



City of El Segundo Investment Portfolio Report July 2023

Certified By:
City Treasurers Office

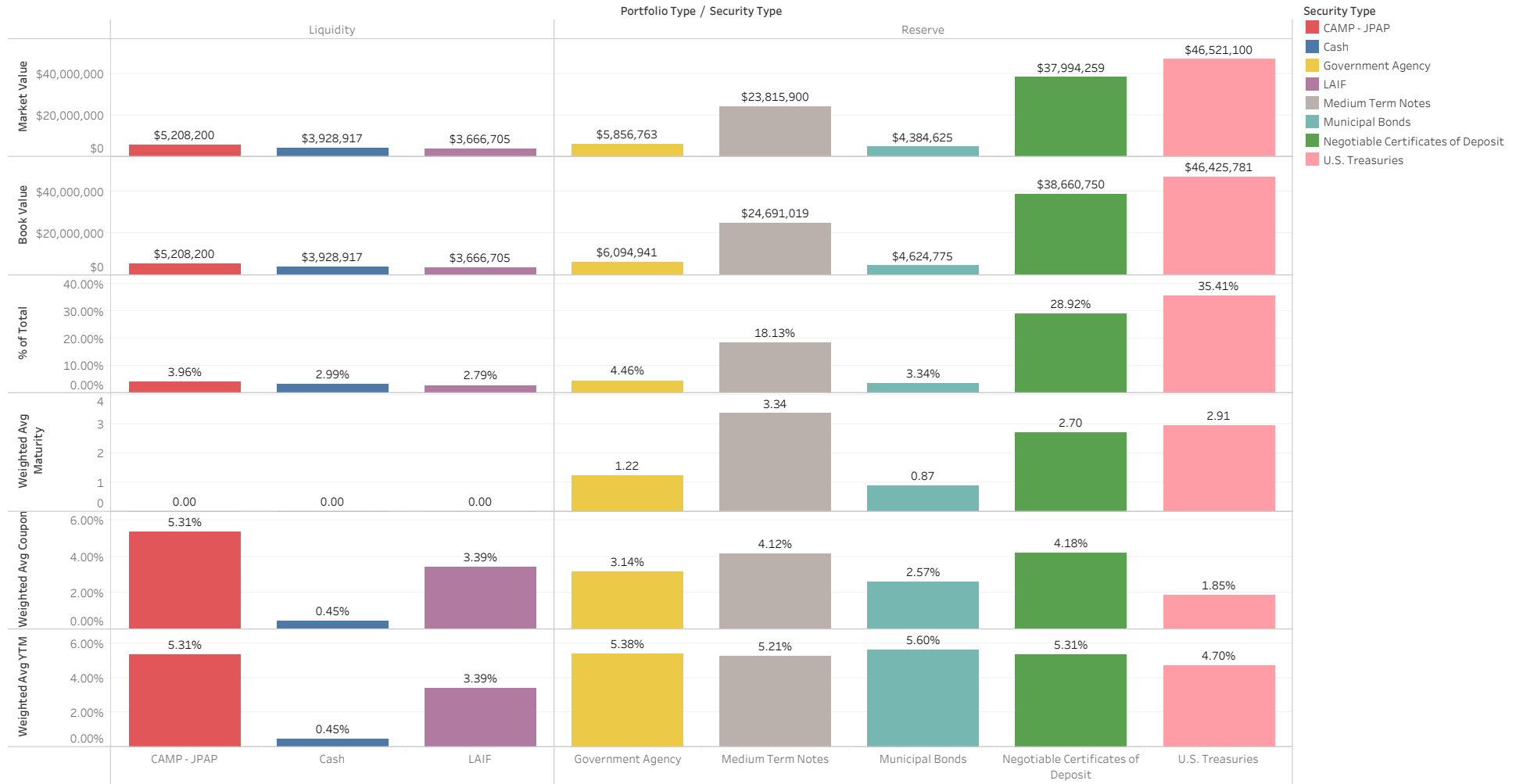


CITY OF
EL SEGUNDO

Portfolio

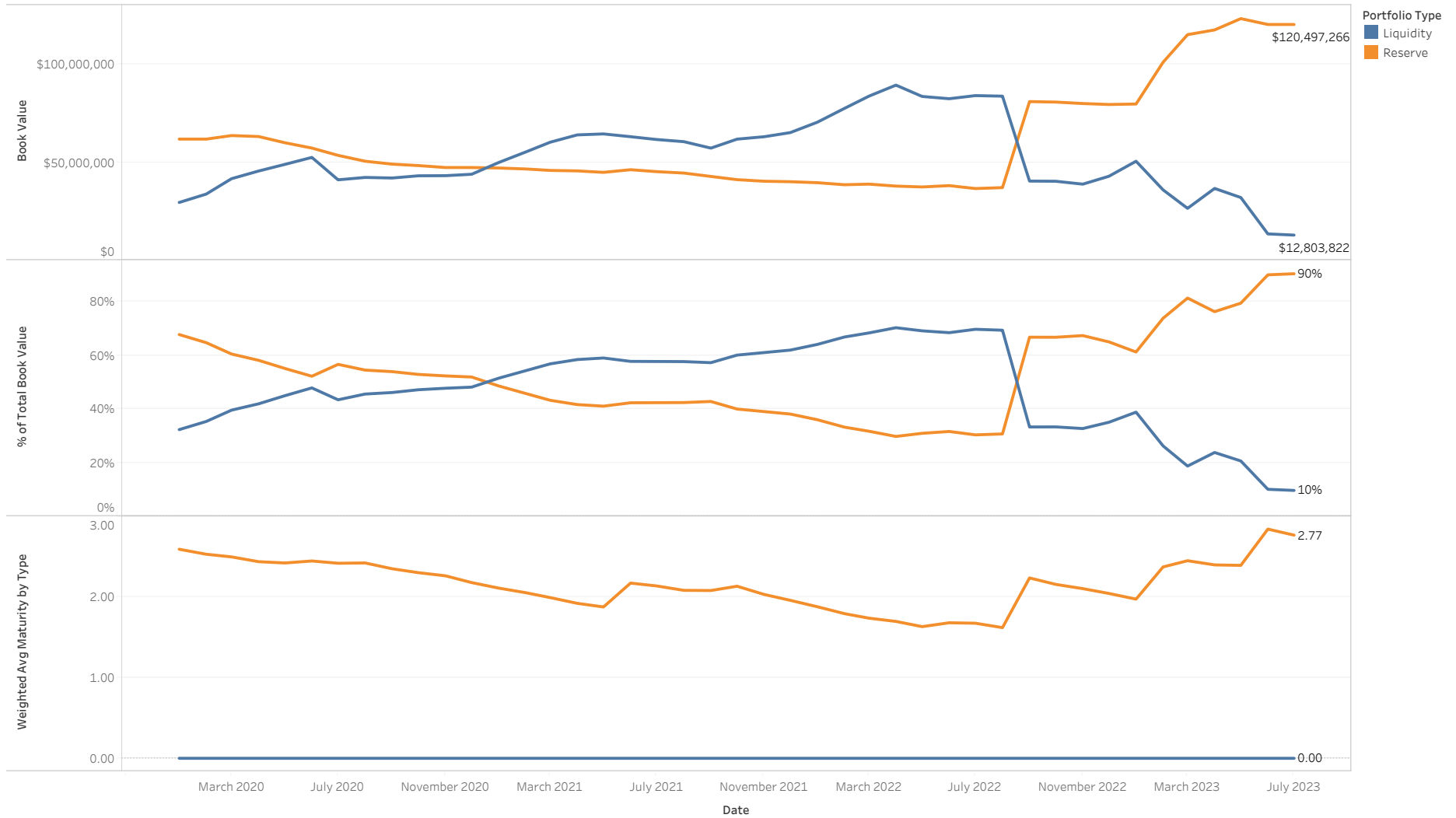
Portfolio Summary

As of July 2023



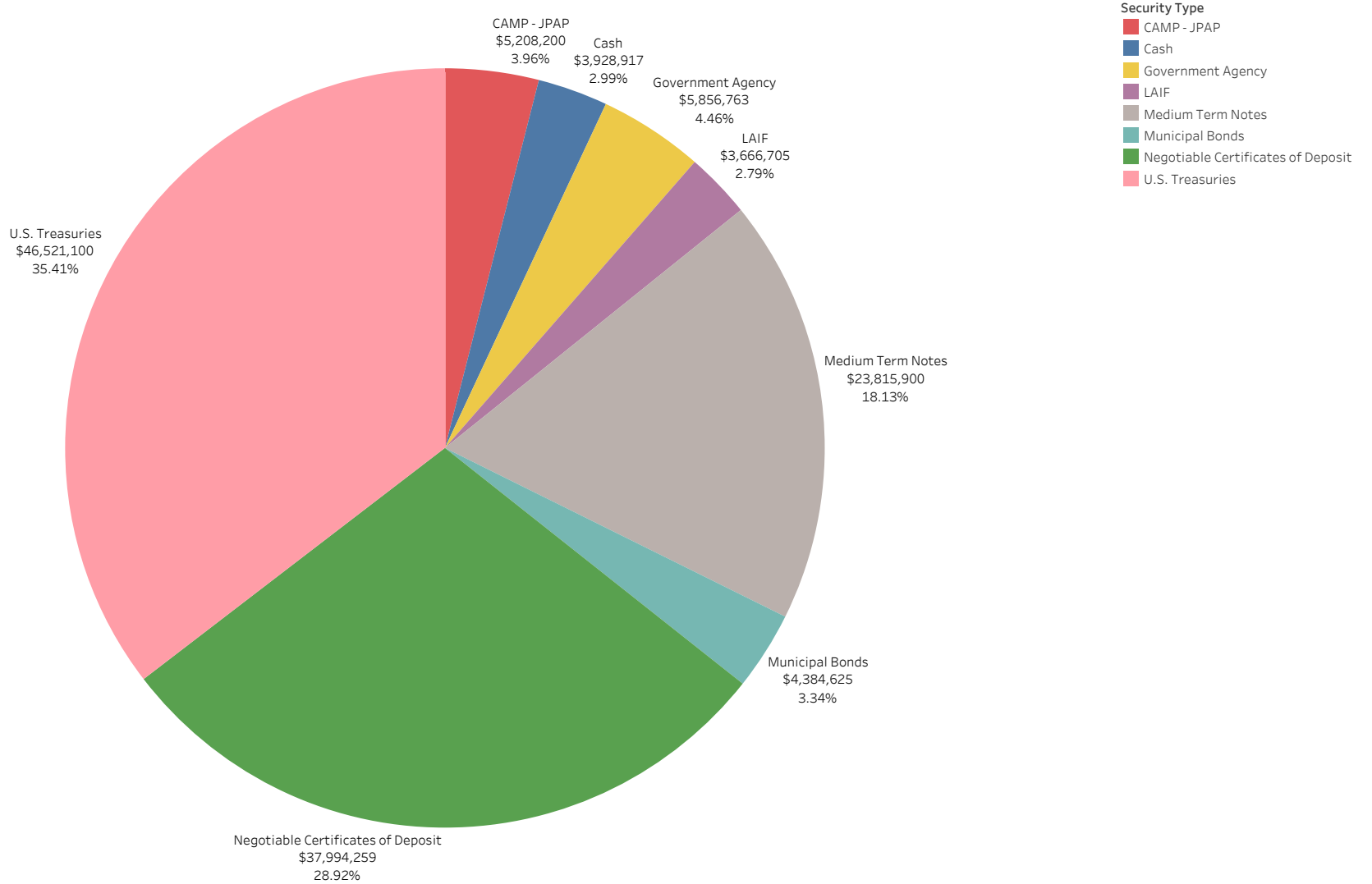
Portfolio Through Time

As of July 2023



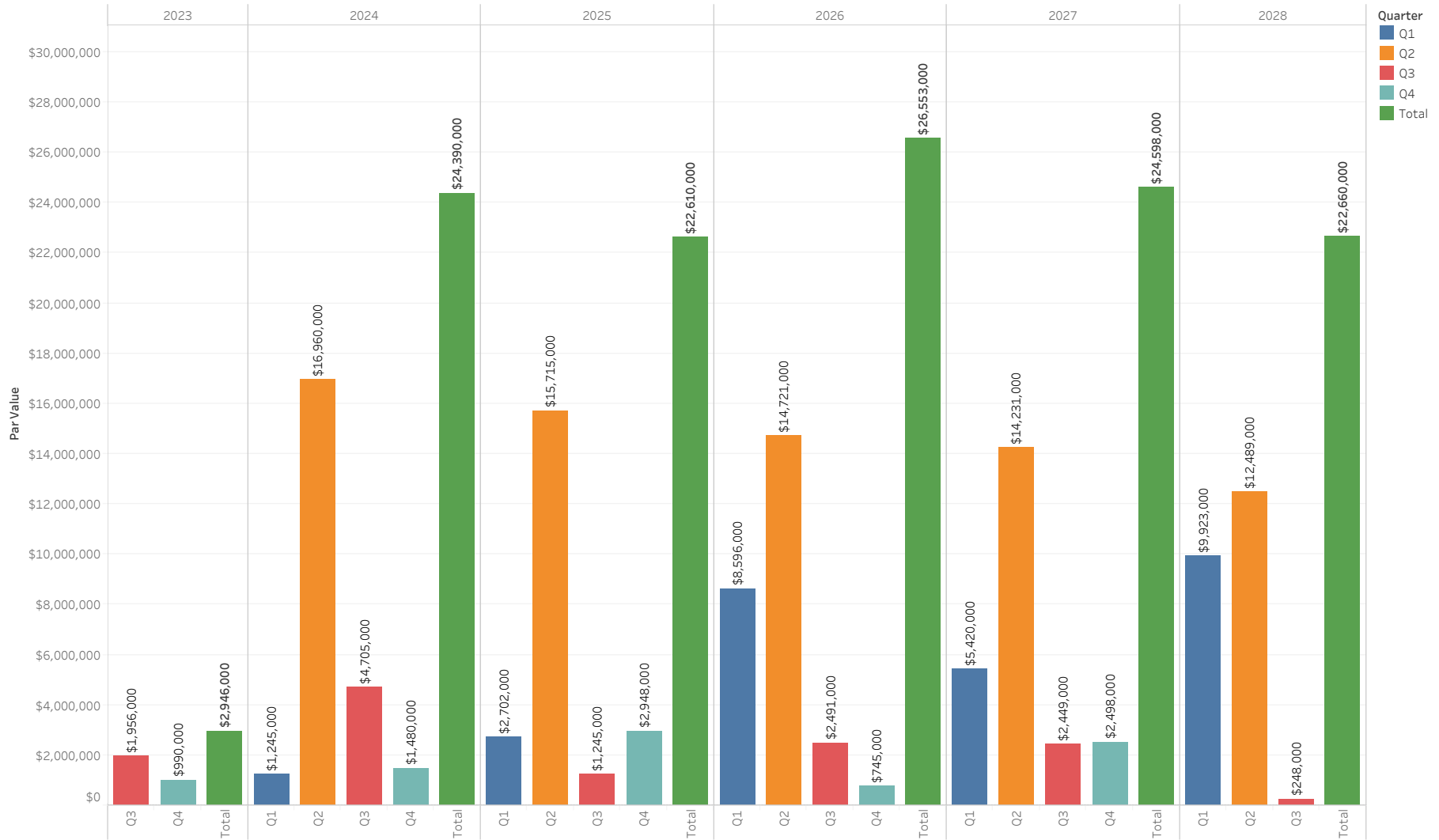
Investments by Security Type

As of July 2023



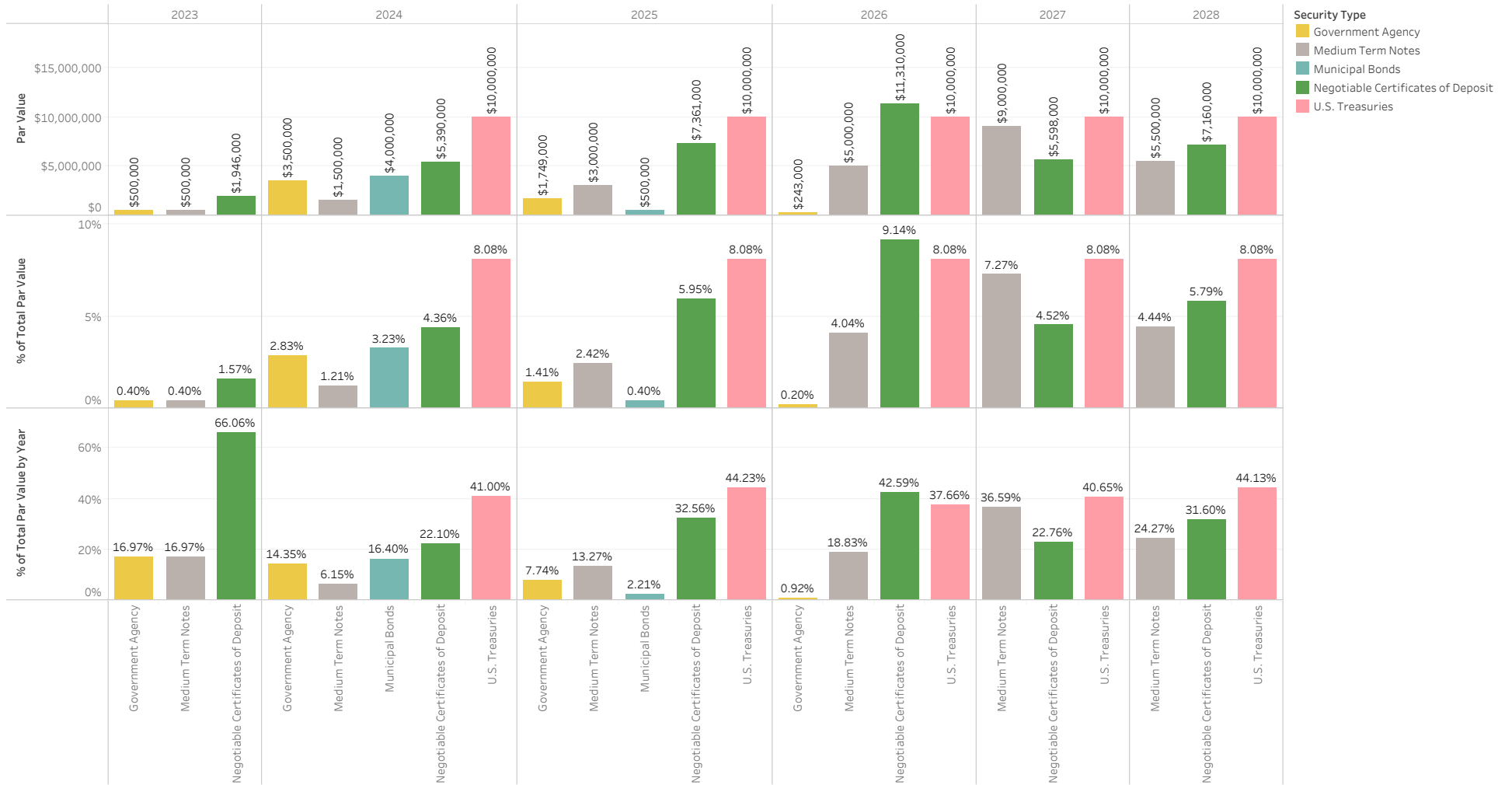
Reserve Portfolio Ladder by Quarter

As of July 2023



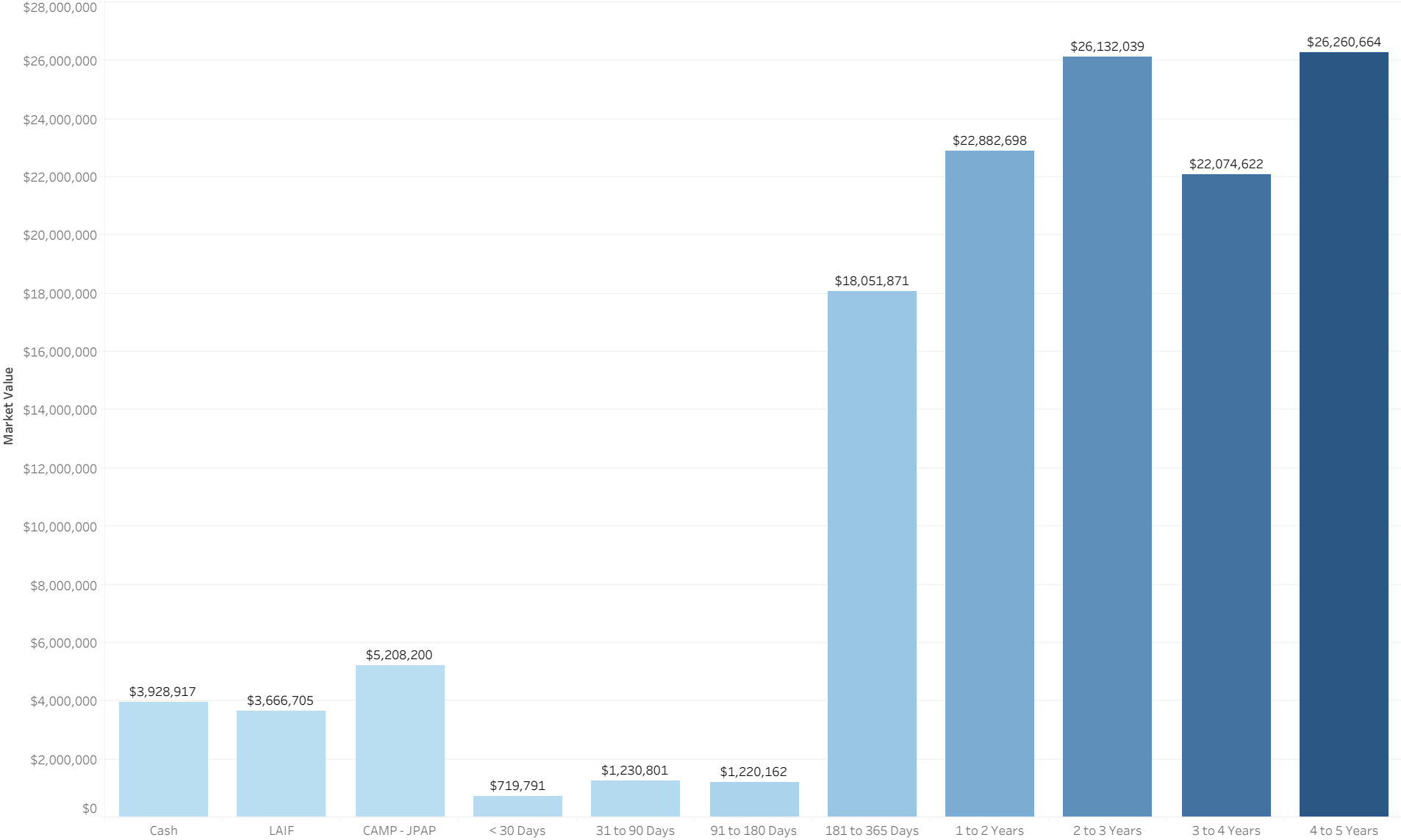
Ladder Diversification

As of July 2023



Investments by Maturity Date

As of July 2023



Portfolio

As of July 2023

| Security Type | Issuer | CUSIP | Month, Day, Year of Maturity Date | Days to Maturity | Coupon | Par Value | Market Value | Book Value | Unrealized P/L |
|------------------------------------|------------------------|-------------|-----------------------------------|------------------|--------|-------------|--------------|-------------|----------------|
| Cash | Bank | Cash | Null | 1 | 0.45% | \$3,928,917 | \$3,928,917 | \$3,928,917 | \$0 |
| LAIF | LAIF | LAIF | Null | 1 | 3.39% | \$3,666,705 | \$3,666,705 | \$3,666,705 | \$0 |
| CAMP - JPAP | CAMP - JPAP | CAMP - JPAP | Null | 1 | 5.31% | \$5,208,200 | \$5,208,200 | \$5,208,200 | \$0 |
| Medium Term Notes | AMAZON COM INC | 023135CP9 | December 1, 2027 | 1,584 | 4.55% | \$1,000,000 | \$999,570 | \$997,630 | \$1,940 |
| | AMERICAN HONDA FIN CO | 02665WED9 | January 12, 2028 | 1,626 | 4.74% | \$1,000,000 | \$992,090 | \$997,794 | (\$5,704) |
| | APPLE INC | 037833EC0 | February 8, 2028 | 1,653 | 1.38% | \$500,000 | \$433,810 | \$427,219 | \$6,591 |
| | ASTRAZENECA FINANCE L | 04636NAA1 | May 28, 2026 | 1,032 | 1.33% | \$500,000 | \$451,835 | \$501,040 | (\$49,205) |
| | BANK NOVA SCOTIA B C | 06418BAE8 | March 11, 2027 | 1,319 | 3.18% | \$1,000,000 | \$926,560 | \$926,343 | \$217 |
| | BANK OF AMERICA CORP | 06051GFX2 | April 19, 2026 | 993 | 3.65% | \$500,000 | \$479,985 | \$554,155 | (\$74,170) |
| | CANADIAN IMP BK COMM | 13607HR61 | April 7, 2027 | 1,346 | 3.67% | \$1,000,000 | \$938,950 | \$948,186 | (\$9,236) |
| | CIGNA CORP | 125523AG5 | November 15, 2025 | 838 | 4.22% | \$500,000 | \$488,230 | \$564,210 | (\$75,980) |
| | CITIGROUP INC | 172967KN0 | May 1, 2026 | 1,005 | 3.57% | \$500,000 | \$475,550 | \$550,715 | (\$75,165) |
| | COCA COLA CO THE | 191216CL2 | September 6, 2024 | 403 | 1.82% | \$500,000 | \$481,995 | \$493,865 | (\$11,870) |
| | COMCAST CORP | 20030NBW0 | January 15, 2027 | 1,264 | 2.55% | \$1,000,000 | \$920,750 | \$917,335 | \$3,415 |
| | DEERE JOHN CAPITAL | 24422EWR6 | January 20, 2028 | 1,634 | 4.76% | \$1,000,000 | \$997,610 | \$1,004,330 | (\$6,720) |
| | DEUTSCHE BK AG N Y | 25160PAM9 | September 9, 2027 | 1,501 | 5.42% | \$1,000,000 | \$991,770 | \$1,005,611 | (\$13,841) |
| | ESTEE LAUDER CO INC | 29736RAN0 | December 1, 2024 | 489 | 2.09% | \$500,000 | \$479,185 | \$501,600 | (\$22,415) |
| | GOLDMAN SACHS GROUP I | 38141GXJ8 | April 1, 2025 | 610 | 3.63% | \$500,000 | \$482,250 | \$545,605 | (\$63,355) |
