



City of El Segundo Investment Portfolio Report August 2022

Certified By:
City Treasurers Office

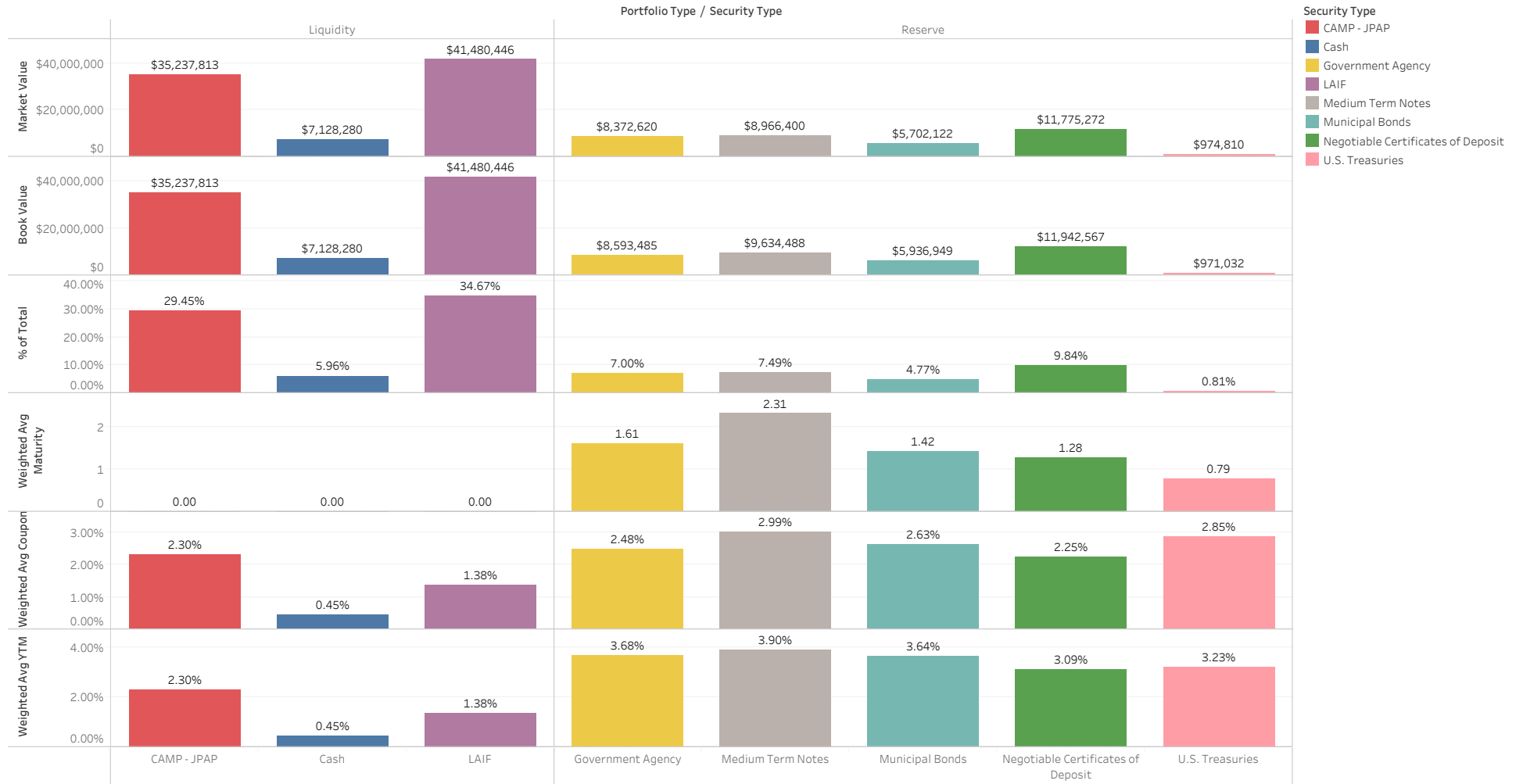


CITY OF
EL SEGUNDO

Portfolio

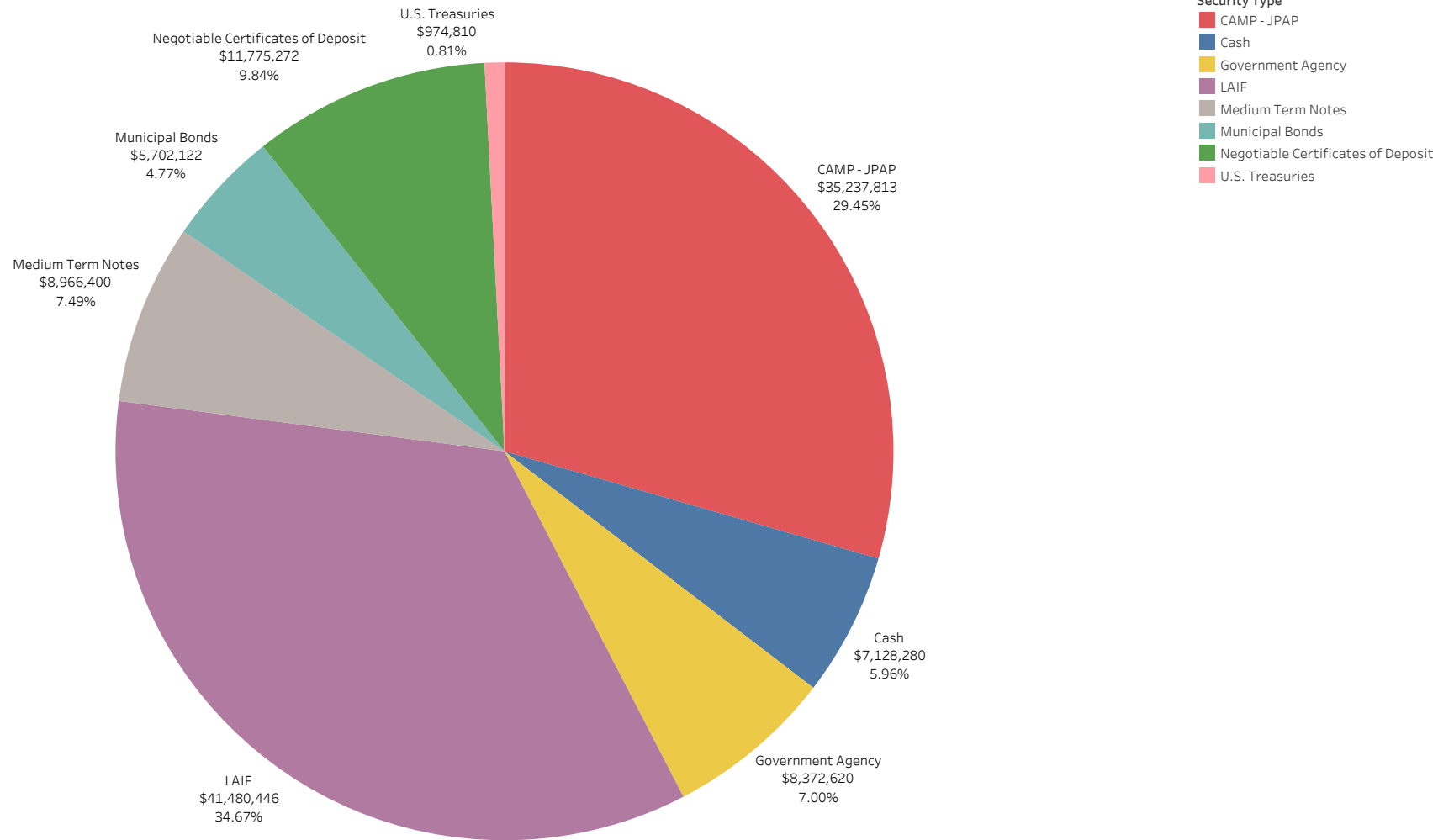
Portfolio Summary

As of August 2022



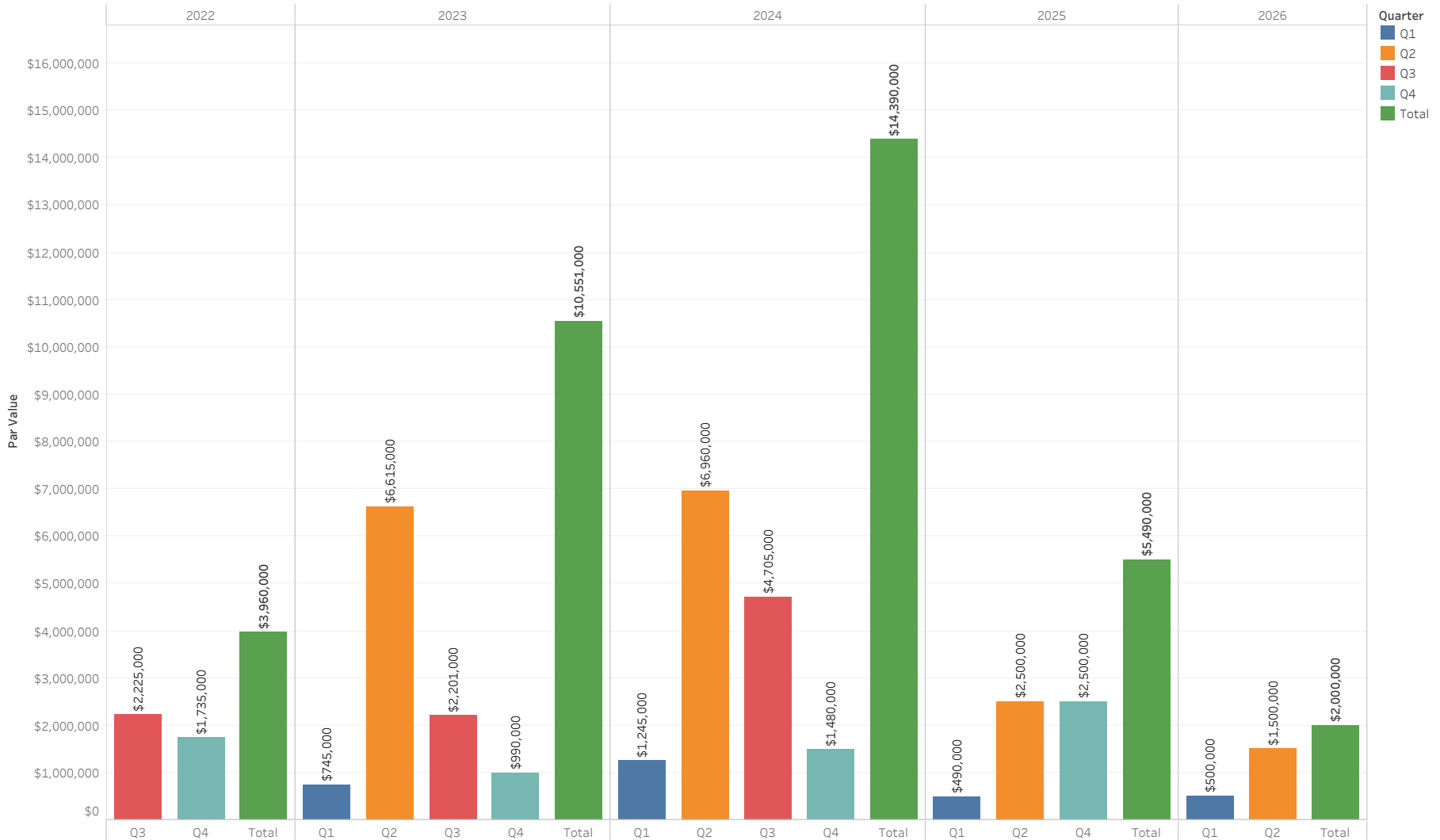
Investments by Security Type

As of August 2022



Reserve Portfolio Ladder by Quarter

As of August 2022



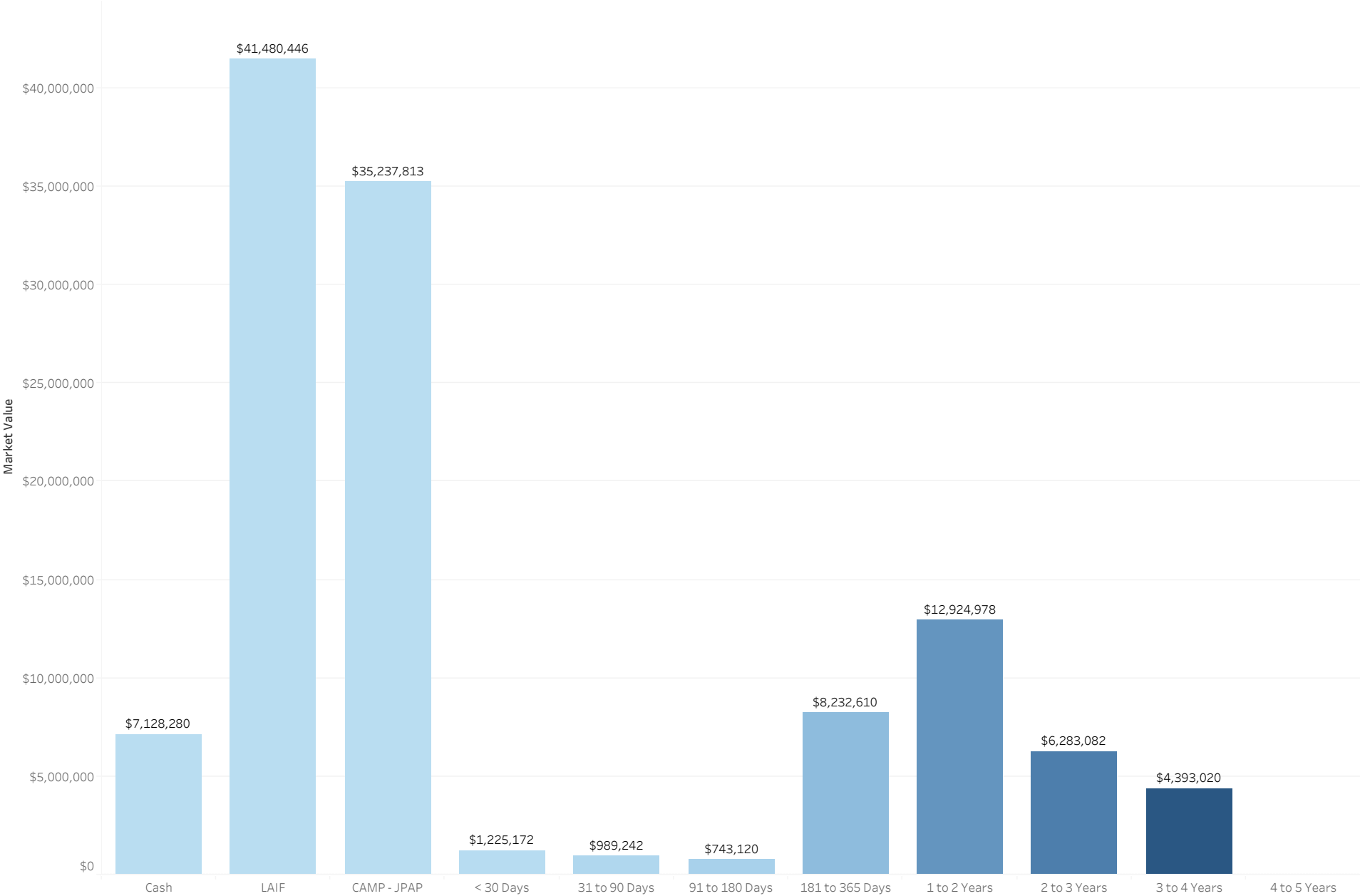
Ladder Diversification

As of August 2022



Investments by Maturity Date

As of August 2022



Portfolio

As of August 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%	\$7,128,280	\$7,128,280	\$7,128,280	\$0	
	LAIF	LAIF	LAIF	1	1.38%	\$41,480,446	\$41,480,446	\$41,480,446	\$0	
	CAMP - JPAP	CAMP - JPAP	CAMP - JPAP	1	2.30%	\$35,237,813	\$35,237,813	\$35,237,813	\$0	
Reserve	Medium Term Notes	AMAZON COM INC	023135AJ5	90	2.50%	\$500,000	\$499,240	\$499,990	(\$750)	
		APPLE INC	037833AK6	245	2.42%	\$500,000	\$496,555	\$480,685	\$15,870	
		ASTRAZENECA FINANCE L	04636NAA1	1,366	1.33%	\$500,000	\$451,455	\$501,040	(\$49,585)	
		BANK OF AMERICA CORP	06051GFX2	1,327	3.60%	\$500,000	\$486,545	\$554,155	(\$67,610)	
		BERKSHIRE HATHAWAY IN	084670BR8	196	2.75%	\$500,000	\$499,120	\$513,756	(\$14,636)	
		CIGNA CORP	125523AG5	1,172	4.15%	\$500,000	\$496,660	\$564,210	(\$67,550)	
		CITIGROUP INC	172967KN0	1,339	3.52%	\$500,000	\$482,355	\$550,715	(\$68,360)	
		COCA COLA CO THE	191216CL2	737	1.81%	\$500,000	\$484,725	\$493,865	(\$9,140)	
		ESTEE LAUDER CO INC	29736RAN0	823	2.06%	\$500,000	\$485,830	\$501,600	(\$15,770)	
		GOLDMAN SACHS GROUP I	38141GXJ8	944	3.58%	\$500,000	\$488,890	\$545,605	(\$56,715)	
		INTERCONTINENTAL EXCH	45866FAD6	1,188	3.78%	\$500,000	\$495,915	\$557,000	(\$61,085)	
		JOHNS HOPKINS HEALTH	478111AB3	257	2.79%	\$145,000	\$143,595	\$141,068	\$2,527	
		MEAD JOHNSON NUTRITIO	582839AH9	1,172	4.11%	\$500,000	\$501,490	\$565,170	(\$63,680)	
		MORGAN STANLEY	61746BDZ6	1,245	3.92%	\$500,000	\$494,370	\$561,240	(\$66,870)	
		ORACLE CORP	68389XBL8	380	2.44%	\$500,000	\$491,200	\$492,550	(\$1,350)	
		STRYKER CORP	863667AH4	1,158	3.46%	\$500,000	\$487,355	\$548,175	(\$60,820)	
		UNITED PARCEL SERVICE	911312BT2	732	2.27%	\$500,000	\$485,475	\$504,105	(\$18,630)	
		UNITEDHEALTH GROUP IN	91324PDN9	1,202	3.72%	\$500,000	\$496,875	\$560,625	(\$63,750)	
		WAL MART STORES INC	931142DU4	106	2.36%	\$500,000	\$498,750	\$498,935	(\$185)	
		Municipal Bonds	CONNECTICUT ST TXBL S	20772KGN3	593	3.08%	\$1,000,000	\$988,910	\$1,064,850	(\$75,940)
			GOODRICH MI AREA SCH	382406PY6	243	2.74%	\$300,000	\$298,302	\$304,584	(\$6,282)
			HOUSTON TX REF SER B	4423315T7	548	2.00%	\$1,000,000	\$974,600	\$1,006,410	(\$31,810)
