



CITY OF
EL SEGUNDO

City of El Segundo Investment Portfolio Report December 2023

Certified By:
City Treasurers Office

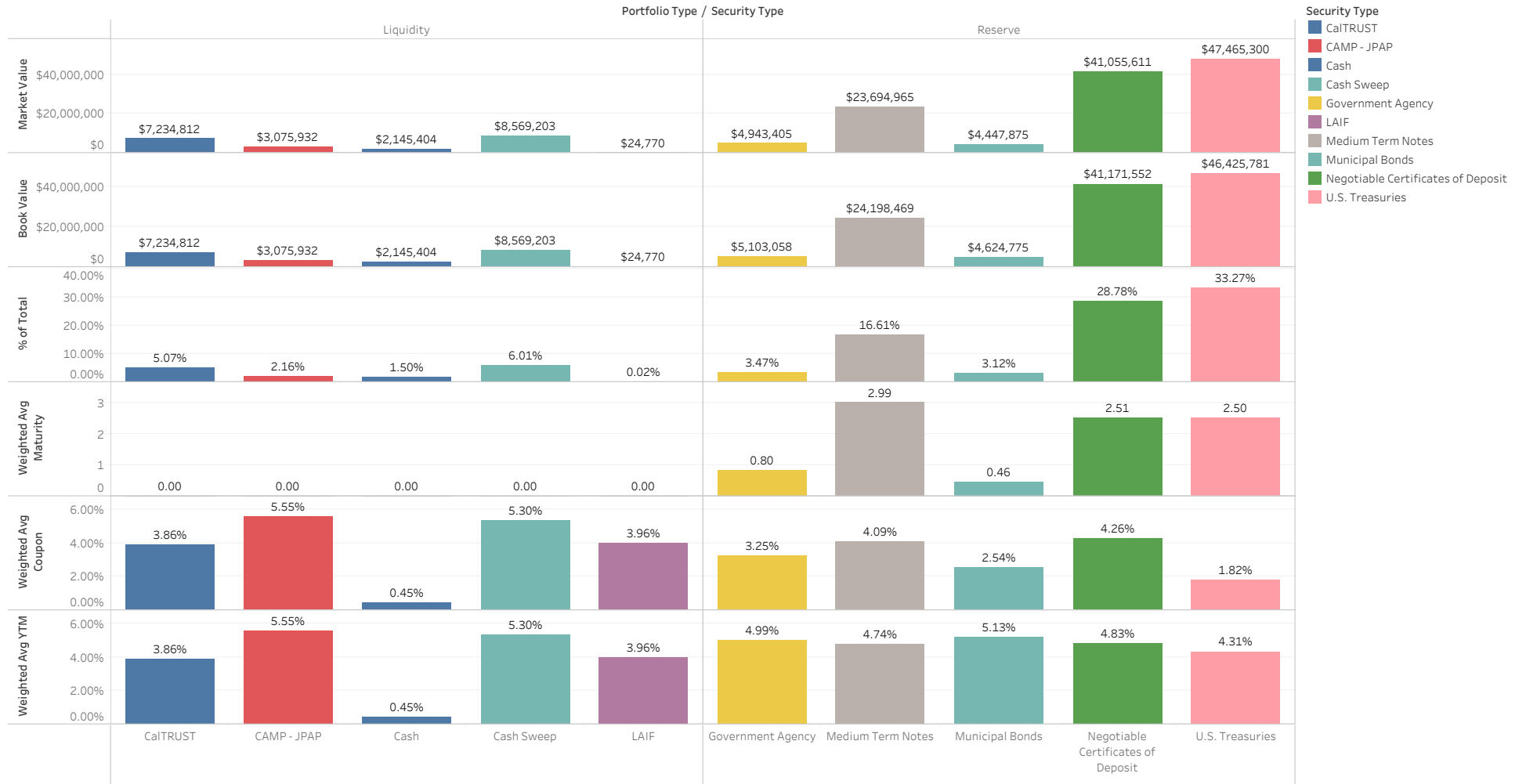


CITY OF
EL SEGUNDO

Portfolio

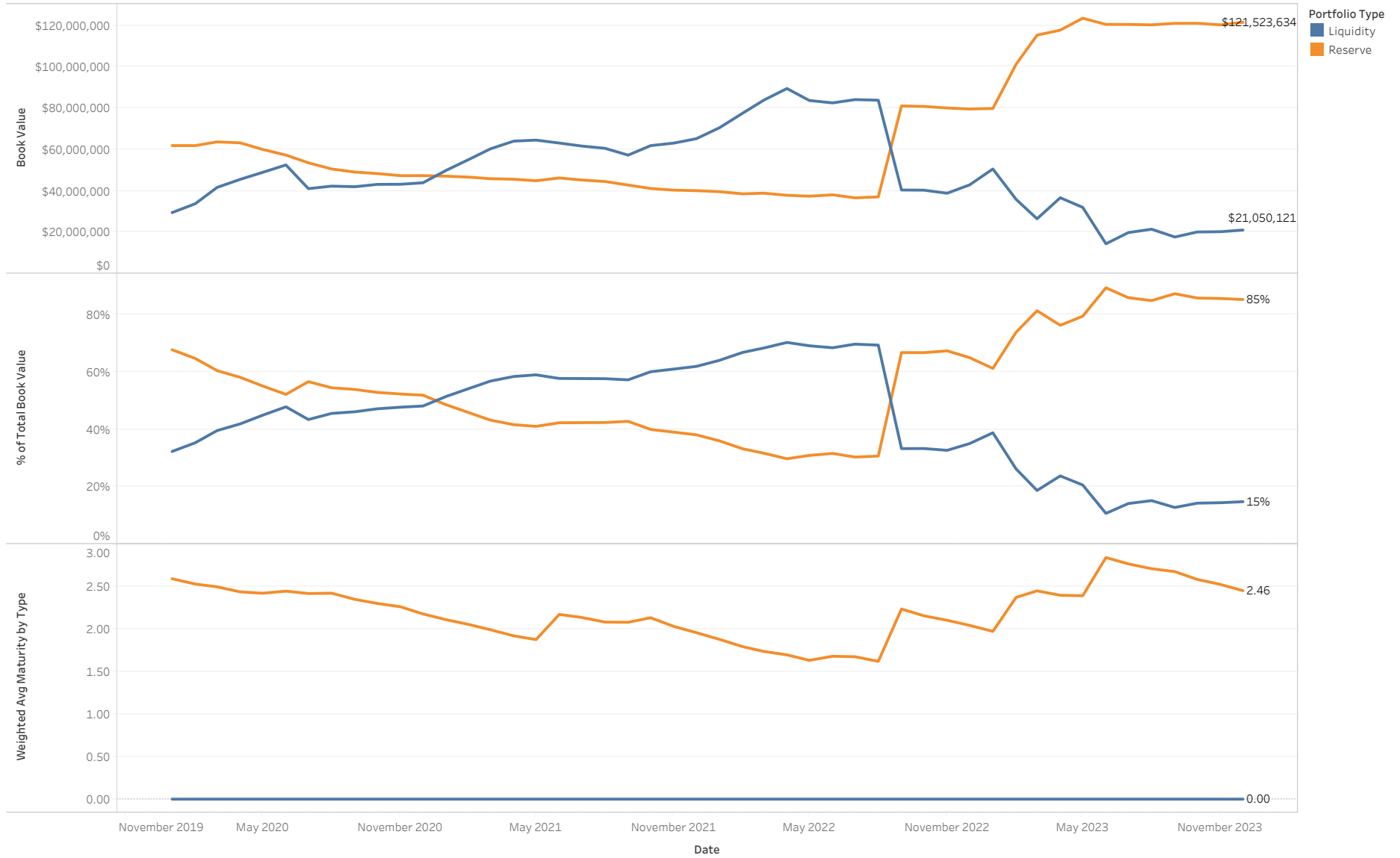
Portfolio Summary

As of December 2023



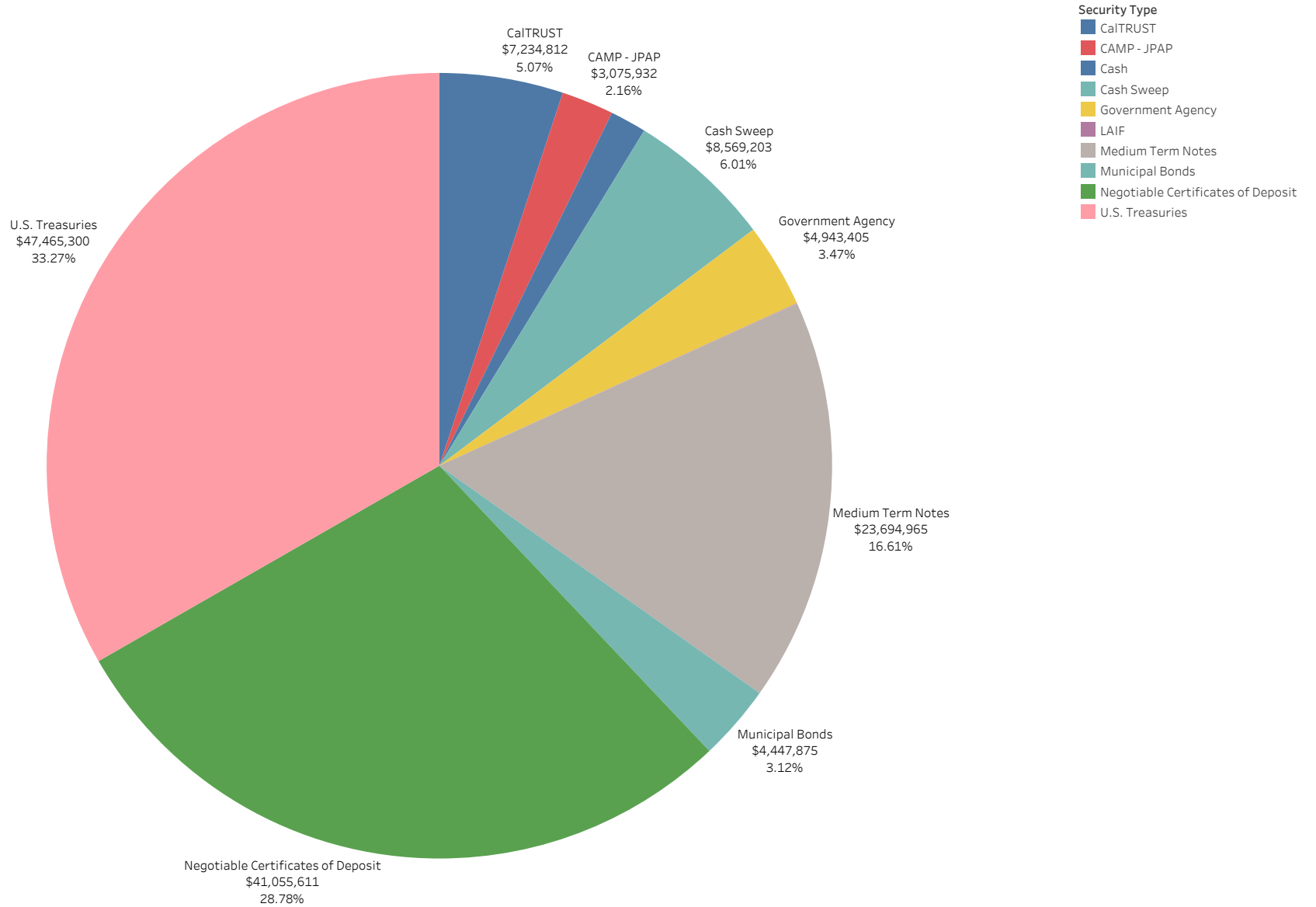
Portfolio Through Time

As of December 2023



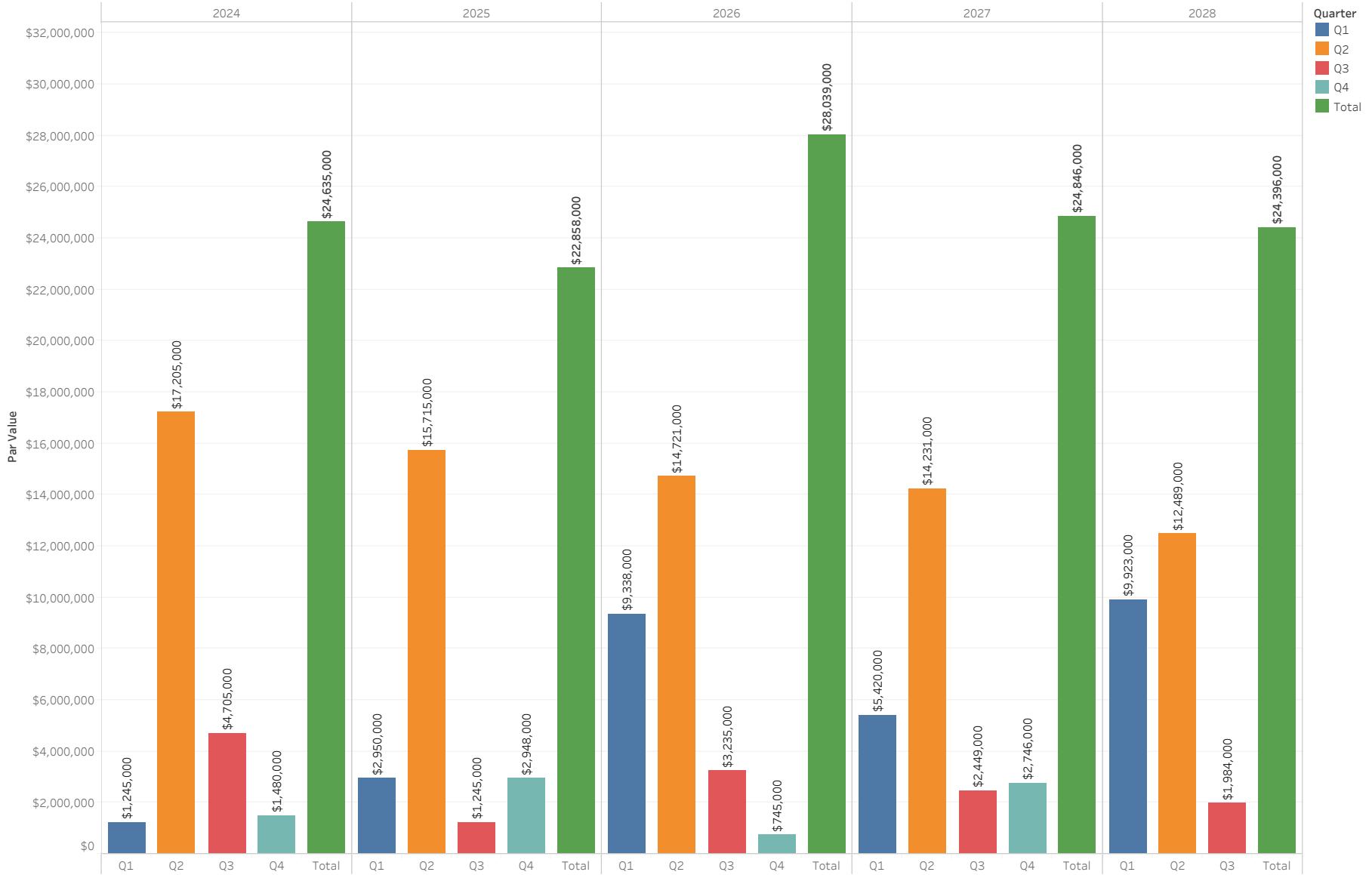
Investments by Security Type

As of December 2023



Reserve Portfolio Ladder by Quarter

As of December 2023



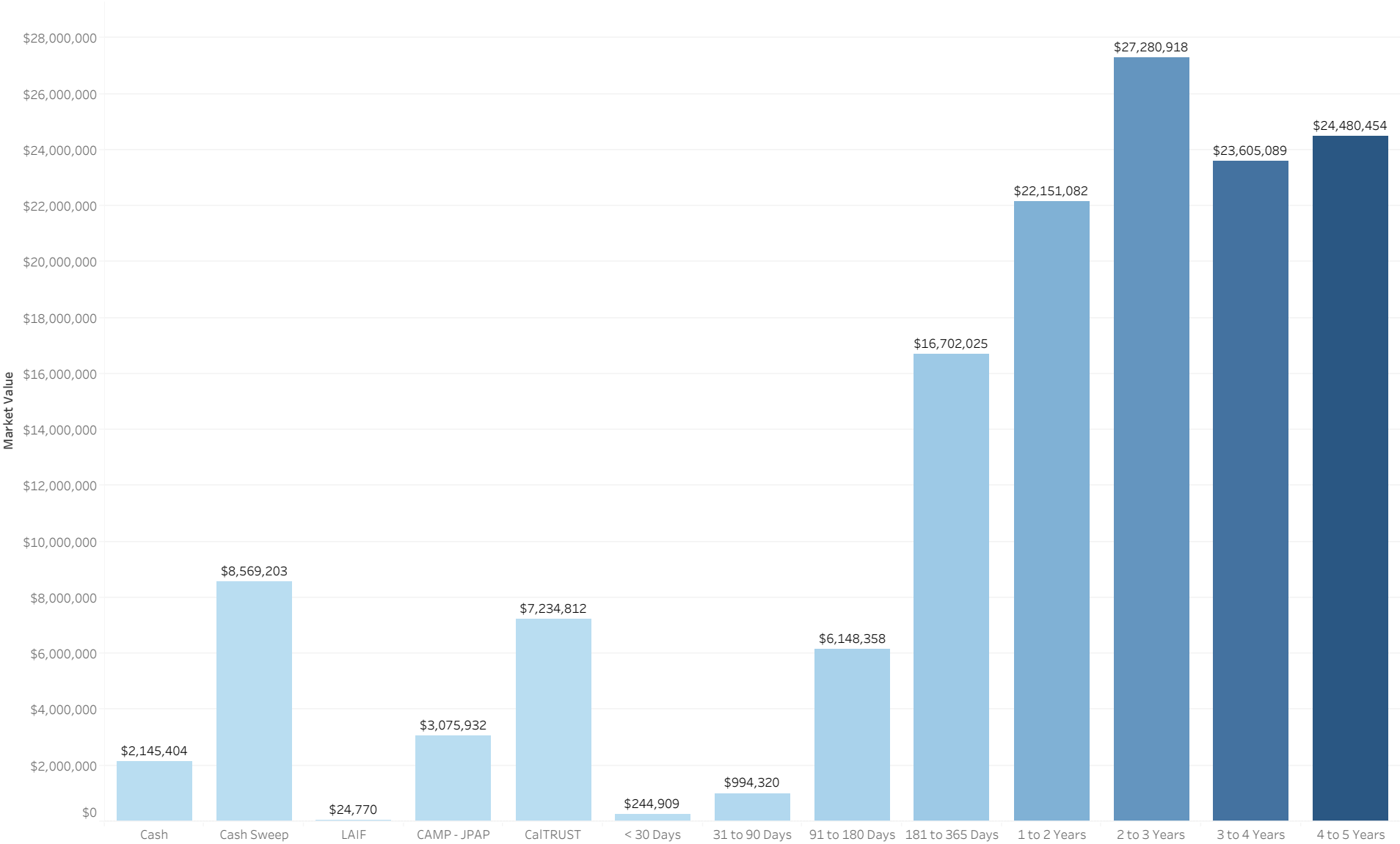
Ladder Diversification

As of December 2023



Investments by Maturity Date

As of December 2023



Portfolio

As of December 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%	\$2,145,404	\$2,145,404	\$2,145,404	\$0	
Cash Sweep	Bank	Cash Sweep	Null	1	5.30%	\$8,569,203	\$8,569,203	\$8,569,203	\$0	
LAIF	LAIF	LAIF	Null	1	3.96%	\$24,770	\$24,770	\$24,770	\$0	
CAMP - JPAP	CAMP - JPAP	CAMP - JPAP	Null	1	5.55%	\$3,075,932	\$3,075,932	\$3,075,932	\$0	
CalTRUST	CalTRUST	CalTRUST	Null	1	3.86%	\$7,234,812	\$7,234,812	\$7,234,812	\$0	
Medium Term Notes	AMAZON COM INC	023135CP9	December 1, 2027	1,433	4.48%	\$1,000,000	\$1,015,300	\$997,630	\$17,670	
	AMERICAN HONDA FIN CO	02665WED9	January 12, 2028	1,475	4.66%	\$1,000,000	\$1,008,420	\$997,794	\$10,626	
	APPLE INC	037833EC0	February 8, 2028	1,502	1.35%	\$500,000	\$444,845	\$427,219	\$17,626	
	ASTRAZENECA FINANCE L	04636NAA1	May 28, 2026	881	1.30%	\$500,000	\$462,665	\$501,040	(\$38,375)	
	BANK NOVA SCOTIA B C	06418BAE8	March 11, 2027	1,168	3.12%	\$1,000,000	\$945,320	\$926,343	\$18,977	
	BANK OF AMERICA CORP	06051GFX2	April 19, 2026	842	3.60%	\$500,000	\$486,535	\$554,155	(\$67,620)	
	CANADIAN IMP BK COMM	13607HR61	April 7, 2027	1,195	3.59%	\$1,000,000	\$960,090	\$948,186	\$11,904	
	CIGNA CORP	125523AG5	November 15, 2025	687	4.18%	\$500,000	\$493,670	\$564,210	(\$70,540)	
	CITIGROUP INC	172967KN0	May 1, 2026	854	3.52%	\$500,000	\$482,470	\$550,715	(\$68,245)	
	COCA COLA CO THE	191216CL2	September 6, 2024	252	1.79%	\$500,000	\$488,740	\$493,865	(\$5,125)	
	COMCAST CORP	20030NBW0	January 15, 2027	1,113	2.50%	\$1,000,000	\$938,740	\$917,335	\$21,405	
	DEERE JOHN CAPITAL	24422EWR6	January 20, 2028	1,483	4.67%	\$1,000,000	\$1,016,550	\$1,004,330	\$12,220	
	DEUTSCHE BK AG N Y	25160PAM9	September 9, 2027	1,350	5.30%	\$1,000,000	\$1,014,070	\$1,005,611	\$8,459	
	ESTEE LAUDER CO INC	29736RAN0	December 1, 2024	338	2.06%	\$500,000	\$485,745	\$501,600	(\$15,855)	
