



CITY OF
EL SEGUNDO

City of El Segundo Investment Portfolio Report January 2023

Certified By:
City Treasurers Office



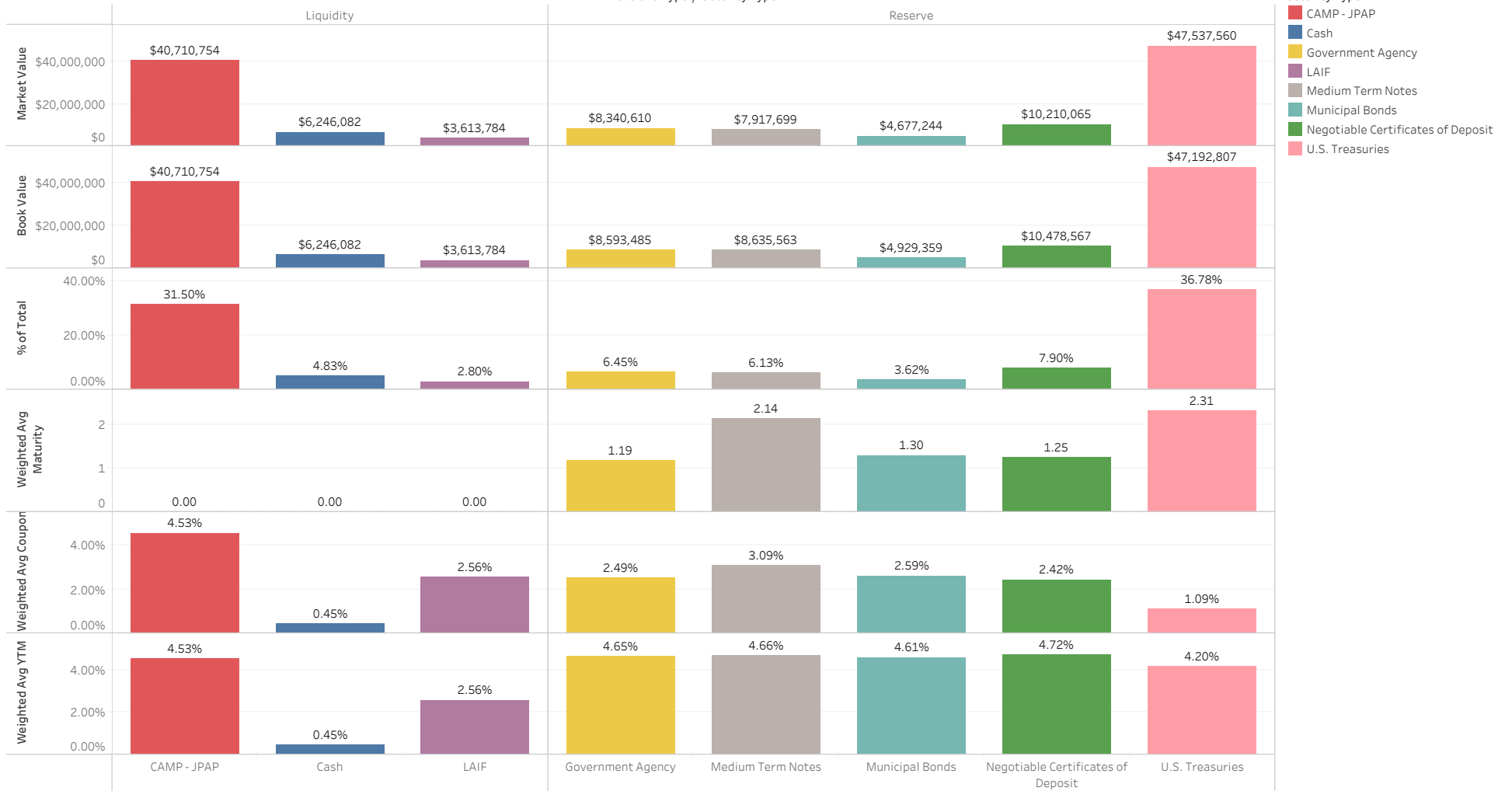
CITY OF
EL SEGUNDO

Portfolio

Portfolio Summary

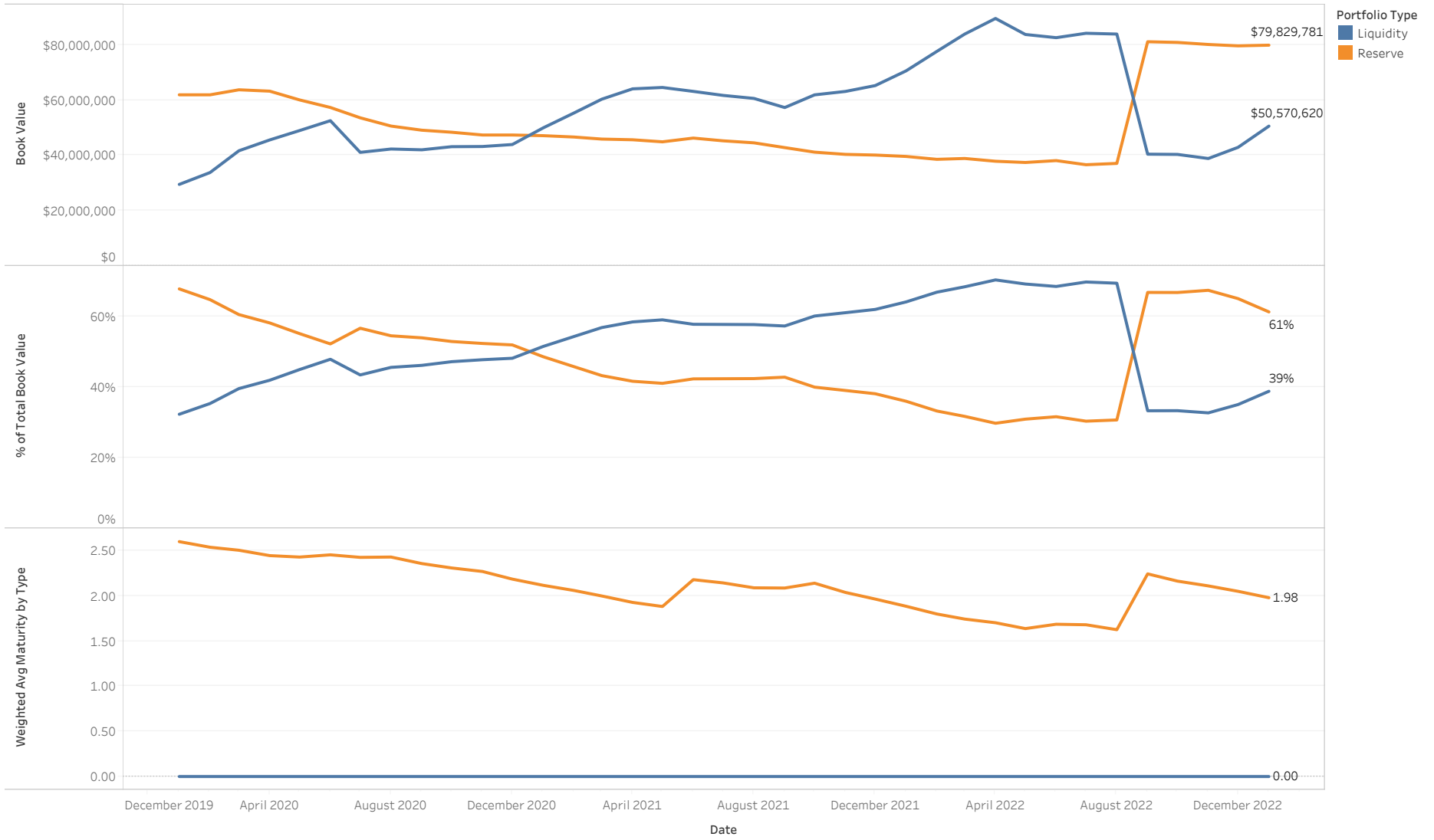
As of January 2023

Portfolio Type / Security Type



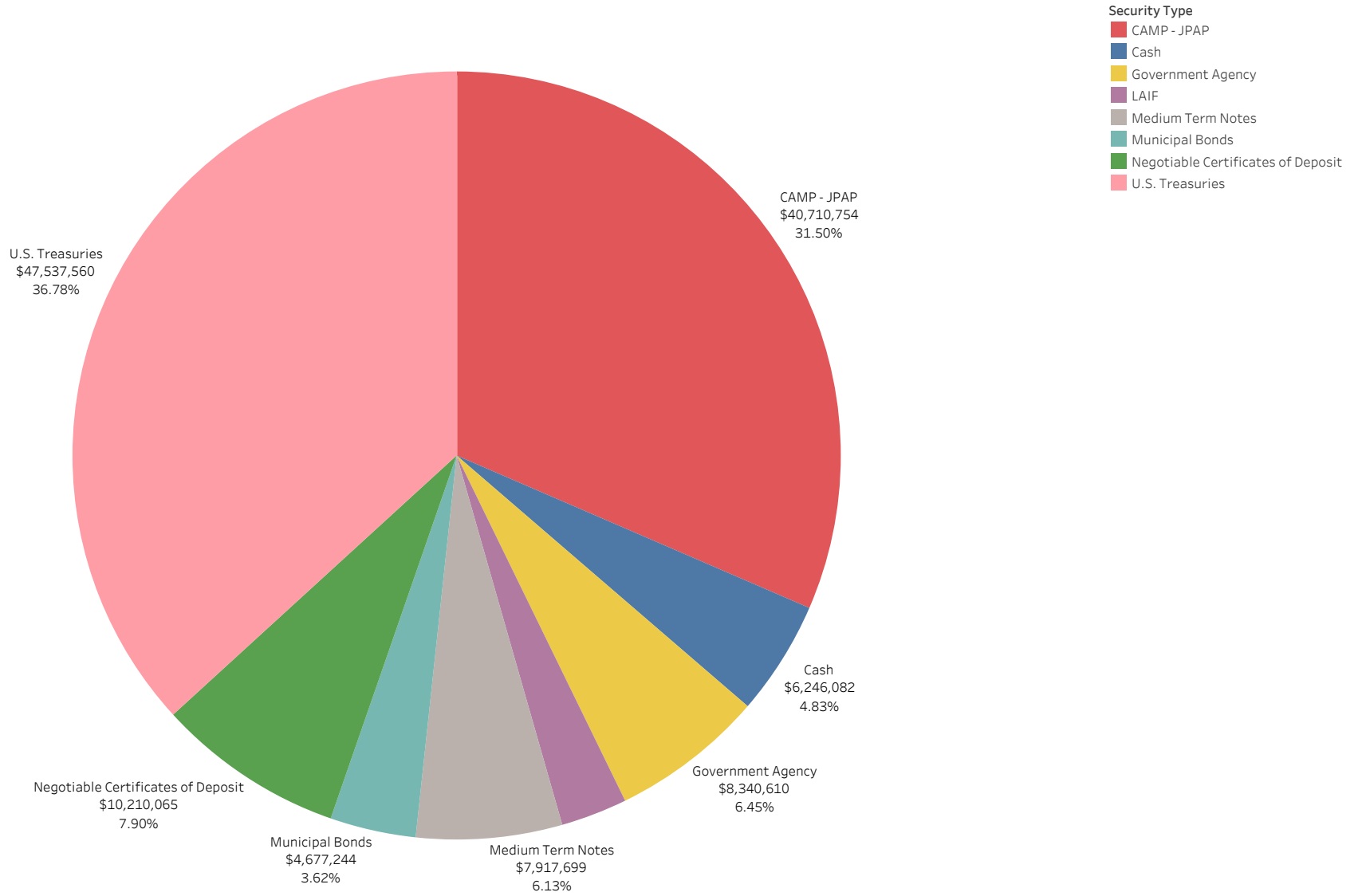
Portfolio Through Time

As of January 2023



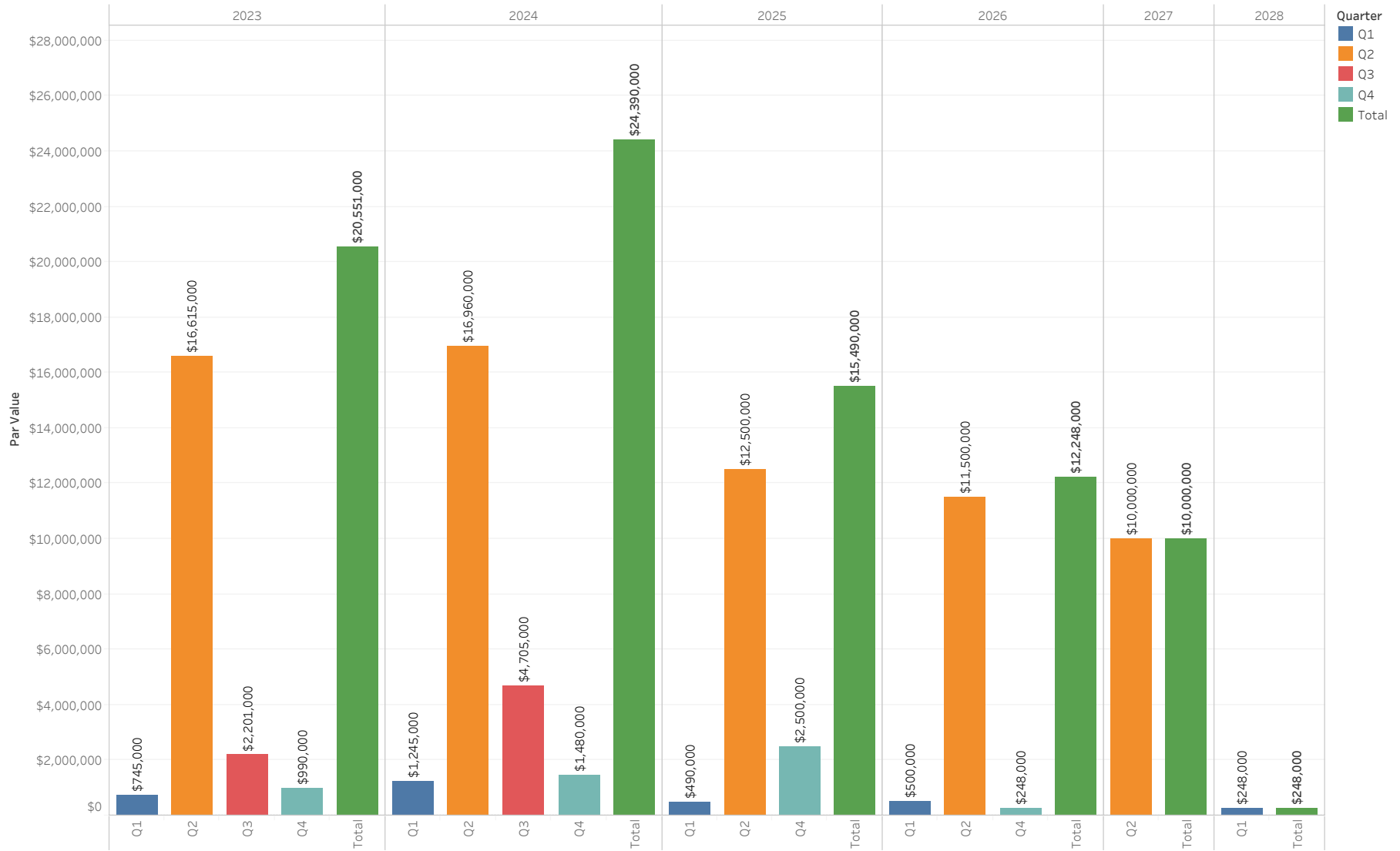
Investments by Security Type

As of January 2023



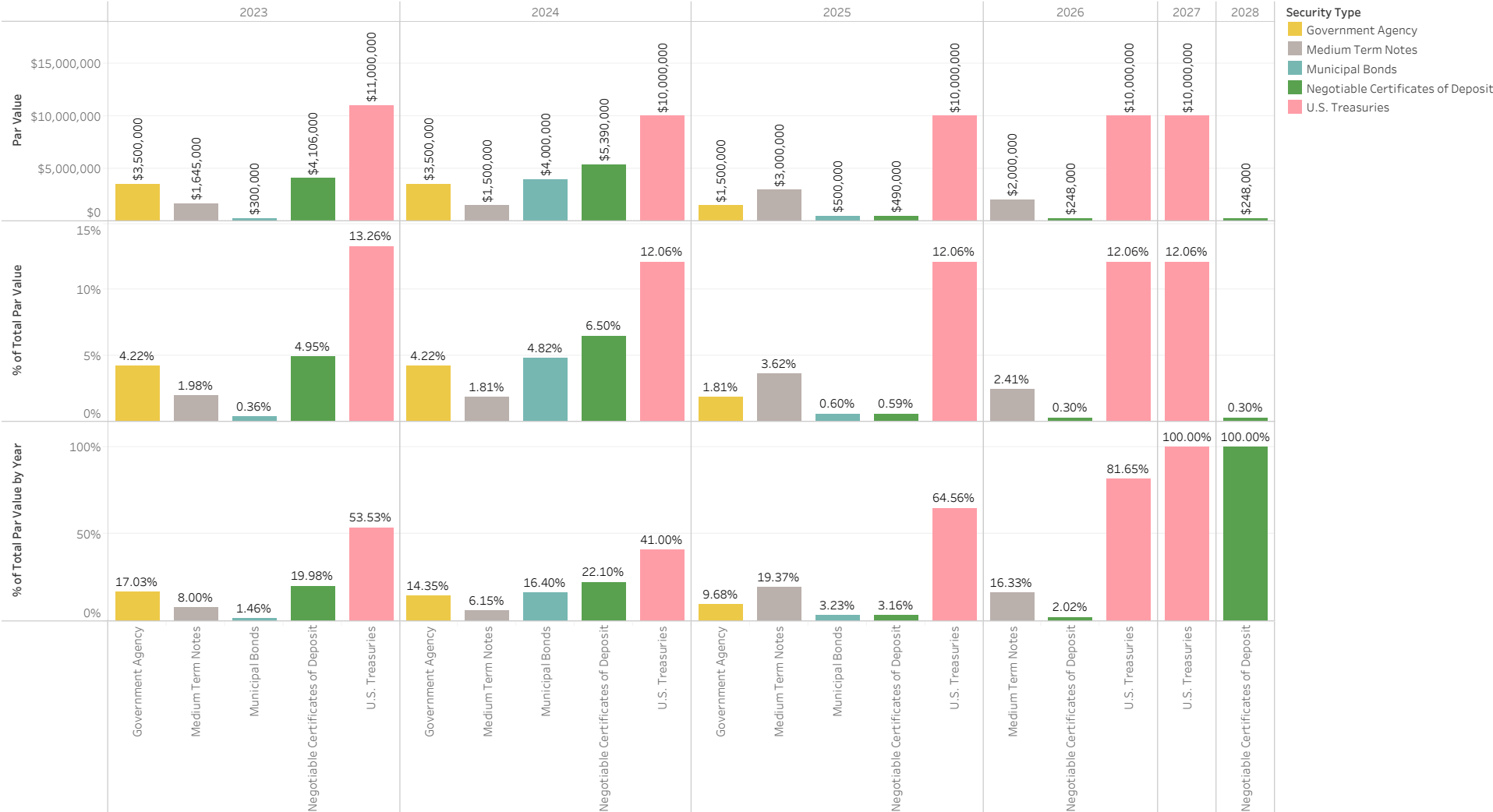
Reserve Portfolio Ladder by Quarter

As of January 2023



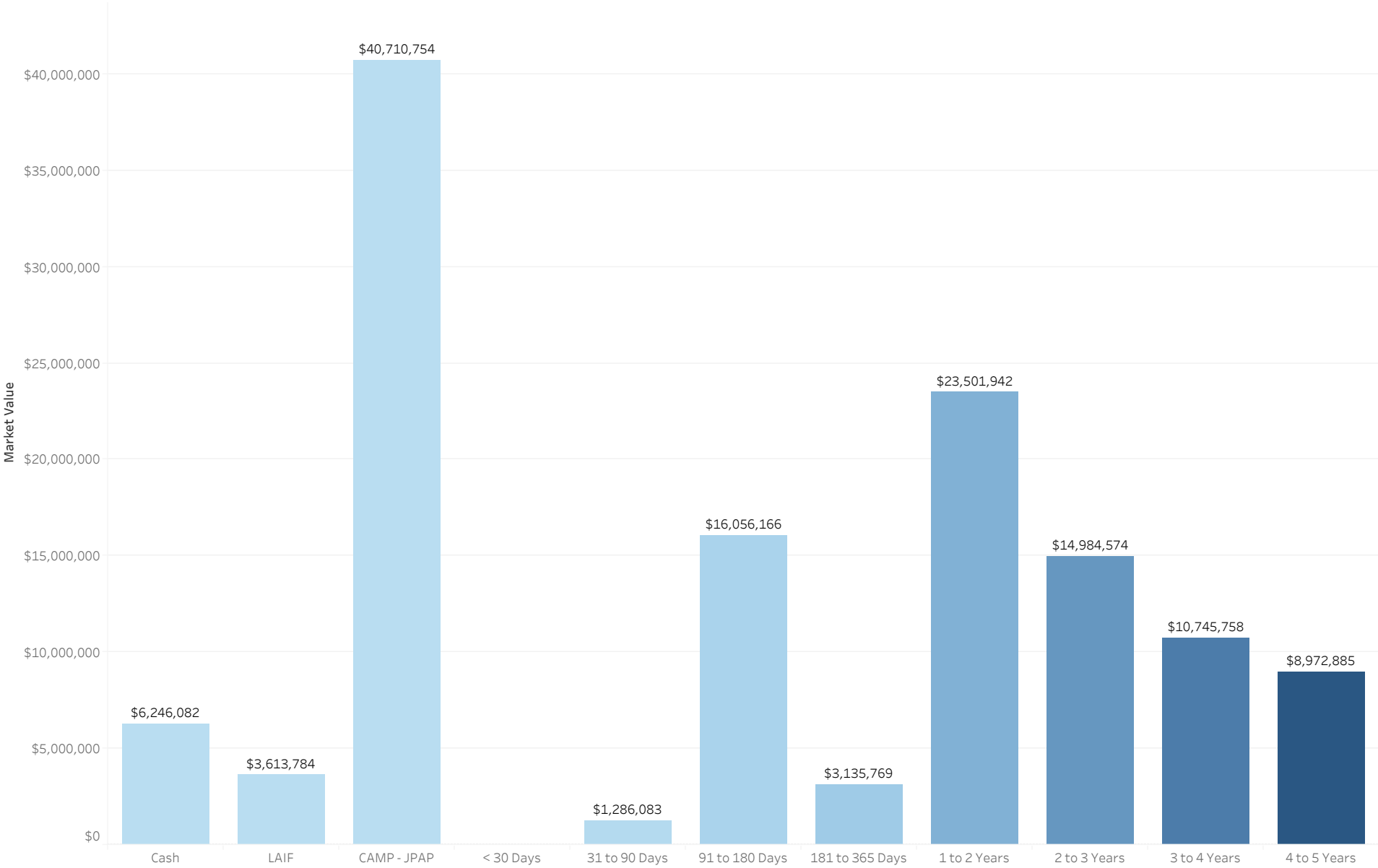
Ladder Diversification

As of January 2023



Investments by Maturity Date

As of January 2023



Portfolio

As of January 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% | \$6,246,082 | \$6,246,082 | \$6,246,082 | \$0 |
| LAIF | LAIF | LAIF | Null | 1 | 2.56% | \$3,613,784 | \$3,613,784 | \$3,613,784 | \$0 |
| CAMP - JPAP | CAMP - JPAP | CAMP - JPAP | Null | 1 | 4.53% | \$40,710,754 | \$40,710,754 | \$40,710,754 | \$0 |
| Medium Term Notes | APPLE INC | 037833AK6 | May 3, 2023 | 92 | 2.41% | \$500,000 | \$497,190 | \$480,685 | \$16,505 |
| | ASTRAZENECA FINANCE L | 04636NAA1 | May 28, 2026 | 1,213 | 1.33% | \$500,000 | \$451,665 | \$501,040 | (\$49,375) |
| | BANK OF AMERICA CORP | 06051GFX2 | April 19, 2026 | 1,174 | 3.60% | \$500,000 | \$486,500 | \$554,155 | (\$67,655) |
| | BERKSHIRE HATHAWAY IN | 084670BR8 | March 15, 2023 | 43 | 2.76% | \$500,000 | \$498,930 | \$513,756 | (\$14,826) |
| | CIGNA CORP | 125523AG5 | November 15, 2025 | 1,019 | 4.17% | \$500,000 | \$494,340 | \$564,210 | (\$69,870) |
| | CITIGROUP INC | 172967KN0 | May 1, 2026 | 1,186 | 3.53% | \$500,000 | \$481,570 | \$550,715 | (\$69,145) |
| | COCA COLA CO THE | 191216CL2 | September 6, 2024 | 584 | 1.82% | \$500,000 | \$480,585 | \$493,865 | (\$13,280) |