			LA QUINTA CA REDEV AG	50420BCL4	1	2.92%	\$1,000,000	\$1,000,000	\$1,007,590	(\$7,590)
			NEW YORK NY TXBL FISC	64966QCA6	701	2.20%	\$1,000,000	\$970,030	\$1,003,750	(\$33,720)
			ONTARIO CA INTERNATIO	683042AJ4	988	2.97%	\$500,000	\$487,190	\$538,090	(\$50,900)
			OREGON ST DEPT ADMINI	68607VT47	579	2.86%	\$500,000	\$491,780	\$510,125	(\$18,345)
			TULSA CNTY OKLA INDPT	899593MG9	640	2.65%	\$500,000	\$491,310	\$501,550	(\$10,240)
Negotiable Certificates of Deposit	1ST SECURITY BANK OF	33625CCP2	699	2.05%	\$245,000	\$238,782	\$245,000	(\$6,218)		
	ABACUS FEDERAL SAVING	00257TBF2	702	2.05%	\$245,000	\$238,755	\$245,000	(\$6,245)		
	ALLEGIANCE BNK TEXAS	01748DAX4	29	2.15%	\$245,000	\$245,010	\$245,000	\$10		
	ALMA BK ASTORIA NEW Y	020080BL0	742	1.81%	\$245,000	\$237,118	\$245,000	(\$7,882)		
	AMERICAN ST BK SIOUX	029728BA9	604	2.53%	\$245,000	\$241,817	\$245,000	(\$3,183)		
	BALBOA THRIFT LN ASSN	05765LAY3	322	2.07%	\$245,000	\$242,815	\$245,000	(\$2,185)		
	BANK OF NEW ENGLAND	06426KBE7	631	2.68%	\$245,000	\$242,222	\$245,000	(\$2,778)		
	BANK3	06653LAJ9	198	0.91%	\$245,000	\$242,396	\$245,000	(\$2,604)		
	CITADEL FED CR UN EXT	17286TAG0	911	1.72%	\$245,000	\$234,668	\$245,000	(\$10,332)		
	COMMERCE BK GENEVA MI	20056QRZ8	665	2.34%	\$245,000	\$240,472	\$245,000	(\$4,528)		
	COMMERCIAL BK HARROGA	20143PDX5	287	2.46%	\$245,000	\$243,939	\$245,000	(\$1,061)		
	DENVER SVGS BK IOWA	249398BT4	294	2.26%	\$245,000	\$243,496	\$245,000	(\$1,504)		
	EAGLE BANK	27002YEJ1	48	2.55%	\$245,000	\$245,098	\$245,000	\$98		
	ENCORE BK LITTLE ROCK	29260MAM7	348	2.02%	\$245,000	\$242,420	\$245,000	(\$2,580)		

Portfolio

As of August 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	ENERBANK USA SALT LAK	29278TMN7	448	1.83%	\$245,000	\$240,857	\$245,000	(\$4,143)		
		ENTERPRISE BANK PA	29367RKT2	624	2.63%	\$245,000	\$242,077	\$245,000	(\$2,923)		
		FIRST BK HIGHLAND PK	319141JC2	62	2.15%	\$245,000	\$244,904	\$245,000	(\$96)		
		FIRST FMRS BK TR CONV	320165JK0	735	1.81%	\$245,000	\$237,197	\$245,000	(\$7,803)		
		FIRST NATIONAL BANK O	32112UDM0	489	1.78%	\$245,000	\$240,247	\$245,000	(\$4,753)		
		FIRST PREMIER BANK	33610RRF2	15	2.00%	\$245,000	\$244,988	\$245,000	(\$12)		
		FIRST ST BK BUXTON ND	33648RAZ2	370	1.68%	\$245,000	\$241,325	\$245,000	(\$3,675)		
		GENOA BKG CO OHIO	372348CJ9	700	2.00%	\$245,000	\$238,552	\$245,000	(\$6,448)		
		GRAND RIV BK GRANDVIL	38644ABP3	702	2.05%	\$245,000	\$238,755	\$245,000	(\$6,245)		
		HORIZON BK WAVERLY NE	44042TBQ6	363	1.72%	\$231,000	\$228,801	\$227,867	\$933		
		INDUSTRIAL COML BK CH	45581EAX9	303	3.29%	\$245,000	\$245,532	\$245,000	\$532		
		KNOX TVA EMPL CREDIT	499724AD4	364	3.25%	\$245,000	\$245,240	\$245,000	\$240		