	GOLDMAN SACHS GROUP I	38141GXJ8	April 1, 2025	459	3.58%	\$500,000	\$488,630	\$545,605	(\$56,975)	
	HSBC HOLDINGS PLC	404280BB4	May 25, 2026	878	4.01%	\$1,000,000	\$973,440	\$960,400	\$13,040	
	IBM CORP	459200AS0	January 15, 2028	1,478	6.07%	\$1,000,000	\$1,071,320	\$1,076,510	(\$5,190)	
	INTEL CORP	458140CD0	February 10, 2026	774	4.84%	\$1,000,000	\$1,007,420	\$998,520	\$8,900	
	INTERCONTINENTAL EXCH	45866FAD6	December 1, 2025	703	3.81%	\$500,000	\$491,510	\$557,000	(\$65,490)	
	MEAD JOHNSON NUTRITIO	582839AH9	November 15, 2025	687	4.18%	\$500,000	\$493,115	\$565,170	(\$72,055)	
	MITSUBISHI UFJ FIN GR	606822AJ3	September 13, 2026	989	2.92%	\$1,000,000	\$944,100	\$924,800	\$19,300	
	MORGAN STANLEY	61746BDZ6	January 27, 2026	760	3.96%	\$500,000	\$489,705	\$561,240	(\$71,535)	
	ROYAL BK CDA	78016EZD2	May 4, 2027	1,222	3.75%	\$1,000,000	\$966,410	\$951,709	\$14,701	
	STRYKER CORP	863667AH4	November 1, 2025	673	3.47%	\$500,000	\$486,670	\$548,175	(\$61,505)	
	SUMITOMO MITSUI FINL	86562MAY6	January 17, 2028	1,480	3.72%	\$1,000,000	\$952,430	\$934,451	\$17,979	
	TORONTO DOMINION BANK	89115A2M3	January 10, 2028	1,473	5.08%	\$1,000,000	\$1,015,080	\$1,005,769	\$9,311	
	TOSCO CORP	891490AR5	January 1, 2027	1,099	7.25%	\$1,000,000	\$1,076,250	\$1,107,960	(\$31,710)	
	TOYOTA MTR CR CORP FR	892367KL8	November 10, 2027	1,412	5.26%	\$1,000,000	\$1,035,560	\$1,030,896	\$4,664	
	UNITED PARCEL SERVICE	911312BT2	September 1, 2024	247	2.25%	\$500,000	\$489,495	\$504,105	(\$14,610)	
	UNITEDHEALTH GROUP IN	91324PDN9	December 15, 2025	717	3.76%	\$500,000	\$491,920	\$560,625	(\$68,705)	
	WELLS FARGO COMPANY	94974BGL8	July 22, 2027	1,301	4.39%	\$1,000,000	\$978,750	\$975,500	\$3,250	
	Municipal Bonds	CONNECTICUT ST TXBL S	20772KGN3	April 15, 2024	108	3.06%	\$1,000,000	\$994,070	\$1,064,850	(\$70,780)
		HOUSTON TX REF SER B	4423315T7	March 1, 2024	63	1.96%	\$1,000,000	\$994,320	\$1,006,410	(\$12,090)
NEW YORK NY TXBL FISC		64966QCA6	August 1, 2024	216	2.17%	\$1,000,000	\$982,340	\$1,003,750	(\$21,410)	
ONTARIO CA INTERNATIO		683042AJ4	May 15, 2025	503	2.99%	\$500,000	\$484,625	\$538,090	(\$53,465)	
OREGON ST DEPT ADMINI		68607VT47	April 1, 2024	94	2.83%	\$500,000	\$497,415	\$510,125	(\$12,710)	
Negotiable Certificates of Deposit	TULSA CNTY OKLA INDPT	899593MG9	June 1, 2024	155	2.63%	\$500,000	\$495,105	\$501,550	(\$6,445)	
	1ST SECURITY BANK OF	33625CCP2	July 30, 2024	214	2.04%	\$245,000	\$240,666	\$245,000	(\$4,334)	
	ABACUS FEDERAL SAVING	00257TBF2	August 2, 2024	217	2.04%	\$245,000	\$240,590	\$245,000	(\$4,410)	