| | ESTEE LAUDER CO INC | 29736RAN0 | December 1, 2024 | 670 | 2.09% | \$500,000 | \$478,090 | \$501,600 | (\$23,510) |
| | GOLDMAN SACHS GROUP I | 38141GXJ8 | April 1, 2025 | 791 | 3.61% | \$500,000 | \$485,360 | \$545,605 | (\$60,245) |
| | INTERCONTINENTAL EXCH | 45866FAD6 | December 1, 2025 | 1,035 | 3.82% | \$500,000 | \$490,580 | \$557,000 | (\$66,420) |
| | JOHNS HOPKINS HEALTH | 478111AB3 | May 15, 2023 | 104 | 2.78% | \$145,000 | \$144,114 | \$141,068 | \$3,046 |
| | MEAD JOHNSON NUTRITIO | 582839AH9 | November 15, 2025 | 1,019 | 4.19% | \$500,000 | \$492,070 | \$565,170 | (\$73,100) |
| | MORGAN STANLEY | 61746BDZ6 | January 27, 2026 | 1,092 | 3.97% | \$500,000 | \$488,270 | \$561,240 | (\$72,970) |
| | ORACLE CORP | 68389XBL8 | September 15, 2023 | 227 | 2.44% | \$500,000 | \$492,015 | \$492,550 | (\$535) |
| | STRYKER CORP | 863667AH4 | November 1, 2025 | 1,005 | 3.48% | \$500,000 | \$484,340 | \$548,175 | (\$63,835) |
| | UNITED PARCEL SERVICE | 911312BT2 | September 1, 2024 | 579 | 2.28% | \$500,000 | \$481,505 | \$504,105 | (\$22,600) |
| | UNITEDHEALTH GROUP IN | 91324PDN9 | December 15, 2025 | 1,049 | 3.77% | \$500,000 | \$490,575 | \$560,625 | (\$70,050) |
| Municipal Bonds | CONNECTICUT ST TXBL S | 20772KGN3 | April 15, 2024 | 440 | 3.10% | \$1,000,000 | \$981,050 | \$1,064,850 | (\$83,800) |
| | GOODRICH MI AREA SCH | 382406PY6 | May 1, 2023 | 90 | 2.73% | \$300,000 | \$298,719 | \$304,584 | (\$5,865) |
| | HOUSTON TX REF SER B | 4423315T7 | March 1, 2024 | 395 | 2.00% | \$1,000,000 | \$973,190 | \$1,006,410 | (\$33,220) |
| | NEW YORK NY TXBL FISC | 64966QCA6 | August 1, 2024 | 548 | 2.20% | \$1,000,000 | \$966,970 | \$1,003,750 | (\$36,780) |
| | ONTARIO CA INTERNATIO | 683042AJ4 | May 15, 2025 | 835 | 3.02% | \$500,000 | \$479,630 | \$538,090 | (\$58,460) |
| | OREGON ST DEPT ADMINI | 68607VT47 | April 1, 2024 | 426 | 2.86% | \$500,000 | \$491,590 | \$510,125 | (\$18,535) |
