



# City of El Segundo Investment Portfolio Report February 2023

Certified By:  
City Treasurers Office

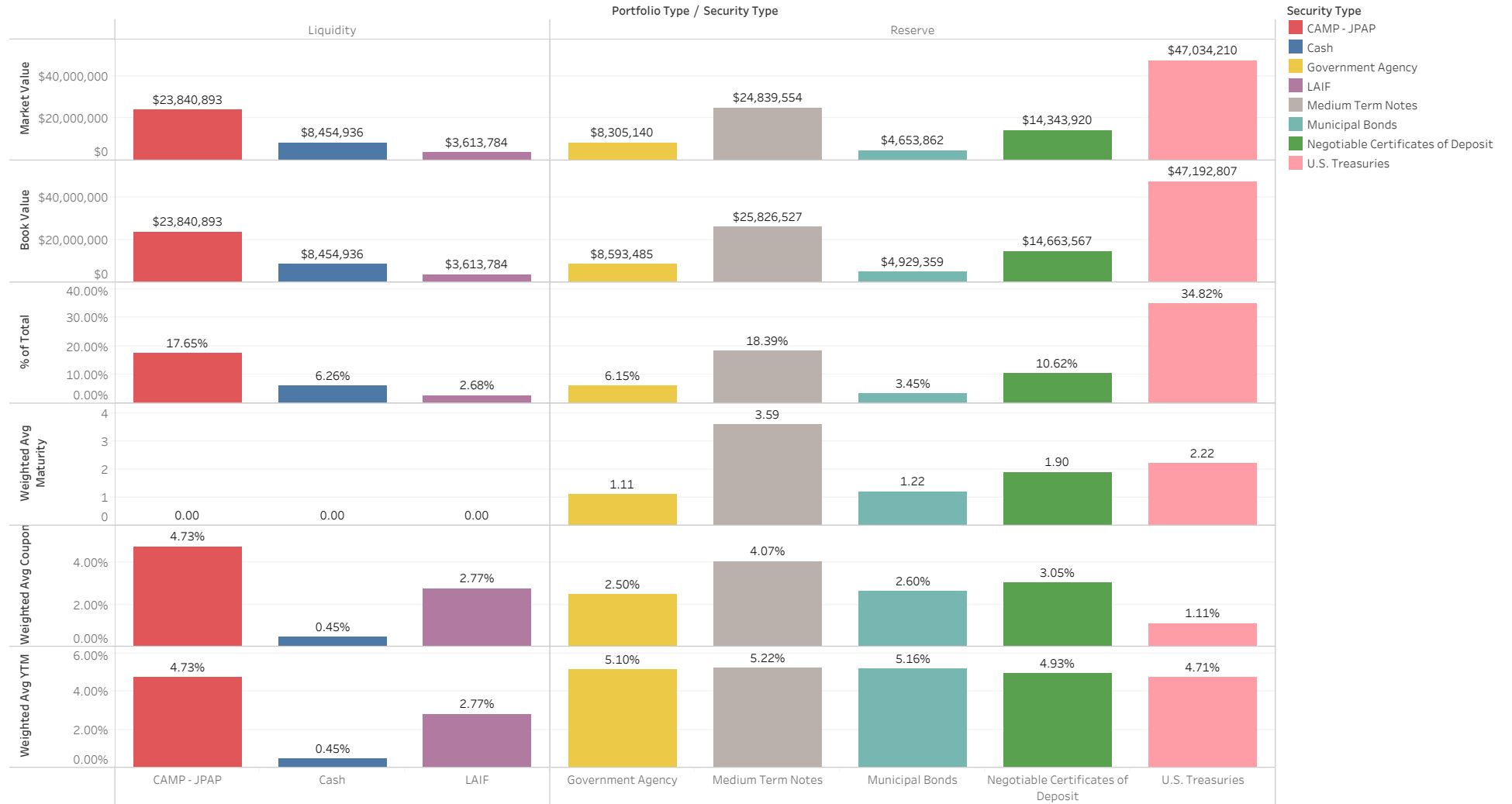


CITY OF  
EL SEGUNDO

# Portfolio

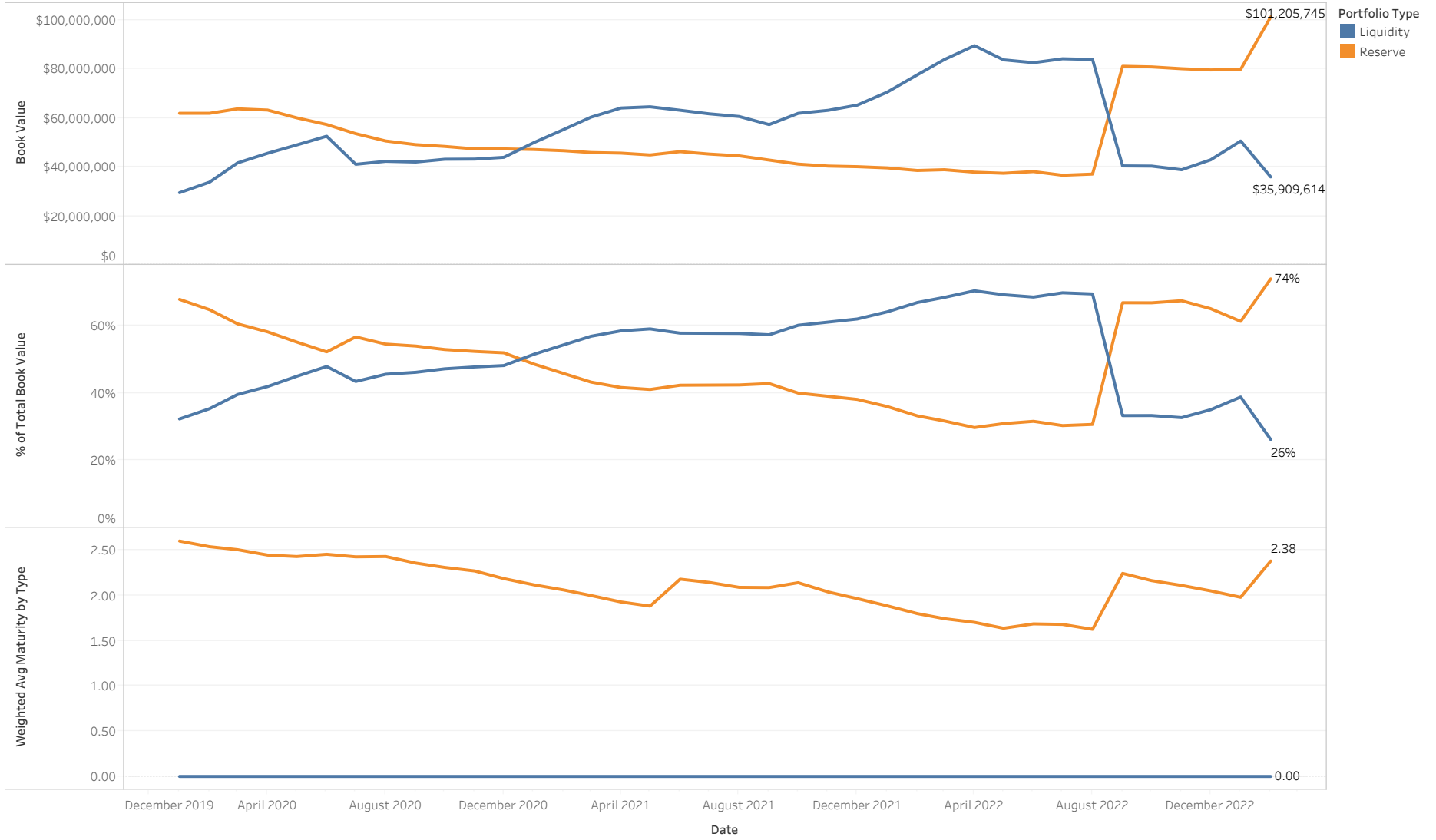
# Portfolio Summary

As of February 2023



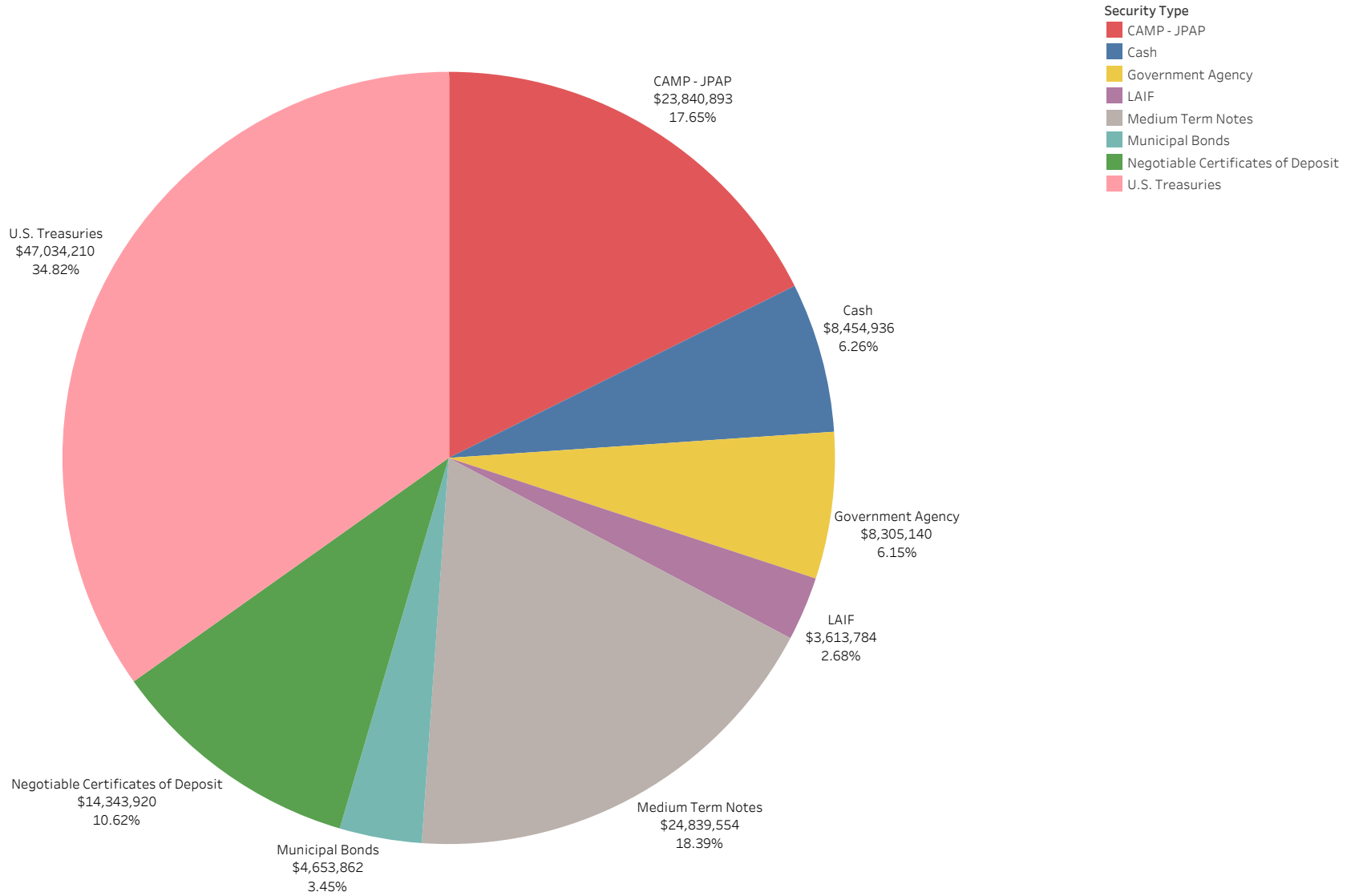
# Portfolio Through Time

As of February 2023



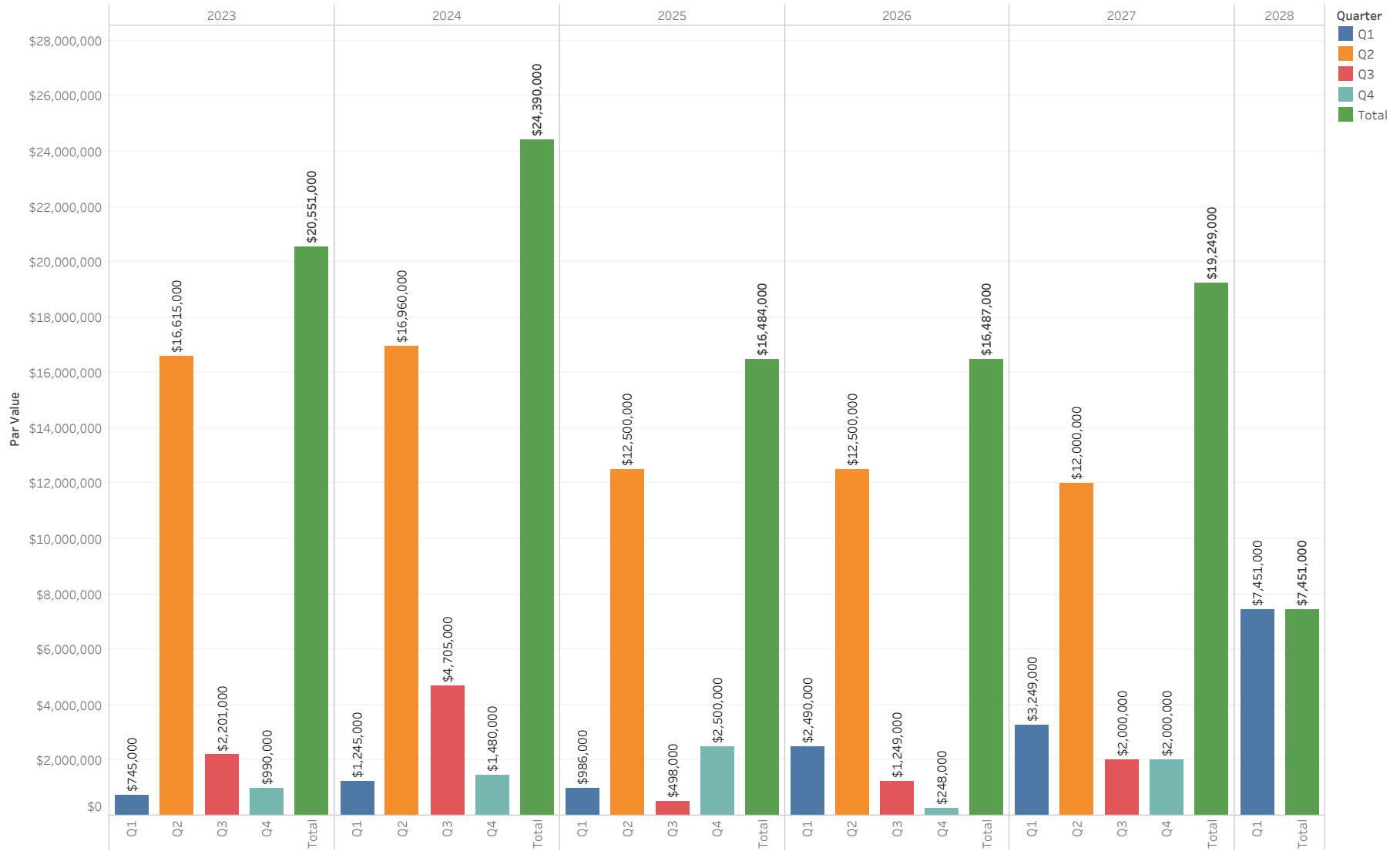
# Investments by Security Type

As of February 2023



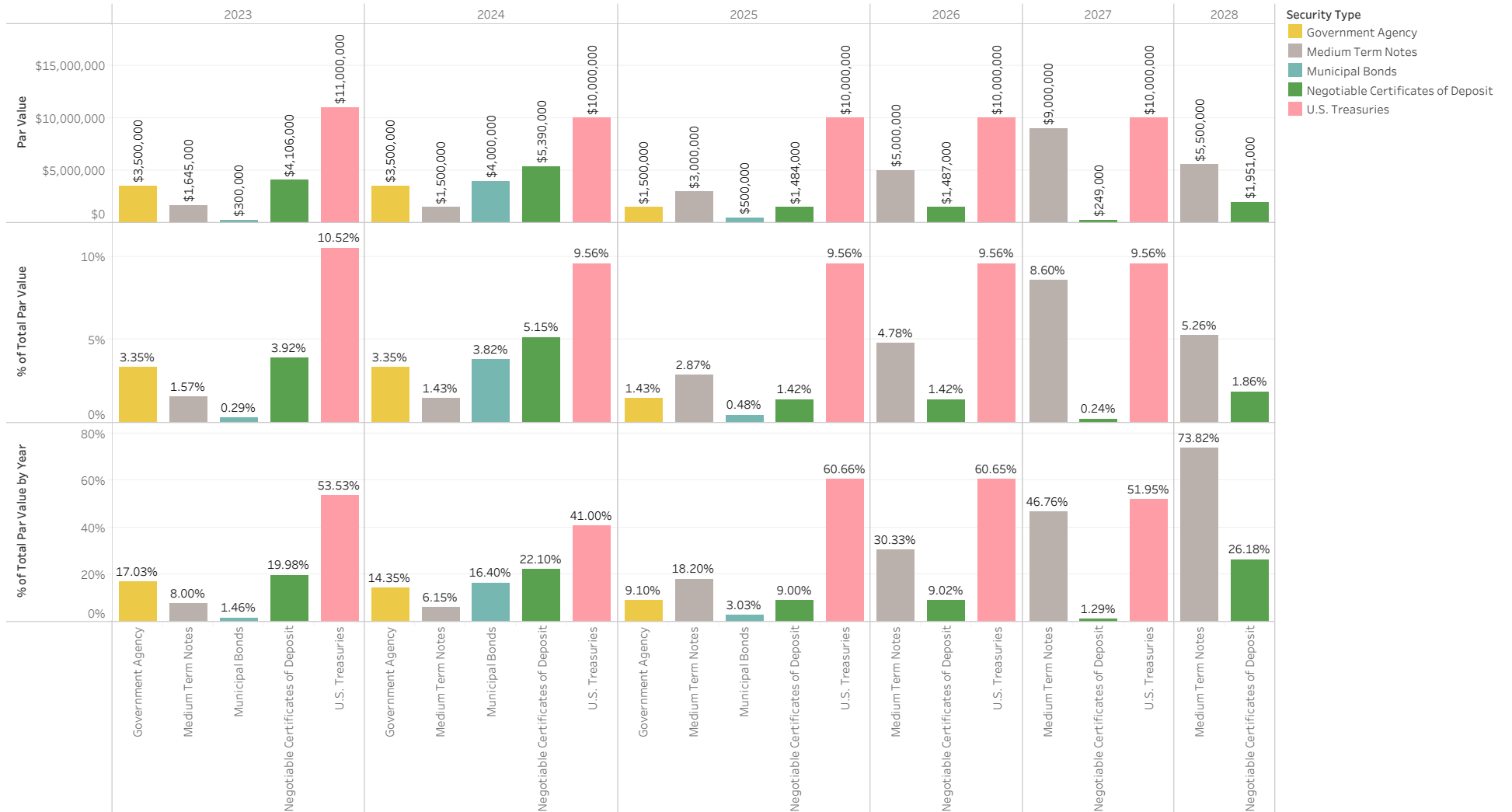
# Reserve Portfolio Ladder by Quarter

As of February 2023



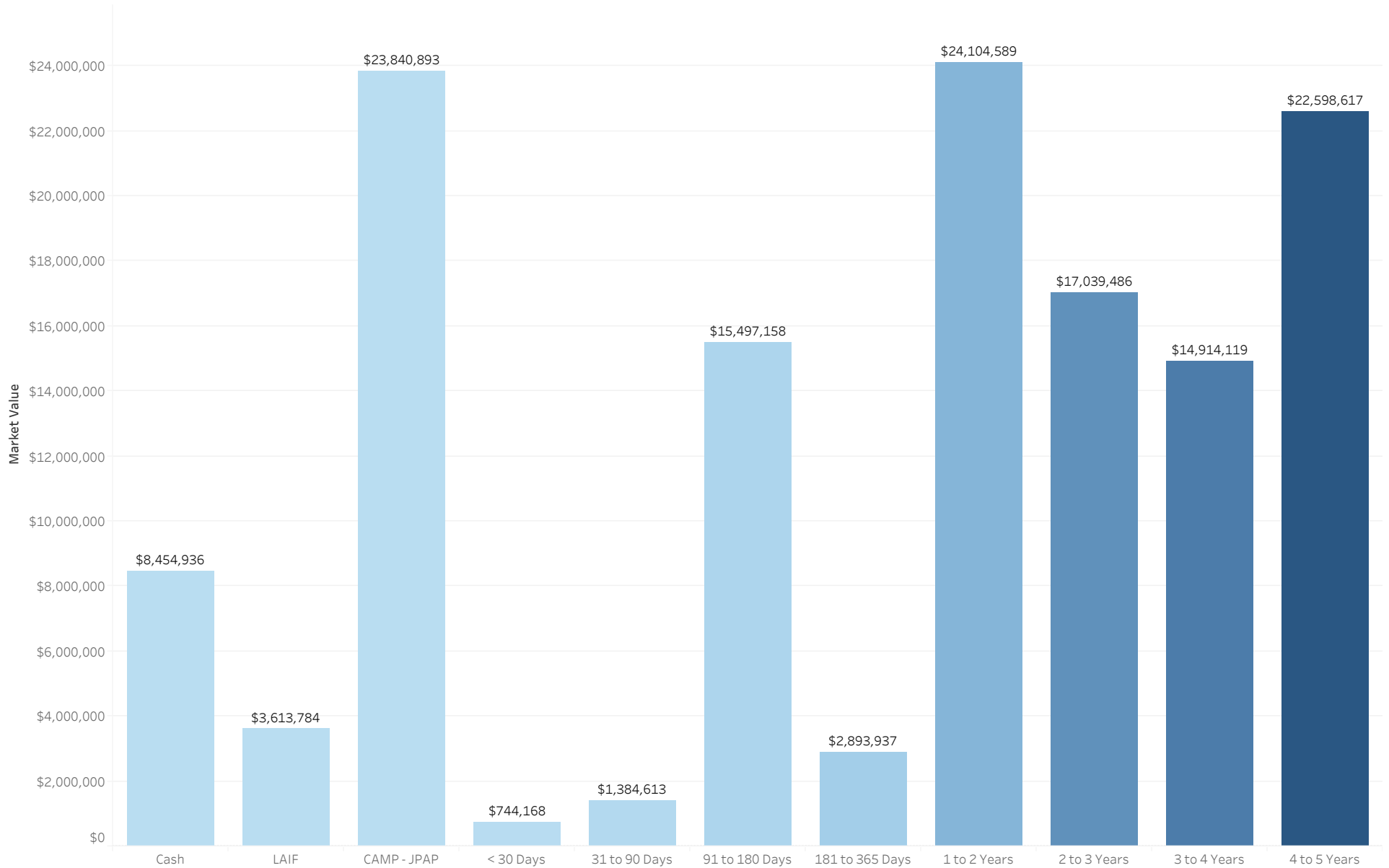
# Ladder Diversification

As of February 2023



# Investments by Maturity Date

As of February 2023





# Portfolio

As of February 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%	\$8,454,936	\$8,454,936	\$8,454,936	\$0
LAIF	LAIF	LAIF	Null	1	2.77%	\$3,613,784	\$3,613,784	\$3,613,784	\$0
CAMP - JPAP	CAMP - JPAP	CAMP - JPAP	Null	1	4.73%	\$23,840,893	\$23,840,893	\$23,840,893	\$0
Medium Term Notes	AMAZON COM INC	023135CP9	December 1, 2027	1,737	4.60%	\$1,000,000	\$988,750	\$997,630	(\$8,880)
	AMERICAN HONDA FIN CO	02665WED9	January 12, 2028	1,779	4.77%	\$1,000,000	\$985,490	\$997,794	(\$12,304)
	APPLE INC	037833AK6	May 3, 2023	64	2.41%	\$500,000	\$497,640	\$480,685	\$16,955
		037833EC0	February 8, 2028	1,806	1.42%	\$500,000	\$423,820	\$427,219	(\$3,399)
	ASTRAZENECA FINANCE L	04636NAA1	May 28, 2026	1,185	1.35%	\$500,000	\$442,880	\$501,040	(\$58,160)
	BANK NOVA SCOTIA B C	06418BAE8	March 11, 2027	1,472	3.22%	\$1,000,000	\$916,430	\$926,343	(\$9,913)
	BANK OF AMERICA CORP	06051GFX2	April 19, 2026	1,146	3.67%	\$500,000	\$476,445	\$554,155	(\$77,710)
	BERKSHIRE HATHAWAY IN	084670BR8	March 15, 2023	15	2.75%	\$500,000	\$499,560	\$513,756	(\$14,196)
	CANADIAN IMP BK COMM	13607HR61	April 7, 2027	1,499	3.69%	\$1,000,000	\$936,010	\$948,186	(\$12,176)
	CIGNA CORP	125523AG5	November 15, 2025	991	4.24%	\$500,000	\$486,230	\$564,210	(\$77,980)
	CITIGROUP INC	172967KN0	May 1, 2026	1,158	3.60%	\$500,000	\$472,245	\$550,715	(\$78,470)
	COCA COLA CO THE	191216CL2	September 6, 2024	556	1.82%	\$500,000	\$479,940	\$493,865	(\$13,925)
	COMCAST CORP	20030NBW0	January 15, 2027	1,417	2.59%	\$1,000,000	\$906,100	\$917,335	(\$11,235)
	DEERE JOHN CAPITAL	24422EWR6	January 20, 2028	1,787	4.77%	\$1,000,000	\$994,890	\$1,004,330	(\$9,440)
	DEUTSCHE BK AG N Y	25160PAM9	September 9, 2027	1,654	5.42%	\$1,000,000	\$991,390	\$1,005,611	(\$14,221)
	ESTEE LAUDER CO INC	29736RAN0	December 1, 2024	642	2.11%	\$500,000	\$474,015	\$501,600	(\$27,585)
	GOLDMAN SACHS GROUP I	38141GXJ8	April 1, 2025	763	3.63%	\$500,000	\$481,680	\$545,605	(\$63,925)
	HSBC HOLDINGS PLC	404280BB4	May 25, 2026	1,182	4.09%	\$1,000,000	\$953,160	\$960,400	(\$7,240)
	IBM CORP	459200AS0	January 15, 2028	1,782	6.12%	\$1,000,000	\$1,062,430	\$1,076,510	(\$14,080)
	INTEL CORP	458140CD0	February 10, 2026	1,078	4.92%	\$1,000,000	\$990,410	\$998,520	(\$8,110)
	INTERCONTINENTAL EXCH	45866FAD6	December 1, 2025	1,007	3.89%	\$500,000	\$482,170	\$557,000	(\$74,830)