Portfolio

As of December 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	ACHIEVE FINL CR UN BE	00453NAA9	February 17, 2026	781	4.66%	\$249,000	\$248,216	\$249,000	(\$784)
	ADVIA CR UN KALAMAZOO	00782JAC6	September 27, 2028	1,734	4.91%	\$248,000	\$252,732	\$248,000	\$4,732
	AFFINITY BK COVINGTON	00833JAL5	September 15, 2026	991	4.59%	\$249,000	\$246,966	\$249,000	(\$2,034)
	ALASKA USA FED CR UN	011852AE0	March 8, 2028	1,531	4.61%	\$249,000	\$248,395	\$249,000	(\$605)
	ALL IN FED CR UN DALE	01664MAE6	February 17, 2028	1,511	4.61%	\$249,000	\$248,298	\$249,000	(\$702)
	ALLIANT CR UN CHICAGO	01882MAD4	December 30, 2025	732	5.07%	\$200,000	\$201,210	\$199,900	\$1,310
	ALLY BK SANDY UTAH	02007GM42	March 23, 2026	815	5.03%	\$243,000	\$244,140	\$243,000	\$1,140
	ALMA BK ASTORIA NEW Y	020080BL0	September 11, 2024	257	1.79%	\$245,000	\$239,345	\$245,000	(\$5,655)
	AMERICAN EXP NATL BAN	02589ACP5	May 12, 2025	500	3.15%	\$246,000	\$239,803	\$237,002	\$2,801
	AMERICAN FIRST CR UN	02616ACA5	April 27, 2027	1,215	4.46%	\$249,000	\$245,651	\$249,000	(\$3,349)
	AMERICAN ST BK SIOUX	029728BA9	April 26, 2024	119	2.52%	\$245,000	\$242,851	\$245,000	(\$2,149)
	AUSTIN TELCO FED CR U	052392CH8	December 16, 2026	1,083	4.94%	\$248,000	\$248,347	\$248,000	\$347
	B1BANK BATON ROUGE LA	098079AM8	May 12, 2025	500	4.77%	\$249,000	\$248,101	\$249,000	(\$899)
	BANK FIVE NINE OCONOM	062119BK7	March 20, 2028	1,543	4.65%	\$249,000	\$248,930	\$249,000	(\$70)
	BANK NEW YORK MELLON	06405VFG9	March 21, 2025	448	5.01%	\$243,000	\$242,725	\$243,000	(\$275)
	BANK OF NEW ENGLAND	06426KBE7	May 23, 2024	146	2.68%	\$245,000	\$242,570	\$245,000	(\$2,430)
	BANK OF PERRY CNTY LO	06425KCT4	May 31, 2028	1,615	4.18%	\$249,000	\$253,420	\$249,000	\$4,420
	BANK PONTIAC ILL	064455AZ1	April 28, 2027	1,216	4.33%	\$244,000	\$239,562	\$244,000	(\$4,438)
	BANK SIERRA PORTERVIL	064860MC0	March 15, 2027	1,172	4.64%	\$244,000	\$242,072	\$244,000	(\$1,928)
	BANK UTAH OGDEN UTAH	065427AC0	May 10, 2028	1,594	4.31%	\$249,000	\$245,272	\$249,000	(\$3,728)
	BANKERS BK MADISON WI	06610RBZ1	November 24, 2027	1,426	4.32%	\$249,000	\$244,819	\$249,000	(\$4,181)
	BAXTER CR UN VERNON H	07181JBB9	August 22, 2028	1,698	4.83%	\$248,000	\$251,400	\$248,000	\$3,400
	BELLCO FEDERAL CR UN	07833EAN7	February 24, 2026	788	4.70%	\$248,000	\$248,216	\$248,000	\$216
	BLUE RIDGE BK MARTINS	09582YAG7	March 16, 2026	808	4.98%	\$230,000	\$230,842	\$230,000	\$842
	BMO HARRIS BK NATL AS	05600XQA1	May 9, 2025	497	4.82%	\$244,000	\$243,231	\$244,000	(\$769)
	BMW BK NORTH AMER SAL	05580AW83	March 17, 2028	1,540	4.73%	\$244,000	\$244,793	\$244,000	\$793
	BRENTWOOD BK BETHEL P	107219BK2	March 17, 2026	809	4.76%	\$235,000	\$234,683	\$235,000	(\$317)
	BRIDGEWATER BK BLOOMI	108622NK3	March 29, 2028	1,552	4.77%	\$249,000	\$250,449	\$249,000	\$1,449
	CALIFORNIA CR UN GLEN	130162AU4	February 23, 2026	787	4.53%	\$244,000	\$242,377	\$244,000	(\$1,623)
	CAPITAL ONE NATL ASSN	14042RUR0	September 30, 2027	1,371	4.37%	\$200,000	\$196,888	\$199,800	(\$2,912)
	CATTLEMENS BK ALTUS O	14947NAA4	March 16, 2026	1,616	9.47%	\$498,000	\$499,818	\$498,000	\$1,818
	CELTIC BK SALT LAKE C	15118RE78	March 17, 2027	1,174	4.72%	\$249,000	\$247,810	\$249,000	(\$1,190)
	CENTRAL BK STORM LAKE	15258RBG1	May 5, 2025	493	4.67%	\$249,000	\$247,765	\$249,000	(\$1,235)
	CENTRIS FEDERAL CREDI	15643VAB8	May 27, 2025	515	5.00%	\$248,000	\$247,975	\$248,000	(\$25)
	CFBANK FAIRLAWN OHIO	15721UFP9	September 15, 2026	991	4.76%	\$248,000	\$247,231	\$248,000	(\$769)
	CHARLES SCHWAB BK SSB	15987UBA5	March 28, 2025	455	5.05%	\$243,000	\$242,922	\$243,000	(\$78)
	CHARTWAY FED CR UN VA	16141BAC5	June 9, 2026	893	4.89%	\$248,000	\$248,337	\$248,000	\$337
	CHEROKEE ST BK IOWA	164499DE2	March 6, 2026	798	4.57%	\$242,000	\$240,686	\$239,922	\$764
	CIBC BK USA CHICAGO I	12547CAU2	March 24, 2026	816	4.98%	\$243,000	\$243,885	\$243,000	\$885
	CITADEL FED CR UN EXT	17286TAG0	February 27, 2025	426	1.72%	\$245,000	\$235,494	\$245,000	(\$9,506)
	CITIZENS BK INC ROBER	173851AE6	March 16, 2026	808	4.85%	\$248,000	\$250,416	\$248,000	\$2,416
	CITIZENS ST BK LACROS	176688DA4	March 24, 2028	1,547	4.69%	\$249,000	\$249,428	\$249,000	\$428
	CITY NATL BK LOS ANGE	178180GY5	March 31, 2028	1,554	4.82%	\$243,000	\$251,938	\$243,000	\$8,938
	COASTLIFE CR UN CORPU	19058LAB0	February 13, 2026	777	4.66%	\$249,000	\$248,226	\$249,000	(\$774)

Portfolio

As of December 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	COMMERCE BK GENEVA MI	20056QRZ8	June 26, 2024	180	2.33%	\$245,000	\$241,702	\$245,000	(\$3,298)
	COMMUNITY FIRST BK IN	20368TDH0	May 5, 2025	493	4.72%	\$249,000	\$247,924	\$249,000	(\$1,076)
	COMMUNITY HERITAGE FI	597338AJ1	May 10, 2027	1,228	4.46%	\$249,000	\$245,673	\$249,000	(\$3,327)
	CONNECTONE BK ENGLEWO	20786ADG7	March 23, 2026	815	0.77%	\$240,000	\$219,091	\$213,854	\$5,237
	CONNEXUS CREDIT UNION	20825WBC3	August 26, 2025	606	3.58%	\$249,000	\$243,455	\$238,934	\$4,521
	CORNERSTONE BK FARGO	219232CQ6	May 12, 2025	500	4.67%	\$249,000	\$247,772	\$249,000	(\$1,228)
	COUNTY SCHS FED CR UN	22258JAF8	March 17, 2026	809	4.80%	\$248,000	\$247,926	\$248,000	(\$74)
	CROSS RIV BK TEANECK	227563CH4	May 19, 2026	872	4.67%	\$244,000	\$242,953	\$244,000	(\$1,047)
	CUSTOMERS BK PHOENIXV	23204HNV6	March 31, 2026	823	4.98%	\$243,000	\$243,846	\$243,000	\$846
	CY FAIR FCU HOUSTON T	23248UAA5	May 19, 2027	1,237	4.42%	\$249,000	\$245,300	\$249,000	(\$3,700)
	DEPARTMENT OF COMM FE	24951TAW5	November 30, 2027	1,432	4.95%	\$248,000	\$250,527	\$246,669	\$3,858
	DISCOVER BK GREENWOOD	2546732F2	March 6, 2028	1,529	4.49%	\$244,000	\$242,028	\$241,897	\$131
	DORT FINL CR UN GRAND	25844MAQ1	February 10, 2028	1,504	4.32%	\$247,000	\$243,068	\$247,000	(\$3,932)
	EAGLEBANK BETHESDA MD	27002YFQ4	February 24, 2026	788	4.30%	\$244,000	\$241,143	\$238,205	\$2,938
	EMPOWER CU SYRACUSE N	291916AB0	September 29, 2028	1,736	2.45%	\$248,000	\$253,806	\$248,000	\$5,806
	ENTERPRISE BANK PA	29367RKT2	May 16, 2024	139	2.63%	\$245,000	\$242,609	\$245,000	(\$2,391)
	ESSENTIAL FED CR UN B	29669XAT5	September 20, 2028	1,727	4.91%	\$248,000	\$252,672	\$248,000	\$4,672
	FEDERAL SVGS BK CHICA	313812EC9	February 24, 2026	788	4.25%	\$249,000	\$245,907	\$244,829	\$1,078
	FIDELITY BK NEW ORLEA	31617CAY9	March 16, 2026	808	4.85%	\$249,000	\$249,129	\$249,000	\$129
	FIRST FED CR UN CEDAR	32024JAM5	February 17, 2028	1,511	4.45%	\$249,000	\$246,430	\$249,000	(\$2,570)
	FIRST FMRS BK TR CONV	320165JK0	September 4, 2024	250	1.79%	\$245,000	\$239,505	\$245,000	(\$5,495)
	FIRST NATIONAL BANK O	32112UDM0	January 2, 2024	4	1.75%	\$245,000	\$244,909	\$245,000	(\$91)
	FIRST NATL BK DAMARIS	32117BFR4	September 23, 2026	1,998	9.97%	\$496,000	\$497,592	\$496,000	\$1,592
	FIRST NATL BK OF MICH	32114VCH8	March 15, 2028	1,538	4.61%	\$249,000	\$248,427	\$249,000	(\$573)
	FIRST ST BK NEW LONDO	336793CD4	March 12, 2027	1,169	4.68%	\$244,000	\$242,451	\$244,000	(\$1,549)
	FIRST TECHNOLOGY FED	33715LEN6	February 18, 2025	417	4.86%	\$248,000	\$247,318	\$248,000	(\$682)
	FIRST UTD BK TR CO	33742CCS4	February 8, 2027	1,137	4.10%	\$200,000	\$194,924	\$195,050	(\$126)
	FIRST WESTN BK TR MIN	33749VBP2	May 12, 2025	500	4.77%	\$249,000	\$248,101	\$249,000	(\$899)
	FLAGSTAR BK NATL ASSN	33847GAB8	March 2, 2026	794	4.45%	\$244,000	\$244,161	\$241,365	\$2,796
	FNCB BK DUNMORE PA	30257YBS0	May 7, 2027	1,225	4.37%	\$244,000	\$239,996	\$244,000	(\$4,004)
	FREEDOM FIRST CR UN R	35638CAH2	April 28, 2025	486	4.77%	\$248,000	\$247,117	\$248,000	(\$883)
	FREEDOM NORTHWEST CR	356436AK1	June 1, 2026	885	4.85%	\$248,000	\$248,097	\$248,000	\$97
	FREESTAR FINL CR UN C	35688MAE6	February 22, 2028	1,516	4.36%	\$249,000	\$245,492	\$249,000	(\$3,508)
	GENOA BKG CO OHIO	372348CJ9	July 31, 2024	215	1.99%	\$245,000	\$240,563	\$245,000	(\$4,437)
	GEORGIA BKG CO	37312PDD8	March 27, 2026	819	4.94%	\$243,000	\$243,627	\$243,000	\$627
	GOLD COAST BK CHICAGO	38058KEW2	September 22, 2027	1,363	4.71%	\$249,000	\$248,519	\$249,000	(\$481)
	GRAND RIV BK GRANDVIL	38644ABP3	August 2, 2024	217	2.04%	\$245,000	\$240,590	\$245,000	(\$4,410)
	GREAT NORTH BK FLOREN	39103QAZ9	March 16, 2026	808	4.85%	\$244,000	\$244,163	\$244,000	\$163
	GREENSTATE CR UN NORT	39573LDW5	October 28, 2025	669	4.76%	\$248,000	\$247,591	\$248,000	(\$409)
	GREENWOOD MUN FED CR	39729LAF8	June 1, 2027	1,250	4.46%	\$249,000	\$251,331	\$249,000	\$2,331
GUARDIAN CREDIT UNION	40135GAA6	September 29, 2028	1,736	4.98%	\$248,000	\$253,838	\$248,000	\$5,838	
HONOLULU FIRE DEPT FE	438649AE5	August 17, 2026	962	4.45%	\$249,000	\$246,169	\$249,000	(\$2,831)	
HUNTINGTON NATL BK CO	446438SB0	May 5, 2025	493	4.82%	\$244,000	\$243,224	\$244,000	(\$776)	
JOHN MARSHALL BK REST	47804GKM4	September 2, 2026	978	4.50%	\$249,000	\$246,393	\$248,502	(\$2,109)	