| | TULSA CNTY OKLA INDPT | 899593MG9 | June 1, 2024 | 487 | 2.67% | \$500,000 | \$486,095 | \$501,550 | (\$15,455) |
| Negotiable Certificates of Deposit | 1ST SECURITY BANK OF | 33625CCP2 | July 30, 2024 | 546 | 2.08% | \$245,000 | \$235,379 | \$245,000 | (\$9,621) |
| | ABACUS FEDERAL SAVING | 00257TBF2 | August 2, 2024 | 549 | 2.08% | \$245,000 | \$235,347 | \$245,000 | (\$9,653) |
| | ALMA BK ASTORIA NEW Y | 020080BL0 | September 11, 2024 | 589 | 1.83% | \$245,000 | \$233,755 | \$245,000 | (\$11,246) |
| | AUSTIN ST BK SIOUX | 029728BA9 | April 26, 2024 | 451 | 2.57% | \$245,000 | \$238,427 | \$245,000 | (\$6,573) |
| | AUSTIN TELCO FED CR U | 052392CH8 | December 16, 2026 | 1,415 | 4.89% | \$248,000 | \$251,023 | \$248,000 | \$3,023 |
| | BALBOA THRIFT LN ASSN | 05765LAY3 | July 19, 2023 | 169 | 2.07% | \$245,000 | \$242,085 | \$245,000 | (\$2,916) |
| | BANK OF NEW ENGLAND | 06426KBE7 | May 23, 2024 | 478 | 2.72% | \$245,000 | \$238,522 | \$245,000 | (\$6,478) |
| | BANK3 | 06653LAJ9 | March 17, 2023 | 45 | 0.90% | \$245,000 | \$243,976 | \$245,000 | (\$1,024) |
| | CITADEL FED CR UN EXT | 17286TAG0 | February 27, 2025 | 758 | 1.75% | \$245,000 | \$230,344 | \$245,000 | (\$14,656) |
| | COMMERCE BK GENEVA MI | 20056QRZ8 | June 26, 2024 | 512 | 2.38% | \$245,000 | \$236,942 | \$245,000 | (\$8,058) |
| | COMMERCIAL BK HARROGA | 20143PDX5 | June 14, 2023 | 134 | 2.47% | \$245,000 | \$243,082 | \$245,000 | (\$1,918) |
| | DENVER SVGS BK IOWA | 249398BT4 | June 21, 2023 | 141 | 2.27% | \$245,000 | \$242,783 | \$245,000 | (\$2,217) |
| | ENCORE BK LITTLE ROCK | 29260MAM7 | August 14, 2023 | 195 | 2.03% | \$245,000 | \$241,563 | \$245,000 | (\$3,437) |
| | ENERBANK USA SALT LAK | 29278TMN7 | November 22, 2023 | 295 | 1.84% | \$245,000 | \$239,336 | \$245,000 | (\$5,664) |
| | ENTERPRISE BANK PA | 29367RKT2 | May 16, 2024 | 471 | 2.67% | \$245,000 | \$238,525 | \$245,000 | (\$6,475) |

