



CITY OF
EL SEGUNDO

City of El Segundo Investment Portfolio Report September 2022

Certified By:
City Treasurers Office

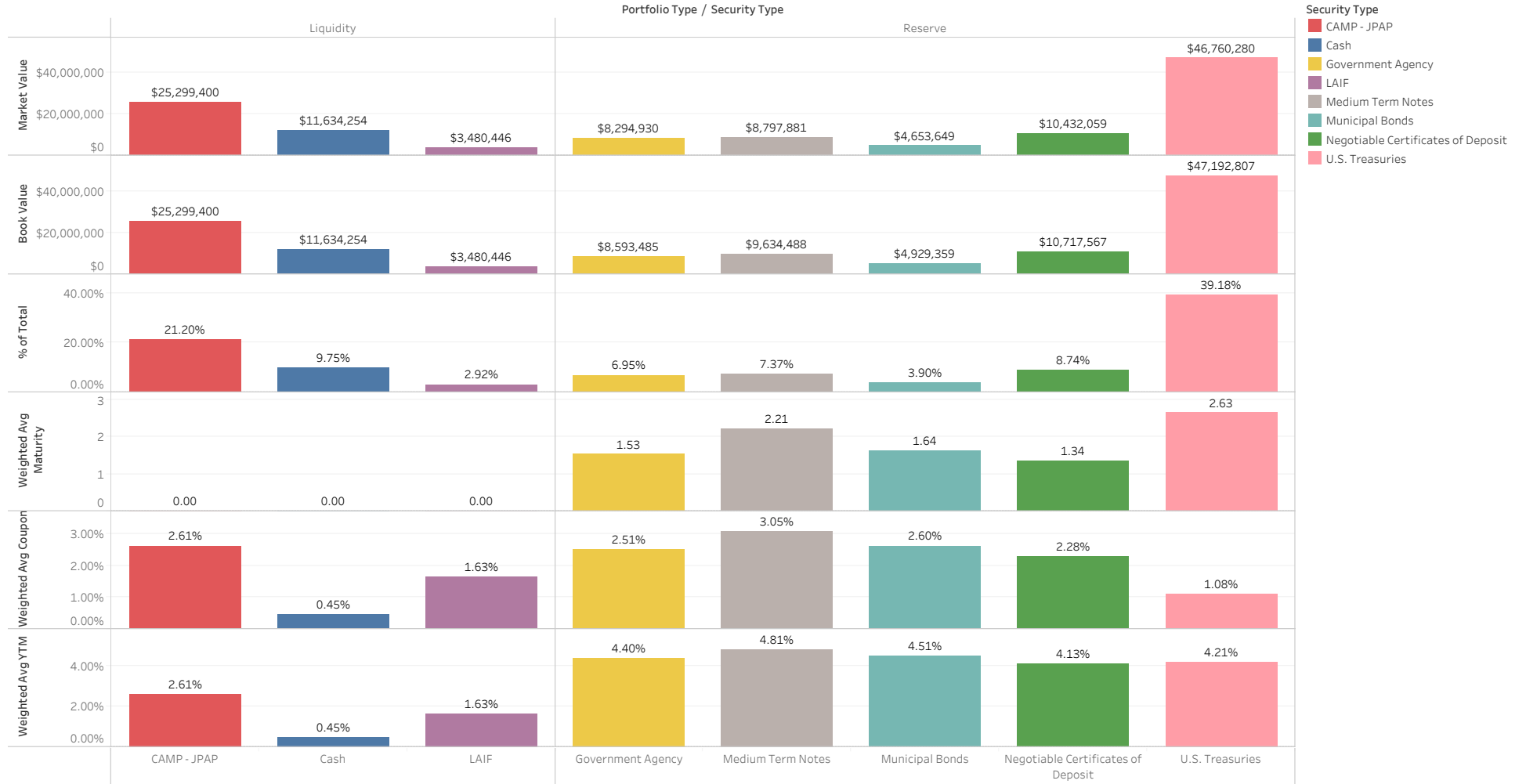


CITY OF
EL SEGUNDO

Portfolio

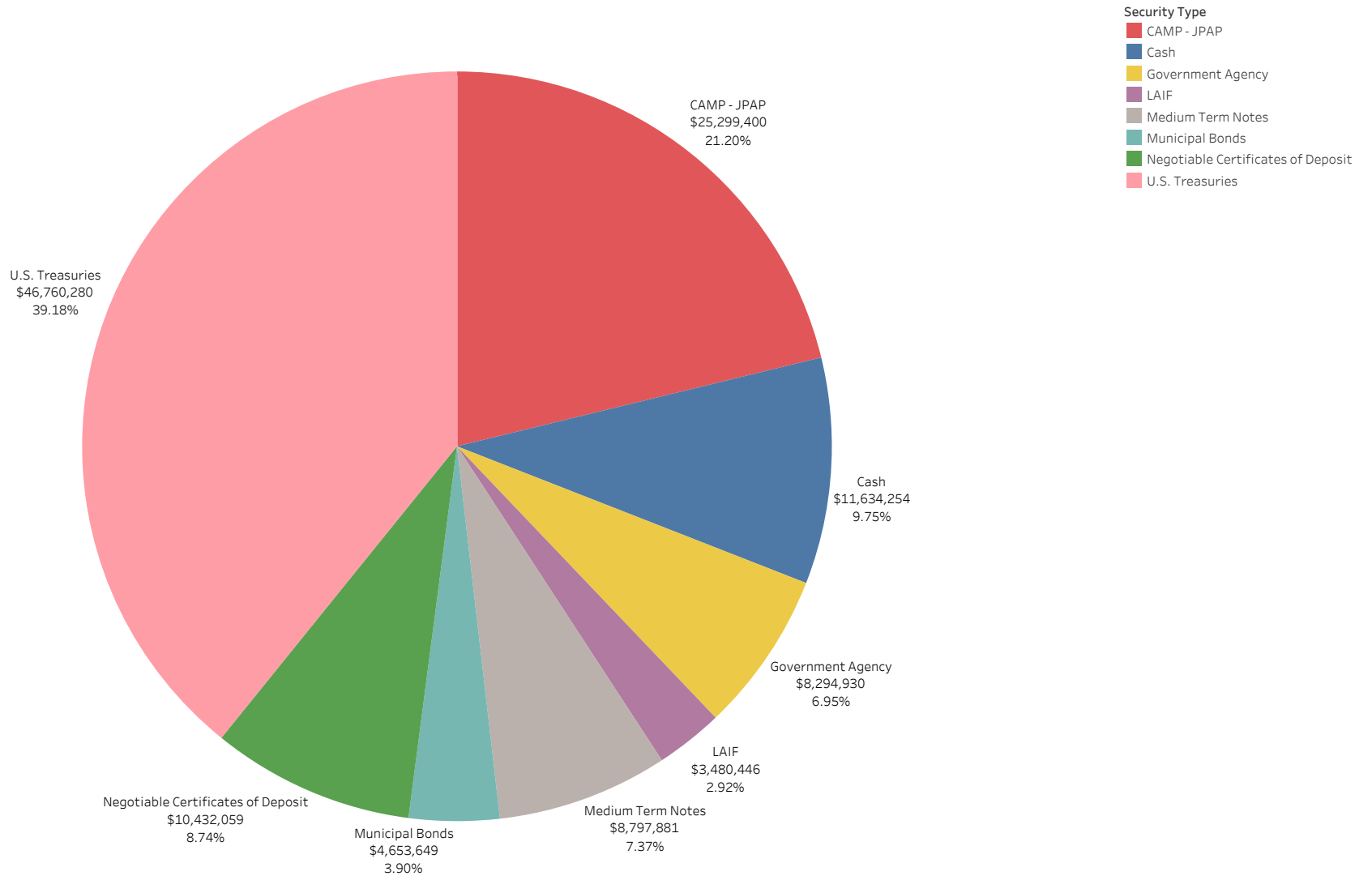
Portfolio Summary

As of September 2022



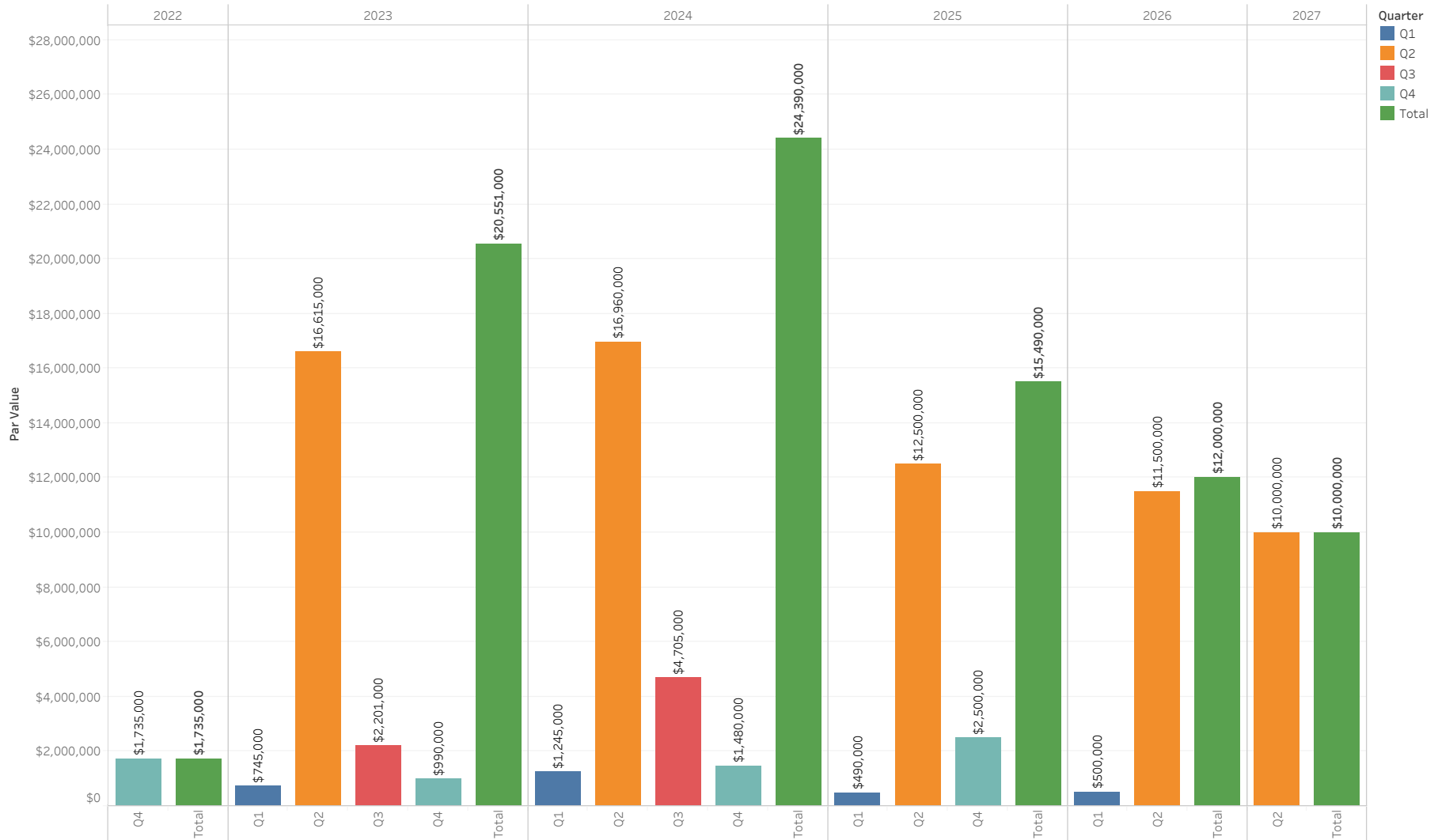
Investments by Security Type

As of September 2022



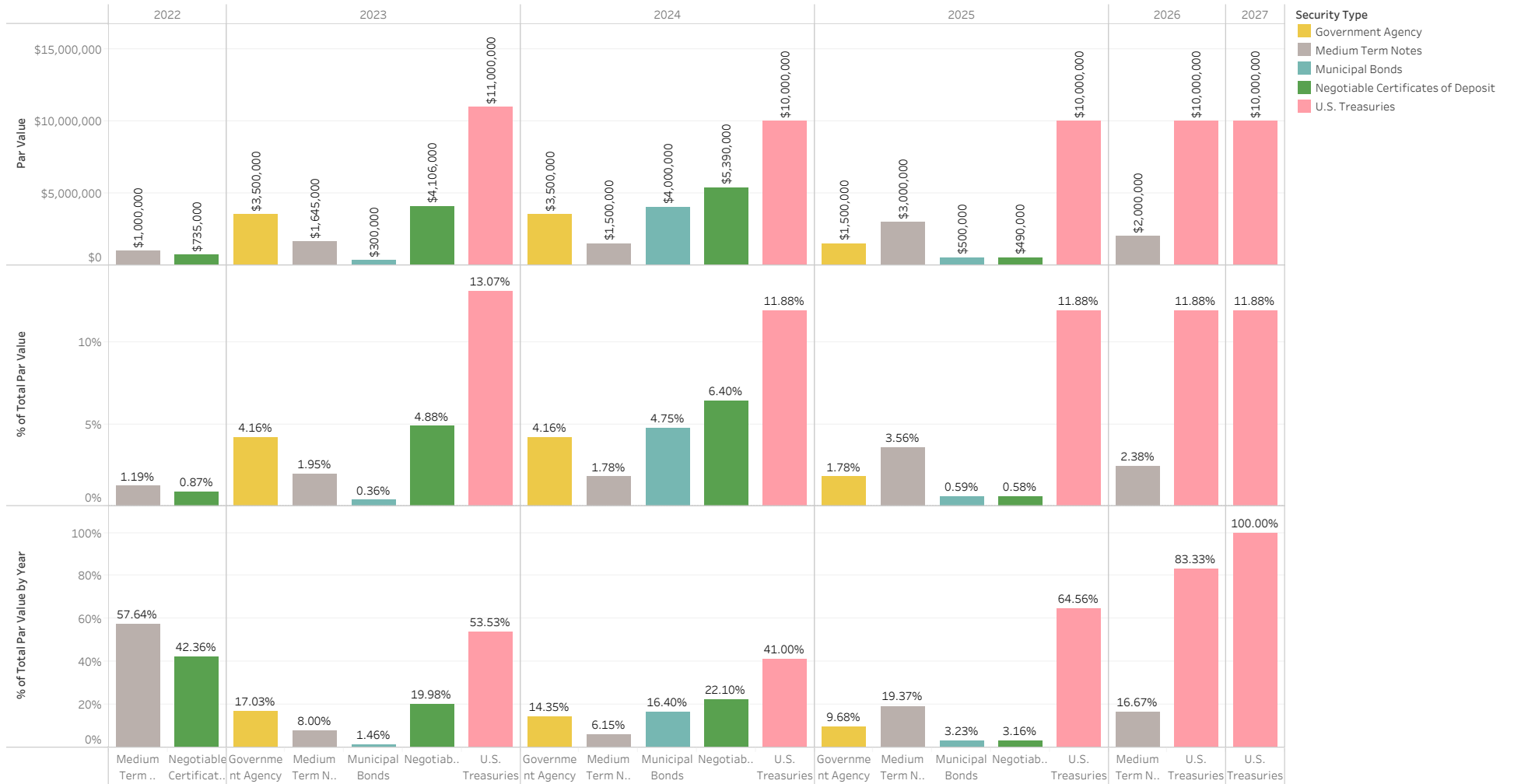
Reserve Portfolio Ladder by Quarter

As of September 2022



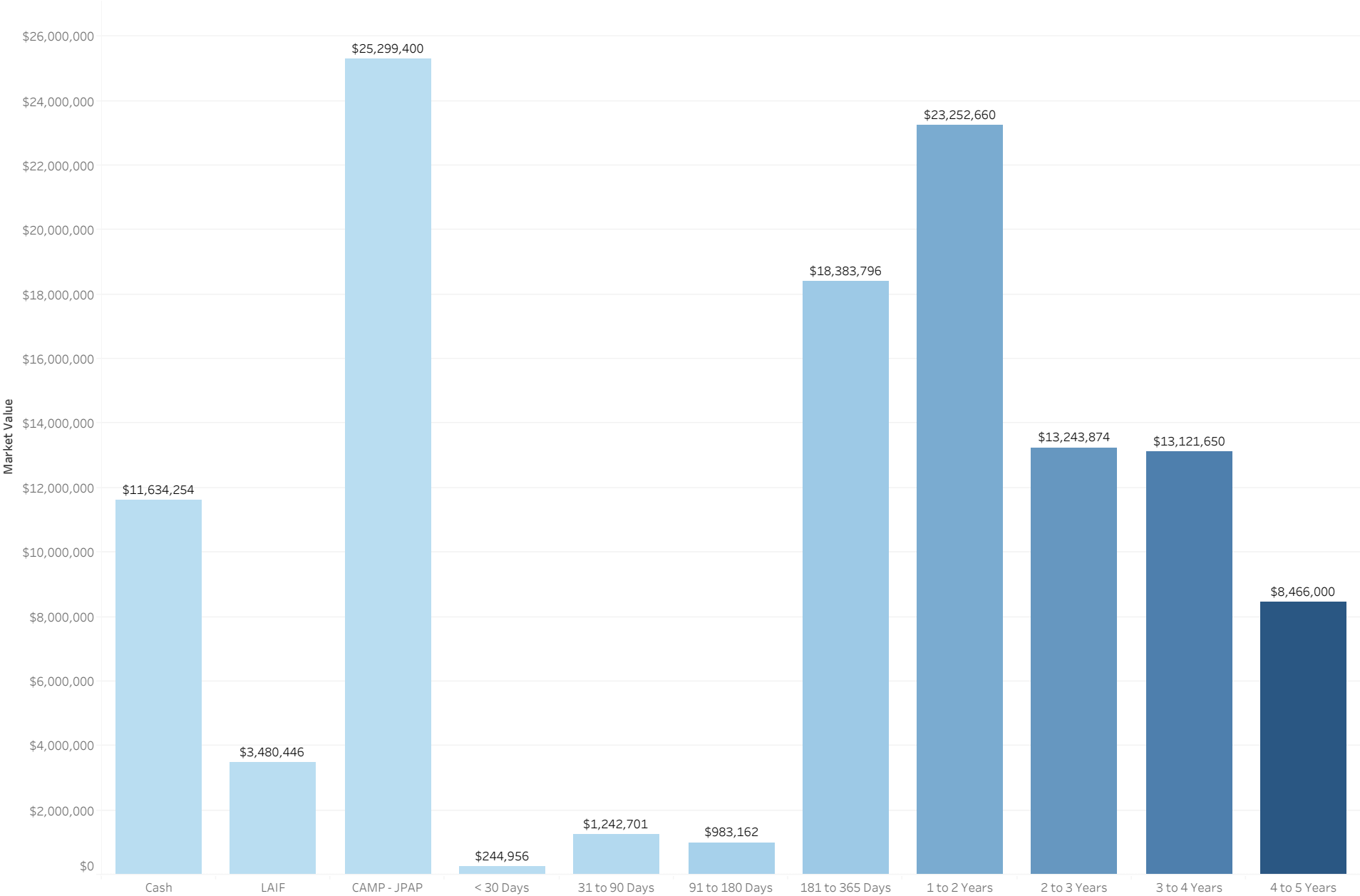
Ladder Diversification

As of September 2022



Investments by Maturity Date

As of September 2022



Portfolio

As of September 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%	\$11,634,254	\$11,634,254	\$11,634,254	\$0	
	LAIF	LAIF	LAIF	1	1.63%	\$3,480,446	\$3,480,446	\$3,480,446	\$0	
	CAMP - JPAP	CAMP - JPAP	CAMP - JPAP	1	2.61%	\$25,299,400	\$25,299,400	\$25,299,400	\$0	
Reserve	Medium Term Notes	AMAZON COM INC	023135AJ5	60	2.50%	\$500,000	\$499,195	\$499,990	(\$795)	
		APPLE INC	037833AK6	215	2.43%	\$500,000	\$494,535	\$480,685	\$13,850	
		ASTRAZENECA FINANCE L	04636NAA1	1,336	1.37%	\$500,000	\$438,100	\$501,040	(\$62,940)	
		BANK OF AMERICA CORP	06051GFX2	1,297	3.73%	\$500,000	\$469,705	\$554,155	(\$84,450)	
		BERKSHIRE HATHAWAY IN	084670BR8	166	2.76%	\$500,000	\$497,295	\$513,756	(\$16,461)	
		CIGNA CORP	125523AG5	1,142	4.25%	\$500,000	\$485,610	\$564,210	(\$78,600)	
		CITIGROUP INC	172967KN0	1,309	3.65%	\$500,000	\$466,320	\$550,715	(\$84,395)	
		COCA COLA CO THE	191216CL2	707	1.84%	\$500,000	\$476,205	\$493,865	(\$17,660)	
		ESTEE LAUDER CO INC	29736RAN0	793	2.10%	\$500,000	\$477,185	\$501,600	(\$24,415)	
		GOLDMAN SACHS GROUP I	38141GXJ8	914	3.66%	\$500,000	\$477,600	\$545,605	(\$68,005)	
		INTERCONTINENTAL EXCH	45866FAD6	1,158	3.88%	\$500,000	\$483,200	\$557,000	(\$73,800)	
		JOHNS HOPKINS HEALTH	478111AB3	227	2.80%	\$145,000	\$143,296	\$141,068	\$2,229	
		MEAD JOHNSON NUTRITIO	582839AH9	1,142	4.22%	\$500,000	\$488,965	\$565,170	(\$76,205)	
		MORGAN STANLEY	61746BDZ6	1,215	4.06%	\$500,000	\$476,940	\$561,240	(\$84,300)	
		ORACLE CORP	68389XBL8	350	2.46%	\$500,000	\$487,850	\$492,550	(\$4,700)	
		STRYKER CORP	863667AH4	1,128	3.55%	\$500,000	\$475,730	\$548,175	(\$72,445)	
		UNITED PARCEL SERVICE	911312BT2	702	2.30%	\$500,000	\$477,490	\$504,105	(\$26,615)	
		UNITEDHEALTH GROUP IN	91324PDN9	1,172	3.82%	\$500,000	\$483,980	\$560,625	(\$76,645)	
		WAL MART STORES INC	931142DU4	76	2.36%	\$500,000	\$498,680	\$498,935	(\$255)	
		Municipal Bonds	CONNECTICUT ST TXBL S	20772KGN3	563	3.12%	\$1,000,000	\$976,210	\$1,064,850	(\$88,640)
			GOODRICH MI AREA SCH	382406PY6	213	2.74%	\$300,000	\$297,624	\$304,584	(\$6,960)
