



CITY OF  
EL SEGUNDO

# City of El Segundo Investment Portfolio Report March 2023

Certified By:  
City Treasurers Office



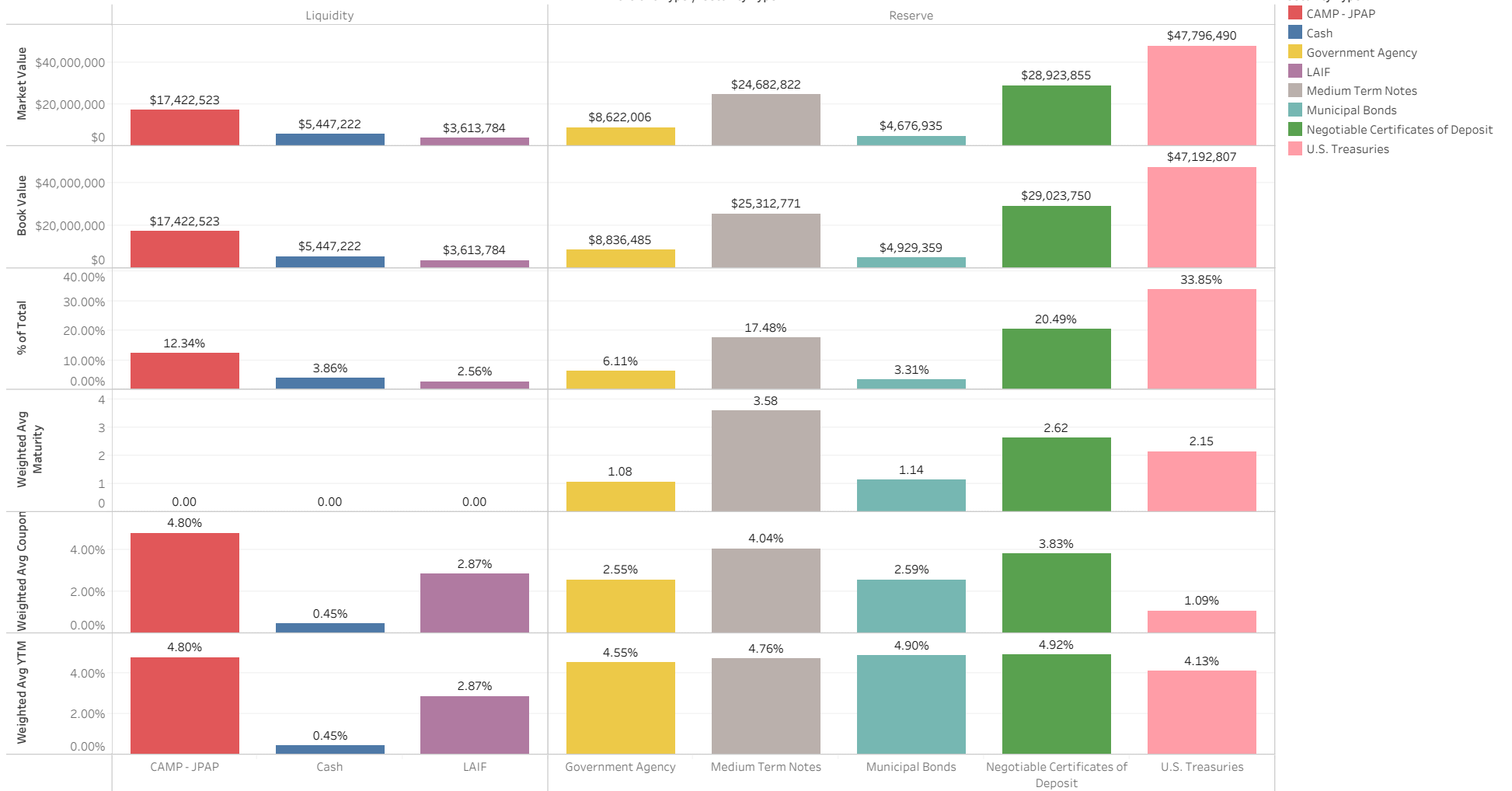
CITY OF  
EL SEGUNDO

# Portfolio

# Portfolio Summary

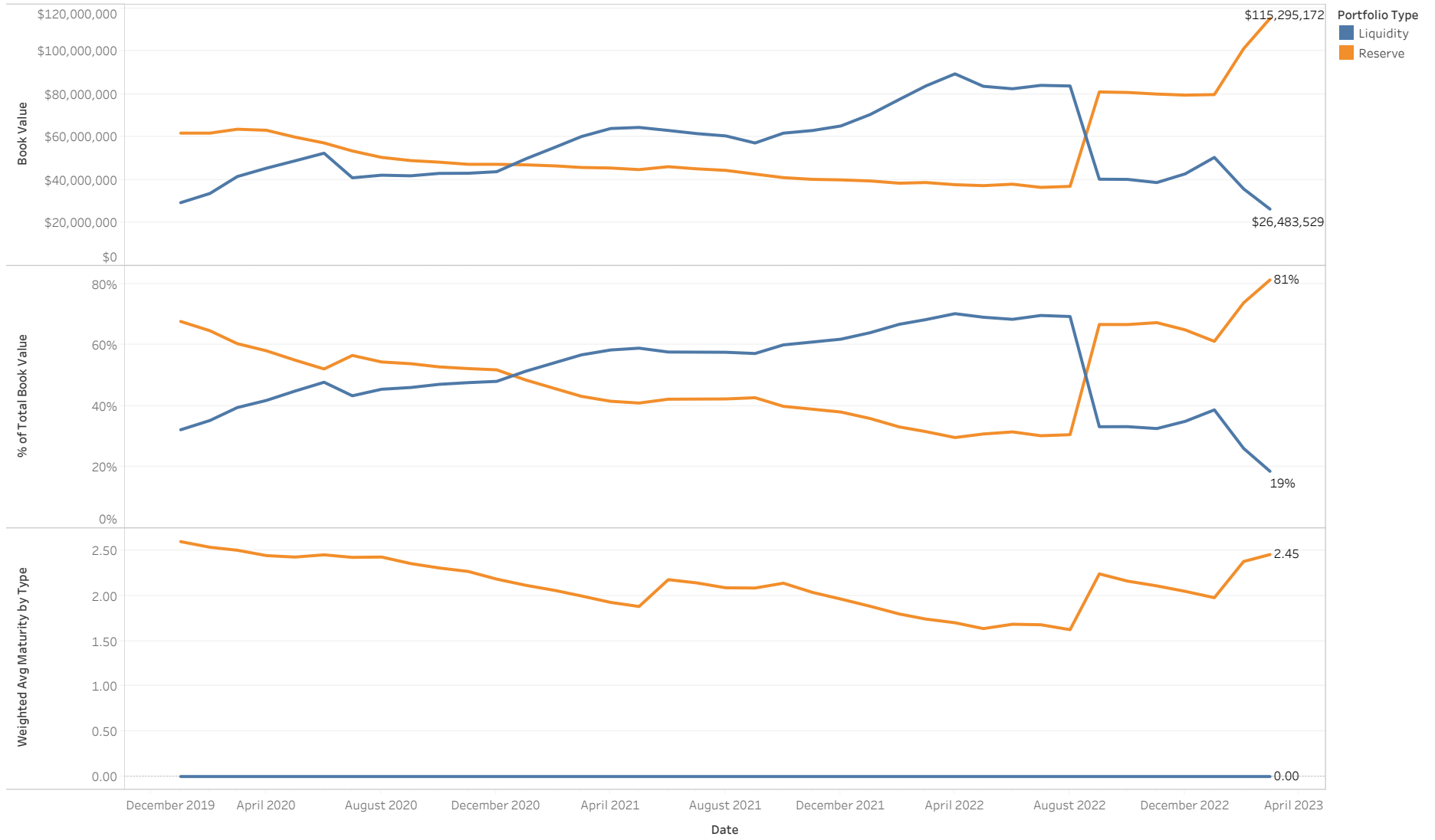
As of March 2023

Portfolio Type / Security Type



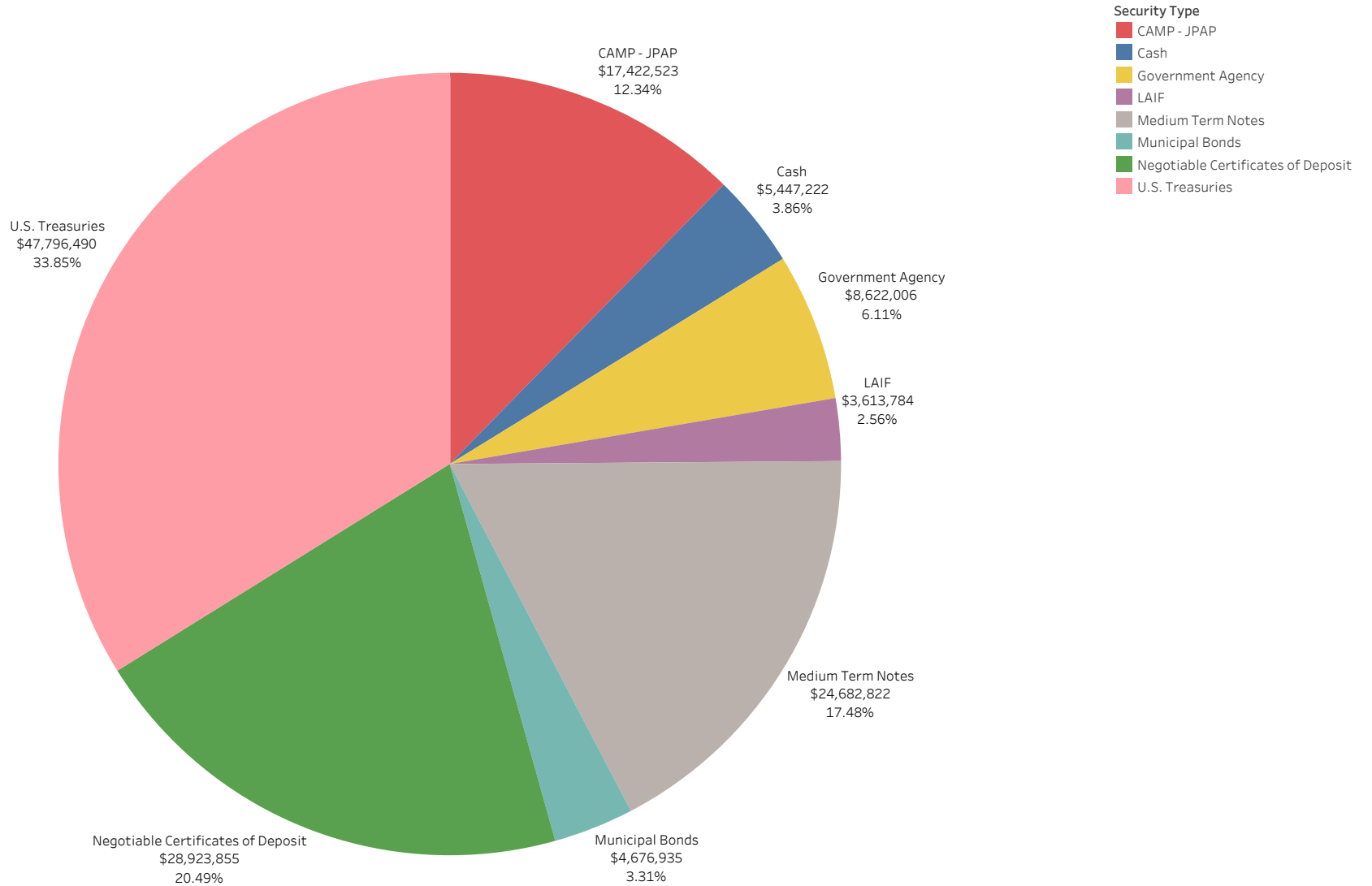
# Portfolio Through Time

As of March 2023



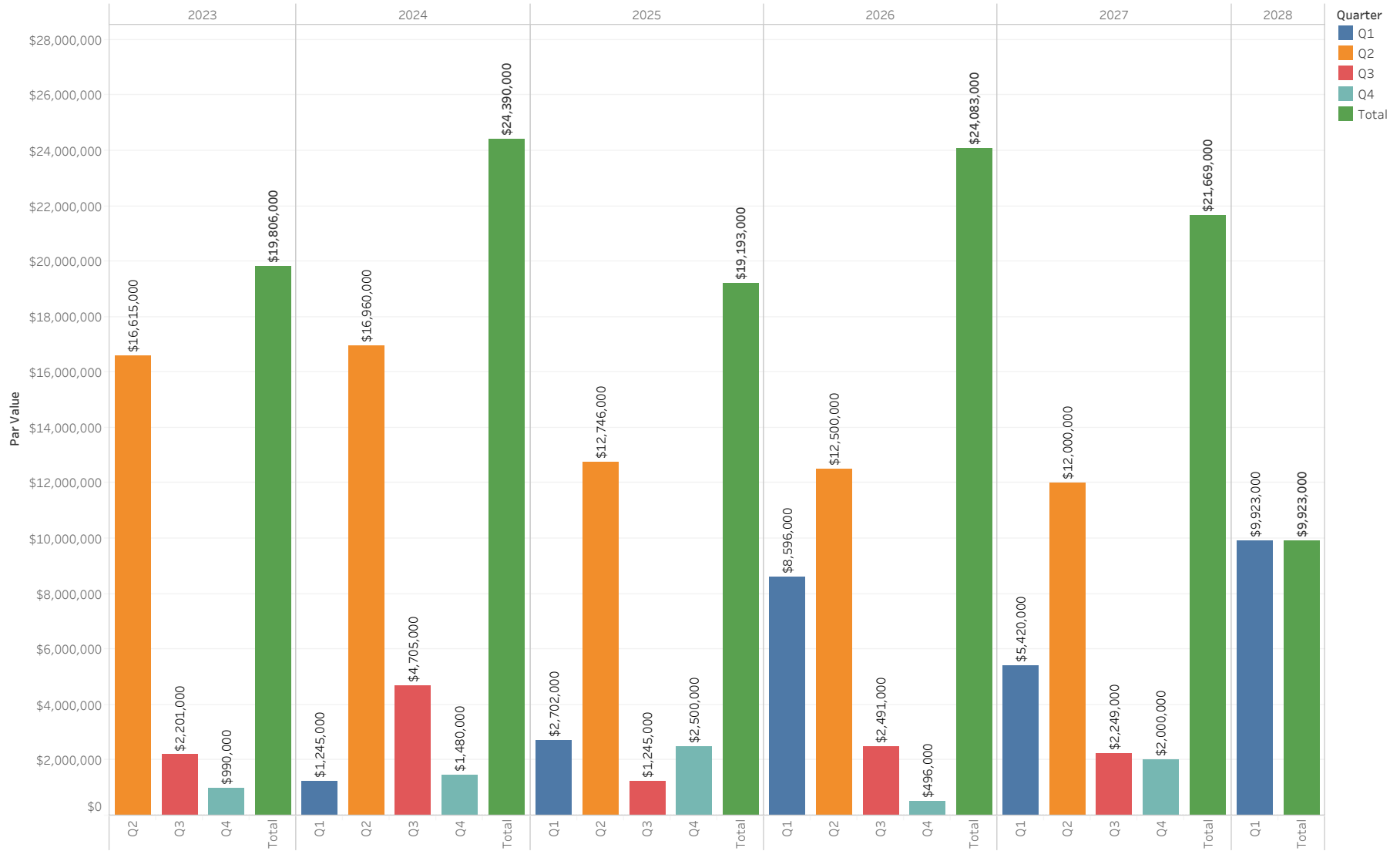
# Investments by Security Type

As of March 2023



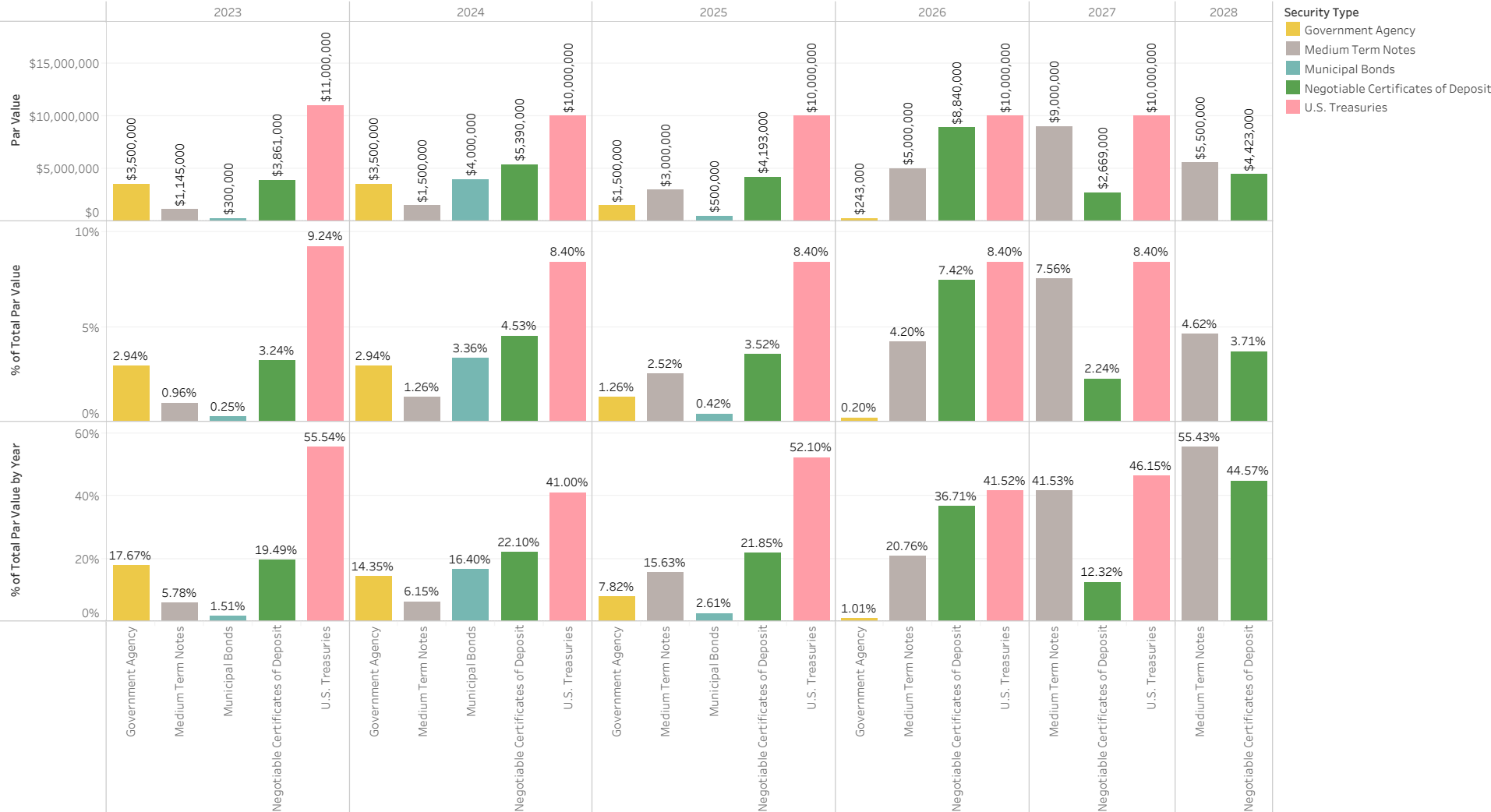
# Reserve Portfolio Ladder by Quarter

As of March 2023



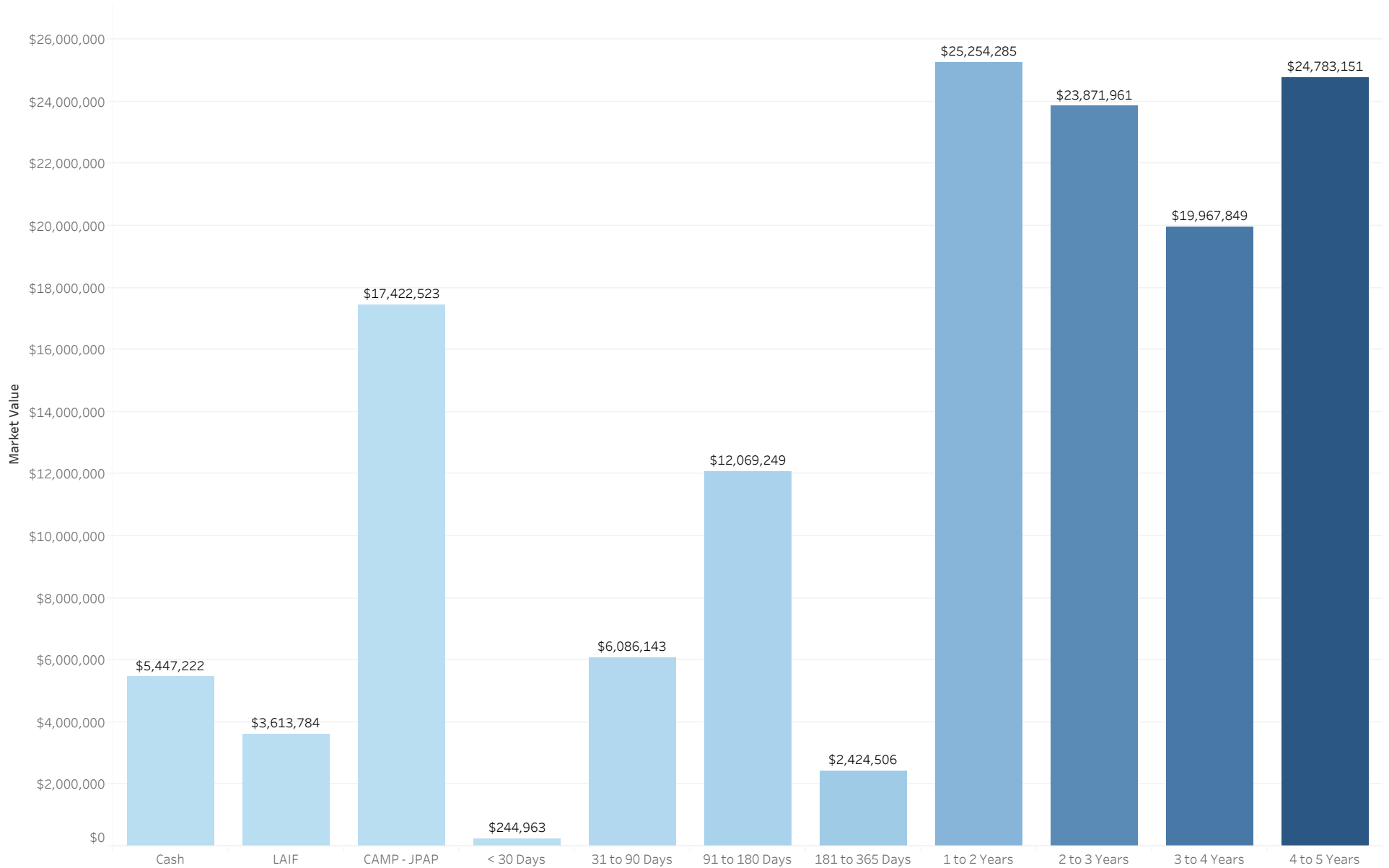
# Ladder Diversification

As of March 2023



# Investments by Maturity Date

As of March 2023





# Portfolio

As of March 2023

Security Type	Issuer	CUSIP	Month, Day, Year of Maturity Date	Days to Matur..	Coupon	Par Value	Market Value	Book Value	Unrealized P/L
Cash	Bank	Cash	Null	1	0.45%	\$5,447,222	\$5,447,222	\$5,447,222	\$0
LAIF	LAIF	LAIF	Null	1	2.87%	\$3,613,784	\$3,613,784	\$3,613,784	\$0
CAMP - JPAP	CAMP - JPAP	CAMP - JPAP	Null	1	4.80%	\$17,422,523	\$17,422,523	\$17,422,523	\$0
Medium Term Notes	AMAZON COM INC	023135CP9	December 1, 2027	1,706	4.48%	\$1,000,000	\$1,015,100	\$997,630	\$17,470
	AMERICAN HONDA FIN CO	02665WED9	January 12, 2028	1,748	4.65%	\$1,000,000	\$1,009,710	\$997,794	\$11,916
	APPLE INC	037833AK6	May 3, 2023	33	2.40%	\$500,000	\$499,080	\$480,685	\$18,395
		037833EC0	February 8, 2028	1,775	1.36%	\$500,000	\$439,705	\$427,219	\$12,486
	ASTRAZENECA FINANCE L	04636NAA1	May 28, 2026	1,154	1.32%	\$500,000	\$455,325	\$501,040	(\$45,715)
	BANK NOVA SCOTIA B C	06418BAE8	March 11, 2027	1,441	3.16%	\$1,000,000	\$932,550	\$926,343	\$6,207
	BANK OF AMERICA CORP	06051GFX2	April 19, 2026	1,115	3.64%	\$500,000	\$480,610	\$554,155	(\$73,545)
	CANADIAN IMP BK COMM	13607HR61	April 7, 2027	1,468	3.65%	\$1,000,000	\$945,400	\$948,186	(\$2,786)
	CIGNA CORP	125523AG5	November 15, 2025	960	4.19%	\$500,000	\$491,865	\$564,210	(\$72,345)
	CITIGROUP INC	172967KN0	May 1, 2026	1,127	3.56%	\$500,000	\$477,140	\$550,715	(\$73,575)
	COCA COLA CO THE	191216CL2	September 6, 2024	525	1.80%	\$500,000	\$485,725	\$493,865	(\$8,140)
	COMCAST CORP	20030NBW0	January 15, 2027	1,386	2.52%	\$1,000,000	\$931,480	\$917,335	\$14,145
	DEERE JOHN CAPITAL	24422EWR6	January 20, 2028	1,756	4.65%	\$1,000,000	\$1,021,000	\$1,004,330	\$16,670
	DEUTSCHE BK AG N Y	25160PAM9	September 9, 2027	1,623	5.48%	\$1,000,000	\$980,010	\$1,005,611	(\$25,601)