	JOHNS HOPKINS HEALTH	478111AB3	May 15, 2023	76	2.78%	\$145,000	\$144,319	\$141,068	\$3,251
	MEAD JOHNSON NUTRITIO	582839AH9	November 15, 2025	991	4.25%	\$500,000	\$485,620	\$565,170	(\$79,550)
	MITSUBISHI UFJ FIN GR	606822AJ3	September 13, 2026	1,293	3.01%	\$1,000,000	\$915,540	\$924,800	(\$9,260)
	MORGAN STANLEY	61746BDZ6	January 27, 2026	1,064	4.02%	\$500,000	\$482,005	\$561,240	(\$79,235)
	ORACLE CORP	68389XBL8	September 15, 2023	199	2.44%	\$500,000	\$491,915	\$492,550	(\$635)
	ROYAL BK CDA	78016EZD2	May 4, 2027	1,526	3.85%	\$1,000,000	\$940,400	\$951,709	(\$11,309)
	STRYKER CORP	863667AH4	November 1, 2025	977	3.53%	\$500,000	\$477,755	\$548,175	(\$70,420)
	SUMITOMO MITSUI FINL	86562MAY6	January 17, 2028	1,784	3.84%	\$1,000,000	\$922,220	\$934,451	(\$12,231)
	TORONTO DOMINION BANK	89115A2M3	January 10, 2028	1,777	5.18%	\$1,000,000	\$995,360	\$1,005,769	(\$10,409)
	TOSCO CORP	891490AR5	January 1, 2027	1,403	7.14%	\$1,000,000	\$1,092,190	\$1,107,960	(\$15,770)
	TOYOTA MTR CR CORP FR	89236TKL8	November 10, 2027	1,716	5.34%	\$1,000,000	\$1,021,240	\$1,030,896	(\$9,656)
	UNITED PARCEL SERVICE	911312BT2	September 1, 2024	551	2.30%	\$500,000	\$478,680	\$504,105	(\$25,425)
	UNITEDHEALTH GROUP IN	91324PDN9	December 15, 2025	1,021	3.83%	\$500,000	\$483,195	\$560,625	(\$77,430)
	WELLS FARGO COMPANY	94974BGL8	July 22, 2027	1,605	4.44%	\$1,000,000	\$967,430	\$975,500	(\$8,070)
Municipal Bonds	CONNECTICUT ST TXBL S	20772KGN3	April 15, 2024	412	3.11%	\$1,000,000	\$978,280	\$1,064,850	(\$86,570)
	GOODRICH MI AREA SCH	382406PY6	May 1, 2023	62	2.73%	\$300,000	\$298,872	\$304,584	(\$5,712)
	HOUSTON TX REF SER B	4423315T7	March 1, 2024	367	2.01%	\$1,000,000	\$968,720	\$1,006,410	(\$37,690)
	NEW YORK NY TXBL FISC	64966QCA6	August 1, 2024	520	2.22%	\$1,000,000	\$959,560	\$1,003,750	(\$44,190)

# Portfolio

As of February 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	ONTARIO CA INTERNATIO	683042AJ4	May 15, 2025	807	3.05%	\$500,000	\$475,195	\$538,090	(\$62,895)
	OREGON ST DEPT ADMINI	68607VT47	April 1, 2024	398	2.88%	\$500,000	\$488,720	\$510,125	(\$21,405)
	TULSA CNTY OKLA INDPT	899593MG9	June 1, 2024	459	2.68%	\$500,000	\$484,515	\$501,550	(\$17,035)
Negotiable Certificates of Deposit	1ST SECURITY BANK OF	33625CCP2	July 30, 2024	518	2.09%	\$245,000	\$234,759	\$245,000	(\$10,241)
	ABACUS FEDERAL SAVING	00257TBF2	August 2, 2024	521	2.09%	\$245,000	\$234,686	\$245,000	(\$10,315)
	ACHIEVE FINL CR UN BE	00453NAA9	February 17, 2026	1,085	4.68%	\$249,000	\$247,588	\$249,000	(\$1,412)
	ALL IN FED CR UN DALE	01664MAE6	February 17, 2028	1,815	4.62%	\$249,000	\$247,899	\$249,000	(\$1,101)
	ALMA BK ASTORIA NEW Y	020080BL0	September 11, 2024	561	1.84%	\$245,000	\$233,054	\$245,000	(\$11,946)
	AMERICAN ST BK SIOUX	029728BA9	April 26, 2024	423	2.57%	\$245,000	\$237,893	\$245,000	(\$7,107)
	AUSTIN TELCO FED CR U	052392CH8	December 16, 2026	1,387	4.91%	\$248,000	\$249,890	\$248,000	\$1,890
	BALBOA THRIFT LN ASSN	05765LAY3	July 19, 2023	141	2.07%	\$245,000	\$242,459	\$245,000	(\$2,541)