			HOUSTON TX REF SER B	4423315T7	518	2.02%	\$1,000,000	\$966,750	\$1,006,410	(\$39,660)
			NEW YORK NY TXBL FISC	64966QCA6	671	2.22%	\$1,000,000	\$959,330	\$1,003,750	(\$44,420)
			ONTARIO CA INTERNATIO	683042AJ4	958	3.03%	\$500,000	\$477,955	\$538,090	(\$60,135)
			OREGON ST DEPT ADMINI	68607VT47	549	2.88%	\$500,000	\$489,215	\$510,125	(\$20,910)
			TULSA CNTY OKLA INDPT	899593MG9	610	2.67%	\$500,000	\$486,565	\$501,550	(\$14,985)
		Negotiable Certificates of Deposit	1ST SECURITY BANK OF	33625CCP2	669	2.08%	\$245,000	\$235,190	\$245,000	(\$9,810)
ABACUS FEDERAL SAVING	00257TBF2		672	2.08%	\$245,000	\$235,156	\$245,000	(\$9,844)		
ALMA BK ASTORIA NEW Y	020080BL0		712	1.84%	\$245,000	\$233,385	\$245,000	(\$11,615)		
AMERICAN ST BK SIOUX	029728BA9		574	2.57%	\$245,000	\$238,544	\$245,000	(\$6,456)		
BALBOA THRIFT LN ASSN	05765LAY3		292	2.08%	\$245,000	\$241,266	\$245,000	(\$3,734)		
BANK OF NEW ENGLAND	06426KBE7		601	2.72%	\$245,000	\$238,787	\$245,000	(\$6,213)		
BANK3	06653LAJ9		168	0.91%	\$245,000	\$241,754	\$245,000	(\$3,246)		
CITADEL FED CR UN EXT	17286TAG0		881	1.76%	\$245,000	\$230,060	\$245,000	(\$14,940)		
COMMERCE BK GENEVA MI	20056QRZ8		635	2.38%	\$245,000	\$236,962	\$245,000	(\$8,038)		
COMMERCIAL BK HARROGA	20143PDX5		257	2.48%	\$245,000	\$242,486	\$245,000	(\$2,514)		
DENVER SVGS BK IOWA	249398BT4		264	2.28%	\$245,000	\$242,065	\$245,000	(\$2,935)		
EAGLE BANK	27002YEJ1		18	2.55%	\$245,000	\$244,956	\$245,000	(\$44)		
ENCORE BK LITTLE ROCK	29260MAM7		318	2.04%	\$245,000	\$240,720	\$245,000	(\$4,280)		
ENERBANK USA SALT LAK	29278TMN7		418	1.85%	\$245,000	\$238,517	\$245,000	(\$6,483)		
ENTERPRISE BANK PA	29367RKT2		594	2.67%	\$245,000	\$238,713	\$245,000	(\$6,287)		

Portfolio

As of September 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	FIRST BK HIGHLAND PK	319141JC2	32	2.15%	\$245,000	\$244,826	\$245,000	(\$174)		
		FIRST FMRS BK TR CONV	320165JK0	705	1.84%	\$245,000	\$233,510	\$245,000	(\$11,491)		
		FIRST NATIONAL BANK O	32112UDM0	459	1.80%	\$245,000	\$237,689	\$245,000	(\$7,311)		
		FIRST ST BK BUXTON ND	33648RAZ2	340	1.69%	\$245,000	\$239,546	\$245,000	(\$5,454)		
		GENOA BKG CO OHIO	372348CJ9	670	2.03%	\$245,000	\$234,957	\$245,000	(\$10,043)		
		GRAND RIV BK GRANDVIL	38644ABP3	672	2.08%	\$245,000	\$235,156	\$245,000	(\$9,844)		
		HORIZON BK WAVERLY NE	44042TBQ6	333	1.73%	\$231,000	\$227,068	\$227,867	(\$799)		
		INDUSTRIAL COML BK CH	45581EAX9	273	3.32%	\$245,000	\$243,844	\$245,000	(\$1,156)		
		KNOX TVA EMPL CREDIT	499724AD4	334	3.27%	\$245,000	\$243,177	\$245,000	(\$1,823)		
		KS STATEBANK MANHATTA	50116CBF5	229	2.32%	\$200,000	\$197,990	\$199,700	(\$1,710)		
		LAFAYETTE FED CR UN R	50625LAE3	362	3.33%	\$245,000	\$242,996	\$245,000	(\$2,004)		