	ESTEE LAUDER CO INC	29736RAN0	December 1, 2024	611	2.07%	\$500,000	\$482,355	\$501,600	(\$19,245)
	GOLDMAN SACHS GROUP I	38141GXJ8	April 1, 2025	732	3.60%	\$500,000	\$485,500	\$545,605	(\$60,105)
	HSBC HOLDINGS PLC	404280BB4	May 25, 2026	1,151	4.11%	\$1,000,000	\$948,880	\$960,400	(\$11,520)
	IBM CORP	459200AS0	January 15, 2028	1,751	5.97%	\$1,000,000	\$1,088,580	\$1,076,510	\$12,070
	INTEL CORP	458140CD0	February 10, 2026	1,047	4.81%	\$1,000,000	\$1,012,710	\$998,520	\$14,190
	INTERCONTINENTAL EXCH	45866FAD6	December 1, 2025	976	3.86%	\$500,000	\$485,405	\$557,000	(\$71,595)
	JOHNS HOPKINS HEALTH	478111AB3	May 15, 2023	45	2.77%	\$145,000	\$144,587	\$141,068	\$3,519
	MEAD JOHNSON NUTRITIO	582839AH9	November 15, 2025	960	4.18%	\$500,000	\$493,715	\$565,170	(\$71,455)
	MITSUBISHI UFJ FIN GR	606822AJ3	September 13, 2026	1,262	2.99%	\$1,000,000	\$922,360	\$924,800	(\$2,440)
	MORGAN STANLEY	61746BDZ6	January 27, 2026	1,033	3.97%	\$500,000	\$487,930	\$561,240	(\$73,310)
	ORACLE CORP	68389XBL8	September 15, 2023	168	2.43%	\$500,000	\$493,275	\$492,550	\$725
	ROYAL BK CDA	78016EZD2	May 4, 2027	1,495	3.79%	\$1,000,000	\$957,610	\$951,709	\$5,901
	STRYKER CORP	863667AH4	November 1, 2025	946	3.50%	\$500,000	\$482,110	\$548,175	(\$66,065)
	SUMITOMO MITSUI FINL	86562MAY6	January 17, 2028	1,753	3.83%	\$1,000,000	\$925,270	\$934,451	(\$9,181)
	TORONTO DOMINION BANK	89115A2M3	January 10, 2028	1,746	5.10%	\$1,000,000	\$1,010,530	\$1,005,769	\$4,761
	TOSCO CORP	891490AR5	January 1, 2027	1,372	6.98%	\$1,000,000	\$1,117,110	\$1,107,960	\$9,150
	TOYOTA MTR CR CORP FR	89236TKL8	November 10, 2027	1,685	5.25%	\$1,000,000	\$1,038,720	\$1,030,896	\$7,824
	UNITED PARCEL SERVICE	911312BT2	September 1, 2024	520	2.28%	\$500,000	\$483,150	\$504,105	(\$20,955)
	UNITEDHEALTH GROUP IN	91324PDN9	December 15, 2025	990	3.78%	\$500,000	\$489,195	\$560,625	(\$71,430)
	WELLS FARGO COMPANY	94974BGL8	July 22, 2027	1,574	4.44%	\$1,000,000	\$969,130	\$975,500	(\$6,370)
Municipal Bonds	CONNECTICUT ST TXBL S	20772KGN3	April 15, 2024	381	3.10%	\$1,000,000	\$982,500	\$1,064,850	(\$82,350)
	GOODRICH MI AREA SCH	382406PY6	May 1, 2023	31	2.72%	\$300,000	\$299,520	\$304,584	(\$5,064)
	HOUSTON TX REF SER B	4423315T7	March 1, 2024	336	2.00%	\$1,000,000	\$972,670	\$1,006,410	(\$33,740)
	NEW YORK NY TXBL FISC	64966QCA6	August 1, 2024	489	2.21%	\$1,000,000	\$965,420	\$1,003,750	(\$38,330)
	ONTARIO CA INTERNATIO	683042AJ4	May 15, 2025	776	3.02%	\$500,000	\$479,065	\$538,090	(\$59,025)