	BANK OF NEW ENGLAND	06426KBE7	May 23, 2024	450	2.73%	\$245,000	\$237,895	\$245,000	(\$7,105)
	BANK3	06653LAJ9	March 17, 2023	17	0.90%	\$245,000	\$244,608	\$245,000	(\$392)
	BELLCO FEDERAL CR UN	07833EAN7	February 24, 2026	1,092	4.70%	\$248,000	\$247,985	\$248,000	(\$15)
	CALIFORNIA CR UN GLEN	130162AU4	February 23, 2026	1,091	4.54%	\$244,000	\$241,631	\$244,000	(\$2,369)
	CITADEL FED CR UN EXT	17286TAG0	February 27, 2025	730	1.76%	\$245,000	\$229,293	\$245,000	(\$15,707)
	COASTLIFE CR UN CORPU	19058LAB0	February 13, 2026	1,081	4.68%	\$249,000	\$247,578	\$249,000	(\$1,422)
	COMMERCE BK GENEVA MI	20056QRZ8	June 26, 2024	484	2.38%	\$245,000	\$236,307	\$245,000	(\$8,693)
	COMMERCIAL BK HARROGA	20143PDX5	June 14, 2023	106	2.47%	\$245,000	\$243,461	\$245,000	(\$1,539)
	DENVER SVGS BK IOWA	249398BT4	June 21, 2023	113	2.27%	\$245,000	\$243,189	\$245,000	(\$1,811)
	DORT FINL CR UN GRAND	25844MAQ1	February 10, 2028	1,808	4.34%	\$247,000	\$242,119	\$247,000	(\$4,881)
	ENCORE BK LITTLE ROCK	29260MAM7	August 14, 2023	167	2.03%	\$245,000	\$241,852	\$245,000	(\$3,148)
	ENERBANK USA SALT LAK	29278TMN7	November 22, 2023	267	1.84%	\$245,000	\$239,414	\$245,000	(\$5,586)
	ENTERPRISE BANK PA	29367RKT2	May 16, 2024	443	2.68%	\$245,000	\$237,905	\$245,000	(\$7,095)
	FIRST FED CR UN CEDAR	32024JAM5	February 17, 2028	1,815	4.46%	\$249,000	\$245,698	\$249,000	(\$3,302)
	FIRST FMRS BK TR CONV	320165JK0	September 4, 2024	554	1.84%	\$245,000	\$233,196	\$245,000	(\$11,804)
	FIRST NATIONAL BANK O	32112UDM0	January 2, 2024	308	1.80%	\$245,000	\$238,412	\$245,000	(\$6,588)
	FIRST ST BK BUXTON ND	33648RAZ2	September 5, 2023	189	1.68%	\$245,000	\$240,950	\$245,000	(\$4,050)
	FIRST TECHNOLOGY FED	33715LEN6	February 18, 2025	721	4.87%	\$248,000	\$247,112	\$248,000	(\$888)
	FREESTAR FINL CR UN C	35688MAE6	February 22, 2028	1,820	4.38%	\$249,000	\$244,588	\$249,000	(\$4,412)
	GENOA BKG CO OHIO	372348CJ9	July 31, 2024	519	2.04%	\$245,000	\$234,536	\$245,000	(\$10,464)
	GRAND RIV BK GRANDVIL	38644ABP3	August 2, 2024	521	2.09%	\$245,000	\$234,686	\$245,000	(\$10,315)
	HONOLULU FIRE DEPT FE	438649AE5	August 17, 2026	1,266	4.45%	\$249,000	\$245,985	\$249,000	(\$3,015)
	HORIZON BK WAVERLY NE	44042TBQ6	August 29, 2023	182	1.72%	\$231,000	\$227,925	\$227,867	\$58
	INDUSTRIAL COML BK CH	45581EAX9	June 30, 2023	122	3.32%	\$245,000	\$243,858	\$245,000	(\$1,142)
KNOX TVA EMPL CREDIT	499724AD4	August 30, 2023	183	3.28%	\$245,000	\$242,998	\$245,000	(\$2,002)	
KS STATEBANK MANHATTA	50116CBF5	May 17, 2023	78	2.31%	\$200,000	\$199,054	\$199,700	(\$646)	
LAFAYETTE FED CR UN R	50625LAE3	September 27, 2023	211	3.33%	\$245,000	\$242,731	\$245,000	(\$2,269)	
LIBERTY FIRST CR UN L	530520AE5	February 3, 2028	1,801	4.32%	\$249,000	\$245,175	\$249,000	(\$3,825)	
LIVE OAK BANKING COMP	538036GU2	November 27, 2024	638	1.95%	\$245,000	\$231,934	\$245,000	(\$13,066)	
MAINSTREET BANK	56065GAG3	April 26, 2024	423	2.67%	\$245,000	\$238,167	\$245,000	(\$6,833)	
MID MO BK SPRINGFIELD	59541KBV8	July 17, 2024	505	1.98%	\$245,000	\$234,644	\$245,000	(\$10,356)	