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Negotiable Certificates of Deposit	KEY BK NATL ASSN OHIO	49306SJ56	March 17, 2025	444	5.01%	\$243,000	\$242,750	\$243,000	(\$250)
	LEADERS CR UN JACKSON	52171MAG0	March 30, 2028	1,553	4.93%	\$248,000	\$251,353	\$248,000	\$3,353
	LIBERTY FED CR UN EVA	53052LAU3	June 9, 2025	528	5.09%	\$248,000	\$248,365	\$248,000	\$365
	LIBERTY FIRST CR UN L	530520AE5	February 3, 2028	1,497	4.30%	\$249,000	\$245,940	\$249,000	(\$3,060)
	LIVE OAK BANKING COMP	538036GU2	November 27, 2024	334	1.91%	\$245,000	\$237,819	\$245,000	(\$7,181)
	LUANA SVGS BK IOWA	549104C70	March 17, 2026	809	4.44%	\$244,000	\$241,850	\$244,000	(\$2,150)
	LYONS NATL BK N Y	552249CH5	March 16, 2026	808	4.85%	\$244,000	\$244,163	\$244,000	\$163
	MAINE SVGS FCU HAMPDE	560507AR6	August 25, 2028	1,701	4.79%	\$248,000	\$250,904	\$248,000	\$2,904
	MAINSTREET BANK	56065GAG3	April 26, 2024	238	5.24%	\$490,000	\$485,860	\$490,000	(\$4,141)
	MANUFACTURERS TRADERS	564759SE9	March 17, 2027	1,174	4.85%	\$244,000	\$243,873	\$244,000	(\$127)
	MEDALLION BK UTAH	58404DSM4	June 16, 2028	1,631	4.44%	\$249,000	\$246,903	\$249,000	(\$2,097)
	MID AMERN CR UN WICHI	59522NAD6	May 23, 2025	511	5.00%	\$248,000	\$247,983	\$248,000	(\$17)
	MID MO BK SPRINGFIELD	59541KBV8	July 17, 2024	201	1.93%	\$245,000	\$240,774	\$245,000	(\$4,226)
	MIDWEST BK WESTN ILL	59828PCQ1	March 23, 2026	815	4.98%	\$248,000	\$248,905	\$248,000	\$905
	MINNWEST BK REDWOOD F	60425SKB4	May 3, 2027	1,221	4.33%	\$249,000	\$244,511	\$249,000	(\$4,489)
	MORGAN STANLEY BK N A	61690UPF1	November 29, 2024	336	2.01%	\$245,000	\$238,027	\$245,000	(\$6,973)
	MORGAN STANLEY PVT BK	61760AYR4	April 11, 2024	104	2.82%	\$245,000	\$243,258	\$245,000	(\$1,742)
	MOUNTAIN AMER FED CR	62384RAT3	April 28, 2026	851	4.71%	\$249,000	\$248,300	\$249,000	(\$700)
	NEBRASKALAND BK NORTH	63970MAE5	September 17, 2025	628	4.81%	\$249,000	\$248,622	\$249,000	(\$378)
	NORTHWEST BK BOISE ID	66736ACE7	March 17, 2026	809	4.98%	\$248,000	\$248,967	\$248,000	\$967
	NUMERICA CR UN SPOKAN	67054NBH5	June 1, 2026	885	4.76%	\$248,000	\$247,529	\$248,000	(\$471)
	ONE CMNTY BK ORE WIS	682325DH5	October 6, 2026	1,012	4.81%	\$248,000	\$247,494	\$248,000	(\$506)
	PARKSIDE FINL BK TR C	70147AEX8	September 17, 2025	628	4.62%	\$249,000	\$247,802	\$249,000	(\$1,198)
	PARTNERS BK MISSION V	70212YBN1	March 17, 2025	444	5.05%	\$243,000	\$242,859	\$243,000	(\$141)
	PEOPLES BK CO COLDWAT	710275AC2	March 17, 2027	1,174	4.72%	\$249,000	\$247,810	\$249,000	(\$1,190)
	PEOPLES SVGS BK WELLS	71224LAG9	March 8, 2027	1,165	4.46%	\$244,000	\$240,657	\$240,906	(\$249)
	PINNACLE BK NASHVILLE	72345SLN9	May 8, 2026	861	4.62%	\$244,000	\$242,712	\$244,000	(\$1,288)
	PLAINS ST BK TEX	726547BK7	June 21, 2024	175	2.33%	\$245,000	\$241,781	\$245,000	(\$3,219)
	POINT WEST CREDIT UNI	730716AF4	April 13, 2026	836	4.98%	\$243,000	\$243,902	\$243,000	\$902
	POPPY BK SANTA ROSA C	73319FAF6	March 18, 2025	445	1.15%	\$245,000	\$233,497	\$245,000	(\$11,503)
	POPULAR BK NEW YORK B	73317ABT8	March 19, 2026	811	4.76%	\$247,000	\$246,664	\$247,000	(\$336)
	PORTAGE BK BELLEVUE W	73565MAC9	March 24, 2027	1,181	4.77%	\$249,000	\$248,203	\$249,000	(\$797)
	PREFERRED BANK LA CAL	740367HP5	August 16, 2024	231	2.04%	\$245,000	\$240,296	\$245,000	(\$4,704)
	RAIZ FCU EL PASO TEX	75102EAG3	August 18, 2025	598	4.72%	\$249,000	\$248,158	\$249,000	(\$842)
	RAYMOND JAMES BANK NA	75472RAU5	December 30, 2024	367	1.91%	\$245,000	\$237,162	\$245,000	(\$7,838)
	ROGUE CR UN MEDFORD O	77535MAM5	January 20, 2028	1,483	5.10%	\$248,000	\$248,030	\$248,000	\$30
	SAN FRANCISCO FED CR	79772FAG1	February 3, 2028	1,497	4.40%	\$216,000	\$213,326	\$216,000	(\$2,674)
	SANDY SPRING BK OLNEY	800364EX5	March 16, 2026	1,616	9.78%	\$488,000	\$488,834	\$488,000	\$834
	SAVANNAH BK NATL ASSN	804767AB7	May 3, 2028	1,587	4.19%	\$249,000	\$243,783	\$249,000	(\$5,217)
	SAWYER SVGS BK SAUGER	805508BY3	March 10, 2026	802	4.57%	\$245,000	\$243,662	\$243,177	\$485
	SECURITY ST BK WARROA	81501JAE2	May 31, 2028	1,615	4.23%	\$249,000	\$253,415	\$249,000	\$4,415
	SIGNATURE FED CR UN A	82671DAC1	June 8, 2026	892	4.80%	\$248,000	\$247,797	\$248,000	(\$203)
	SOUTHERN BK POPLAR BL	843383CS7	May 17, 2028	1,601	4.27%	\$249,000	\$244,802	\$249,000	(\$4,198)
	SOUTHERN FIRST BK N A	84287PHU9	November 27, 2026	1,064	4.64%	\$249,000	\$247,035	\$249,000	(\$1,965)

