



City of El Segundo Investment Portfolio Report December 2022

Certified By:
City Treasurers Office

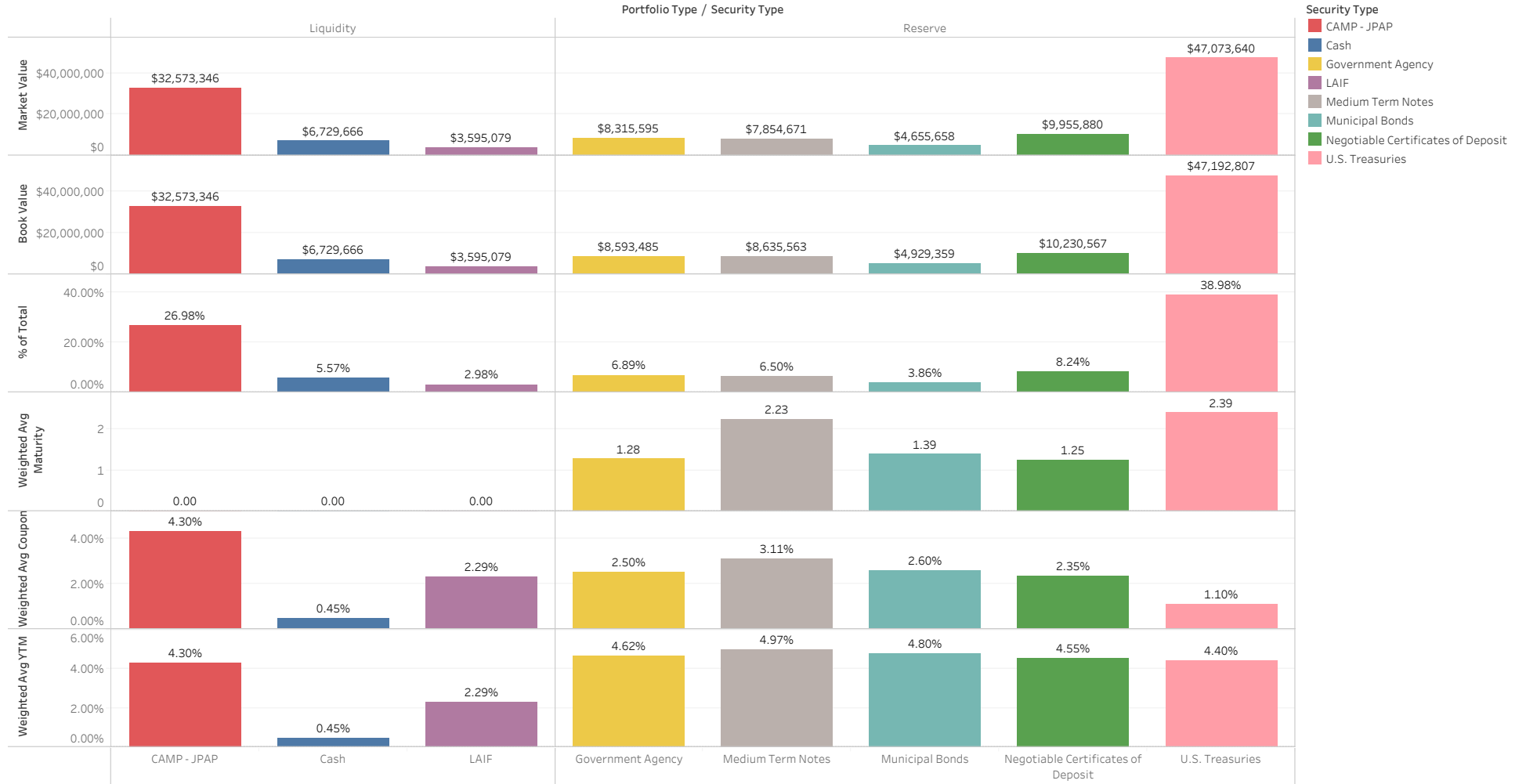


CITY OF
EL SEGUNDO

Portfolio

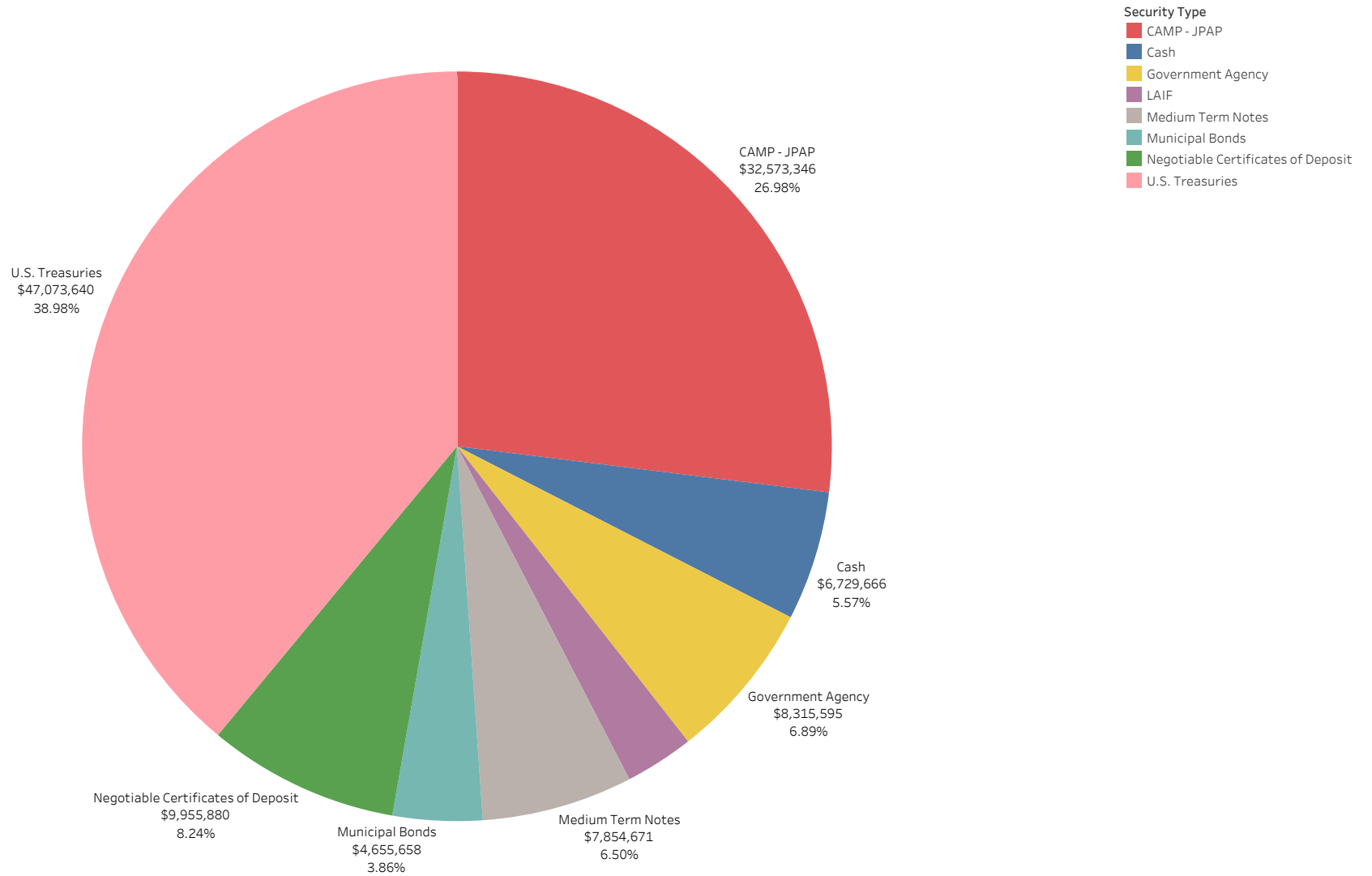
Portfolio Summary

As of December 2022



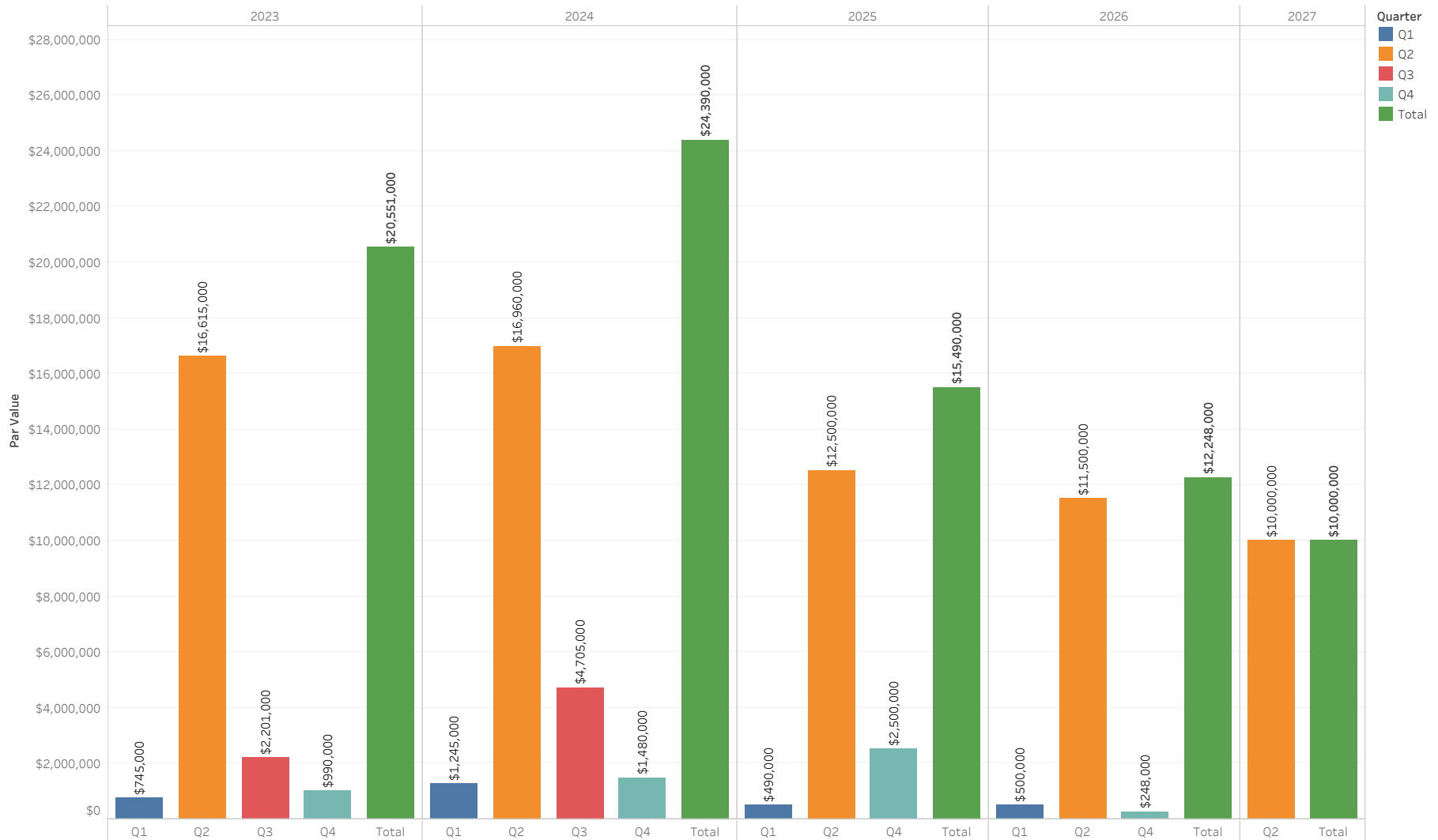
Investments by Security Type

As of December 2022



Reserve Portfolio Ladder by Quarter

As of December 2022



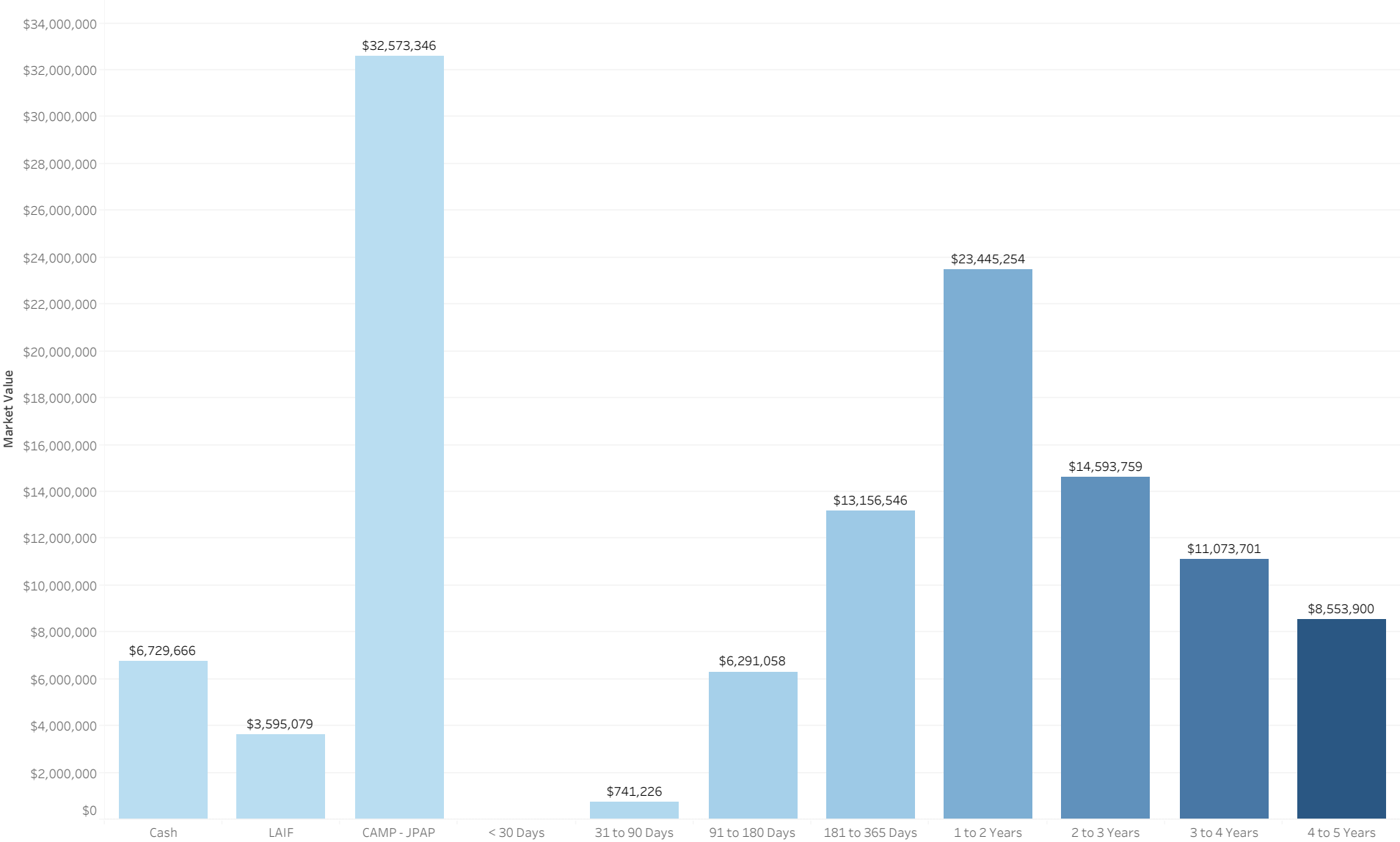
Ladder Diversification

As of December 2022



Investments by Maturity Date

As of December 2022



Portfolio

As of December 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%	\$6,729,666	\$6,729,666	\$6,729,666	\$0
	LAIF	LAIF	LAIF	1	2.29%	\$3,595,079	\$3,595,079	\$3,595,079	\$0
	CAMP - JPAP	CAMP - JPAP	CAMP - JPAP	1	4.30%	\$32,573,346	\$32,573,346	\$32,573,346	\$0
Reserve	Medium Term Notes	APPLE INC	037833AK6	124	2.42%	\$500,000	\$496,000	\$480,685	\$15,315
		ASTRAZENECA FINANCE L	04636NAA1	1,245	1.35%	\$500,000	\$445,155	\$501,040	(\$55,885)
		BANK OF AMERICA CORP	06051GFX2	1,206	3.67%	\$500,000	\$477,170	\$554,155	(\$76,985)
		BERKSHIRE HATHAWAY IN	084670BR8	75	2.76%	\$500,000	\$497,860	\$513,756	(\$15,896)
		CIGNA CORP	125523AG5	1,051	4.22%	\$500,000	\$488,515	\$564,210	(\$75,695)
		CITIGROUP INC	172967KN0	1,218	3.59%	\$500,000	\$473,905	\$550,715	(\$76,810)
		COCA COLA CO THE	191216CL2	616	1.84%	\$500,000	\$476,495	\$493,865	(\$17,370)
		ESTEE LAUDER CO INC	29736RAN0	702	2.11%	\$500,000	\$474,440	\$501,600	(\$27,160)
		GOLDMAN SACHS GROUP I	38141GXJ8	823	3.64%	\$500,000	\$480,820	\$545,605	(\$64,785)
		INTERCONTINENTAL EXCH	45866FAD6	1,067	3.85%	\$500,000	\$487,485	\$557,000	(\$69,515)
		JOHNS HOPKINS HEALTH	478111AB3	136	2.79%	\$145,000	\$143,981	\$141,068	\$2,913
		MEAD JOHNSON NUTRITIO	582839AH9	1,051	4.21%	\$500,000	\$489,625	\$565,170	(\$75,545)
		MORGAN STANLEY	61746BDZ6	1,124	4.00%	\$500,000	\$484,010	\$561,240	(\$77,230)
		ORACLE CORP	68389XBL8	259	2.45%	\$500,000	\$490,070	\$492,550	(\$2,480)
		STRYKER CORP	863667AH4	1,037	3.49%	\$500,000	\$483,110	\$548,175	(\$65,065)
	UNITED PARCEL SERVICE	911312BT2	611	2.30%	\$500,000	\$478,935	\$504,105	(\$25,170)	