# Portfolio

As of March 2023

Security Type	Issuer	CUSIP	Month, Day, Year of Maturity Date	Days to Matur..	Coupon	Par Value	Market Value	Book Value	Unrealized P/L
Municipal Bonds	OREGON ST DEPT ADMINI	68607VT47	April 1, 2024	367	2.86%	\$500,000	\$490,970	\$510,125	(\$19,155)
	TULSA CNTY OKLA INDPT	899593MG9	June 1, 2024	428	2.67%	\$500,000	\$486,790	\$501,550	(\$14,760)
Negotiable Certificates of Deposit	1ST SECURITY BANK OF	33625CCP2	July 30, 2024	487	2.08%	\$245,000	\$235,364	\$245,000	(\$9,636)
	ABACUS FEDERAL SAVING	00257TBF2	August 2, 2024	490	2.08%	\$245,000	\$235,330	\$245,000	(\$9,670)
	ACHIEVE FINL CR UN BE	00453NAA9	February 17, 2026	1,054	4.68%	\$249,000	\$247,292	\$249,000	(\$1,708)
	AFFINITY BK COVINGTON	00833JAL5	September 15, 2026	1,264	4.60%	\$249,000	\$246,171	\$249,000	(\$2,829)
	ALASKA USA FED CR UN	011852AE0	March 8, 2028	1,804	4.65%	\$249,000	\$246,266	\$249,000	(\$2,734)
	ALL IN FED CR UN DALE	01664MAE6	February 17, 2028	1,784	4.65%	\$249,000	\$246,254	\$249,000	(\$2,746)
	ALLY BK SANDY UTAH	02007GM42	March 23, 2026	1,088	5.03%	\$243,000	\$243,989	\$243,000	\$989
	ALMA BK ASTORIA NEW Y	020080BL0	September 11, 2024	530	1.83%	\$245,000	\$233,779	\$245,000	(\$11,221)
	AMERICAN EXP NATL BAN	02589ACP5	May 12, 2025	773	3.17%	\$246,000	\$236,979	\$237,002	(\$23)
	AMERICAN ST BK SIOUX	029728BA9	April 26, 2024	392	2.57%	\$245,000	\$238,373	\$245,000	(\$6,627)
	AUSTIN TELCO FED CR U	052392CH8	December 16, 2026	1,356	4.94%	\$248,000	\$248,320	\$248,000	\$320
	BALBOA THRIFT LN ASSN	05765LAY3	July 19, 2023	110	2.07%	\$245,000	\$242,812	\$245,000	(\$2,188)
	BANK FIVE NINE OCONOM	062119BK7	March 20, 2028	1,816	4.69%	\$249,000	\$246,824	\$249,000	(\$2,176)
	BANK NEW YORK MELLON	06405VFG9	March 21, 2025	721	5.00%	\$243,000	\$243,202	\$243,000	\$202
	BANK OF NEW ENGLAND	06426KBE7	May 23, 2024	419	2.72%	\$245,000	\$238,363	\$245,000	(\$6,637)
	BANK SIERRA PORTERVIL	064860MC0	March 15, 2027	1,445	4.65%	\$244,000	\$241,243	\$244,000	(\$2,757)
	BELCO FEDERAL CR UN	07833EAN7	February 24, 2026	1,061	4.71%	\$248,000	\$247,633	\$248,000	(\$367)
	BLUE RIDGE BK MARTINS	09582YAG7	March 16, 2026	1,081	4.99%	\$230,000	\$230,610	\$230,000	\$610
	BMW BK NORTH AMER SAL	05580AW83	March 17, 2028	1,813	4.77%	\$244,000	\$242,941	\$244,000	(\$1,059)
	BRENTWOOD BK BETHEL P	107219BK2	March 17, 2026	1,082	4.77%	\$235,000	\$234,018	\$235,000	(\$982)
	BRIDGEWATER BK BLOOMI	108622NK3	March 29, 2028	1,825	4.81%	\$249,000	\$248,487	\$249,000	(\$513)
	CALIFORNIA CR UN GLEN	130162AU4	February 23, 2026	1,060	4.55%	\$244,000	\$241,345	\$244,000	(\$2,655)
	CATTLEMENS BK ALTUS O	14947NAA4	March 16, 2026	1,081	4.74%	\$249,000	\$249,583	\$249,000	\$583
	CELTIC BK SALT LAKE C	15118RE78	March 17, 2027	1,447	4.74%	\$249,000	\$247,063	\$249,000	(\$1,937)
	CFBANK FAIRLAWN OHIO	15721UFP9	September 15, 2026	1,264	4.77%	\$248,000	\$246,758	\$248,000	(\$1,242)
	CHARLES SCHWAB BK SSB	15987UBA5	March 28, 2025	728	5.04%	\$243,000	\$243,452	\$243,000	\$452
	CHEROKEE ST BK IOWA	164499DE2	March 6, 2026	1,071	4.59%	\$242,000	\$239,672	\$239,922	(\$250)
	CIBC BK USA CHICAGO I	12547CAU2	March 24, 2026	1,089	4.99%	\$243,000	\$243,659	\$243,000	\$659
	CITADEL FED CR UN EXT	17286TAG0	February 27, 2025	699	1.76%	\$245,000	\$230,244	\$245,000	(\$14,756)
	CITIZENS BK INC ROBER	173851AE6	March 16, 2026	1,081	4.65%	\$248,000	\$250,641	\$248,000	\$2,641
CITIZENS ST BK LACROS	176688DA4	March 24, 2028	1,820	4.73%	\$249,000	\$247,379	\$249,000	(\$1,621)	
CITY NATL BK LOS ANGE	178180GY5	March 31, 2028	1,827	4.97%	\$243,000	\$244,645	\$243,000	\$1,645	
COASTLIFE CR UN CORPU	19058LAB0	February 13, 2026	1,050	4.68%	\$249,000	\$247,294	\$249,000	(\$1,706)	
COMMERCE BK GENEVA MI	20056QRZ8	June 26, 2024	453	2.38%	\$245,000	\$236,864	\$245,000	(\$8,136)	
COMMERCIAL BK HARROGA	20143PDX5	June 14, 2023	75	2.46%	\$245,000	\$243,728	\$245,000	(\$1,272)	
CONNECTONE BK ENGLEWO	20786ADG7	March 23, 2026	1,088	0.79%	\$240,000	\$212,093	\$213,854	(\$1,762)	
CONNEXUS CREDIT UNION	20825WBC3	August 26, 2025	879	3.62%	\$249,000	\$240,940	\$238,934	\$2,006	
COUNTY SCHS FED CR UN	22258JAF8	March 17, 2026	1,082	4.81%	\$248,000	\$247,303	\$248,000	(\$697)	
DENVER SVGS BK IOWA	249398BT4	June 21, 2023	82	2.26%	\$245,000	\$243,491	\$245,000	(\$1,509)	
DISCOVER BK GREENWOOD	2546732F2	March 6, 2028	1,802	4.53%	\$244,000	\$239,735	\$241,897	(\$2,163)	

# Portfolio

As of March 2023

Security Type	Issuer	CUSIP	Month, Day, Year of Maturity Date	Days to Matur..	Coupon	Par Value	Market Value	Book Value	Unrealized P/L
Negotiable Certificates of Deposit	DORT FINL CR UN GRAND	25844MAQ1	February 10, 2028	1,777	4.36%	\$247,000	\$240,558	\$247,000	(\$6,442)
	EAGLEBANK BETHESDA MD	27002YFQ4	February 24, 2026	1,061	4.33%	\$244,000	\$239,713	\$238,205	\$1,508
	ENCORE BK LITTLE ROCK	29260MAM7	August 14, 2023	136	2.02%	\$245,000	\$242,268	\$245,000	(\$2,732)
	ENERBANK USA SALT LAK	29278TMN7	November 22, 2023	236	1.84%	\$245,000	\$239,880	\$245,000	(\$5,121)
	ENTERPRISE BANK PA	29367RKT2	May 16, 2024	412	2.67%	\$245,000	\$238,390	\$245,000	(\$6,610)
	FEDERAL SVGS BK CHICA	313812EC9	February 24, 2026	1,061	4.28%	\$249,000	\$244,264	\$244,829	(\$565)
	FIDELITY BK NEW ORLEA	31617CAY9	March 16, 2026	1,081	4.71%	\$249,000	\$248,644	\$249,000	(\$356)
	FIRST FED CR UN CEDAR	32024JAM5	February 17, 2028	1,784	4.49%	\$249,000	\$244,095	\$249,000	(\$4,905)
	FIRST FMRS BK TR CONV	320165JK0	September 4, 2024	523	1.83%	\$245,000	\$233,916	\$245,000	(\$11,084)
	FIRST NATIONAL BANK O	32112UDM0	January 2, 2024	277	1.80%	\$245,000	\$238,846	\$245,000	(\$6,154)
	FIRST NATL BK DAMARIS	32117BFR4	September 23, 2026	1,272	4.99%	\$248,000	\$248,727	\$248,000	\$727
	FIRST NATL BK OF MICH	32114VCH8	March 15, 2028	1,811	4.65%	\$249,000	\$246,271	\$249,000	(\$2,729)
	FIRST ST BK BUXTON ND	33648RAZ2	September 5, 2023	158	1.67%	\$245,000	\$241,482	\$245,000	(\$3,518)
	FIRST ST BK NEW LONDO	336793CD4	March 12, 2027	1,442	4.69%	\$244,000	\$241,682	\$244,000	(\$2,318)
	FIRST TECHNOLOGY FED	33715LEN6	February 18, 2025	690	4.86%	\$248,000	\$247,474	\$248,000	(\$526)
	FIRST UTD BK TR CO	33742CCS4	February 8, 2027	1,410	4.13%	\$200,000	\$193,586	\$195,050	(\$1,464)
	FLAGSTAR BK NATL ASSN	33847GAB8	March 2, 2026	1,067	4.46%	\$244,000	\$243,568	\$241,365	\$2,204
	FREESTAR FINL CR UN C	35688MAE6	February 22, 2028	1,789	4.41%	\$249,000	\$243,009	\$249,000	(\$5,991)
	GENOA BKG CO OHIO	372348CJ9	July 31, 2024	488	2.03%	\$245,000	\$235,207	\$245,000	(\$9,793)
	GEORGIA BKG CO	37312PDD8	March 27, 2026	1,092	4.94%	\$243,000	\$243,328	\$243,000	\$328
	GOLD COAST BK CHICAGO	38058KEW2	September 22, 2027	1,636	4.73%	\$249,000	\$247,170	\$249,000	(\$1,830)
	GRAND RIV BK GRANDVIL	38644ABP3	August 2, 2024	490	2.08%	\$245,000	\$235,330	\$245,000	(\$9,670)
	GREAT NORTH BK FLOREN	39103QAZ9	March 16, 2026	1,081	4.86%	\$244,000	\$243,646	\$244,000	(\$354)
	HONOLULU FIRE DEPT FE	438649AE5	August 17, 2026	1,235	4.47%	\$249,000	\$245,078	\$249,000	(\$3,922)
	HORIZON BK WAVERLY NE	44042TBQ6	August 29, 2023	151	1.72%	\$231,000	\$228,307	\$227,867	\$439
	INDUSTRIAL COML BK CH	45581EAX9	June 30, 2023	91	3.31%	\$245,000	\$243,949	\$245,000	(\$1,051)
	JOHN MARSHALL BK REST	47804GKM4	September 2, 2026	1,251	4.51%	\$249,000	\$245,419	\$248,502	(\$3,083)
	KEY BK NATL ASSN OHIO	49306SJ56	March 17, 2025	717	5.00%	\$243,000	\$243,192	\$243,000	\$192
	KNOX TVA EMPL CREDIT	499724AD4	August 30, 2023	152	3.27%	\$245,000	\$243,207	\$245,000	(\$1,793)
	KS STATEBANK MANHATTA	50116CBF5	May 17, 2023	47	2.31%	\$200,000	\$199,316	\$199,700	(\$384)
	LAFAYETTE FED CR UN R	50625LAE3	September 27, 2023	180	3.33%	\$245,000	\$242,949	\$245,000	(\$2,051)
	LEADERS CR UN JACKSON	52171MAG0	March 30, 2028	1,826	4.97%	\$248,000	\$249,691	\$248,000	\$1,691
LIBERTY FIRST CR UN L	530520AE5	February 3, 2028	1,770	4.34%	\$249,000	\$243,564	\$249,000	(\$5,436)	
LIVE OAK BANKING COMP	538036GU2	November 27, 2024	607	1.95%	\$245,000	\$232,726	\$245,000	(\$12,275)	
LUANA SVGS BK IOWA	549104C70	March 17, 2026	1,082	4.46%	\$244,000	\$240,645	\$244,000	(\$3,355)	
LYONS NATL BK N Y	552249CH5	March 16, 2026	1,081	4.86%	\$244,000	\$243,646	\$244,000	(\$354)	
MAINSTREET BANK	56065GAG3	April 26, 2024	392	2.67%	\$245,000	\$238,628	\$245,000	(\$6,372)	
MANUFACTURERS TRADERS	564759SE9	March 17, 2027	1,447	4.86%	\$244,000	\$243,417	\$244,000	(\$583)	
MID MO BK SPRINGFIELD	59541KBV8	July 17, 2024	474	1.98%	\$245,000	\$235,293	\$245,000	(\$9,707)	
MIDWEST BK WESTN ILL	59828PCQ1	March 23, 2026	1,088	4.99%	\$248,000	\$248,680	\$248,000	\$680	
MORGAN STANLEY BK N A	61690UPF1	November 29, 2024	609	2.05%	\$245,000	\$233,191	\$245,000	(\$11,809)	
MORGAN STANLEY PVT BK	61760AYR4	April 11, 2024	377	2.87%	\$245,000	\$239,399	\$245,000	(\$5,601)	

