

The logo of the City of El Segundo, featuring a circular seal with a building and the text "CITY OF EL SEGUNDO" around the perimeter.

CITY OF
EL SEGUNDO

City of El Segundo Investment Portfolio Report March 2024

Certified By:
City Treasurers Office



CITY OF
EL SEGUNDO

Portfolio

Portfolio Summary

As of March 2024

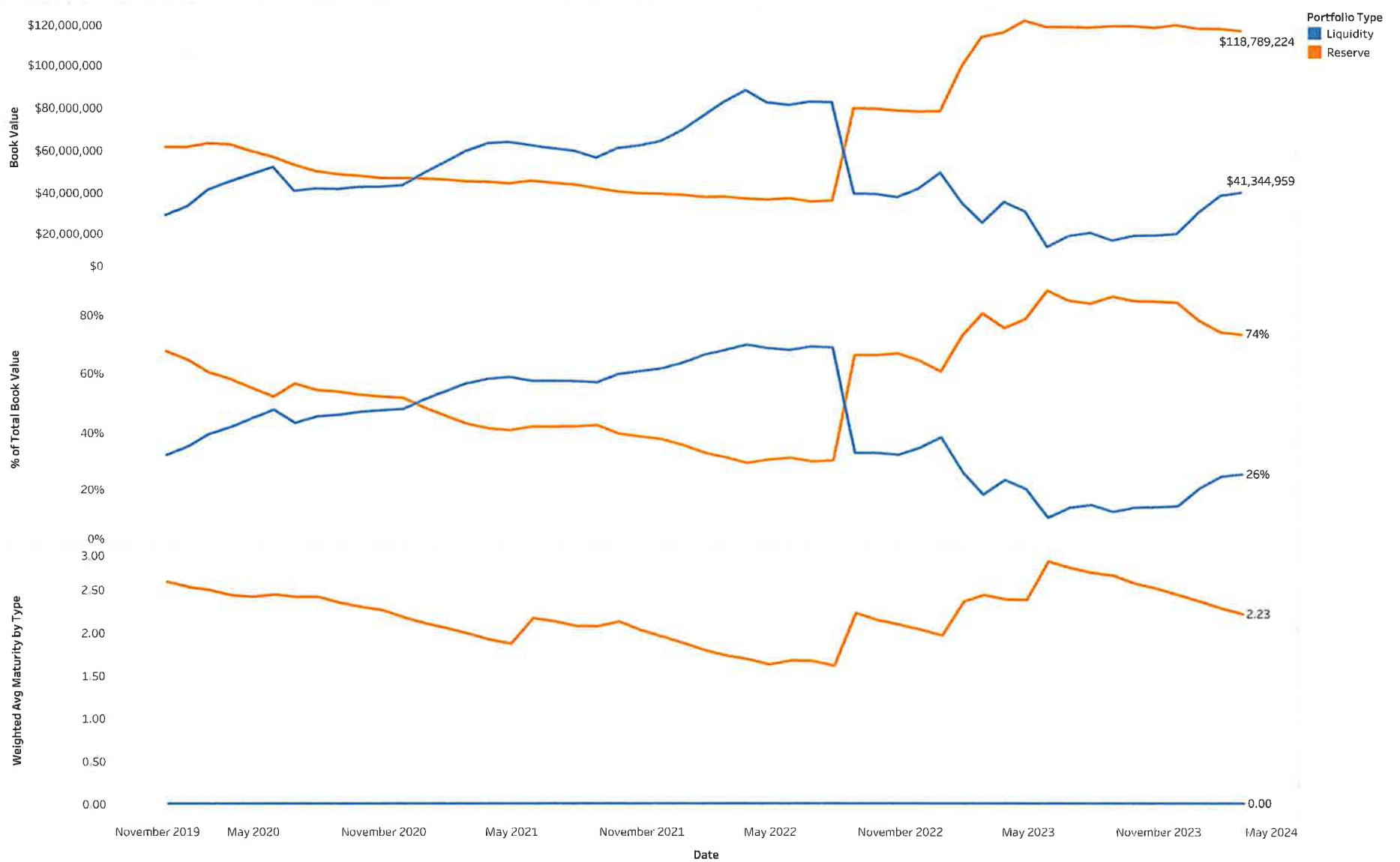
Portfolio Type / Security Type



- Security Type
- CalTRUST
 - CAMP - JPAP
 - Cash
 - Cash Sweep
 - Government Agency
 - LAIF
 - Medium Term Notes
 - Municipal Bonds
 - Negotiable Certificates of Deposit
 - U.S. Treasuries