| | HSBC HOLDINGS PLC | 404280BB4 | May 25, 2026 | 1,029 | 4.08% | \$1,000,000 | \$956,260 | \$960,400 | (\$4,140) |
| | IBM CORP | 459200AS0 | January 15, 2028 | 1,629 | 6.13% | \$1,000,000 | \$1,060,890 | \$1,076,510 | (\$15,620) |
| | INTEL CORP | 458140CD0 | February 10, 2026 | 925 | 4.89% | \$1,000,000 | \$996,280 | \$998,520 | (\$2,240) |
| | INTERCONTINENTAL EXCH | 45866FAD6 | December 1, 2025 | 854 | 3.87% | \$500,000 | \$485,070 | \$557,000 | (\$71,930) |
| | MEAD JOHNSON NUTRITIO | 582839AH9 | November 15, 2025 | 838 | 4.22% | \$500,000 | \$488,505 | \$565,170 | (\$76,665) |
| | MINITUBISHI UFJ FIN GR | 606822AJ3 | September 13, 2026 | 1,140 | 2.99% | \$1,000,000 | \$921,710 | \$924,800 | (\$3,090) |
| | MORGAN STANLEY | 61746BDZ6 | January 27, 2026 | 911 | 4.02% | \$500,000 | \$482,380 | \$561,240 | (\$78,860) |
| | ORACLE CORP | 68389XBL8 | September 15, 2023 | 46 | 2.41% | \$500,000 | \$498,050 | \$492,550 | \$5,500 |
| | ROYAL BK CDA | 78016EZD2 | May 4, 2027 | 1,373 | 3.83% | \$1,000,000 | \$945,820 | \$951,709 | (\$5,889) |
| | STRYKER CORP | 863667AH4 | November 1, 2025 | 824 | 3.51% | \$500,000 | \$480,175 | \$548,175 | (\$68,000) |
| | SUMITOMO MITSUI FINL | 86562MAY6 | January 17, 2028 | 1,631 | 3.83% | \$1,000,000 | \$924,420 | \$934,451 | (\$10,031) |
| | TORONTO DOMINION BANK | 89115A2M3 | January 10, 2028 | 1,624 | 5.18% | \$1,000,000 | \$995,880 | \$1,005,769 | (\$9,889) |
| | TOSCO CORP | 891490AR5 | January 1, 2027 | 1,250 | 7.17% | \$1,000,000 | \$1,088,100 | \$1,107,960 | (\$19,860) |
| | TOYOTA MTR CR CORP FR | 89236TKL8 | November 10, 2027 | 1,563 | 5.33% | \$1,000,000 | \$1,022,770 | \$1,030,896 | (\$8,126) |
| | UNITED PARCEL SERVICE | 911312BT2 | September 1, 2024 | 398 | 2.28% | \$500,000 | \$482,990 | \$504,105 | (\$21,115) |
| | UNITEDHEALTH GROUP IN | 91324PDN9 | December 15, 2025 | 868 | 3.82% | \$500,000 | \$483,860 | \$560,625 | (\$76,765) |
| | WELLS FARGO COMPANY | 94974BGL8 | July 22, 2027 | 1,452 | 4.47% | \$1,000,000 | \$962,600 | \$975,500 | (\$12,900) |
| Municipal Bonds | CONNECTICUT ST TXBL S | 20772KGN3 | April 15, 2024 | 259 | 3.10% | \$1,000,000 | \$982,040 | \$1,064,850 | (\$82,810) |
| | HOUSTON TX REF SER B | 4423315T7 | March 1, 2024 | 214 | 1.99% | \$1,000,000 | \$979,540 | \$1,006,410 | (\$26,870) |
| | NEW YORK NY TXBL FISC | 64966QCA6 | August 1, 2024 | 367 | 2.20% | \$1,000,000 | \$967,300 | \$1,003,750 | (\$36,450) |
| | ONTARIO CA INTERNATIO | 683042AJ4 | May 15, 2025 | 654 | 3.04% | \$500,000 | \$476,340 | \$538,090 | (\$61,750) |
| | OREGON ST DEPT ADMINI | 68607VT47 | April 1, 2024 | 245 | 2.86% | \$500,000 | \$491,345 | \$510,125 | (\$18,780) |
| | TULSA CNTY OKLA INDPT | 899593MG9 | June 1, 2024 | 306 | 2.66% | \$500,000 | \$488,060 | \$501,550 | (\$13,490) |
| Negotiable Certificates of Deposit | 1ST SECURITY BANK OF | 33625CCP2 | July 30, 2024 | 365 | 2.07% | \$245,000 | \$236,677 | \$245,000 | (\$8,323) |
| | ABACUS FEDERAL SAVING | 00257TBF2 | August 2, 2024 | 368 | 2.07% | \$245,000 | \$236,631 | \$245,000 | (\$8,369) |
| | ACHIEVE FINL CR UN BE | 00453NAA9 | February 17, 2026 | 932 | 4.72% | \$249,000 | \$245,066 | \$249,000 | (\$3,934) |