# Portfolio

As of March 2023

Security Type	Issuer	CUSIP	Month, Day, Year of Maturity Date	Days to Matur..	Coupon	Par Value	Market Value	Book Value	Unrealized P/L
Negotiable Certificates of Deposit	NEBRASKALAND BK NORTH	63970MAE5	September 17, 2025	901	4.81%	\$249,000	\$248,268	\$249,000	(\$732)
	NEIGHBORS FCU BATON R	64017AAM6	September 28, 2023	181	3.33%	\$245,000	\$242,922	\$245,000	(\$2,078)
	NORTHWEST BK BOISE ID	66736ACE7	March 17, 2026	1,082	4.99%	\$248,000	\$248,670	\$248,000	\$670
	ONE CMNTY BK ORE WIS	682325DH5	October 6, 2026	1,285		\$248,000	\$247,576	\$0	\$247,576
	PARKSIDE FINL BK TR C	70147AEX8	September 17, 2025	901	4.64%	\$249,000	\$247,115	\$249,000	(\$1,885)
	PARTNERS BK MISSION V	70212YBN1	March 17, 2025	717	5.04%	\$243,000	\$243,418	\$243,000	\$418
	PEOPLES BK CO COLDWAT	710275AC2	March 17, 2027	1,447	4.74%	\$249,000	\$247,063	\$249,000	(\$1,937)
	PEOPLES SVGS BK WELLS	71224LAG9	March 8, 2027	1,438	4.48%	\$244,000	\$239,525	\$240,906	(\$1,381)
	PLAINS ST BK TEX	726547BK7	June 21, 2024	448	2.38%	\$245,000	\$236,947	\$245,000	(\$8,053)
	POPPY BK SANTA ROSA C	73319FAF6	March 18, 2025	718	1.19%	\$245,000	\$227,333	\$245,000	(\$17,667)
	POPULAR BK NEW YORK B	73317ABT8	March 19, 2026	1,084	4.77%	\$247,000	\$245,968	\$247,000	(\$1,032)
	PORTAGE BK BELLEVUE W	73565MAC9	March 24, 2027	1,454	4.78%	\$249,000	\$247,501	\$249,000	(\$1,499)
	PREFERRED BANK LA CAL	740367HP5	August 16, 2024	504	2.08%	\$245,000	\$235,078	\$245,000	(\$9,923)
	RAIZ FCU EL PASO TEX	75102EAG3	August 18, 2025	871	4.72%	\$249,000	\$247,710	\$249,000	(\$1,290)
	RAYMOND JAMES BANK NA	75472RAU5	December 30, 2024	640	1.95%	\$245,000	\$232,233	\$245,000	(\$12,767)
	RIA FED CR UN	749622AL0	December 26, 2023	270	2.55%	\$245,000	\$240,303	\$245,000	(\$4,697)
	RIVERBANK POCAHONTAS	76857AAB7	June 19, 2023	80	2.36%	\$245,000	\$243,584	\$245,000	(\$1,416)
	ROGUE CR UN MEDFORD O	77535MAM5	January 20, 2028	1,756	5.10%	\$248,000	\$248,012	\$248,000	\$12
	SAN FRANCISCO FED CR	79772FAG1	February 3, 2028	1,770	4.45%	\$216,000	\$211,285	\$216,000	(\$4,715)
	SANDY SPRING BK OLNEY	800364EX5	March 16, 2026	1,081	4.90%	\$244,000	\$243,980	\$244,000	(\$20)
	SAWYER SVGS BK SAUGER	805508BY3	March 10, 2026	1,075	4.59%	\$245,000	\$242,633	\$243,177	(\$544)
	STATE BK INDIA NEW YO	856285X89	February 28, 2028	1,795	4.57%	\$244,000	\$240,274	\$244,000	(\$3,726)
	STONE BK MTN VIEW ARK	86158RAV1	April 3, 2023	3	3.10%	\$245,000	\$244,963	\$245,000	(\$37)
	SYNCHRONY BK RETAIL C	87164XZW9	August 20, 2026	1,238	1.02%	\$248,000	\$218,019	\$219,540	(\$1,520)
	TECHNOLOGY CR UN SAN	87868YAJ2	February 24, 2025	696	5.00%	\$248,000	\$248,154	\$248,000	\$154
	THOMASVILLE NATL BK G	884693BY7	March 24, 2025	724	5.04%	\$248,000	\$248,454	\$248,000	\$454
	TRANSPORTATION ALLIAN	89388CGJ1	March 17, 2025	717	5.00%	\$248,000	\$248,203	\$248,000	\$203
	TRISTATE CAP BK PITTS	89677DJE7	March 30, 2026	1,095	4.99%	\$243,000	\$243,668	\$243,000	\$668
	TRULIANT FED CR UN WI	89789AAD9	February 26, 2027	1,428	4.57%	\$249,000	\$245,327	\$249,000	(\$3,673)
	UBS BANK USA	90348JCR9	May 30, 2023	60	3.16%	\$245,000	\$244,267	\$245,000	(\$733)
	UFIRST FED CR UN PLAT	902684AA7	August 22, 2025	875	4.72%	\$249,000	\$247,708	\$249,000	(\$1,292)
	UNITED FID BK FSB EVA	910286GA5	March 30, 2027	1,460	4.90%	\$248,000	\$247,849	\$248,000	(\$151)
UNITED HERITAGE CR UN	91334AAL7	March 21, 2025	721	5.13%	\$248,000	\$248,910	\$248,000	\$910	
UPPER PENNISUA STATE	91630PAS0	December 27, 2024	637	1.85%	\$245,000	\$231,780	\$245,000	(\$13,220)	
VALLESTAR CR UN MART	92023CAE3	March 20, 2028	1,816	4.77%	\$248,000	\$246,926	\$248,000	(\$1,074)	
VIKING BK NATL ASSN A	92675MAA0	March 13, 2026	1,078	4.68%	\$249,000	\$247,277	\$249,000	(\$1,723)	
WASHINGTON FEDERAL	938828BJ8	August 23, 2024	511	2.14%	\$245,000	\$235,117	\$245,000	(\$9,883)	
WELLS FARGO BANK NA	949763B96	May 24, 2024	420	2.72%	\$245,000	\$238,348	\$245,000	(\$6,652)	
Government Agency	CUSTOMERS BK PHOENIXV	23204HNV6	March 31, 2026	1,096	4.99%	\$243,000	\$243,671	\$243,000	\$671
	F H L M C	3137EAEN5	June 19, 2023	80	2.76%	\$1,000,000	\$995,560	\$1,017,080	(\$21,520)
	F H L M C M T N	3137EAES4	June 26, 2023	87	0.25%	\$1,000,000	\$989,950	\$974,857	\$15,093
	FEDERAL AGRI MTG CORP	31422BPQ7	November 22, 2023	236	1.66%	\$500,000	\$489,885	\$499,884	(\$9,999)

# Portfolio

As of March 2023

Security Type	Issuer	CUSIP	Month, Day, Year of Maturity Date	Days to Matur..	Coupon	Par Value	Market Value	Book Value	Unrealized P/L
Government Agency	FEDERAL FARM CREDIT B	3133EKS7	June 26, 2023	87	1.78%	\$1,000,000	\$992,470	\$998,607	(\$6,137)
	FEDERAL HOME LOAN BKS	3130A1XJ2	June 14, 2024	441	2.93%	\$2,000,000	\$1,962,220	\$2,089,405	(\$127,185)
		3130ASA82	June 20, 2025	812	2.52%	\$500,000	\$495,695	\$497,010	(\$1,315)
		3130ASE96	June 27, 2025	819	3.27%	\$1,000,000	\$979,790	\$990,123	(\$10,333)
		3130ASH77	June 28, 2024	455	3.62%	\$1,000,000	\$986,160	\$1,000,000	(\$13,840)
		TENNESSEE VALLEY AUTH	880591ER9	September 15, 2024	534	2.95%	\$500,000	\$486,605	\$526,520
U.S. Treasuries	U S TREASURY BILL	912796X53	June 15, 2023	76	4.70%	\$1,000,000	\$990,590	\$971,032	\$19,558
	U S TREASURY NOTE	91282CCJ8	June 30, 2026	1,187	0.96%	\$10,000,000	\$9,118,400	\$8,978,125	\$140,275
		91282CCK5	June 30, 2023	91	0.13%	\$10,000,000	\$9,891,000	\$9,734,275	\$156,725
		91282CEX5	June 30, 2024	457	3.05%	\$10,000,000	\$9,820,700	\$9,840,625	(\$19,925)
		912828ZV5	June 30, 2027	1,552	0.57%	\$10,000,000	\$8,759,000	\$8,611,719	\$147,281
		912828ZW3	June 30, 2025	822	0.27%	\$10,000,000	\$9,216,800	\$9,057,031	\$159,769



CITY OF  
EL SEGUNDO

# Transactions

# Transactions

Prior 3 Months as of March 2023

Year of Transaction Date	Month of Transaction Date	Day of Transaction Date	Issuer	CUSIP	Maturity Date	Coupon	Par Value	Book Value	
2023	January	20	ROGUE CR UN C D	77535MAM5	1/20/28	5.100%	\$248,000	\$248,000.00	
	February	3	LIBERTY FIRST C D	530520AE5	2/03/28	4.250%	\$249,000	\$249,000.00	
				SAN FRANCISCO C D	79772FAG1	2/03/28	4.350%	\$216,000	\$216,000.00
		10	DORT FINL CR UN C D	25844MAQ1	2/10/28	4.250%	\$247,000	\$247,000.00	
		13	COASTLIFE CR UN C D	19058LAB0	2/13/26	4.650%	\$249,000	\$249,000.00	
		16	HONOLULU FIRE C D	438649AE5	8/17/26	4.400%	\$249,000	\$249,000.00	
		17	ACHIEVE FINL CR C D	00453NAA9	2/17/26	4.650%	\$249,000	\$249,000.00	
			ALL IN FED CR C D	01664MAE6	2/17/28	4.600%	\$249,000	\$249,000.00	
			FIRST C D	33715LEN6	2/18/25	4.850%	\$248,000	\$248,000.00	
			FIRST FED CR UN C D	32024JAM5	2/17/28	4.400%	\$249,000	\$249,000.00	
			RAIZ FCU EL C D	75102EAG3	8/18/25	4.700%	\$249,000	\$249,000.00	
			22	AMAZON COM INC	023135CP9	12/01/27	4.550%	\$1,000,000	\$997,630.00
				AMERICAN HONDA MTN	02665WED9	1/12/28	4.700%	\$1,000,000	\$997,793.75
		APPLE INC		037833EC0	2/08/28	1.200%	\$500,000	\$427,219.00	
		BANK NOVA MTN		06418BAE8	3/11/27	2.951%	\$1,000,000	\$926,343.05	
		CANADIAN IMP BK COMM		13607HR61	4/07/27	3.450%	\$1,000,000	\$948,186.00	
		COMCAST CORP		20030NBW0	1/15/27	2.350%	\$1,000,000	\$917,335.00	
		DEERE JOHN MTN		24422EWR6	1/20/28	4.750%	\$1,000,000	#####	
		DEUTSCHE BK AG N Y		25160PAM9	9/09/27	5.371%	\$1,000,000	#####	
		FREESTAR FINL C D		35688MAE6	2/22/28	4.300%	\$249,000	\$249,000.00	
		HSBC HOLDINGS PLC		404280BB4	5/25/26	3.900%	\$1,000,000	\$960,400.00	
		IBM CORP DEB		459200AS0	1/15/28	6.500%	\$1,000,000	#####	
		INTEL CORP		458140CD0	2/10/26	4.875%	\$1,000,000	\$998,520.00	
		MITSUBISHI UFJ FIN		606822AJ3	9/13/26	2.757%	\$1,000,000	\$924,800.00	
		ROYAL BK MTN		78016EZD2	5/04/27	3.625%	\$1,000,000	\$951,709.49	
		SUMITOMO MITSUI FINL		86562MAY6	1/17/28	3.544%	\$1,000,000	\$934,451.14	
		TORONTO MTN		89115A2M3	1/10/28	5.156%	\$1,000,000	#####	
		TOSCO CORP		891490AR5	1/01/27	7.800%	\$1,000,000	#####	
		TOYOTA MTR CR MTN		89236TKL8	11/10/27	5.450%	\$1,000,000	#####	
		UFIRST FED C D		902684AA7	8/22/25	4.700%	\$249,000	\$249,000.00	
		WELLS FARGO COMPANY		94974BGL8	7/22/27	4.300%	\$1,000,000	\$975,500.00	
		23	CALIFORNIA CR C D	130162AU4	2/23/26	4.500%	\$244,000	\$244,000.00	
		24	BELLCO FEDERAL C D	07833EAN7	2/24/26	4.700%	\$248,000	\$248,000.00	
			TECHNOLOGY CR C D	87868YAJ2	2/24/25	5.000%	\$248,000	\$248,000.00	
	28	STATE BK INDIA C D	856285X89	2/28/28	4.500%	\$244,000	\$244,000.00		
		TRULIANT FED CR C D	89789AAD9	2/26/27	4.500%	\$249,000	\$249,000.00		
	March	8	ALASKA USA FED C D	011852AE0	3/08/28	4.600%	\$249,000	\$249,000.00	
		13	EAGLEBANK C D	27002YFQ4	2/24/26	4.250%	\$244,000	\$238,205.00	
			FIRST UTD BK TR C D	33742CCS4	2/08/27	4.000%	\$200,000	\$195,050.00	
		14	CHEROKEE ST BK C D	164499DE2	3/06/26	4.550%	\$242,000	\$239,921.70	