		KS STATEBANK MANHATTA	50116CBF5	259	2.31%	\$200,000	\$199,068	\$199,700	(\$632)		
		LAFAYETTE FED CR UN R	50625LAE3	392	3.30%	\$245,000	\$245,338	\$245,000	\$338		
		LIVE OAK BANKING COMP	538036GU2	819	1.91%	\$245,000	\$236,795	\$245,000	(\$8,205)		
		MAINSTREET BANK	56065GAG3	604	2.63%	\$245,000	\$242,212	\$245,000	(\$2,788)		
		MID MO BK SPRINGFIELD	59541KBV8	686	1.95%	\$245,000	\$238,488	\$245,000	(\$6,512)		
		MORGAN STANLEY BK N A	61690UPF1	821	2.01%	\$245,000	\$237,341	\$245,000	(\$7,659)		
		MORGAN STANLEY PVT BK	61760AYR4	589	2.82%	\$245,000	\$243,094	\$245,000	(\$1,906)		
		NEIGHBORS FCU BATON R	64017AAM6	393	3.30%	\$245,000	\$245,331	\$245,000	\$331		
		PARK VIEW FCU HARRISO	70087TAA3	6	1.80%	\$245,000	\$244,988	\$245,000	(\$12)		
		PLAINS ST BK TEX	726547BK7	660	2.34%	\$245,000	\$240,519	\$245,000	(\$4,481)		
		POPPY BK SANTA ROSA C	73319FAF6	930	1.17%	\$245,000	\$231,133	\$245,000	(\$13,867)		
		PREFERRED BANK LA CAL	740367HP5	716	2.05%	\$245,000	\$238,591	\$245,000	(\$6,409)		
		RAYMOND JAMES BANK NA	75472RAU5	852	1.92%	\$245,000	\$236,450	\$245,000	(\$8,551)		
		RIA FED CR UN	749622AL0	482	2.52%	\$245,000	\$242,695	\$245,000	(\$2,305)		
		RIVERBANK POCAHONTAS	76857AAB7	292	2.36%	\$245,000	\$243,706	\$245,000	(\$1,294)		
		SPRING BK BRONX N Y	849430AS2	8	2.00%	\$245,000	\$244,995	\$245,000	(\$5)		
		STONE BK MTN VIEW ARK	86158RAV1	215	3.10%	\$245,000	\$245,284	\$245,000	\$284		
		UBS BANK USA	90348JCR9	272	3.15%	\$245,000	\$245,311	\$245,000	\$311		
		ULTIMA BK MINN WINGER	90385LCR8	28	3.10%	\$245,000	\$245,191	\$245,000	\$191		
		UPPER PENNISUA STATE	91630PAS0	849	1.82%	\$245,000	\$235,930	\$245,000	(\$9,070)		
		WASHINGTON FEDERAL	938828BJ8	723	2.10%	\$245,000	\$238,743	\$245,000	(\$6,257)		
		WELLS FARGO BANK NA	949763B96	632	2.68%	\$245,000	\$242,217	\$245,000	(\$2,783)		
		WELLS FARGO NATL BK W	949495AF2	121	1.85%	\$245,000	\$244,370	\$245,000	(\$630)		
		Government Agency		F H L M C	3137EAEN5	292	2.77%	\$1,000,000	\$993,380	\$1,017,080	(\$23,700)
				F H L M C MT N	3137EAES4	299	0.26%	\$1,000,000	\$973,910	\$974,857	(\$947)
				FEDERAL AGRI MTG CORP	31422BPQ7	448	1.66%	\$500,000	\$488,920	\$499,884	(\$10,964)
				FEDERAL FARM CREDIT B	3133EKS7	299	1.80%	\$1,000,000	\$984,930	\$998,607	(\$13,677)
				FEDERAL HOME LOAN BKS	3130A1XJ2	653	2.91%	\$2,000,000	\$1,975,060	\$2,089,405	(\$114,345)
					3130ASA82	1,024	2.54%	\$500,000	\$491,730	\$497,010	(\$5,280)
					3130ASE96	1,031	3.27%	\$1,000,000	\$979,530	\$990,123	(\$10,593)
	3130ASH77			667	3.60%	\$1,000,000	\$992,080	\$1,000,000	(\$7,920)		
	TENNESSEE VALLEY AUTH	880591ER9	746	2.92%	\$500,000	\$493,080	\$526,520	(\$33,440)			