Portfolio

As of January 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 | FIRST FMRS BK TR CONV | 320165JK0 | September 4, 2024 | 582 | 1.83% | \$245,000 | \$233,879 | \$245,000 | (\$11,121) | |
| | FIRST NATIONAL BANK O | 32112UDM0 | January 2, 2024 | 336 | 1.80% | \$245,000 | \$238,417 | \$245,000 | (\$6,583) | |
| | FIRST ST BK BUXTON ND | 33648RAZ2 | September 5, 2023 | 217 | 1.68% | \$245,000 | \$240,668 | \$245,000 | (\$4,332) | |
| | GENOA BKG CO OHIO | 372348CJ9 | July 31, 2024 | 547 | 2.03% | \$245,000 | \$235,202 | \$245,000 | (\$9,798) | |
| | GRAND RIV BK GRANDVIL | 38644ABP3 | August 2, 2024 | 549 | 2.08% | \$245,000 | \$235,347 | \$245,000 | (\$9,653) | |
| | HORIZON BK WAVERLY NE | 44042TBQ6 | August 29, 2023 | 210 | 1.72% | \$231,000 | \$227,715 | \$227,867 | (\$152) | |
| | INDUSTRIAL COML BK CH | 45581EAX9 | June 30, 2023 | 150 | 3.32% | \$245,000 | \$243,694 | \$245,000 | (\$1,306) | |
| | KNOX TVA EMPL CREDIT | 499724AD4 | August 30, 2023 | 211 | 3.28% | \$245,000 | \$243,025 | \$245,000 | (\$1,975) | |
| | KS STATEBANK MANHATTA | 50116CBF5 | May 17, 2023 | 106 | 2.32% | \$200,000 | \$198,678 | \$199,700 | (\$1,022) | |
| | LAFAYETTE FED CR UN R | 50625LAE3 | September 27, 2023 | 239 | 3.33% | \$245,000 | \$242,822 | \$245,000 | (\$2,178) | |
| | LIVE OAK BANKING COMP | 538036GU2 | November 27, 2024 | 666 | 1.95% | \$245,000 | \$232,833 | \$245,000 | (\$12,167) | |
| | MAINSTREET BANK | 56065GAG3 | April 26, 2024 | 451 | 2.67% | \$245,000 | \$238,721 | \$245,000 | (\$6,279) | |
| | MID MO BK SPRINGFIELD | 59541KBV8 | July 17, 2024 | 533 | 1.98% | \$245,000 | \$235,249 | \$245,000 | (\$9,751) | |
| | MORGAN STANLEY BK N A | 61690UPF1 | November 29, 2024 | 668 | 2.05% | \$245,000 | \$233,345 | \$245,000 | (\$11,655) | |
| | MORGAN STANLEY PVT BK | 61760AYR4 | April 11, 2024 | 436 | 2.86% | \$245,000 | \$239,541 | \$245,000 | (\$5,459) | |
| | NEIGHBORS FCU BATON R | 64017AAM6 | September 28, 2023 | 240 | 3.33% | \$245,000 | \$242,842 | \$245,000 | (\$2,158) | |
| | PLAINS ST BK TEX | 726547BK7 | June 21, 2024 | 507 | 2.38% | \$245,000 | \$237,015 | \$245,000 | (\$7,985) | |
| | POPPY BK SANTA ROSA C | 73319FAF6 | March 18, 2025 | 777 | 1.19% | \$245,000 | \$227,230 | \$245,000 | (\$17,770) | |
| | PREFERRED BANK LA CAL | 740367HP5 | August 16, 2024 | 563 | 2.08% | \$245,000 | \$235,114 | \$245,000 | (\$9,886) | |
| | RAYMOND JAMES BANK NA | 75472RAU5 | December 30, 2024 | 699 | 1.95% | \$245,000 | \$232,387 | \$245,000 | (\$12,613) | |
| | RIA FED CR UN | 749622AL0 | December 26, 2023 | 329 | 2.55% | \$245,000 | \$240,166 | \$245,000 | (\$4,834) | |
| | RIVERBANK POCAHONTAS | 76857AAB7 | June 19, 2023 | 139 | 2.37% | \$245,000 | \$242,910 | \$245,000 | (\$2,090) | |
| | ROGUE CR UN MEDFORD O | 77535MAM5 | January 20, 2028 | 1,815 | 5.09% | \$248,000 | \$248,285 | \$248,000 | \$285 | |
| | STONE BK MTN VIEW ARK | 86158RAV1 | April 3, 2023 | 62 | 3.11% | \$245,000 | \$244,459 | \$245,000 | (\$541) | |
| | UBS BANK USA | 90348JCR9 | May 30, 2023 | 119 | 3.16% | \$245,000 | \$243,861 | \$245,000 | (\$1,139) | |
| | UPPER PENNISUA STATE | 91630PAS0 | December 27, 2024 | 696 | 1.85% | \$245,000 | \$231,878 | \$245,000 | (\$13,122) | |
| | WASHINGTON FEDERAL | 938828BJ8 | August 23, 2024 | 570 | 2.14% | \$245,000 | \$235,183 | \$245,000 | (\$9,817) | |
| | WELLS FARGO BANK NA | 949763B96 | May 24, 2024 | 479 | 2.72% | \$245,000 | \$238,510 | \$245,000 | (\$6,490) | |
| | Government Agency | F H L M C | 3137EAEN5 | June 19, 2023 | 139 | 2.77% | \$1,000,000 | \$992,140 | \$1,017,080 | (\$24,940) |
| | | F H L M C M T N | 3137EAES4 | June 26, 2023 | 146 | 0.25% | \$1,000,000 | \$981,840 | \$974,857 | \$6,983 |
| FEDERAL AGRI MTG CORP | | 31422BPQ7 | November 22, 2023 | 295 | 1.67% | \$500,000 | \$487,200 | \$499,884 | (\$12,684) | |
| FEDERAL FARM CREDIT B | | 3133EKS7 | June 26, 2023 | 146 | 1.79% | \$1,000,000 | \$988,030 | \$998,607 | (\$10,577) | |
| FEDERAL HOME LOAN BKS | | 3130A1XJ2 | June 14, 2024 | 500 | 2.95% | \$2,000,000 | \$1,952,360 | \$2,089,405 | (\$137,045) | |
| | | 3130ASA82 | June 20, 2025 | 871 | 2.54% | \$500,000 | \$492,735 | \$497,010 | (\$4,275) | |
| | | 3130ASE96 | June 27, 2025 | 878 | 3.28% | \$1,000,000 | \$975,200 | \$990,123 | (\$14,923) | |
| | | 3130ASH77 | June 28, 2024 | 514 | 3.63% | \$1,000,000 | \$984,340 | \$1,000,000 | (\$15,660) | |
| | TENNESSEE VALLEY AUTH | 880591ER9 | September 15, 2024 | 593 | 2.95% | \$500,000 | \$486,765 | \$526,520 | (\$39,755) | |
| U.S. Treasuries | U S TREASURY BILL | 912796X53 | June 15, 2023 | 135 | 4.47% | \$1,000,000 | \$983,260 | \$971,032 | \$12,228 | |
| | U S TREASURY NOTE | 91282CCJ8 | June 30, 2026 | 1,246 | 0.96% | \$10,000,000 | \$9,075,000 | \$8,978,125 | \$96,875 | |
| | | 91282CCK5 | June 30, 2023 | 150 | 0.13% | \$10,000,000 | \$9,812,500 | \$9,734,275 | \$78,225 | |
| | | 91282CEX5 | June 30, 2024 | 516 | 3.06% | \$10,000,000 | \$9,788,300 | \$9,840,625 | (\$52,325) | |
| | | 912828ZV5 | June 30, 2027 | 1,611 | 0.57% | \$10,000,000 | \$8,724,600 | \$8,611,719 | \$112,881 | |

Portfolio

As of January 2023

| Security Type | Issuer | CUSIP | Month, Day, Year of Maturity Date | Days to Matur.. | Coupon | Par Value | Market Value | Book Value | Unrealized P/L |
|-----------------|-------------------|-----------|-----------------------------------|-----------------|--------|--------------|--------------|-------------|----------------|
| U.S. Treasuries | U S TREASURY NOTE | 912828ZW3 | June 30, 2025 | 881 | 0.27% | \$10,000,000 | \$9,153,900 | \$9,057,031 | \$96,869 |



CITY OF
EL SEGUNDO

Transactions

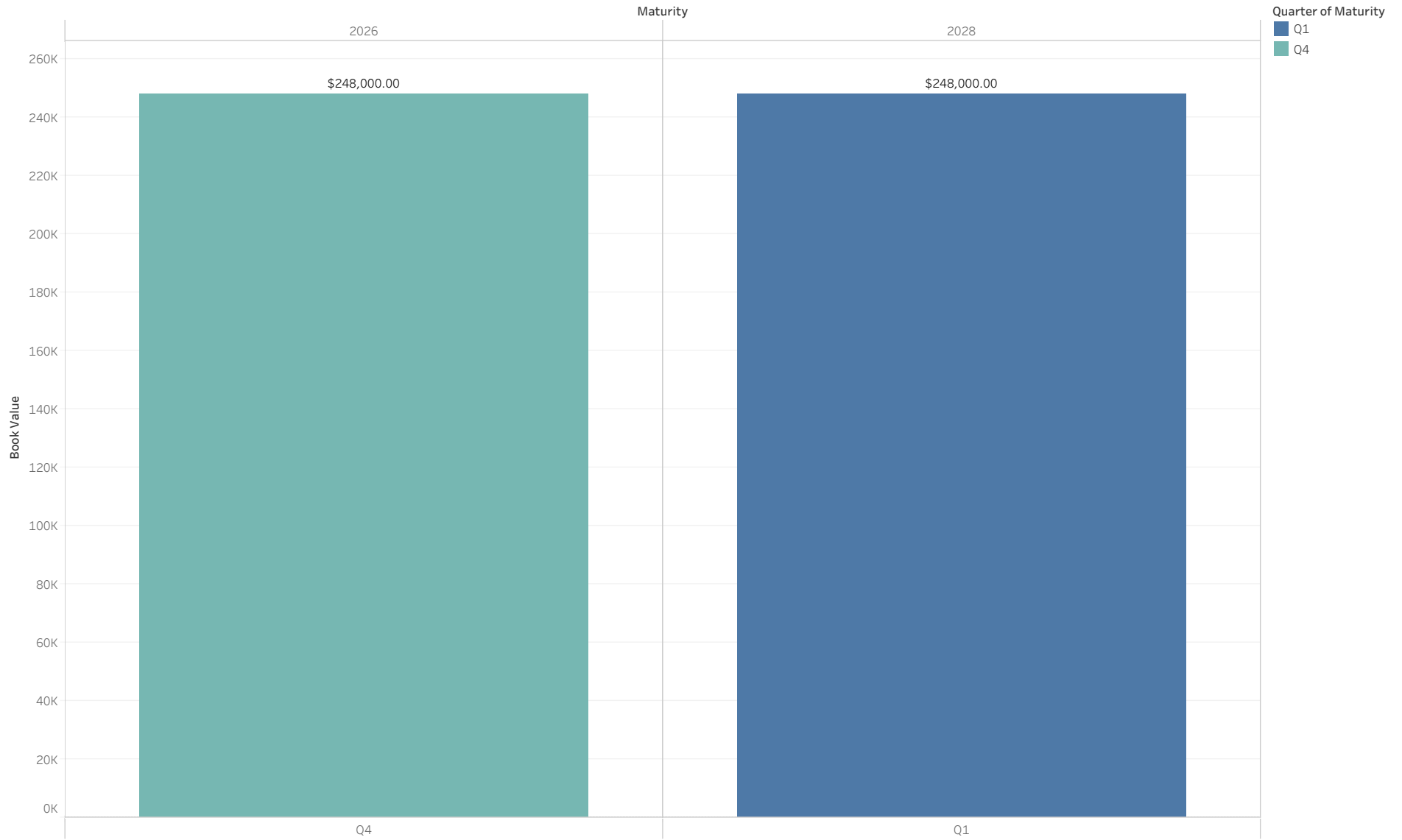
Transactions

Prior 3 Months as of January 2023

| 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 |
| 2023 | January | 20 | ROGUE CR UN C D | 77535MAM5 | 1/20/28 | 5.100% | \$248,000 | \$248,000.00 |

Transaction Ladder

Prior 3 Months as of January 2023

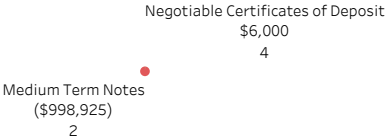


Transaction Summary

Prior 3 Months as of January 2023

• (\$992,925)

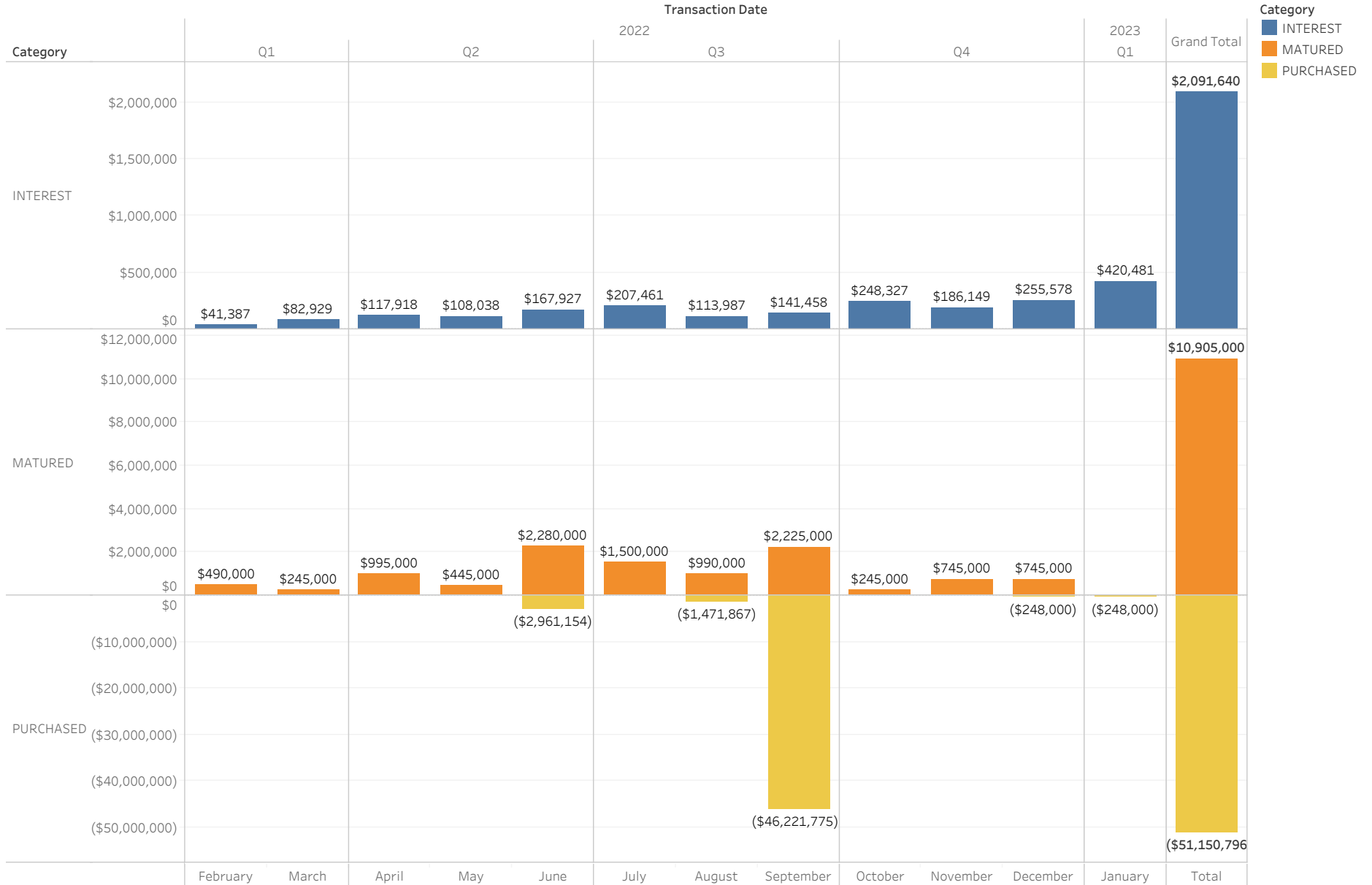
Security Type
■ Medium Term Notes
■ Negotiable Certificates of Deposit