# Transactions

Prior 3 Months as of March 2023

Year of Transaction Date	Month of Transaction Date	Day of Transaction Date	Issuer	CUSIP	Maturity Date	Coupon	Par Value	Book Value
2023	March	14	DISCOVER BK C D	2546732F2	3/06/28	4.450%	\$244,000	\$241,897.45
			GREAT NORTH C D	39103QAZ9	3/16/26	4.850%	\$244,000	\$244,000.00
			LYONS NATL BK N C D	552249CH5	3/16/26	4.850%	\$244,000	\$244,000.00
			PEOPLES SVGS BK C D	71224LAG9	3/08/27	4.400%	\$244,000	\$240,906.08
			SANDY SPRING BK C D	800364EX5	3/16/26	4.900%	\$244,000	\$244,000.00
			SAWYER SVGS C D	805508BY3	3/10/26	4.550%	\$245,000	\$243,177.20
		15	AFFINITY BK C D	00833JAL5	9/15/26	4.550%	\$249,000	\$249,000.00
			AMERICAN EXP C D	02589ACP5	5/12/25	3.050%	\$246,000	\$237,001.81
			BANK SIERRA C D	064860MC0	3/15/27	4.600%	\$244,000	\$244,000.00
			CFBANK FAIRLAWN C D	15721UFP9	9/15/26	4.750%	\$248,000	\$248,000.00
			CITIZENS BK INC C D	173851AE6	3/16/26	4.700%	\$248,000	\$248,000.00
			CONNECTONE BK C D	20786ADG7	3/23/26	0.700%	\$240,000	\$213,854.40
			CONNEXUS CREDIT C D	20825WBC3	8/26/25	3.500%	\$249,000	\$238,933.93
			FEDERAL SVGS BK C D	313812EC9	2/24/26	4.200%	\$249,000	\$244,829.25
			FIDELITY BK NEW C D	31617CAY9	3/16/26	4.700%	\$249,000	\$249,000.00
			FIRST NATL BK C D	32114VCH8	3/15/28	4.600%	\$249,000	\$249,000.00
			FLAGSTAR BK C D	33847GAB8	3/02/26	4.450%	\$244,000	\$241,364.56
			JOHN MARSHALL C D	47804GKM4	9/02/26	4.450%	\$249,000	\$248,502.00
			KEY BK NATL C D	49306SJ56	3/17/25	5.000%	\$243,000	\$243,000.00
			SYNCHRONY BK C D	87164XZW9	8/20/26	0.900%	\$248,000	\$219,539.52
			VIKING BK NATL C D	92675MAA0	3/13/26	4.650%	\$249,000	\$249,000.00
		16	BLUE RIDGE BK C D	09582YAG7	3/16/26	5.000%	\$230,000	\$230,000.00
			CATTLEMENS BK C D	14947NAA4	3/16/26	4.750%	\$249,000	\$249,000.00
		17	BMW BK NORTH C D	05580AW83	3/17/28	4.750%	\$244,000	\$244,000.00
			BRENTWOOD BK C D	107219BK2	3/17/26	4.750%	\$235,000	\$235,000.00
			CELTIC BK SALT C D	15118RE78	3/17/27	4.700%	\$249,000	\$249,000.00
			COUNTY SCHS FED C D	22258JAF8	3/17/26	4.800%	\$248,000	\$248,000.00
			FIRST ST BK NEW C D	336793CD4	3/12/27	4.650%	\$244,000	\$244,000.00
			LUANA SVGS BK C D	549104C70	3/17/26	4.400%	\$244,000	\$244,000.00
			MANUFACTURERS C D	564759SE9	3/17/27	4.850%	\$244,000	\$244,000.00
			NEBRASKALAND BK C D	63970MAE5	9/17/25	4.800%	\$249,000	\$249,000.00
			NORTHWEST BK C D	66736ACE7	3/17/26	5.000%	\$248,000	\$248,000.00
			PARKSIDE FINL BK C D	70147AEX8	9/17/25	4.600%	\$249,000	\$249,000.00
			PARTNERS BK C D	70212YBN1	3/17/25	5.050%	\$243,000	\$243,000.00
			PEOPLES BK CO C D	710275AC2	3/17/27	4.700%	\$249,000	\$249,000.00
			TRANSPORTATION C D	89388CGJ1	3/17/25	5.000%	\$248,000	\$248,000.00
		20	BANK FIVE NINE C D	062119BK7	3/20/28	4.650%	\$249,000	\$249,000.00
			VALLEYSTAR CR C D	92023CAE3	3/20/28	4.750%	\$248,000	\$248,000.00
		21	BANK NEW YORK C D	06405VFG9	3/21/25	5.000%	\$243,000	\$243,000.00
			MIDWEST BK C D	59828PCQ1	3/23/26	5.000%	\$248,000	\$248,000.00



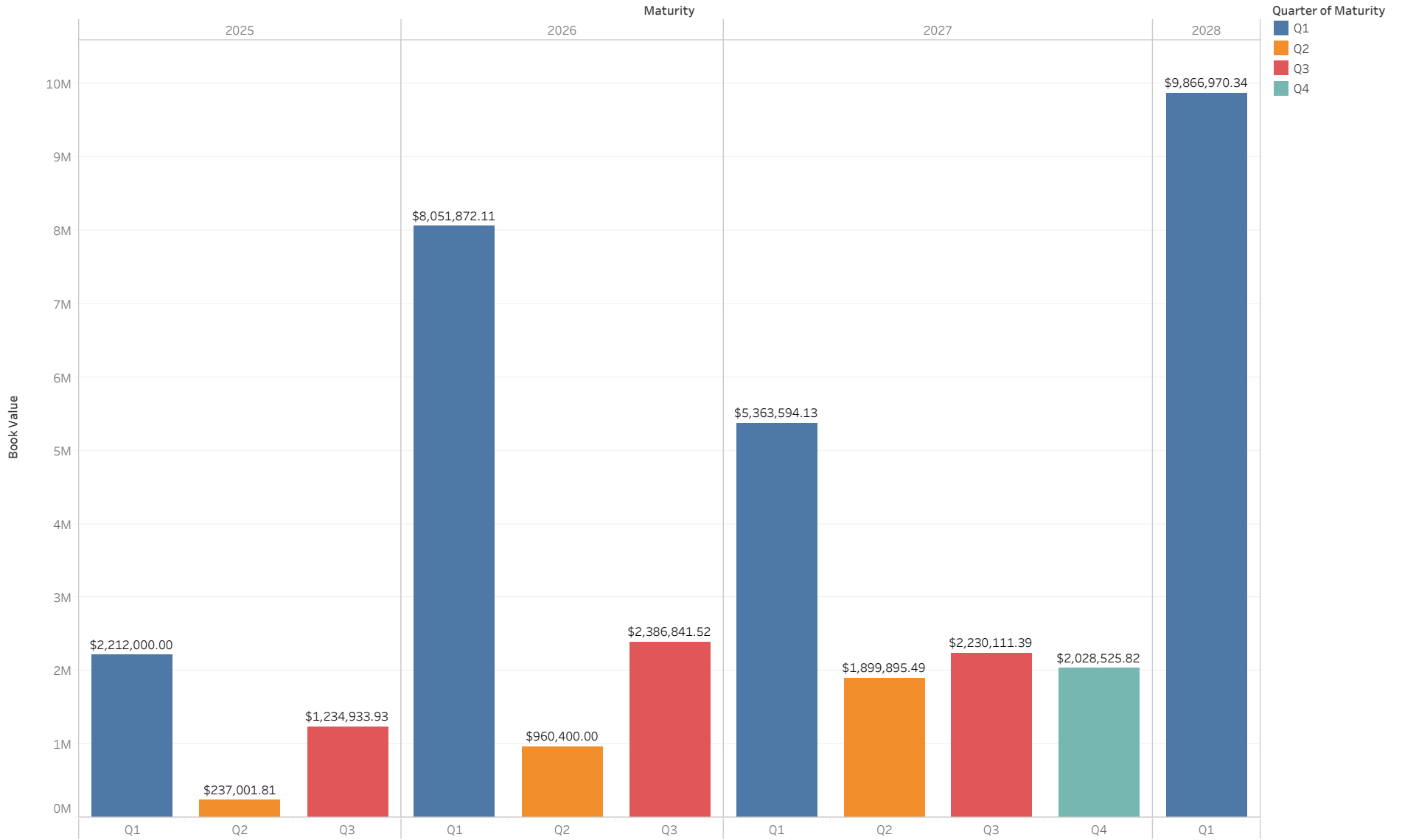
# Transactions

Prior 3 Months as of March 2023

Year of Transaction Date	Month of Transaction Date	Day of Transaction Date	Issuer	CUSIP	Maturity Date	Coupon	Par Value	Book Value
2023	March	21	UNITED HERITAGE C D	91334AAL7	3/21/25	5.150%	\$248,000	\$248,000.00
		22	GOLD COAST C D	38058KEW2	9/22/27	4.700%	\$249,000	\$249,000.00
			POPULAR BK C D	73317ABT8	3/19/26	4.750%	\$247,000	\$247,000.00
		23	ALLY BK C D	02007GM42	3/23/26	5.050%	\$243,000	\$243,000.00
			FIRST NATL BK C D	32117BFR4	9/23/26	5.000%	\$248,000	\$248,000.00
		24	CIBC BK USA C D	12547CAU2	3/24/26	5.000%	\$243,000	\$243,000.00
			CITIZENS ST BK C D	176688DA4	3/24/28	4.700%	\$249,000	\$249,000.00
			PORTAGE BK C D	73565MAC9	3/24/27	4.750%	\$249,000	\$249,000.00
			THOMASVILLE BK C D	884693BY7	3/24/25	5.050%	\$248,000	\$248,000.00
		27	GEORGIA BKG C D	37312PDD8	3/27/26	4.950%	\$243,000	\$243,000.00
		29	BRIDGEWATER BK C D	108622NK3	3/29/28	4.800%	\$249,000	\$249,000.00
		30	CHARLES SCHWAB C D	15987UBA5	3/28/25	5.050%	\$243,000	\$243,000.00
			LEADERS CR UN C D	52171MAG0	3/30/28	5.000%	\$248,000	\$248,000.00
			TRISTATE CAP BK C D	89677DJE7	3/30/26	5.000%	\$243,000	\$243,000.00
			UNITED FID BK C D	910286GA5	3/30/27	4.900%	\$248,000	\$248,000.00
		31	CITY NATL BK C D	178180GY5	3/31/28	5.000%	\$243,000	\$243,000.00
			CUSTOMERS BK C D	23204HNV6	3/31/26	5.000%	\$243,000	\$243,000.00

# Transaction Ladder

Prior 3 Months as of March 2023

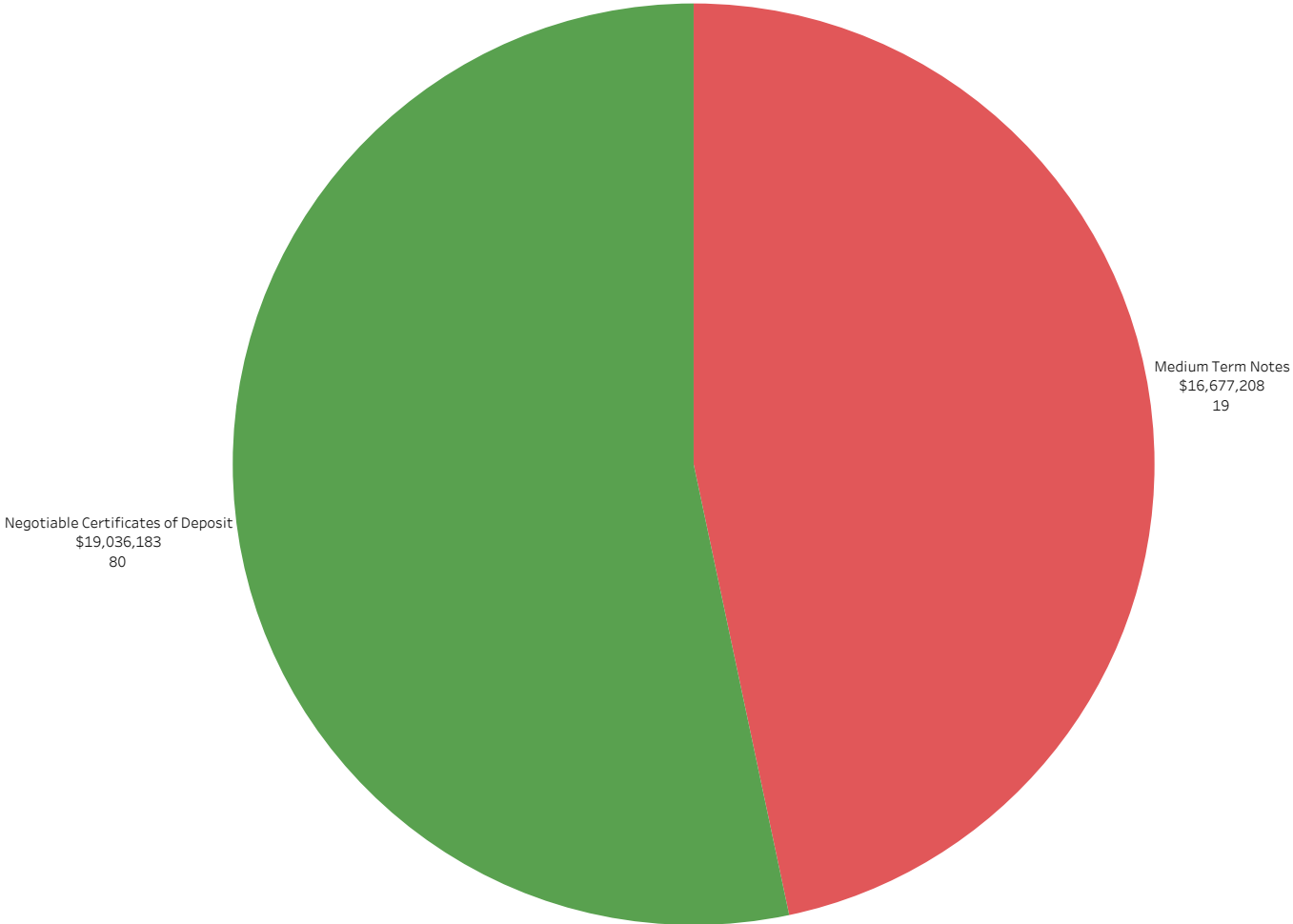


# Transaction Summary

Prior 3 Months as of March 2023

\$35,713,391

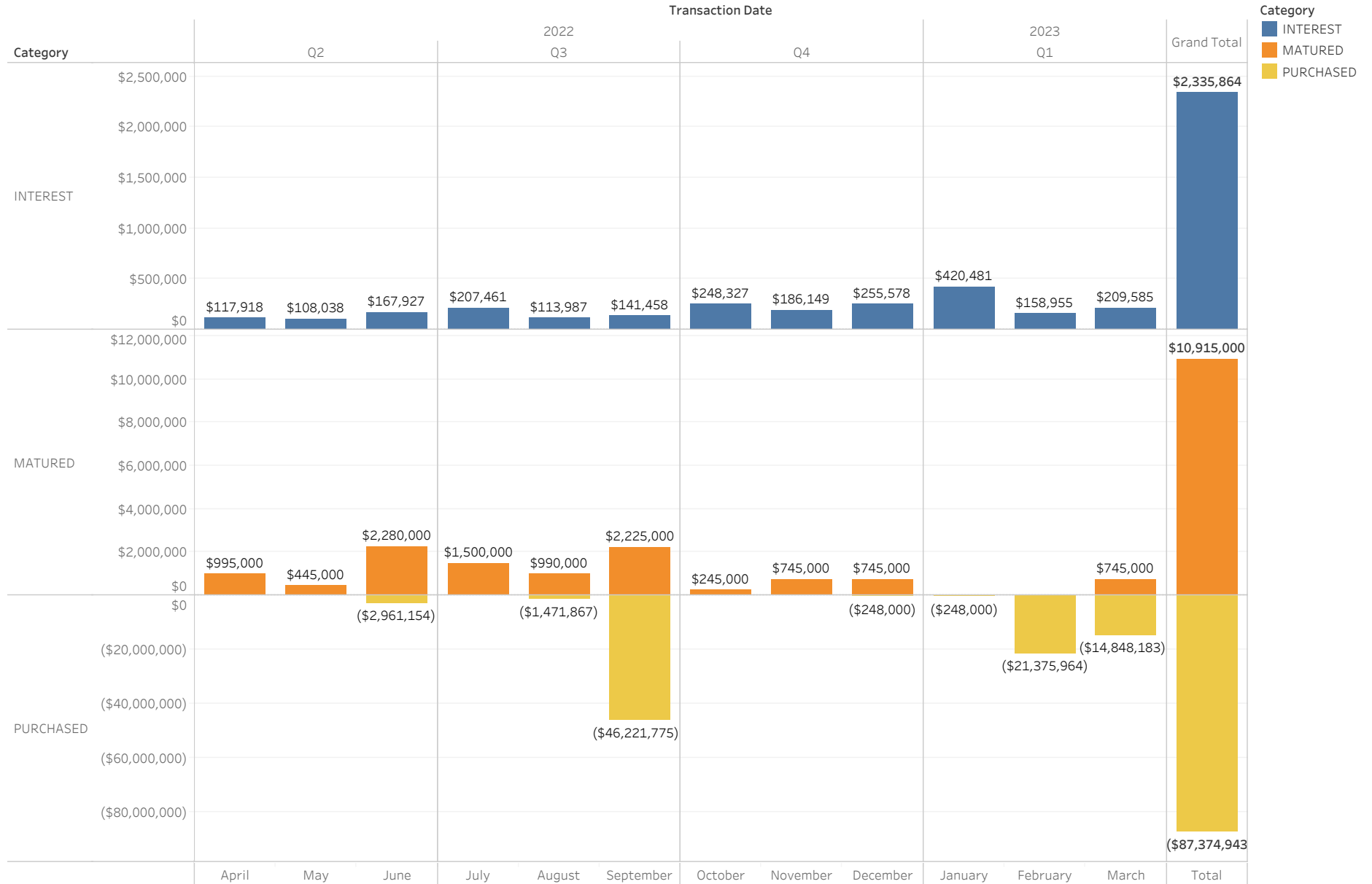
- Security Type
- Medium Term Notes
  - Negotiable Certificates of Deposit



Security Type, sum of Cost Basis and count of Cusip. Color shows details about Security Type. Size shows sum of Cost Basis. The marks are labeled by Security Type, sum of Cost Basis and count of Cusip. The data is filtered on Last 3 Months and NonZero. The Last 3 Months filter keeps True. The NonZero filter keeps True.

