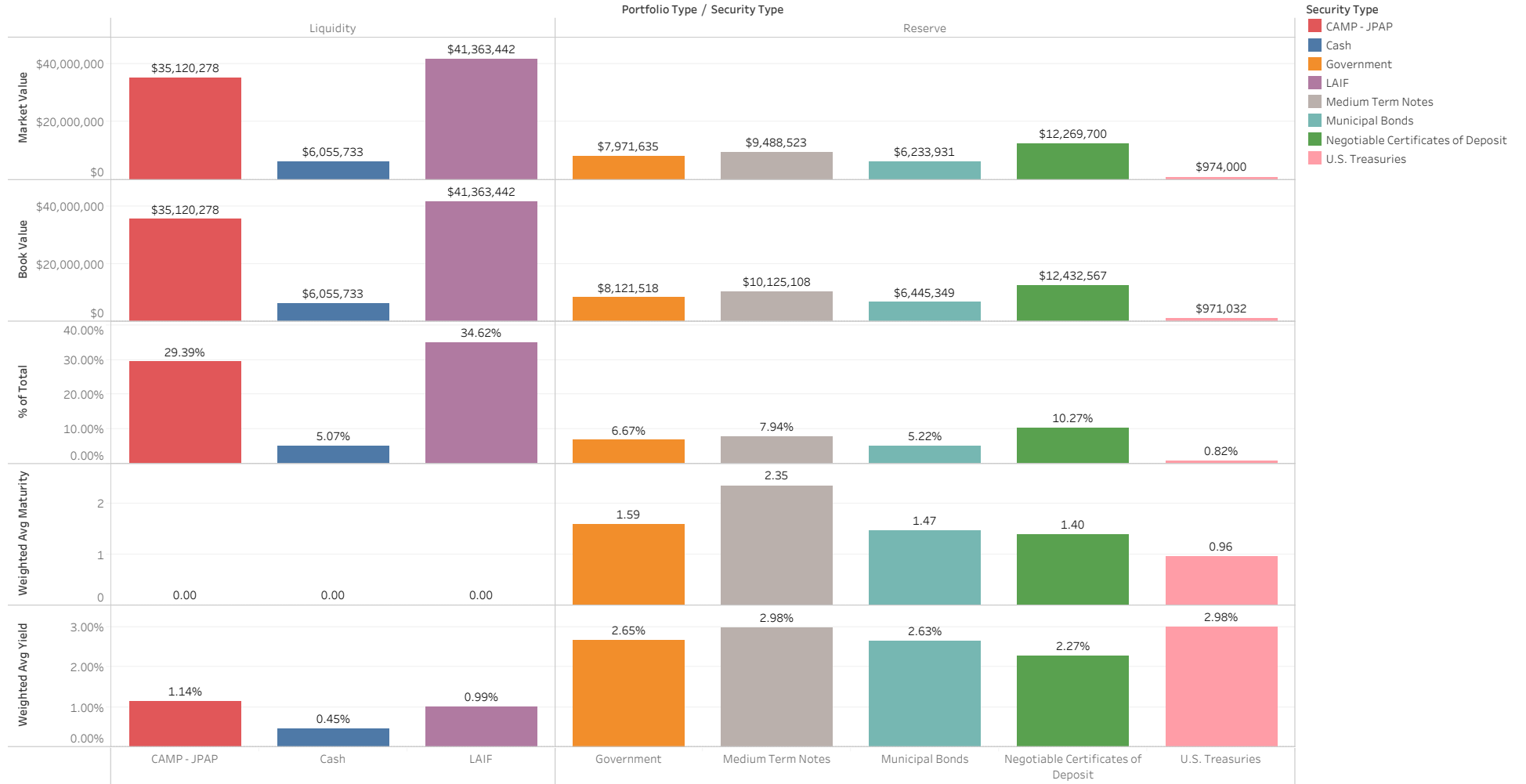


CITY OF
EL SEGUNDO

Portfolio

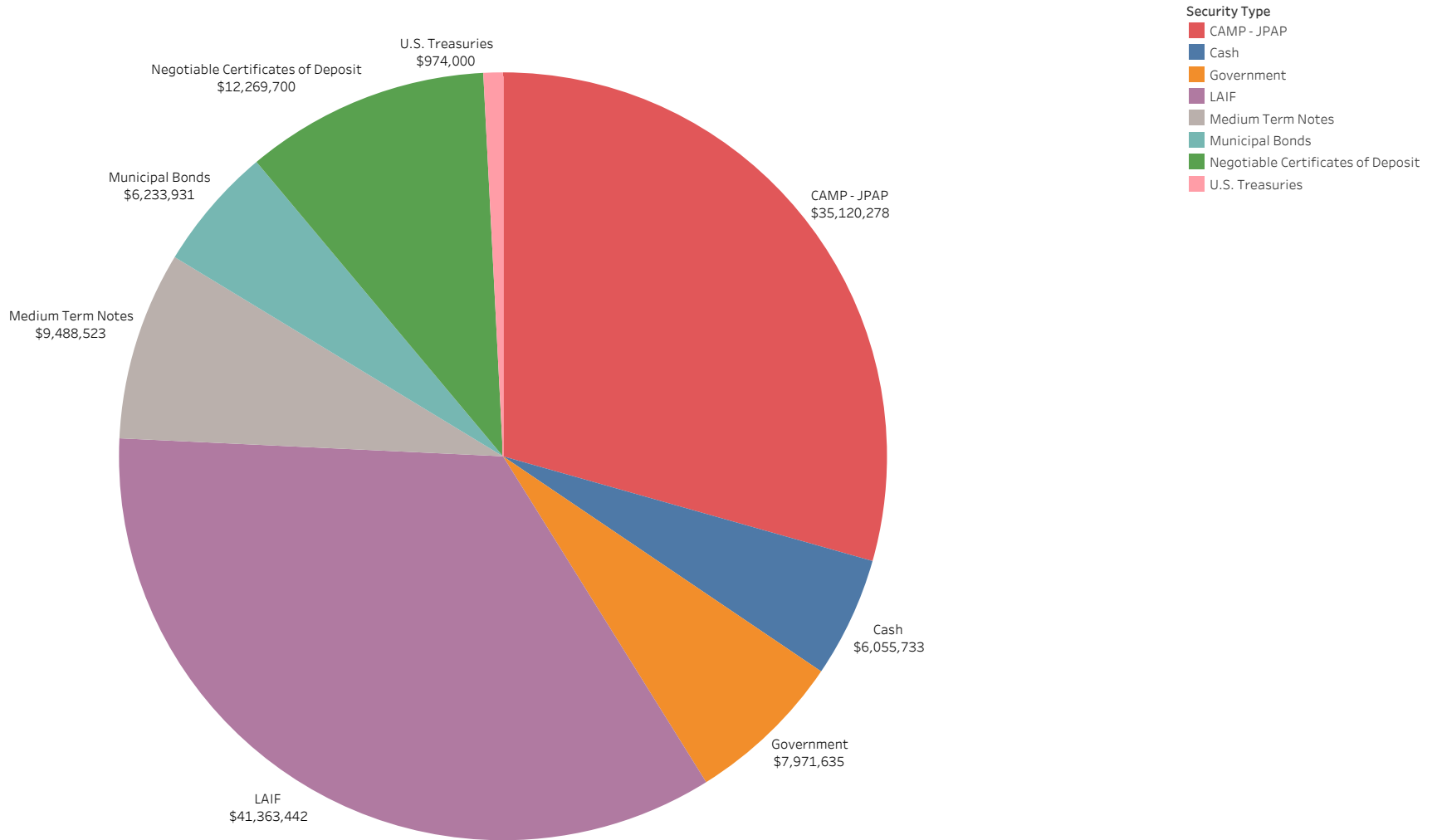
Portfolio Summary

As of June 2022



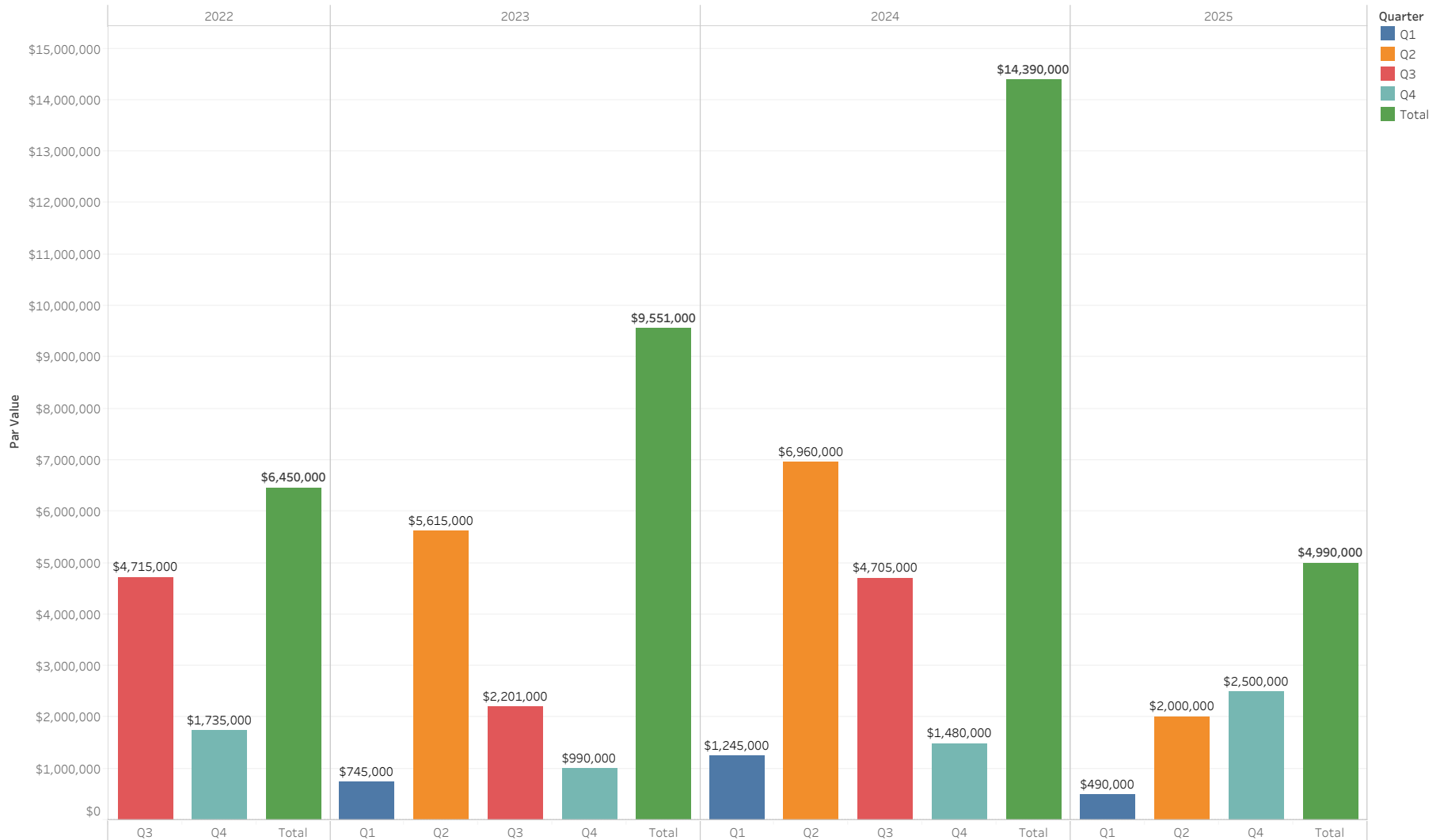
Investments by Security Type

As of June 2022



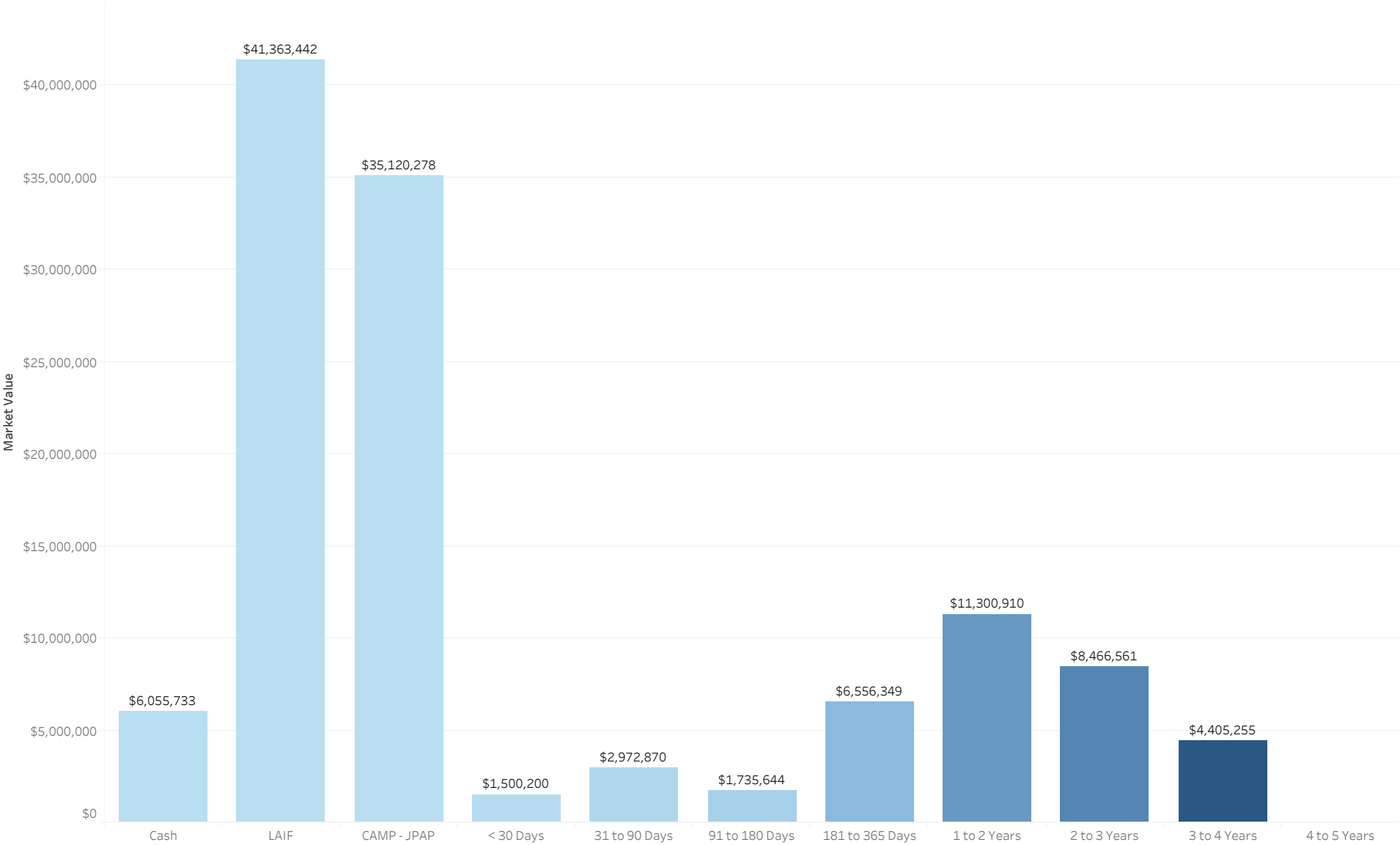
Reserve Portfolio Ladder by Quarter

As of June 2022



Investments by Maturity Date

As of June 2022



Portfolio

As of June 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%	\$6,055,733	\$6,055,733	\$6,055,733	\$0	
	LAIF	LAIF	LAIF	1	0.99%	\$41,363,442	\$41,363,442	\$41,363,442	\$0	
	CAMP - JPAP	CAMP - JPAP	CAMP - JPAP	1	1.14%	\$35,120,278	\$35,120,278	\$35,120,278	\$0	
Reserve	Government	F H L M C	3137EAEN5	354	2.76%	\$1,000,000	\$997,650	\$1,017,080	(\$19,430)	
		FEDERAL AGRI MTG CORP	31422BPQ7	510	1.65%	\$500,000	\$491,000	\$499,884	(\$8,884)	
		FEDERAL FARM CREDIT B	3133EKSJ7	361	1.79%	\$1,000,000	\$988,280	\$998,607	(\$10,327)	
			3133EKVE3	19	1.85%	\$1,000,000	\$1,000,150	\$999,900	\$250	
		FEDERAL HOME LOAN BKS	3130A1XJ2	715	2.89%	\$2,000,000	\$1,992,820	\$2,089,405	(\$96,585)	
			3130ASE96	1,093	3.20%	\$1,000,000	\$999,830	\$990,123	\$9,707	
			3130ASH77	729	3.56%	\$1,000,000	\$1,004,150	\$1,000,000	\$4,150	
		TENNESSEE VALLEY AUTH	880591ER9	808	2.89%	\$500,000	\$497,755	\$526,520	(\$28,765)	
			023135AJ5	152	2.50%	\$500,000	\$500,070	\$499,990	\$80	
	Medium Term Notes	APPLE INC	037833AK6	307	2.41%	\$500,000	\$497,110	\$480,685	\$16,425	
		ASTRAZENECA FINANCE L	04636NAA1	1,428	1.33%	\$500,000	\$452,315	\$501,040	(\$48,725)	
		BANK OF AMERICA CORP	06051GFX2	1,389	3.59%	\$500,000	\$487,125	\$554,155	(\$67,030)	
		BERKSHIRE HATHAWAY IN	084670BR8	258	2.75%	\$500,000	\$499,945	\$513,756	(\$13,811)	
		CIGNA CORP	125523AG5	1,234	4.12%	\$500,000	\$500,550	\$564,210	(\$63,660)	
		CITIGROUP INC	172967KN0	1,401	3.52%	\$500,000	\$482,935	\$550,715	(\$67,780)	
		COCA COLA CO THE	191216CL2	799	1.79%	\$500,000	\$488,475	\$493,865	(\$5,390)	
		ESTEE LAUDER CO INC	29736RAN0	885	2.07%	\$500,000	\$484,095	\$501,600	(\$17,505)	
		GOLDMAN SACHS GROUP I	38141GXJ8	1,006	3.57%	\$500,000	\$490,125	\$545,605	(\$55,480)	
		INTERCONTINENTAL EXCH	45866FAD6	1,250	3.79%	\$500,000	\$494,960	\$557,000	(\$62,040)	
		JOHNS HOPKINS HEALTH	478111AB3	319	2.79%	\$145,000	\$143,728	\$141,068	\$2,661	
		MEAD JOHNSON NUTRITIO	582839AH9	1,234	4.08%	\$500,000	\$505,095	\$565,170	(\$60,075)	
		MORGAN STANLEY	61746BDZ6	1,307	3.93%	\$500,000	\$492,425	\$561,240	(\$68,815)	
		ORACLE CORP	68389XBL8	442	2.44%	\$500,000	\$492,165	\$492,550	(\$385)	
		STRYKER CORP	863667AH4	1,220	3.44%	\$500,000	\$491,165	\$548,175	(\$57,010)	