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 January 2023





CITY OF
EL SEGUNDO

Compliance

Asset Class Compliance

As of January 2023

| Security Type | In Compliance? | Max Weight | Weight | Par Value | Book Value | Market Value |
|------------------------------------|----------------|---------------|----------------|----------------------|----------------------|----------------------|
| Cash | Y | 100% | 4.83% | \$6,246,082 | \$6,246,082 | \$6,246,082 |
| LAIF | Y | 100% | 2.80% | \$3,613,784 | \$3,613,784 | \$3,613,784 |
| CAMP - JPAP | Y | 100% | 31.50% | \$40,710,754 | \$40,710,754 | \$40,710,754 |
| Medium Term Notes | Y | 30% | 6.13% | \$8,145,000 | \$8,635,563 | \$7,917,699 |
| Municipal Bonds | Y | 100% | 3.62% | \$4,800,000 | \$4,929,359 | \$4,677,244 |
| Negotiable Certificates of Deposit | Y | 30% | 7.90% | \$10,482,000 | \$10,478,567 | \$10,210,065 |
| Government Agency | Y | 100% | 6.45% | \$8,500,000 | \$8,593,485 | \$8,340,610 |
| U.S. Treasuries | Y | 100% | 36.78% | \$51,000,000 | \$47,192,807 | \$47,537,560 |
| | | Totals | 100.00% | \$133,497,620 | \$130,400,402 | \$129,253,798 |

Rating Compliance

As of January 2023

| 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 | \$992,140 | 0.77% | 100.00% |
| | F H L M C M T N | 3137EAES4 | AA+ | AAA | Y | \$981,840 | 0.76% | 100.00% |
| | FEDERAL AGRI MTG CORP | 31422BPQ7 | N/A | N/A | Y | \$487,200 | 0.38% | 100.00% |
| | FEDERAL FARM CREDIT B | 3133EKS7 | AA+ | AAA | Y | \$988,030 | 0.76% | 100.00% |
| | FEDERAL HOME LOAN BKS | 3130A1XJ2 | AA+ | AAA | Y | \$1,952,360 | 1.51% | 100.00% |
| | | 3130ASA82 | AA+ | AAA | Y | \$492,735 | 0.38% | 100.00% |
| | | 3130ASE96 | AA+ | AAA | Y | \$975,200 | 0.75% | 100.00% |
| | | 3130ASH77 | AA+ | AAA | Y | \$984,340 | 0.76% | 100.00% |
| | TENNESSEE VALLEY AUTH | 880591ER9 | AA+ | AAA | Y | \$486,765 | 0.38% | 100.00% |
| Medium Term Notes | APPLE INC | 037833AK6 | AA+ | AAA | Y | \$497,190 | 0.38% | 1.00% |
| | ASTRAZENECA FINANCE L | 04636NAA1 | A | A3 | Y | \$451,665 | 0.35% | 1.00% |
| | BANK OF AMERICA CORP | 06051GFX2 | A- | A2 | Y | \$486,500 | 0.38% | 1.00% |
| | BERKSHIRE HATHAWAY IN | 084670BR8 | AA | AA2 | Y | \$498,930 | 0.39% | 1.00% |
| | CIGNA CORP | 125523AG5 | A- | BAA1 | Y | \$494,340 | 0.38% | 1.00% |
| | CITIGROUP INC | 172967KN0 | BBB+ | A3 | Y | \$481,570 | 0.37% | 1.00% |
| | COCA COLA CO THE | 191216CL2 | A+ | A1 | Y | \$480,585 | 0.37% | 1.00% |
| | ESTEE LAUDER CO INC | 29736RAN0 | A+ | A1 | Y | \$478,090 | 0.37% | 1.00% |
| | GOLDMAN SACHS GROUP I | 38141GXJ8 | BBB+ | A2 | Y | \$485,360 | 0.38% | 1.00% |
| | INTERCONTINENTAL EXCH | 45866FAD6 | A- | A3 | Y | \$490,580 | 0.38% | 1.00% |
| | JOHNS HOPKINS HEALTH | 478111AB3 | AA- | AA2 | Y | \$144,114 | 0.11% | 1.00% |
| | MEAD JOHNSON NUTRITIO | 582839AH9 | A- | A3 | Y | \$492,070 | 0.38% | 1.00% |
| | MORGAN STANLEY | 61746BDZ6 | A- | A1 | Y | \$488,270 | 0.38% | 1.00% |
| | ORACLE CORP | 68389XBL8 | BBB | BAA2 | Y | \$492,015 | 0.38% | 1.00% |
| | STRYKER CORP | 863667AH4 | BBB+ | BAA1 | Y | \$484,340 | 0.37% | 1.00% |
| | UNITED PARCEL SERVICE | 911312BT2 | A | A2 | Y | \$481,505 | 0.37% | 1.00% |
| UNITEDHEALTH GROUP IN | 91324PDN9 | A+ | A3 | Y | \$490,575 | 0.38% | 1.00% | |
| Municipal Bonds | CONNECTICUT ST TXBL S | 20772KGN3 | AA- | AA3 | Y | \$981,050 | 0.76% | 1.00% |
| | GOODRICH MI AREA SCH | 382406PY6 | AA | N/A | Y | \$298,719 | 0.23% | 1.00% |
| | HOUSTON TX REF SER B | 4423315T7 | AA | AA3 | Y | \$973,190 | 0.75% | 1.00% |
| | NEW YORK NY TXBL FISC | 64966QCA6 | AA | AA2 | Y | \$966,970 | 0.75% | 1.00% |
| | ONTARIO CA INTERNATIO | 683042AJ4 | AA | N/A | Y | \$479,630 | 0.37% | 1.00% |
| | OREGON ST DEPT ADMINI | 68607VT47 | AAA | AA2 | Y | \$491,590 | 0.38% | 1.00% |
| | TULSA CNTY OKLA INDPT | 899593MG9 | N/A | AA2 | Y | \$486,095 | 0.38% | 1.00% |
| U.S. Treasuries | U S TREASURY BILL | 912796X53 | N/A | N/A | Y | \$983,260 | 0.76% | 100.00% |
| | U S TREASURY NOTE | 91282CCJ8 | N/A | AAA | Y | \$9,075,000 | 7.02% | 100.00% |
| | | 91282CCK5 | N/A | AAA | Y | \$9,812,500 | 7.59% | 100.00% |
| | | 91282CEX5 | N/A | AAA | Y | \$9,788,300 | 7.57% | 100.00% |
| | | 912828ZV5 | Null | AAA | Y | \$8,724,600 | 6.75% | 100.00% |
| | | 912828ZW3 | N/A | AAA | Y | \$9,153,900 | 7.08% | 100.00% |