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As of July 2023

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|------------------------------------|-----------------------|-----------|-----------------------------------|------------------|--------|-----------|--------------|------------|----------------|
| Negotiable Certificates of Deposit | AFFINITY BK COVINGTON | 00833JAL5 | September 15, 2026 | 1,142 | 4.64% | \$249,000 | \$244,159 | \$249,000 | (\$4,841) |
| | ALASKA USA FED CR UN | 011852AE0 | March 8, 2028 | 1,682 | 4.71% | \$249,000 | \$243,330 | \$249,000 | (\$5,670) |
| | ALL IN FED CR UN DALE | 01664MAE6 | February 17, 2028 | 1,662 | 4.70% | \$249,000 | \$243,452 | \$249,000 | (\$5,548) |
| | ALLIANT CR UN CHICAGO | 01882MAD4 | December 30, 2025 | 883 | 5.13% | \$200,000 | \$198,934 | \$199,900 | (\$966) |
| | ALLY BK SANDY UTAH | 02007GM42 | March 23, 2026 | 966 | 5.08% | \$243,000 | \$241,498 | \$243,000 | (\$1,502) |
| | ALMA BK ASTORIA NEW Y | 020080BL0 | September 11, 2024 | 408 | 1.82% | \$245,000 | \$235,124 | \$245,000 | (\$9,876) |
| | AMERICAN EXP NATL BAN | 02589ACP5 | May 12, 2025 | 651 | 3.28% | \$246,000 | \$236,372 | \$237,002 | (\$630) |
| | AMERICAN FIRST CR UN | 02616ACA5 | April 27, 2027 | 1,366 | 4.51% | \$249,000 | \$242,820 | \$249,000 | (\$6,180) |
| | AMERICAN ST BK SIOUX | 029728BA9 | April 26, 2024 | 270 | 2.55% | \$245,000 | \$239,867 | \$245,000 | (\$5,133) |
| | AUSTIN TELCO FED CR U | 052392CH8 | December 16, 2026 | 1,234 | 4.99% | \$248,000 | \$246,187 | \$248,000 | (\$1,813) |
| | BANK FIVE NINE OCONOM | 062119BK7 | March 20, 2028 | 1,694 | 4.75% | \$249,000 | \$243,771 | \$249,000 | (\$5,229) |
| | BANK NEW YORK MELLON | 06405VFG9 | March 21, 2025 | 599 | 5.03% | \$243,000 | \$241,335 | \$243,000 | (\$1,665) |
| | BANK OF NEW ENGLAND | 06426KB7 | May 23, 2024 | 297 | 2.71% | \$245,000 | \$239,593 | \$245,000 | (\$5,407) |
| | BANK OF PERRY CNTY LO | 06425KCT4 | May 31, 2028 | 1,766 | 4.28% | \$249,000 | \$247,035 | \$249,000 | (\$1,965) |
| | BANK PONTIAC ILL | 064455AZ1 | April 28, 2027 | 1,367 | 4.38% | \$244,000 | \$236,748 | \$244,000 | (\$7,252) |
| | BANK SIERRA PORTERVIL | 064860MC0 | March 15, 2027 | 1,323 | 4.68% | \$244,000 | \$239,608 | \$244,000 | (\$4,392) |
| | BANK UTAH OGDEN UTAH | 065427AC0 | May 10, 2028 | 1,745 | 4.42% | \$249,000 | \$239,264 | \$249,000 | (\$9,736) |
| | BANKERS BK MADISON WI | 06610RBZ1 | November 24, 2027 | 1,577 | 4.40% | \$249,000 | \$240,579 | \$249,000 | (\$8,421) |
| | BELCO FEDERAL CR UN | 07833EAN7 | February 24, 2026 | 939 | 4.75% | \$248,000 | \$245,257 | \$248,000 | (\$2,743) |
| | BLUE RIDGE BK MARTINS | 09582YAG7 | March 16, 2026 | 959 | 5.04% | \$230,000 | \$228,293 | \$230,000 | (\$1,707) |
| | BMO HARRIS BK NATL AS | 05600XQA1 | May 9, 2025 | 648 | 4.85% | \$244,000 | \$241,433 | \$244,000 | (\$2,567) |
| | BMW BK NORTH AMER SAL | 05580AW83 | March 17, 2028 | 1,691 | 4.83% | \$244,000 | \$239,918 | \$244,000 | (\$4,082) |
| | BRENTWOOD BK BETHEL P | 107219BK2 | March 17, 2026 | 960 | 4.82% | \$235,000 | \$231,816 | \$235,000 | (\$3,184) |
| | BRIDGEWATER BK BLOOMI | 108622NK3 | March 29, 2028 | 1,703 | 4.87% | \$249,000 | \$245,263 | \$249,000 | (\$3,737) |
| | CALIFORNIA CR UN GLEN | 130162AU4 | February 23, 2026 | 938 | 4.59% | \$244,000 | \$239,301 | \$244,000 | (\$4,699) |
| | CAPITAL ONE NATL ASSN | 14042RUR0 | September 30, 2027 | 1,522 | 4.43% | \$200,000 | \$193,984 | \$199,800 | (\$5,816) |
| | CATTLEMENS BK ALTUS O | 14947NAA4 | March 16, 2026 | 959 | 4.79% | \$249,000 | \$247,065 | \$249,000 | (\$1,935) |
| | CELTIC BK SALT LAKE C | 15118RE78 | March 17, 2027 | 1,325 | 4.77% | \$249,000 | \$245,315 | \$249,000 | (\$3,685) |
| | CENTRAL BK STORM LAKE | 15258RBG1 | May 5, 2025 | 644 | 4.71% | \$249,000 | \$245,765 | \$249,000 | (\$3,235) |
| | CENTRIS FEDERAL CREDI | 15643VAB8 | May 27, 2025 | 666 | 5.04% | \$248,000 | \$246,202 | \$248,000 | (\$1,798) |
| | CFBANK FAIRLAWN OHIO | 15721UFP9 | September 15, 2026 | 1,142 | 4.82% | \$248,000 | \$244,607 | \$248,000 | (\$3,393) |
| | CHARLES SCHWAB BK SSB | 15987UBA5 | March 28, 2025 | 606 | 5.08% | \$243,000 | \$241,513 | \$243,000 | (\$1,487) |
| | CHARTWAY FED CR UN VA | 16141BAC5 | June 9, 2026 | 1,044 | 4.95% | \$248,000 | \$245,589 | \$248,000 | (\$2,411) |
| | CHEROKEE ST BK IOWA | 164499DE2 | March 6, 2026 | 949 | 4.63% | \$242,000 | \$237,581 | \$239,922 | (\$2,341) |
| | CIBC BK USA CHICAGO I | 12547CAU2 | March 24, 2026 | 967 | 5.04% | \$243,000 | \$241,202 | \$243,000 | (\$1,798) |
| | CITADEL FED CR UN EXT | 17286TAG0 | February 27, 2025 | 577 | 1.75% | \$245,000 | \$231,006 | \$245,000 | (\$13,994) |
| | CITIZENS BK INC ROBER | 173851AE6 | March 16, 2026 | 959 | 4.70% | \$248,000 | \$247,901 | \$248,000 | (\$99) |
| | CITIZENS ST BK LACROS | 176688DA4 | March 24, 2028 | 1,698 | 4.79% | \$249,000 | \$244,262 | \$249,000 | (\$4,738) |
| | CITY NATL BK LOS ANGE | 178180GY5 | March 31, 2028 | 1,705 | 4.93% | \$243,000 | \$246,584 | \$243,000 | \$3,584 |
| | COASTLIFE CR UN CORPU | 19058LAB0 | February 13, 2026 | 928 | 4.72% | \$249,000 | \$245,071 | \$249,000 | (\$3,929) |
| | COMMERCE BK GENEVA MI | 20056QRZ8 | June 26, 2024 | 331 | 2.37% | \$245,000 | \$238,167 | \$245,000 | (\$6,833) |
| | COMMUNITY FIRST BK IN | 20368TDH0 | May 5, 2025 | 644 | 4.76% | \$249,000 | \$245,975 | \$249,000 | (\$3,025) |
| | COMMUNITY HERITAGE FI | 597338AJ1 | May 10, 2027 | 1,379 | 4.51% | \$249,000 | \$242,812 | \$249,000 | (\$6,188) |
| | CONNECTONE BK ENGLEWO | 20786ADG7 | March 23, 2026 | 966 | 0.79% | \$240,000 | \$212,786 | \$213,854 | (\$1,068) |

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|------------------------------------|-----------------------|----------------|-----------------------------------|------------------|-----------|-----------|--------------|------------|----------------|
| Negotiable Certificates of Deposit | CONNEXUS CREDIT UNION | 20825WBC3 | August 26, 2025 | 757 | 3.63% | \$249,000 | \$239,787 | \$238,934 | \$853 |
| | CORNERSTONE BK FARGO | 219232CQ6 | May 12, 2025 | 651 | 4.71% | \$249,000 | \$245,741 | \$249,000 | (\$3,259) |
| | COUNTY SCHS FED CR UN | 22258JAF8 | March 17, 2026 | 960 | 4.86% | \$248,000 | \$244,945 | \$248,000 | (\$3,055) |
| | CROSS RIV BK TEANECK | 227563CH4 | May 19, 2026 | 1,023 | 4.73% | \$244,000 | \$240,042 | \$244,000 | (\$3,958) |
| | CY FAIR FCU HOUSTON T | 23248UAA5 | May 19, 2027 | 1,388 | 4.47% | \$249,000 | \$242,379 | \$249,000 | (\$6,621) |
| | DISCOVER BK GREENWOOD | 2546732F2 | March 6, 2028 | 1,680 | 4.58% | \$244,000 | \$237,002 | \$241,897 | (\$4,895) |
| | DORT FINL CR UN GRAND | 25844MAQ1 | February 10, 2028 | 1,655 | 4.41% | \$247,000 | \$238,088 | \$247,000 | (\$8,912) |
| | EAGLEBANK BETHESDA MD | 27002YFQ4 | February 24, 2026 | 939 | 4.36% | \$244,000 | \$237,851 | \$238,205 | (\$354) |
| | ENCORE BK LITTLE ROCK | 29260MAM7 | August 14, 2023 | 14 | 2.00% | \$245,000 | \$244,706 | \$245,000 | (\$294) |
| | ENERBANK USA SALT LAK | 29278TMN7 | November 22, 2023 | 114 | 1.82% | \$245,000 | \$242,452 | \$245,000 | (\$2,548) |
| | ENTERPRISE BANK PA | 29367RKT2 | May 16, 2024 | 290 | 2.66% | \$245,000 | \$239,649 | \$245,000 | (\$5,351) |
| | FEDERAL SVGS BK CHICA | 313812EC9 | February 24, 2026 | 939 | 4.31% | \$249,000 | \$242,372 | \$244,829 | (\$2,458) |
| | FIDELITY BK NEW ORLEA | 31617CAY9 | March 16, 2026 | 959 | 4.75% | \$249,000 | \$246,239 | \$249,000 | (\$2,761) |
| | FIRST FED CR UN CEDAR | 32024JAM5 | February 17, 2028 | 1,662 | 4.54% | \$249,000 | \$241,438 | \$249,000 | (\$7,562) |
| | FIRST FMRS BK TR CONV | 320165JK0 | September 4, 2024 | 401 | 1.82% | \$245,000 | \$235,288 | \$245,000 | (\$9,712) |
| | FIRST NATIONAL BANK O | 32112UDM0 | January 2, 2024 | 155 | 1.78% | \$245,000 | \$241,435 | \$245,000 | (\$3,565) |
| | FIRST NATL BK DAMARIS | 32117BFR4 | September 23, 2026 | 1,150 | 5.03% | \$248,000 | \$246,405 | \$248,000 | (\$1,595) |
| | FIRST NATL BK OF MICH | 32114VCH8 | March 15, 2028 | 1,689 | 4.71% | \$249,000 | \$243,288 | \$249,000 | (\$5,712) |
| | FIRST ST BK BUXTON ND | 33648RAZ2 | September 5, 2023 | 36 | 1.66% | \$245,000 | \$244,184 | \$245,000 | (\$816) |
| | FIRST ST BK NEW LONDO | 336793CD4 | March 12, 2027 | 1,320 | 4.73% | \$244,000 | \$240,003 | \$244,000 | (\$3,997) |
| | FIRST TECHNOLOGY FED | 33715LEN6 | February 18, 2025 | 568 | 4.89% | \$248,000 | \$245,813 | \$248,000 | (\$2,187) |
| | FIRST UTD BK TR CO | 33742CCS4 | February 8, 2027 | 1,288 | 4.16% | \$200,000 | \$192,520 | \$195,050 | (\$2,530) |
| | FIRST WESTN BK TR MIN | 33749VBP2 | May 12, 2025 | 651 | 4.80% | \$249,000 | \$246,161 | \$249,000 | (\$2,839) |
| | FLAGSTAR BK NATL ASSN | 33847GAB8 | March 2, 2026 | 945 | 4.50% | \$244,000 | \$241,248 | \$241,365 | (\$117) |
| | FNCB BK DUNMORE PA | 30257YBS0 | May 7, 2027 | 1,376 | 4.42% | \$244,000 | \$237,139 | \$244,000 | (\$6,861) |
| | FREEDOM FIRST CR UN R | 35638CAH2 | April 28, 2025 | 637 | 4.80% | \$248,000 | \$245,217 | \$248,000 | (\$2,783) |
| | FREEDOM NORTHWEST CR | 356436AK1 | June 1, 2026 | 1,036 | 4.90% | \$248,000 | \$245,257 | \$248,000 | (\$2,743) |
| | FREESTAR FINL CR UN C | 35688MAE6 | February 22, 2028 | 1,667 | 4.45% | \$249,000 | \$240,392 | \$249,000 | (\$8,608) |
| | GENOA BKG CO OHIO | 372348CJ9 | July 31, 2024 | 366 | 2.02% | \$245,000 | \$236,533 | \$245,000 | (\$8,467) |
| | GEORGIA BKG CO | 37312PDD8 | March 27, 2026 | 970 | 4.99% | \$243,000 | \$240,905 | \$243,000 | (\$2,095) |
| | GOLD COAST BK CHICAGO | 38058KEW2 | September 22, 2027 | 1,514 | 4.77% | \$249,000 | \$245,230 | \$249,000 | (\$3,770) |
| | GRAND RIV BK GRANDVIL | 38644ABP3 | August 2, 2024 | 368 | 2.07% | \$245,000 | \$236,631 | \$245,000 | (\$8,369) |
| | GREAT NORTH BK FLOREN | 39103QAZ9 | March 16, 2026 | 959 | 4.90% | \$244,000 | \$241,304 | \$244,000 | (\$2,696) |
| | GREENSTATE CR UN NORT | 39573LDW5 | October 28, 2025 | 820 | 4.81% | \$248,000 | \$244,796 | \$248,000 | (\$3,204) |
| | GREENWOOD MUN FED CR | 39729LAF8 | June 1, 2027 | 1,401 | 4.52% | \$249,000 | \$247,947 | \$249,000 | (\$1,053) |
| | HONOLULU FIRE DEPT FE | 438649AE5 | August 17, 2026 | 1,113 | 4.51% | \$249,000 | \$243,136 | \$249,000 | (\$5,864) |
| | HORIZON BK WAVERLY NE | 44042TBQ6 | August 29, 2023 | 29 | 1.70% | \$231,000 | \$230,459 | \$227,867 | \$2,592 |
| | HUNTINGTON NATL BK CO | 446438S80 | May 5, 2025 | 644 | 4.85% | \$244,000 | \$241,443 | \$244,000 | (\$2,557) |
| | JOHN MARSHALL BK REST | 47804GKM4 | September 2, 2026 | 1,129 | 4.55% | \$249,000 | \$243,465 | \$248,502 | (\$5,037) |
| | KEY BK NATL ASSN OHIO | 49306SJ56 | March 17, 2025 | 595 | 5.03% | \$243,000 | \$241,345 | \$243,000 | (\$1,655) |
| | KNOX TVA EMPL CREDIT | 499724AD4 | August 30, 2023 | 30 | 3.25% | \$245,000 | \$244,625 | \$245,000 | (\$375) |
| | LAFAYETTE FED CR UN R | 50625LAE3 | September 27, 2023 | 58 | 3.31% | \$245,000 | \$244,307 | \$245,000 | (\$693) |
| LEADERS CR UN JACKSON | 52171MAG0 | March 30, 2028 | 1,704 | 5.03% | \$248,000 | \$246,326 | \$248,000 | (\$1,674) | |
| LIBERTY FED CR UN EVA | 53052LAU3 | June 9, 2025 | 679 | 5.13% | \$248,000 | \$246,626 | \$248,000 | (\$1,374) | |