Portfolio

As of December 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	SOUTHERN MICH BK TR	843355BP2	November 8, 2027	1,410	4.19%	\$249,000	\$243,470	\$249,000	(\$5,530)	
	ST VINCENTS MED CTR C	85279AAC6	June 16, 2027	1,265	4.63%	\$249,000	\$247,329	\$249,000	(\$1,671)	
	STATE BK INDIA NEW YO	856285X89	February 28, 2028	1,522	4.53%	\$244,000	\$242,348	\$244,000	(\$1,652)	
	SYNCHRONY BK RETAIL C	87164XZW9	August 20, 2026	965	0.99%	\$248,000	\$224,440	\$219,540	\$4,900	
	TECHNOLOGY CR UN SAN	87868YAJ2	February 24, 2025	423	5.01%	\$248,000	\$247,660	\$248,000	(\$340)	
	THOMASVILLE NATL BK G	884693BY7	March 24, 2025	902	10.10%	\$496,000	\$495,856	\$496,000	(\$144)	
	TRANSPORTATION ALLIAN	89388CGJ1	March 17, 2025	444	5.00%	\$248,000	\$247,762	\$248,000	(\$238)	
	TRISTATE CAP BK PITTS	89677DJE7	March 30, 2026	822	4.98%	\$243,000	\$243,909	\$243,000	\$909	
	TRULIANT FED CR UN WI	89789AAD9	February 26, 2027	1,155	4.55%	\$249,000	\$246,356	\$249,000	(\$2,644)	
	TUCSON FED CR UN ARIZ	898812AC6	September 8, 2028	1,715	4.91%	\$248,000	\$252,573	\$248,000	\$4,573	
	UBS BK USA SALT LAKE	90355GDT0	June 1, 2028	1,616	4.36%	\$249,000	\$253,860	\$249,000	\$4,860	
	UFIRST FED CR UN PLAT	902684AA7	August 22, 2025	602	4.72%	\$249,000	\$248,138	\$249,000	(\$862)	
	UNITED FID BK FSB EVA	910286GA5	March 30, 2027	1,187	4.89%	\$248,000	\$248,379	\$248,000	\$379	
	UNITED HERITAGE CR UN	91334AAL7	March 21, 2025	448	5.15%	\$248,000	\$248,238	\$248,000	\$238	
	UNITED ROOSEVELT SVGS	91139LAF3	May 19, 2027	1,237	4.46%	\$249,000	\$245,688	\$249,000	(\$3,312)	
	UNIVERSITY BK ANN ARB	914098DQ8	April 3, 2028	1,557	4.81%	\$248,000	\$249,917	\$248,000	\$1,917	
	UNIVEST NATL BK TR SO	91527PBW6	May 5, 2028	1,589	4.19%	\$249,000	\$243,786	\$249,000	(\$5,214)	
	UPPER PENNISUA STATE	91630PAS0	December 27, 2024	364	1.81%	\$245,000	\$236,910	\$245,000	(\$8,090)	
	USALLIANCE FCU RYE NE	90352RDB8	May 26, 2028	1,610	4.56%	\$249,000	\$248,300	\$249,000	(\$700)	
	UTAH CMNTY CR UN PROV	917352AC0	April 27, 2026	850	4.62%	\$249,000	\$247,785	\$249,000	(\$1,215)	
	UTAH FIRST FED CREDIT	91739JAA3	July 14, 2028	1,659	4.61%	\$248,000	\$255,571	\$248,000	\$7,571	
	VALLESTAR CR UN MART	92023CAE3	March 20, 2028	1,543	4.73%	\$248,000	\$248,880	\$248,000	\$880	
	VIBRANT CREDIT UNION	92559TAN8	September 28, 2026	1,004	5.33%	\$248,000	\$251,336	\$248,000	\$3,336	
	VIKING BK NATL ASSN A	92675MAA0	March 13, 2026	1,610	9.33%	\$498,000	\$496,197	\$498,000	(\$1,803)	
	VISIONS FED CR UN END	92838DAE6	September 29, 2026	1,005	5.41%	\$248,000	\$252,010	\$248,000	\$4,010	
	WASHINGTON FEDERAL	938828BJ8	August 23, 2024	238	2.09%	\$245,000	\$240,225	\$245,000	(\$4,775)	
	WELLS FARGO BANK NA	949763B96	May 24, 2024	147	2.68%	\$245,000	\$242,557	\$245,000	(\$2,443)	
	WESTERN ALLIANCE BK P	95763PLW9	April 28, 2025	486	4.82%	\$244,000	\$243,239	\$244,000	(\$761)	
	Government Agency	FEDERAL HOME LOAN BKS	3130A1XJ2	June 14, 2024	168	2.91%	\$2,000,000	\$1,978,580	\$2,089,405	(\$110,825)
			3130ASA82	June 20, 2025	539	4.27%	\$500,000	\$497,710	\$497,010	\$700
			3130ASE96	June 27, 2025	546	3.26%	\$1,000,000	\$982,020	\$990,123	(\$8,103)
			3130ASH77	June 28, 2024	182	3.60%	\$1,000,000	\$992,570	\$1,000,000	(\$7,430)
		TENNESSEE VALLEY AUTH	880591ER9	September 15, 2024	261	2.92%	\$500,000	\$492,525	\$526,520	(\$33,995)
U.S. Treasuries	U S TREASURY NOTE	91282CCJ8	June 30, 2026	914	0.95%	\$10,000,000	\$9,247,300	\$8,978,125	\$269,175	
		91282CEX5	June 30, 2024	184	3.03%	\$10,000,000	\$9,895,300	\$9,840,625	\$54,675	
		91282CHK0	June 30, 2028	1,645	3.98%	\$10,000,000	\$10,047,300	\$9,938,281	\$109,019	
		91282ZV5	June 30, 2027	1,279	0.56%	\$10,000,000	\$8,882,800	\$8,611,719	\$271,081	
		91282ZW3	June 30, 2025	549	0.27%	\$10,000,000	\$9,392,600	\$9,057,031	\$335,569	

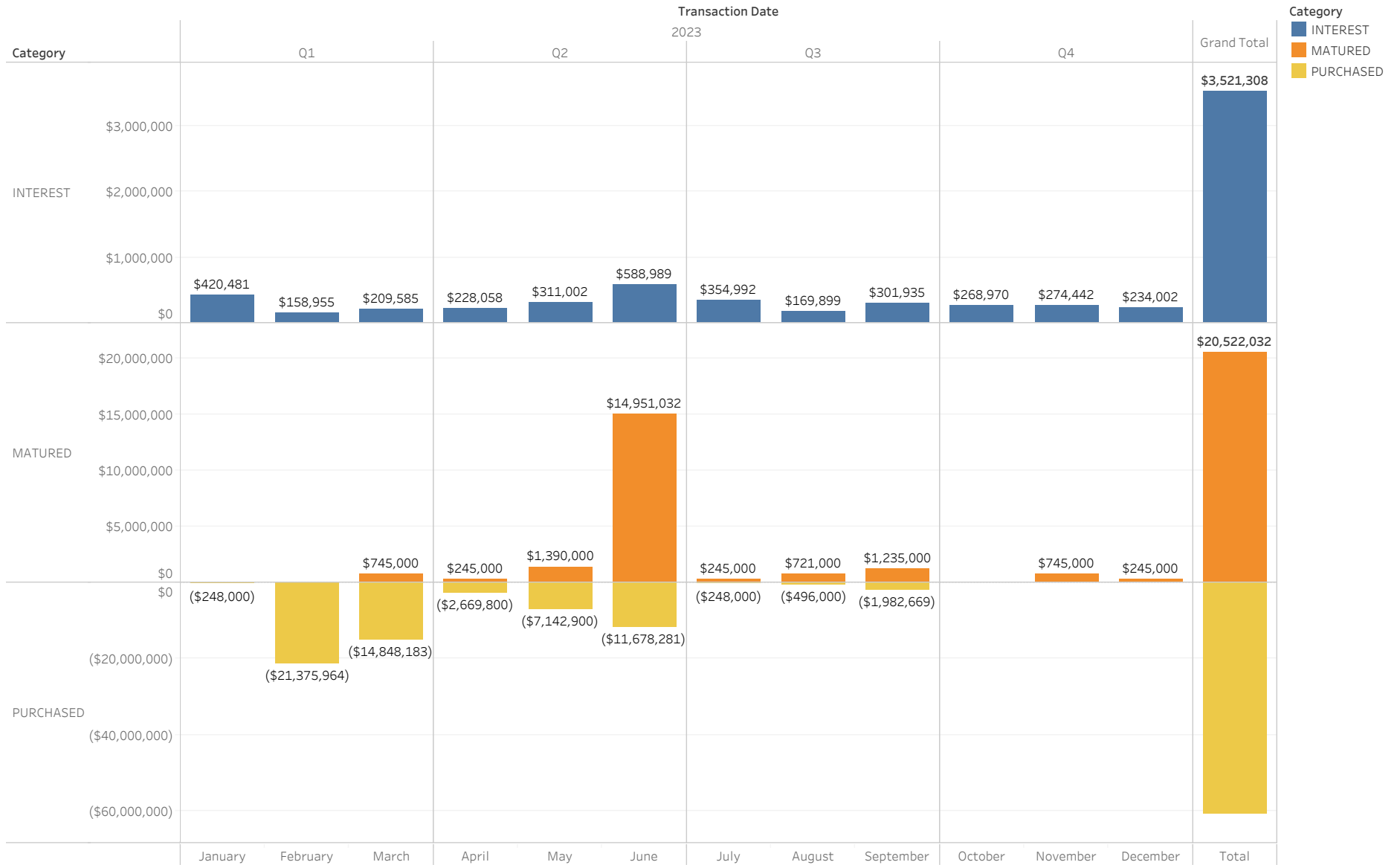


CITY OF
EL SEGUNDO

Transactions

Interest Received

As of December 2023





CITY OF
EL SEGUNDO

Compliance

Asset Class Compliance

As of December 2023

Security Type	In Compliance?	Max Weight	Weight	Par Value	Book Value	Market Value
Cash	Y	100%	1.50%	\$2,145,404	\$2,145,404	\$2,145,404
LAIF	Y	100%	0.02%	\$24,770	\$24,770	\$24,770
CAMP - JPAP	Y	100%	2.16%	\$3,075,932	\$3,075,932	\$3,075,932
Medium Term Notes	Y	30%	16.61%	\$24,000,000	\$24,198,469	\$23,694,965
Municipal Bonds	Y	100%	3.12%	\$4,500,000	\$4,624,775	\$4,447,875
Negotiable Certificates of Deposit	Y	30%	28.78%	\$41,274,000	\$41,171,552	\$41,055,611
CaTRUST	Y	100%	5.07%	\$7,234,812	\$7,234,812	\$7,234,812
Cash Sweep	Y	100%	6.01%	\$8,569,203	\$8,569,203	\$8,569,203
Government Agency	Y	100%	3.47%	\$5,000,000	\$5,103,058	\$4,943,405
U.S. Treasuries	Y	100%	33.27%	\$50,000,000	\$46,425,781	\$47,465,300
		Totals	100.00%	\$145,824,121	\$142,573,755	\$142,657,277

Rating Compliance

As of December 2023

Security Type	Issuer	CUSIP	S&P Rating	Moody Rating	In Compliance?	Market Value	Weight	Maximum % of Portfolio
CalTRUST	CalTRUST	CalTRUST	Null	Null	Y	\$7,234,812	5.07%	1.00%
Cash Sweep	Bank	Cash Sweep	Null	Null	Y	\$8,569,203	6.01%	1.00%
Government Agency	FEDERAL HOME LOAN BKS	3130A1XJ2	AA+	AAA	Y	\$1,978,580	1.39%	100.00%
		3130ASA82	AA+	AAA	Y	\$497,710	0.35%	100.00%
		3130ASE96	AA+	AAA	Y	\$982,020	0.69%	100.00%
		3130ASH77	AA+	AAA	Y	\$992,570	0.70%	100.00%
		TENNESSEE VALLEY AUTH	880591ER9	AA+	AAA	Y	\$492,525	0.35%
Medium Term Notes	AMAZON COM INC	023135CP9	AA	A1	Y	\$1,015,300	0.71%	1.00%
	AMERICAN HONDA FIN CO	02665WED9	A-	A3	Y	\$1,008,420	0.71%	1.00%
	APPLE INC	037833EC0	AA+	AAA	Y	\$444,845	0.31%	1.00%
	ASTRAZENECA FINANCE L	04636NAA1	A	A2	Y	\$462,665	0.32%	1.00%
	BANK NOVA SCOTIA B C	06418BAE8	A-	A2	Y	\$945,320	0.66%	1.00%
	BANK OF AMERICA CORP	06051GFX2	A-	A1	Y	\$486,535	0.34%	1.00%
	CANADIAN IMP BK COMM	13607HR61	A-	A2	Y	\$960,090	0.67%	1.00%
	CIGNA CORP	125523AG5	A-	N/A	Y	\$493,670	0.35%	1.00%
	CITIGROUP INC	172967KN0	BBB+	A3	Y	\$482,470	0.34%	1.00%
	COCA COLA CO THE	191216CL2	A+	A1	Y	\$488,740	0.34%	1.00%
	COMCAST CORP	20030NBW0	A-	A3	Y	\$938,740	0.66%	1.00%
	DEERE JOHN CAPITAL	24422EWR6	A	A2	Y	\$1,016,550	0.71%	1.00%
	DEUTSCHE BK AG N Y	25160PAM9	A	A1	Y	\$1,014,070	0.71%	1.00%
	ESTEE LAUDER CO INC	29736RAN0	A	A1	Y	\$485,745	0.34%	1.00%
	GOLDMAN SACHS GROUP I	38141GXJ8	BBB+	A2	Y	\$488,630	0.34%	1.00%
	HSBC HOLDINGS PLC	404280BB4	A-	A3	Y	\$973,440	0.68%	1.00%
	IBM CORP	459200AS0	A-	A3	Y	\$1,071,320	0.75%	1.00%
	INTEL CORP	458140CD0	A	A2	Y	\$1,007,420	0.71%	1.00%
	INTERCONTINENTAL EXCH	45866FAD6	A-	A3	Y	\$491,510	0.34%	1.00%
	MEAD JOHNSON NUTRITIO	582839AH9	A-	A3	Y	\$493,115	0.35%	1.00%
	MINITUBISHI UFJ FIN GR	606822AJ3	A-	A1	Y	\$944,100	0.66%	1.00%
	MORGAN STANLEY	61746BDZ6	A-	A1	Y	\$489,705	0.34%	1.00%
	ROYAL BK CDA	78016EZD2	A	A1	Y	\$966,410	0.68%	1.00%
	STRYKER CORP	863667AH4	BBB+	BAA1	Y	\$486,670	0.34%	1.00%
	SUMITOMO MITSUI FINL	86562MAY6	A-	A1	Y	\$952,430	0.67%	1.00%
	TORONTO DOMINION BANK	89115A2M3	A	A1	Y	\$1,015,080	0.71%	1.00%
	TOSCO CORP	891490AR5	A-	A2	Y	\$1,076,250	0.75%	1.00%
	TOYOTA MTR CR CORP FR	89236TKL8	A+	A1	Y	\$1,035,560	0.73%	1.00%
	UNITED PARCEL SERVICE	911312BT2	A	A2	Y	\$489,495	0.34%	1.00%
	UNITEDHEALTH GROUP IN	91324PDN9	A+	A2	Y	\$491,920	0.34%	1.00%
	WELLS FARGO COMPANY	94974BGL8	BBB	A3	Y	\$978,750	0.69%	1.00%
	Municipal Bonds	CONNECTICUT ST TXBL S	20772KGN3	AA-	AA3	Y	\$994,070	0.70%
HOUSTON TX REF SER B		4423315T7	AA	AA3	Y	\$994,320	0.70%	1.00%
NEW YORK NY TXBL FISC		64966QCA6	AA	AA2	Y	\$982,340	0.69%	1.00%
ONTARIO CA INTERNATIO		683042AJ4	AA	N/A	Y	\$484,625	0.34%	1.00%
OREGON ST DEPT ADMINI		68607VT47	AAA	AA2	Y	\$497,415	0.35%	1.00%
TULSA CNTY OKLA INDPT	899593MG9	N/A	AA2	Y	\$495,105	0.35%	1.00%	
U.S. Treasuries	U S TREASURY NOTE	91282CCJ8	N/A	AAA	Y	\$9,247,300	6.48%	100.00%
		91282CEX5	N/A	AAA	Y	\$9,895,300	6.94%	100.00%
		91282CHK0	N/A	AAA	Y	\$10,047,300	7.04%	100.00%
		912828ZV5	Null	AAA	Y	\$8,882,800	6.23%	100.00%
		912828ZW3	N/A	AAA	Y	\$9,392,600	6.58%	100.00%