		LIVE OAK BANKING COMP	538036GU2	789	1.95%	\$245,000	\$232,610	\$245,000	(\$12,390)		
		MAINSTREET BANK	56065GAG3	574	2.67%	\$245,000	\$238,914	\$245,000	(\$6,086)		
		MID MO BK SPRINGFIELD	59541KBV8	656	1.98%	\$245,000	\$234,975	\$245,000	(\$10,025)		
		MORGAN STANLEY BK N A	61690UPF1	791	2.05%	\$245,000	\$233,164	\$245,000	(\$11,836)		
		MORGAN STANLEY PVT BK	61760AYR4	559	2.86%	\$245,000	\$239,860	\$245,000	(\$5,140)		
		NEIGHBORS FCU BATON R	64017AAM6	363	3.33%	\$245,000	\$242,996	\$245,000	(\$2,004)		
		PLAINS ST BK TEX	726547BK7	630	2.38%	\$245,000	\$237,033	\$245,000	(\$7,967)		
		POPPY BK SANTA ROSA C	73319FAF6	900	1.19%	\$245,000	\$226,556	\$245,000	(\$18,444)		
		PREFERRED BANK LA CAL	740367HP5	686	2.09%	\$245,000	\$234,931	\$245,000	(\$10,070)		
		RAYMOND JAMES BANK NA	75472RAU5	822	1.95%	\$245,000	\$232,113	\$245,000	(\$12,887)		
		RIA FED CR UN	749622AL0	452	2.55%	\$245,000	\$240,022	\$245,000	(\$4,978)		
		RIVERBANK POCAHONTAS	76857AAB7	262	2.38%	\$245,000	\$242,261	\$245,000	(\$2,739)		
		STONE BK MTN VIEW ARK	86158RAV1	185	3.11%	\$245,000	\$244,013	\$245,000	(\$987)		
		UBS BANK USA	90348JCR9	242	3.17%	\$245,000	\$243,753	\$245,000	(\$1,247)		
		UPPER PENNISUA STATE	91630PAS0	819	1.85%	\$245,000	\$231,611	\$245,000	(\$13,389)		
		WASHINGTON FEDERAL	938828BJ8	693	2.14%	\$245,000	\$235,041	\$245,000	(\$9,959)		
		WELLS FARGO BANK NA	949763B96	602	2.72%	\$245,000	\$238,775	\$245,000	(\$6,225)		
		WELLS FARGO NATL BK W	949495AF2	91	1.86%	\$245,000	\$244,113	\$245,000	(\$887)		
		Government Agency		F H L M C	3137EAEN5	262	2.78%	\$1,000,000	\$989,130	\$1,017,080	(\$27,950)
				F H L M C M T N	3137EAES4	269	0.26%	\$1,000,000	\$971,880	\$974,857	(\$2,977)
				FEDERAL AGRI MTG CORP	31422BPQ7	418	1.67%	\$500,000	\$485,575	\$499,884	(\$14,309)
				FEDERAL FARM CREDIT B	3133EKSJ7	269	1.80%	\$1,000,000	\$981,520	\$998,607	(\$17,087)
				FEDERAL HOME LOAN BKS	3130A1XJ2	623	2.95%	\$2,000,000	\$1,949,640	\$2,089,405	(\$139,765)
					3130ASA82	994	2.57%	\$500,000	\$486,230	\$497,010	(\$10,780)
	3130ASE96			1,001	3.32%	\$1,000,000	\$963,390	\$990,123	(\$26,733)		
	3130ASH77			637	3.64%	\$1,000,000	\$981,680	\$1,000,000	(\$18,320)		
TENNESSEE VALLEY AUTH	880591ER9			716	2.96%	\$500,000	\$485,885	\$526,520	(\$40,635)		
U.S. Treasuries		U S TREASURY BILL	912796X53	258	3.28%	\$1,000,000	\$974,380	\$971,032	\$3,348		
		U S TREASURY NOTE	91282CCJ8	1,369	0.99%	\$10,000,000	\$8,853,100	\$8,978,125	(\$125,025)		
			91282CCK5	273	0.13%	\$10,000,000	\$9,709,400	\$9,734,275	(\$24,875)		
			91282CEX5	639	3.07%	\$10,000,000	\$9,782,000	\$9,840,625	(\$58,625)		
			912828ZV5	1,734	0.59%	\$10,000,000	\$8,466,000	\$8,611,719	(\$145,719)		
			912828ZW3	1,004	0.28%	\$10,000,000	\$8,975,400	\$9,057,031	(\$81,631)		