	UNITEDHEALTH GROUP IN	91324PDN9	1,081	3.80%	\$500,000	\$487,095	\$560,625	(\$73,530)	
	Municipal Bonds	CONNECTICUT ST TXBL S	20772KGN3	472	3.10%	\$1,000,000	\$980,990	\$1,064,850	(\$83,860)
		GOODRICH MI AREA SCH	382406PY6	122	2.74%	\$300,000	\$298,293	\$304,584	(\$6,291)
		HOUSTON TX REF SER B	4423315T7	427	2.01%	\$1,000,000	\$968,190	\$1,006,410	(\$38,220)
		NEW YORK NY TXBL FISC	64966QCA6	580	2.22%	\$1,000,000	\$960,850	\$1,003,750	(\$42,900)
		ONTARIO CA INTERNATIO	683042AJ4	867	3.05%	\$500,000	\$474,750	\$538,090	(\$63,340)
		OREGON ST DEPT ADMINI	68607VT47	458	2.88%	\$500,000	\$489,060	\$510,125	(\$21,065)
		TULSA CNTY OKLA INDPT	899593MG9	519	2.69%	\$500,000	\$483,525	\$501,550	(\$18,025)
	Negotiable Certificates of Deposit	1ST SECURITY BANK OF	33625CCP2	578	2.08%	\$245,000	\$235,220	\$245,000	(\$9,780)
		ABACUS FEDERAL SAVING	00257TBF2	581	2.08%	\$245,000	\$235,188	\$245,000	(\$9,812)
		ALMA BK ASTORIA NEW Y	020080BL0	621	1.84%	\$245,000	\$233,561	\$245,000	(\$11,439)
		AMERICAN ST BK SIOUX	029728BA9	483	2.57%	\$245,000	\$238,324	\$245,000	(\$6,676)
		AUSTIN TELCO FED CR U	052392CH8	1,447	4.89%	\$248,000	\$251,261	\$248,000	\$3,261
		BALBOA THRIFT LN ASSN	05765LAY3	201	2.08%	\$245,000	\$241,933	\$245,000	(\$3,067)
		BANK OF NEW ENGLAND	06426KBE7	510	2.72%	\$245,000	\$238,463	\$245,000	(\$6,537)
		BANK3	06653LAJ9	77	0.91%	\$245,000	\$243,366	\$245,000	(\$1,634)
		CITADEL FED CR UN EXT	17286TAG0	790	1.76%	\$245,000	\$230,178	\$245,000	(\$14,823)
COMMERCE BK GENEVA MI		20056QRZ8	544	2.38%	\$245,000	\$236,827	\$245,000	(\$8,173)	
COMMERCIAL BK HARROGA		20143PDX5	166	2.47%	\$245,000	\$243,008	\$245,000	(\$1,992)	
DENVER SVGS BK IOWA		249398BT4	173	2.27%	\$245,000	\$242,680	\$245,000	(\$2,320)	
ENCORE BK LITTLE ROCK		29260MAM7	227	2.03%	\$245,000	\$241,357	\$245,000	(\$3,643)	
ENERBANK USA SALT LAK		29278TMN7	327	1.85%	\$245,000	\$238,978	\$245,000	(\$6,022)	
ENTERPRISE BANK PA		29367RKT2	503	2.67%	\$245,000	\$238,439	\$245,000	(\$6,561)	
FIRST FMRS BK TR CONV		320165JK0	614	1.83%	\$245,000	\$233,683	\$245,000	(\$11,317)	
FIRST NATIONAL BANK O		32112UDM0	368	1.80%	\$245,000	\$238,030	\$245,000	(\$6,970)	