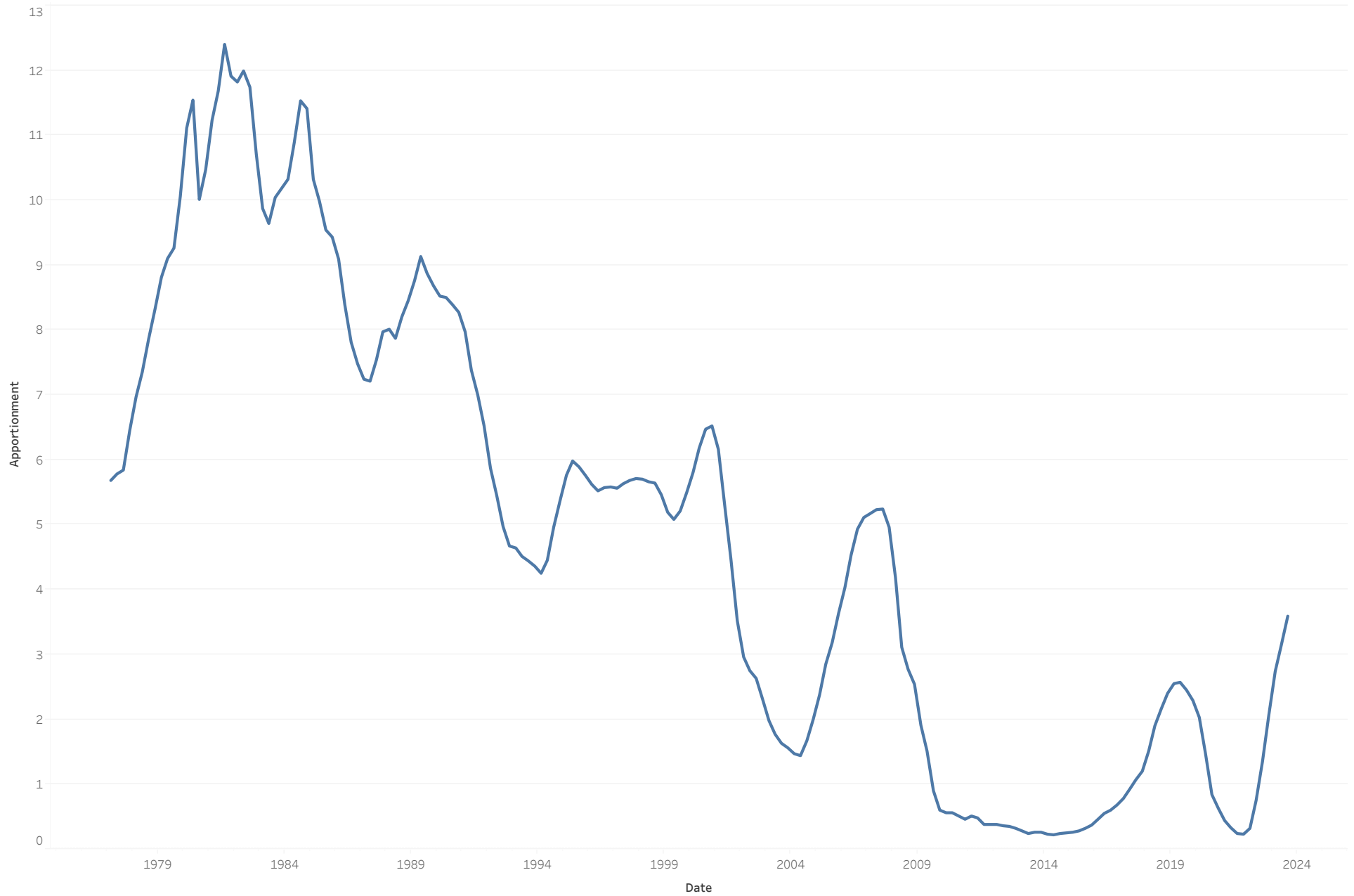


CITY OF
EL SEGUNDO

LAIF

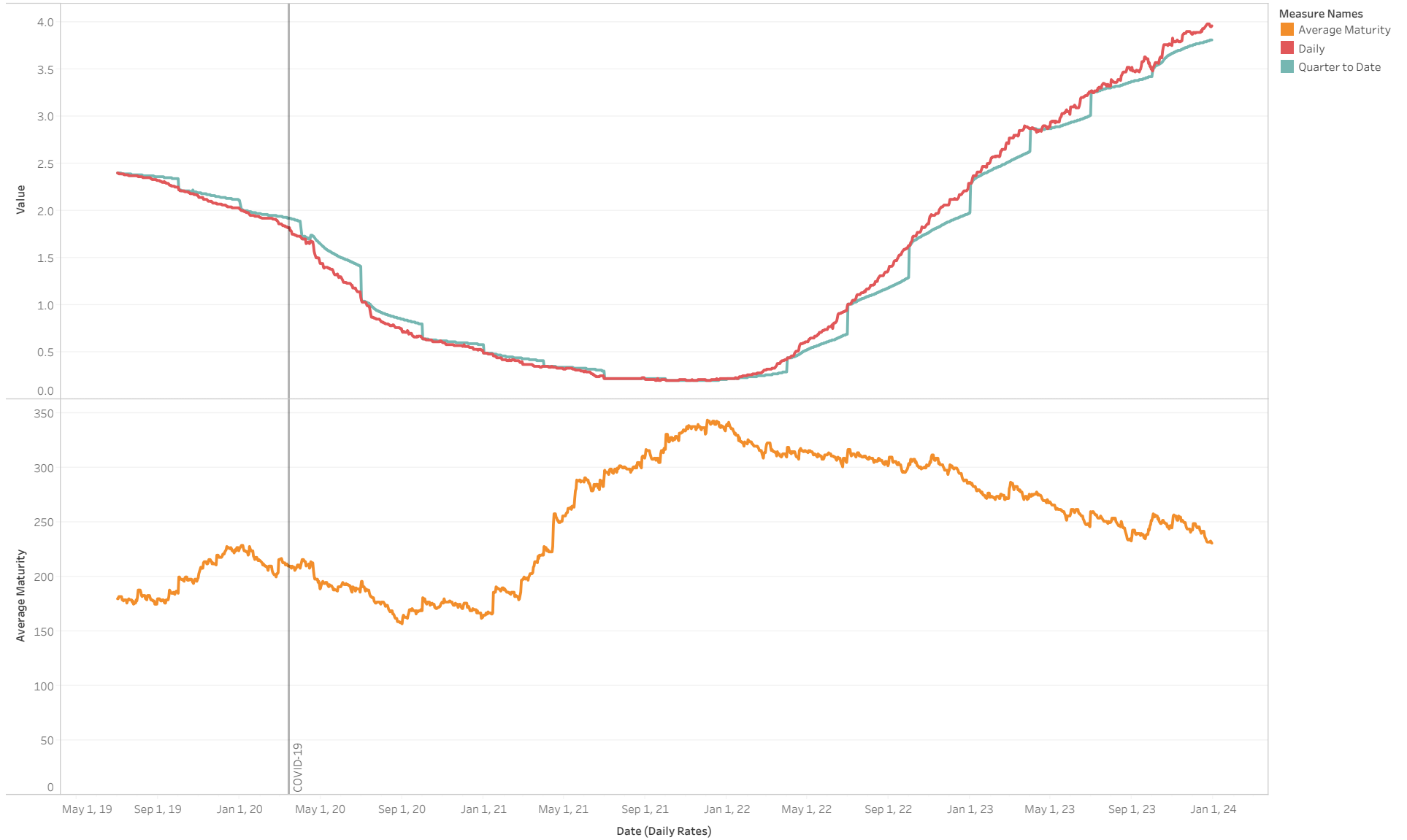
LAIF Apportionment Rates

As of December 2023



LAIF Diagnostics

As of December 2023



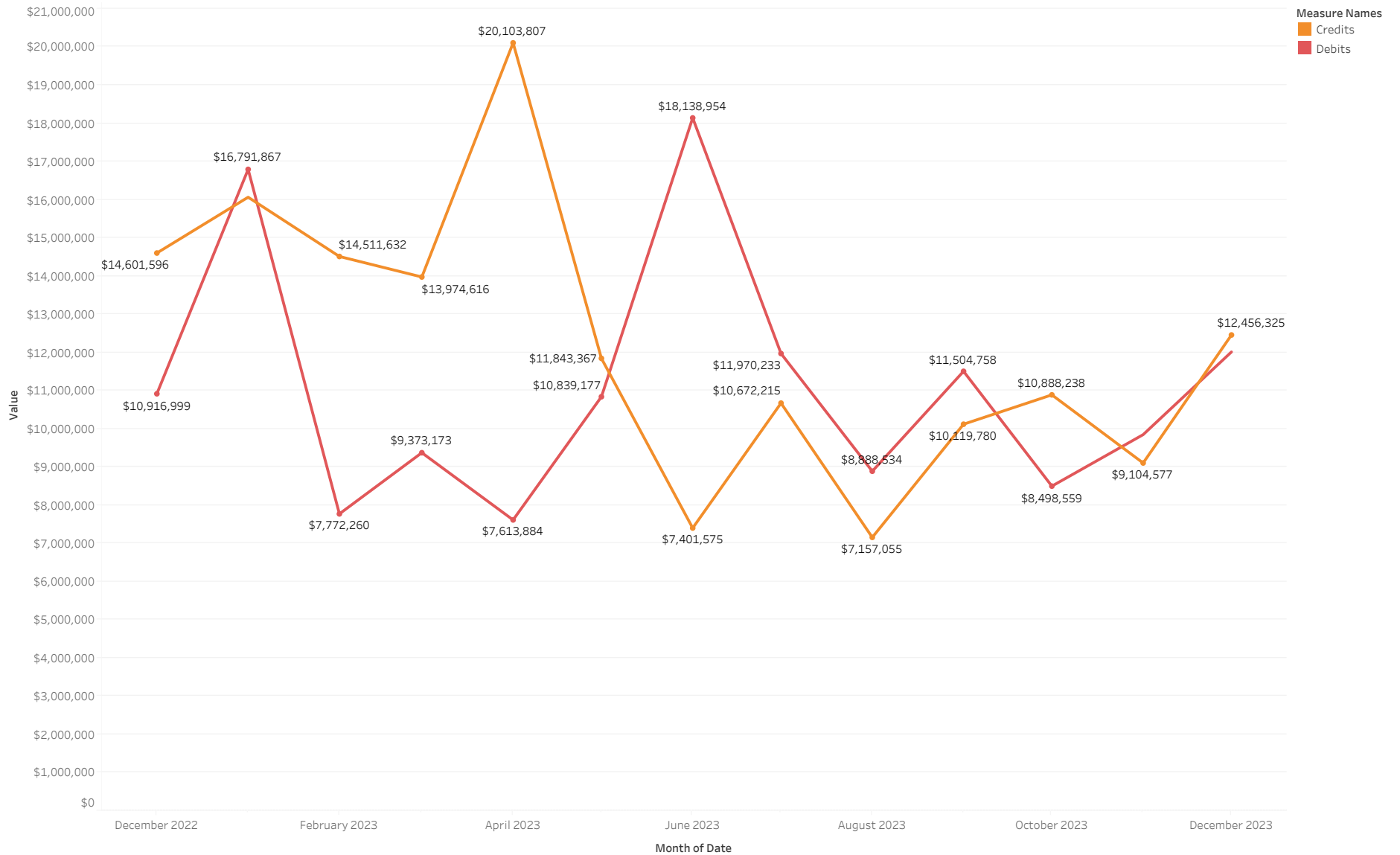


CITY OF
EL SEGUNDO

City Cash Flows

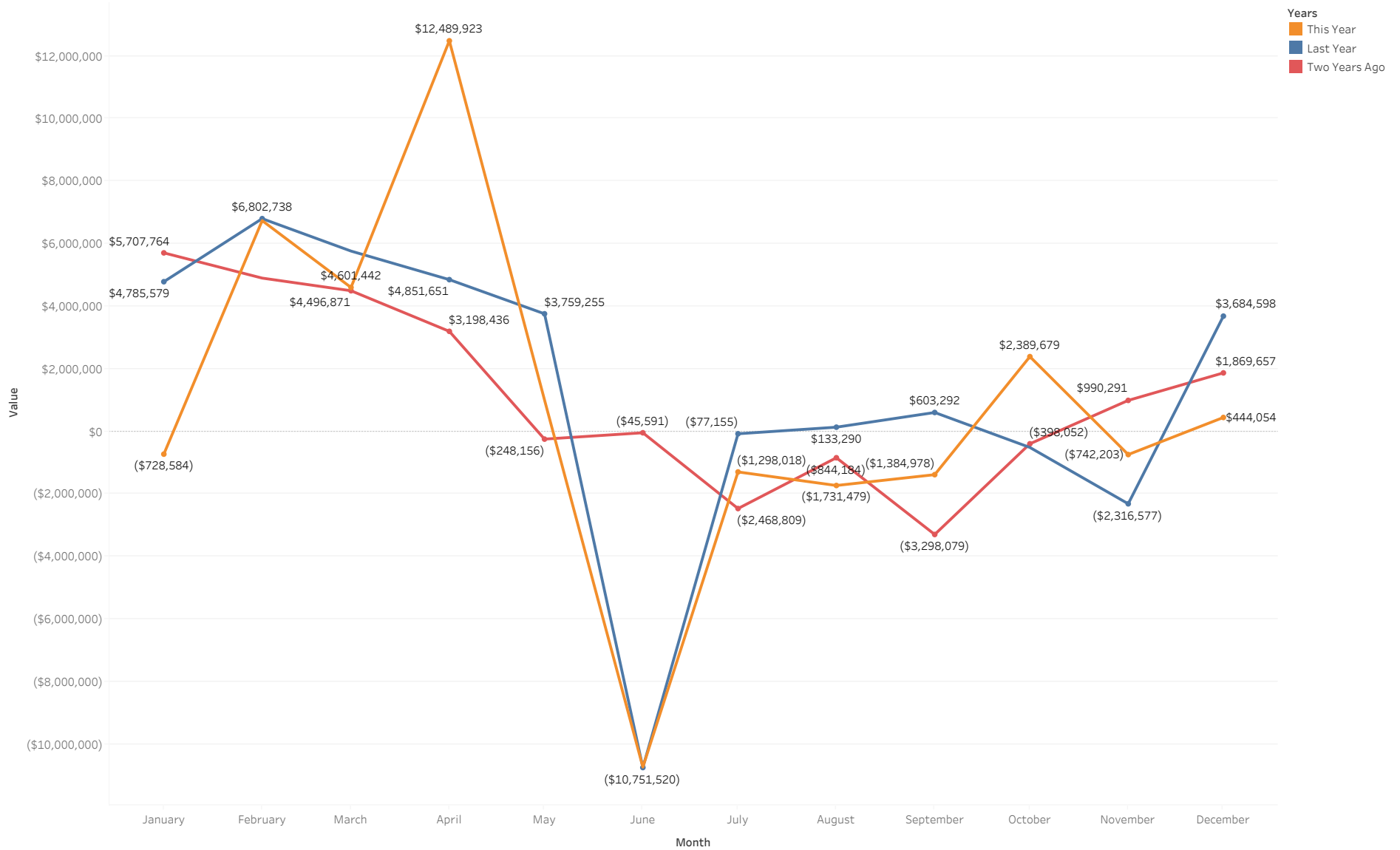
Rolling 13-Month Cash Flow Analysis

As of December 2023