Portfolio

As of July 2023

| Security Type | Issuer | CUSIP | Month, Day, Year of Maturity Date | Days to Maturity | Coupon | Par Value | Market Value | Book Value | Unrealized P/L |
|------------------------------------|-----------------------|-----------|-----------------------------------|------------------|--------|-----------|--------------|------------|----------------|
| Negotiable Certificates of Deposit | LIBERTY FIRST CR UN L | 530520AE5 | February 3, 2028 | 1,648 | 4.39% | \$249,000 | \$241,037 | \$249,000 | (\$7,963) |
| | LIVE OAK BANKING COMP | 538036GU2 | November 27, 2024 | 485 | 1.94% | \$245,000 | \$233,698 | \$245,000 | (\$11,302) |
| | LUANA SVGS BK IOWA | 549104C70 | March 17, 2026 | 960 | 4.50% | \$244,000 | \$238,637 | \$244,000 | (\$5,363) |
| | LYONS NATL BK N Y | 552249CH5 | March 16, 2026 | 959 | 4.90% | \$244,000 | \$241,304 | \$244,000 | (\$2,696) |
| | MAINSTREET BANK | 56065GAG3 | April 26, 2024 | 270 | 2.65% | \$245,000 | \$240,044 | \$245,000 | (\$4,956) |
| | MANUFACTURERS TRADERS | 564759SE9 | March 17, 2027 | 1,325 | 4.90% | \$244,000 | \$241,604 | \$244,000 | (\$2,396) |
| | MEDALLION BK UTAH | 58404DSM4 | June 16, 2028 | 1,782 | 4.55% | \$249,000 | \$240,576 | \$249,000 | (\$8,424) |
| | MID AMERN CR UN WICHI | 59522NAD6 | May 23, 2025 | 662 | 5.04% | \$248,000 | \$246,209 | \$248,000 | (\$1,791) |
| | MID MO BK SPRINGFIELD | 59541KBV8 | July 17, 2024 | 352 | 1.97% | \$245,000 | \$236,770 | \$245,000 | (\$8,230) |
| | MIDWEST BK WESTN ILL | 59828PCQ1 | March 23, 2026 | 966 | 5.04% | \$248,000 | \$246,165 | \$248,000 | (\$1,835) |
| | MINNWEST BK REDWOOD F | 60425SKB4 | May 3, 2027 | 1,372 | 4.38% | \$249,000 | \$241,542 | \$249,000 | (\$7,458) |
| | MORGAN STANLEY BK N A | 61690UPF1 | November 29, 2024 | 487 | 2.04% | \$245,000 | \$234,034 | \$245,000 | (\$10,966) |
| | MORGAN STANLEY PVT BK | 61760AYR4 | April 11, 2024 | 255 | 2.85% | \$245,000 | \$240,713 | \$245,000 | (\$4,288) |
| | MOUNTAIN AMER FED CR | 62384RAT3 | April 28, 2026 | 1,002 | 4.77% | \$249,000 | \$245,287 | \$249,000 | (\$3,713) |
| | NEBRASKALAND BK NORTH | 63970MAE5 | September 17, 2025 | 779 | 4.86% | \$249,000 | \$246,099 | \$249,000 | (\$2,901) |
| | NEIGHBORS FCU BATON R | 64017AAM6 | September 28, 2023 | 59 | 3.31% | \$245,000 | \$244,260 | \$245,000 | (\$740) |
| | NORTHWEST BK BOISE ID | 66736ACE7 | March 17, 2026 | 960 | 5.04% | \$248,000 | \$246,160 | \$248,000 | (\$1,840) |
| | NUMERICA CR UN SPOKAN | 67054NBH5 | June 1, 2026 | 1,036 | 4.82% | \$248,000 | \$244,602 | \$248,000 | (\$3,398) |
| | ONE CMNTY BK ORE WIS | 682325DH5 | October 6, 2026 | 1,163 | 4.86% | \$248,000 | \$244,977 | \$248,000 | (\$3,023) |
| | PARKSIDE FINL BK TR C | 70147AEX8 | September 17, 2025 | 779 | 4.67% | \$249,000 | \$245,101 | \$249,000 | (\$3,899) |
| | PARTNERS BK MISSION V | 70212YBN1 | March 17, 2025 | 595 | 5.08% | \$243,000 | \$241,530 | \$243,000 | (\$1,470) |
| | PEOPLES BK CO COLDWAT | 710275AC2 | March 17, 2027 | 1,325 | 4.77% | \$249,000 | \$245,315 | \$249,000 | (\$3,685) |
| | PEOPLES SVGS BK WELLS | 71224LAG9 | March 8, 2027 | 1,316 | 4.51% | \$244,000 | \$238,020 | \$240,906 | (\$2,887) |
| | PINNACLE BK NASHVILLE | 72345SLN9 | May 8, 2026 | 1,012 | 4.68% | \$244,000 | \$239,742 | \$244,000 | (\$4,258) |
| | PLAINS ST BK TEX | 726547BK7 | June 21, 2024 | 326 | 2.36% | \$245,000 | \$238,282 | \$245,000 | (\$6,718) |
| | POINT WEST CREDIT UNI | 730716AF4 | April 13, 2026 | 987 | 5.04% | \$243,000 | \$241,216 | \$243,000 | (\$1,784) |
| | POPPY BK SANTA ROSA C | 73319FAF6 | March 18, 2025 | 596 | 1.18% | \$245,000 | \$228,428 | \$245,000 | (\$16,572) |
| | POPULAR BK NEW YORK B | 73317ABT8 | March 19, 2026 | 962 | 4.82% | \$247,000 | \$243,658 | \$247,000 | (\$3,342) |
| | PORTAGE BK BELLEVUE W | 73565MAC9 | March 24, 2027 | 1,332 | 4.81% | \$249,000 | \$245,736 | \$249,000 | (\$3,264) |
| | PREFERRED BANK LA CAL | 740367HP5 | August 16, 2024 | 382 | 2.07% | \$245,000 | \$236,327 | \$245,000 | (\$8,673) |
| | RAIZ FCU EL PASO TEX | 75102EAG3 | August 18, 2025 | 749 | 4.76% | \$249,000 | \$245,661 | \$249,000 | (\$3,339) |
| | RAYMOND JAMES BANK NA | 75472RAU5 | December 30, 2024 | 518 | 1.95% | \$245,000 | \$232,963 | \$245,000 | (\$12,037) |
| | RIA FED CR UN | 749622AL0 | December 26, 2023 | 148 | 2.53% | \$245,000 | \$242,339 | \$245,000 | (\$2,661) |
| | ROGUE CR UN MEDFORD O | 77535MAM5 | January 20, 2028 | 1,634 | 5.12% | \$248,000 | \$246,842 | \$248,000 | (\$1,158) |
| | SAN FRANCISCO FED CR | 79772FAG1 | February 3, 2028 | 1,648 | 4.49% | \$216,000 | \$209,092 | \$216,000 | (\$6,908) |
| | SANDY SPRING BK OLNEY | 800364EX5 | March 16, 2026 | 959 | 4.95% | \$244,000 | \$241,599 | \$244,000 | (\$2,401) |
| | SAVANNAH BK NATL ASSN | 804767AB7 | May 3, 2028 | 1,738 | 4.29% | \$249,000 | \$237,750 | \$249,000 | (\$11,250) |
| | SAWYER SVGS BK SAUGER | 805508BY3 | March 10, 2026 | 953 | 4.64% | \$245,000 | \$240,494 | \$243,177 | (\$2,683) |
| | SECURITY ST BK WARROA | 81501JAE2 | May 31, 2028 | 1,766 | 4.33% | \$249,000 | \$247,035 | \$249,000 | (\$1,965) |
| | SIGNATURE FED CR UN A | 82671DAC1 | June 8, 2026 | 1,043 | 4.86% | \$248,000 | \$244,932 | \$248,000 | (\$3,068) |
| | SOUTHERN BK POPLAR BL | 843383CS7 | May 17, 2028 | 1,752 | 4.38% | \$249,000 | \$238,681 | \$249,000 | (\$10,319) |
| | SOUTHERN FIRST BK N A | 84287PHU9 | November 27, 2026 | 1,215 | 4.68% | \$249,000 | \$244,488 | \$249,000 | (\$4,512) |
| | SOUTHERN MICH BK TR | 843355BP2 | November 8, 2027 | 1,561 | 4.27% | \$249,000 | \$239,272 | \$249,000 | (\$9,728) |
| | ST VINCENTS MED CTR C | 85279AAC6 | June 16, 2027 | 1,416 | 4.68% | \$249,000 | \$244,548 | \$249,000 | (\$4,452) |