Portfolio

As of December 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 ST BK BUXTON ND	33648RAZ2	249	1.68%	\$245,000	\$240,335	\$245,000	(\$4,665)		
		GENOA BKG CO OHIO	372348CJ9	579	2.03%	\$245,000	\$235,033	\$245,000	(\$9,967)		
		GRAND RIV BK GRANDVIL	38644ABP3	581	2.08%	\$245,000	\$235,188	\$245,000	(\$9,812)		
		HORIZON BK WAVERLY NE	44042TBQ6	242	1.73%	\$231,000	\$227,537	\$227,867	(\$330)		
		INDUSTRIAL COML BK CH	45581EAX9	182	3.32%	\$245,000	\$243,812	\$245,000	(\$1,188)		
		KNOX TVA EMPL CREDIT	499724AD4	243	3.28%	\$245,000	\$243,040	\$245,000	(\$1,960)		
		KS STATEBANK MANHATTA	50116CBF5	138	2.32%	\$200,000	\$198,564	\$199,700	(\$1,136)		
		LAFAYETTE FED CR UN R	50625LAE3	271	3.33%	\$245,000	\$242,761	\$245,000	(\$2,239)		
		LIVE OAK BANKING COMP	538036GU2	698	1.95%	\$245,000	\$232,681	\$245,000	(\$12,319)		
		MAINSTREET BANK	56065GAG3	483	2.67%	\$245,000	\$238,637	\$245,000	(\$6,363)		
		MID MO BK SPRINGFIELD	59541KBV8	565	1.98%	\$245,000	\$235,063	\$245,000	(\$9,937)		
		MORGAN STANLEY BK N A	61690UPF1	700	2.05%	\$245,000	\$233,201	\$245,000	(\$11,799)		
		MORGAN STANLEY PVT BK	61760AYR4	468	2.86%	\$245,000	\$239,478	\$245,000	(\$5,522)		
		NEIGHBORS FCU BATON R	64017AAM6	272	3.33%	\$245,000	\$242,768	\$245,000	(\$2,232)		
		PLAINS ST BK TEX	726547BK7	539	2.38%	\$245,000	\$236,900	\$245,000	(\$8,100)		
		POPPY BK SANTA ROSA C	73319FAF6	809	1.19%	\$245,000	\$226,968	\$245,000	(\$18,032)		
		PREFERRED BANK LA CAL	740367HP5	595	2.09%	\$245,000	\$234,962	\$245,000	(\$10,038)		
		RAYMOND JAMES BANK NA	75472RAU5	731	1.95%	\$245,000	\$232,199	\$245,000	(\$12,801)		
		RIA FED CR UN	749622AL0	361	2.55%	\$245,000	\$239,946	\$245,000	(\$5,054)		
		RIVERBANK POCAHONTAS	76857AAB7	171	2.37%	\$245,000	\$242,824	\$245,000	(\$2,176)		
		STONE BK MTN VIEW ARK	86158RAV1	94	3.11%	\$245,000	\$244,361	\$245,000	(\$639)		
		UBS BANK USA	90348JCR9	151	3.16%	\$245,000	\$243,917	\$245,000	(\$1,083)		
		UPPER PENNISUA STATE	91630PAS0	728	1.85%	\$245,000	\$231,716	\$245,000	(\$13,284)		
		WASHINGTON FEDERAL	938828BJ8	602	2.14%	\$245,000	\$235,043	\$245,000	(\$9,957)		
		WELLS FARGO BANK NA	949763B96	511	2.72%	\$245,000	\$238,451	\$245,000	(\$6,549)		
		Government Agency		F H L M C	3137EAEN5	171	2.77%	\$1,000,000	\$991,560	\$1,017,080	(\$25,520)
				F H L M C M T N	3137EAES4	178	0.26%	\$1,000,000	\$979,360	\$974,857	\$4,503
				FEDERAL AGRI MTG CORP	31422BPQ7	327	1.67%	\$500,000	\$485,910	\$499,884	(\$13,974)
				FEDERAL FARM CREDIT B	3133EKSJ7	178	1.79%	\$1,000,000	\$986,670	\$998,607	(\$11,937)
				FEDERAL HOME LOAN BKS	3130A1XJ2	532	2.94%	\$2,000,000	\$1,953,800	\$2,089,405	(\$135,605)
	3130ASA82			903	2.56%	\$500,000	\$488,635	\$497,010	(\$8,375)		
	3130ASE96			910	3.31%	\$1,000,000	\$965,380	\$990,123	(\$24,743)		
	3130ASH77			546	3.64%	\$1,000,000	\$979,680	\$1,000,000	(\$20,320)		
TENNESSEE VALLEY AUTH	880591ER9			625	2.97%	\$500,000	\$484,600	\$526,520	(\$41,920)		
U.S. Treasuries				U S TREASURY BILL	912796X53	167	4.41%	\$1,000,000	\$979,840	\$971,032	\$8,808
		U S TREASURY NOTE	91282CCJ8	1,278	0.98%	\$10,000,000	\$8,942,200	\$8,978,125	(\$35,925)		
			91282CCK5	182	0.13%	\$10,000,000	\$9,778,100	\$9,734,275	\$43,825		
			91282CEX5	548	3.07%	\$10,000,000	\$9,760,600	\$9,840,625	(\$80,025)		
			91282ZV5	1,643	0.58%	\$10,000,000	\$8,553,900	\$8,611,719	(\$57,819)		
			91282ZW3	913	0.28%	\$10,000,000	\$9,059,000	\$9,057,031	\$1,969		