		TOYOTA MOTOR CREDIT C	89236TCQ6	13	2.80%	\$500,000	\$500,050	\$490,620	\$9,430	
		UNITED PARCEL SERVICE	911312BT2	794	2.25%	\$500,000	\$487,840	\$504,105	(\$16,265)	
		UNITEDHEALTH GROUP IN	91324PDN9	1,264	3.71%	\$500,000	\$498,685	\$560,625	(\$61,940)	
		WAL MART STORES INC	931142DU4	168	2.35%	\$500,000	\$499,665	\$498,935	\$730	
		Municipal Bonds	CONNECTICUT ST B	20772JL75	32	2.77%	\$500,000	\$500,340	\$508,400	(\$8,060)
			CONNECTICUT ST TXBLS	20772KGN3	655	3.05%	\$1,000,000	\$998,000	\$1,064,850	(\$66,850)
			GOODRICH MI AREA SCH	382406PY6	305	2.73%	\$300,000	\$299,091	\$304,584	(\$5,493)
			HOUSTON TX REF SER B	4423315T7	610	1.99%	\$1,000,000	\$979,850	\$1,006,410	(\$26,560)
			LA QUINTA CA REDEV AG	50420BCL4	63	2.92%	\$1,000,000	\$1,000,950	\$1,007,590	(\$6,640)
NEW YORK NY TXBL FISC	64966QCA6		763	2.19%	\$1,000,000	\$972,490	\$1,003,750	(\$31,260)		
ONTARIO CA INTERNATIO	683042AJ4		1,050	2.94%	\$500,000	\$492,620	\$538,090	(\$45,470)		
OREGON ST DEPT ADMINI	68607VT47		641	2.84%	\$500,000	\$495,535	\$510,125	(\$14,590)		
TULSA CNTY OKLA INDPT	899593MG9		702	2.63%	\$500,000	\$495,055	\$501,550	(\$6,495)		
Negotiable Certificates of Deposit	1ST SECURITY BANK OF		33625CCP2	761	2.05%	\$245,000	\$238,557	\$245,000	(\$6,444)	
	ABACUS FEDERAL SAVING		00257TBF2	764	2.05%	\$245,000	\$238,537	\$245,000	(\$6,463)	
	ALLEGIANCE BNK TEXAS		01748DAX4	91	2.15%	\$245,000	\$245,211	\$245,000	\$211	
	ALMA BK ASTORIA NEW Y	020080BLO	804	1.81%	\$245,000	\$236,861	\$245,000	(\$8,139)		

Portfolio

As of June 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	AMERICAN ST BK SIOUX	029728BA9	666	2.53%	\$245,000	\$241,871	\$245,000	(\$3,129)
		BALBOA THRIFT LN ASSN	05765LAY3	384	2.07%	\$245,000	\$242,873	\$245,000	(\$2,127)
		BANK MIDWEST SPIRIT L	063615BP2	57	3.04%	\$245,000	\$245,483	\$245,000	\$483
		BANK OF NEW ENGLAND	06426KBE7	693	2.68%	\$245,000	\$242,278	\$245,000	(\$2,722)
		BANK3	06653LAJ9	260	0.91%	\$245,000	\$242,462	\$245,000	(\$2,538)
		CITADEL FED CR UN EXT	17286TAG0	973	1.73%	\$245,000	\$234,323	\$245,000	(\$10,677)
		COMMERCE BK GENEVA MI	20056QRZ8	727	2.34%	\$245,000	\$240,313	\$245,000	(\$4,687)
		COMMERCIAL BK HARROGA	20143PDX5	349	2.46%	\$245,000	\$244,218	\$245,000	(\$782)
		DENVER SVGS BK IOWA	249398BT4	356	2.26%	\$245,000	\$243,653	\$245,000	(\$1,348)
		DISCOVER BANK	2546726Y9	33	2.30%	\$245,000	\$245,130	\$245,000	\$130
		EAGLE BANK	27002YEJ1	110	2.54%	\$245,000	\$245,502	\$245,000	\$502
		ENCORE BK LITTLE ROCK	29260MAM7	410	2.02%	\$245,000	\$242,518	\$245,000	(\$2,482)