Portfolio

As of August 2022

Portfolio Ty.	Security Type	Issuer	CUSIP	Days to Maturity	Coupon	Par Value	Market Value	Book Value	Unrealized P/L
Reserve	U.S. Treasuries	U S TREASURY BILL	912796X53	288	2.85%	\$1,000,000	\$974,810	\$971,032	\$3,778



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Transactions

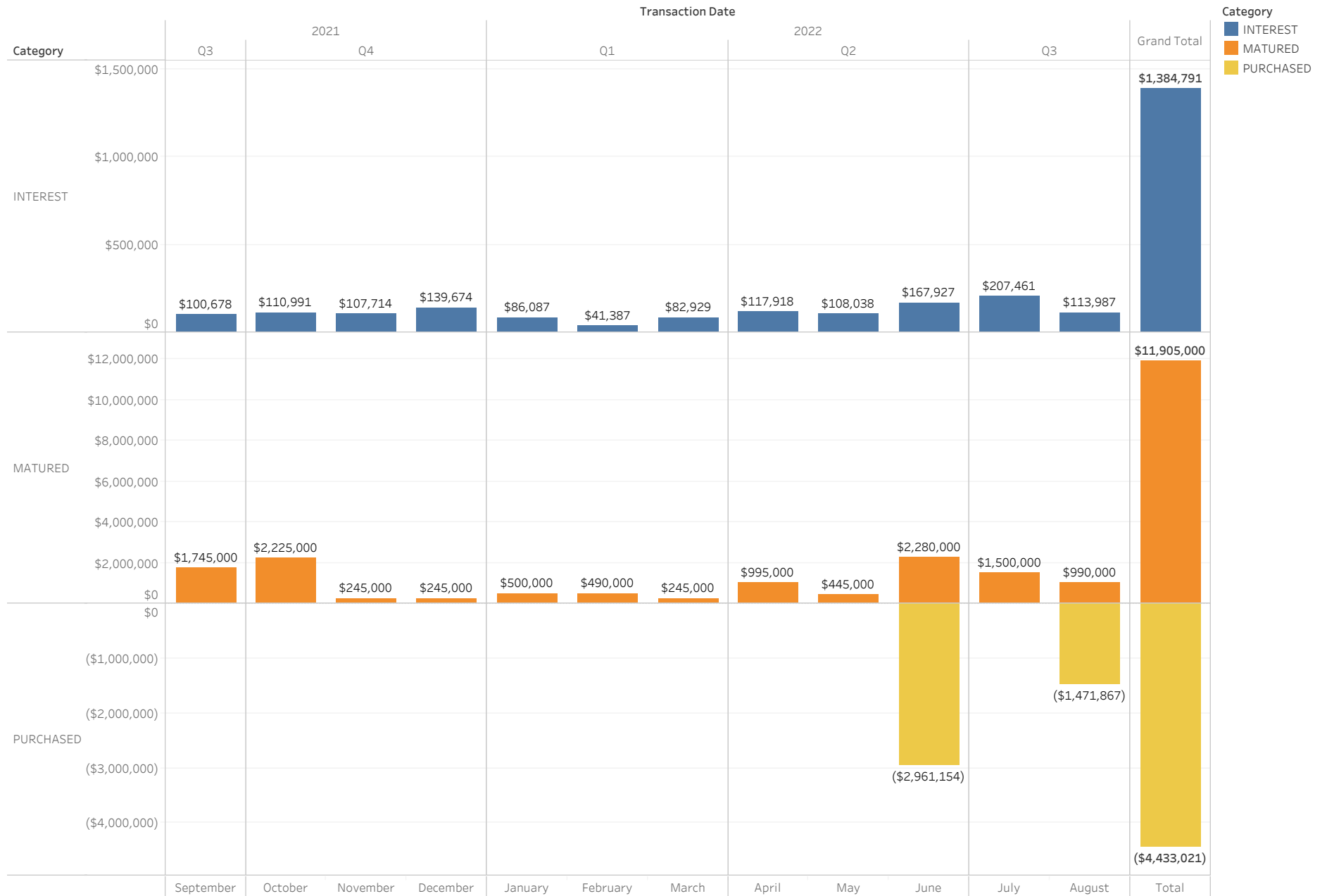
Transactions

Prior 3 Months as of August 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
	August	4	F H L B DEB	3130ASA82	6/20/25	2.500%	\$500,000	\$497,010.00
			F H L M C MTN	3137EAES4	6/26/23	0.250%	\$1,000,000	\$974,857.00

Interest Received

As of August 2022





CITY OF
EL SEGUNDO

Compliance

Asset Class Compliance

As of August 2022

Security Type	In Compliance?	Max Weight	Weight	Par Value	Book Value	Market Value
Cash	Y	100%	5.96%	\$7,128,280	\$7,128,280	\$7,128,280
LAIF	Y	100%	34.67%	\$41,480,446	\$41,480,446	\$41,480,446
CAMP - JPAP	Y	30%	29.45%	\$35,237,813	\$35,237,813	\$35,237,813
Medium Term Notes	Y	15%	7.49%	\$9,145,000	\$9,634,488	\$8,966,400
Municipal Bonds	Y	10%	4.77%	\$5,800,000	\$5,936,949	\$5,702,122
Negotiable Certificates of Deposit	Y	30%	9.84%	\$11,946,000	\$11,942,567	\$11,775,272
Government Agency	Y	100%	7.00%	\$8,500,000	\$8,593,485	\$8,372,620
U.S. Treasuries	Y	100%	0.81%	\$1,000,000	\$971,032	\$974,810
		Totals	100.00%	\$120,237,539	\$120,925,060	\$119,637,762

Rating Compliance

As of August 2022

Security Type	Issuer	CUSIP	S&P Rating	Moody Rating	In Compliance?	Market Value	Weight	Maximum % of Portfolio
Government Agency	F H L M C	3137EAEN5	AA+	AAA	Y	\$993,380	0.83%	3.00%
	F H L M C M T N	3137EAES4	AA+	AAA	Y	\$973,910	0.81%	3.00%
	FEDERAL AGRI MTG CORP	31422BPQ7	N/A	N/A	Y	\$488,920	0.41%	3.00%
	FEDERAL FARM CREDIT B	3133EKS7	AA+	AAA	Y	\$984,930	0.82%	3.00%
	FEDERAL HOME LOAN BKS	3130A1XJ2	AA+	AAA	Y	\$1,975,060	1.65%	3.00%
		3130ASA82	AA+	AAA	Y	\$491,730	0.41%	3.00%
		3130ASE96	AA+	AAA	Y	\$979,530	0.82%	3.00%
		3130ASH77	AA+	AAA	Y	\$992,080	0.83%	3.00%
TENNESSEE VALLEY AUTH	880591ER9	AA+	AAA	Y	\$493,080	0.41%	3.00%	
Medium Term Notes	AMAZON COM INC	023135AJ5	AA	A1	Y	\$499,240	0.42%	3.00%
	APPLE INC	037833AK6	AA+	AAA	Y	\$496,555	0.42%	3.00%
	ASTRAZENECA FINANCE L	04636NAA1	A-	A3	Y	\$451,455	0.38%	3.00%
	BANK OF AMERICA CORP	06051GFX2	A-	A2	Y	\$486,545	0.41%	3.00%
	BERKSHIRE HATHAWAY IN	084670BR8	AA	AA2	Y	\$499,120	0.42%	3.00%
	CIGNA CORP	125523AG5	A-	BAA1	Y	\$496,660	0.42%	3.00%
	CITIGROUP INC	172967KNO	BBB+	A3	Y	\$482,355	0.40%	3.00%
	COCA COLA CO THE	191216CL2	A+	A1	Y	\$484,725	0.41%	3.00%
	ESTEE LAUDER CO INC	29736RANO	A+	A1	Y	\$485,830	0.41%	3.00%
	GOLDMAN SACHS GROUP I	38141GXJ8	BBB+	A2	Y	\$488,890	0.41%	3.00%
	INTERCONTINENTAL EXCH	45866FAD6	A-	A3	Y	\$495,915	0.41%	3.00%
	JOHNS HOPKINS HEALTH	478111AB3	AA-	AA2	Y	\$143,595	0.12%	3.00%
	MEAD JOHNSON NUTRITIO	582839AH9	A-	A3	Y	\$501,490	0.42%	3.00%
	MORGAN STANLEY	61746BDZ6	A-	A1	Y	\$494,370	0.41%	3.00%
	ORACLE CORP	68389XBL8	BBB	BAA2	Y	\$491,200	0.41%	3.00%
	STRYKER CORP	863667AH4	BBB+	BAA1	Y	\$487,355	0.41%	3.00%
	UNITED PARCEL SERVICE	911312BT2	A	A2	Y	\$485,475	0.41%	3.00%
	UNITEDHEALTH GROUP IN	91324PDN9	A+	A3	Y	\$496,875	0.42%	3.00%
	WAL MART STORES INC	931142DU4	AA	AA2	Y	\$498,750	0.42%	3.00%
	Municipal Bonds	CONNECTICUT ST TXBL S	20772KGN3	A+	AA3	Y	\$988,910	0.83%
GOODRICH MI AREA SCH		382406PY6	AA	N/A	Y	\$298,302	0.25%	5.00%
HOUSTON TX REF SER B		4423315T7	AA	AA3	Y	\$974,600	0.81%	5.00%
LA QUINTA CA REDEV AG		50420BCL4	AA-	N/A	Y	\$1,000,000	0.84%	5.00%
NEW YORK NY TXBL FISC		64966QCA6	AA	AA2	Y	\$970,030	0.81%	5.00%
ONTARIO CA INTERNATIO		683042AJ4	AA	N/A	Y	\$487,190	0.41%	5.00%
OREGON ST DEPT ADMINI		68607VT47	AAA	AA2	Y	\$491,780	0.41%	5.00%
TULSA CNTY OKLA INDPT		899593MG9	N/A	AA2	Y	\$491,310	0.41%	5.00%
U.S. Treasuries	U S TREASURY BILL	912796X53	N/A	N/A	Y	\$974,810	0.81%	3.00%