Transactions

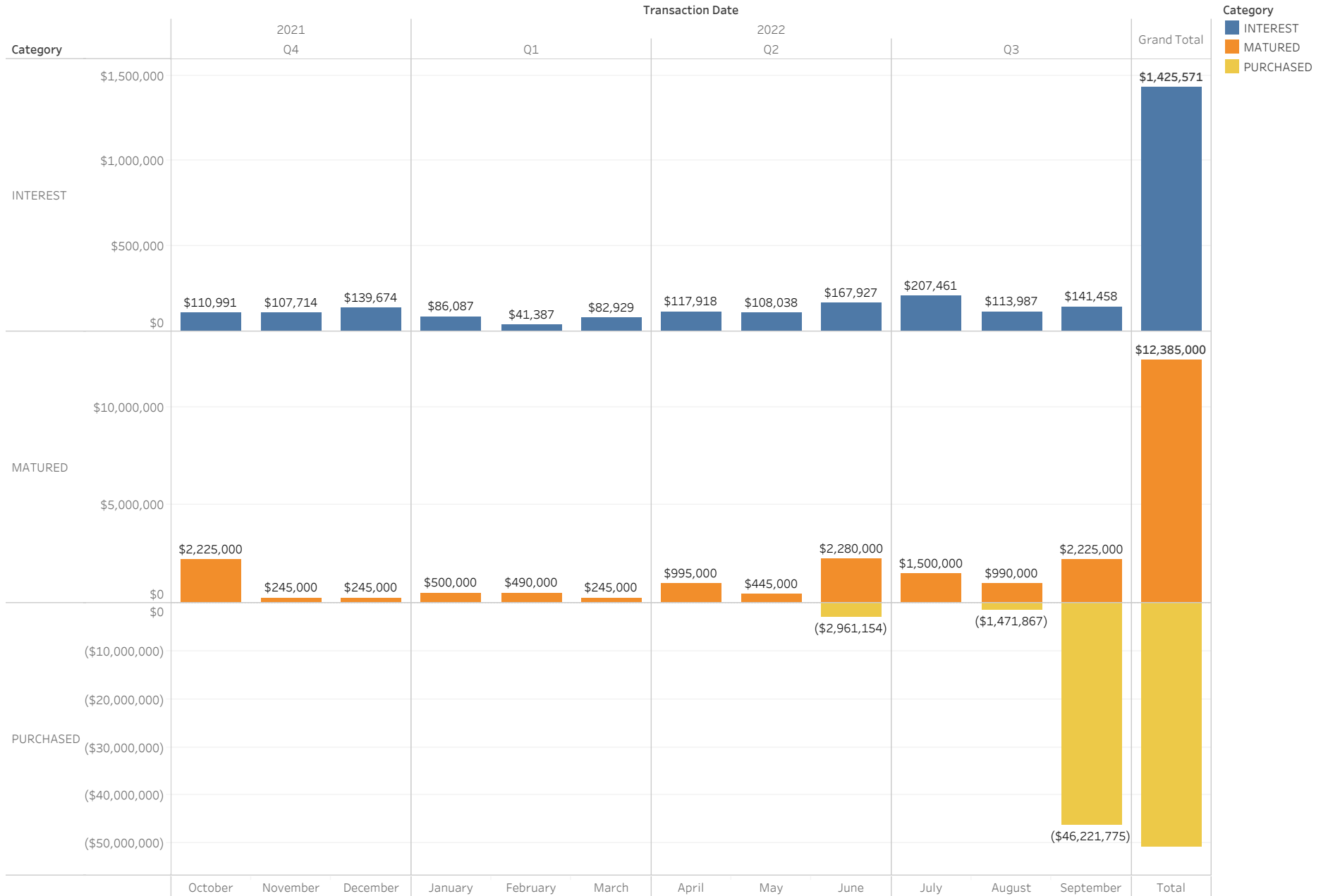
Transactions

Prior 3 Months as of September 2022

Year of Transaction Date	Month of Transaction Date	Day of Transaction Date	Issuer	CUSIP	Maturity Date	Coupon	Par Value	Book Value
2022	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
	September	12	U S TREASURY NT	91282CCK5	6/30/23	0.125%	\$10,000,000	\$9,734,275.00
			U S TREASURY NT	91282CEX5	6/30/24	3.000%	\$10,000,000	\$9,840,625.00
				912828ZW3	6/30/25	0.250%	\$10,000,000	\$9,057,031.25
				91282CCJ8	6/30/26	0.875%	\$10,000,000	\$8,978,125.00
				912828ZV5	6/30/27	0.500%	\$10,000,000	\$8,611,718.75

Interest Received

As of September 2022





CITY OF
EL SEGUNDO

Compliance

Asset Class Compliance

As of September 2022

Security Type	In Compliance?	Max Weight	Weight	Par Value	Book Value	Market Value
Cash	Y	100%	9.75%	\$11,634,254	\$11,634,254	\$11,634,254
LAIF	Y	100%	2.92%	\$3,480,446	\$3,480,446	\$3,480,446
CAMP - JPAP	Y	30%	21.20%	\$25,299,400	\$25,299,400	\$25,299,400
Medium Term Notes	Y	15%	7.37%	\$9,145,000	\$9,634,488	\$8,797,881
Municipal Bonds	Y	10%	3.90%	\$4,800,000	\$4,929,359	\$4,653,649
Negotiable Certificates of Deposit	Y	30%	8.74%	\$10,721,000	\$10,717,567	\$10,432,059
Government Agency	Y	100%	6.95%	\$8,500,000	\$8,593,485	\$8,294,930
U.S. Treasuries	Y	100%	39.18%	\$51,000,000	\$47,192,807	\$46,760,280
		Totals	100.00%	\$124,580,099	\$121,481,805	\$119,352,899