		ENERBANK USA SALT LAK	29278TMN7	510	1.83%	\$245,000	\$240,864	\$245,000	(\$4,136)
		ENTERPRISE BANK PA	29367RKT2	686	2.63%	\$245,000	\$242,119	\$245,000	(\$2,881)
		FIRST BK HIGHLAND PK	319141JC2	124	2.15%	\$245,000	\$245,196	\$245,000	\$196
		FIRST FMRS BK TR CONV	320165JK0	797	1.81%	\$245,000	\$236,940	\$245,000	(\$8,061)
		FIRST NATIONAL BANK O	32112UDM0	551	1.79%	\$245,000	\$240,181	\$245,000	(\$4,819)
		FIRST PREMIER BANK	33610RRF2	77	2.00%	\$245,000	\$245,098	\$245,000	\$98
		FIRST ST BK BUXTON ND	33648RAZ2	432	1.68%	\$245,000	\$241,323	\$245,000	(\$3,677)
		GENOA BKG CO OHIO	372348CJ9	762	2.00%	\$245,000	\$238,299	\$245,000	(\$6,701)
		GRAND RIV BK GRANDVIL	38644ABP3	764	2.05%	\$245,000	\$238,537	\$245,000	(\$6,463)
		HORIZON BK WAVERLY NE	44042TBQ6	425	1.71%	\$231,000	\$228,997	\$227,867	\$1,130
		INDUSTRIAL COML BK CH	45581EAX9	365	3.29%	\$245,000	\$246,054	\$245,000	\$1,054
		KNOX TVA EMPL CREDIT	499724AD4	426	3.24%	\$245,000	\$245,877	\$245,000	\$877
		KS STATEBANK MANHATTA	50116CBF5	321	2.31%	\$200,000	\$199,382	\$199,700	(\$318)
		LAFAYETTE FED CR UN R	50625LAE3	454	3.29%	\$245,000	\$245,982	\$245,000	\$982
		LIVE OAK BANKING COMP	538036GU2	881	1.92%	\$245,000	\$236,560	\$245,000	(\$8,440)
		MAINSTREET BANK	56065GAG3	666	2.63%	\$245,000	\$242,303	\$245,000	(\$2,697)
		MID MO BK SPRINGFIELD	59541KBV8	748	1.95%	\$245,000	\$238,196	\$245,000	(\$6,804)
		MORGAN STANLEY BK N A	61690UPF1	883	2.01%	\$245,000	\$237,128	\$245,000	(\$7,872)
		MORGAN STANLEY PVT BK	61760AYR4	651	2.82%	\$245,000	\$243,285	\$245,000	(\$1,715)
		NEIGHBORS FCU BATON R	64017AAM6	455	3.29%	\$245,000	\$245,970	\$245,000	\$970
		PARK VIEW FCU HARRISO	70087TAA3	68	1.80%	\$245,000	\$245,000	\$245,000	\$0
		PLAINS ST BK TEX	726547BK7	722	2.34%	\$245,000	\$240,372	\$245,000	(\$4,628)
		POPPY BK SANTA ROSA C	73319FAF6	992	1.17%	\$245,000	\$230,572	\$245,000	(\$14,428)
		PREFERRED BANK LA CAL	740367HP5	778	2.06%	\$245,000	\$238,400	\$245,000	(\$6,600)
		RAYMOND JAMES BANK NA	75472RAU5	914	1.92%	\$245,000	\$236,190	\$245,000	(\$8,810)
		RIA FED CR UN	749622AL0	544	2.52%	\$245,000	\$242,940	\$245,000	(\$2,060)
		RIVERBANK POCAHONTAS	76857AAB7	354	2.36%	\$245,000	\$243,917	\$245,000	(\$1,083)
		SPRING BK BRONX N Y	849430AS2	70	2.00%	\$245,000	\$245,093	\$245,000	\$93
		STONE BK MTN VIEW ARK	86158RAV1	277	3.08%	\$245,000	\$246,203	\$245,000	\$1,203
		UBS BANK USA	90348JCR9	334	3.14%	\$245,000	\$245,960	\$245,000	\$960
		ULTIMA BK MINN WINGER	90385LCR8	90	3.09%	\$245,000	\$245,777	\$245,000	\$777
		UPPER PENNISUA STATE	91630PAS0	911	1.82%	\$245,000	\$235,646	\$245,000	(\$9,354)