CITY OF
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Transactions

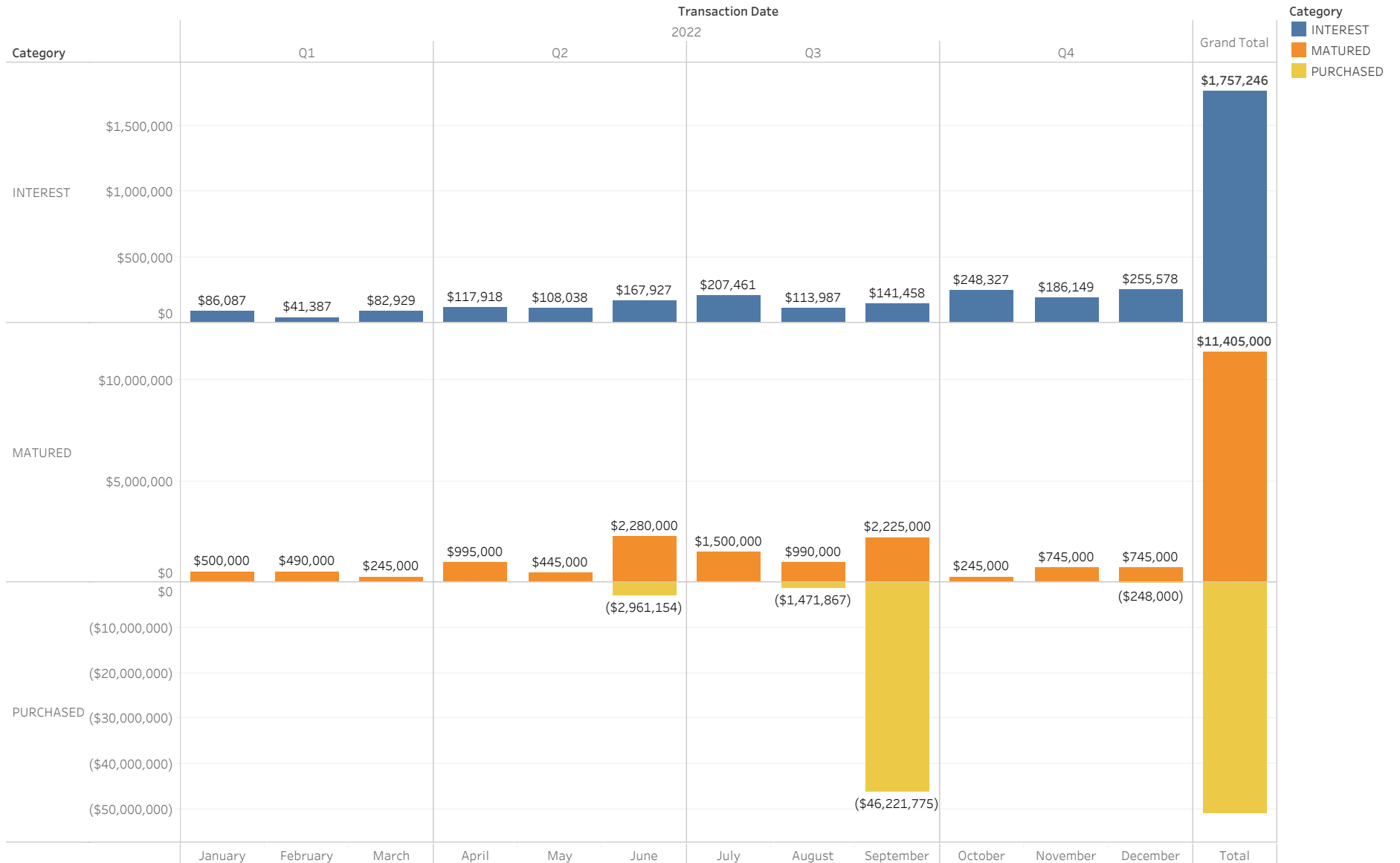
Transactions

Prior 3 Months as of December 2022

Year of Transaction Date	Month of Transaction Date	Day of Transaction Date	Issuer	CUSIP	Maturity Date	Coupon	Par Value	Book Value
2022	December	16	AUSTIN TELCO FED C D	052392CH8	12/16/26	4.950%	\$248,000	\$248,000.00

Interest Received

As of December 2022





CITY OF
EL SEGUNDO

Compliance

Asset Class Compliance

As of December 2022

Security Type	In Compliance?	Max Weight	Weight	Par Value	Book Value	Market Value
Cash	Y	100%	5.57%	\$6,729,666	\$6,729,666	\$6,729,666
LAIF	Y	100%	2.98%	\$3,595,079	\$3,595,079	\$3,595,079
CAMP - JPAP	Y	30%	26.98%	\$32,573,346	\$32,573,346	\$32,573,346
Medium Term Notes	Y	15%	6.50%	\$8,145,000	\$8,635,563	\$7,854,671
Municipal Bonds	Y	10%	3.86%	\$4,800,000	\$4,929,359	\$4,655,658
Negotiable Certificates of Deposit	Y	30%	8.24%	\$10,234,000	\$10,230,567	\$9,955,880
Government Agency	Y	100%	6.89%	\$8,500,000	\$8,593,485	\$8,315,595
U.S. Treasuries	Y	100%	38.98%	\$51,000,000	\$47,192,807	\$47,073,640
		Totals	100.00%	\$125,577,092	\$122,479,873	\$120,753,535

Rating Compliance

As of December 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	3137EAENS	AA+	AAA	Y	\$991,560	0.82%	3.00%	
	F H L M C M T N	3137EAES4	AA+	AAA	Y	\$979,360	0.81%	3.00%	
	FEDERAL AGRI MTG CORP	31422BPQ7	N/A	N/A	Y	\$485,910	0.40%	3.00%	
	FEDERAL FARM CREDIT B	3133EKS7	AA+	AAA	Y	\$986,670	0.82%	3.00%	
	FEDERAL HOME LOAN BKS	3130A1XJ2	AA+	AAA	Y	\$1,953,800	1.62%	3.00%	
		3130ASA82	AA+	AAA	Y	\$488,635	0.40%	3.00%	
		3130ASE96	AA+	AAA	Y	\$965,380	0.80%	3.00%	
		3130ASH77	AA+	AAA	Y	\$979,680	0.81%	3.00%	
		TENNESSEE VALLEY AUTH	880591ER9	AA+	AAA	Y	\$484,600	0.40%	3.00%
	Medium Term Notes	APPLE INC	037833AK6	AA+	AAA	Y	\$496,000	0.41%	3.00%
ASTRAZENECA FINANCE L		04636NAA1	A	A3	Y	\$445,155	0.37%	3.00%	
BANK OF AMERICA CORP		06051GFX2	A-	A2	Y	\$477,170	0.40%	3.00%	
BERKSHIRE HATHAWAY IN		084670BR8	AA	AA2	Y	\$497,860	0.41%	3.00%	
CIGNA CORP		125523AG5	A-	BAA1	Y	\$488,515	0.40%	3.00%	
CITIGROUP INC		172967KN0	BBB+	A3	Y	\$473,905	0.39%	3.00%	
COCA COLA CO THE		191216CL2	A+	A1	Y	\$476,495	0.39%	3.00%	
ESTEE LAUDER CO INC		29736RAN0	A+	A1	Y	\$474,440	0.39%	3.00%	
GOLDMAN SACHS GROUP I		38141GXJ8	BBB+	A2	Y	\$480,820	0.40%	3.00%	
INTERCONTINENTAL EXCH		45866FAD6	A-	A3	Y	\$487,485	0.40%	3.00%	
JOHNS HOPKINS HEALTH		478111AB3	AA-	AA2	Y	\$143,981	0.12%	3.00%	
MEAD JOHNSON NUTRITIO		582839AH9	A-	A3	Y	\$489,625	0.41%	3.00%	
MORGAN STANLEY		61746BDZ6	A-	A1	Y	\$484,010	0.40%	3.00%	
ORACLE CORP		68389XBL8	BBB	BAA2	Y	\$490,070	0.41%	3.00%	
STRYKER CORP		863667AH4	BBB+	BAA1	Y	\$483,110	0.40%	3.00%	
UNITED PARCEL SERVICE		911312BT2	A	A2	Y	\$478,935	0.40%	3.00%	
UNITEDHEALTH GROUP IN		91324PDN9	A+	A3	Y	\$487,095	0.40%	3.00%	
Municipal Bonds	CONNECTICUT ST TXBL S	20772KGN3	AA-	AA3	Y	\$980,990	0.81%	5.00%	
	GOODRICH MI AREA SCH	382406PY6	AA	N/A	Y	\$298,293	0.25%	5.00%	
	HOUSTON TX REF SER B	4423315T7	AA	AA3	Y	\$968,190	0.80%	5.00%	
	NEW YORK NY TXBL FISC	64966QCA6	AA	AA2	Y	\$960,850	0.80%	5.00%	
	ONTARIO CA INTERNATIO	683042AJ4	AA	N/A	Y	\$474,750	0.39%	5.00%	
	OREGON ST DEPT ADMINI	68607VT47	AAA	AA2	Y	\$489,060	0.41%	5.00%	
	TULSA CNTY OKLA INDPT	899593MG9	N/A	AA2	Y	\$483,525	0.40%	5.00%	
U.S. Treasuries	U S TREASURY BILL	912796X53	N/A	N/A	Y	\$979,840	0.81%	3.00%	
	U S TREASURY NOTE	91282CCJ8	N/A	AAA	Y	\$8,942,200	7.41%	3.00%	
		91282CCK5	N/A	AAA	Y	\$9,778,100	8.10%	3.00%	
		91282CEX5	N/A	AAA	Y	\$9,760,600	8.08%	3.00%	
		912828ZV5	Null	AAA	Y	\$8,553,900	7.08%	3.00%	
		912828ZW3	N/A	AAA	Y	\$9,059,000	7.50%	3.00%	