Rating Compliance

As of September 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	\$989,130	0.83%	3.00%
	F H L M C M T N	3137EAES4	AA+	AAA	Y	\$971,880	0.81%	3.00%
	FEDERAL AGRI MTG CORP	31422BPQ7	N/A	N/A	Y	\$485,575	0.41%	3.00%
	FEDERAL FARM CREDIT B	3133EKS7	AA+	AAA	Y	\$981,520	0.82%	3.00%
	FEDERAL HOME LOAN BKS	3130A1XJ2	AA+	AAA	Y	\$1,949,640	1.63%	3.00%
		3130ASA82	AA+	AAA	Y	\$486,230	0.41%	3.00%
		3130ASE96	AA+	AAA	Y	\$963,390	0.81%	3.00%
		3130ASH77	AA+	AAA	Y	\$981,680	0.82%	3.00%
TENNESSEE VALLEY AUTH	880591ER9	AA+	AAA	Y	\$485,885	0.41%	3.00%	
Medium Term Notes	AMAZON COM INC	023135AJ5	AA	A1	Y	\$499,195	0.42%	3.00%
	APPLE INC	037833AK6	AA+	AAA	Y	\$494,535	0.41%	3.00%
	ASTRAZENECA FINANCE L	04636NAA1	A-	A3	Y	\$438,100	0.37%	3.00%
	BANK OF AMERICA CORP	06051GFX2	A-	A2	Y	\$469,705	0.39%	3.00%
	BERKSHIRE HATHAWAY IN	084670BR8	AA	AA2	Y	\$497,295	0.42%	3.00%
	CIGNA CORP	125523AG5	A-	BAA1	Y	\$485,610	0.41%	3.00%
	CITIGROUP INC	172967KN0	BBB+	A3	Y	\$466,320	0.39%	3.00%
	COCA COLA CO THE	191216CL2	A+	A1	Y	\$476,205	0.40%	3.00%
	ESTEE LAUDER CO INC	29736RAN0	A+	A1	Y	\$477,185	0.40%	3.00%
	GOLDMAN SACHS GROUP I	38141GXJ8	BBB+	A2	Y	\$477,600	0.40%	3.00%
	INTERCONTINENTAL EXCH	45866FAD6	A-	A3	Y	\$483,200	0.40%	3.00%
	JOHNS HOPKINS HEALTH	478111AB3	AA-	AA2	Y	\$143,296	0.12%	3.00%
	MEAD JOHNSON NUTRITIO	582839AH9	A-	A3	Y	\$488,965	0.41%	3.00%
	MORGAN STANLEY	61746BDZ6	A-	A1	Y	\$476,940	0.40%	3.00%
	ORACLE CORP	68389XBL8	BBB	BAA2	Y	\$487,850	0.41%	3.00%
	STRYKER CORP	863667AH4	BBB+	BAA1	Y	\$475,730	0.40%	3.00%
	UNITED PARCEL SERVICE	911312BT2	A	A2	Y	\$477,490	0.40%	3.00%
	UNITEDHEALTH GROUP IN	91324PDN9	A+	A3	Y	\$483,980	0.41%	3.00%
	WAL MART STORES INC	931142DU4	AA	AA2	Y	\$498,680	0.42%	3.00%
	Municipal Bonds	CONNECTICUT ST TXBL S	20772KGN3	A+	AA3	Y	\$976,210	0.82%
GOODRICH MI AREA SCH		382406PY6	AA	N/A	Y	\$297,624	0.25%	5.00%
HOUSTON TX REF SER B		4423315T7	AA	AA3	Y	\$966,750	0.81%	5.00%
NEW YORK NY TXBL FISC		64966QCA6	AA	AA2	Y	\$959,330	0.80%	5.00%
ONTARIO CA INTERNATIO		683042AJ4	AA	N/A	Y	\$477,955	0.40%	5.00%
OREGON ST DEPT ADMINI		68607VT47	AAA	AA2	Y	\$489,215	0.41%	5.00%
TULSA CNTY OKLA INDPT		899593MG9	N/A	AA2	Y	\$486,565	0.41%	5.00%
U.S. Treasuries		U S TREASURY BILL	912796X53	N/A	N/A	Y	\$974,380	0.82%
	U S TREASURY NOTE	91282CCJ8	N/A	AAA	Y	\$8,853,100	7.42%	3.00%
		91282CCK5	N/A	AAA	Y	\$9,709,400	8.14%	3.00%
		91282CEX5	N/A	AAA	Y	\$9,782,000	8.20%	3.00%
		91282ZV5	Null	AAA	Y	\$8,466,000	7.09%	3.00%
		91282ZW3	N/A	AAA	Y	\$8,975,400	7.52%	3.00%