Portfolio

As of June 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	WASHINGTON FEDERAL	938828BJ8	785	2.11%	\$245,000	\$238,586	\$245,000	(\$6,414)
		WELLS FARGO BANK NA	949763B96	694	2.68%	\$245,000	\$242,268	\$245,000	(\$2,732)
		WELLS FARGO NATL BK W	949495AF2	183	1.85%	\$245,000	\$244,696	\$245,000	(\$304)
	U.S. Treasuries	U S TREASURY BILL	912796X53	350	2.98%	\$1,000,000	\$974,000	\$971,032	\$2,968



CITY OF
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Transactions

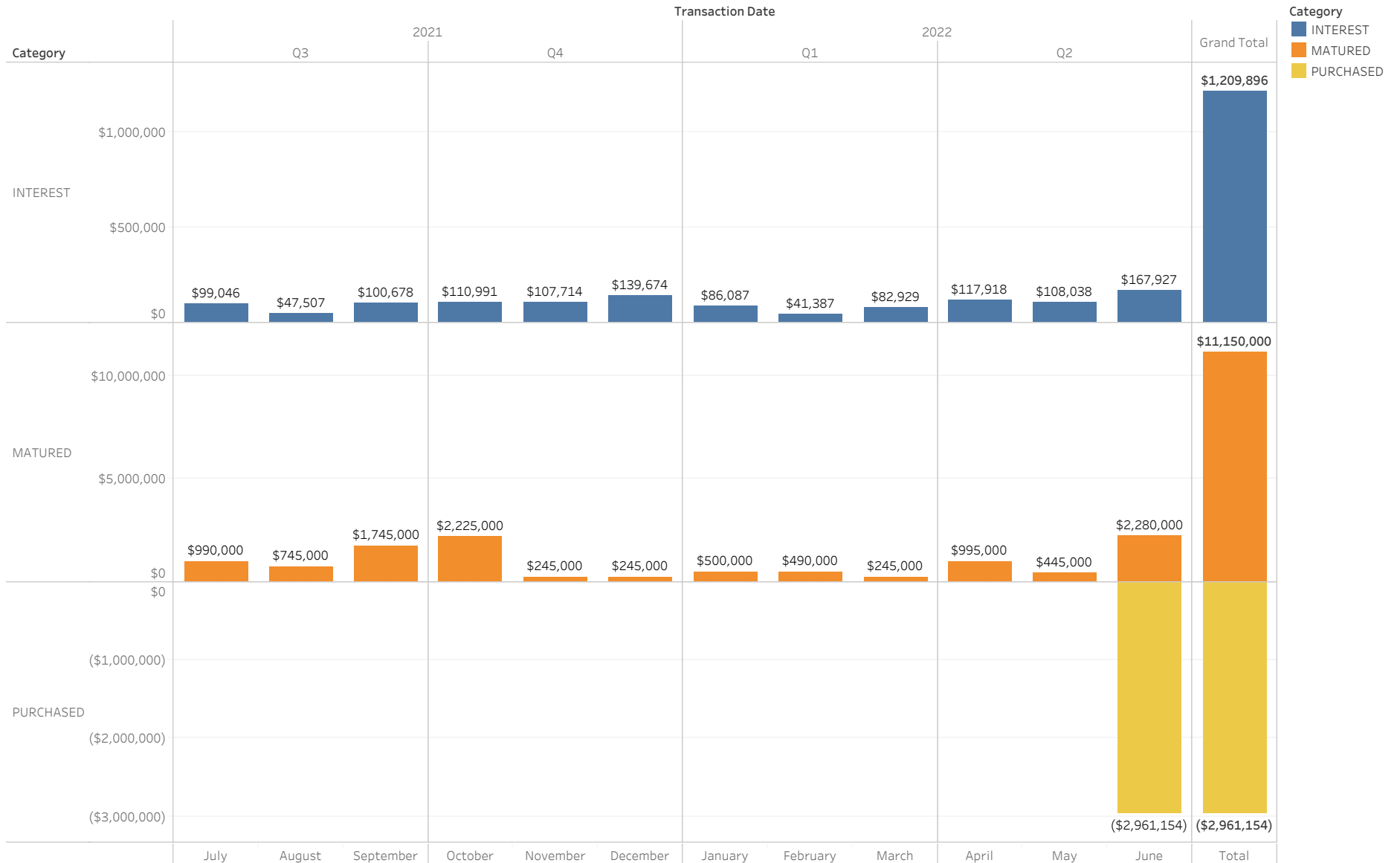
Transactions

Prior 3 Months as of June 2022

Year of Transaction Date	Month of Transaction Date	Day of Transaction Date	Issuer	CUSIP	Maturity Date	Coupon	Par Value	Book Value
2022	June	16	U S TREASURY BILL	912796X53	6/15/23	2.983%	\$1,000,000	\$971,031.66
		27	F H L B DEB	3130ASE96	6/27/25	3.200%	\$1,000,000	\$990,122.63
		28	F H L B DEB	3130ASH77	6/28/24	3.570%	\$1,000,000	\$1,000,000.00

Interest Received

As of June 2022





CITY OF
EL SEGUNDO

Compliance

Asset Class Compliance

As of June 2022

Security Type	In Compliance?	Max Weight	Weight	Par Value	Book Value	Market Value
Cash	Y	100%	5.07%	\$6,055,733	\$6,055,733	\$6,055,733
LAIF	Y	100%	34.62%	\$41,363,442	\$41,363,442	\$41,363,442
CAMP - JPAP	Y	30%	29.39%	\$35,120,278	\$35,120,278	\$35,120,278
Government	Y	100%	6.67%	\$8,000,000	\$8,121,518	\$7,971,635
Medium Term Notes	Y	15%	7.94%	\$9,645,000	\$10,125,108	\$9,488,523
Municipal Bonds	Y	10%	5.22%	\$6,300,000	\$6,445,349	\$6,233,931
Negotiable Certificates of Deposit	Y	30%	10.27%	\$12,436,000	\$12,432,567	\$12,269,700
U.S. Treasuries	Y	100%	0.82%	\$1,000,000	\$971,032	\$974,000
		Totals	100.00%	\$119,920,453	\$120,635,027	\$119,477,242

Rating Compliance

As of June 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	\$500,070	0.42%	3.00%
	APPLE INC	037833AK6	AA+	AAA	Y	\$497,110	0.42%	3.00%
	ASTRAZENECA FINANCE L	04636NAA1	A-	A3	Y	\$452,315	0.38%	3.00%
	BANK OF AMERICA CORP	06051GFX2	A-	A2	Y	\$487,125	0.41%	3.00%
	BERKSHIRE HATHAWAY IN	084670BR8	AA	AA2	Y	\$499,945	0.42%	3.00%
	CIGNA CORP	125523AG5	A-	BAA1	Y	\$500,550	0.42%	3.00%
	CITIGROUP INC	172967KNO	BBB+	A3	Y	\$482,935	0.40%	3.00%
	COCA COLA CO THE	191216CL2	A+	A1	Y	\$488,475	0.41%	3.00%
	ESTEE LAUDER CO INC	29736RANO	A+	A1	Y	\$484,095	0.41%	3.00%
	GOLDMAN SACHS GROUP I	38141GXJ8	BBB+	A2	Y	\$490,125	0.41%	3.00%
	INTERCONTINENTAL EXCH	45866FAD6	A-	A3	Y	\$494,960	0.41%	3.00%
	JOHNS HOPKINS HEALTH	478111AB3	AA-	AA2	Y	\$143,728	0.12%	3.00%
	MEAD JOHNSON NUTRITIO	582839AH9	A-	A3	Y	\$505,095	0.42%	3.00%
	MORGAN STANLEY	61746BDZ6	A-	A1	Y	\$492,425	0.41%	3.00%
	ORACLE CORP	68389XBL8	BBB	BAA2	Y	\$492,165	0.41%	3.00%
	STRYKER CORP	863667AH4	BBB+	BAA1	Y	\$491,165	0.41%	3.00%
	TOYOTA MOTOR CREDIT C	89236TCQ6	A+	A1	Y	\$500,050	0.42%	3.00%
	UNITED PARCEL SERVICE	911312BT2	A	A2	Y	\$487,840	0.41%	3.00%
	UNITEDHEALTH GROUP IN	91324PDN9	A+	A3	Y	\$498,685	0.42%	3.00%
	WAL MART STORES INC	931142DU4	AA	AA2	Y	\$499,665	0.42%	3.00%
Municipal Bonds	CONNECTICUT ST B	20772JL75	A+	AA3	Y	\$500,340	0.42%	5.00%
	CONNECTICUT ST TXBL S	20772KGN3	A+	AA3	Y	\$998,000	0.84%	5.00%
	GOODRICH MI AREA SCH	382406PY6	AA	N/A	Y	\$299,091	0.25%	5.00%
	HOUSTON TX REF SER B	4423315T7	AA	AA3	Y	\$979,850	0.82%	5.00%
	LA QUINTA CA REDEV AG	50420BCL4	AA-	N/A	Y	\$1,000,950	0.84%	5.00%
	NEW YORK NY TXBL FISC	64966QCA6	AA	AA2	Y	\$972,490	0.81%	5.00%
	ONTARIO CA INTERNATIO	683042AJ4	AA	N/A	Y	\$492,620	0.41%	5.00%
	OREGON ST DEPT ADMINI	68607VT47	AAA	AA2	Y	\$495,535	0.41%	5.00%
	TULSA CNTY OKLA INDPT	899593MG9	N/A	AA2	Y	\$495,055	0.41%	5.00%
U.S. Treasuries	U S TREASURY BILL	912796X53	N/A	N/A	Y	\$974,000	0.82%	3.00%