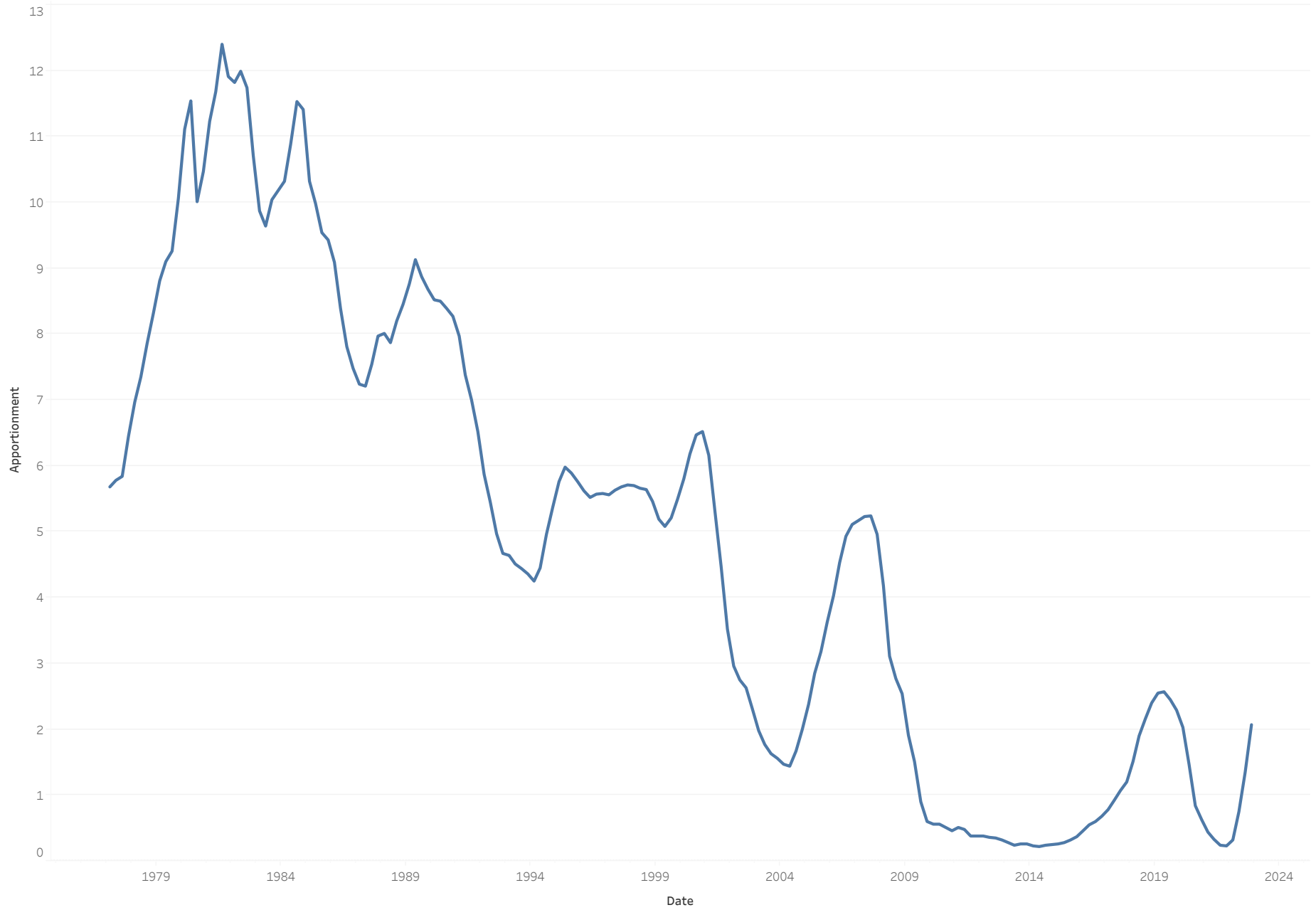


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LAIF

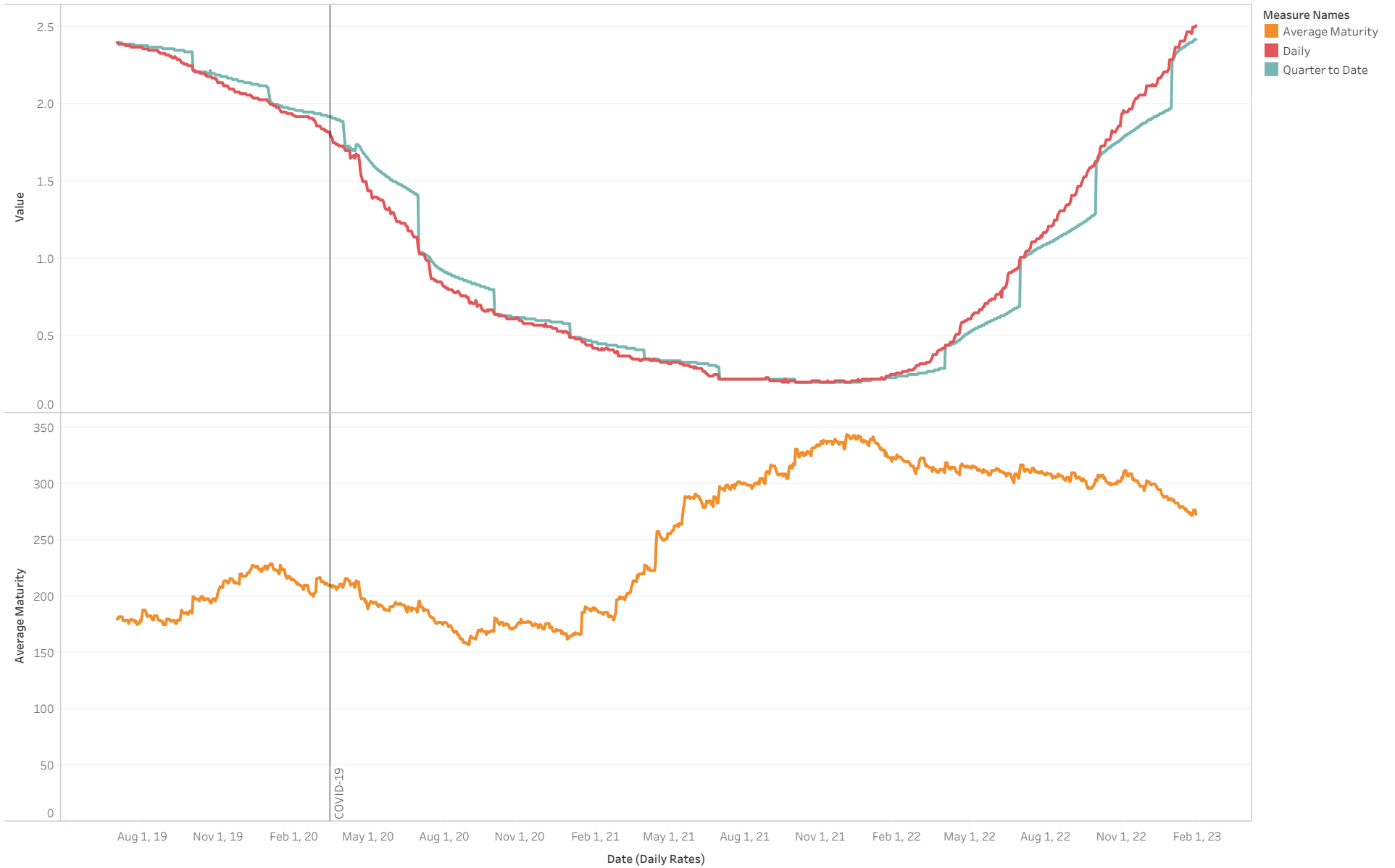
LAIF Apportionment Rates

As of January 2023



LAIF Diagnostics

As of January 2023



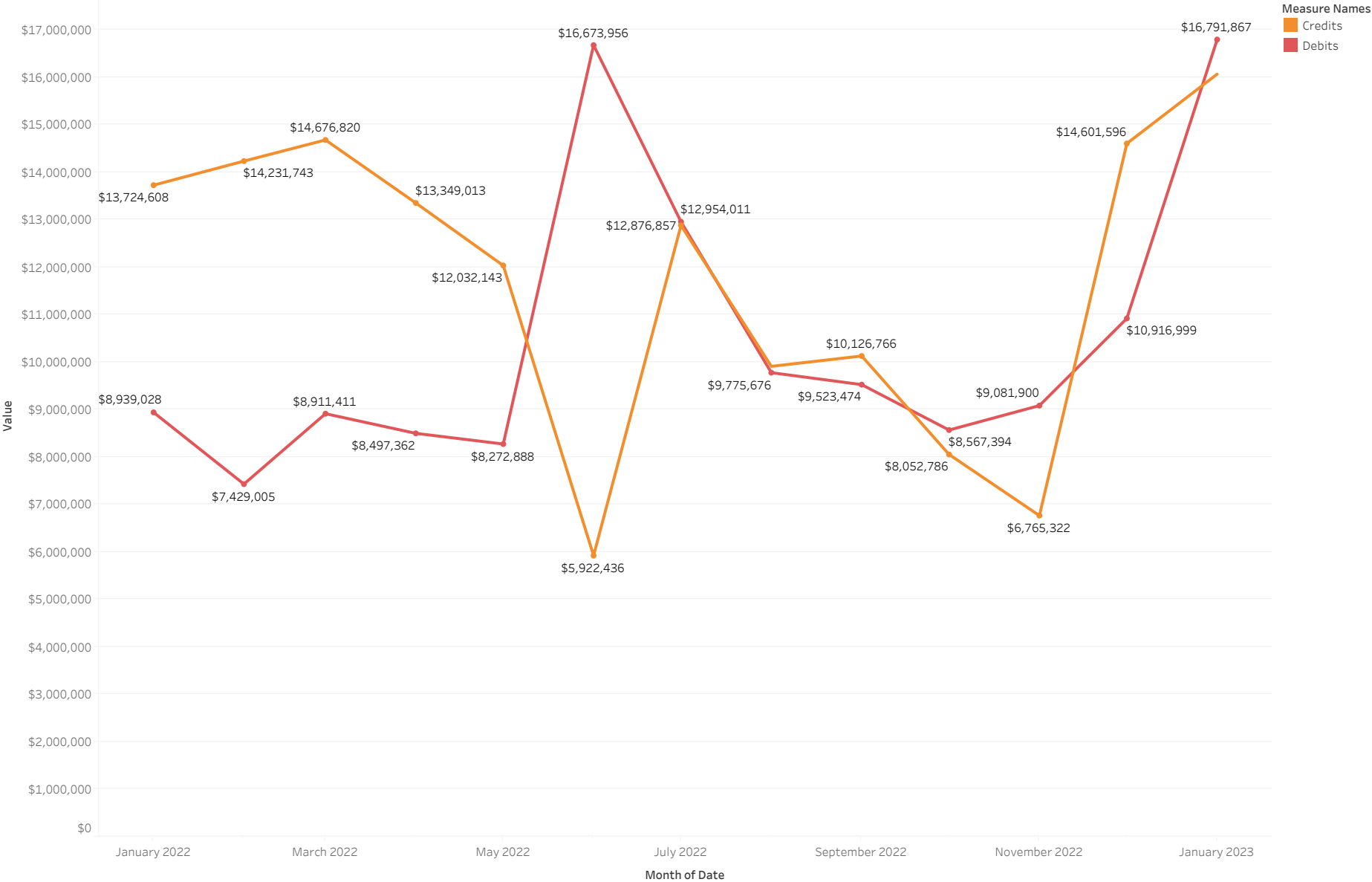


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City Cash Flows

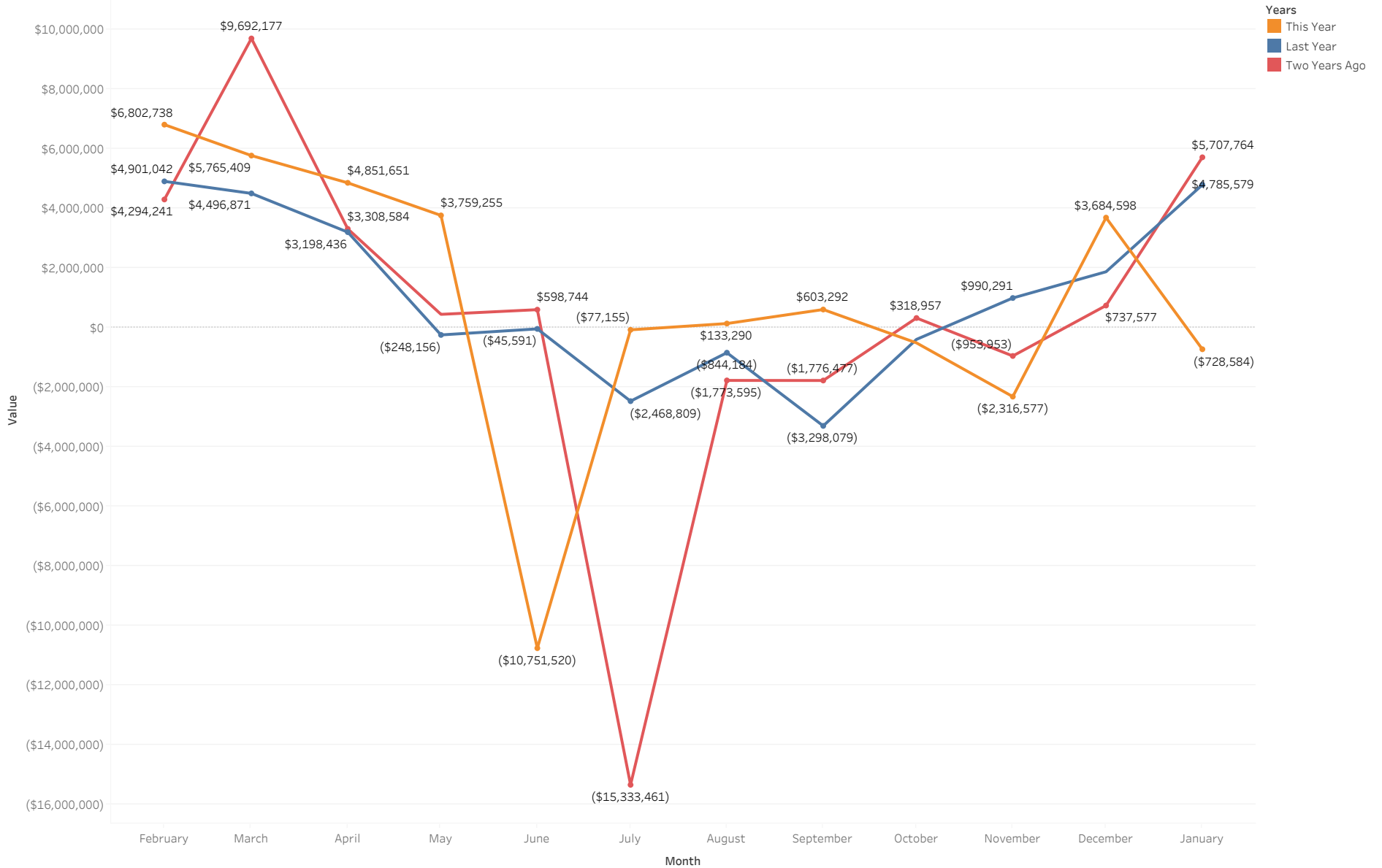
Rolling 13-Month Cash Flow Analysis