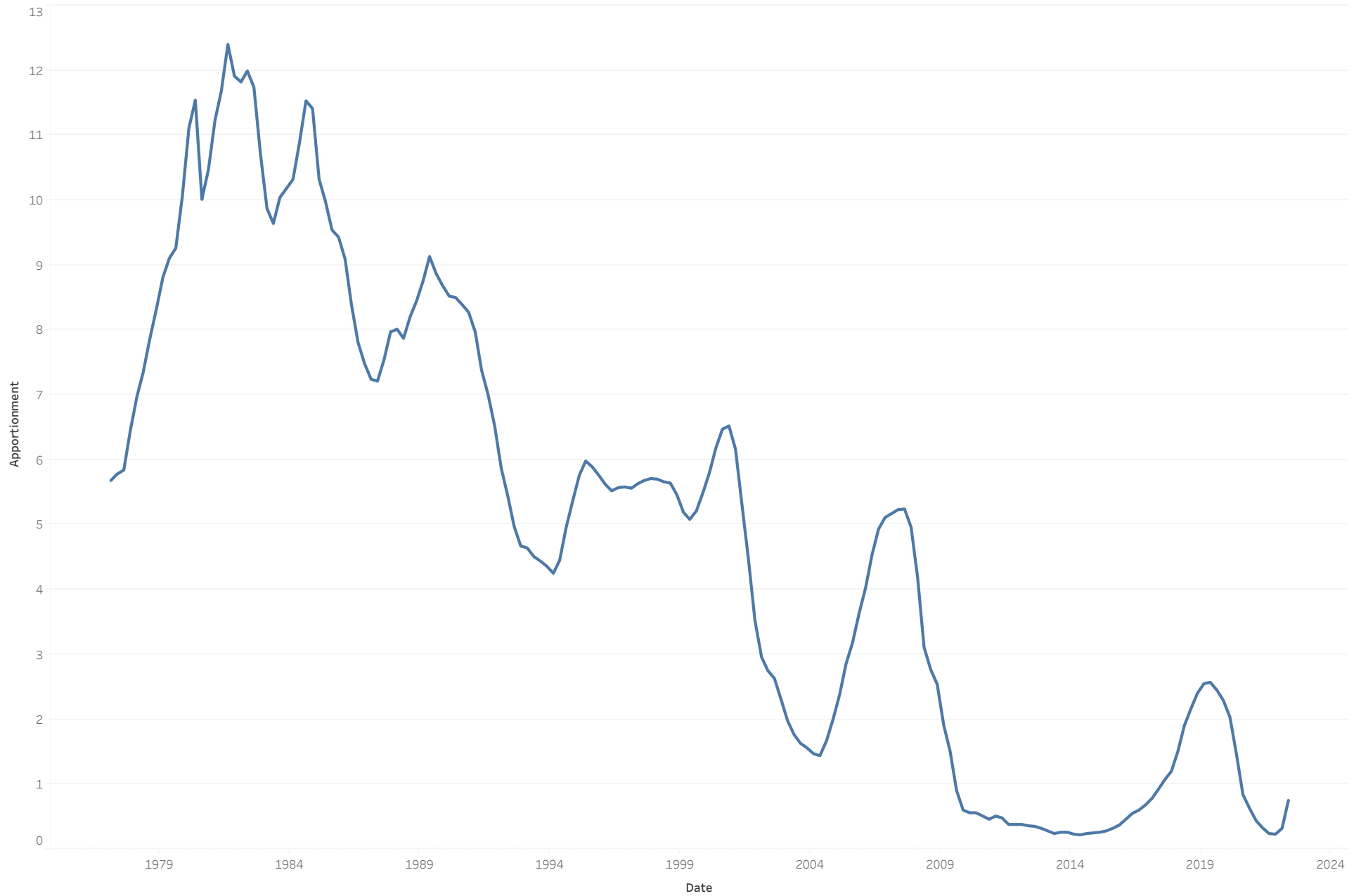


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LAIF

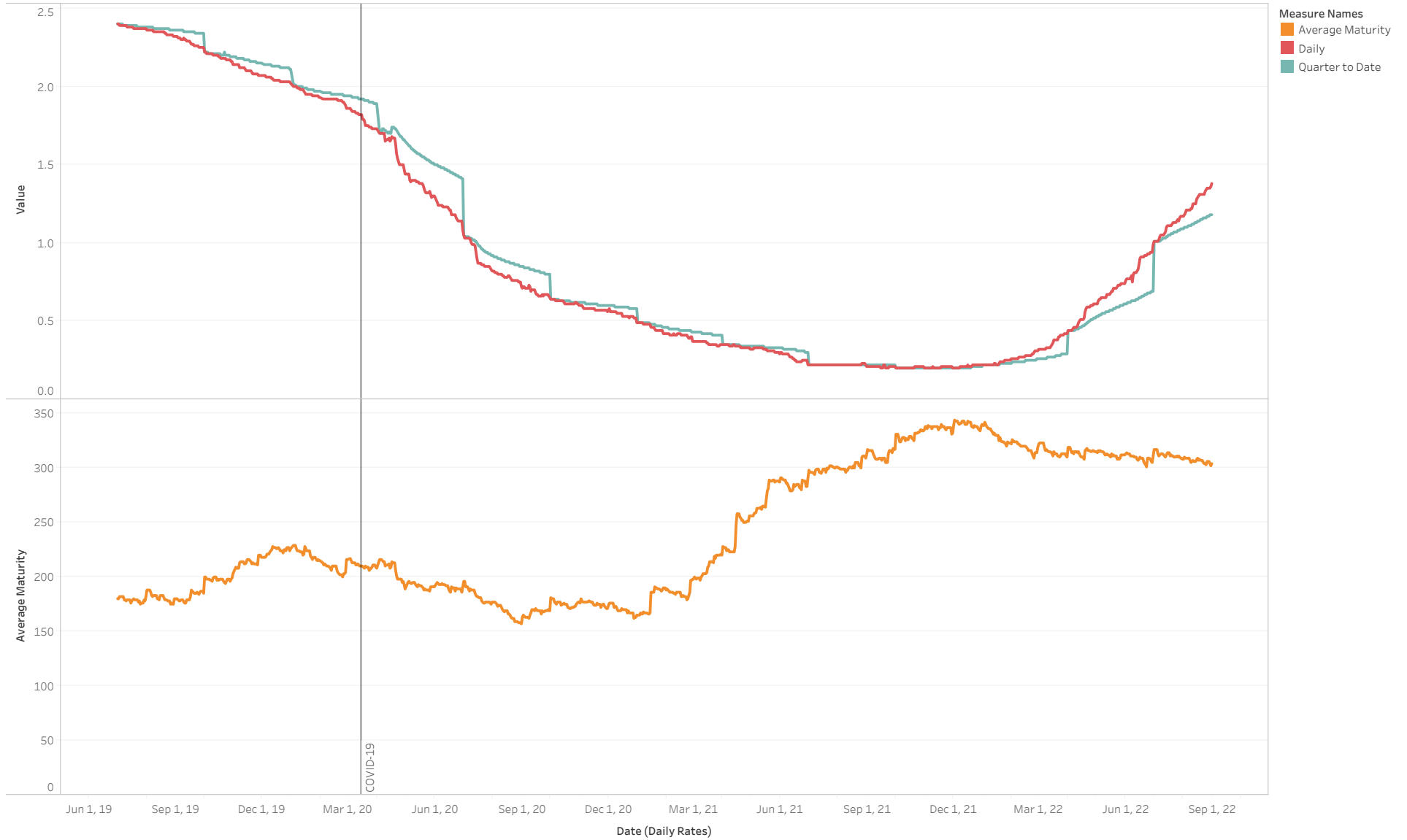
LAIF Apportionment Rates

As of August 2022



LAIF Diagnostics

As of August 2022





CITY OF
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City Cash Flows