# Portfolio

As of February 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	MORGAN STANLEY BK N A	61690UPF1	November 29, 2024	640	2.06%	\$245,000	\$232,405	\$245,000	(\$12,595)
	MORGAN STANLEY PVT BK	61760AYR4	April 11, 2024	408	2.87%	\$245,000	\$238,968	\$245,000	(\$6,032)
	NEIGHBORS FCU BATON R	64017AAM6	September 28, 2023	212	3.33%	\$245,000	\$242,734	\$245,000	(\$2,266)
	PLAINS ST BK TEX	726547BK7	June 21, 2024	479	2.38%	\$245,000	\$236,393	\$245,000	(\$8,607)
	POPPY BK SANTA ROSA C	73319FAF6	March 18, 2025	749	1.19%	\$245,000	\$226,280	\$245,000	(\$18,720)
	PREFERRED BANK LA CAL	740367HP5	August 16, 2024	535	2.09%	\$245,000	\$234,421	\$245,000	(\$10,579)
	RAIZ FCU EL PASO TEX	75102EAG3	August 18, 2025	902	4.73%	\$249,000	\$247,551	\$249,000	(\$1,449)
	RAYMOND JAMES BANK NA	75472RAU5	December 30, 2024	671	1.96%	\$245,000	\$231,390	\$245,000	(\$13,610)
	RIA FED CR UN	749622AL0	December 26, 2023	301	2.55%	\$245,000	\$240,012	\$245,000	(\$4,988)
	RIVERBANK POCAHONTAS	76857AAB7	June 19, 2023	111	2.37%	\$245,000	\$243,302	\$245,000	(\$1,698)
	ROGUE CR UN MEDFORD O	77535MAM5	January 20, 2028	1,787	5.10%	\$248,000	\$248,149	\$248,000	\$149
	SAN FRANCISCO FED CR	79772FAG1	February 3, 2028	1,801	4.42%	\$216,000	\$212,682	\$216,000	(\$3,318)
	STATE BK INDIA NEW YO	856285X89	February 28, 2028	1,826	4.54%	\$244,000	\$241,845	\$244,000	(\$2,155)
	STONE BK MTN VIEW ARK	86158RAV1	April 3, 2023	34	3.10%	\$245,000	\$244,728	\$245,000	(\$272)
	TECHNOLOGY CR UN SAN	87868YAJ2	February 24, 2025	727	5.00%	\$248,000	\$247,809	\$248,000	(\$191)
	TRULIANT FED CR UN WI	89789AAD9	February 26, 2027	1,459	4.53%	\$249,000	\$247,185	\$249,000	(\$1,815)
	UBS BANK USA	90348JCR9	May 30, 2023	91	3.16%	\$245,000	\$244,116	\$245,000	(\$884)
	UFIRST FED CR UN PLAT	902684AA7	August 22, 2025	906	4.73%	\$249,000	\$247,558	\$249,000	(\$1,442)
	UPPER PENNISUA STATE	91630PASO	December 27, 2024	668	1.86%	\$245,000	\$230,932	\$245,000	(\$14,068)
	WASHINGTON FEDERAL	938828BJ8	August 23, 2024	542	2.14%	\$245,000	\$234,465	\$245,000	(\$10,535)
WELLS FARGO BANK NA	949763B96	May 24, 2024	451	2.73%	\$245,000	\$237,880	\$245,000	(\$7,120)	
Government Agency	F H L M C	3137EAENS	June 19, 2023	111	2.77%	\$1,000,000	\$993,010	\$1,017,080	(\$24,070)
	F H L M C MT N	3137EAES4	June 26, 2023	118	0.25%	\$1,000,000	\$984,420	\$974,857	\$9,563
	FEDERAL AGRI MTG CORP	31422BPQ7	November 22, 2023	267	1.67%	\$500,000	\$486,845	\$499,884	(\$13,039)
	FEDERAL FARM CREDIT B	3133EKSJ7	June 26, 2023	118	1.79%	\$1,000,000	\$989,880	\$998,607	(\$8,727)
	FEDERAL HOME LOAN BKS	3130A1XJ2	June 14, 2024	472	2.96%	\$2,000,000	\$1,940,400	\$2,089,405	(\$149,005)
		3130ASA82	June 20, 2025	843	2.56%	\$500,000	\$488,535	\$497,010	(\$8,475)
		3130ASE96	June 27, 2025	850	3.33%	\$1,000,000	\$960,720	\$990,123	(\$29,403)
		3130ASH77	June 28, 2024	486	3.65%	\$1,000,000	\$978,110	\$1,000,000	(\$21,890)
	TENNESSEE VALLEY AUTH	880591ER9	September 15, 2024	565	2.97%	\$500,000	\$483,220	\$526,520	(\$43,300)
U.S. Treasuries	U S TREASURY BILL	912796X53	June 15, 2023	107	4.56%	\$1,000,000	\$986,210	\$971,032	\$15,178
	U S TREASURY NOTE	91282CCJ8	June 30, 2026	1,218	0.98%	\$10,000,000	\$8,912,500	\$8,978,125	(\$65,625)
		91282CCK5	June 30, 2023	122	0.13%	\$10,000,000	\$9,841,400	\$9,734,275	\$107,125
		91282CEX5	June 30, 2024	488	3.08%	\$10,000,000	\$9,729,700	\$9,840,625	(\$110,925)
		91282ZV5	June 30, 2027	1,583	0.59%	\$10,000,000	\$8,524,600	\$8,611,719	(\$87,119)
		91282ZW3	June 30, 2025	853	0.28%	\$10,000,000	\$9,039,800	\$9,057,031	(\$17,231)



CITY OF  
EL SEGUNDO

# Transactions

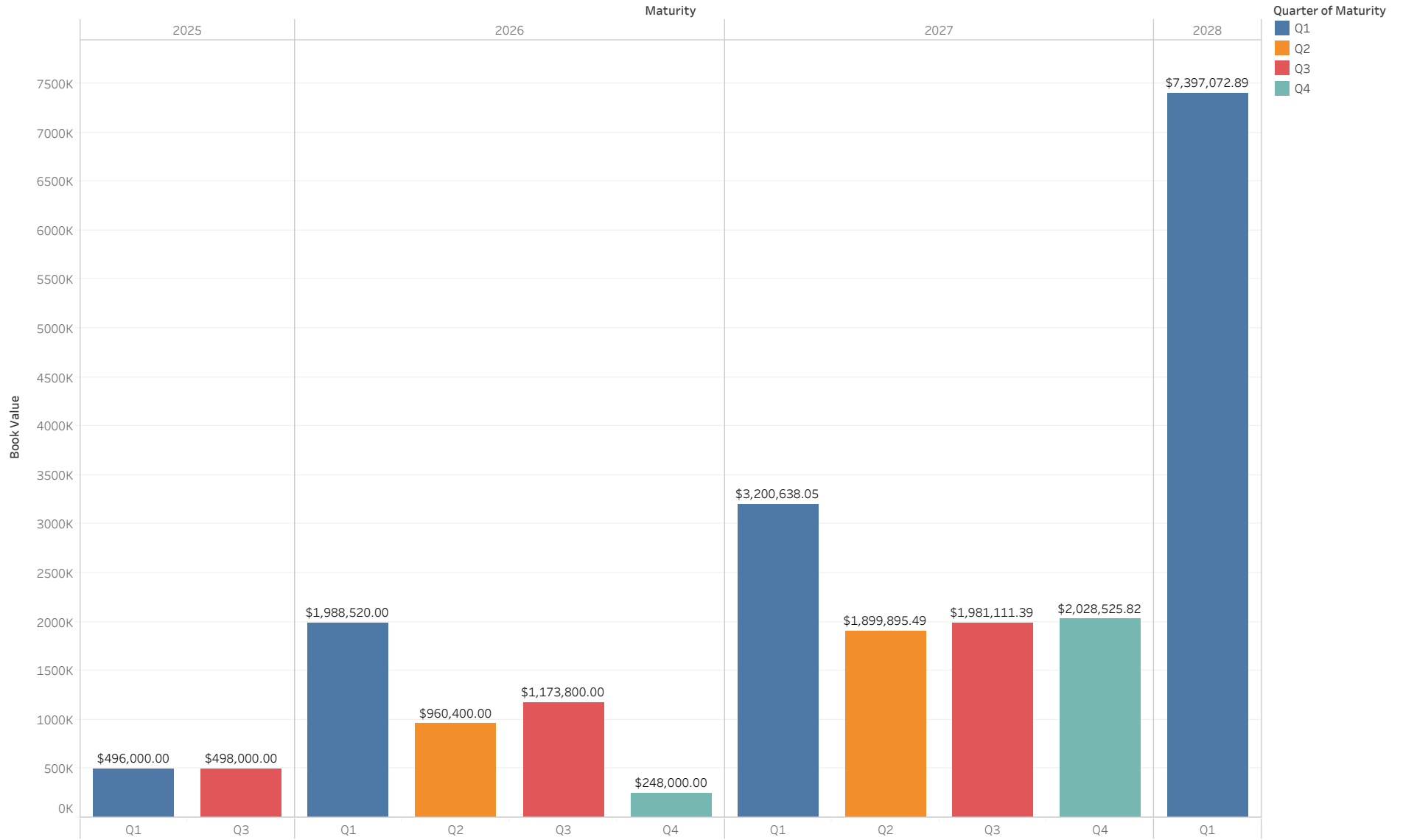
# Transactions

Prior 3 Months as of February 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
	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	037833ECO	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