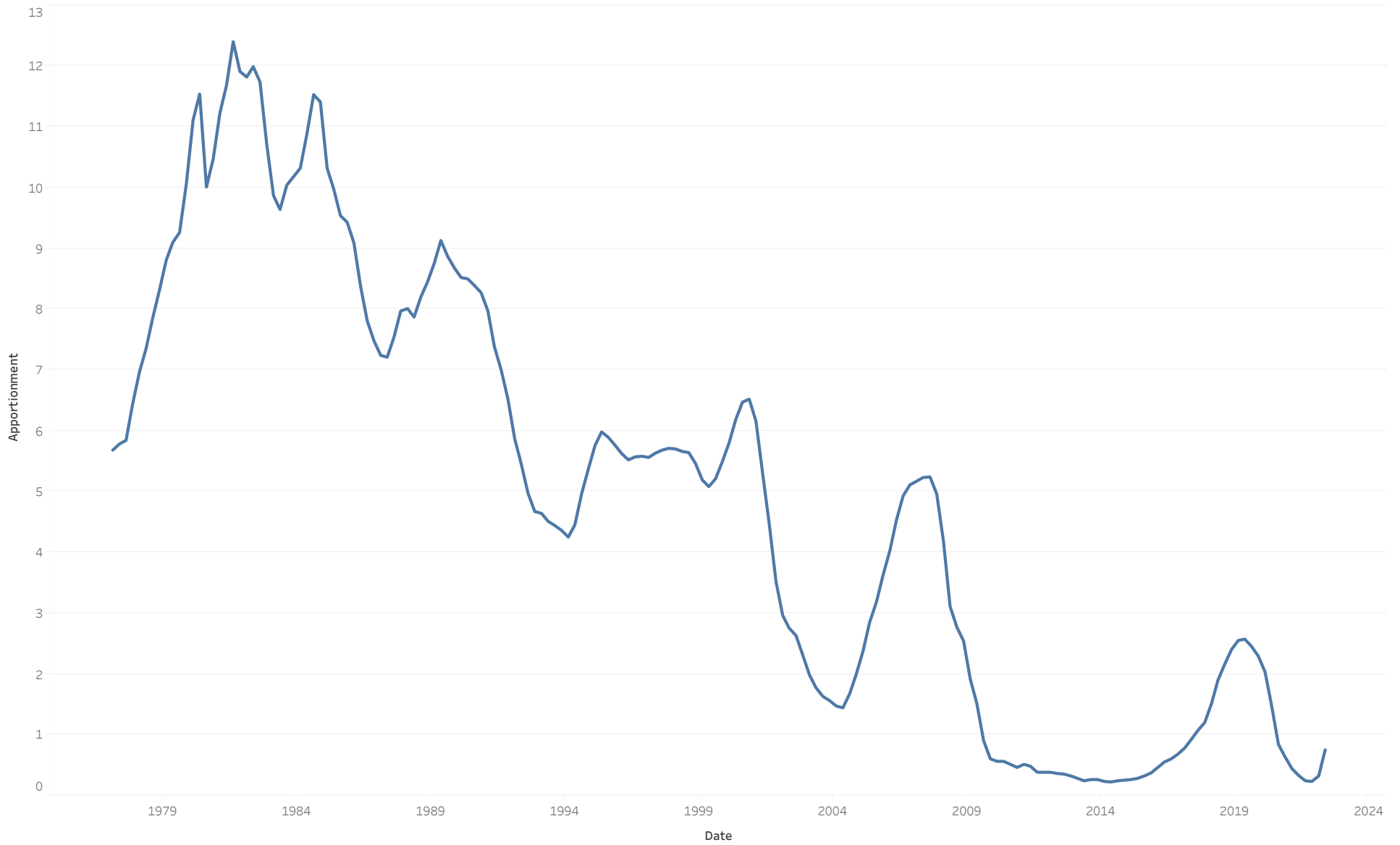


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LAIF

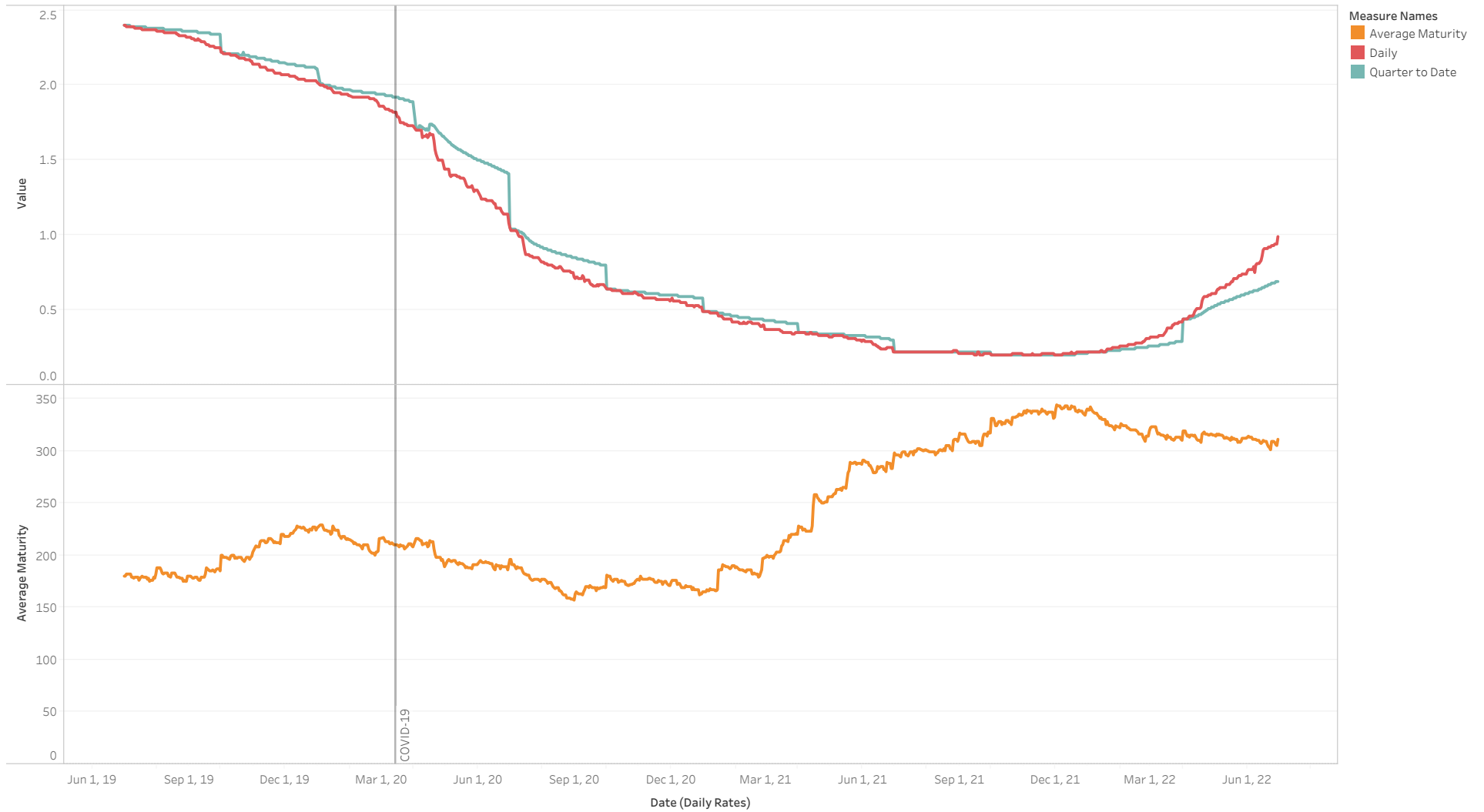
LAIF Apportionment Rates

As of June 2022



LAIF Diagnostics

As of June 2022



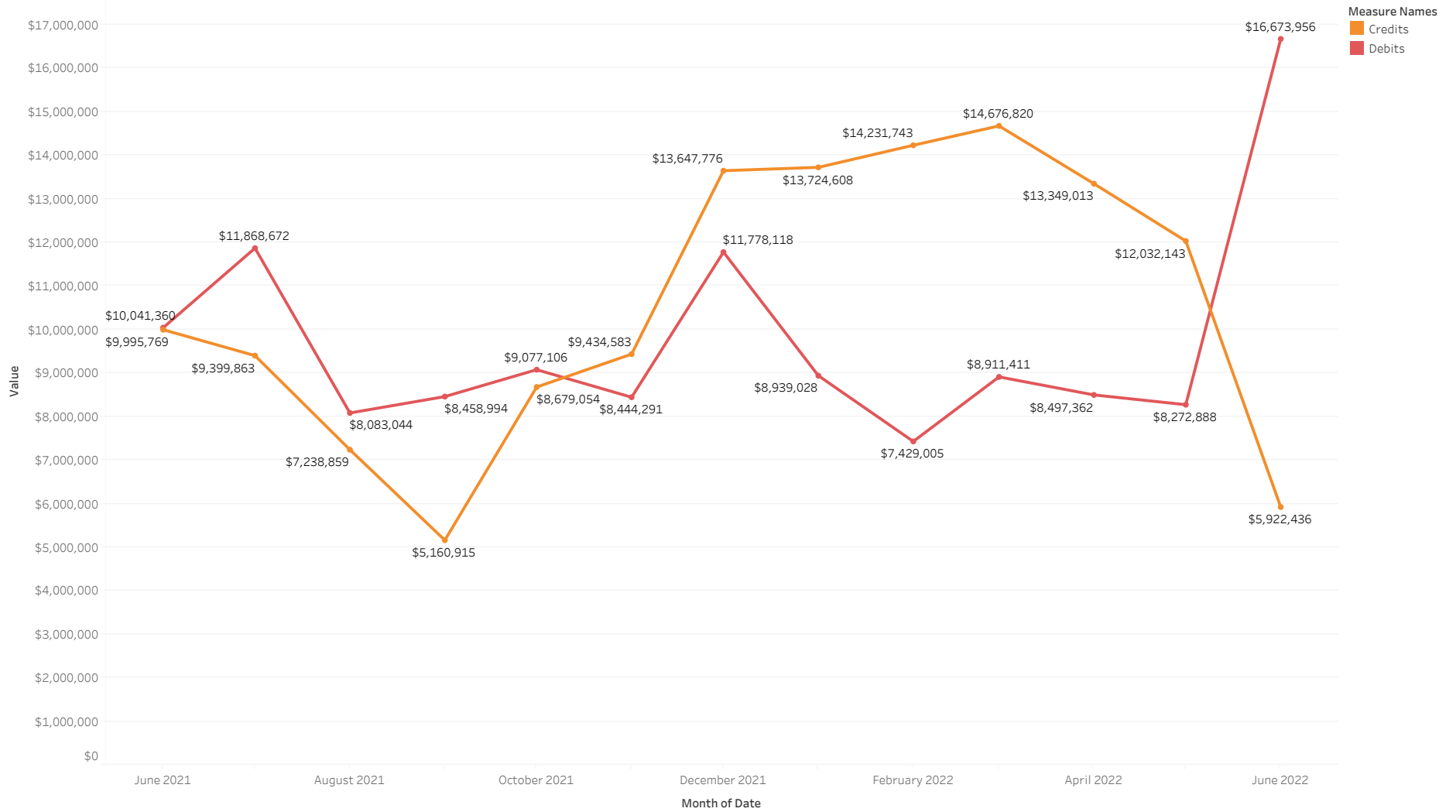