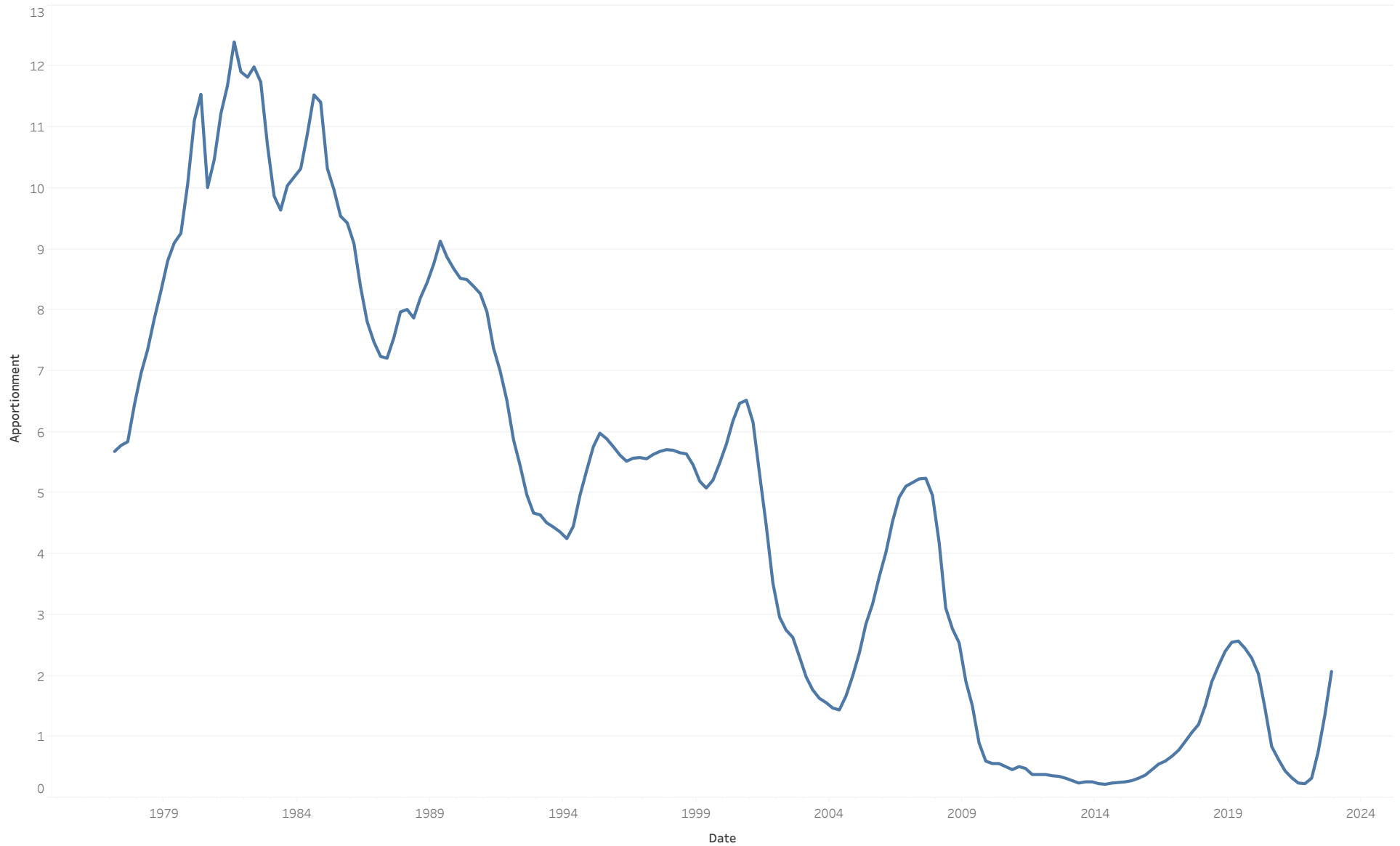


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LAIF

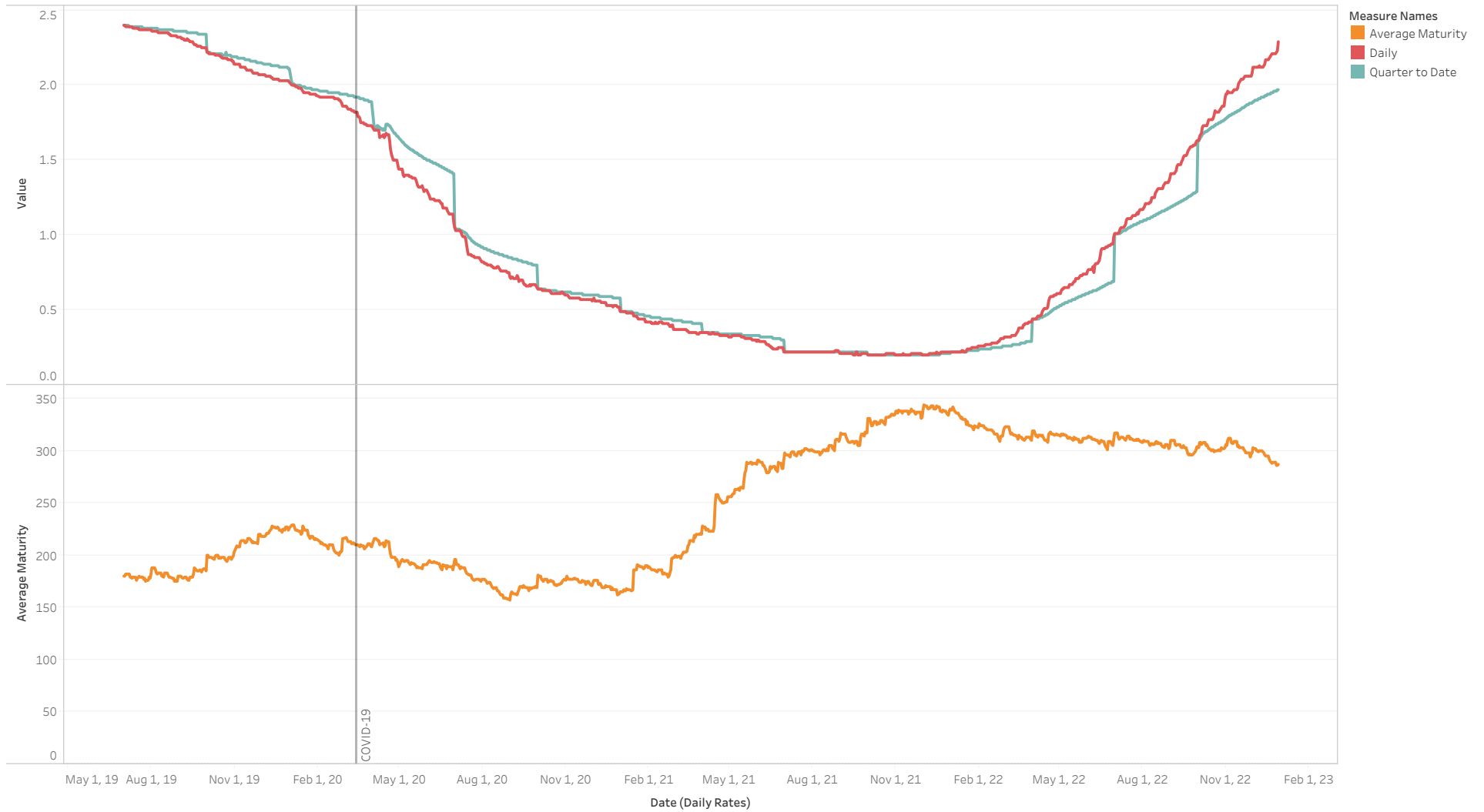
LAIF Apportionment Rates

As of December 2022



LAIF Diagnostics

As of December 2022





CITY OF
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City Cash Flows