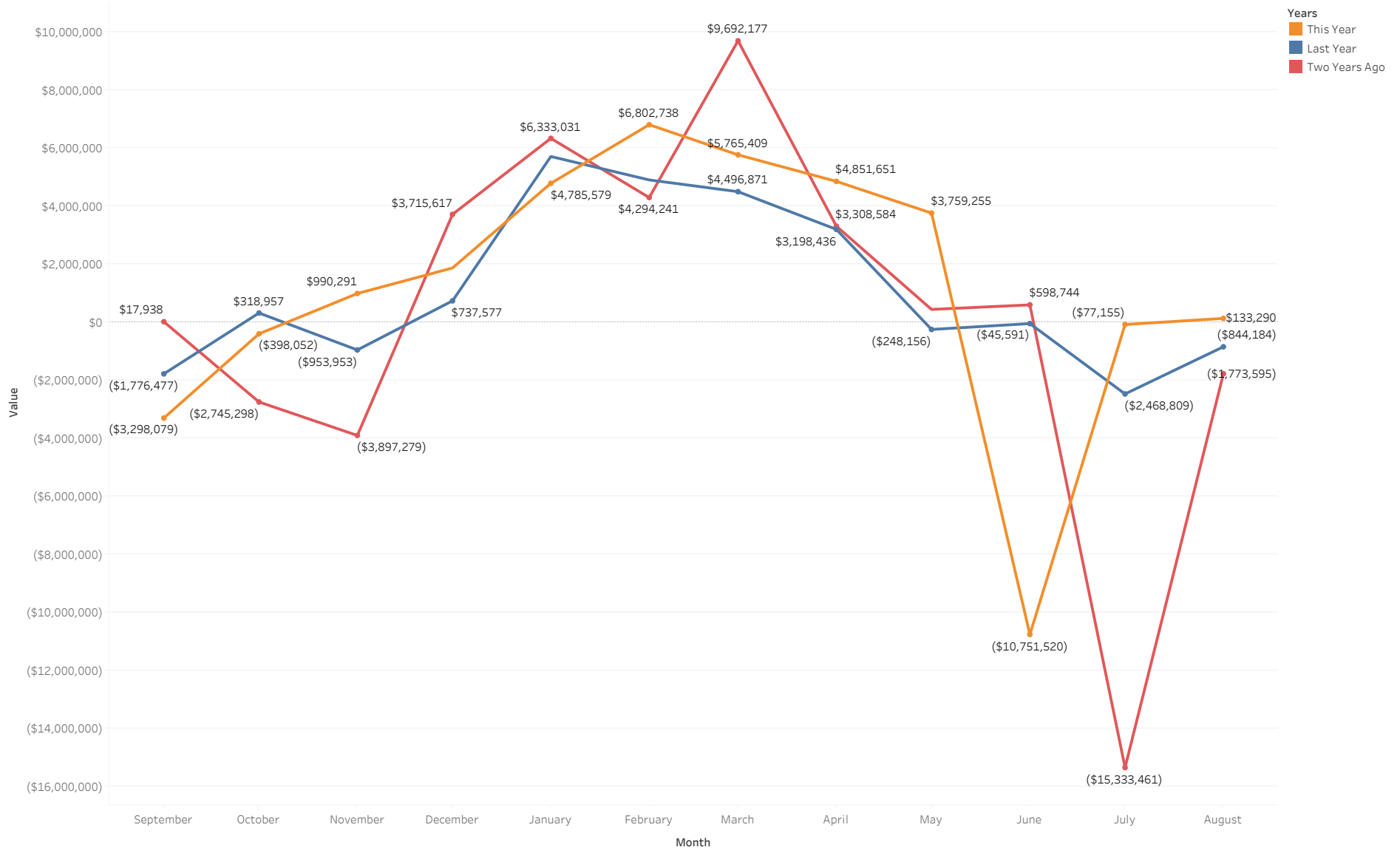
Rolling 13-Month Cash Flow Analysis

As of August 2022



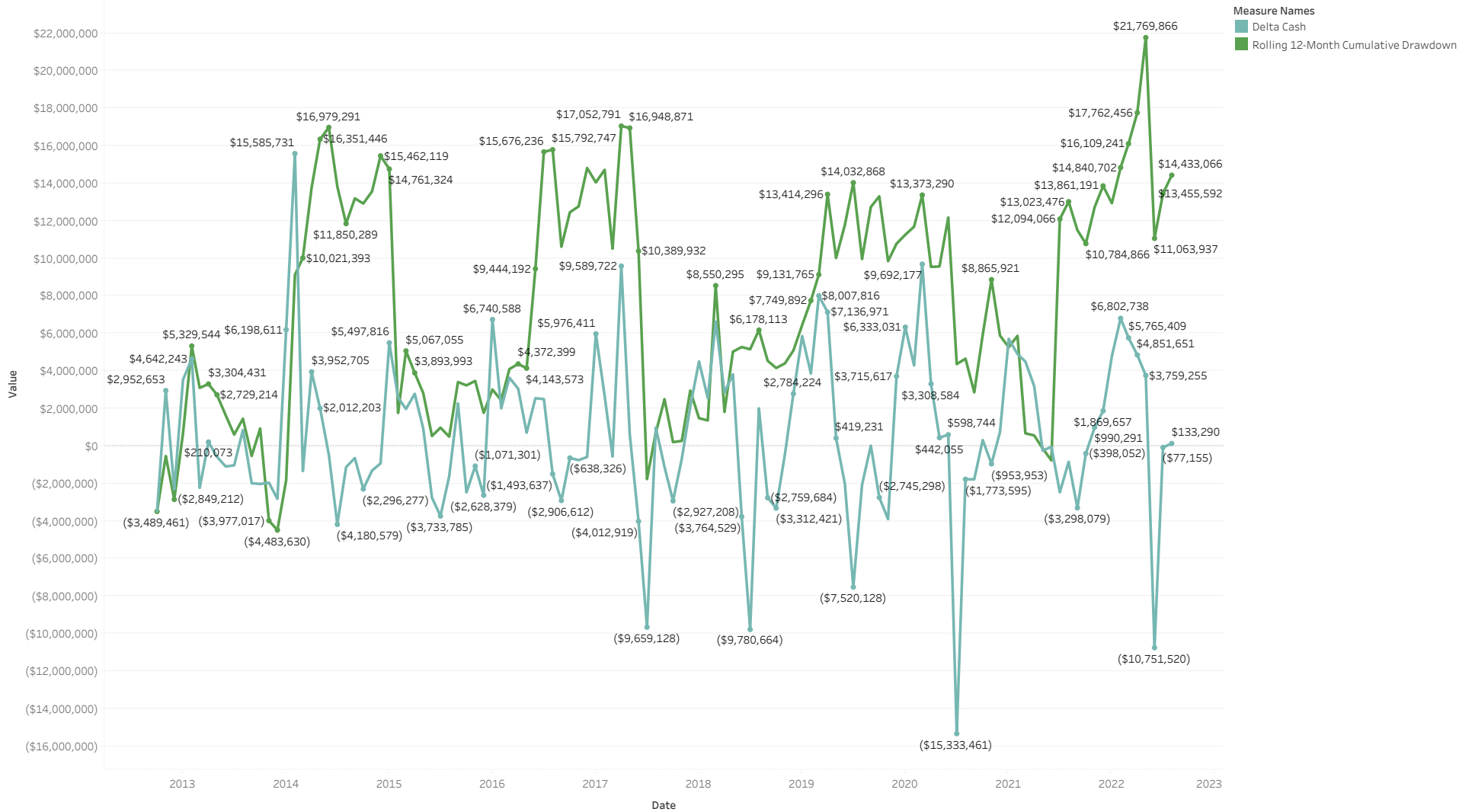
Net Change in Cash by Year

As of August 2022



Historic Drawdowns

As of August 2022



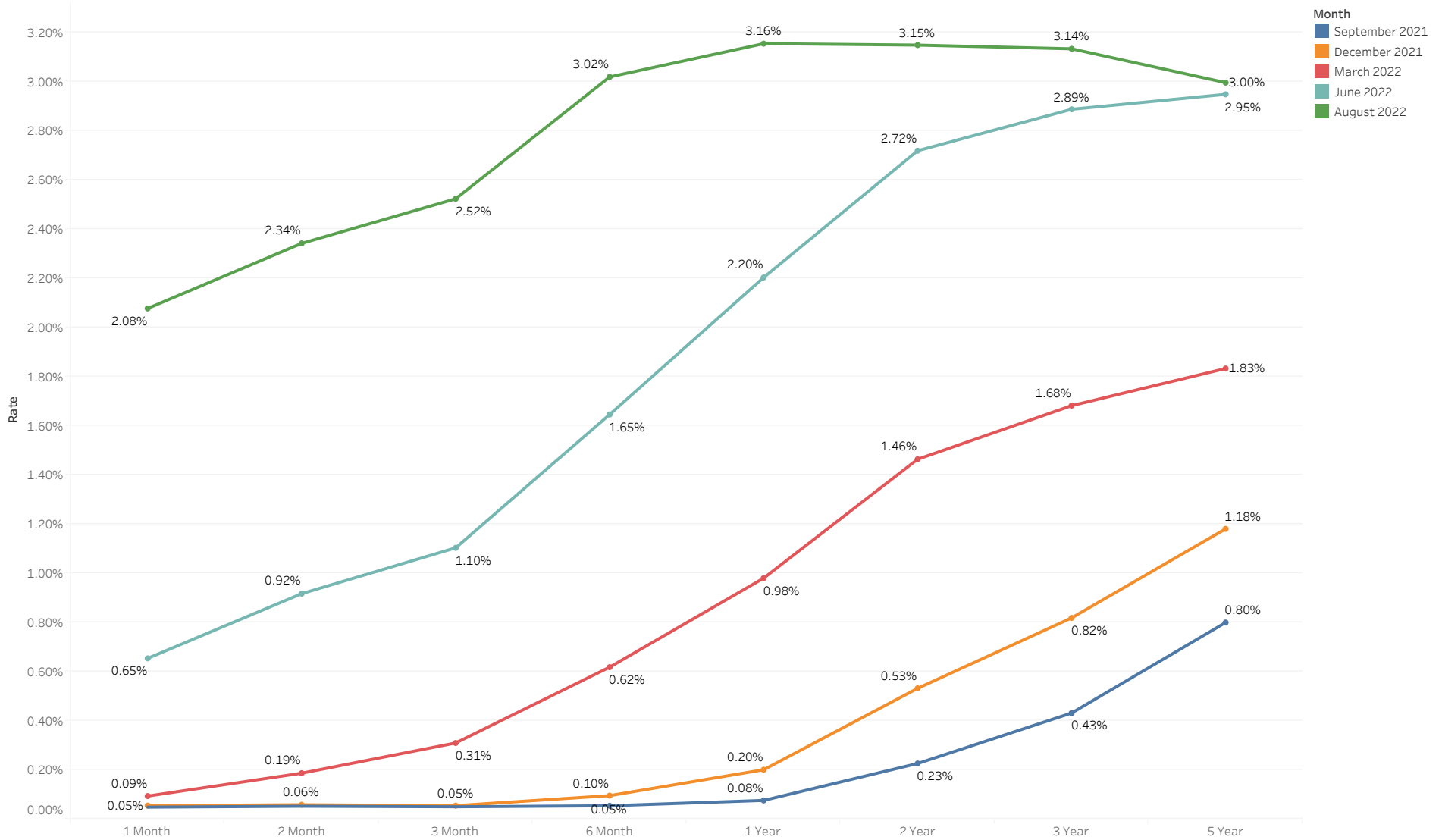