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City Cash Flows

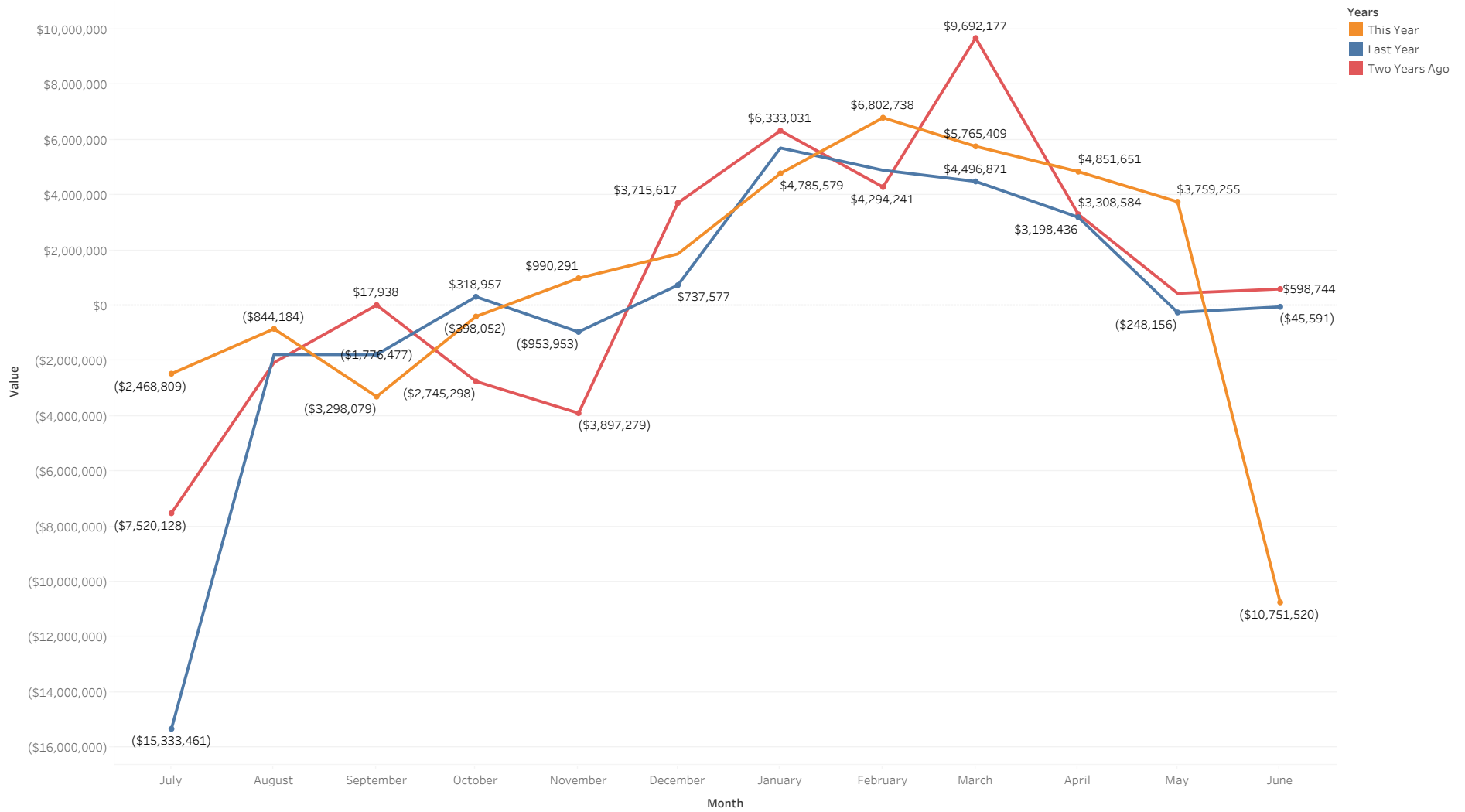
Rolling 13-Month Cash Flow Analysis

As of June 2022



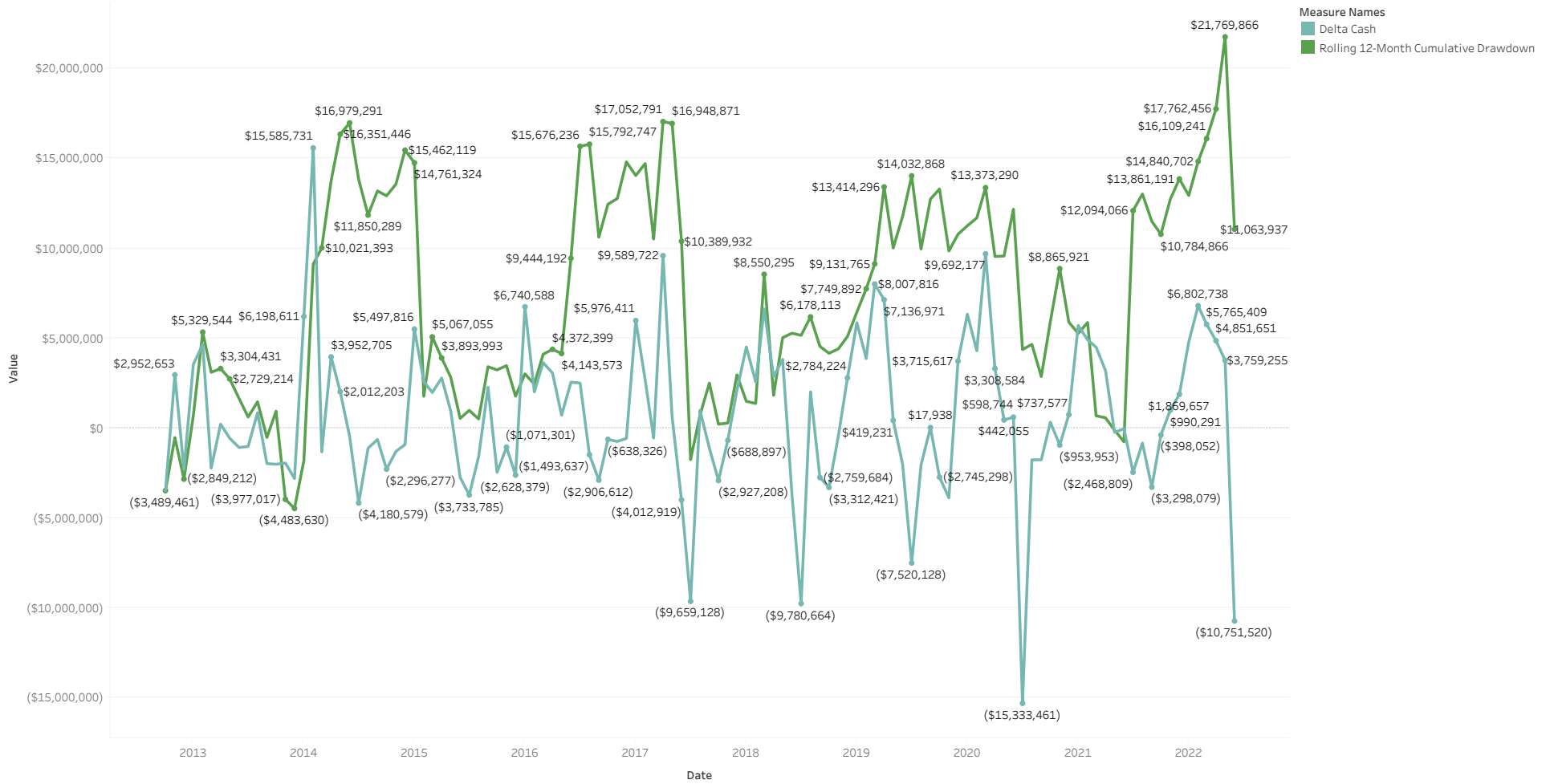
Net Change in Cash by Year

As of June 2022



Historic Drawdowns

As of June 2022



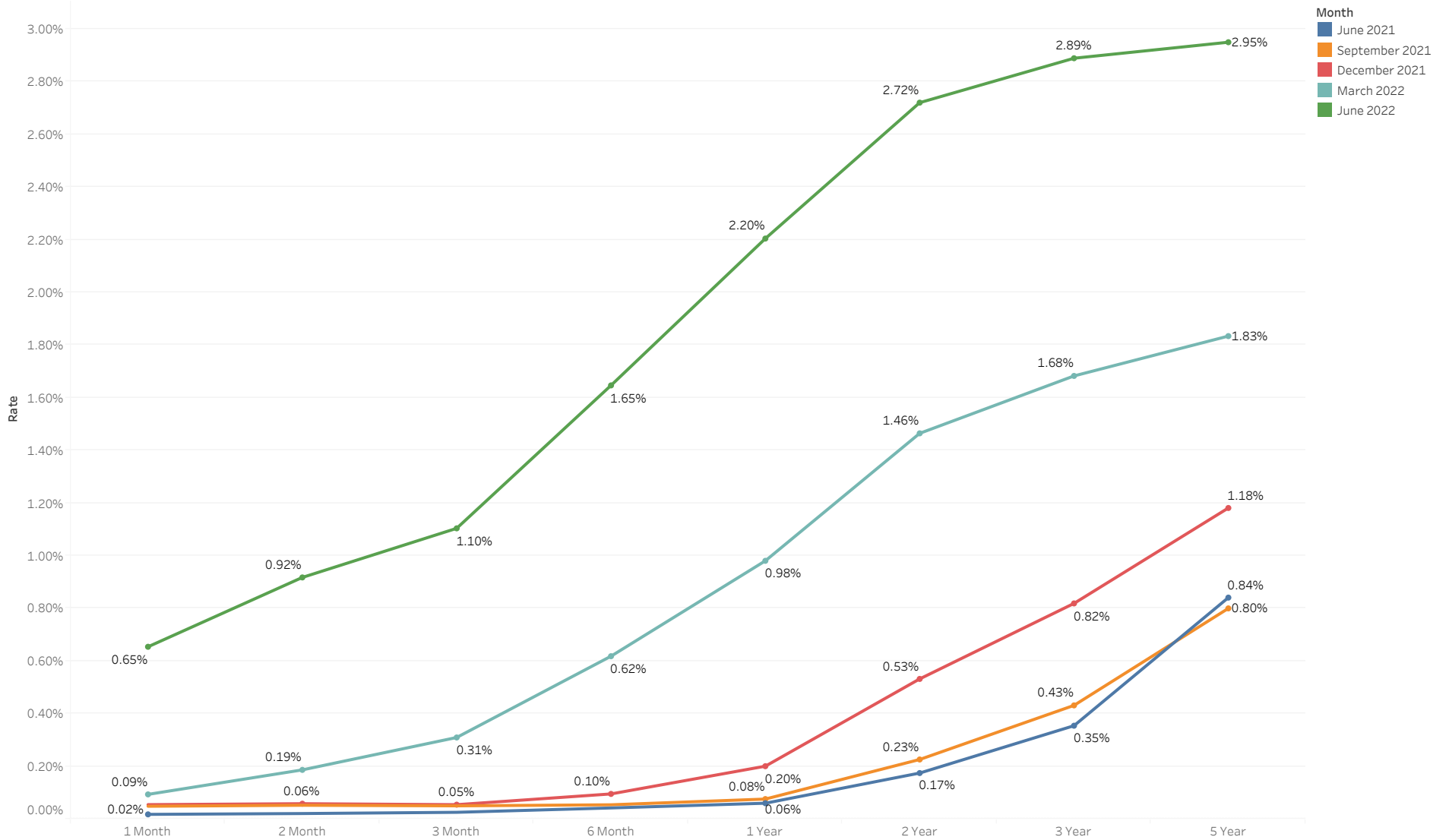