# Interest Received

As of March 2023





CITY OF  
EL SEGUNDO

# Compliance

# Asset Class Compliance

As of March 2023

Security Type	In Compliance?	Max Weight	Weight	Par Value	Book Value	Market Value
Cash	Y	100%	3.86%	\$5,447,222	\$5,447,222	\$5,447,222
LAIF	Y	100%	2.56%	\$3,613,784	\$3,613,784	\$3,613,784
CAMP - JPAP	Y	100%	12.34%	\$17,422,523	\$17,422,523	\$17,422,523
Medium Term Notes	Y	30%	17.48%	\$25,145,000	\$25,312,771	\$24,682,822
Municipal Bonds	Y	100%	3.31%	\$4,800,000	\$4,929,359	\$4,676,935
Negotiable Certificates of Deposit	Y	30%	20.49%	\$29,376,000	\$29,023,750	\$28,923,855
Government Agency	Y	100%	6.11%	\$8,743,000	\$8,836,485	\$8,622,006
U.S. Treasuries	Y	100%	33.85%	\$51,000,000	\$47,192,807	\$47,796,490
		<b>Totals</b>	<b>100.00%</b>	<b>\$145,547,529</b>	<b>\$141,778,701</b>	<b>\$141,185,636</b>

# Rating Compliance

As of March 2023

Security Type	Issuer	CUSIP	S&P Rating	Moody Rating	In Compliance?	Market Value	Weight	Maximum % of Portfolio	
Government Agency	CUSTOMERS BK PHOENIXV	23204HNV6	Null	N/A	Y	\$243,671	0.17%	100.00%	
	F H L M C	3137EAEN5	AA+	AAA	Y	\$995,560	0.71%	100.00%	
	F H L M C M T N	3137EAES4	AA+	WR	Y	\$989,950	0.70%	100.00%	
	FEDERAL AGRI MTG CORP	31422BPQ7	N/A	N/A	Y	\$489,885	0.35%	100.00%	
	FEDERAL FARM CREDIT B	3133EKS7	AA+	AAA	Y	\$992,470	0.70%	100.00%	
	FEDERAL HOME LOAN BKS	3130A1XJ2	AA+	AAA	Y	\$1,962,220	1.39%	100.00%	
		3130ASA82	AA+	AAA	Y	\$495,695	0.35%	100.00%	
		3130ASE96	AA+	AAA	Y	\$979,790	0.69%	100.00%	
		3130ASH77	AA+	AAA	Y	\$986,160	0.70%	100.00%	
		TENNESSEE VALLEY AUTH	880591ER9	AA+	AAA	Y	\$486,605	0.34%	100.00%
Medium Term Notes	AMAZON COM INC	023135CP9	AA	A1	Y	\$1,015,100	0.72%	1.00%	
	AMERICAN HONDA FIN CO	02665WED9	A-	A3	Y	\$1,009,710	0.72%	1.00%	
	APPLE INC	037833AK6	AA+	AAA	Y	\$499,080	0.35%	1.00%	
		037833ECO	AA+	AAA	Y	\$439,705	0.31%	1.00%	
		ASTRAZENECA FINANCE L	04636NAA1	A	A3	Y	\$455,325	0.32%	1.00%
		BANK NOVA SCOTIA B C	06418BAE8	A-	A2	Y	\$932,550	0.66%	1.00%
		BANK OF AMERICA CORP	06051GFX2	A-	A2	Y	\$480,610	0.34%	1.00%
		CANADIAN IMP BK COMM	13607HR61	A-	A2	Y	\$945,400	0.67%	1.00%
		CIGNA CORP	125523AG5	A-	BAA1	Y	\$491,865	0.35%	1.00%
		CITIGROUP INC	172967KN0	BBB+	A3	Y	\$477,140	0.34%	1.00%
		COCA COLA CO THE	191216CL2	A+	A1	Y	\$485,725	0.34%	1.00%
		COMCAST CORP	20030NBW0	A-	A3	Y	\$931,480	0.66%	1.00%
		DEERE JOHN CAPITAL	24422EWR6	A	A2	Y	\$1,021,000	0.72%	1.00%
		DEUTSCHE BK AG N Y	25160PAM9	A-	A1	Y	\$980,010	0.69%	1.00%
		ESTEE LAUDER CO INC	29736RAN0	A+	A1	Y	\$482,355	0.34%	1.00%
		GOLDMAN SACHS GROUP I	38141GXJ8	BBB+	A2	Y	\$485,500	0.34%	1.00%
		HSBC HOLDINGS PLC	404280BB4	A-	A3	Y	\$948,880	0.67%	1.00%
		IBM CORP	459200AS0	A-	A3	Y	\$1,088,580	0.77%	1.00%
		INTEL CORP	458140CD0	A	A2	Y	\$1,012,710	0.72%	1.00%
		INTERCONTINENTAL EXCH	45866FAD6	A-	A3	Y	\$485,405	0.34%	1.00%
		JOHNS HOPKINS HEALTH	478111AB3	AA-	AA2	Y	\$144,587	0.10%	1.00%
		MEAD JOHNSON NUTRITIO	582839AH9	A-	A3	Y	\$493,715	0.35%	1.00%
		DAIICHI KANGAROO FIN GR	606822AJ3	A-	A1	Y	\$922,360	0.65%	1.00%
		MORGAN STANLEY	61746BDZ6	A-	A1	Y	\$487,930	0.35%	1.00%
		ORACLE CORP	68389XBL8	BBB	BAA2	Y	\$493,275	0.35%	1.00%
		ROYAL BK CDA	78016EZD2	A	A1	Y	\$957,610	0.68%	1.00%
		STRYKER CORP	863667AH4	BBB+	BAA1	Y	\$482,110	0.34%	1.00%
		SUMITOMO MITSUI FINL	86562MAY6	A-	A1	Y	\$925,270	0.66%	1.00%
		TORONTO DOMINION BANK	89115A2M3	A	A1	Y	\$1,010,530	0.72%	1.00%
		TOSCO CORP	891490AR5	A-	A2	Y	\$1,117,110	0.79%	1.00%
	TOYOTA MTR CR CORP FR	89236TKL8	A+	A1	Y	\$1,038,720	0.74%	1.00%	
	UNITED PARCEL SERVICE	911312BT2	A	A2	Y	\$483,150	0.34%	1.00%	
	UNITEDHEALTH GROUP IN	91324PDN9	A+	A3	Y	\$489,195	0.35%	1.00%	
	WELLS FARGO COMPANY	94974BGL8	BBB	A3	Y	\$969,130	0.69%	1.00%	
Municipal Bonds	CONNECTICUT ST TXBL S	20772KGN3	AA-	AA3	Y	\$982,500	0.70%	1.00%	
	GOODRICH MI AREA SCH	382406PY6	AA	N/A	Y	\$299,520	0.21%	1.00%	
	HOUSTON TX REF SER B	4423315T7	AA	AA3	Y	\$972,670	0.69%	1.00%	
	NEW YORK NY TXBL FISC	64966QCA6	AA	AA2	Y	\$965,420	0.68%	1.00%	
	ONTARIO CA INTERNATIO	683042AJ4	AA	N/A	Y	\$479,065	0.34%	1.00%	
	OREGON ST DEPT ADMINI	68607VT47	AAA	AA2	Y	\$490,970	0.35%	1.00%	
	TULSA CNTY OKLA INDPT	899593MG9	N/A	AA2	Y	\$486,790	0.34%	1.00%	
U.S. Treasuries	U S TREASURY BILL	912796X53	N/A	N/A	Y	\$990,590	0.70%	100.00%	
	U S TREASURY NOTE	91282CCJ8	N/A	AAA	Y	\$9,118,400	6.46%	100.00%	
		91282CCK5	N/A	AAA	Y	\$9,891,000	7.01%	100.00%	
		91282CEX5	N/A	AAA	Y	\$9,820,700	6.96%	100.00%	
		912828ZV5	Null	AAA	Y	\$8,759,000	6.20%	100.00%	
		912828ZW3	N/A	AAA	Y	\$9,216,800	6.53%	100.00%	