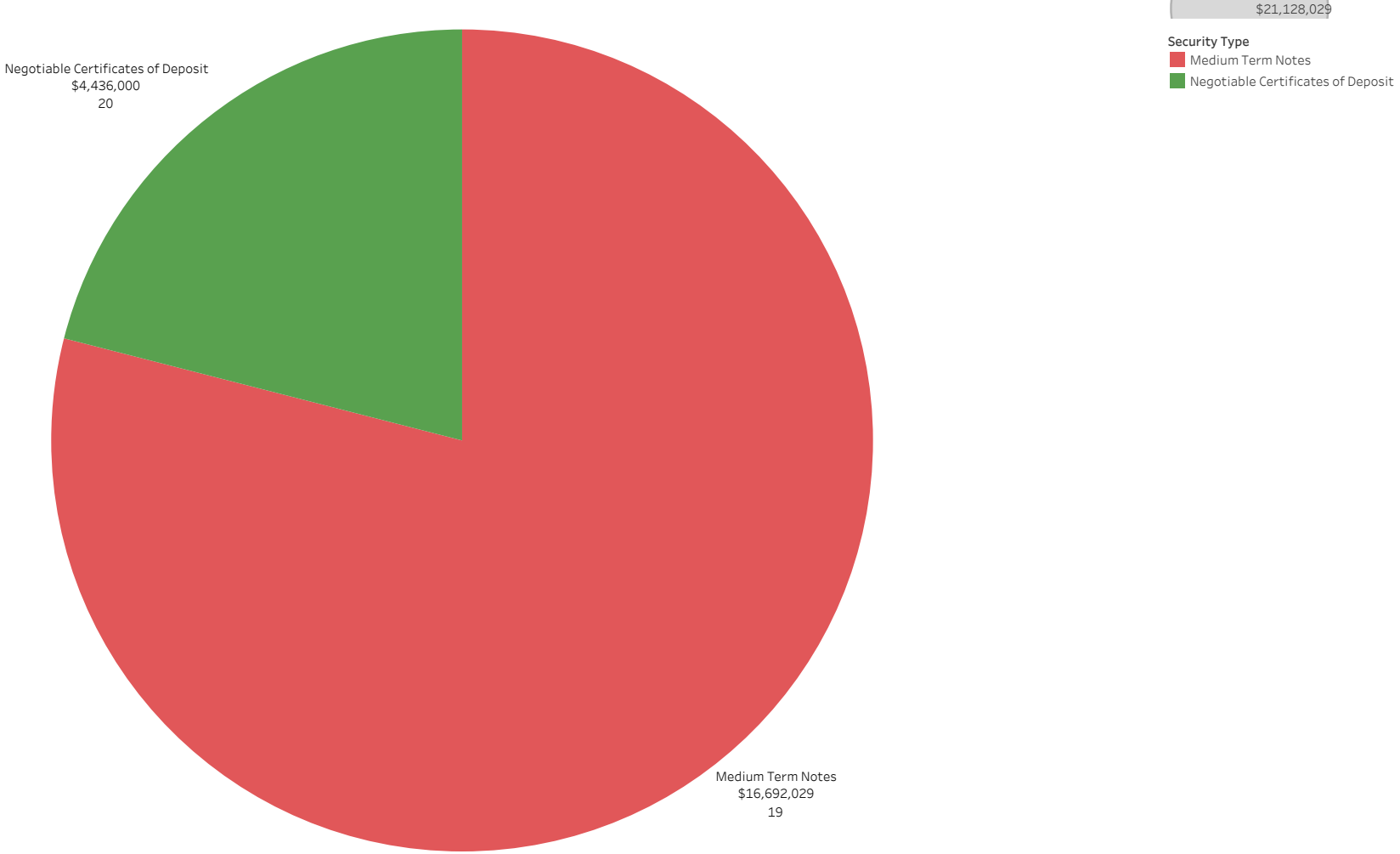
# Transaction Ladder

Prior 3 Months as of February 2023



# Transaction Summary

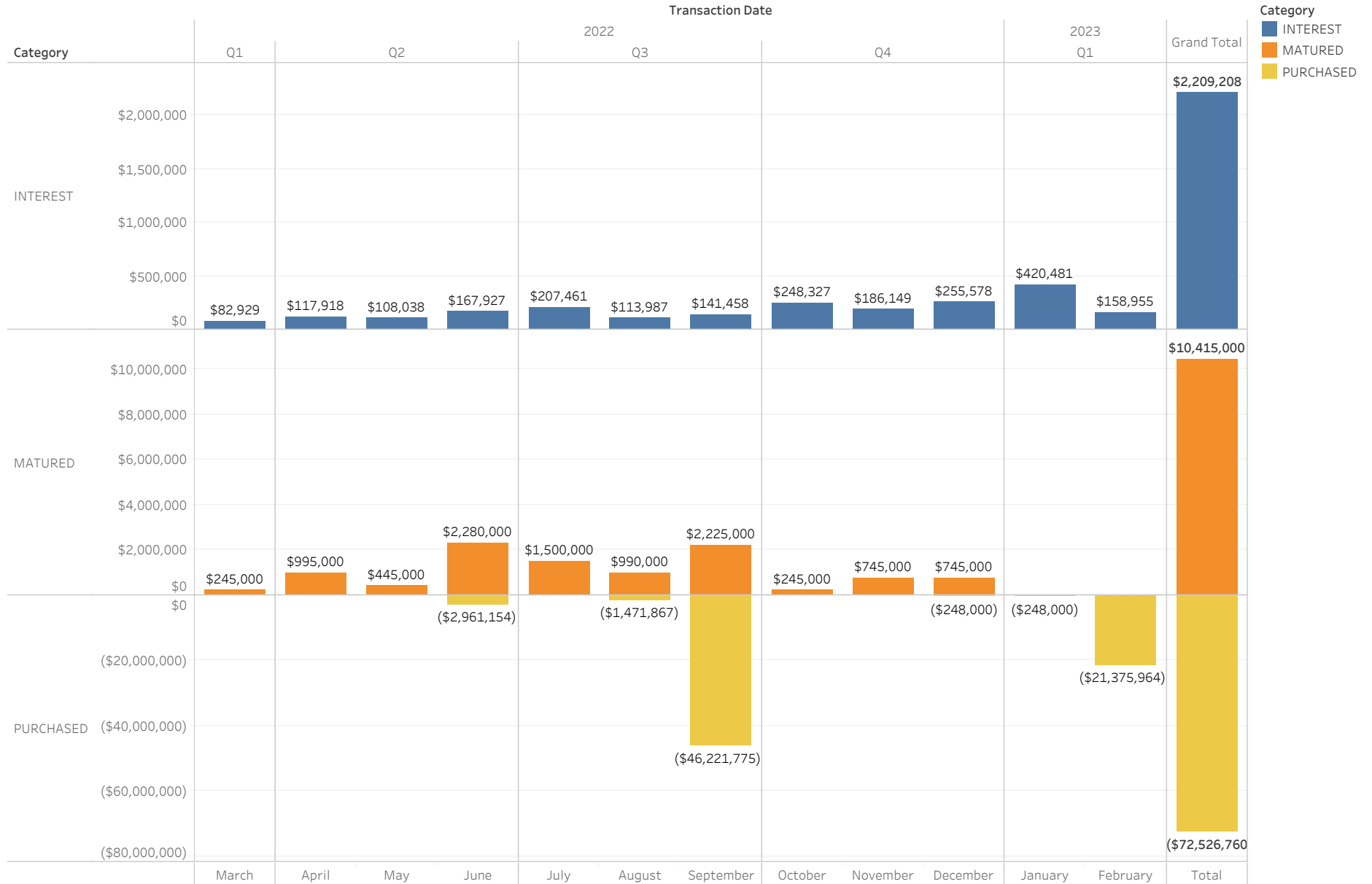
Prior 3 Months as of February 2023



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 February 2023







CITY OF  
EL SEGUNDO

# Compliance

# Asset Class Compliance

As of February 2023

Security Type	In Compliance?	Max Weight	Weight	Par Value	Book Value	Market Value
Cash	Y	100%	6.26%	\$8,454,936	\$8,454,936	\$8,454,936
LAIF	Y	100%	2.68%	\$3,613,784	\$3,613,784	\$3,613,784
CAMP - JPAP	Y	100%	17.65%	\$23,840,893	\$23,840,893	\$23,840,893
Medium Term Notes	Y	30%	18.39%	\$25,645,000	\$25,826,527	\$24,839,554
Municipal Bonds	Y	100%	3.45%	\$4,800,000	\$4,929,359	\$4,653,862
Negotiable Certificates of Deposit	Y	30%	10.62%	\$14,667,000	\$14,663,567	\$14,343,920
Government Agency	Y	100%	6.15%	\$8,500,000	\$8,593,485	\$8,305,140
U.S. Treasuries	Y	100%	34.82%	\$51,000,000	\$47,192,807	\$47,034,210
		<b>Totals</b>	<b>100.00%</b>	<b>\$140,521,614</b>	<b>\$137,115,358</b>	<b>\$135,086,299</b>

# Rating Compliance

As of February 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	3137EAENS	AA+	AAA	Y	\$993,010	0.74%	100.00%
	F H L M C M T N	3137EAES4	AA+	AAA	Y	\$984,420	0.73%	100.00%
	FEDERAL AGRI MTG CORP	31422BPQ7	N/A	N/A	Y	\$486,845	0.36%	100.00%
	FEDERAL FARM CREDIT B	3133EKS7	AA+	AAA	Y	\$989,880	0.73%	100.00%
	FEDERAL HOME LOAN BKS	3130A1XJ2	AA+	AAA	Y	\$1,940,400	1.44%	100.00%
		3130ASA82	AA+	AAA	Y	\$488,535	0.36%	100.00%
		3130ASE96	AA+	AAA	Y	\$960,720	0.71%	100.00%
		3130ASH77	AA+	AAA	Y	\$978,110	0.72%	100.00%
	TENNESSEE VALLEY AUTH	880591ER9	AA+	AAA	Y	\$483,220	0.36%	100.00%
Medium Term Notes	AMAZON COM INC	023135CP9	AA	A1	Y	\$988,750	0.73%	1.00%
	AMERICAN HONDA FIN CO	02665WED9	A-	A3	Y	\$985,490	0.73%	1.00%
	APPLE INC	037833AK6	AA+	AAA	Y	\$497,640	0.37%	1.00%
		037833EC0	AA+	AAA	Y	\$423,820	0.31%	1.00%
	ASTRAZENECA FINANCE L	04636NAA1	A	A3	Y	\$442,880	0.33%	1.00%
	BANK NOVA SCOTIA B C	06418BAE8	A-	A2	Y	\$916,430	0.68%	1.00%
	BANK OF AMERICA CORP	06051GFX2	A-	A2	Y	\$476,445	0.35%	1.00%
	BERKSHIRE HATHAWAY IN	084670BR8	AA	AA2	Y	\$499,560	0.37%	1.00%
	CANADIAN IMP BK COMM	13607HR61	A-	A2	Y	\$936,010	0.69%	1.00%
	CIGNA CORP	125523AG5	A-	BAA1	Y	\$486,230	0.36%	1.00%
	CITIGROUP INC	172967KN0	BBB+	A3	Y	\$472,245	0.35%	1.00%
	COCA COLA CO THE	191216CL2	A+	A1	Y	\$479,940	0.36%	1.00%
	COMCAST CORP	20030NBW0	A-	A3	Y	\$906,100	0.67%	1.00%
	DEERE JOHN CAPITAL	24422EWR6	A	A2	Y	\$994,890	0.74%	1.00%
	DEUTSCHE BK AG N Y	25160PAM9	A-	A1	Y	\$991,390	0.73%	1.00%
	ESTEE LAUDER CO INC	29736RAN0	A+	A1	Y	\$474,015	0.35%	1.00%
	GOLDMAN SACHS GROUP I	38141GXJ8	BBB+	A2	Y	\$481,680	0.36%	1.00%
	HSBC HOLDINGS PLC	404280BB4	A-	A3	Y	\$953,160	0.71%	1.00%
	IBM CORP	459200AS0	A-	A3	Y	\$1,062,430	0.79%	1.00%
	INTEL CORP	458140CD0	A	A2	Y	\$990,410	0.73%	1.00%
	INTERCONTINENTAL EXCH	45866FAD6	A-	A3	Y	\$482,170	0.36%	1.00%
	JOHNS HOPKINS HEALTH	478111AB3	AA-	AA2	Y	\$144,319	0.11%	1.00%
	MEAD JOHNSON NUTRITIO	582839AH9	A-	A3	Y	\$485,620	0.36%	1.00%
	MITSUBISHI UFJ FIN GR	606822AJ3	A-	A1	Y	\$915,540	0.68%	1.00%
	MORGAN STANLEY	61746BDZ6	A-	A1	Y	\$482,005	0.36%	1.00%
	ORACLE CORP	68389XBL8	BBB	BAA2	Y	\$491,915	0.36%	1.00%
	ROYAL BK CDA	78016EZD2	A	A1	Y	\$940,400	0.70%	1.00%
	STRYKER CORP	863667AH4	BBB+	BAA1	Y	\$477,755	0.35%	1.00%
	SUMITOMO MITSUI FINL	86562MAY6	A-	A1	Y	\$922,220	0.68%	1.00%
	TORONTO DOMINION BANK	89115A2M3	A	A1	Y	\$995,360	0.74%	1.00%
	TOSCO CORP	891490AR5	A-	A2	Y	\$1,092,190	0.81%	1.00%
	TOYOTA MTR CR CORP FR	89236TKL8	A+	A1	Y	\$1,021,240	0.76%	1.00%
	UNITED PARCEL SERVICE	911312BT2	A	A2	Y	\$478,680	0.35%	1.00%
	UNITEDHEALTH GROUP IN	91324PDN9	A+	A3	Y	\$483,195	0.36%	1.00%
	WELLS FARGO COMPANY	94974BGL8	BBB	A3	Y	\$967,430	0.72%	1.00%
	Municipal Bonds	CONNECTICUT ST TXBL S	20772KGN3	AA-	AA3	Y	\$978,280	0.72%
GOODRICH MI AREA SCH		382406PY6	AA	N/A	Y	\$298,872	0.22%	1.00%
HOUSTON TX REF SER B		4423315T7	AA	AA3	Y	\$968,720	0.72%	1.00%
NEW YORK NY TXBL FISC		64966QCA6	AA	AA2	Y	\$959,560	0.71%	1.00%
ONTARIO CA INTERNATIO		683042AJ4	AA	N/A	Y	\$475,195	0.35%	1.00%
OREGON ST DEPT ADMINI		68607VT47	AAA	AA2	Y	\$488,720	0.36%	1.00%
TULSA CNTY OKLA INDPT		899593MG9	N/A	AA2	Y	\$484,515	0.36%	1.00%
U.S. Treasuries	U S TREASURY BILL	912796X53	N/A	N/A	Y	\$986,210	0.73%	100.00%
	U S TREASURY NOTE	91282CCJ8	N/A	AAA	Y	\$8,912,500	6.60%	100.00%
		91282CCK5	N/A	AAA	Y	\$9,841,400	7.29%	100.00%
		91282CEX5	N/A	AAA	Y	\$9,729,700	7.20%	100.00%
		912828ZV5	Null	AAA	Y	\$8,524,600	6.31%	100.00%
		912828ZW3	N/A	AAA	Y	\$9,039,800	6.69%	100.00%