Portfolio

As of July 2023

| Security Type | Issuer | CUSIP | Month, Day, Year of Maturity Date | Days to Maturity | Coupon | Par Value | Market Value | Book Value | Unrealized P/L |
|------------------------------------|-----------------------|-----------------------|-----------------------------------|------------------|--------|--------------|--------------|-------------|----------------|
| Negotiable Certificates of Deposit | STATE BK INDIA NEW YO | 856285X89 | February 28, 2028 | 1,673 | 4.62% | \$244,000 | \$237,558 | \$244,000 | (\$6,442) |
| | SYNCHRONY BK RETAIL C | 87164XZW9 | August 20, 2026 | 1,116 | 1.02% | \$248,000 | \$218,667 | \$219,540 | (\$873) |
| | TECHNOLOGY CR UN SAN | 87868YAJ2 | February 24, 2025 | 574 | 5.03% | \$248,000 | \$246,353 | \$248,000 | (\$1,647) |
| | THOMASVILLE NATL BK G | 884693BY7 | March 24, 2025 | 602 | 5.08% | \$248,000 | \$246,495 | \$248,000 | (\$1,505) |
| | TRANSPORTATION ALLIAN | 89388CGJ1 | March 17, 2025 | 595 | 5.03% | \$248,000 | \$246,311 | \$248,000 | (\$1,689) |
| | TRISTATE CAP BK PITTS | 89677DJE7 | March 30, 2026 | 973 | 5.04% | \$243,000 | \$241,204 | \$243,000 | (\$1,796) |
| | TRULIANT FED CR UN WI | 89789AAD9 | February 26, 2027 | 1,306 | 4.60% | \$249,000 | \$243,679 | \$249,000 | (\$5,321) |
| | UBS BK USA SALT LAKE | 90355GDT0 | June 1, 2028 | 1,767 | 4.48% | \$249,000 | \$247,523 | \$249,000 | (\$1,477) |
| | UFIRST FED CR UN PLAT | 902684AA7 | August 22, 2025 | 753 | 4.76% | \$249,000 | \$245,651 | \$249,000 | (\$3,349) |
| | UNITED FID BK FSB EVA | 910286GA5 | March 30, 2027 | 1,338 | 4.94% | \$248,000 | \$245,999 | \$248,000 | (\$2,001) |
| | UNITED HERITAGE CR UN | 91334AAL7 | March 21, 2025 | 599 | 5.17% | \$248,000 | \$246,889 | \$248,000 | (\$1,111) |
| | UNITED ROOSEVELT SVGS | 91139LAF3 | May 19, 2027 | 1,388 | 4.51% | \$249,000 | \$242,807 | \$249,000 | (\$6,193) |
| | UNIVERSITY BK ANN ARB | 914098DQ8 | April 3, 2028 | 1,708 | 4.91% | \$248,000 | \$244,769 | \$248,000 | (\$3,231) |
| | UNIVEST NATL BK TR SO | 91527PBW6 | May 5, 2028 | 1,740 | 4.29% | \$249,000 | \$237,733 | \$249,000 | (\$11,267) |
| | UPPER PENNSUA STATE | 91630PAS0 | December 27, 2024 | 515 | 1.84% | \$245,000 | \$232,708 | \$245,000 | (\$12,292) |
| | USALLIANCE FCU RYE NE | 90352RDB8 | May 26, 2028 | 1,761 | 4.68% | \$249,000 | \$242,317 | \$249,000 | (\$6,683) |
| | UTAH CMNTY CR UN PROV | 917352AC0 | April 27, 2026 | 1,001 | 4.68% | \$249,000 | \$244,652 | \$249,000 | (\$4,348) |
| | UTAH FIRST FED CREDIT | 91739JAA3 | July 14, 2028 | 1,810 | 4.73% | \$248,000 | \$249,151 | \$248,000 | \$1,151 |
| | VALLESTAR CR UN MART | 92023CAE3 | March 20, 2028 | 1,694 | 4.83% | \$248,000 | \$243,811 | \$248,000 | (\$4,189) |
| | VIKING BK NATL ASSN A | 92675MAA0 | March 13, 2026 | 956 | 4.73% | \$249,000 | \$245,031 | \$249,000 | (\$3,969) |
| | WASHINGTON FEDERAL | 938828BJ8 | August 23, 2024 | 389 | 2.13% | \$245,000 | \$236,300 | \$245,000 | (\$8,700) |
| | WELLS FARGO BANK NA | 949763B96 | May 24, 2024 | 298 | 2.71% | \$245,000 | \$239,573 | \$245,000 | (\$5,427) |
| | WESTERN ALLIANCE BK P | 95763PLW9 | April 28, 2025 | 637 | 4.85% | \$244,000 | \$241,467 | \$244,000 | (\$2,533) |
| | Government Agency | B1BANK BATON ROUGE LA | 098079AM8 | May 12, 2025 | 651 | 4.80% | \$249,000 | \$246,161 | \$249,000 |
| CUSTOMERS BK PHOENIXV | | 23204HNV6 | March 31, 2026 | 974 | 5.04% | \$243,000 | \$241,207 | \$243,000 | (\$1,793) |
| FEDERAL AGRI MTG CORP | | 31422BPQ7 | November 22, 2023 | 114 | 1.64% | \$500,000 | \$493,935 | \$499,884 | (\$5,949) |
| FEDERAL HOME LOAN BKS | | 3130A1XJ2 | June 14, 2024 | 319 | 2.94% | \$2,000,000 | \$1,956,640 | \$2,089,405 | (\$132,765) |
| | | 3130ASA82 | June 20, 2025 | 690 | 2.55% | \$500,000 | \$490,420 | \$497,010 | (\$6,590) |
| | | 3130ASE96 | June 27, 2025 | 697 | 3.33% | \$1,000,000 | \$962,130 | \$990,123 | (\$27,993) |
| | | 3130ASH77 | June 28, 2024 | 333 | 3.64% | \$1,000,000 | \$980,110 | \$1,000,000 | (\$19,890) |
| | TENNESSEE VALLEY AUTH | 880591ER9 | September 15, 2024 | 412 | 2.96% | \$500,000 | \$486,160 | \$526,520 | (\$40,360) |
| U.S. Treasuries | U S TREASURY NOTE | 91282CCJ8 | June 30, 2026 | 1,065 | 0.97% | \$10,000,000 | \$9,023,400 | \$8,978,125 | \$45,275 |
| | | 91282CEX5 | June 30, 2024 | 335 | 3.07% | \$10,000,000 | \$9,784,800 | \$9,840,625 | (\$55,825) |
| | | 91282CHK0 | June 30, 2028 | 1,796 | 4.03% | \$10,000,000 | \$9,919,500 | \$9,938,281 | (\$18,781) |
| | | 912828ZV5 | June 30, 2027 | 1,430 | 0.58% | \$10,000,000 | \$8,637,500 | \$8,611,719 | \$25,781 |
| | | 912828ZW3 | June 30, 2025 | 700 | 0.27% | \$10,000,000 | \$9,155,900 | \$9,057,031 | \$98,869 |



CITY OF
EL SEGUNDO

Transactions

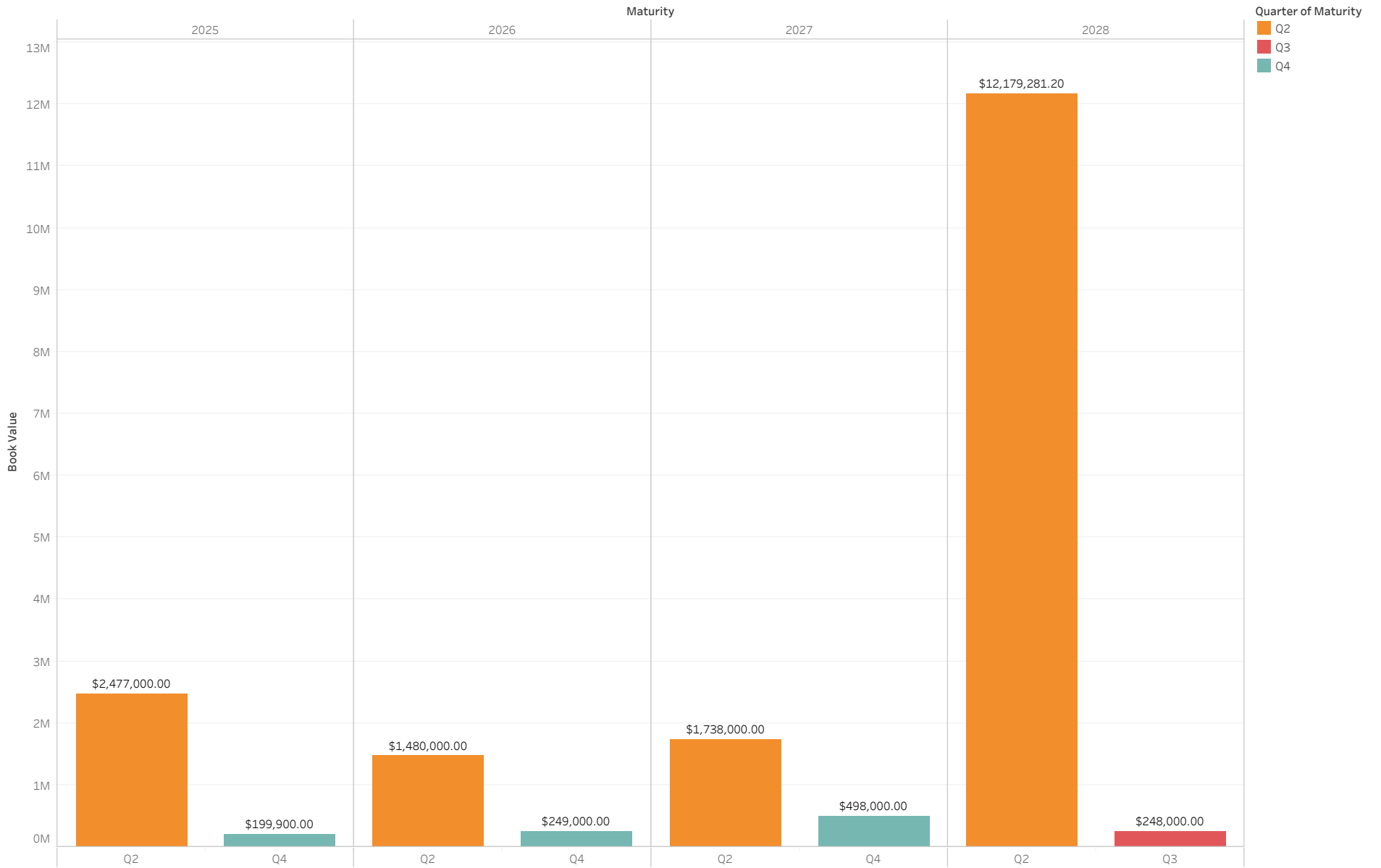
Transactions

Prior 3 Months as of July 2023

| Year of Transaction Date | Month of Transaction Date | Day of Transaction Date | Issuer | CUSIP | Maturity Date | Coupon | Par Value | Book Value | |
|--------------------------|---------------------------|-------------------------|----------------------|-------------------|---------------|----------------|--------------|--------------|--------------|
| 2023 | May | 1 | MINNWEST BK C D | 60425SKB4 | 5/03/27 | 4.250% | \$249,000 | \$249,000.00 | |
| | | 3 | SAVANNAH BK C D | 804767AB7 | 5/03/28 | 4.100% | \$249,000 | \$249,000.00 | |
| | | 4 | CENTRAL BK C D | 15258RBG1 | 5/05/25 | 4.650% | \$249,000 | \$249,000.00 | |
| | | 5 | COMMUNITY FIRST C D | 20368TDH0 | 5/05/25 | 4.700% | \$249,000 | \$249,000.00 | |
| | | | HUNTINGTON NATL C D | 446438SB0 | 5/05/25 | 4.800% | \$244,000 | \$244,000.00 | |
| | | | UNIVEST NATL BK C D | 91527PBW6 | 5/05/28 | 4.100% | \$249,000 | \$249,000.00 | |
| | | 8 | PINNACLE BK C D | 72345SLN9 | 5/08/26 | 4.600% | \$244,000 | \$244,000.00 | |
| | | | SOUTHERN MICH BK C D | 843355BP2 | 11/08/27 | 4.100% | \$249,000 | \$249,000.00 | |
| | | 9 | BMO HARRIS C D | 05600XQA1 | 5/09/25 | 4.800% | \$244,000 | \$244,000.00 | |
| | | 10 | B1BANK BATON C D | 098079AM8 | 5/12/25 | 4.750% | \$249,000 | \$249,000.00 | |
| | | | BANK UTAH OGDEN C D | 065427AC0 | 5/10/28 | 4.250% | \$249,000 | \$249,000.00 | |
| | | | COMMUNITY C D | 597338AJ1 | 5/10/27 | 4.400% | \$249,000 | \$249,000.00 | |
| | | | CORNERSTONE BK C D | 219232CQ6 | 5/12/25 | 4.650% | \$249,000 | \$249,000.00 | |
| | | | FIRST WESTN BK C D | 33749VBP2 | 5/12/25 | 4.750% | \$249,000 | \$249,000.00 | |
| | | 12 | ALLIANT CR UN C D | 01882MAD4 | 12/30/25 | 5.100% | \$200,000 | \$199,900.00 | |
| | | | FNCB BK C D | 30257YBS0 | 5/07/27 | 4.300% | \$244,000 | \$244,000.00 | |
| | | 17 | SOUTHERN BK C D | 843383CS7 | 5/17/28 | 4.200% | \$249,000 | \$249,000.00 | |
| | | 19 | CROSS RIV BK C D | 227563CH4 | 5/19/26 | 4.650% | \$244,000 | \$244,000.00 | |
| | | | CY FAIR FCU C D | 23248UAA5 | 5/19/27 | 4.350% | \$249,000 | \$249,000.00 | |
| | | | UNITED C D | 91139LAF3 | 5/19/27 | 4.400% | \$249,000 | \$249,000.00 | |
| | | 24 | BANKERS BK C D | 06610RBZ1 | 11/24/27 | 4.250% | \$249,000 | \$249,000.00 | |
| | | | CENTRIS MTN C D | 15643VAB8 | 5/27/25 | 5.000% | \$248,000 | \$248,000.00 | |
| | | | MID AMERN CR UN C D | 59522NAD6 | 5/23/25 | 5.000% | \$248,000 | \$248,000.00 | |
| | | 26 | SOUTHERN FIRST C D | 84287PHU9 | 11/27/26 | 4.600% | \$249,000 | \$249,000.00 | |
| | | | USALLIANCE FCU C D | 90352RDB8 | 5/26/28 | 4.550% | \$249,000 | \$249,000.00 | |
| | | 30 | FREEDOM C D | 356436AK1 | 6/01/26 | 4.850% | \$248,000 | \$248,000.00 | |
| | | | NUMERICA CR UN C D | 67054NBH5 | 6/01/26 | 4.750% | \$248,000 | \$248,000.00 | |
| | | 31 | BANK OF PERRY C D | 06425KCT4 | 5/31/28 | 4.250% | \$249,000 | \$249,000.00 | |
| | | | SECURITY ST BK C D | 81501JAE2 | 5/31/28 | 4.300% | \$249,000 | \$249,000.00 | |
| | | June | 1 | GREENWOOD MUN C D | 39729LAF8 | 6/01/27 | 4.500% | \$249,000 | \$249,000.00 |
| | | | | UBS BK USA C D | 90355GDT0 | 6/01/28 | 4.450% | \$249,000 | \$249,000.00 |
| 7 | SIGNATURE FED C D | | 82671DAC1 | 6/08/26 | 4.800% | \$248,000 | \$248,000.00 | | |
| 9 | CHARTWAY FED CR C D | | 16141BAC5 | 6/09/26 | 4.900% | \$248,000 | \$248,000.00 | | |
| | LIBERTY FED C D | | 53052LAU3 | 6/09/25 | 5.100% | \$248,000 | \$248,000.00 | | |
| 16 | MEDALLION BK C D | | 58404DSM4 | 6/16/28 | 4.400% | \$249,000 | \$249,000.00 | | |
| | ST VINCENTS MED C D | 85279AAC6 | 6/16/27 | 4.600% | \$249,000 | \$249,000.00 | | | |
| 30 | U S TREASURY NT | 91282CHK0 | 6/30/28 | 4.000% | \$10,000,000 | \$9,938,281.20 | | | |
| July | 14 | UTAH FIRST FED C D | 91739JAA3 | 7/14/28 | 4.750% | \$248,000 | \$248,000.00 | | |