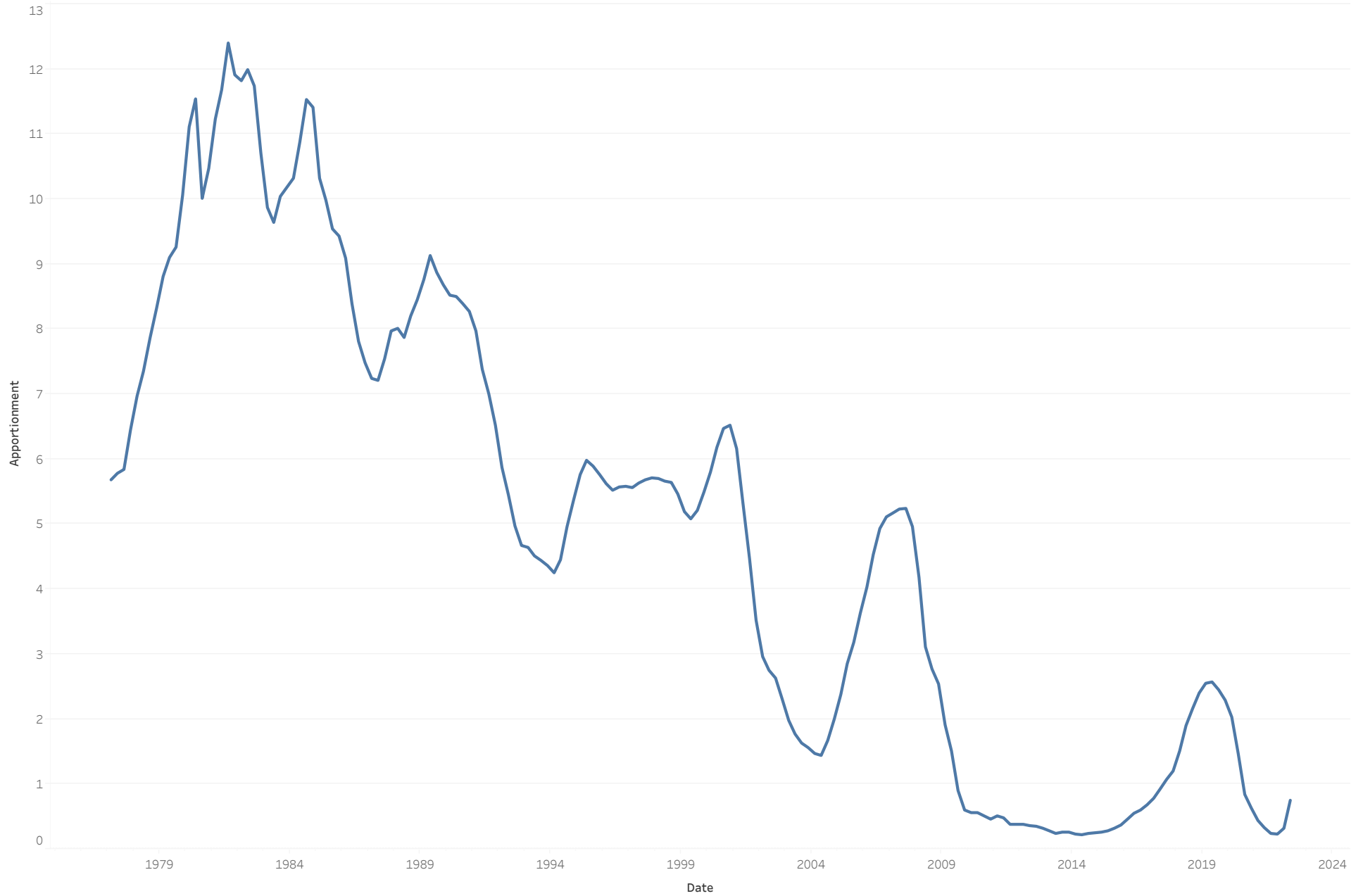


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LAIF

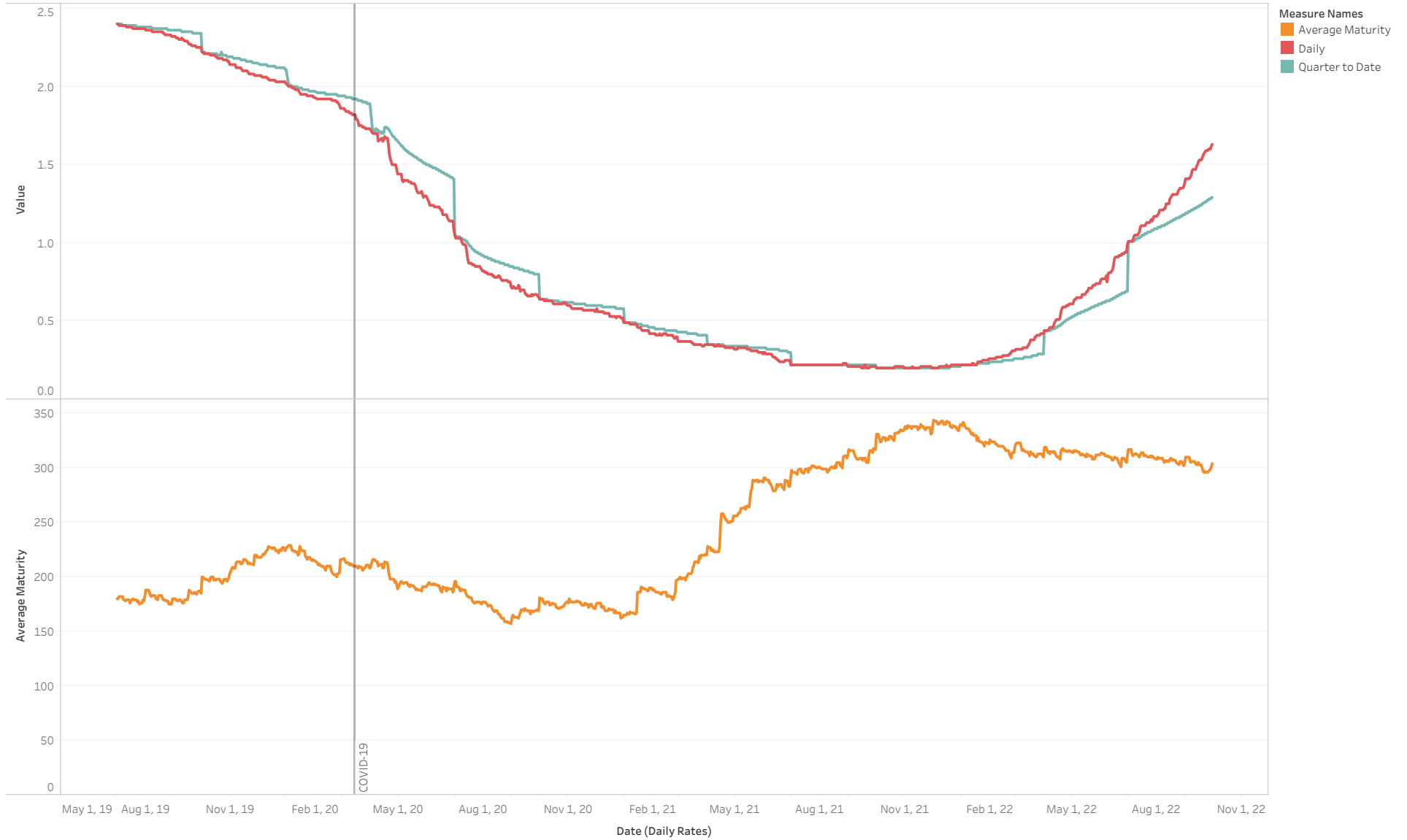
LAIF Apportionment Rates

As of September 2022



LAIF Diagnostics

As of September 2022



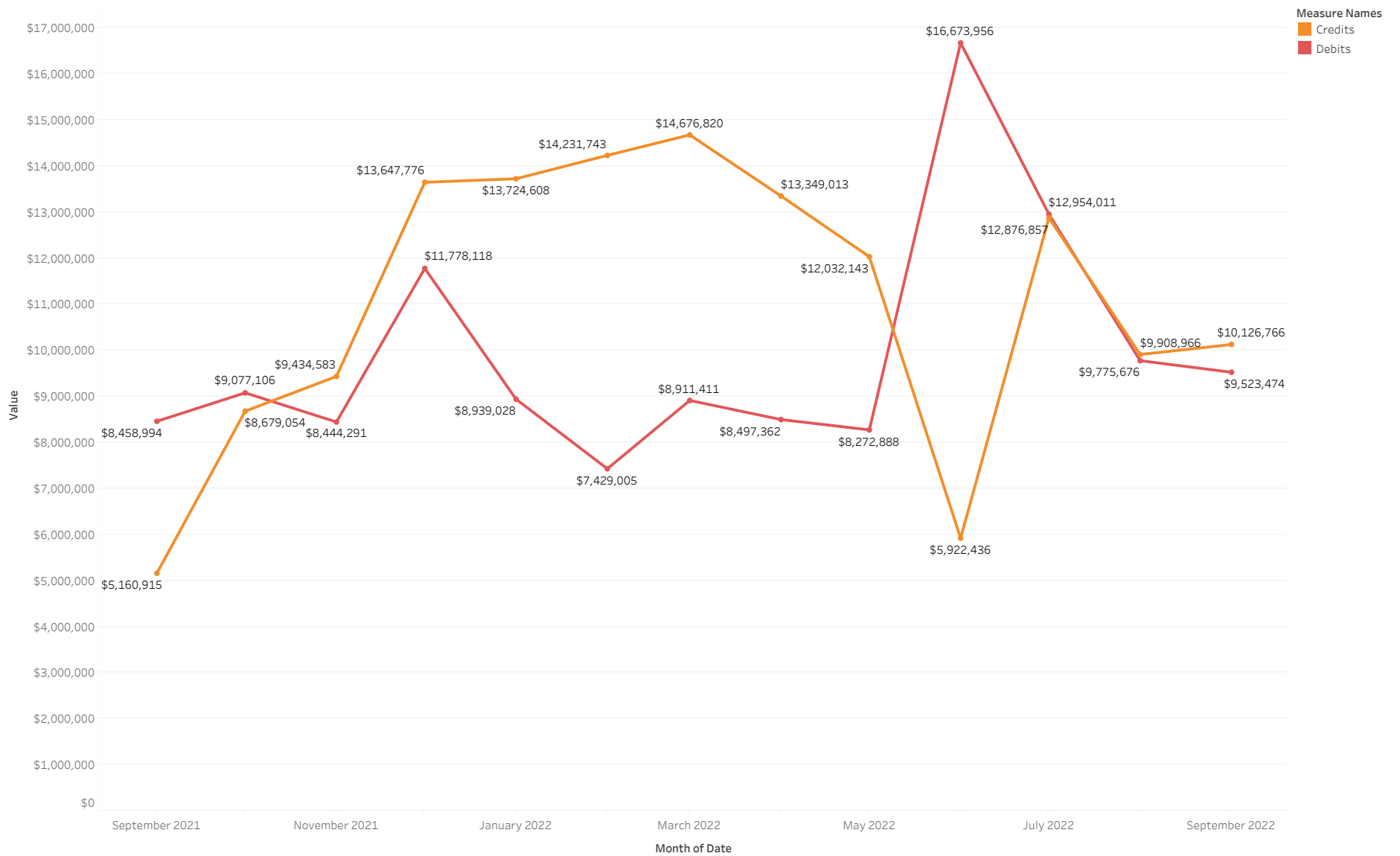


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City Cash Flows