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Economic Environment

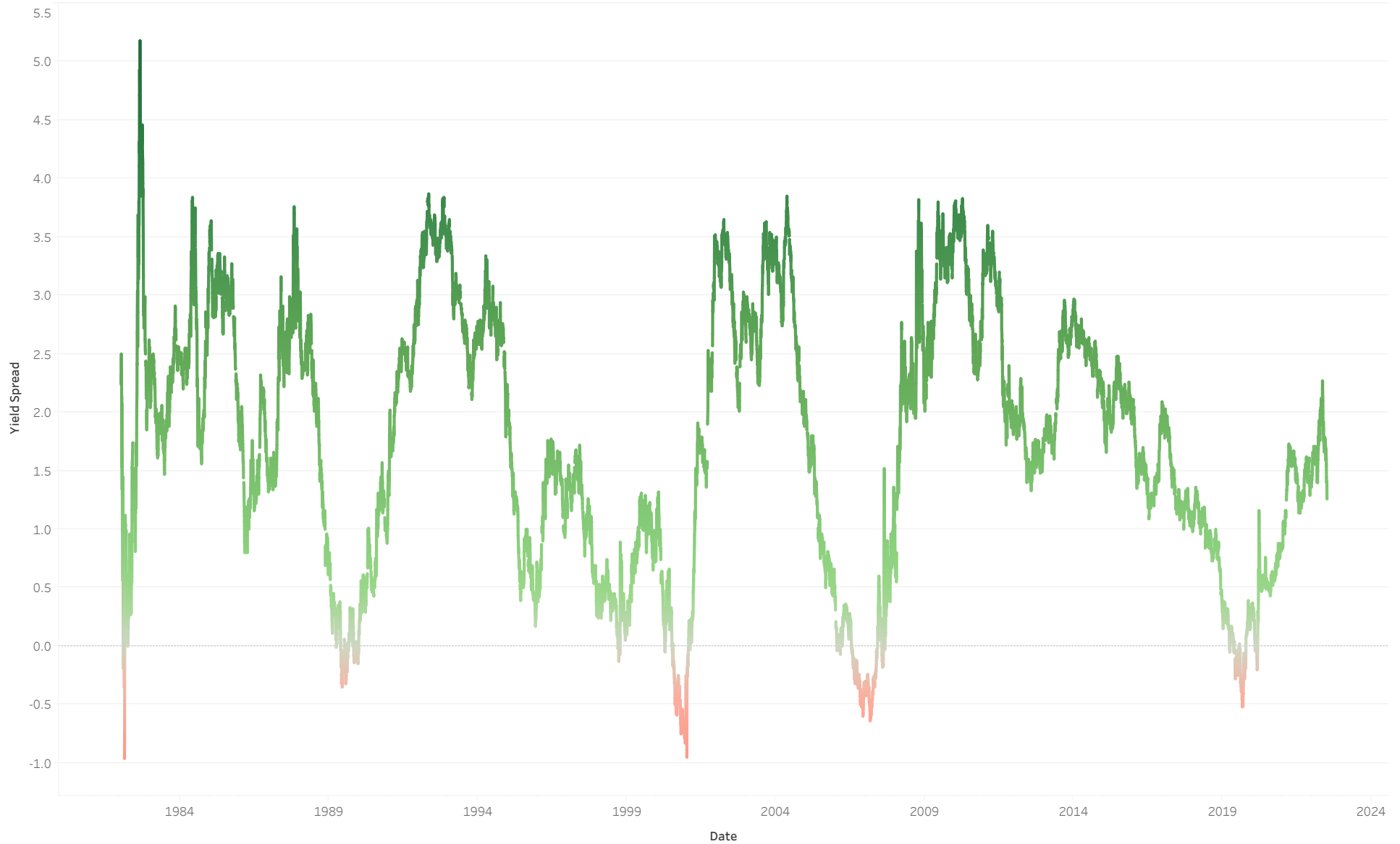
U.S. Treasury Yield Curve

As of June 2022



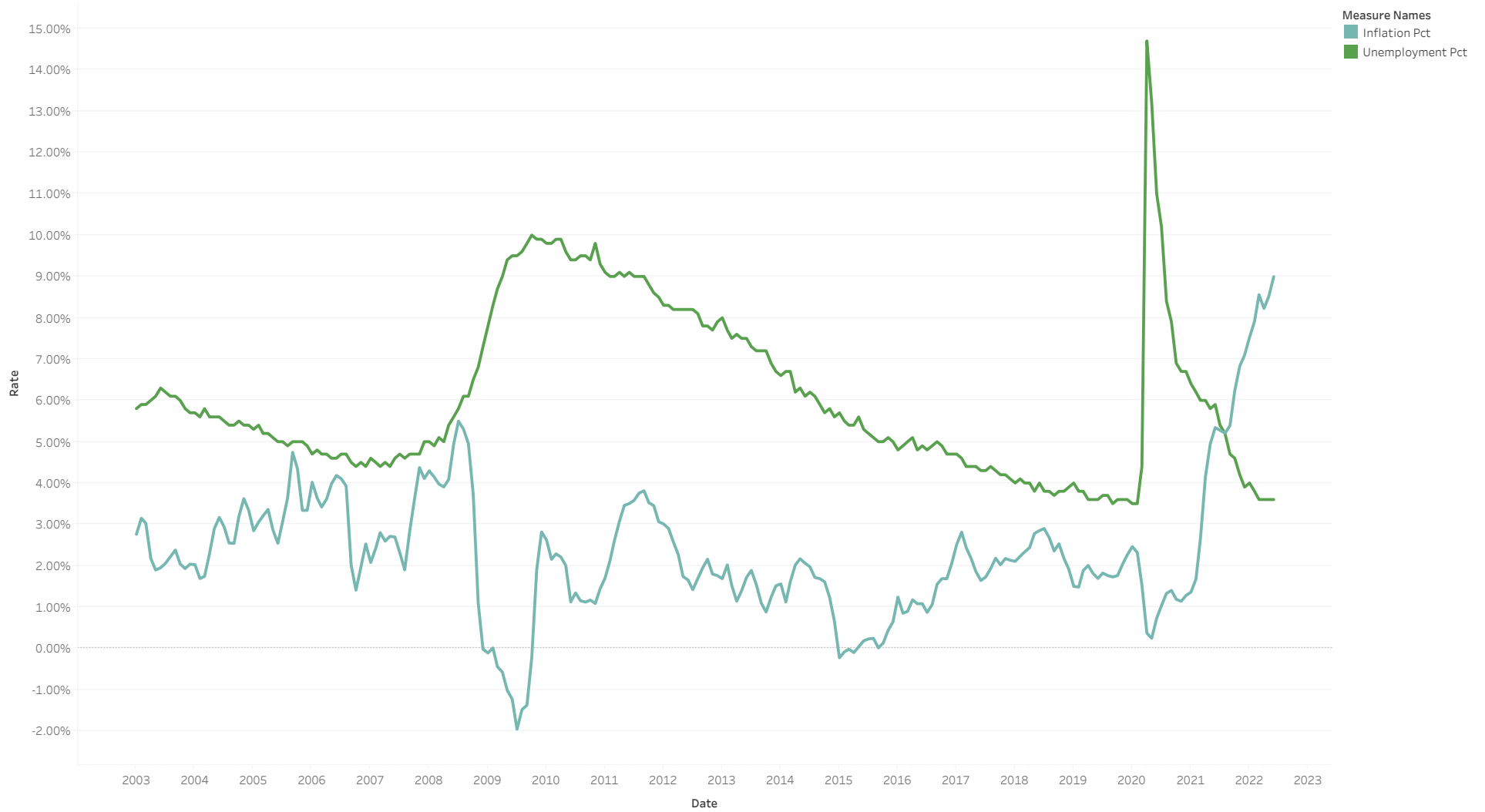
10-Year Minus 3-Month Treasury Yield Spread

As of June 2022