As of January 2023



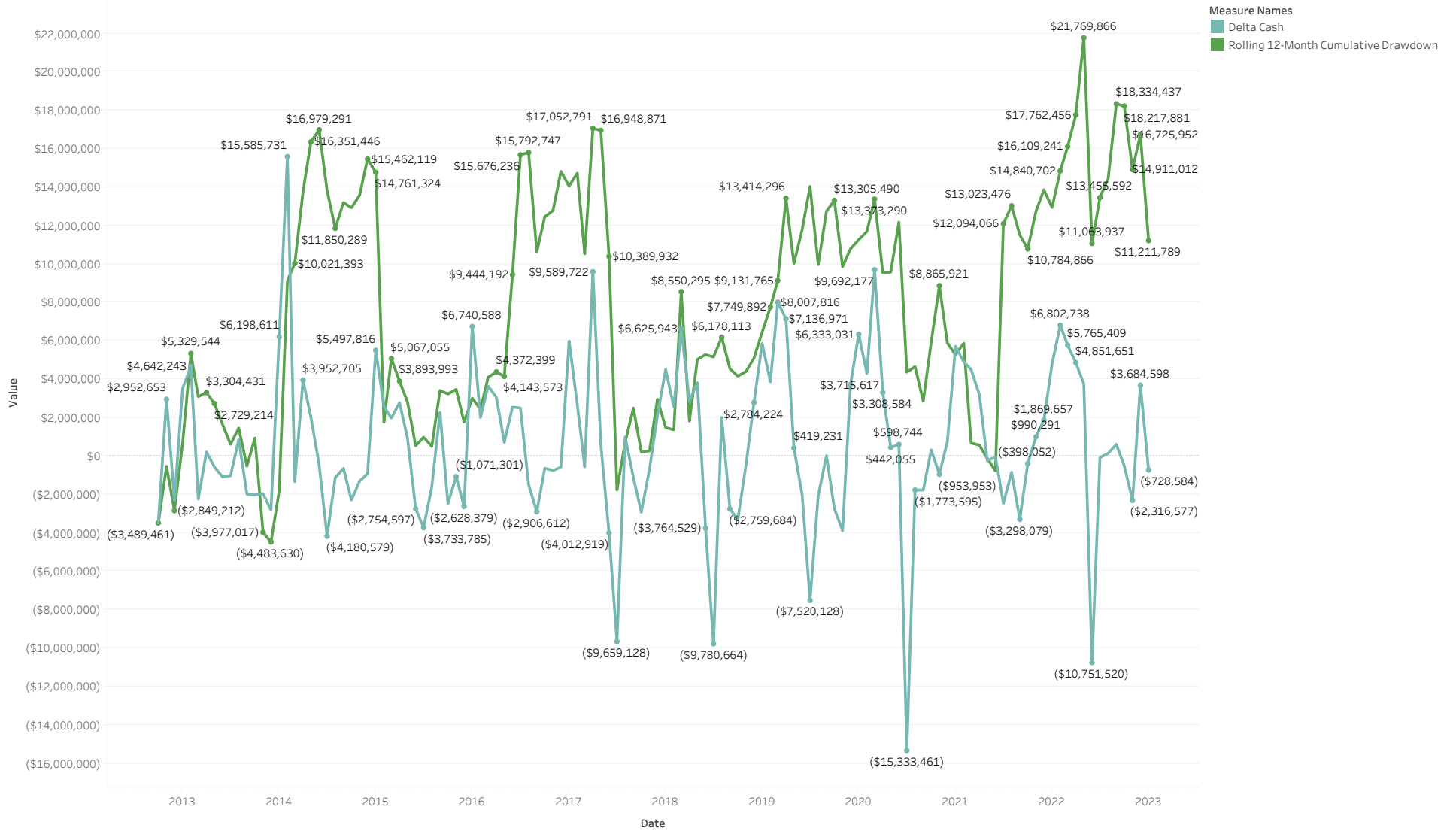
Net Change in Cash by Year

As of January 2023



Historic Drawdowns

As of January 2023



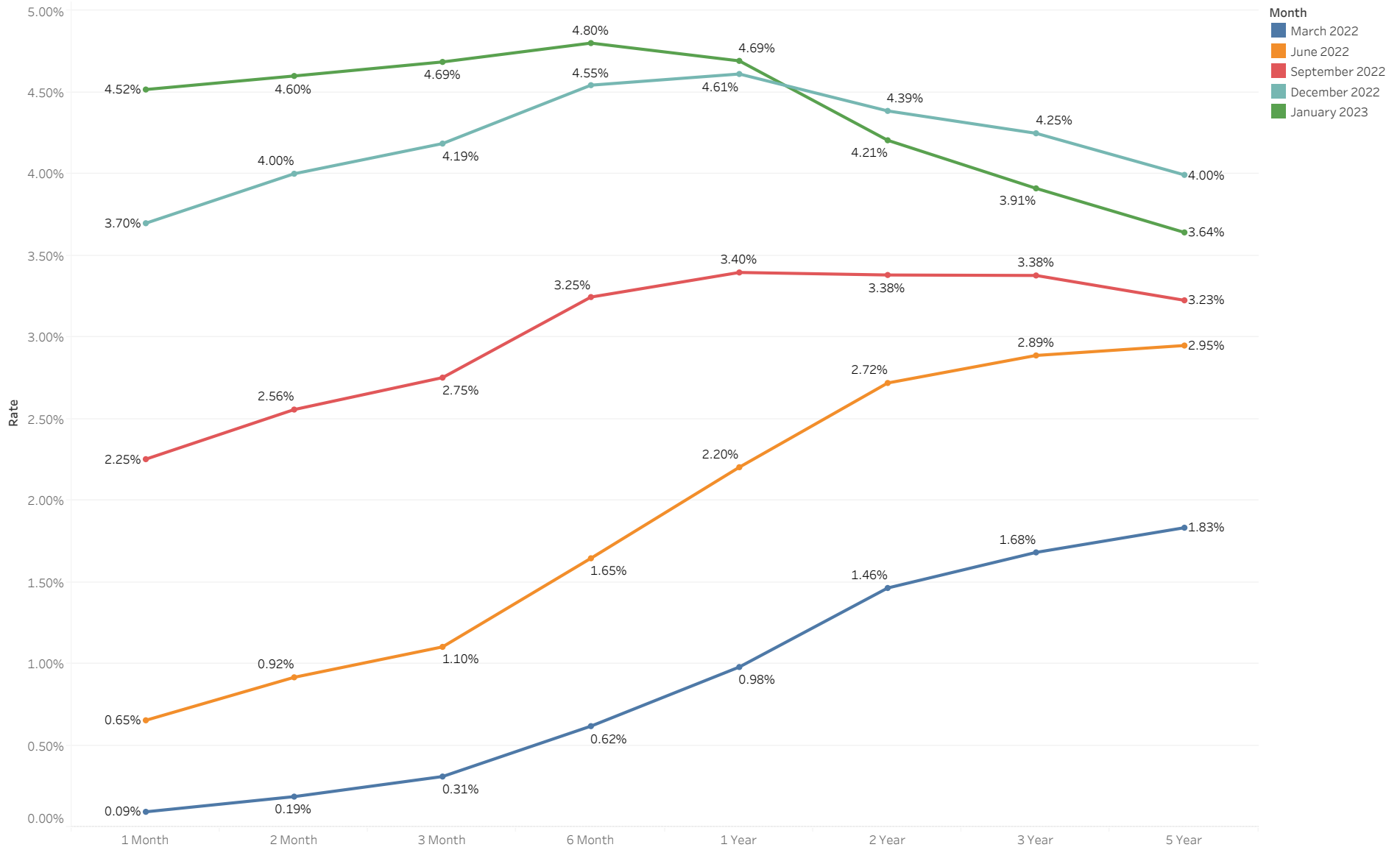


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Economic Environment

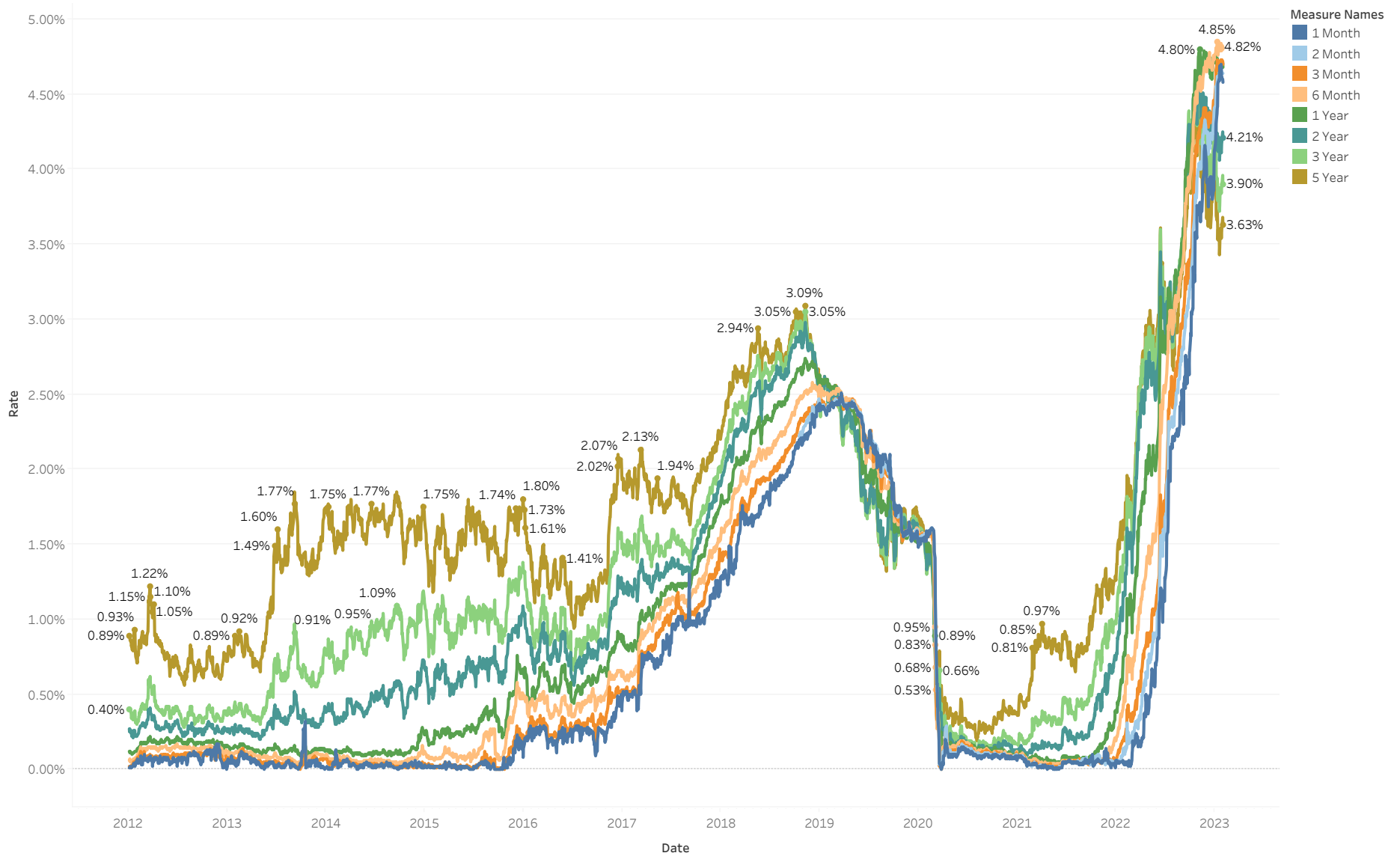
U.S. Treasury Yield Curve

As of January 2023



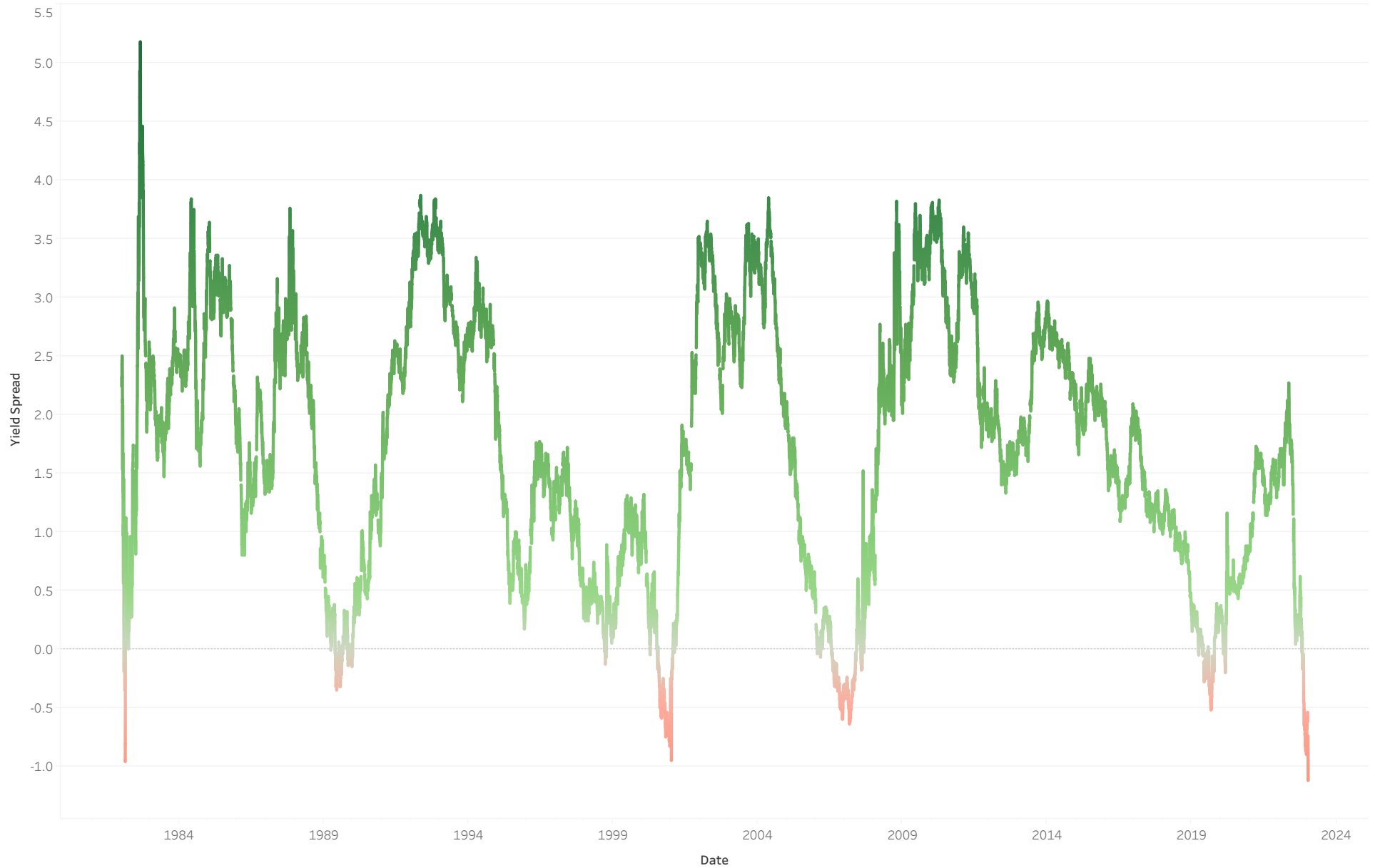