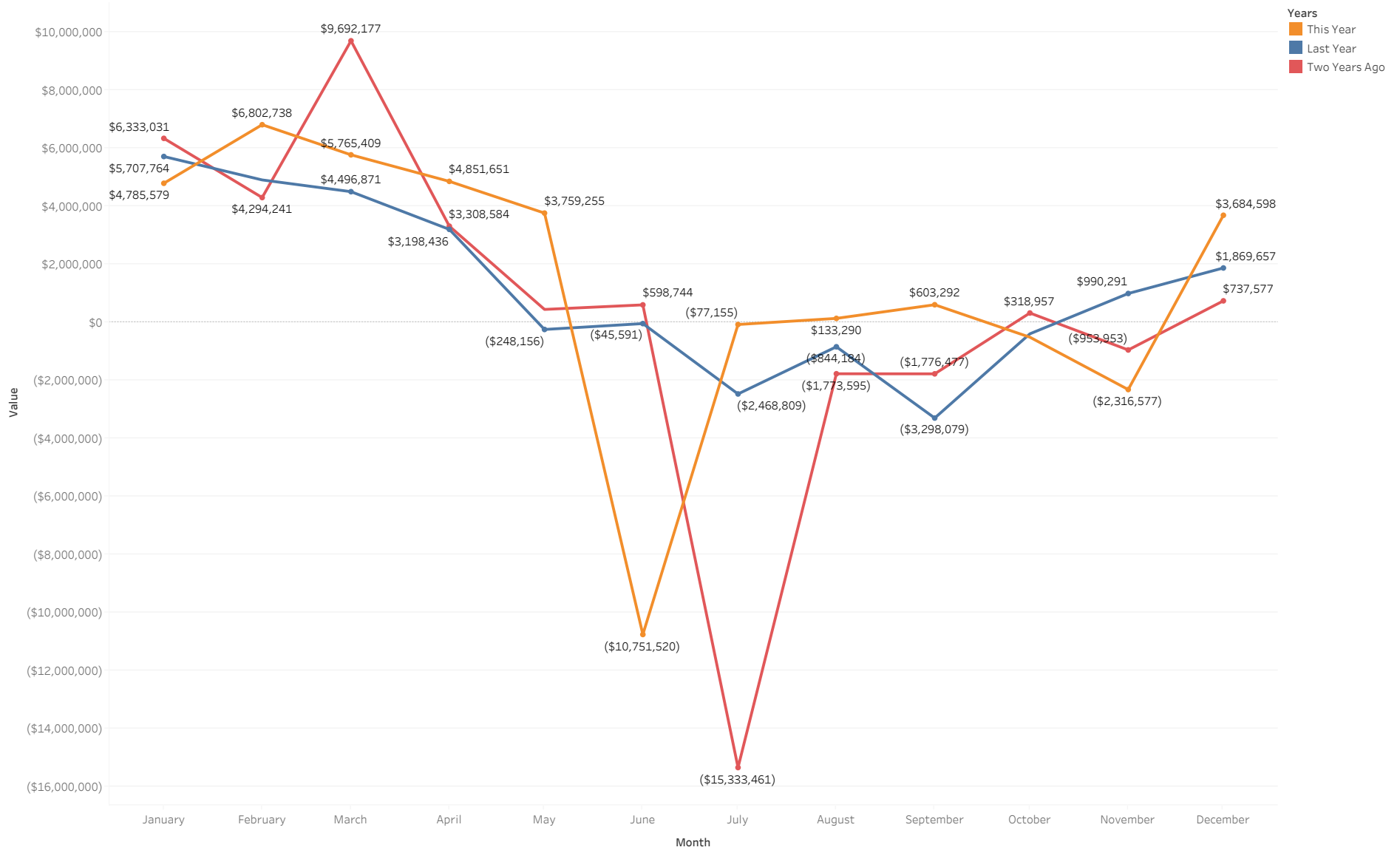
Rolling 13-Month Cash Flow Analysis

As of December 2022



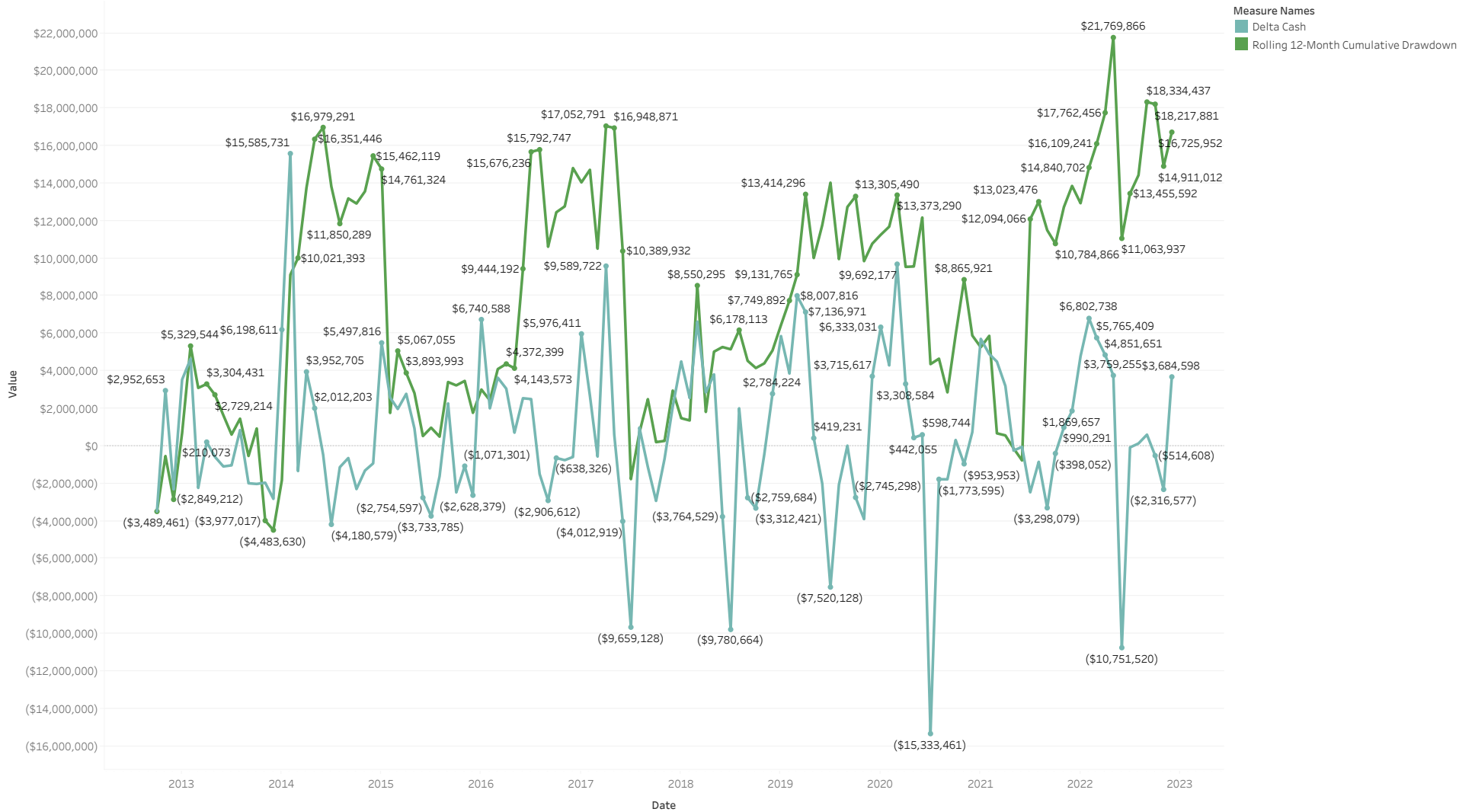
Net Change in Cash by Year

As of December 2022



Historic Drawdowns

As of December 2022



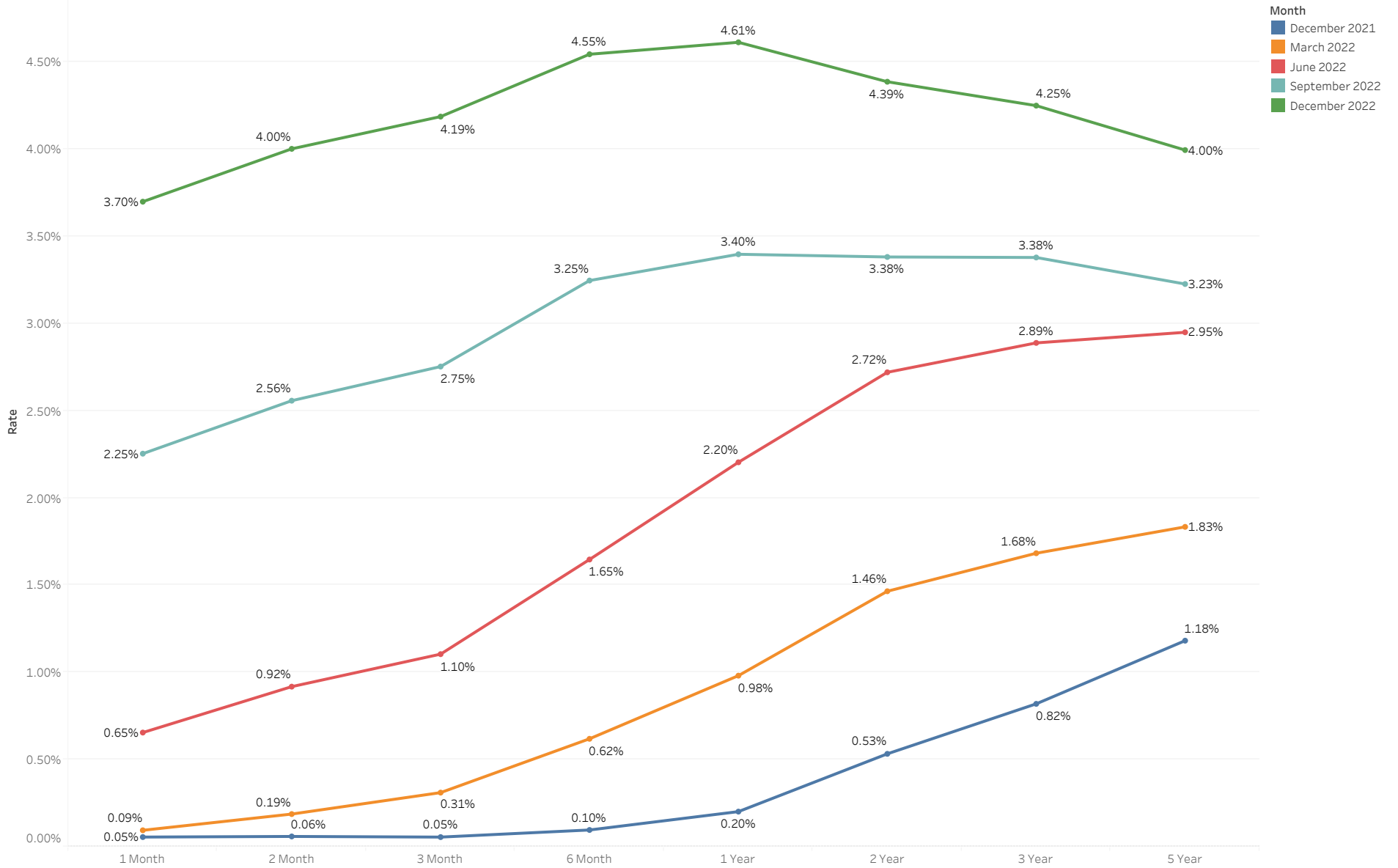


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Economic Environment