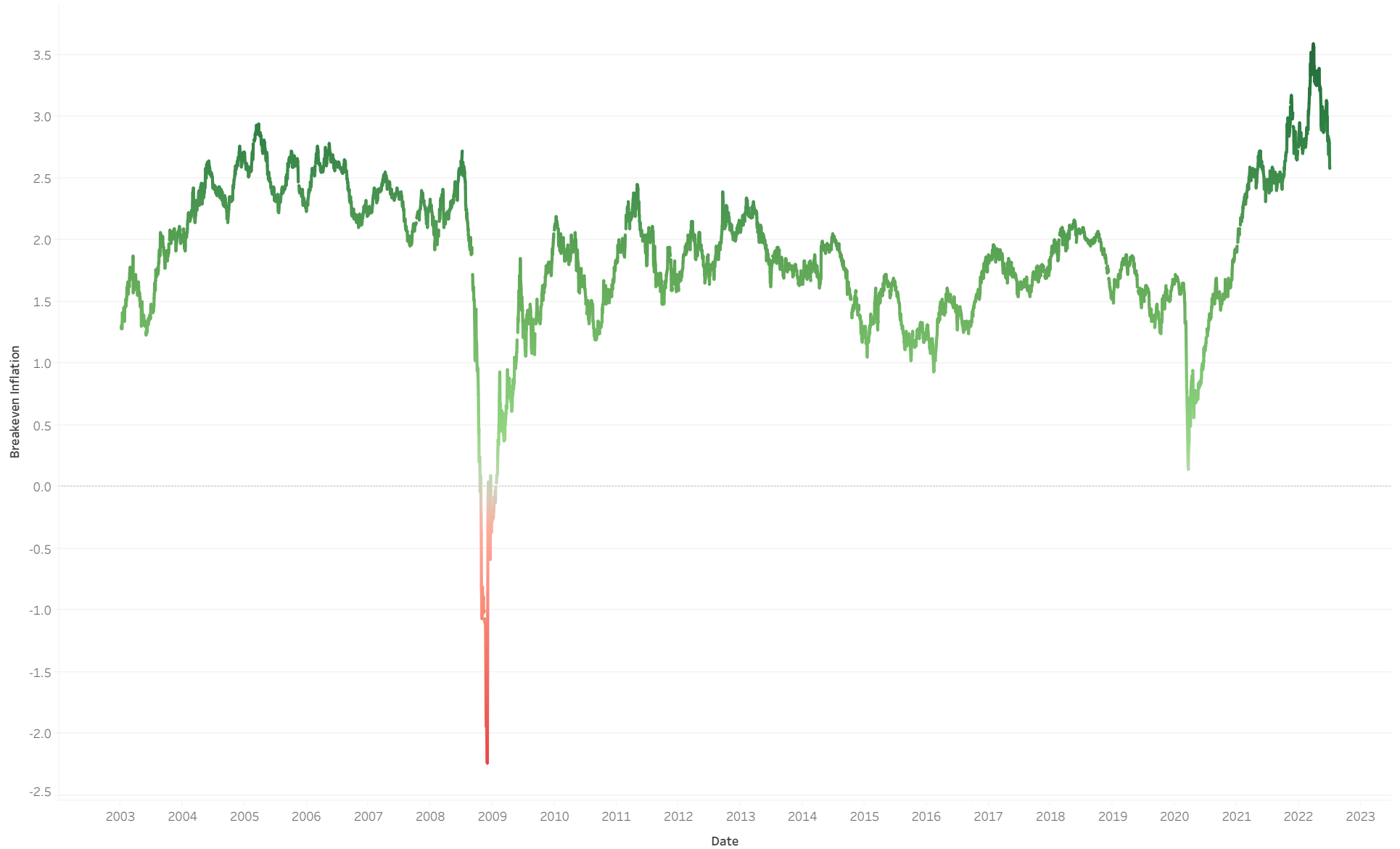
Unemployment vs Inflation

As of June 2022



5-Year Breakeven Inflation Prediction

As of June 2022





CITY OF
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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.

 7/22/2022

Matthew Robinson, City Treasurer

Date