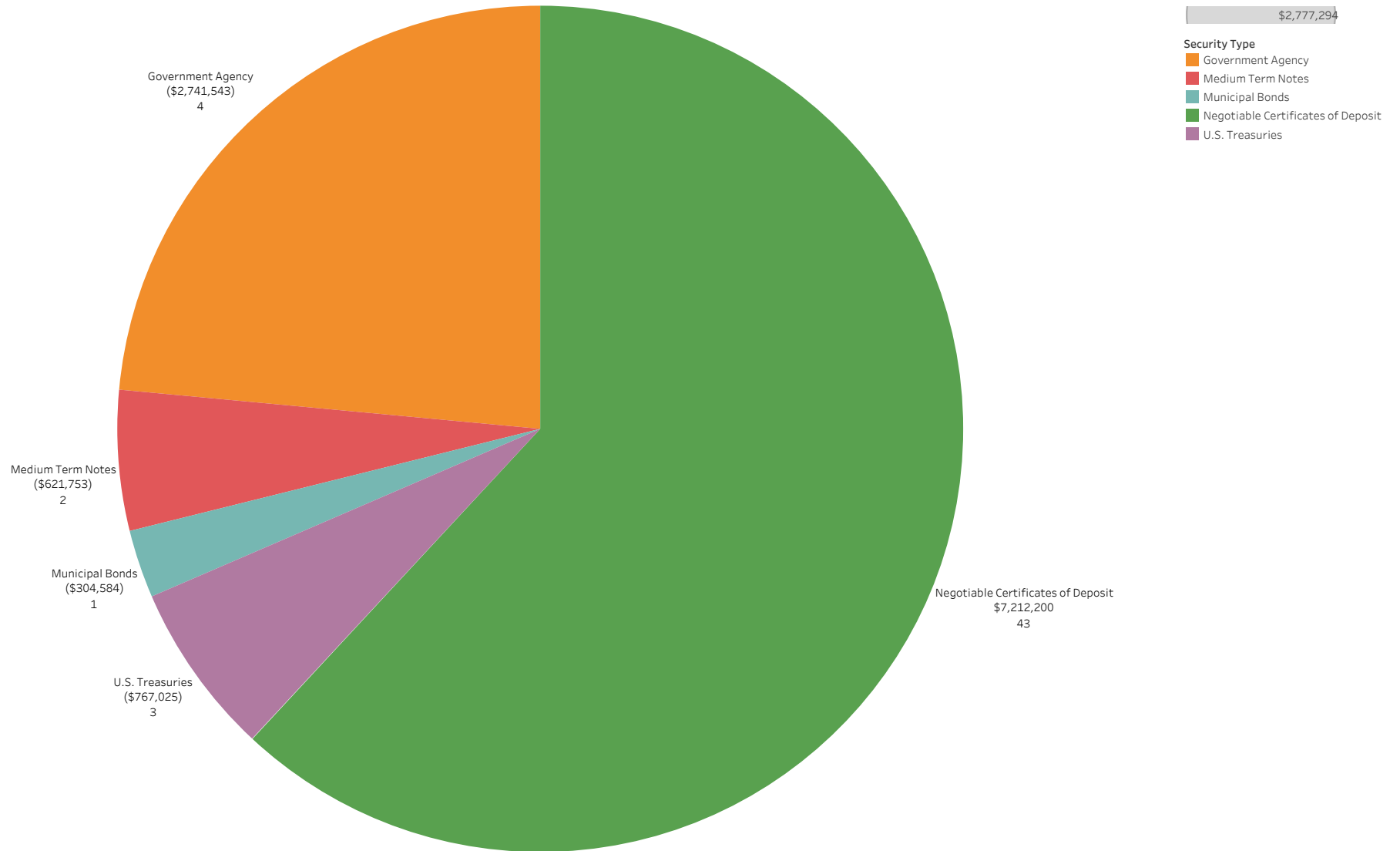
Transaction Ladder

Prior 3 Months as of July 2023



Transaction Summary

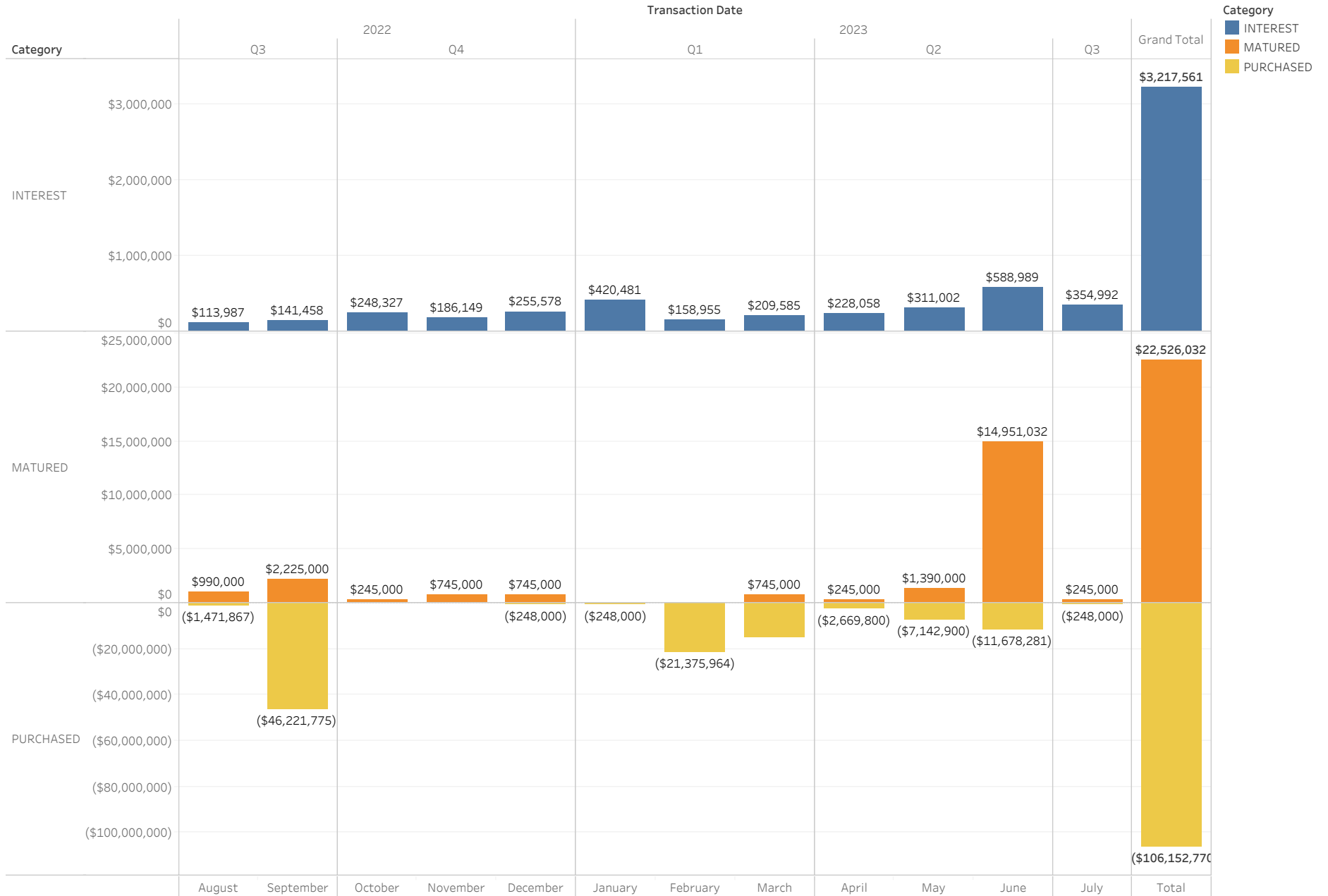
Prior 3 Months as of July 2023



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 July 2023





CITY OF
EL SEGUNDO

Compliance

Asset Class Compliance

As of July 2023

| Security Type | In Compliance? | Max Weight | Weight | Par Value | Book Value | Market Value |
|------------------------------------|----------------|---------------|----------------|----------------------|----------------------|----------------------|
| Cash | Y | 100% | 2.99% | \$3,928,917 | \$3,928,917 | \$3,928,917 |
| LAIF | Y | 100% | 2.79% | \$3,666,705 | \$3,666,705 | \$3,666,705 |
| CAMP - JPAP | Y | 100% | 3.96% | \$5,208,200 | \$5,208,200 | \$5,208,200 |
| Medium Term Notes | Y | 30% | 18.13% | \$24,500,000 | \$24,691,019 | \$23,815,900 |
| Municipal Bonds | Y | 100% | 3.34% | \$4,500,000 | \$4,624,775 | \$4,384,625 |
| Negotiable Certificates of Deposit | Y | 30% | 28.92% | \$38,765,000 | \$38,660,750 | \$37,994,259 |
| Government Agency | Y | 100% | 4.46% | \$5,992,000 | \$6,094,941 | \$5,856,763 |
| U.S. Treasuries | Y | 100% | 35.41% | \$50,000,000 | \$46,425,781 | \$46,521,100 |
| | | Totals | 100.00% | \$136,560,822 | \$133,301,089 | \$131,376,470 |

Rating Compliance

As of July 2023

| Security Type | Issuer | CUSIP | S&P Rating | Moody Rating | In Compliance? | Market Value | Weight | Maximum % of Portfolio |
|-------------------|------------------------|-----------|------------|--------------|----------------|--------------|--------|------------------------|
| Government Agency | B1BANK BATON ROUGE LA | 098079AM8 | Null | N/A | Y | \$246,161 | 0.19% | 100.00% |
| | CUSTOMERS BK PHOENIXV | 23204HNV6 | Null | N/A | Y | \$241,207 | 0.18% | 100.00% |
| | FEDERAL AGRI MTG CORP | 31422BPQ7 | N/A | N/A | Y | \$493,935 | 0.38% | 100.00% |
| | FEDERAL HOME LOAN BKS | 3130A1XJ2 | AA+ | AAA | Y | \$1,956,640 | 1.49% | 100.00% |
| | | 3130ASA82 | AA+ | AAA | Y | \$490,420 | 0.37% | 100.00% |
| | | 3130ASE96 | AA+ | AAA | Y | \$962,130 | 0.73% | 100.00% |
| | | 3130ASH77 | AA+ | AAA | Y | \$980,110 | 0.75% | 100.00% |
| | TENNESSEE VALLEY AUTH | 880591ER9 | AA+ | AAA | Y | \$486,160 | 0.37% | 100.00% |
| Medium Term Notes | AMAZON COM INC | 023135CP9 | AA | A1 | Y | \$999,570 | 0.76% | 1.00% |
| | AMERICAN HONDA FIN CO | 02665WED9 | A- | A3 | Y | \$992,090 | 0.76% | 1.00% |
| | APPLE INC | 037833ECO | AA+ | AAA | Y | \$433,810 | 0.33% | 1.00% |
| | ASTRAZENECA FINANCE L | 04636NAA1 | A | A3 | Y | \$451,835 | 0.34% | 1.00% |
| | BANK NOVA SCOTIA B C | 06418BAE8 | A- | A2 | Y | \$926,560 | 0.71% | 1.00% |
| | BANK OF AMERICA CORP | 06051GFX2 | A- | A1 | Y | \$479,985 | 0.37% | 1.00% |
| | CANADIAN IMP BK COMM | 13607HR61 | A- | A2 | Y | \$938,950 | 0.71% | 1.00% |
| | CIGNA CORP | 125523AG5 | A- | BAA1 | Y | \$488,230 | 0.37% | 1.00% |
| | CITIGROUP INC | 172967KNO | BBB+ | A3 | Y | \$475,550 | 0.36% | 1.00% |
| | COCA COLA CO THE | 191216CL2 | A+ | A1 | Y | \$481,995 | 0.37% | 1.00% |
| | COMCAST CORP | 20030NBW0 | A- | A3 | Y | \$920,750 | 0.70% | 1.00% |
| | DEERE JOHN CAPITAL | 24422EWR6 | A | A2 | Y | \$997,610 | 0.76% | 1.00% |
| | DEUTSCHE BK AG N Y | 25160PAM9 | A- | A1 | Y | \$991,770 | 0.75% | 1.00% |
| | ESTEE LAUDER CO INC | 29736RANO | A+ | A1 | Y | \$479,185 | 0.36% | 1.00% |
| | GOLDMAN SACHS GROUP I | 38141GXJ8 | BBB+ | A2 | Y | \$482,250 | 0.37% | 1.00% |
| | HSBC HOLDINGS PLC | 404280BB4 | A- | A3 | Y | \$956,260 | 0.73% | 1.00% |
| | IBM CORP | 459200AS0 | A- | A3 | Y | \$1,060,890 | 0.81% | 1.00% |
| | INTEL CORP | 458140CD0 | A | A2 | Y | \$996,280 | 0.76% | 1.00% |
| | INTERCONTINENTAL EXCH | 45866FAD6 | A- | A3 | Y | \$485,070 | 0.37% | 1.00% |
| | MEAD JOHNSON NUTRITIO | 582839AH9 | A- | A3 | Y | \$488,505 | 0.37% | 1.00% |
| | MINITUBISHI UFJ FIN GR | 606822AJ3 | A- | A1 | Y | \$921,710 | 0.70% | 1.00% |
| | MORGAN STANLEY | 61746BDZ6 | A- | A1 | Y | \$482,380 | 0.37% | 1.00% |
| | ORACLE CORP | 68389XBL8 | BBB | BAA2 | Y | \$498,050 | 0.38% | 1.00% |
| | ROYAL BK CDA | 78016EZD2 | A | A1 | Y | \$945,820 | 0.72% | 1.00% |
| | STRYKER CORP | 863667AH4 | BBB+ | BAA1 | Y | \$480,175 | 0.37% | 1.00% |
| | SUMITOMO MITSUI FINL | 86562MAY6 | A- | A1 | Y | \$924,420 | 0.70% | 1.00% |
| | TORONTO DOMINION BANK | 89115A2M3 | A | A1 | Y | \$995,880 | 0.76% | 1.00% |
| | TOSCO CORP | 891490AR5 | A- | A2 | Y | \$1,088,100 | 0.83% | 1.00% |
| | TOYOTA MTR CR CORP FR | 89236TKL8 | A+ | A1 | Y | \$1,022,770 | 0.78% | 1.00% |
| | UNITED PARCEL SERVICE | 911312BT2 | A | A2 | Y | \$482,990 | 0.37% | 1.00% |
| | UNITEDHEALTH GROUP IN | 91324PDN9 | A+ | A2 | Y | \$483,860 | 0.37% | 1.00% |
| | WELLS FARGO COMPANY | 94974BGL8 | BBB | A3 | Y | \$962,600 | 0.73% | 1.00% |
| Municipal Bonds | CONNECTICUT ST TXBL S | 20772KGN3 | AA- | AA3 | Y | \$982,040 | 0.75% | 1.00% |
| | HOUSTON TX REF SER B | 4423315T7 | AA | AA3 | Y | \$979,540 | 0.75% | 1.00% |
| | NEW YORK NY TXBL FISC | 64966QCA6 | AA | AA2 | Y | \$967,300 | 0.74% | 1.00% |
| | ONTARIO CA INTERNATIO | 683042AJ4 | AA | N/A | Y | \$476,340 | 0.36% | 1.00% |
| | OREGON ST DEPT ADMINI | 68607VT47 | AAA | AA2 | Y | \$491,345 | 0.37% | 1.00% |
| | TULSA CNTY OKLA INDPT | 899593MG9 | N/A | AA2 | Y | \$488,060 | 0.37% | 1.00% |
| | | | | | | | | |
| U.S. Treasuries | U S TREASURY NOTE | 91282CCJ8 | N/A | AAA | Y | \$9,023,400 | 6.87% | 100.00% |
| | | 91282CEX5 | N/A | AAA | Y | \$9,784,800 | 7.45% | 100.00% |
| | | 91282CHK0 | N/A | AAA | Y | \$9,919,500 | 7.55% | 100.00% |
| | | 912828ZV5 | Null | AAA | Y | \$8,637,500 | 6.57% | 100.00% |
| | | 912828ZW3 | N/A | AAA | Y | \$9,155,900 | 6.97% | 100.00% |