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Economic Environment

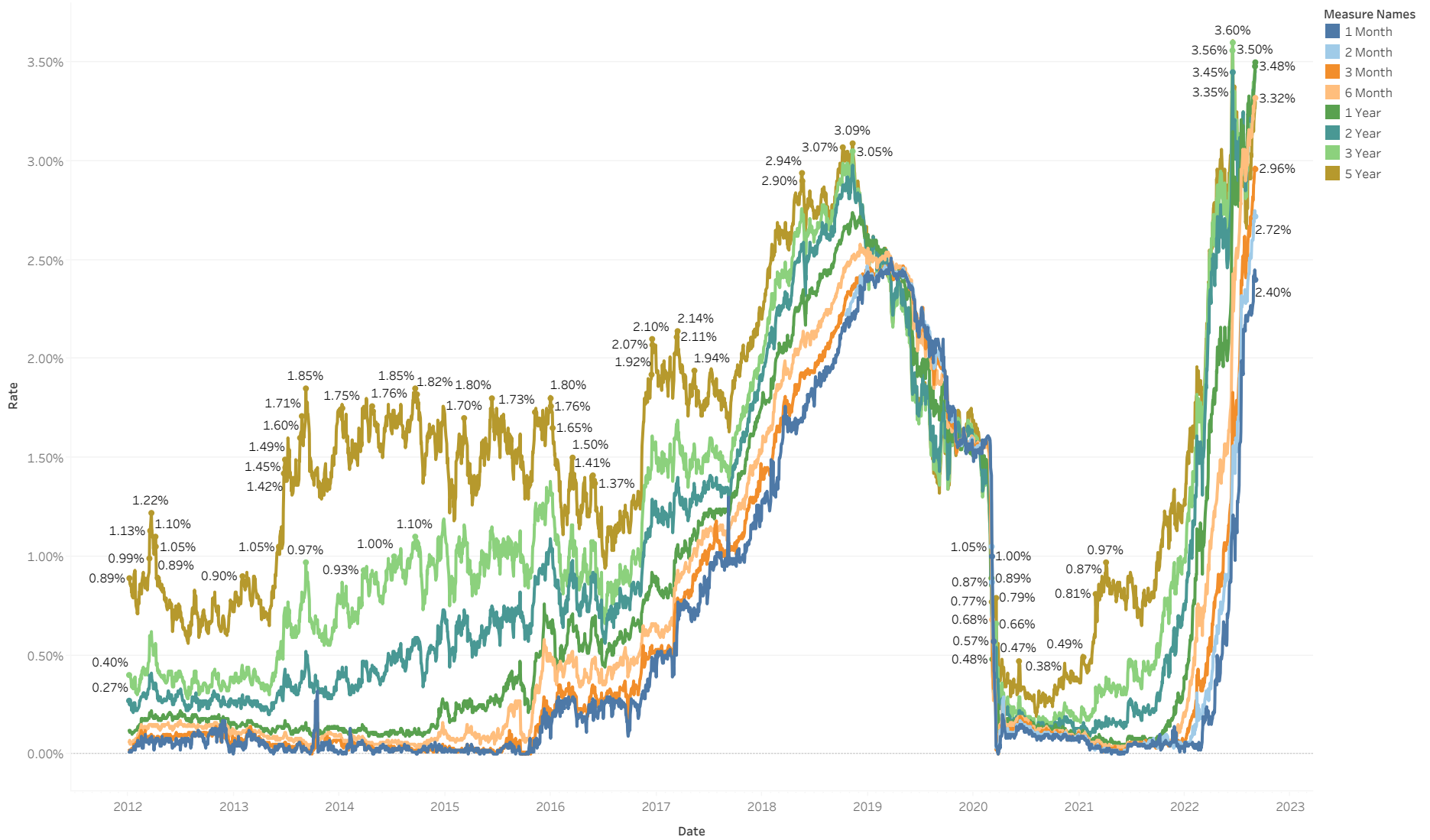
U.S. Treasury Yield Curve

As of August 2022



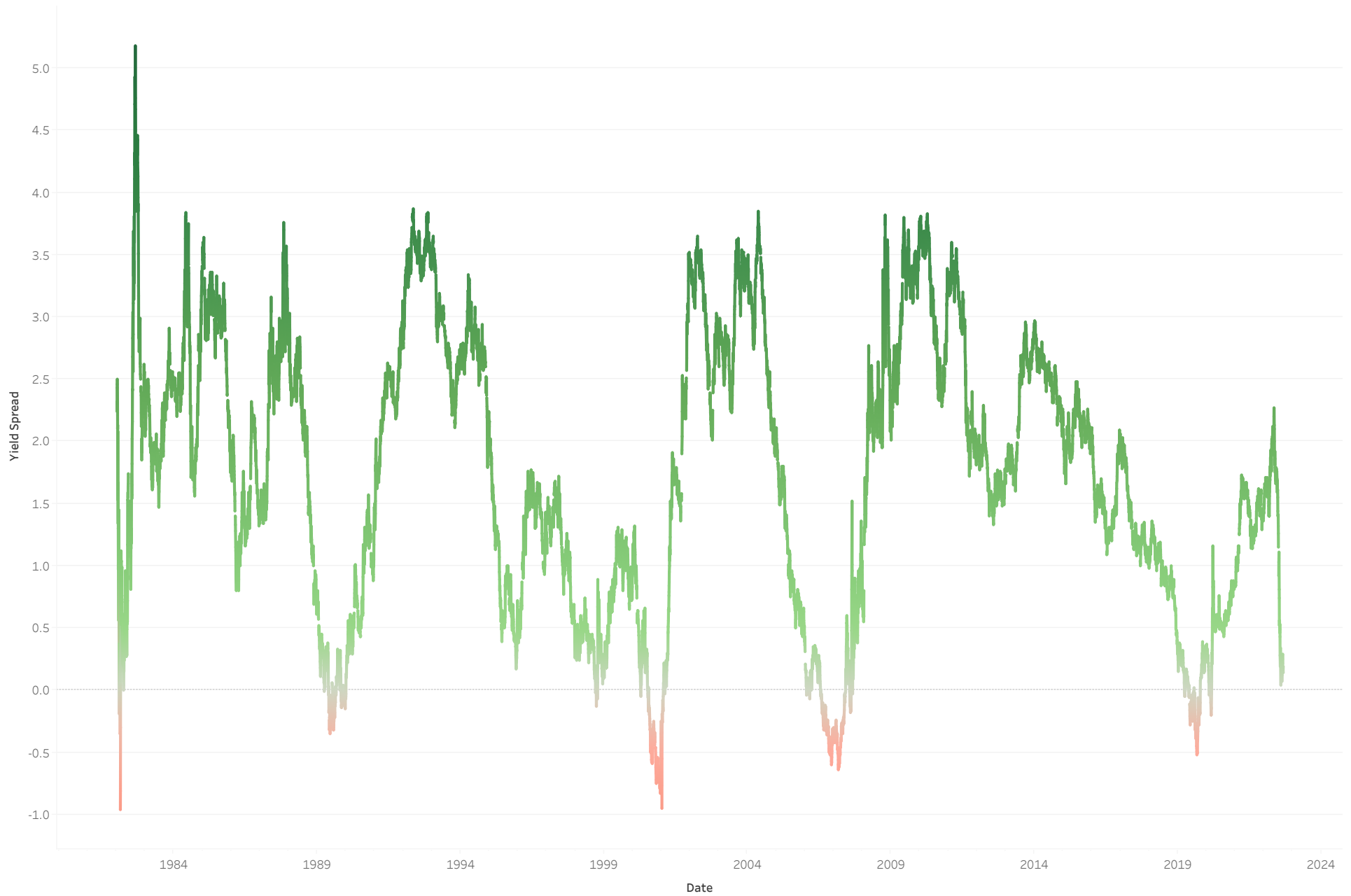
U.S. Treasury Maturity Through Time

As of August 2022



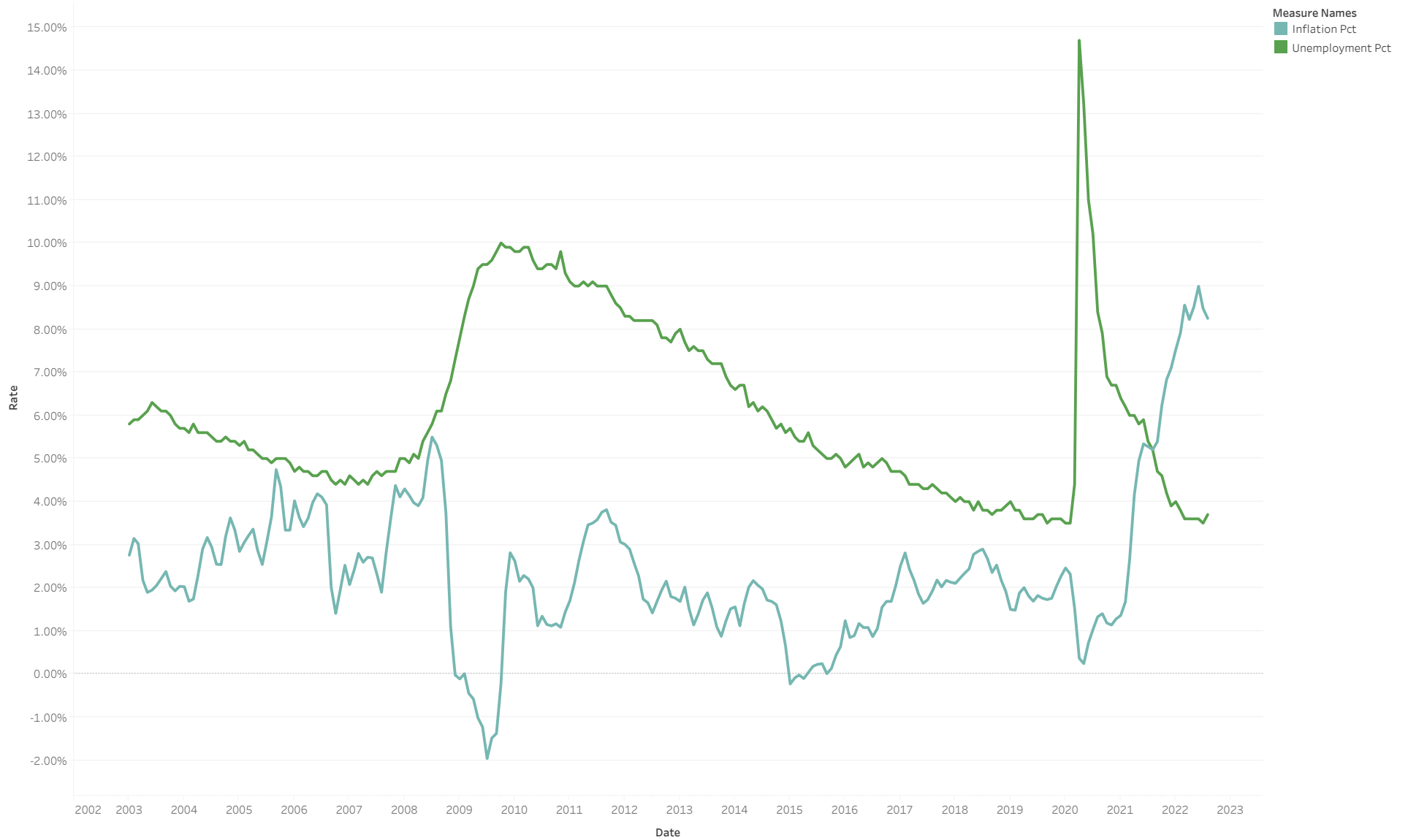