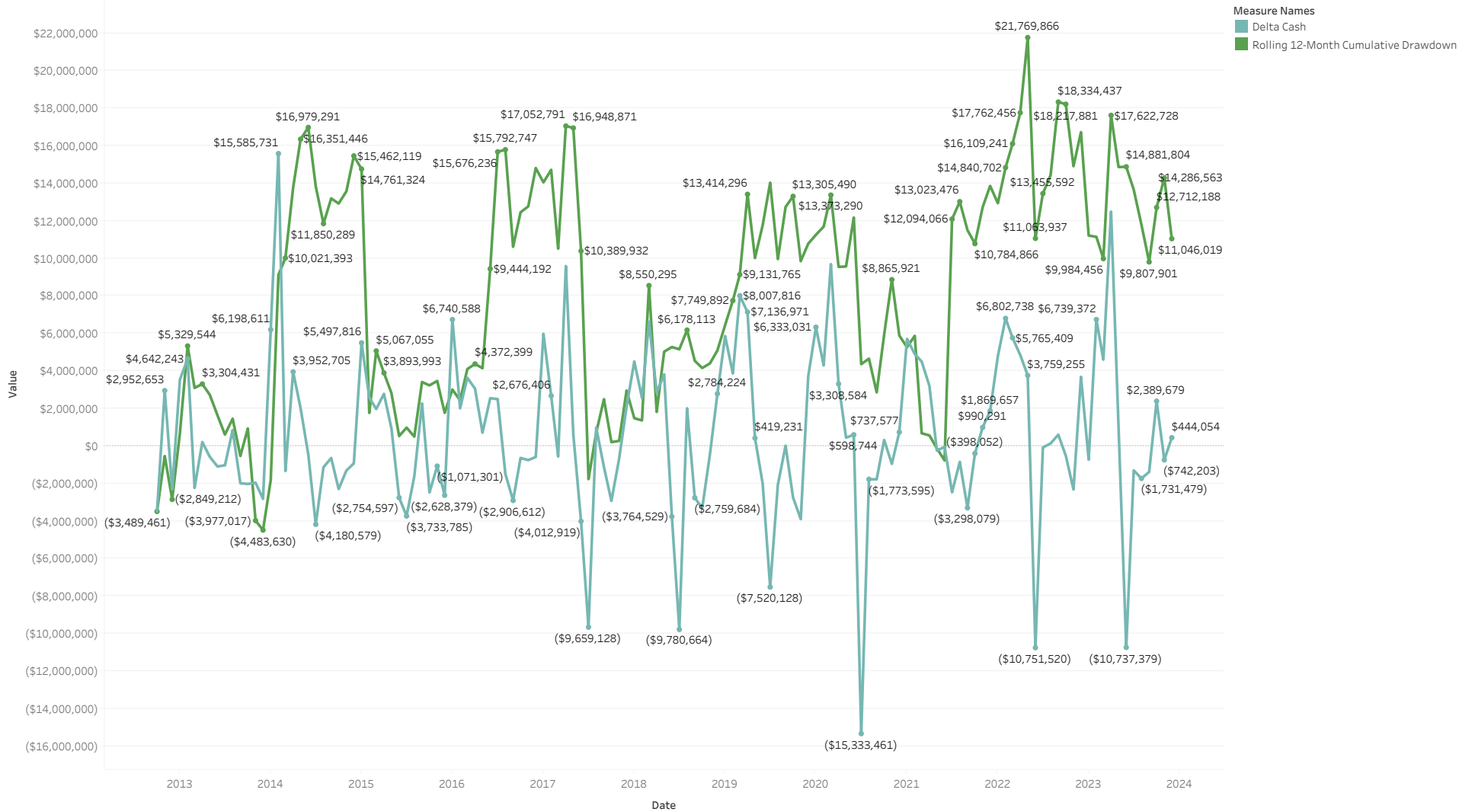
Net Change in Cash by Year

As of December 2023



Historic Drawdowns

As of December 2023



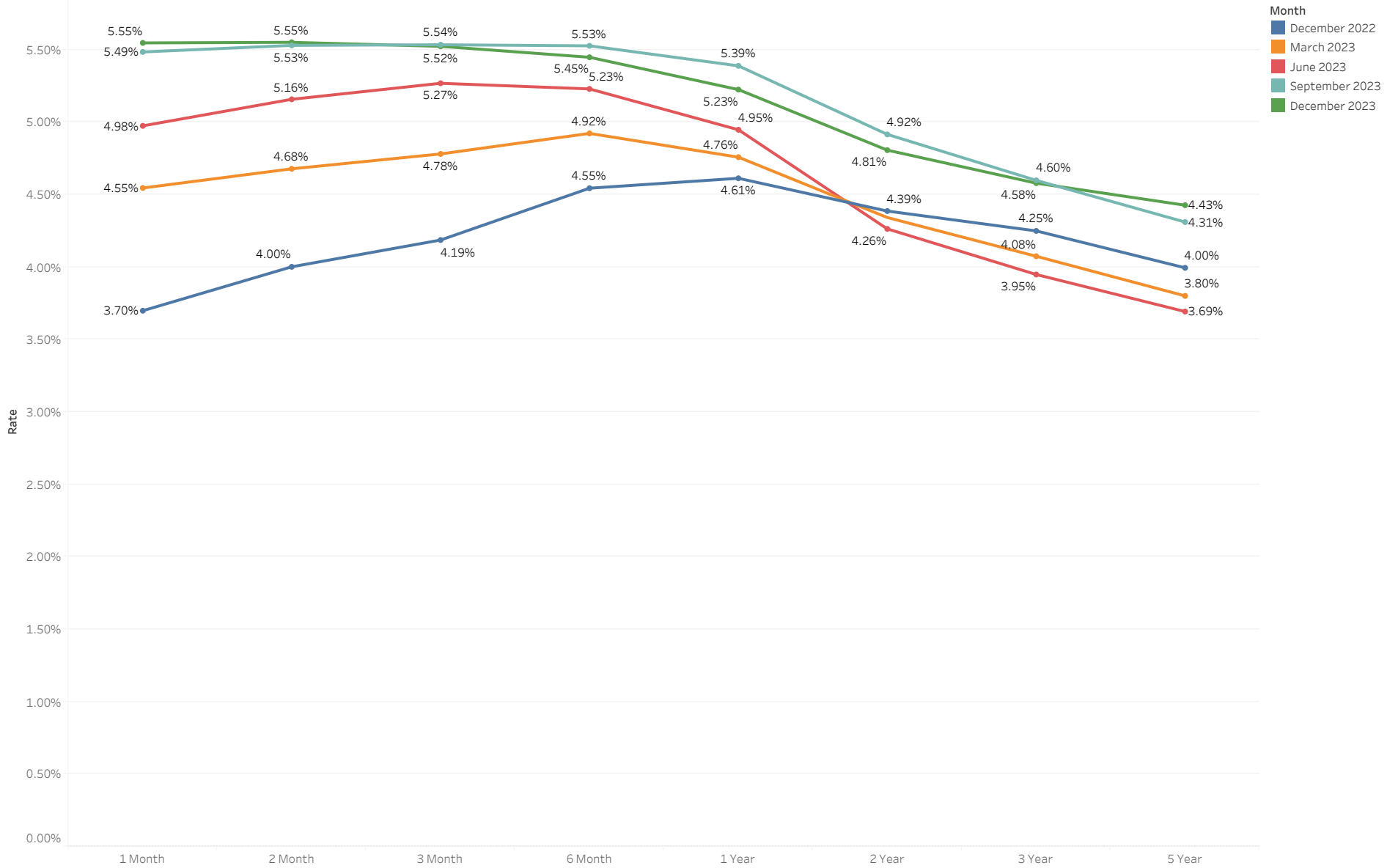


CITY OF
EL SEGUNDO

Economic Environment

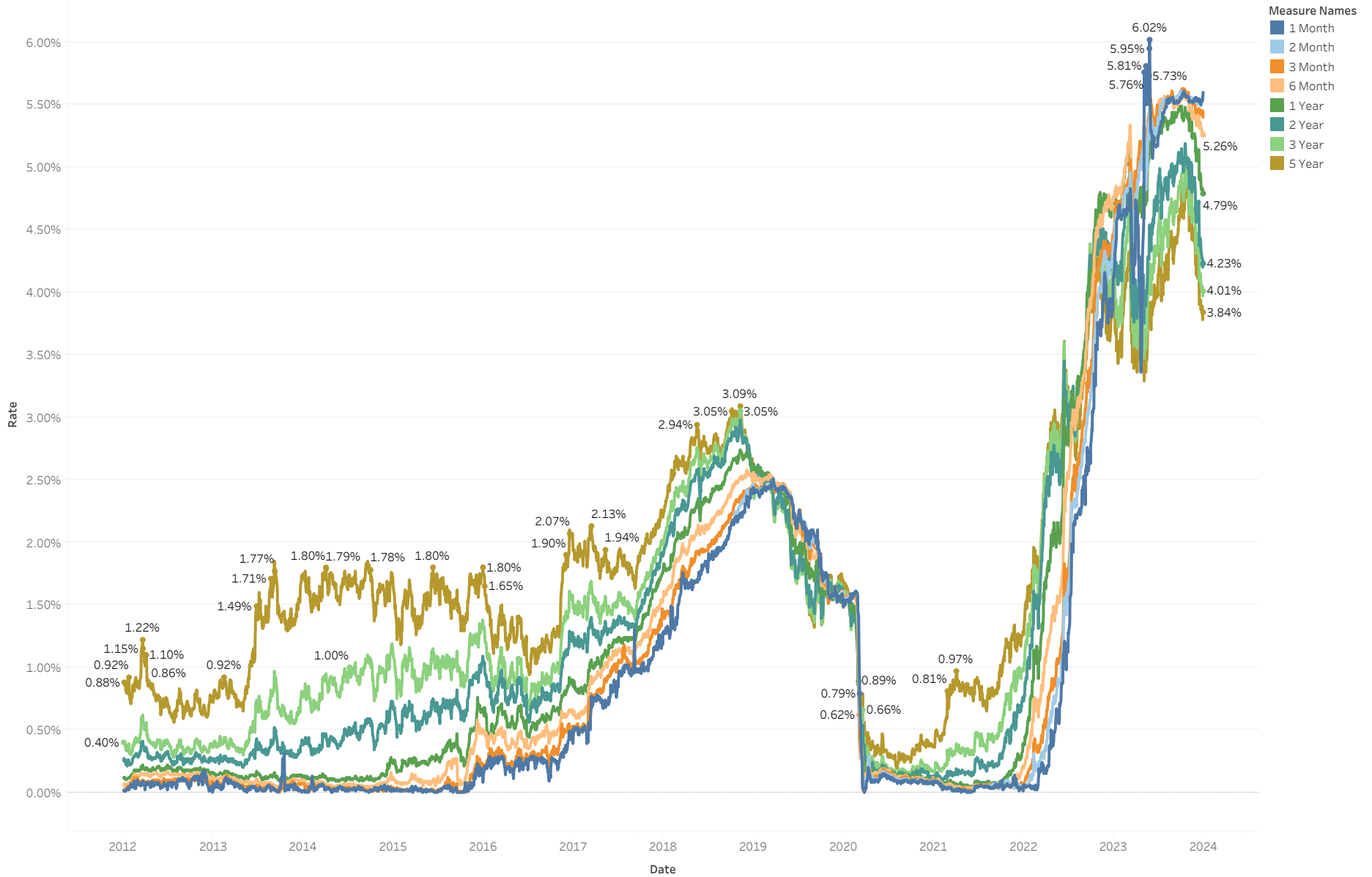
U.S. Treasury Yield Curve

As of December 2023



U.S. Treasury Maturity Through Time

As of December 2023