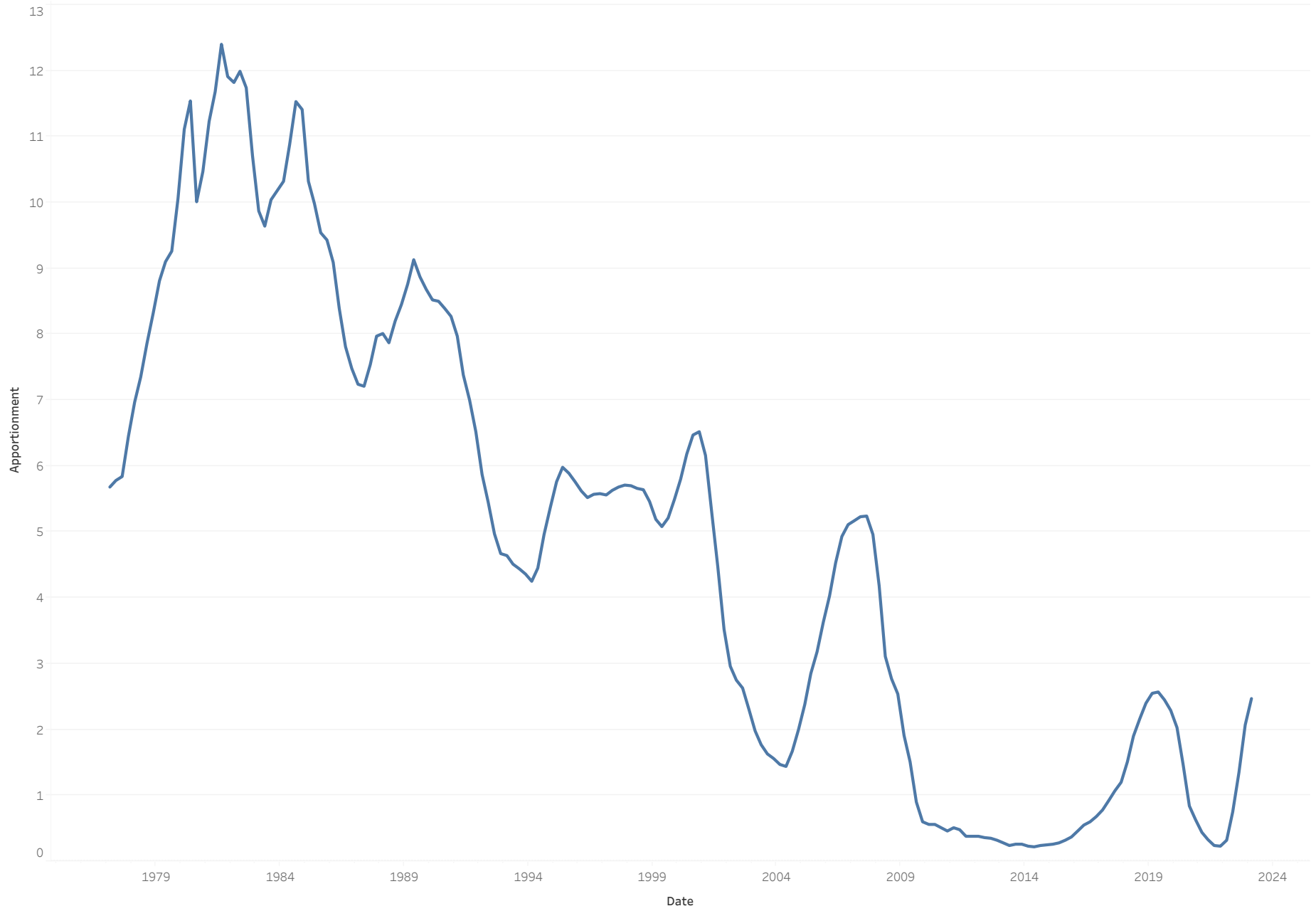


CITY OF  
EL SEGUNDO

LAIF

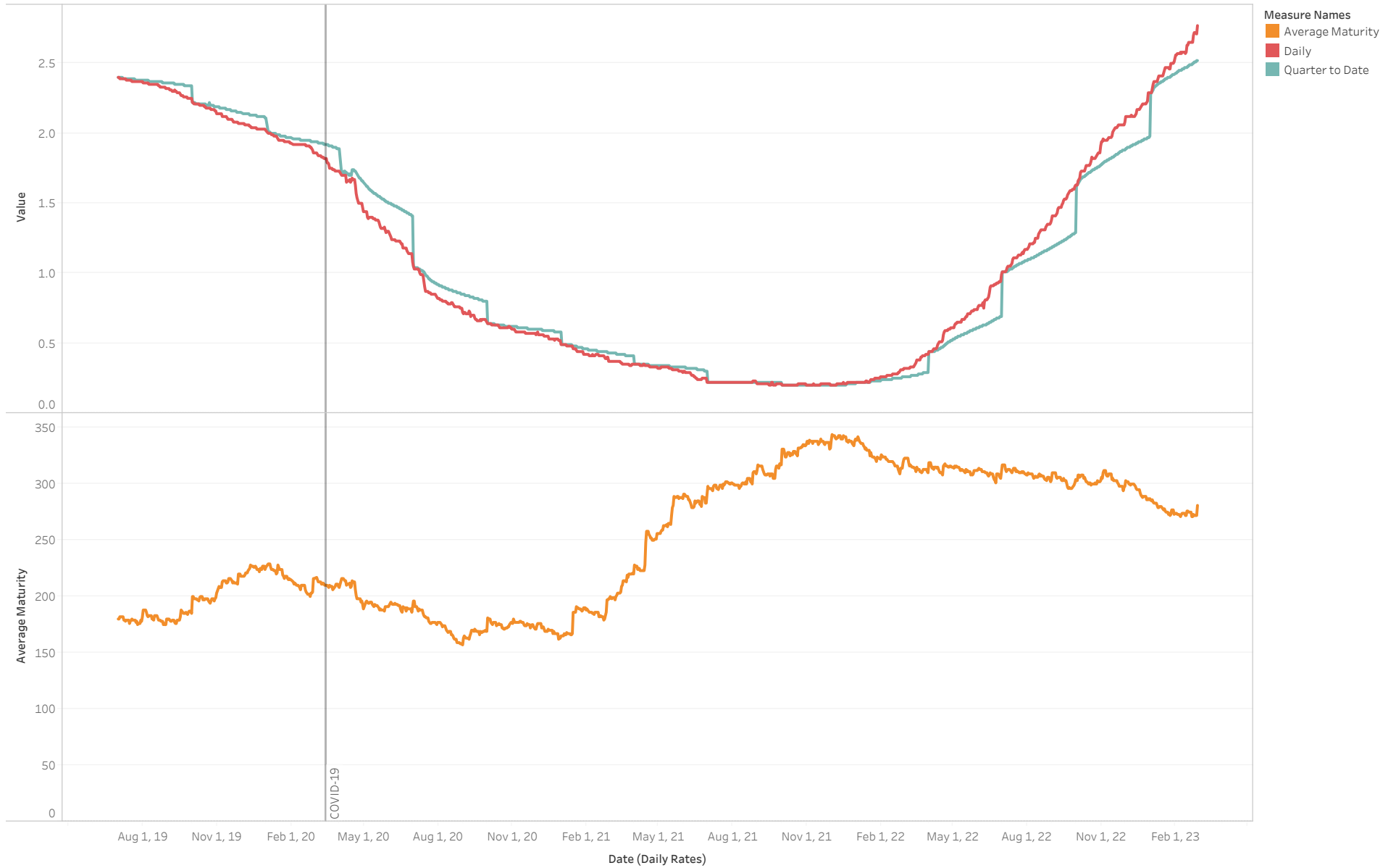
# LAIF Apportionment Rates

As of February 2023



# LAIF Diagnostics

As of February 2023



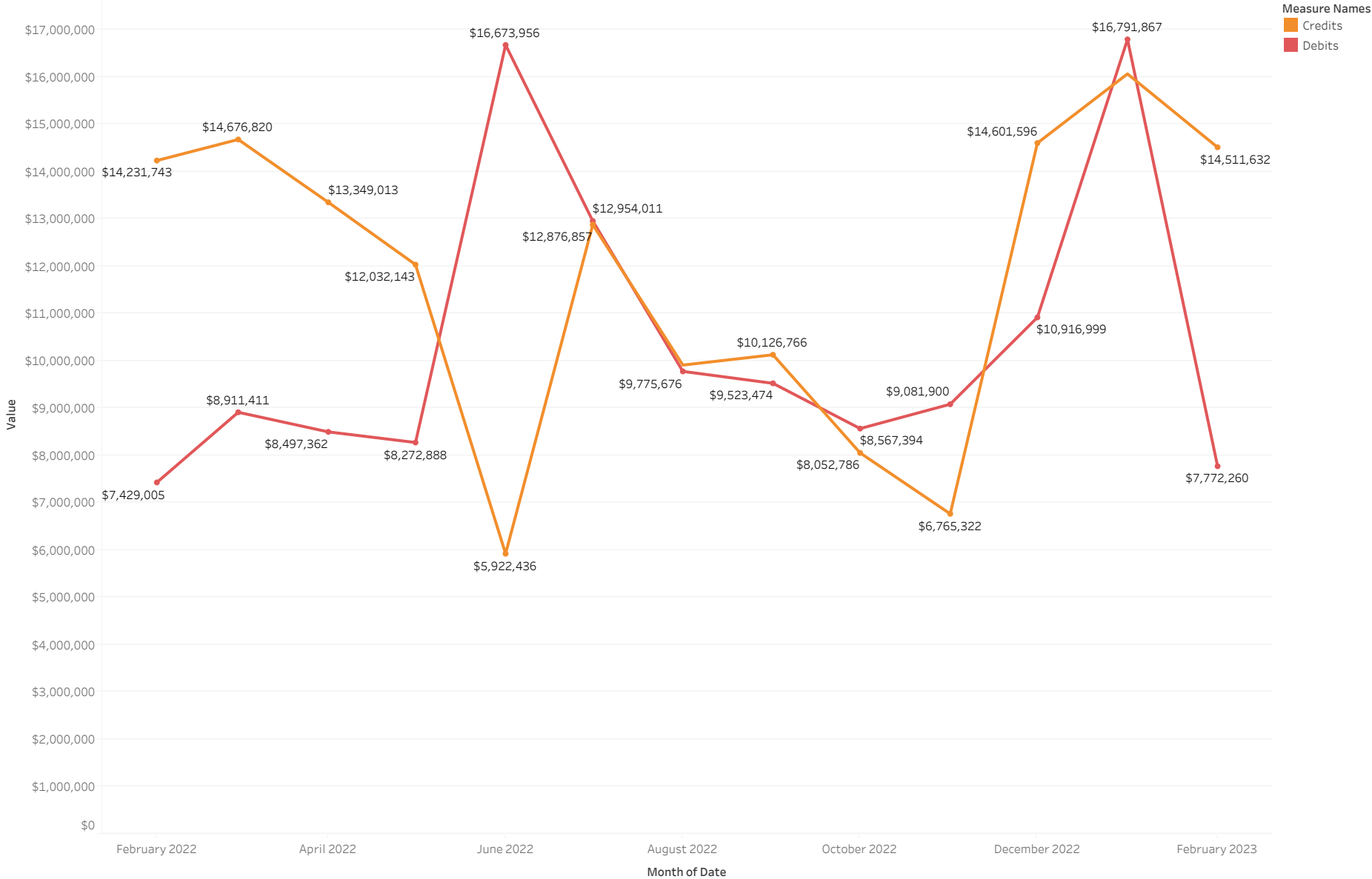


CITY OF  
EL SEGUNDO

# City Cash Flows

# Rolling 13-Month Cash Flow Analysis

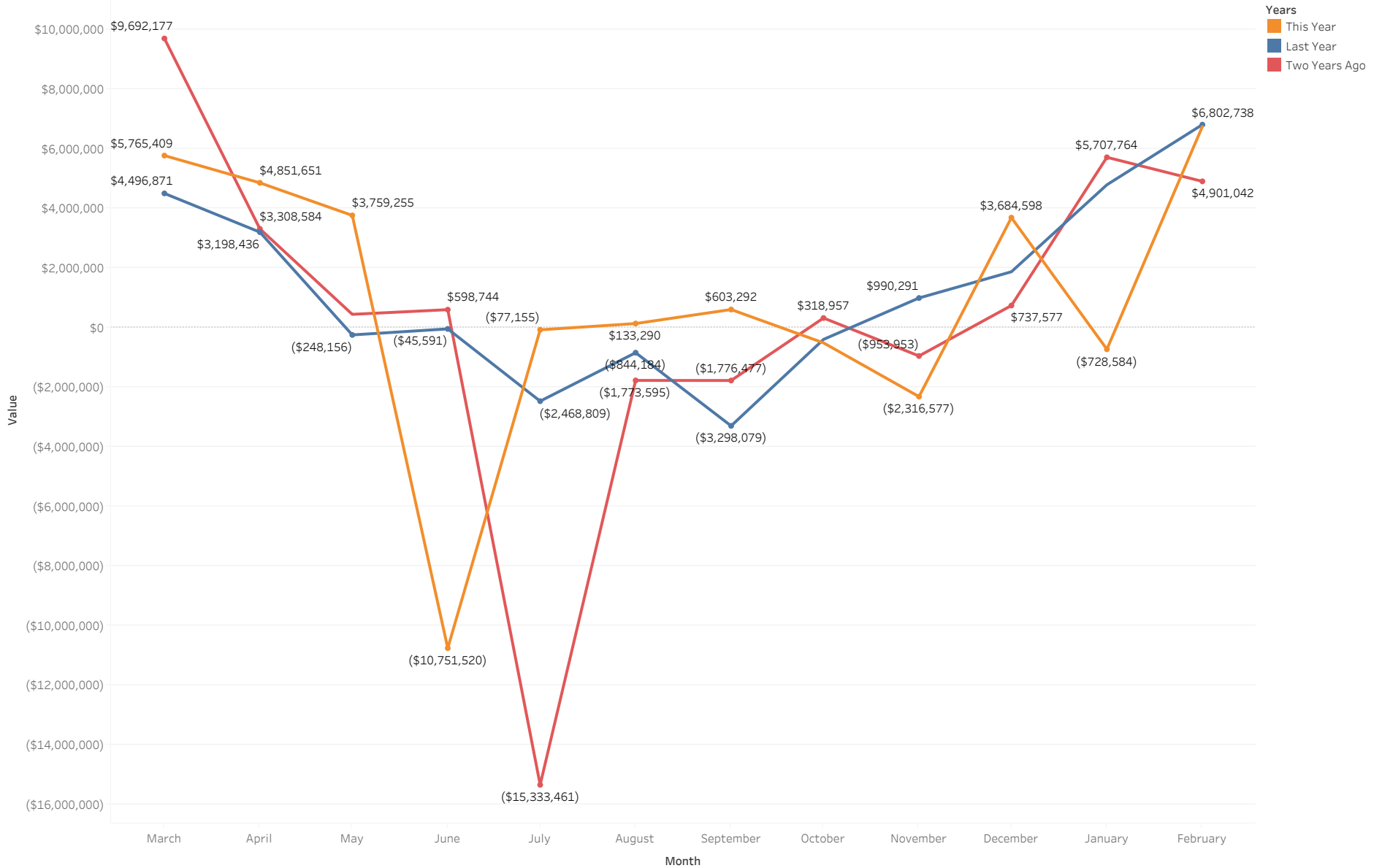
As of February 2023