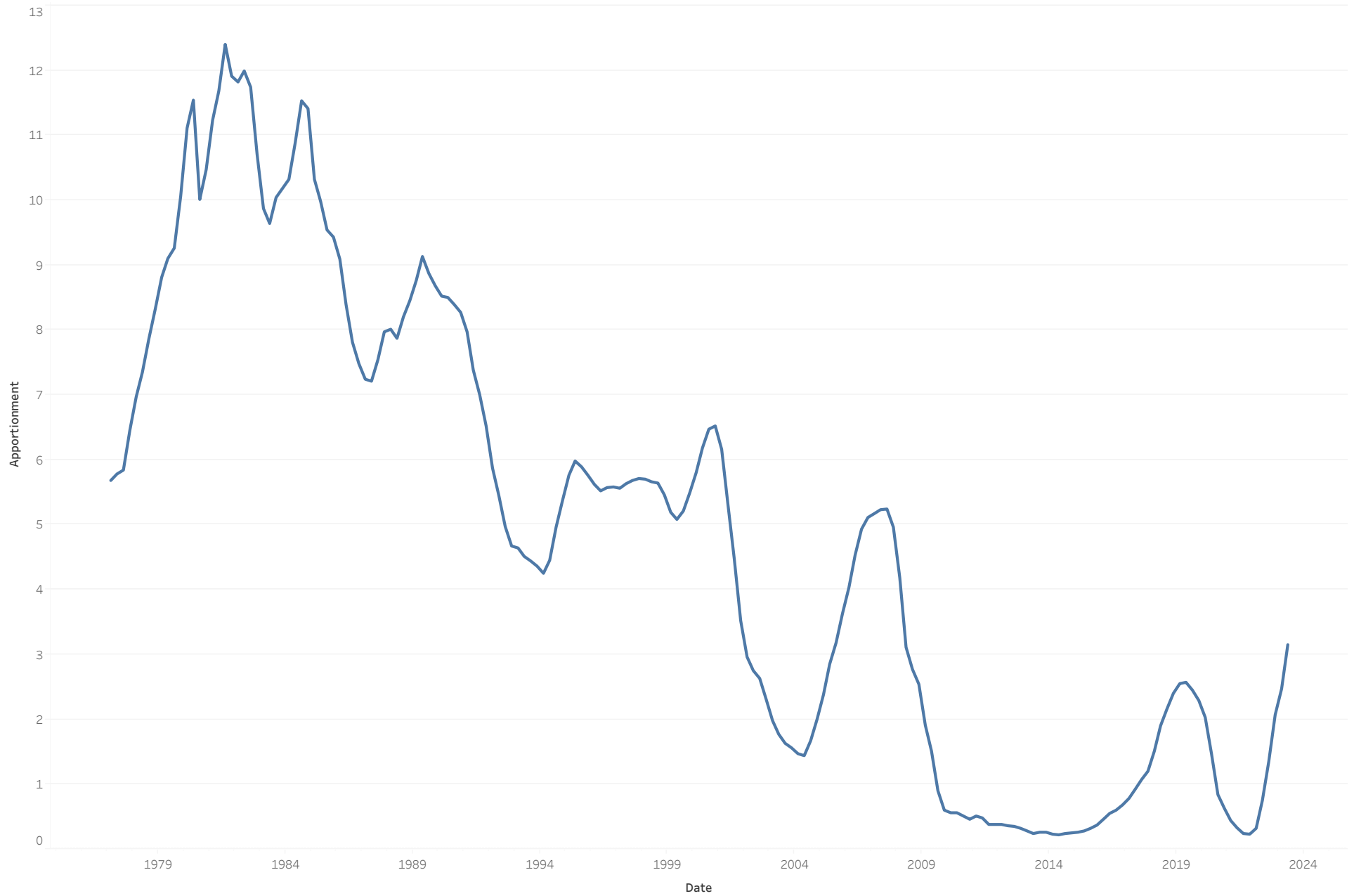


CITY OF
EL SEGUNDO

LAIF

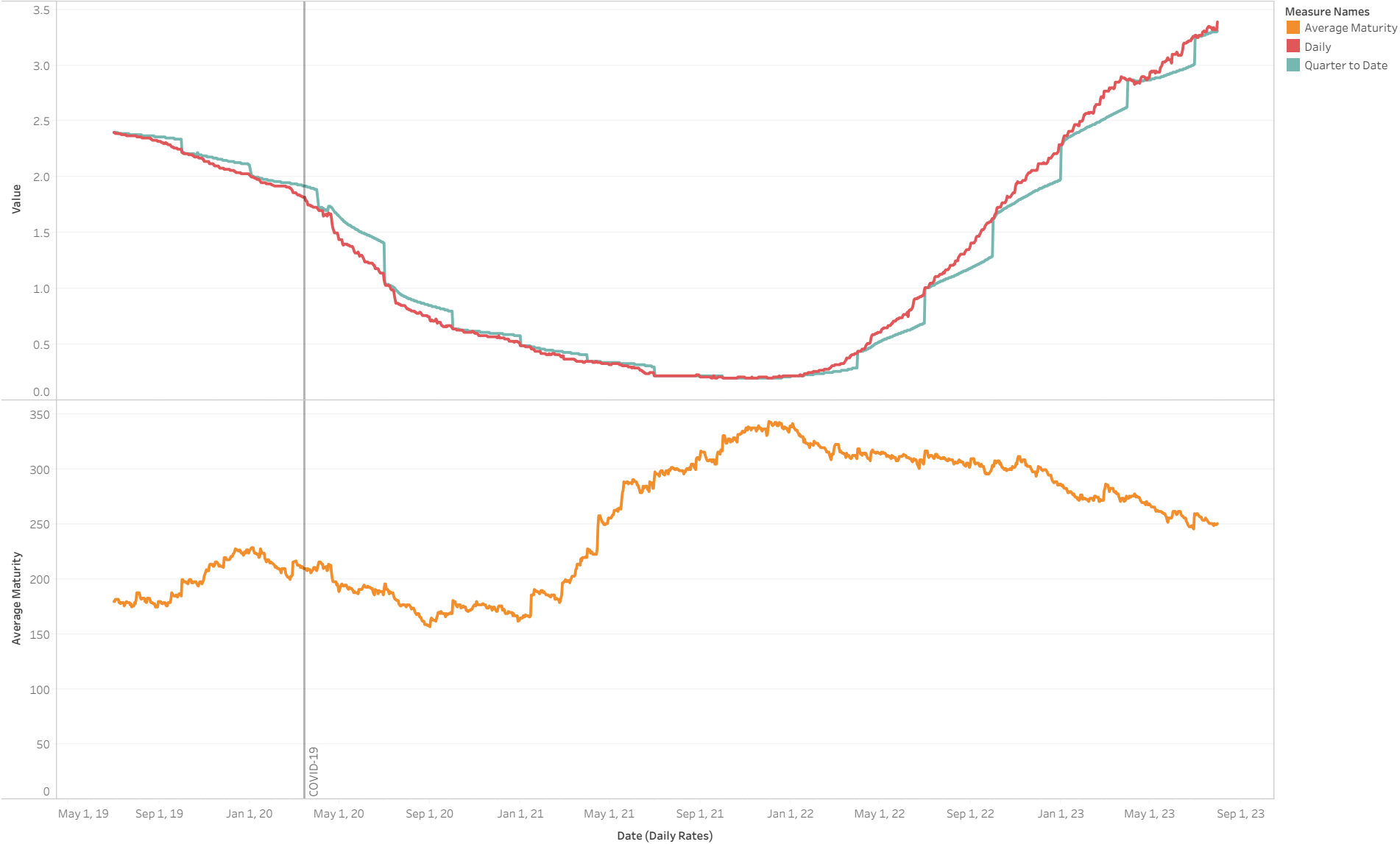
LAIF Apportionment Rates

As of July 2023



LAIF Diagnostics

As of July 2023



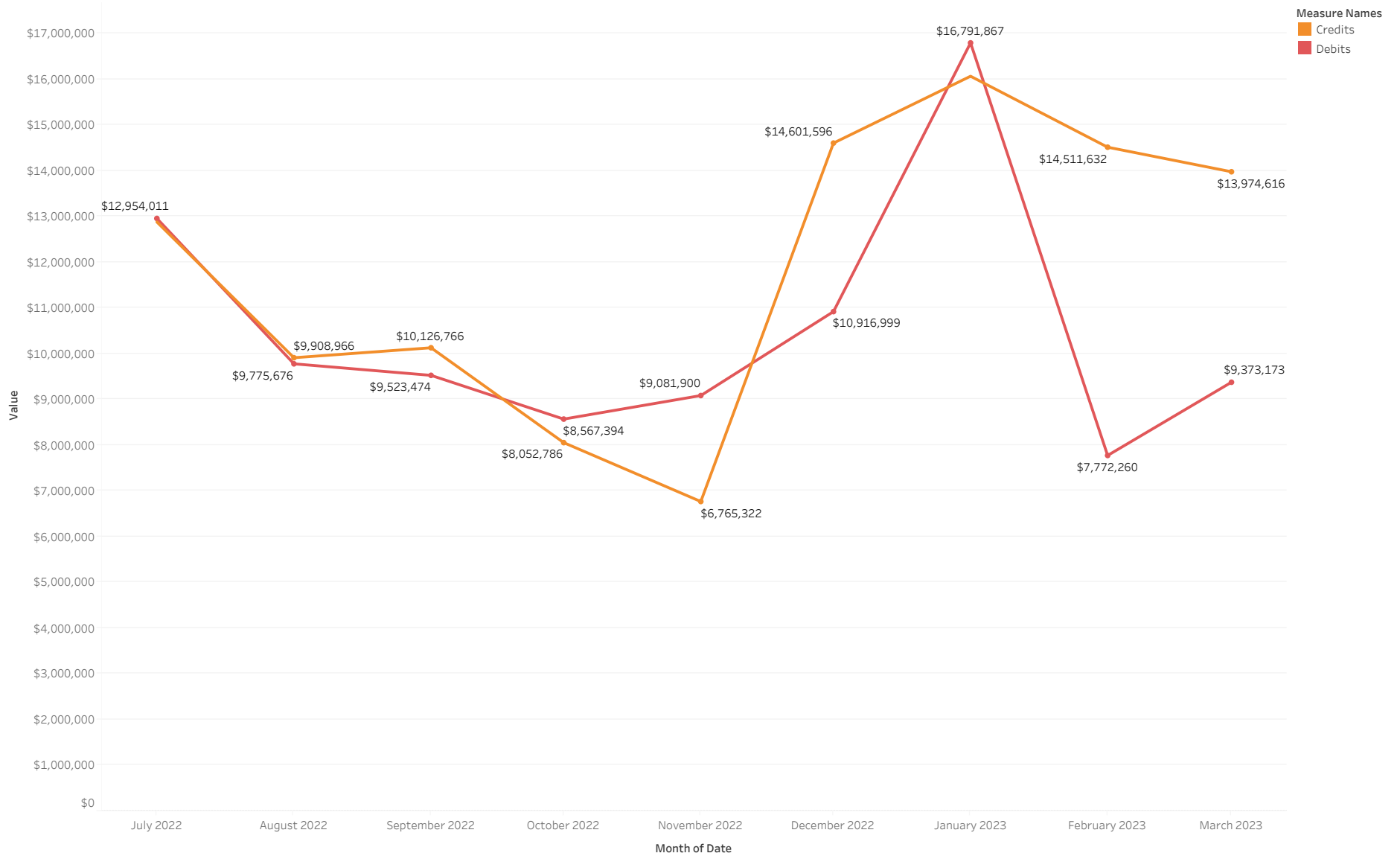


CITY OF
EL SEGUNDO

City Cash Flows

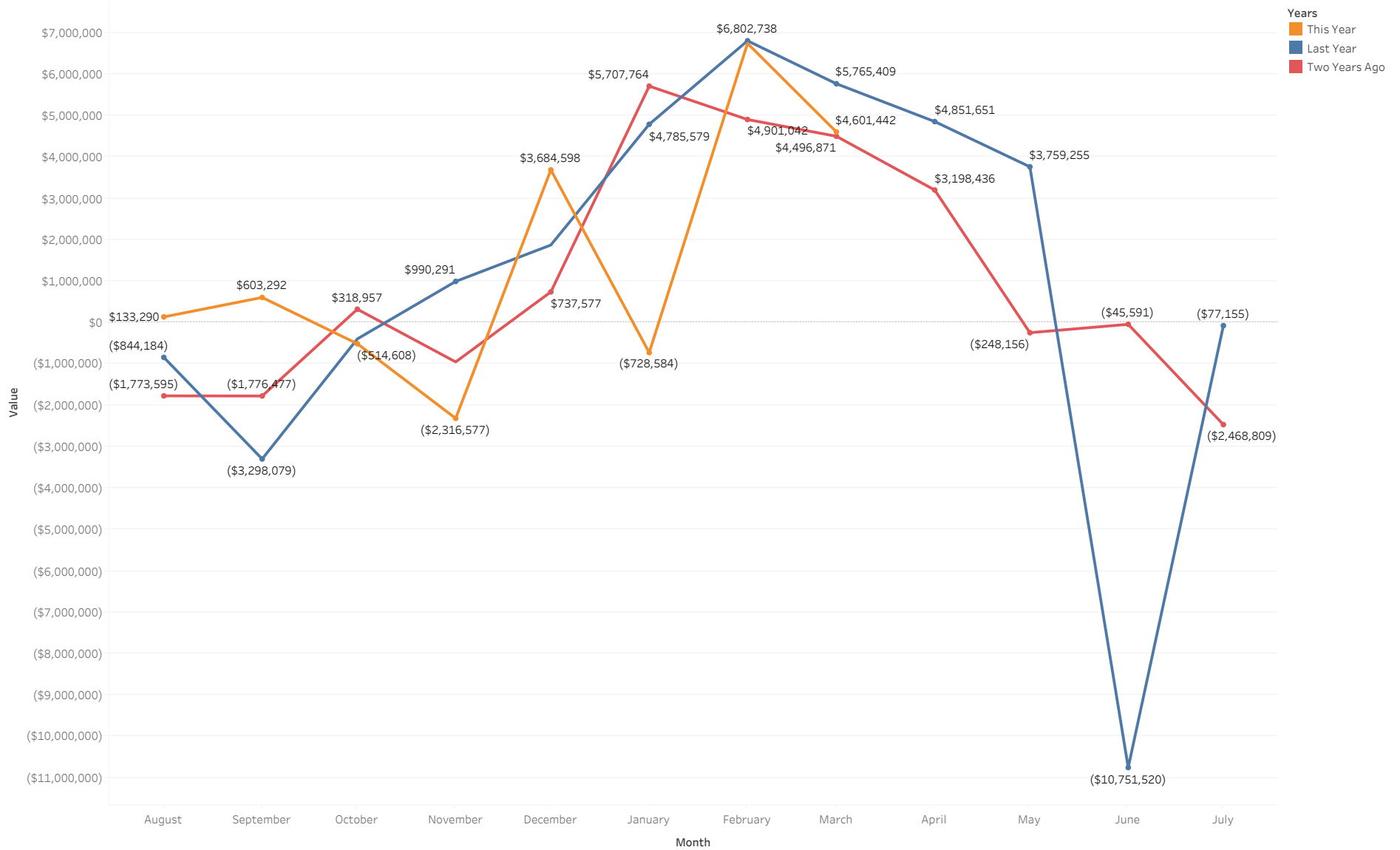
Rolling 13-Month Cash Flow Analysis

As of July 2023



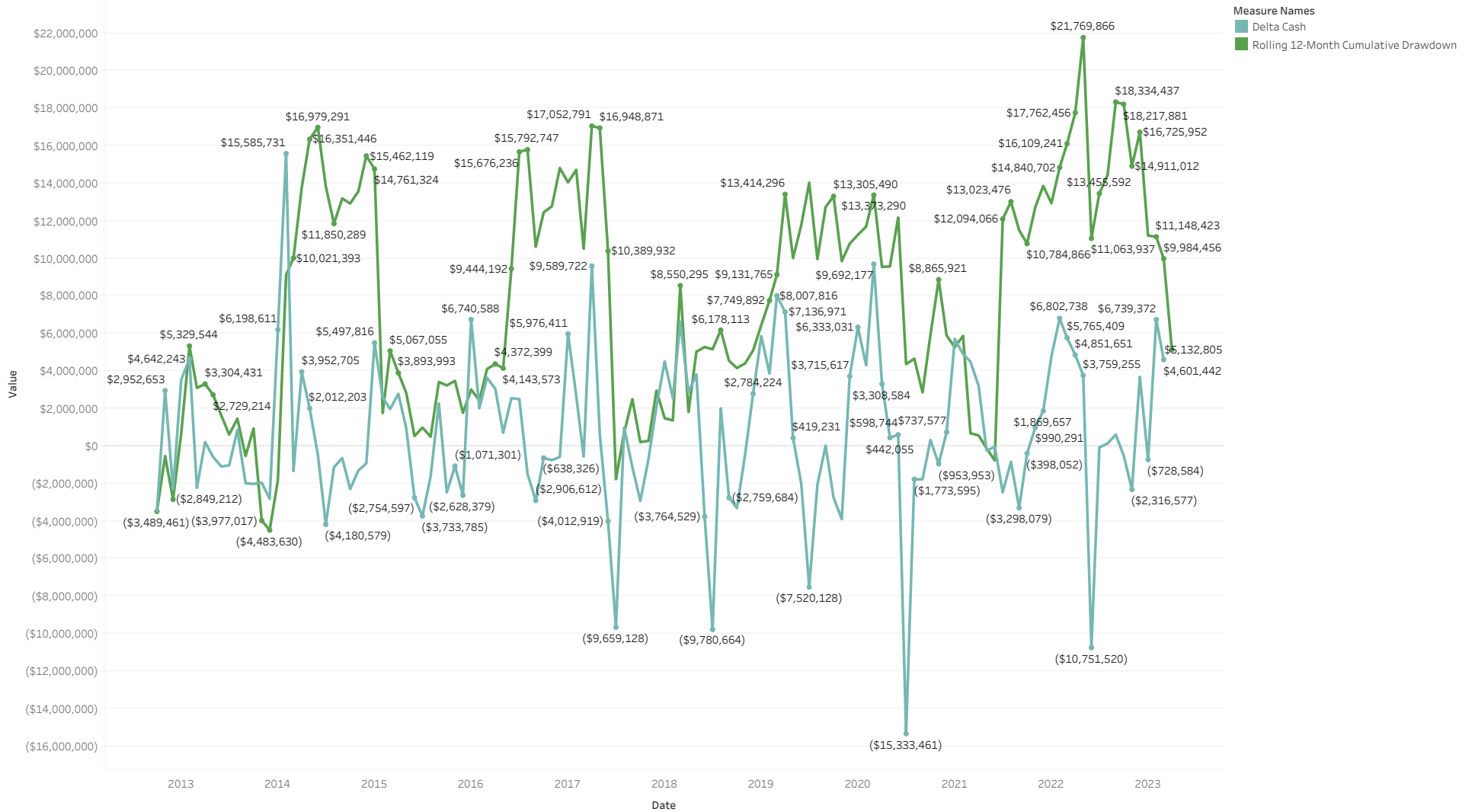
Net Change in Cash by Year

As of July 2023



Historic Drawdowns

As of July 2023



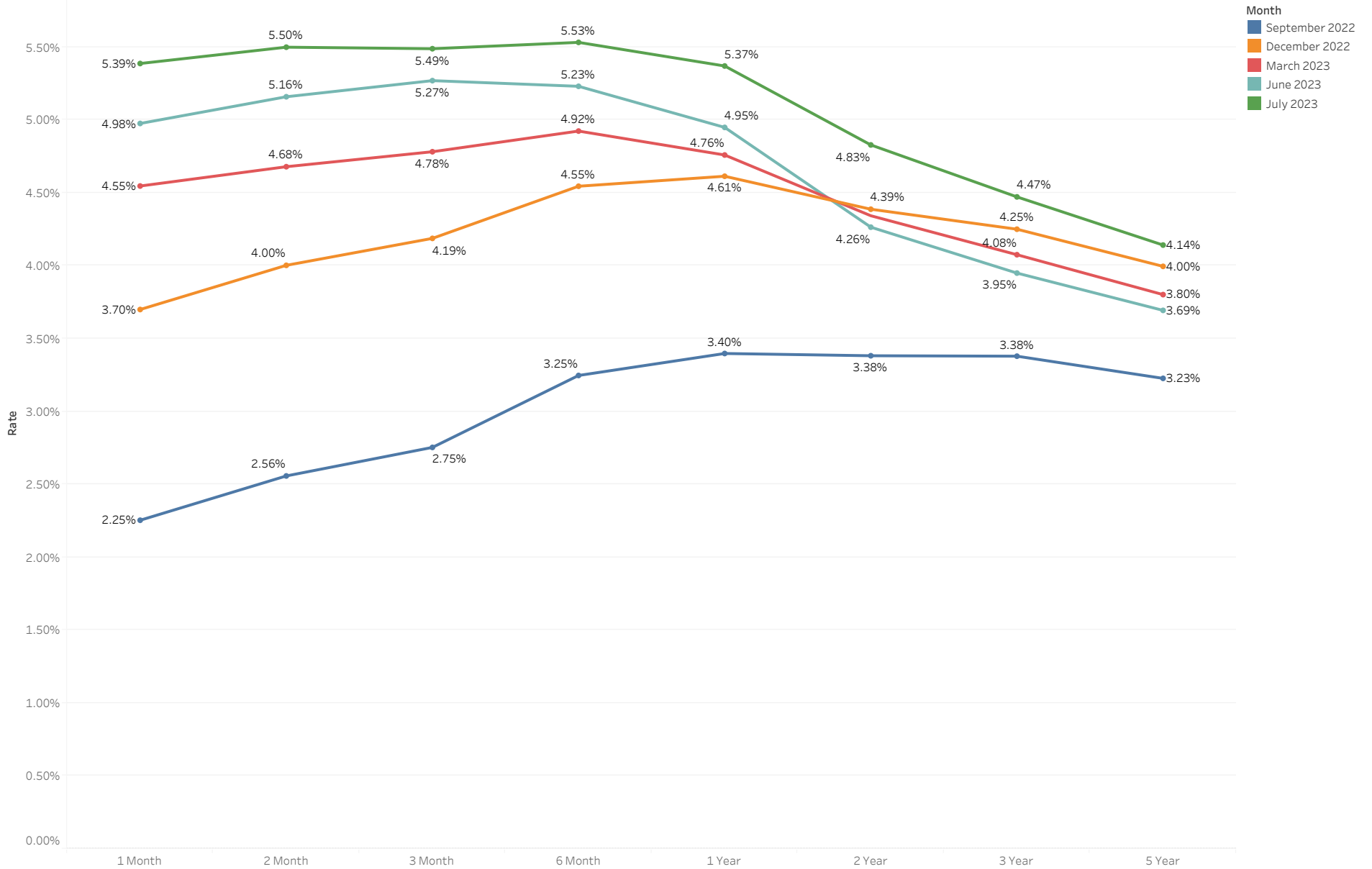