U.S. Treasury Maturity Through Time

As of January 2023



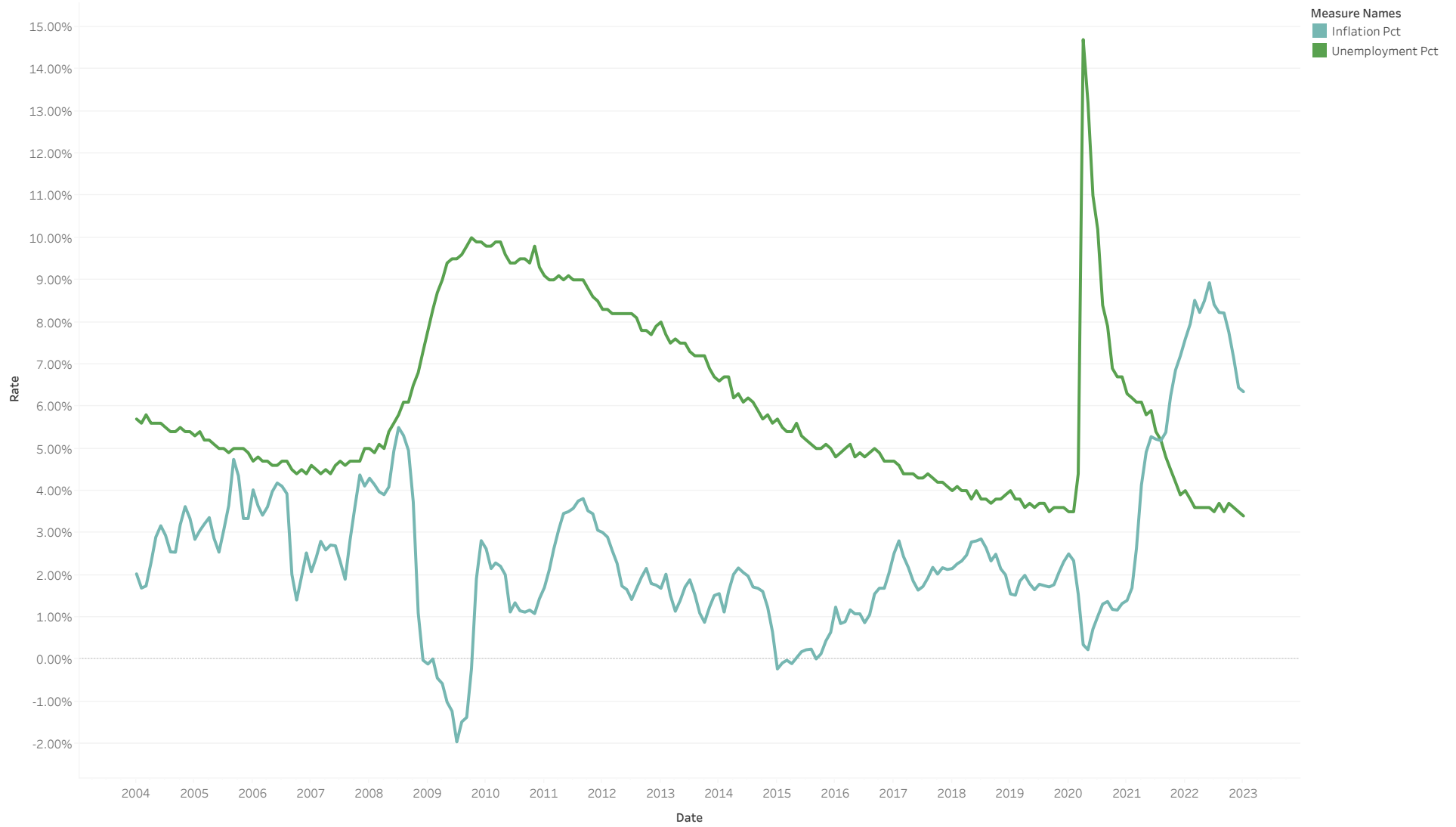
10-Year Minus 3-Month Treasury Yield Spread

As of January 2023



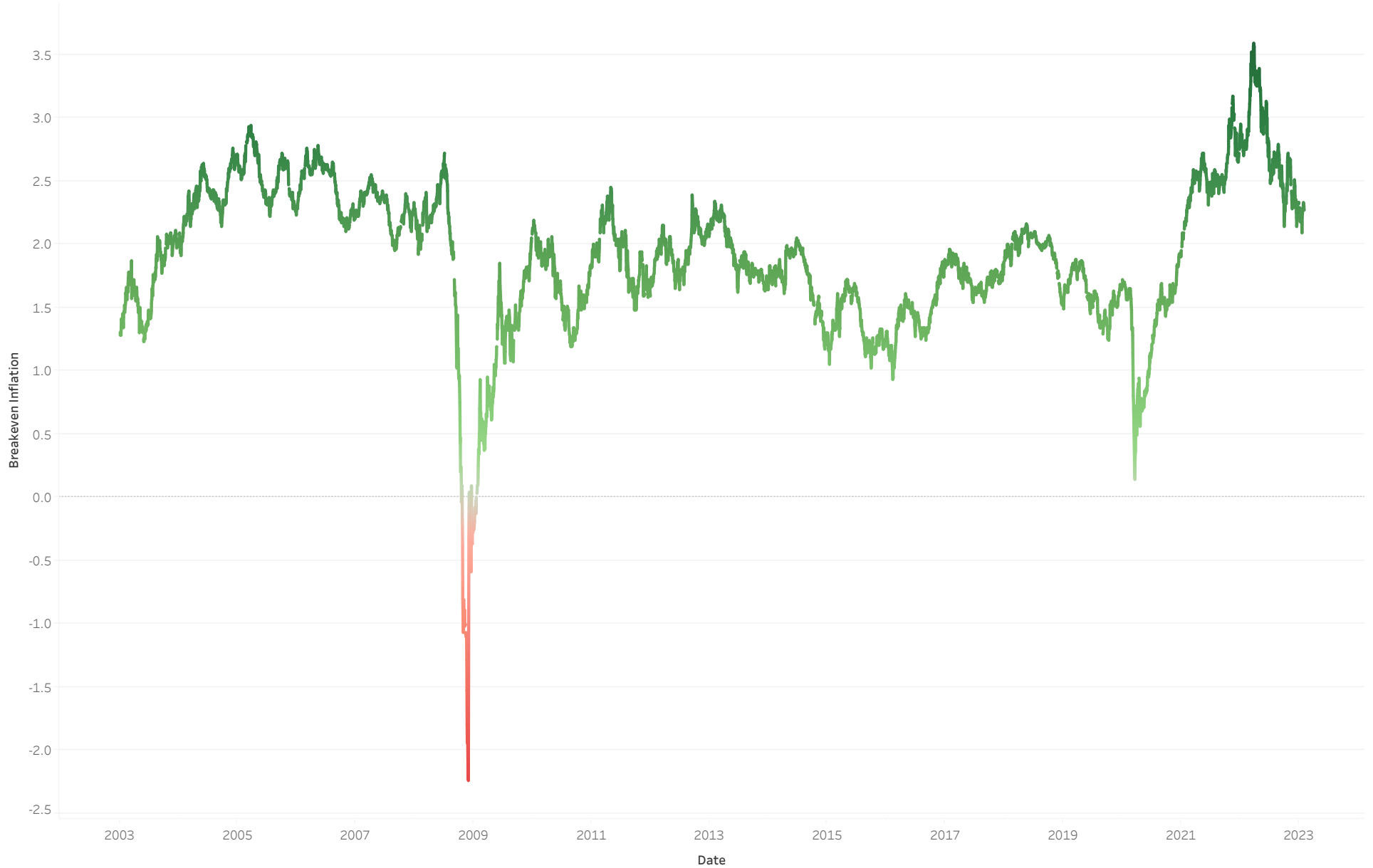
Unemployment vs Inflation

As of January 2023



5-Year Breakeven Inflation Prediction

As of January 2023





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.

 2/12/2023

Matthew Robinson, City Treasurer

Date