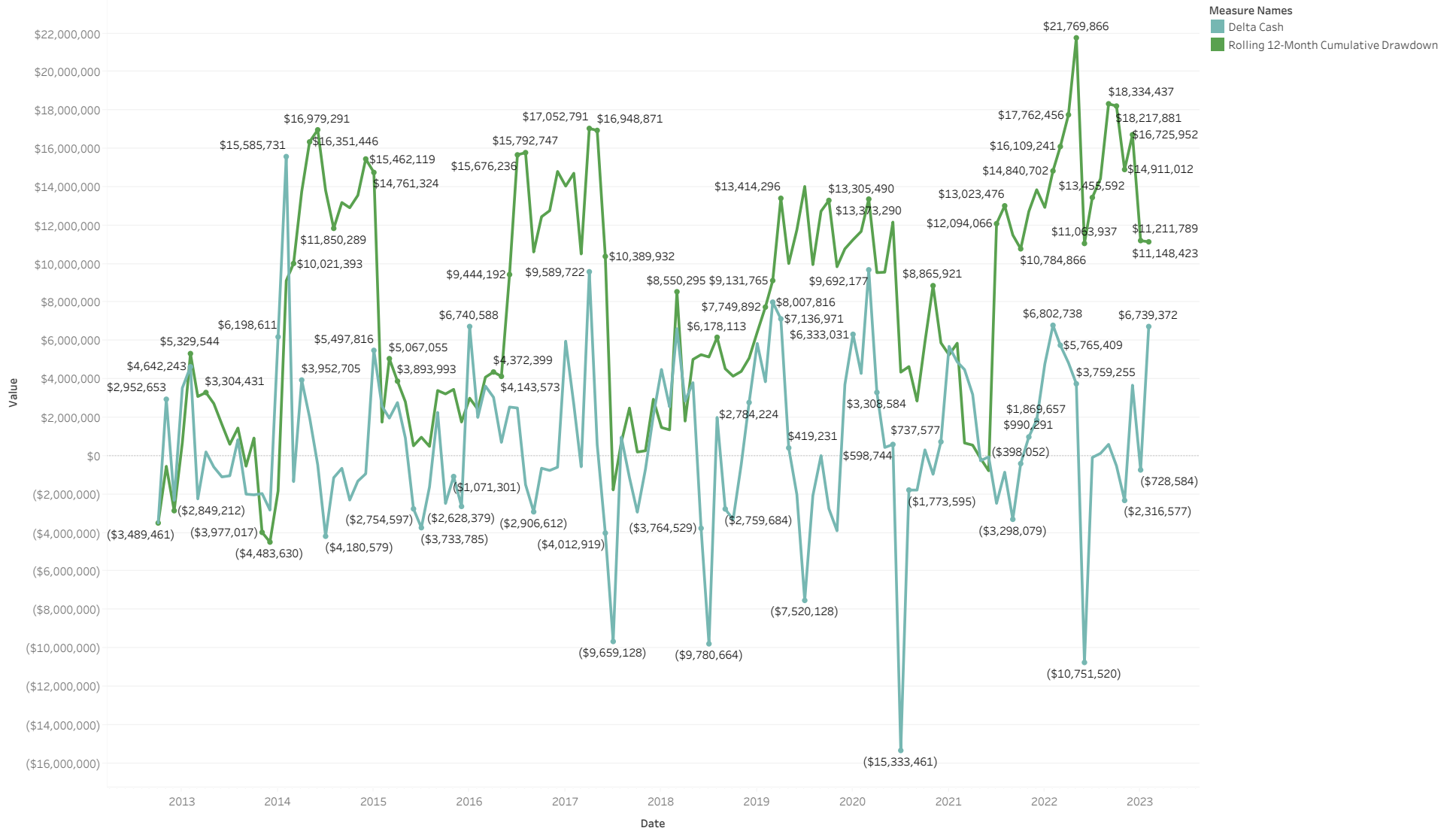
# Net Change in Cash by Year

As of February 2023



# Historic Drawdowns

As of February 2023



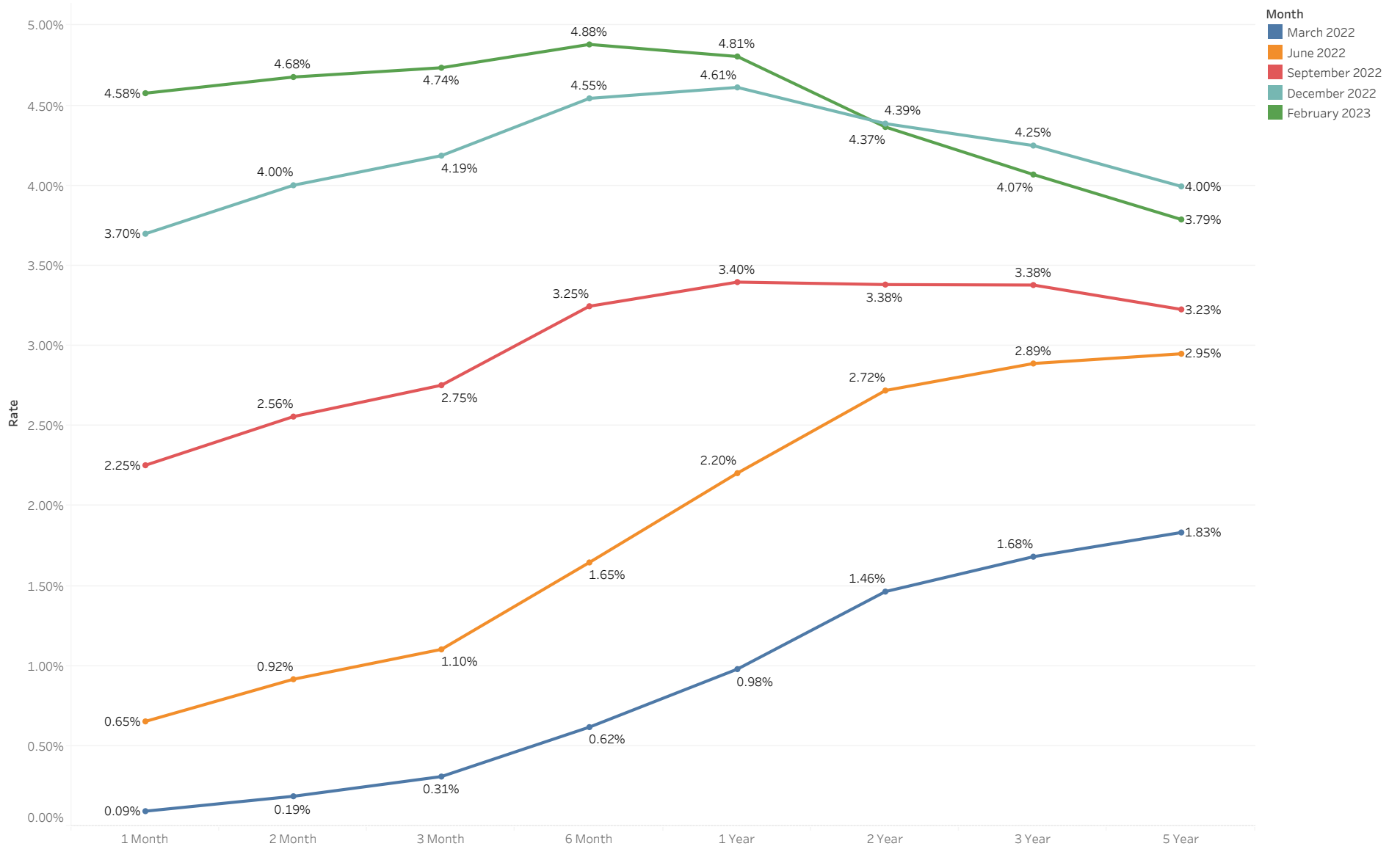


CITY OF  
EL SEGUNDO

# Economic Environment

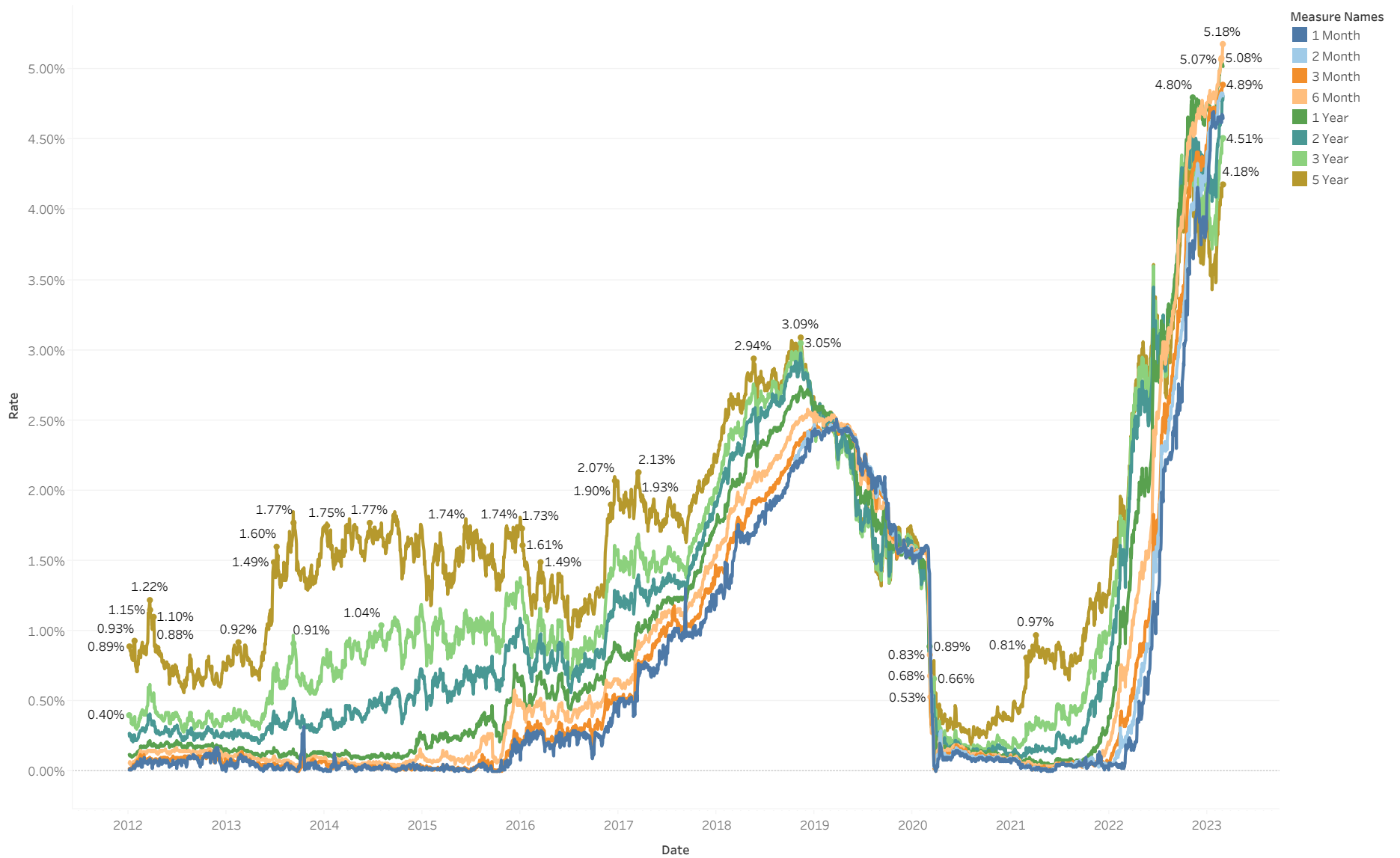
# U.S. Treasury Yield Curve

As of February 2023



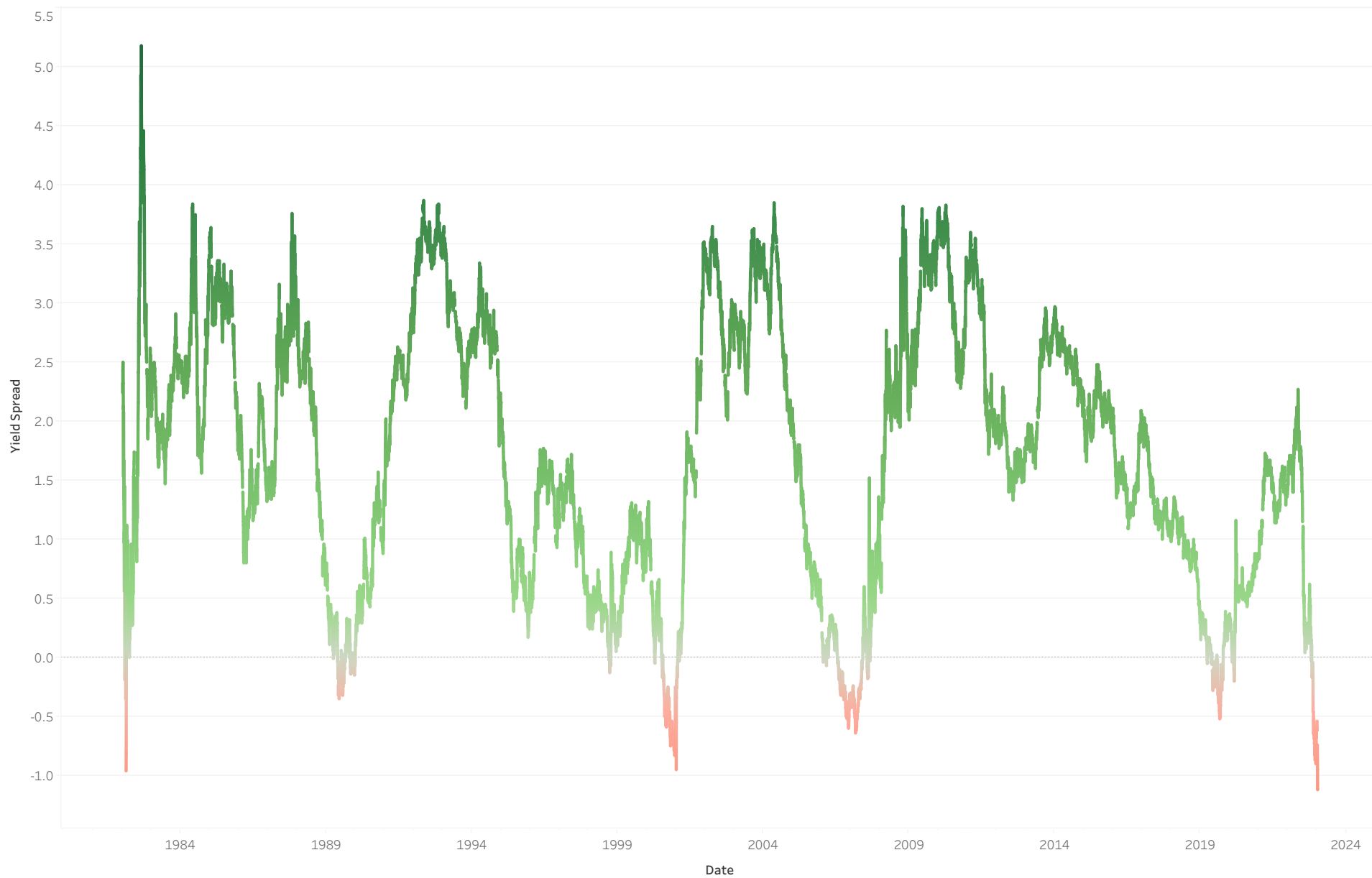
# U.S. Treasury Maturity Through Time

As of February 2023