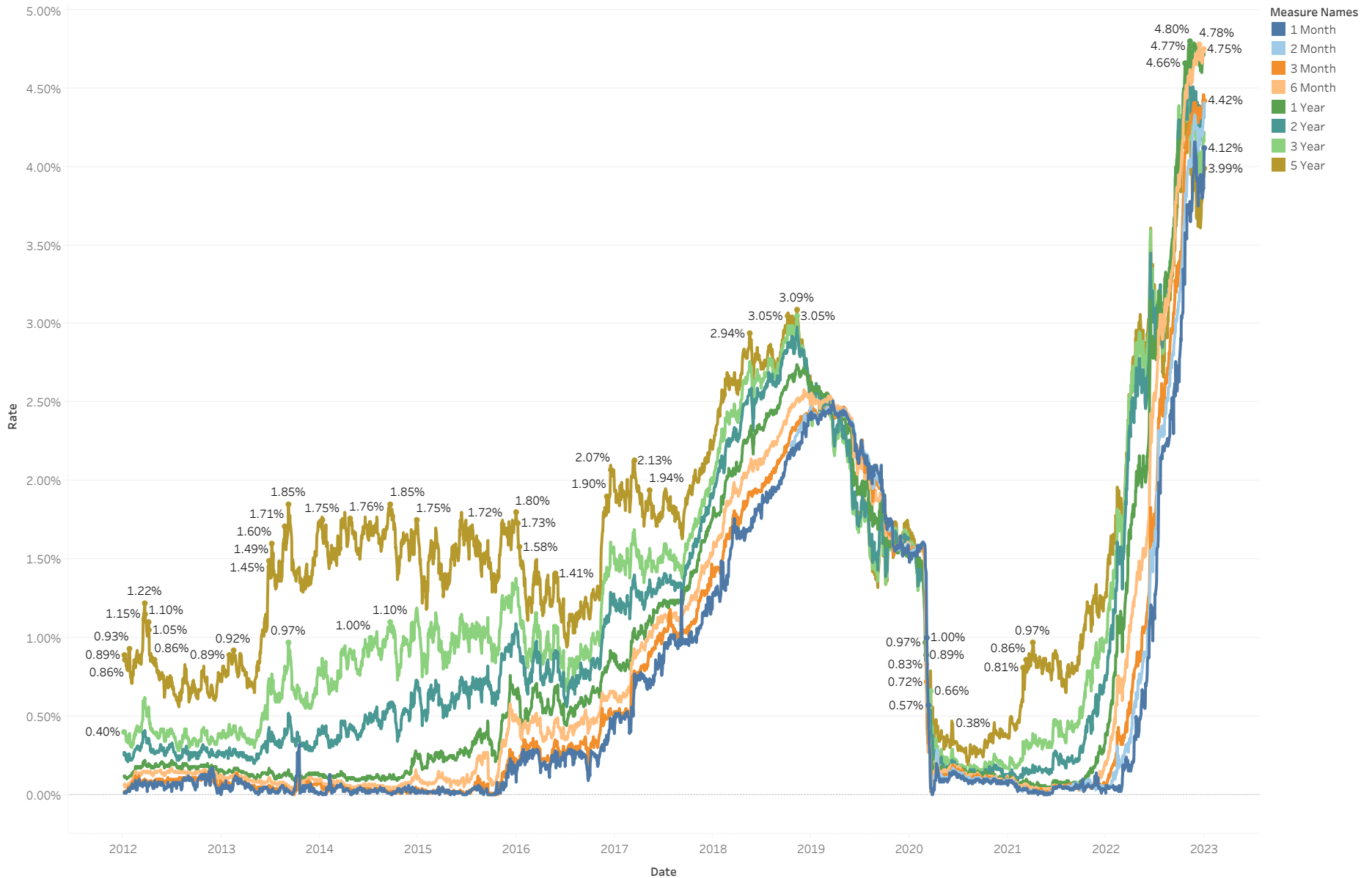
U.S. Treasury Yield Curve

As of December 2022



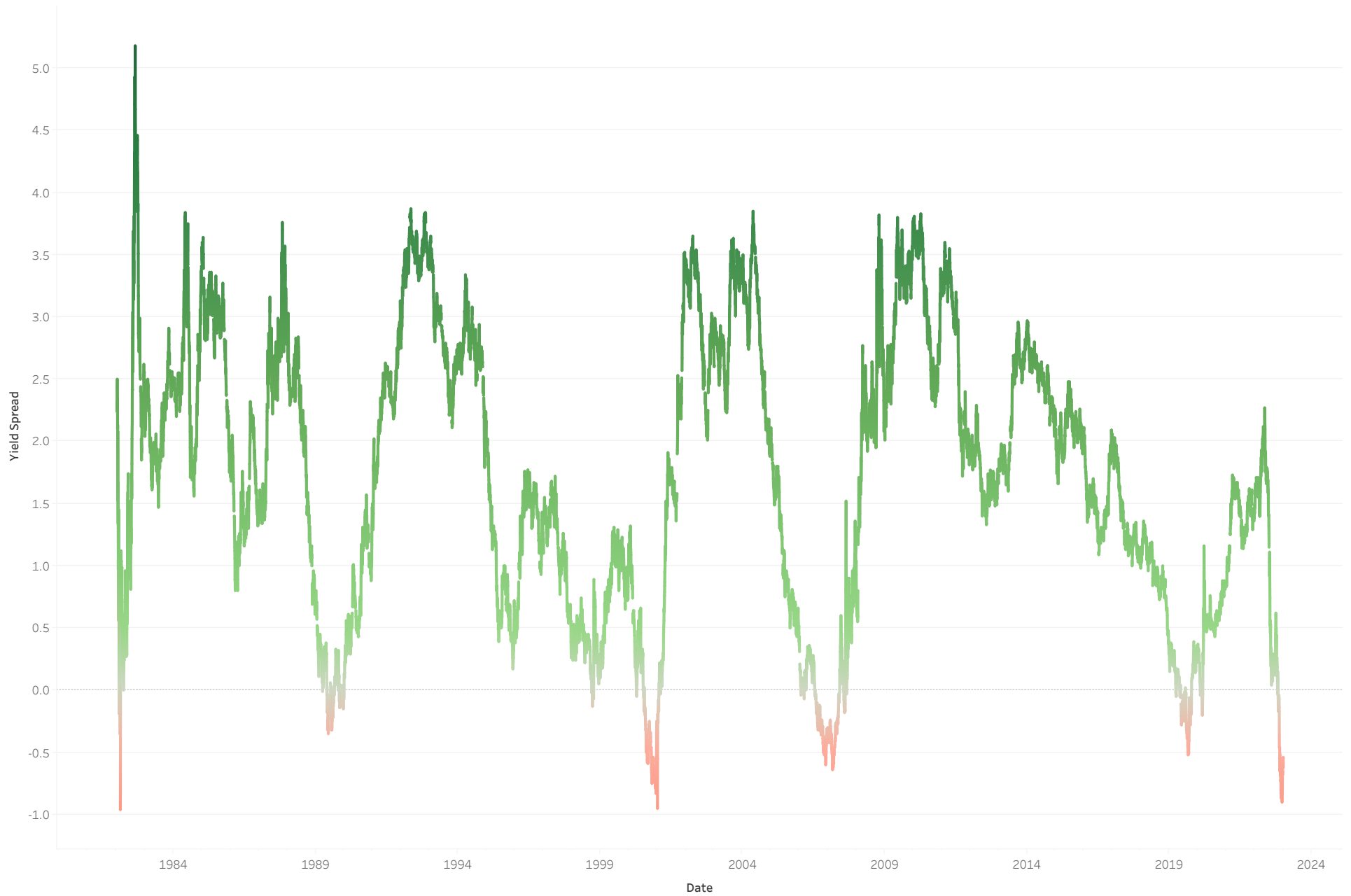
U.S. Treasury Maturity Through Time

As of December 2022



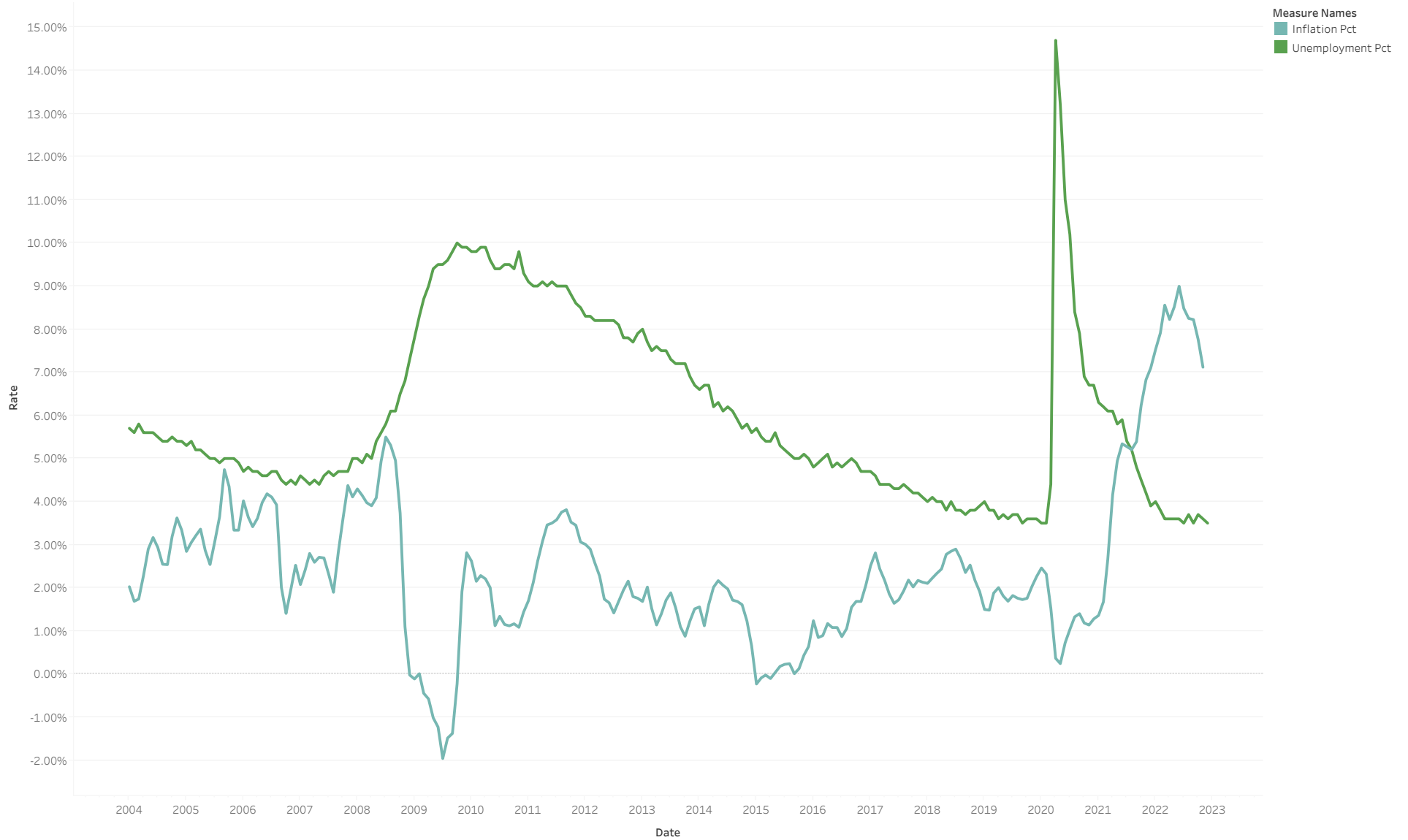
10-Year Minus 3-Month Treasury Yield Spread