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Economic Environment

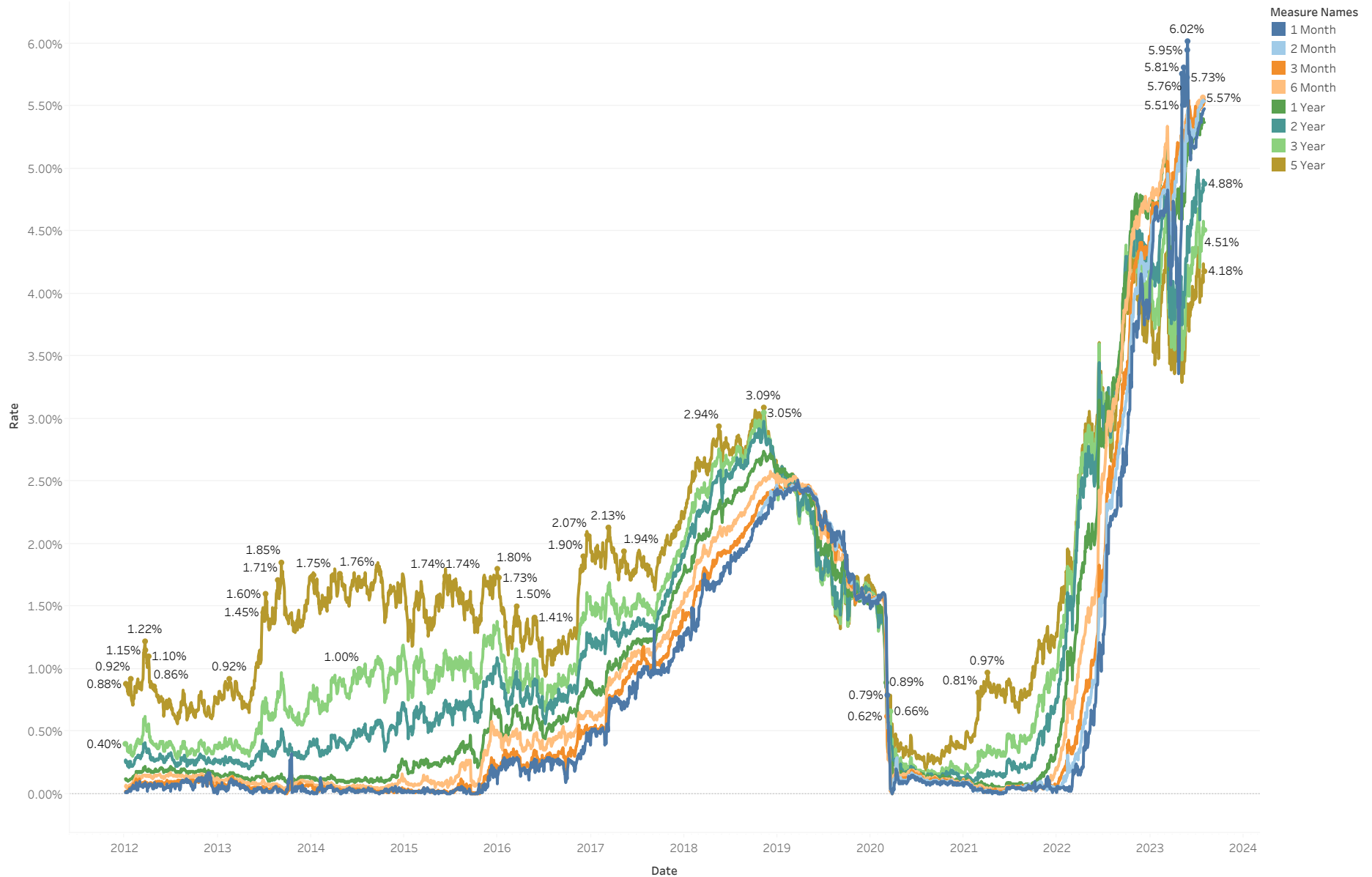
U.S. Treasury Yield Curve

As of July 2023



U.S. Treasury Maturity Through Time

As of July 2023



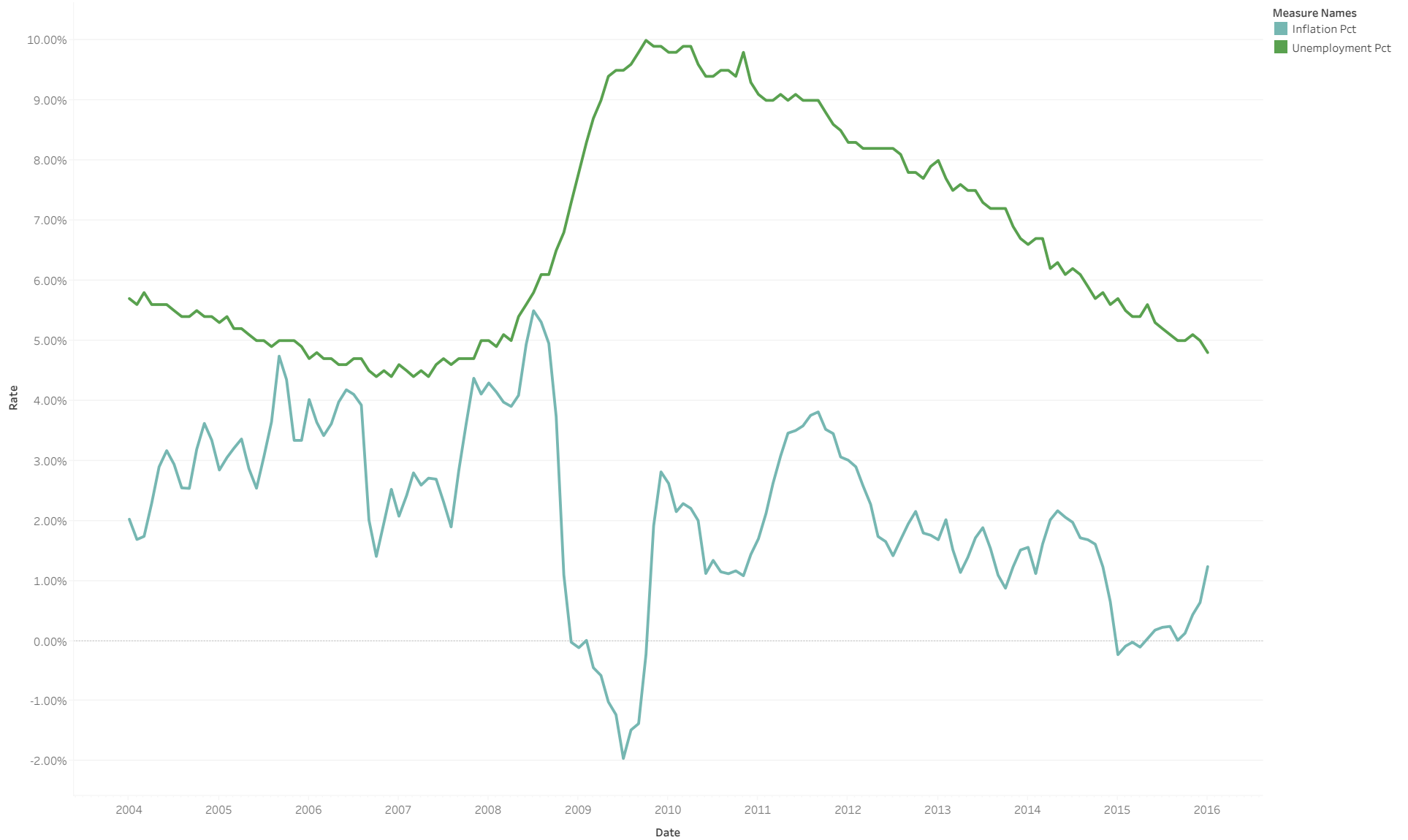
10-Year Minus 3-Month Treasury Yield Spread

As of July 2023



Unemployment vs Inflation

As of July 2023



5-Year Breakeven Inflation Prediction

As of July 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.

 8/13/2023

Matthew Robinson, City Treasurer

Date