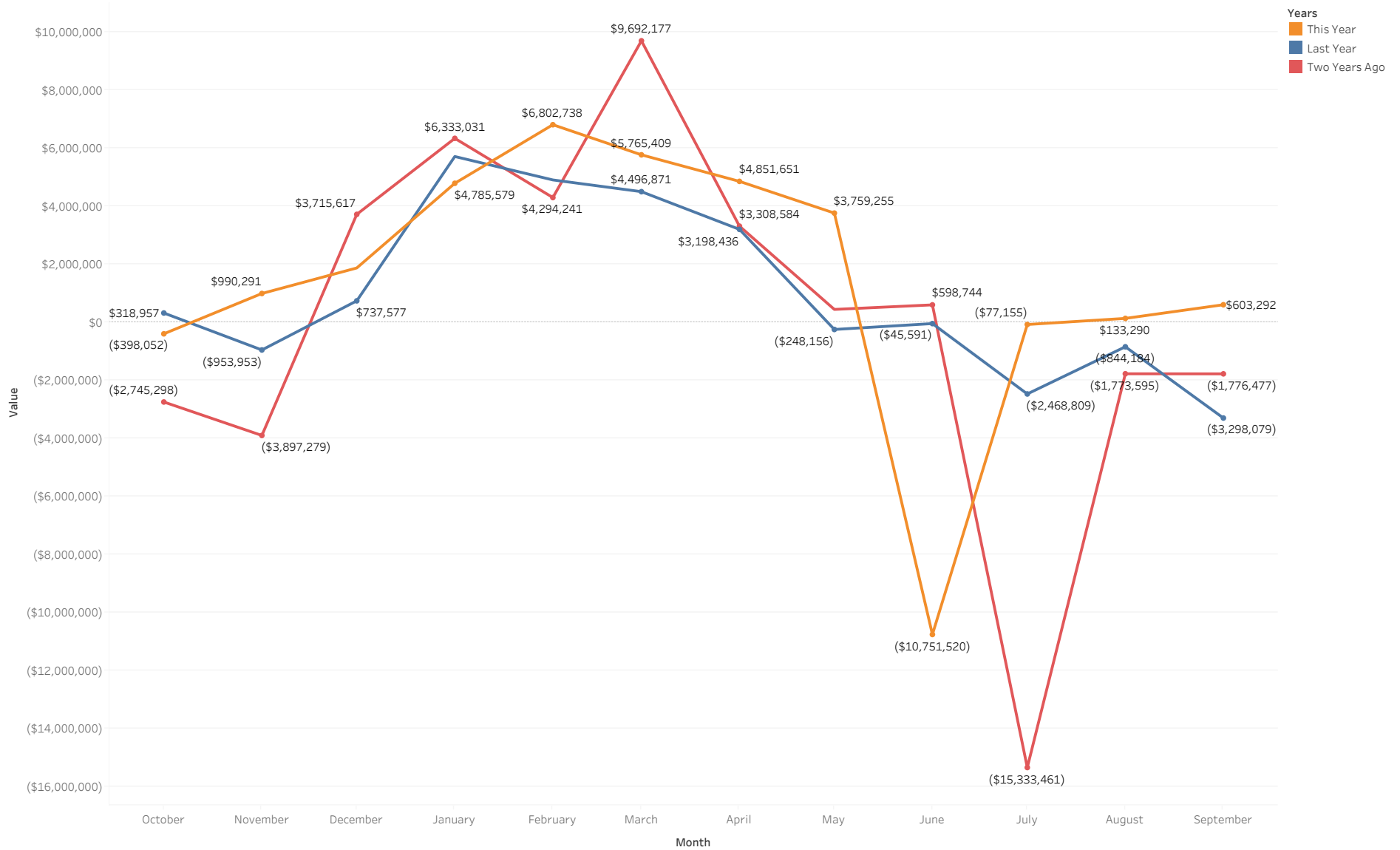
Rolling 13-Month Cash Flow Analysis

As of September 2022



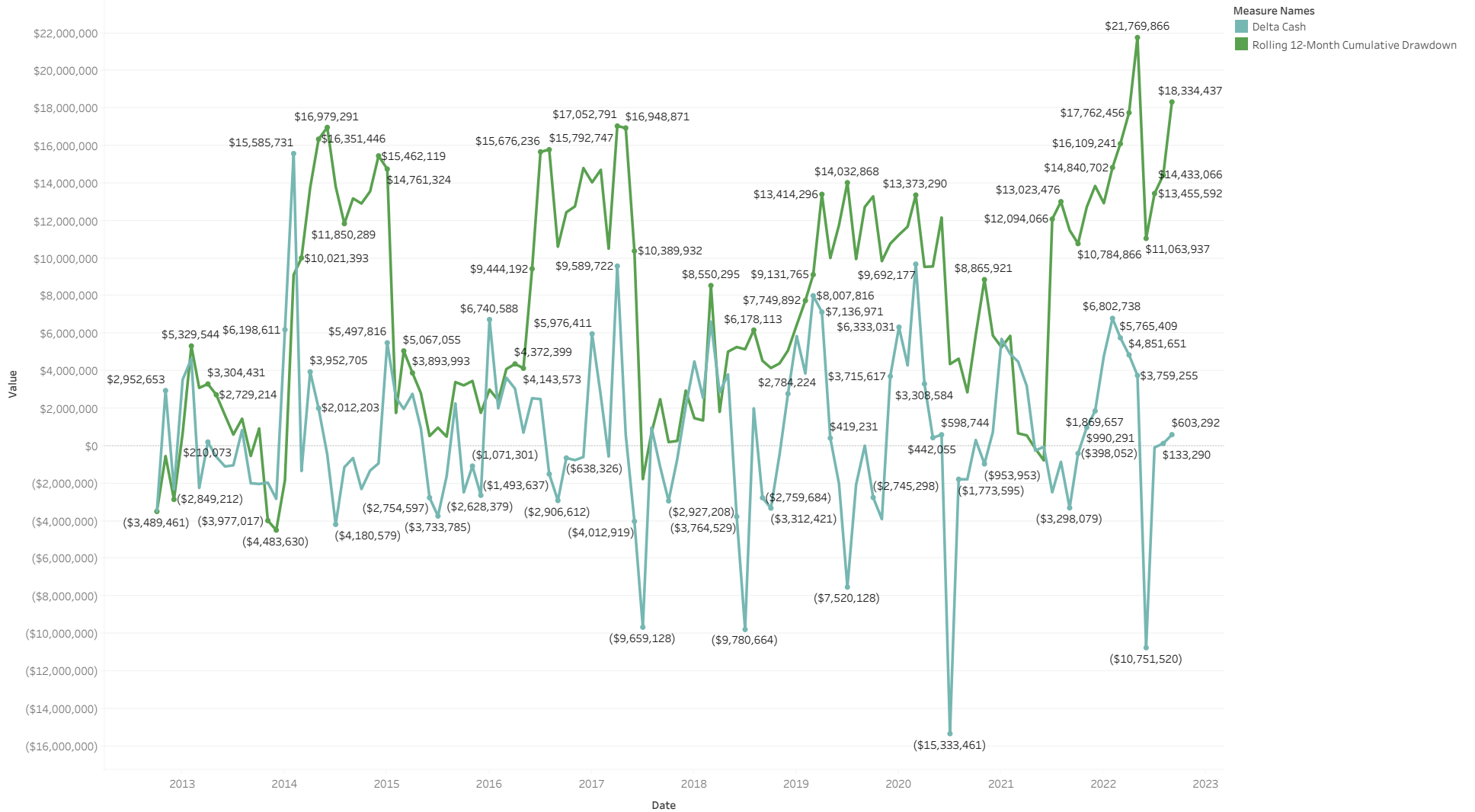
Net Change in Cash by Year

As of September 2022



Historic Drawdowns

As of September 2022



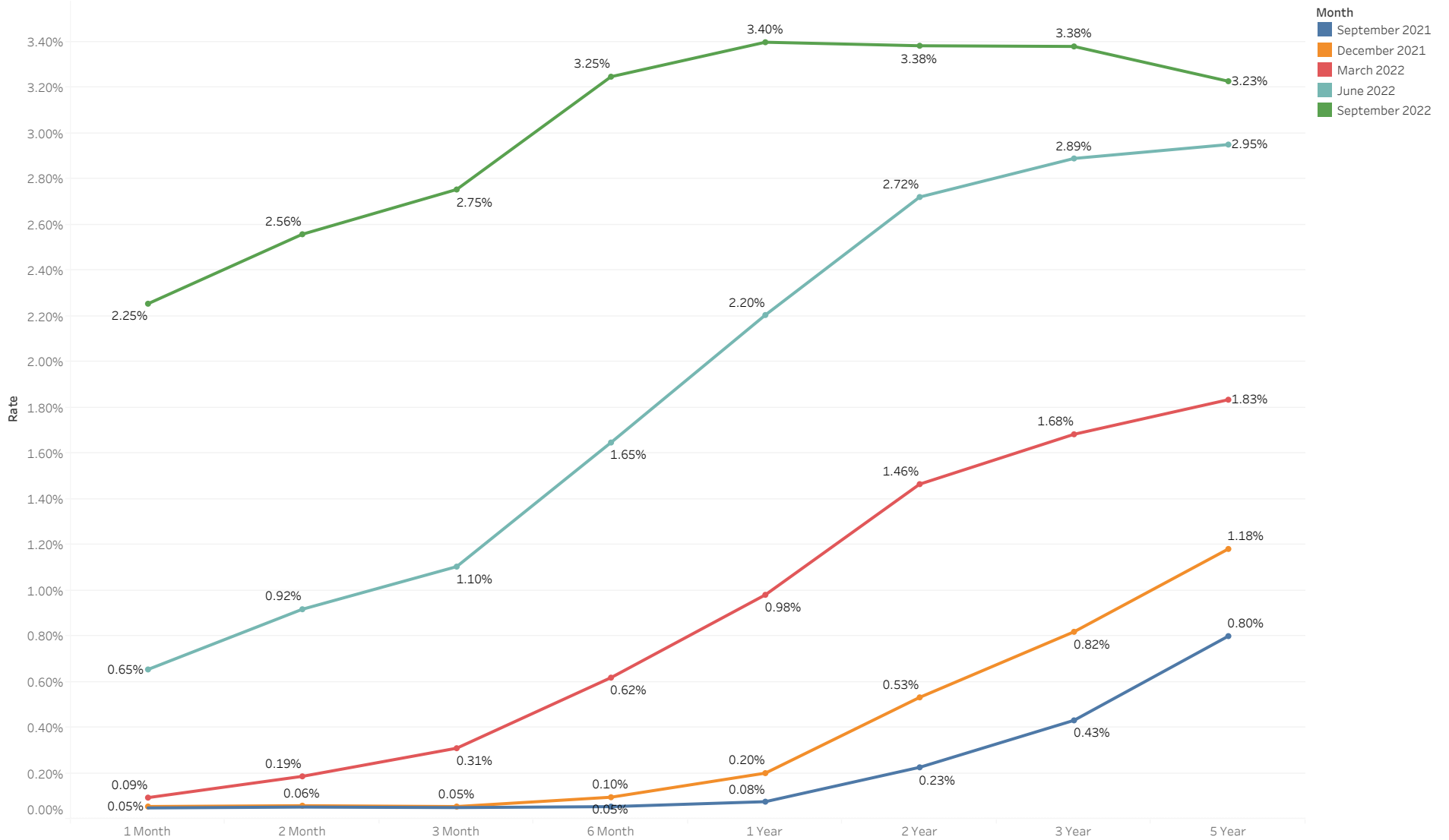


CITY OF
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Economic Environment