As of December 2022



Unemployment vs Inflation

As of December 2022



5-Year Breakeven Inflation Prediction

As of December 2022

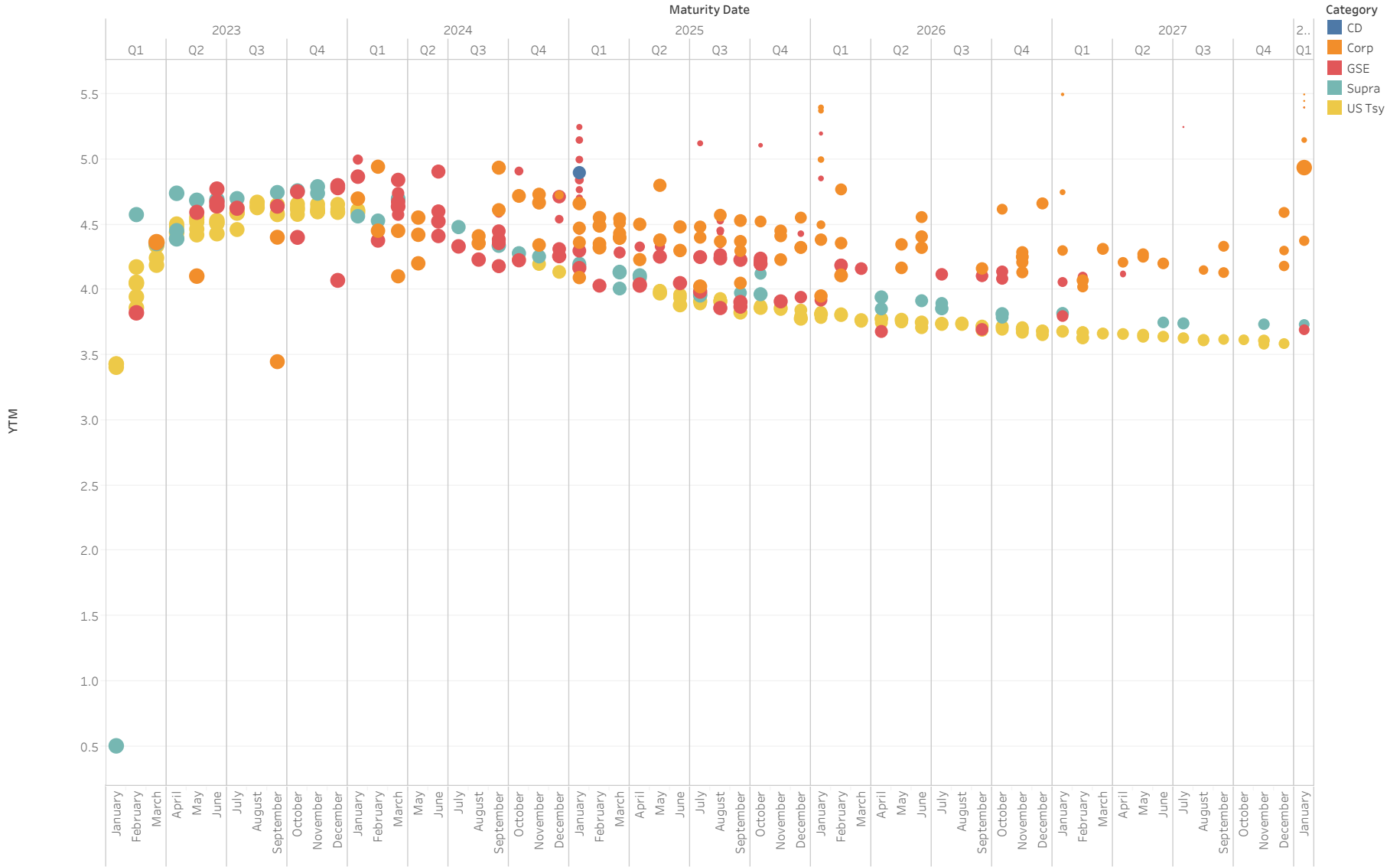




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Survey of Options

Bond Filter



Asset Class Compliance

As of December 2022

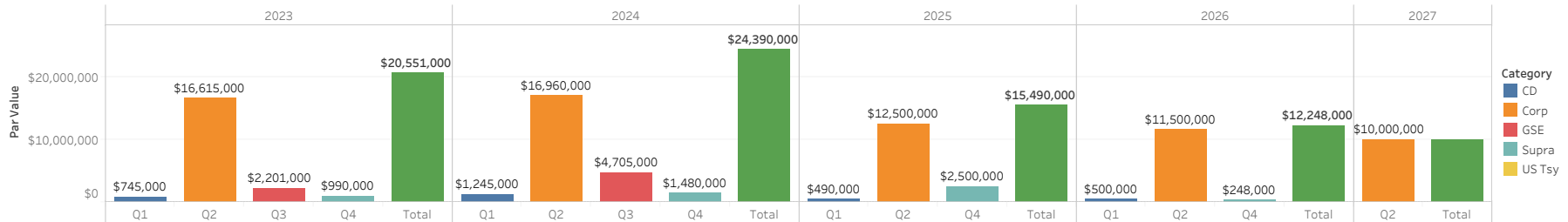
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Cash	Y	100%	5.57%	\$6,729,666	\$6,729,666	\$6,729,666
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CAMP - JPAP	Y	30%	26.98%	\$32,573,346	\$32,573,346	\$32,573,346
Medium Term Notes	Y	15%	6.50%	\$8,145,000	\$8,635,563	\$7,854,671
Municipal Bonds	Y	10%	3.86%	\$4,800,000	\$4,929,359	\$4,655,658
Negotiable Certificates of Deposit	Y	30%	8.24%	\$10,234,000	\$10,230,567	\$9,955,880
Government Agency	Y	100%	6.89%	\$8,500,000	\$8,593,485	\$8,315,595
U.S. Treasuries	Y	100%	38.98%	\$51,000,000	\$47,192,807	\$47,073,640
Totals			100.00%	\$125,577,092	\$122,479,873	\$120,753,535

Reference Date
December 2022

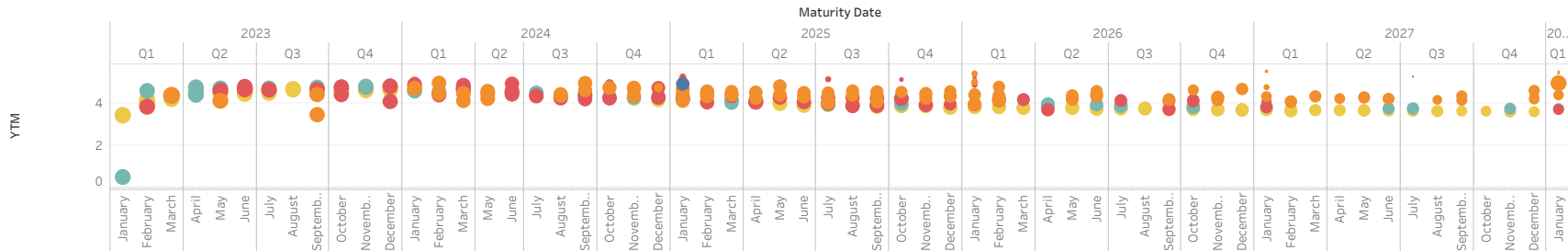
- Maturity Quarter
- 2023 Q1
 - 2023 Q2
 - 2023 Q3
 - 2023 Q4
 - 2024 Q1
 - 2024 Q2
 - 2024 Q3
 - 2024 Q4
 - 2025 Q1
 - 2025 Q2
 - 2025 Q3
 - 2025 Q4
 - 2026 Q1
 - 2026 Q2
 - 2026 Q3
 - 2026 Q4
 - 2027 Q1
 - 2027 Q2
 - 2027 Q3
 - 2027 Q4
 - 2028 Q1

Reserve Portfolio Ladder by Quarter

As of December 2022



Bond Filter





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.

	1/20/2023
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Matthew Robinson, City Treasurer

Date