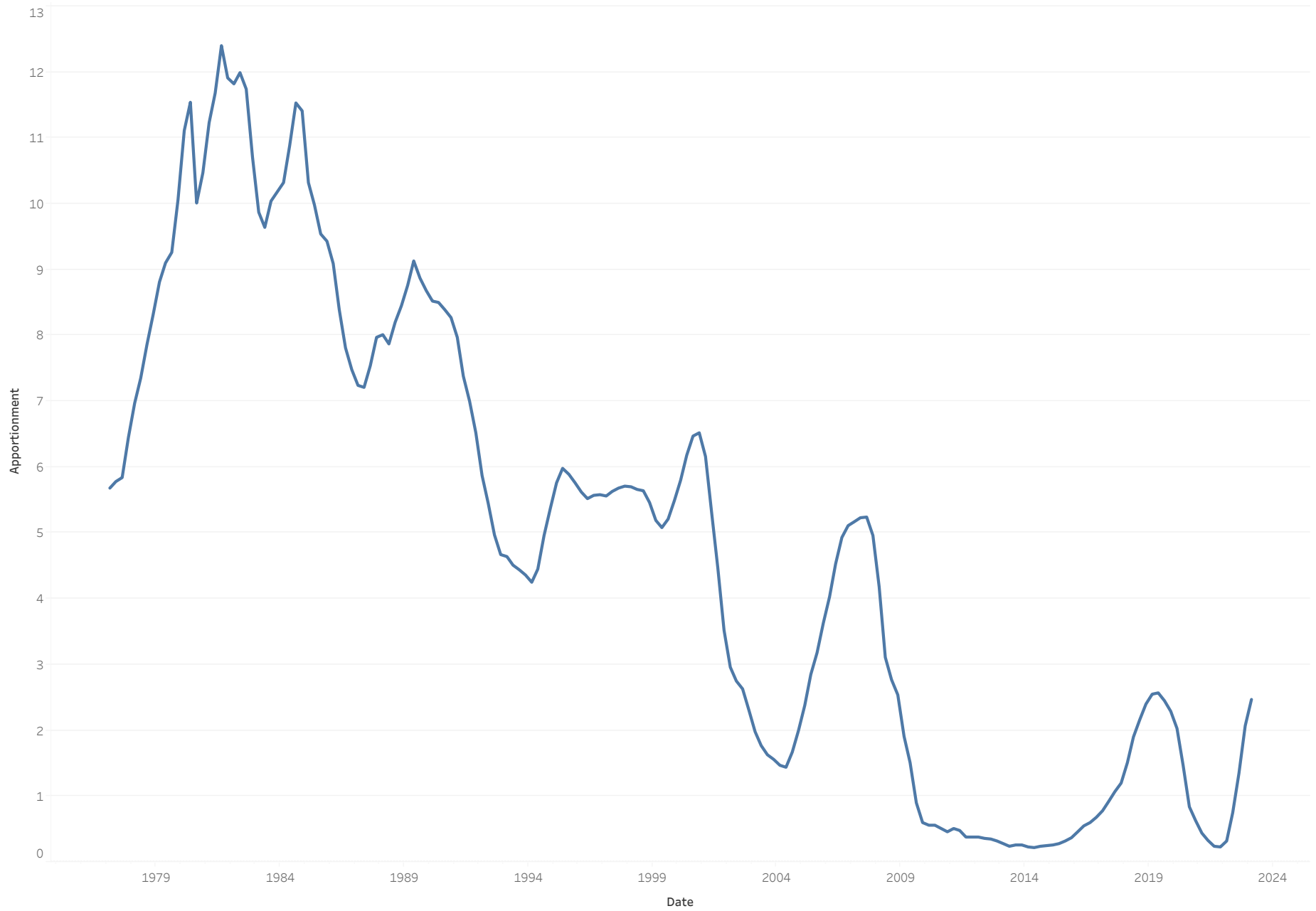
CITY OF  
EL SEGUNDO

LAIF



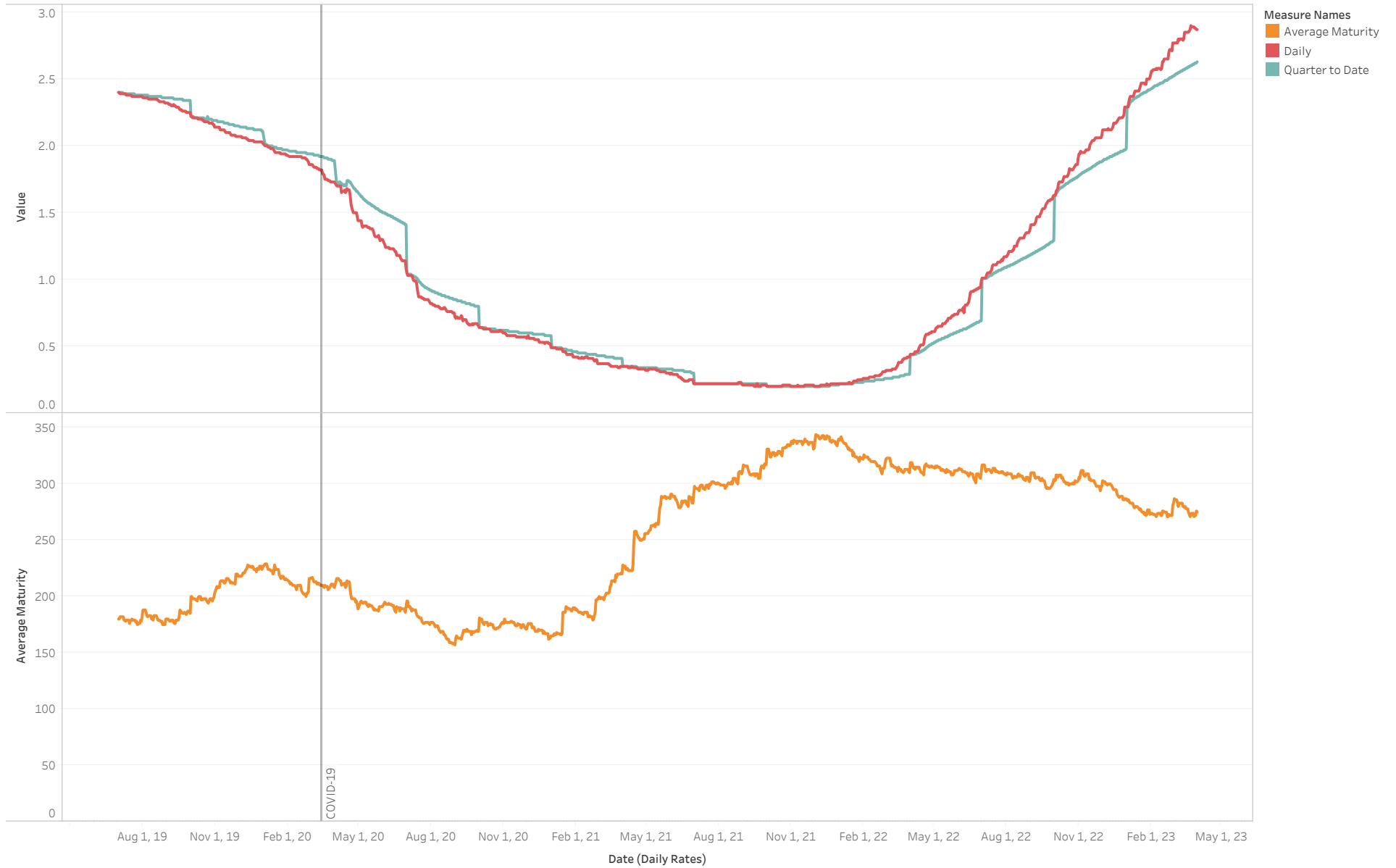
# LAIF Apportionment Rates

As of March 2023



# LAIF Diagnostics

As of March 2023





CITY OF  
EL SEGUNDO

# City Cash Flows

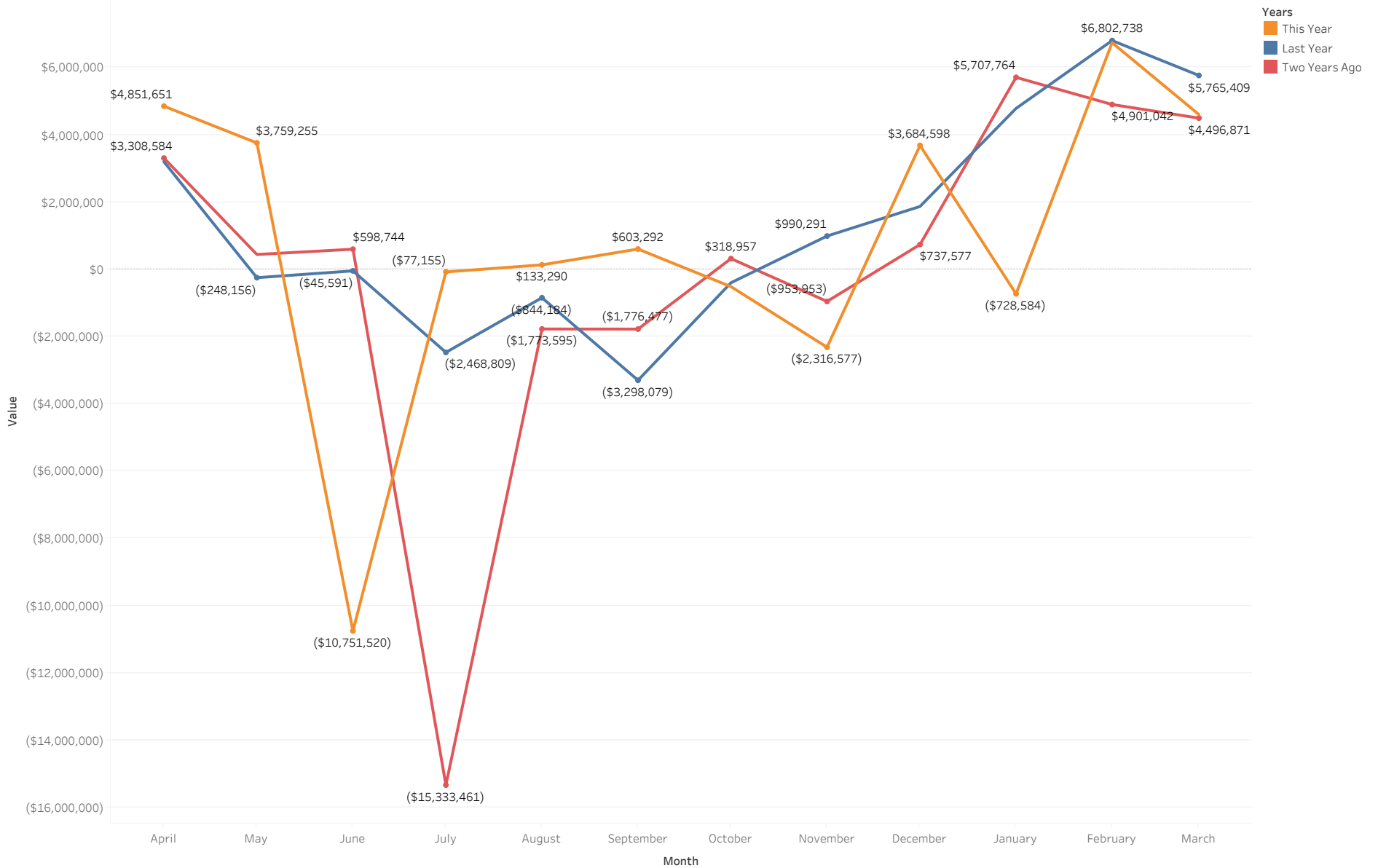
# Rolling 13-Month Cash Flow Analysis

As of March 2023



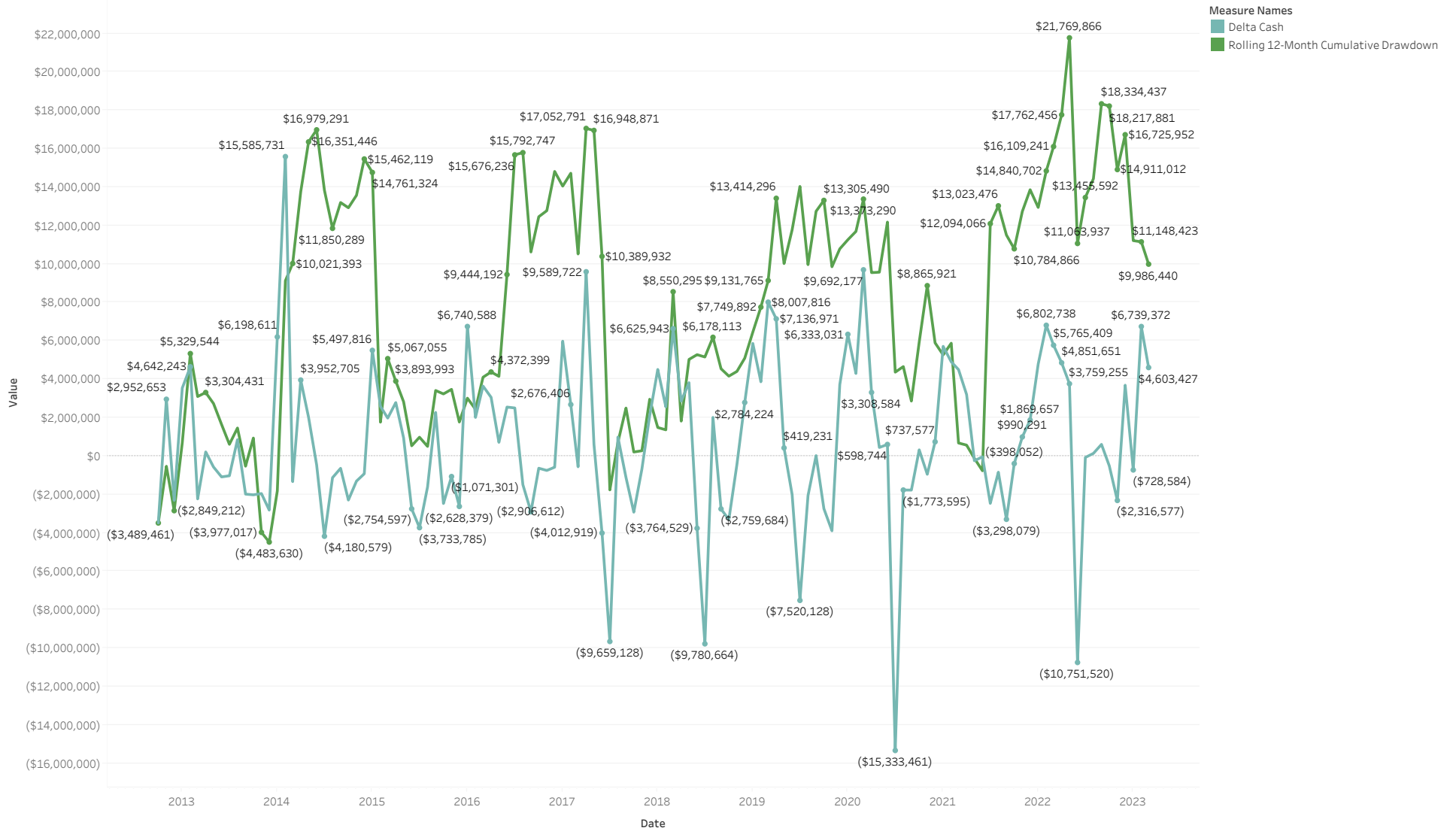
# Net Change in Cash by Year

As of March 2023



# Historic Drawdowns

As of March 2023



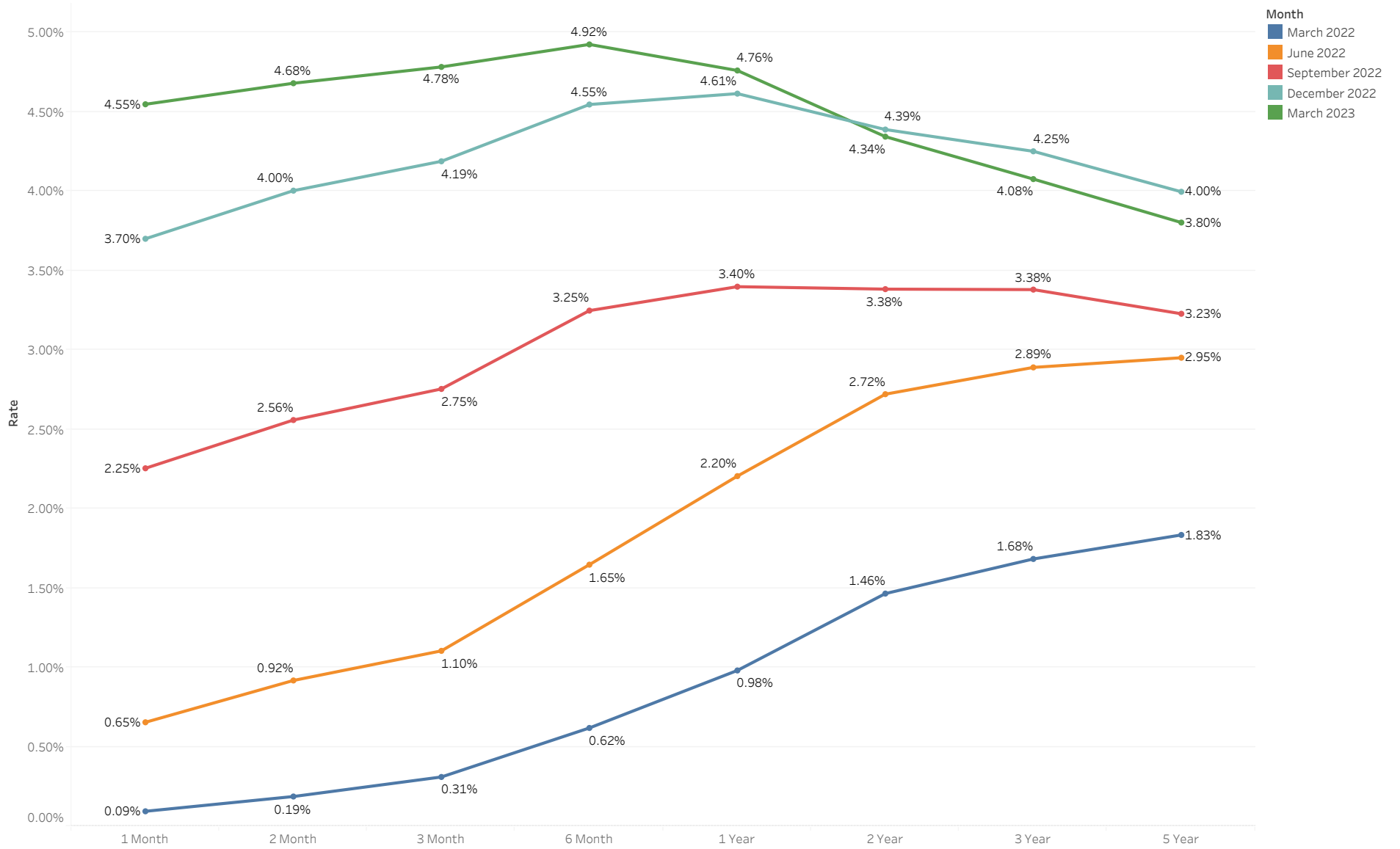


CITY OF  
EL SEGUNDO

# Economic Environment

# U.S. Treasury Yield Curve

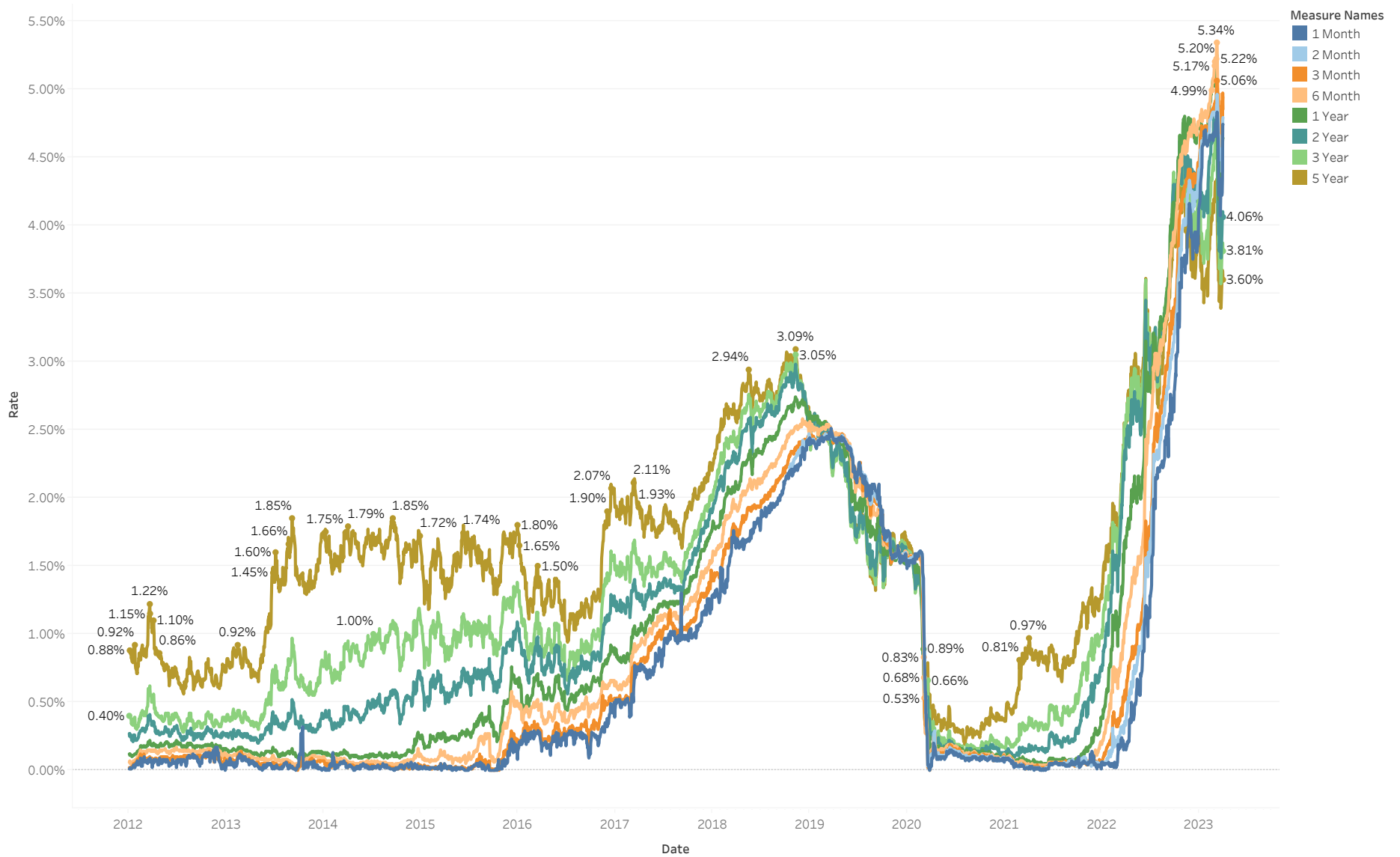