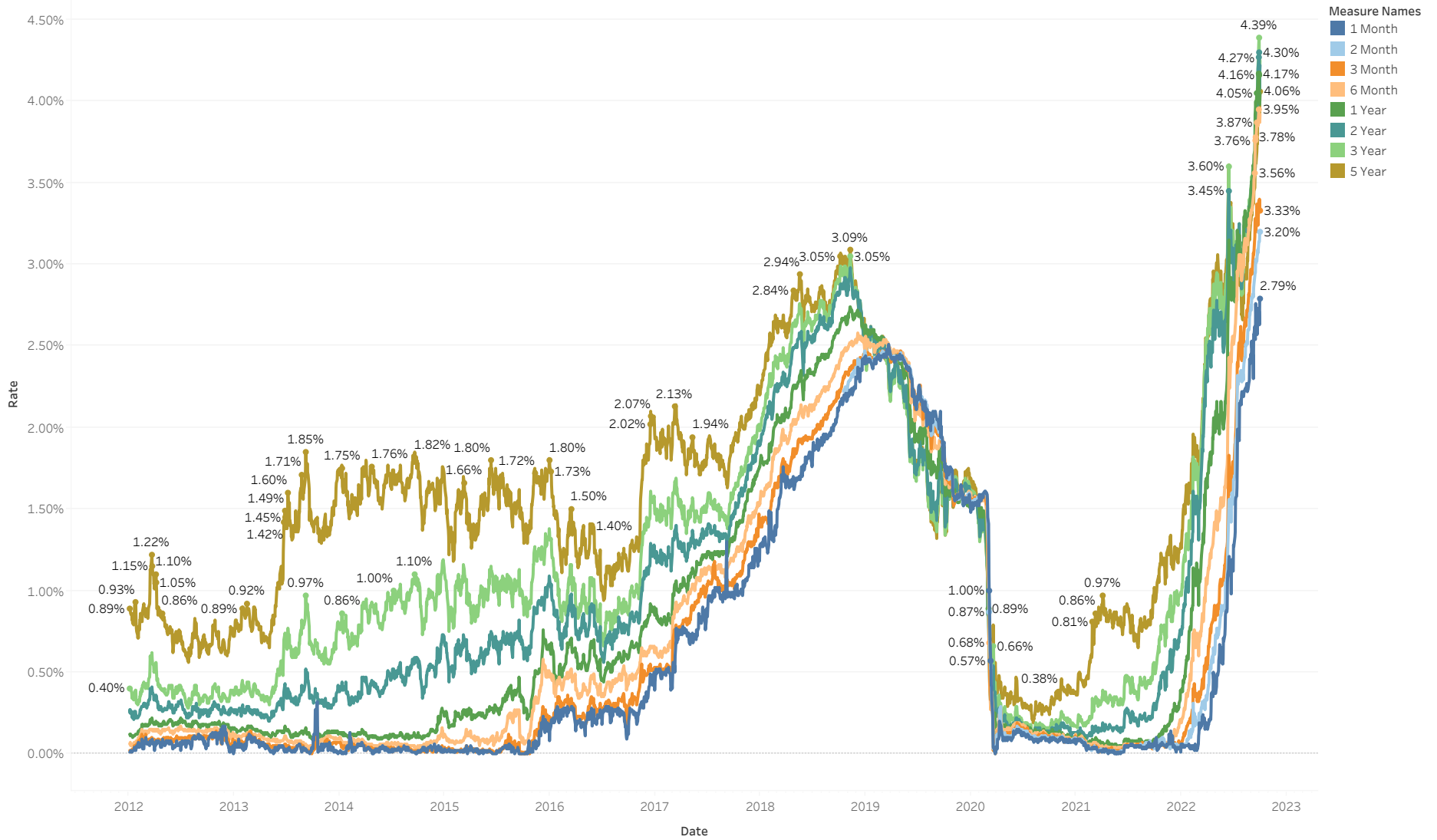
U.S. Treasury Yield Curve

As of September 2022



U.S. Treasury Maturity Through Time

As of September 2022



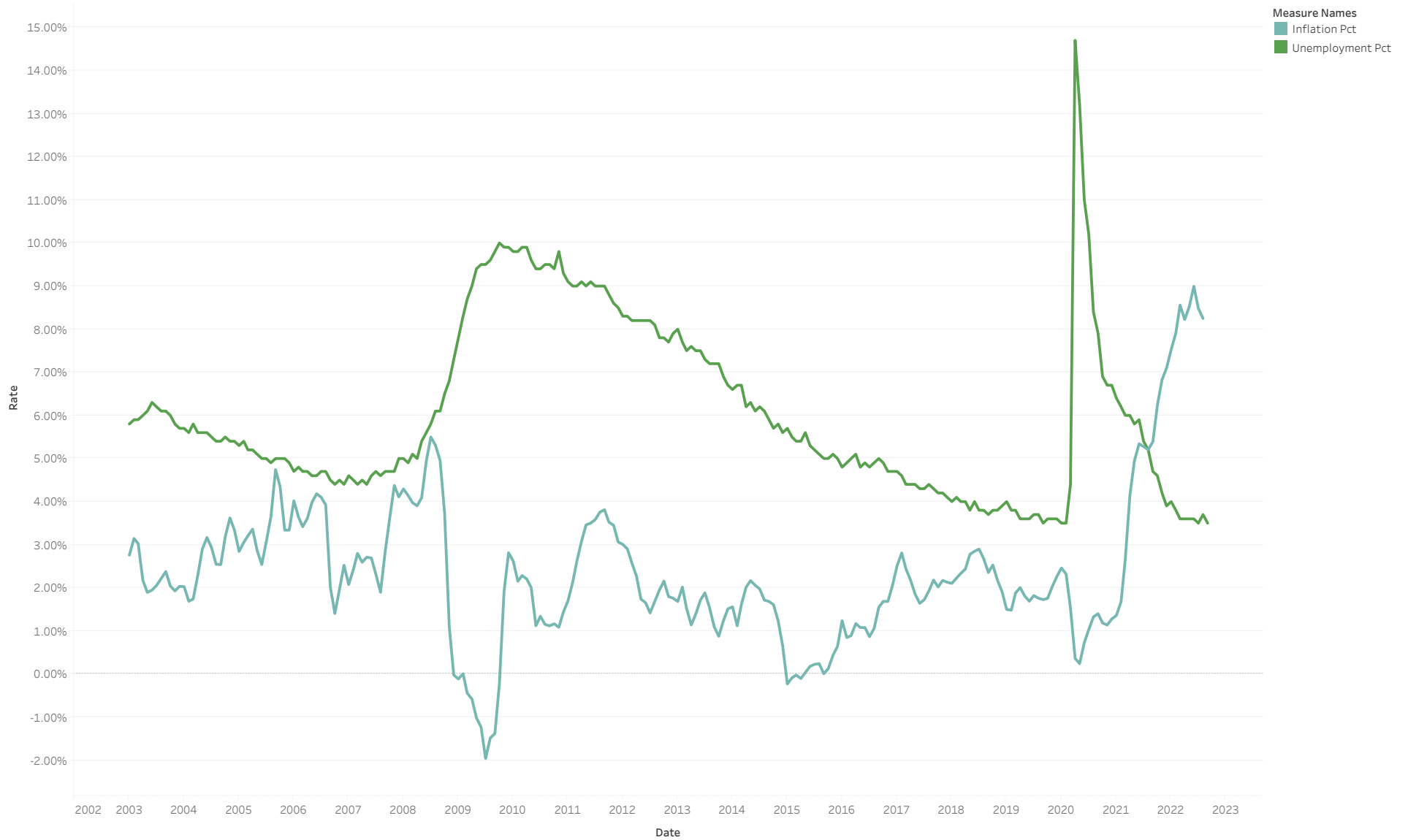
10-Year Minus 3-Month Treasury Yield Spread

As of September 2022



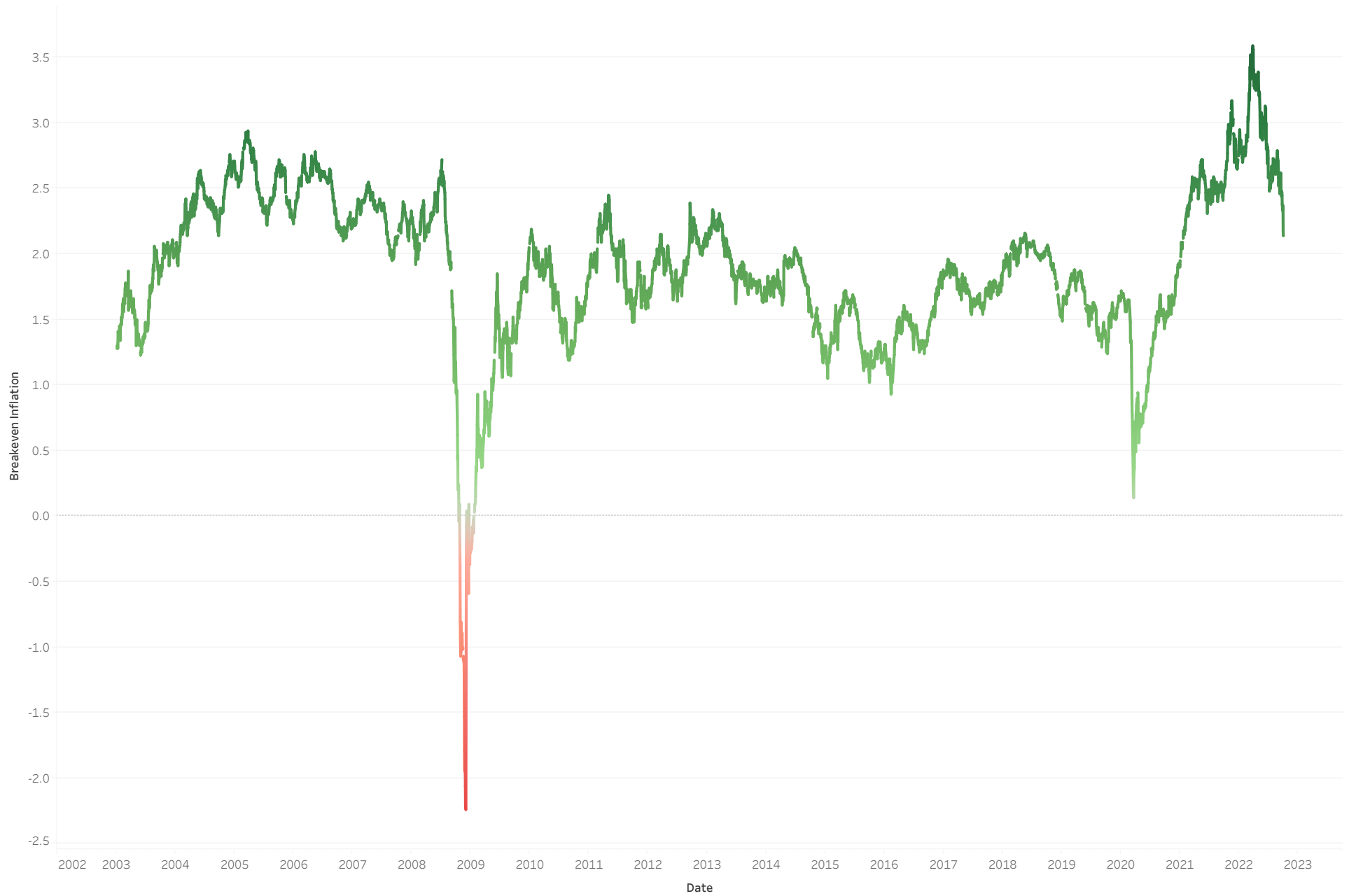
Unemployment vs Inflation

As of September 2022



5-Year Breakeven Inflation Prediction

As of September 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.

 10/6/2022

Matthew Robinson, City Treasurer

Date