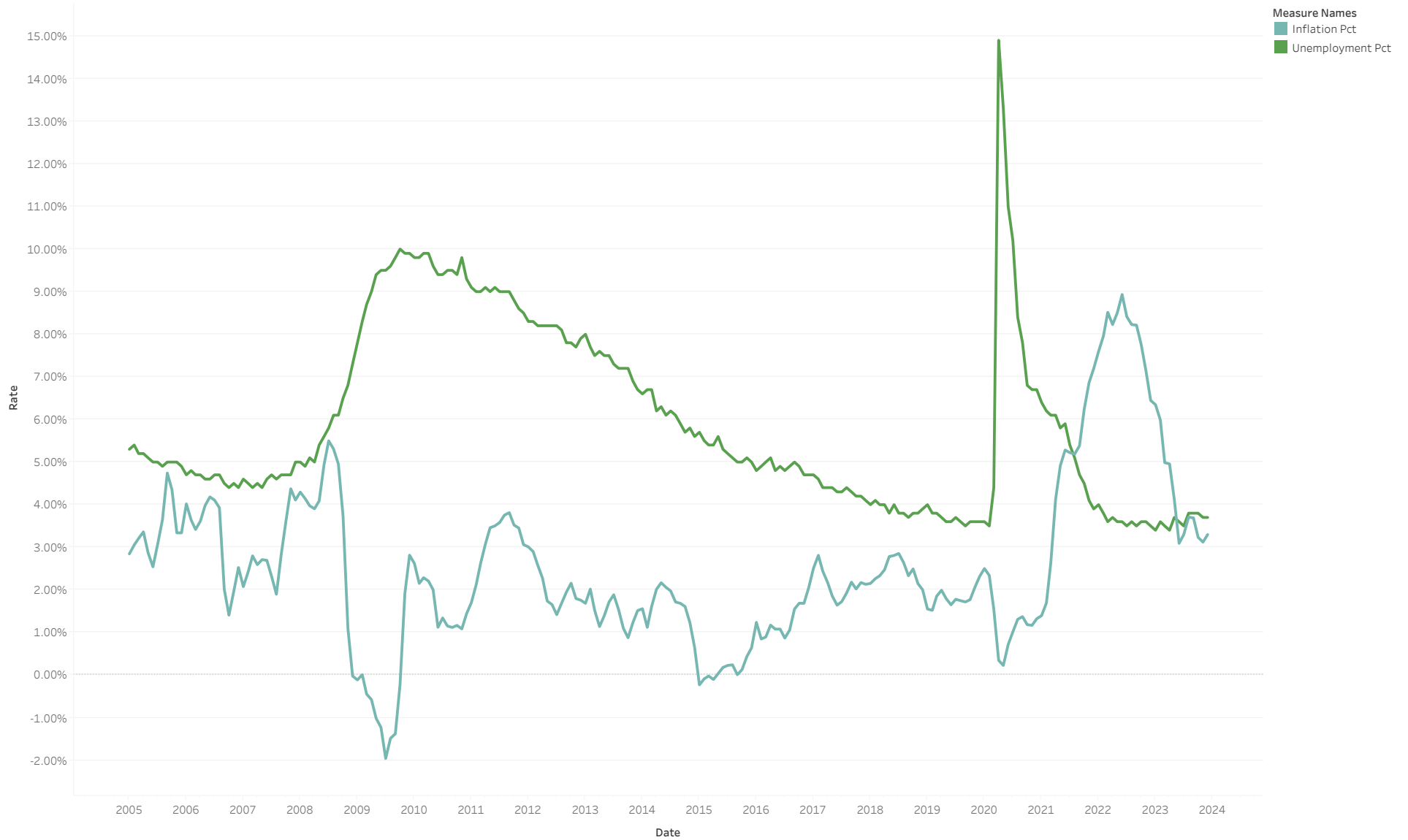
10-Year Minus 3-Month Treasury Yield Spread

As of December 2023



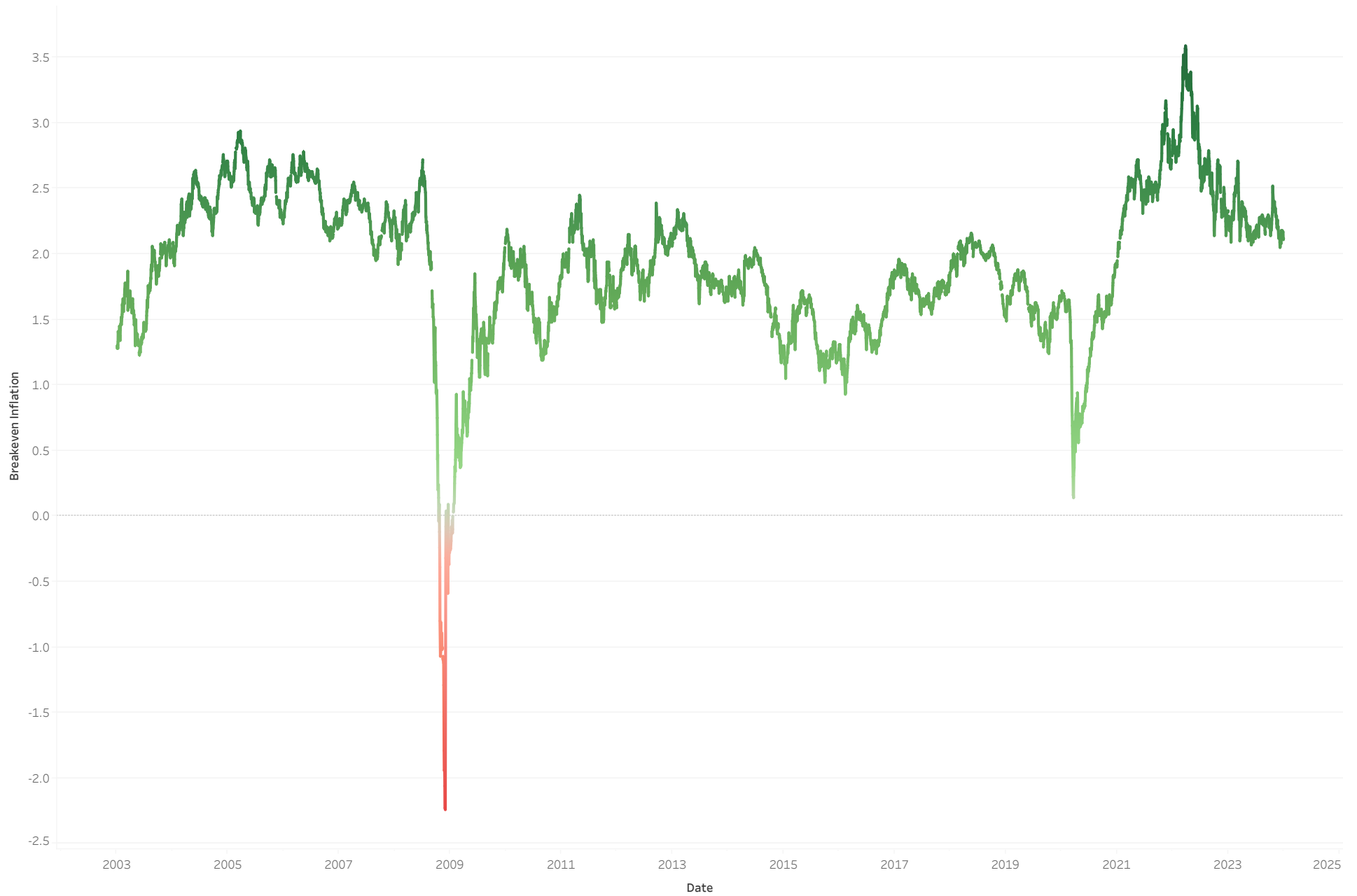
Unemployment vs Inflation

As of December 2023



5-Year Breakeven Inflation Prediction

As of December 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.

 1/19/2024

Matthew Robinson, City Treasurer

Date