As of March 2023





# U.S. Treasury Maturity Through Time

As of March 2023



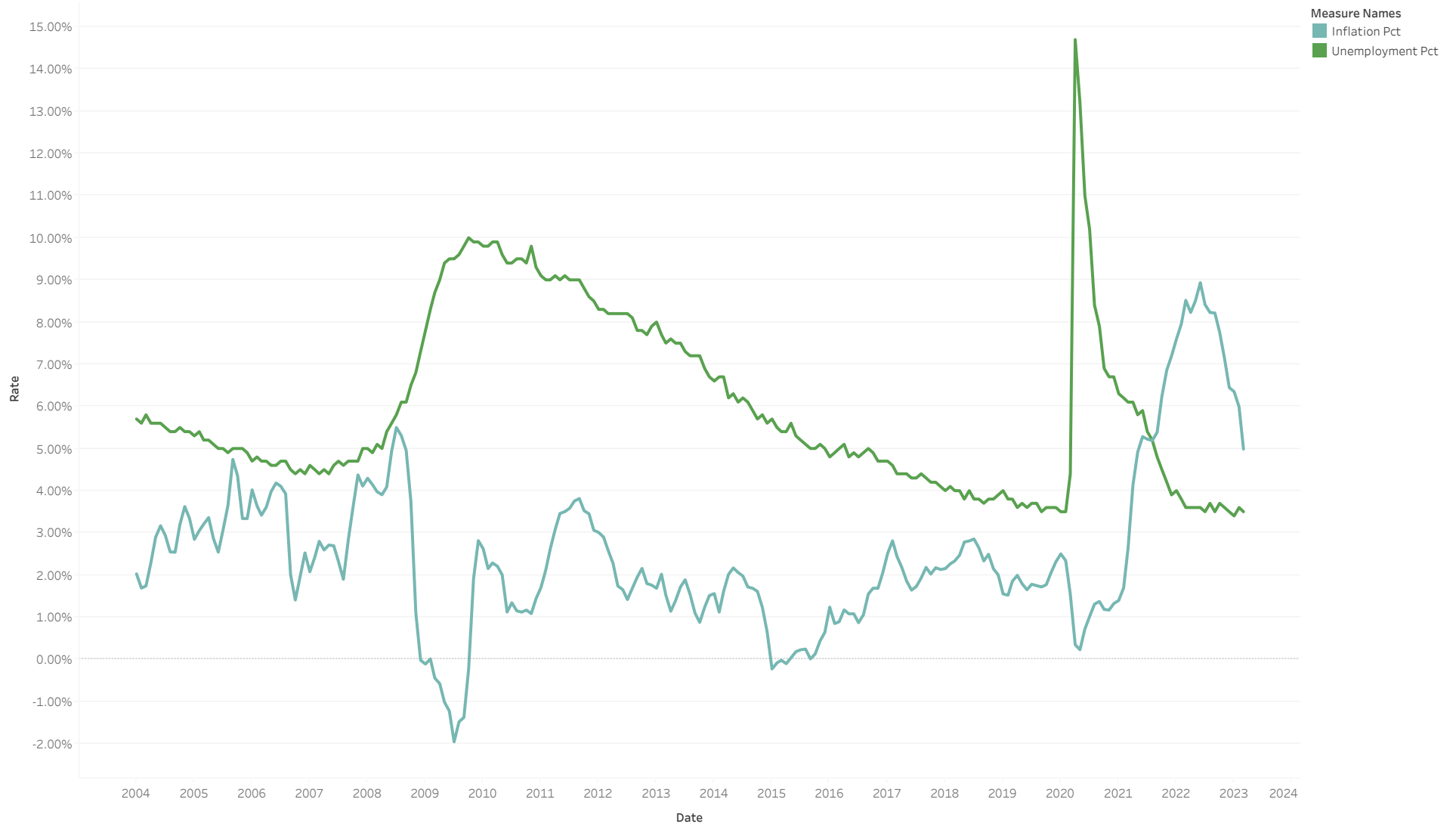
# 10-Year Minus 3-Month Treasury Yield Spread

As of March 2023



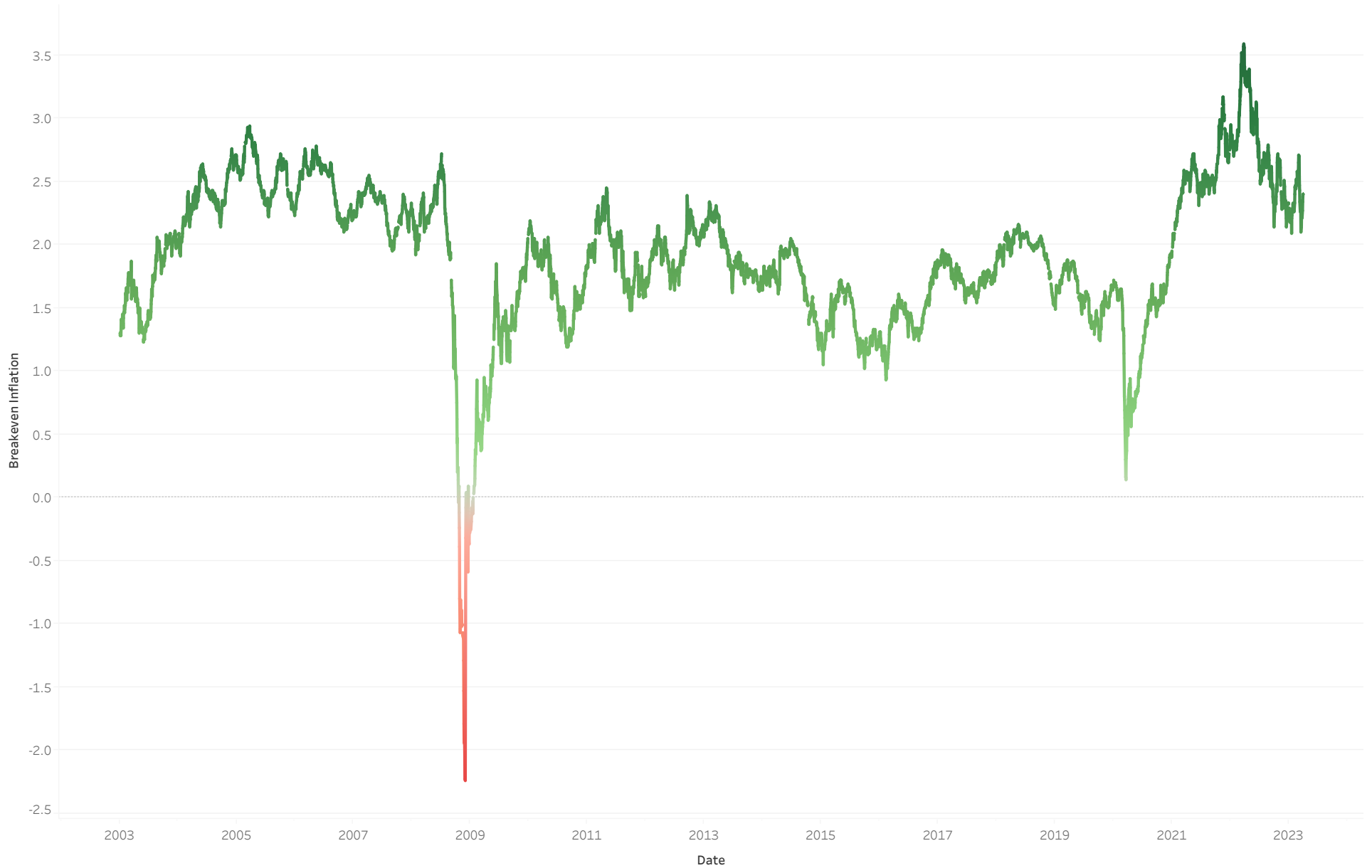
# Unemployment vs Inflation

As of March 2023



# 5-Year Breakeven Inflation Prediction

As of March 2023

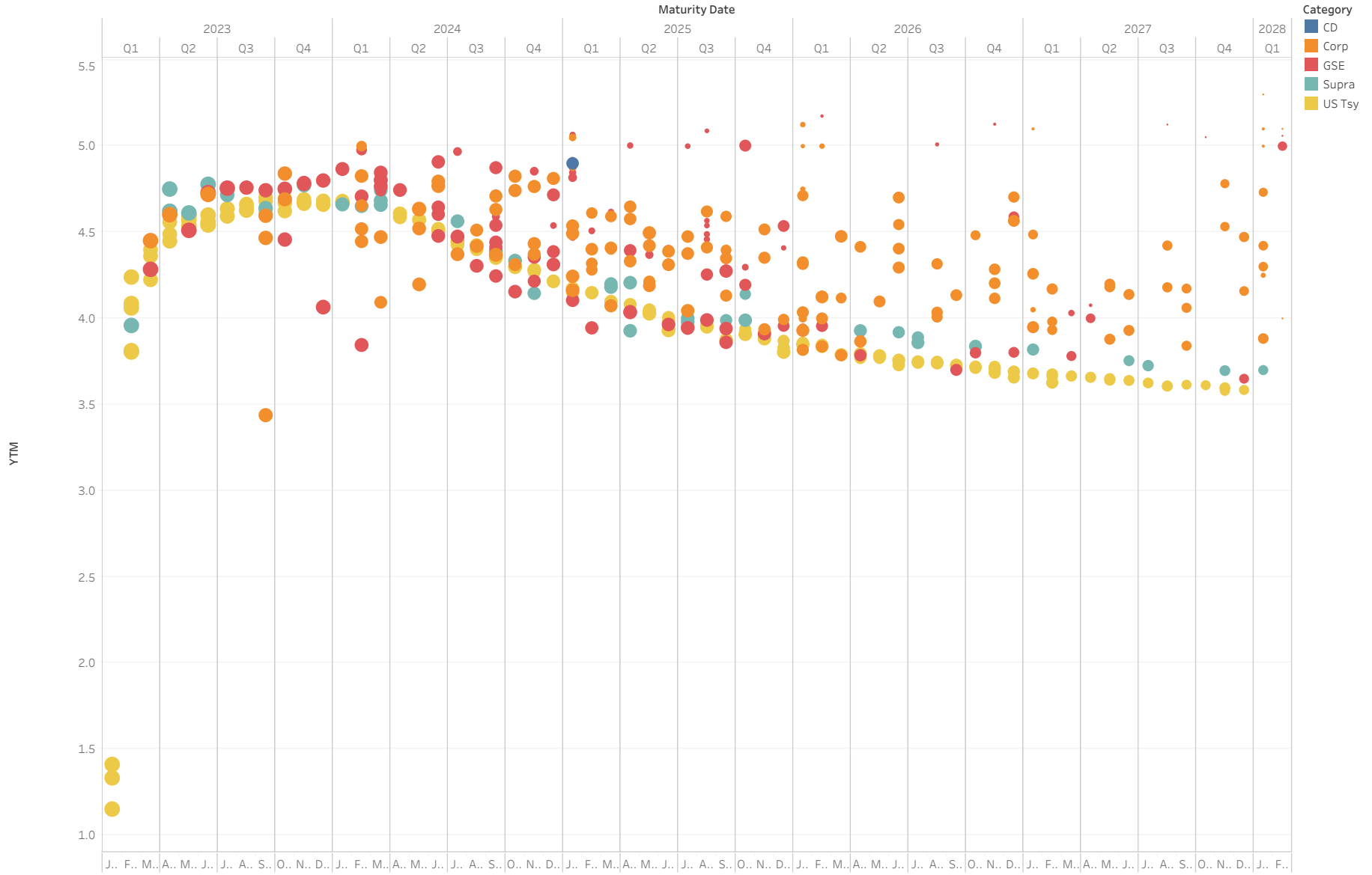




CITY OF  
EL SEGUNDO

# Survey of Options

# 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 10/1/22. 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.

 4/10/2023

Matthew Robinson, City Treasurer

Date