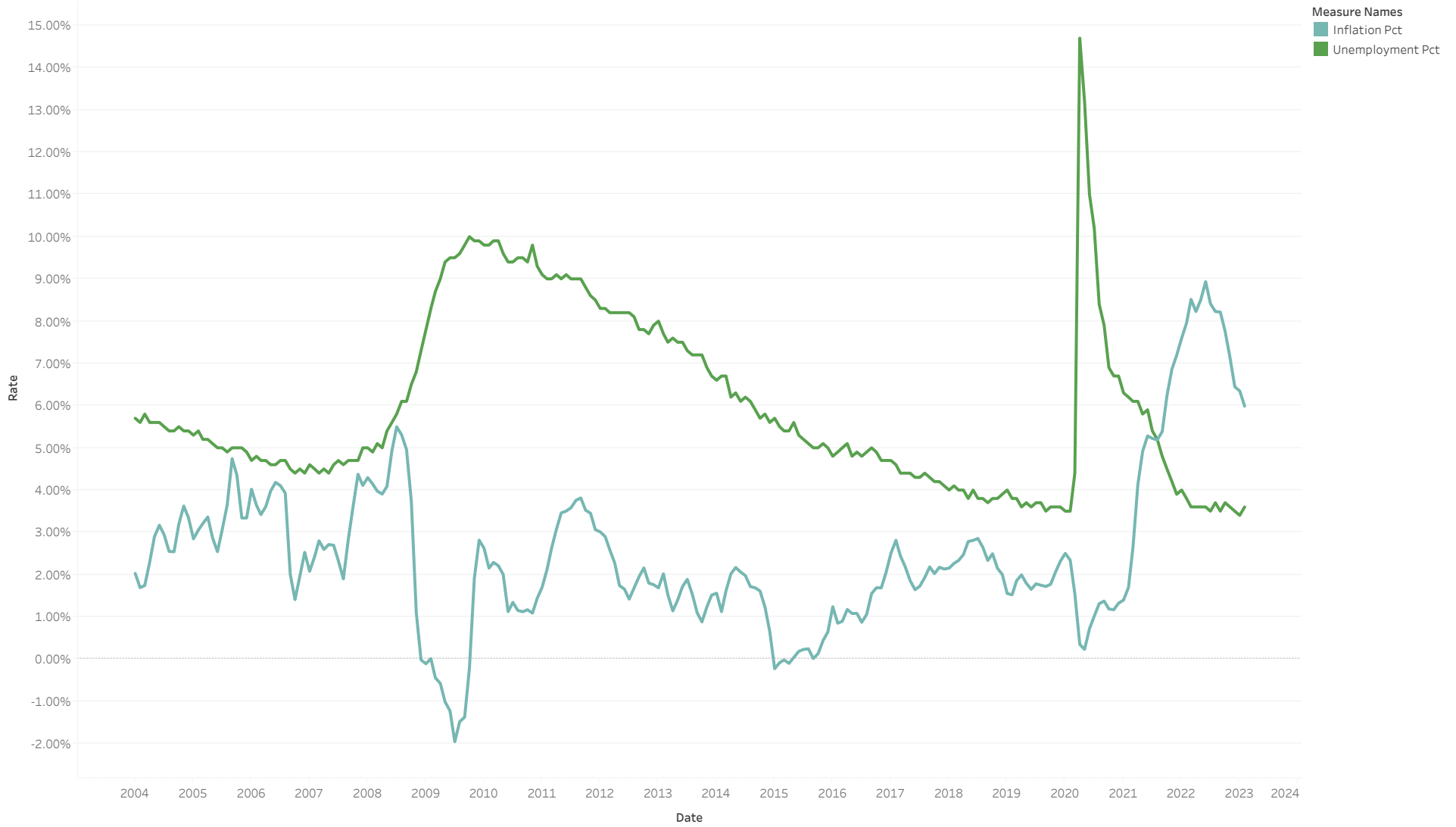
# 10-Year Minus 3-Month Treasury Yield Spread

As of February 2023



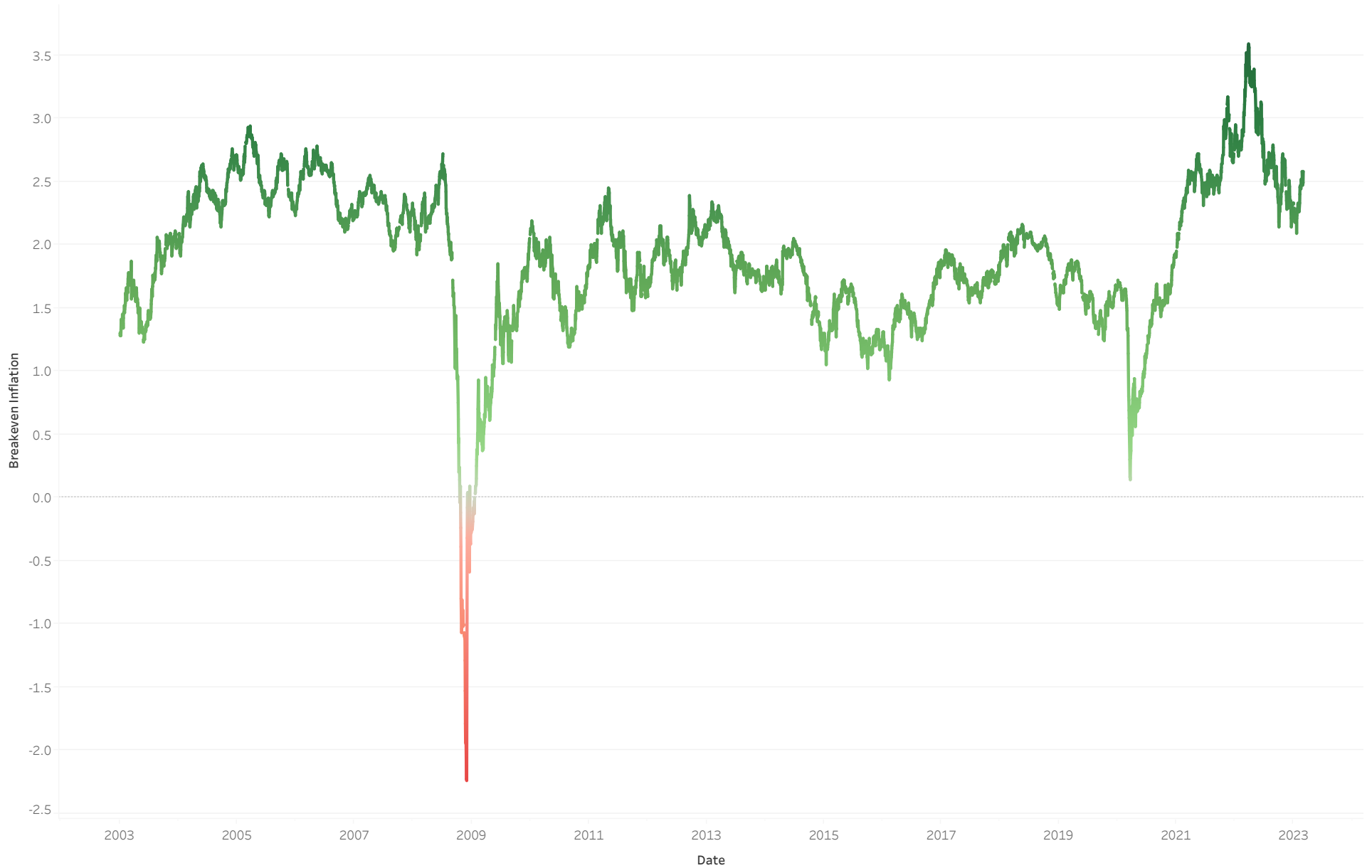
# Unemployment vs Inflation

As of February 2023



# 5-Year Breakeven Inflation Prediction

As of February 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.

 3/17/2023

Matthew Robinson, City Treasurer

Date