10-Year Minus 3-Month Treasury Yield Spread

As of August 2022



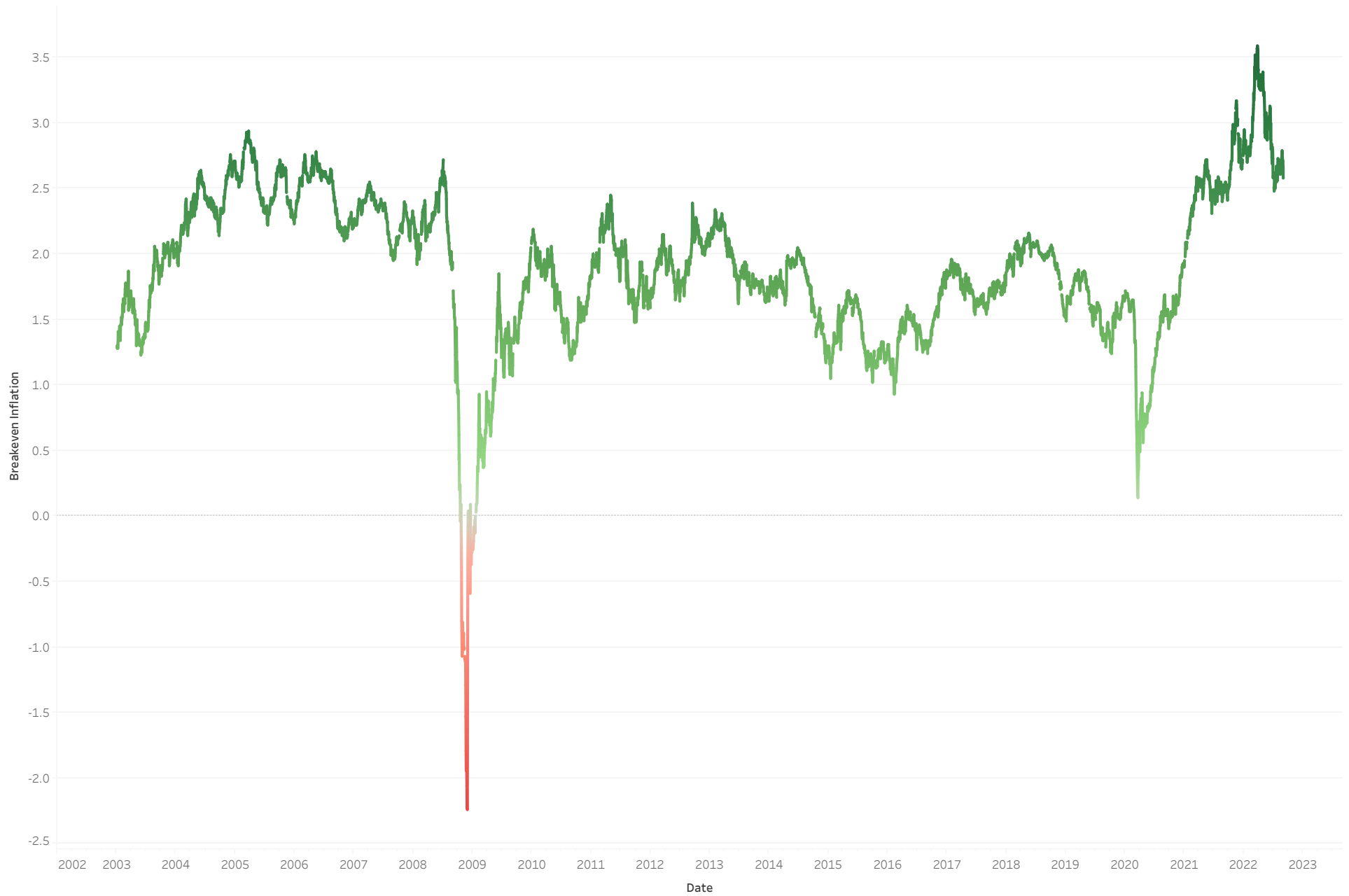
Unemployment vs Inflation

As of August 2022



5-Year Breakeven Inflation Prediction

As of August 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.

 9/15/2022

Matthew Robinson, City Treasurer

Date