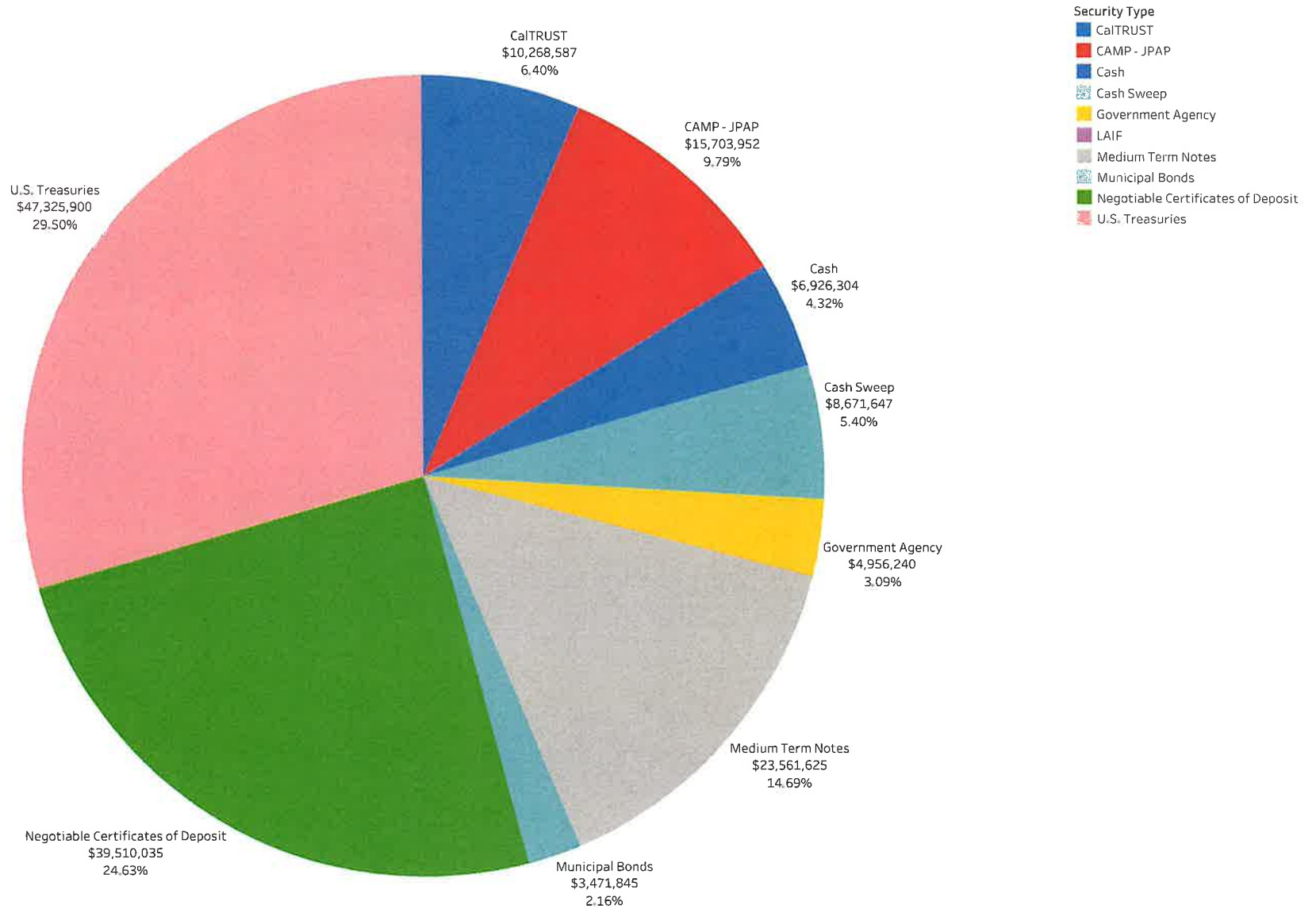
Portfolio Through Time

As of March 2024



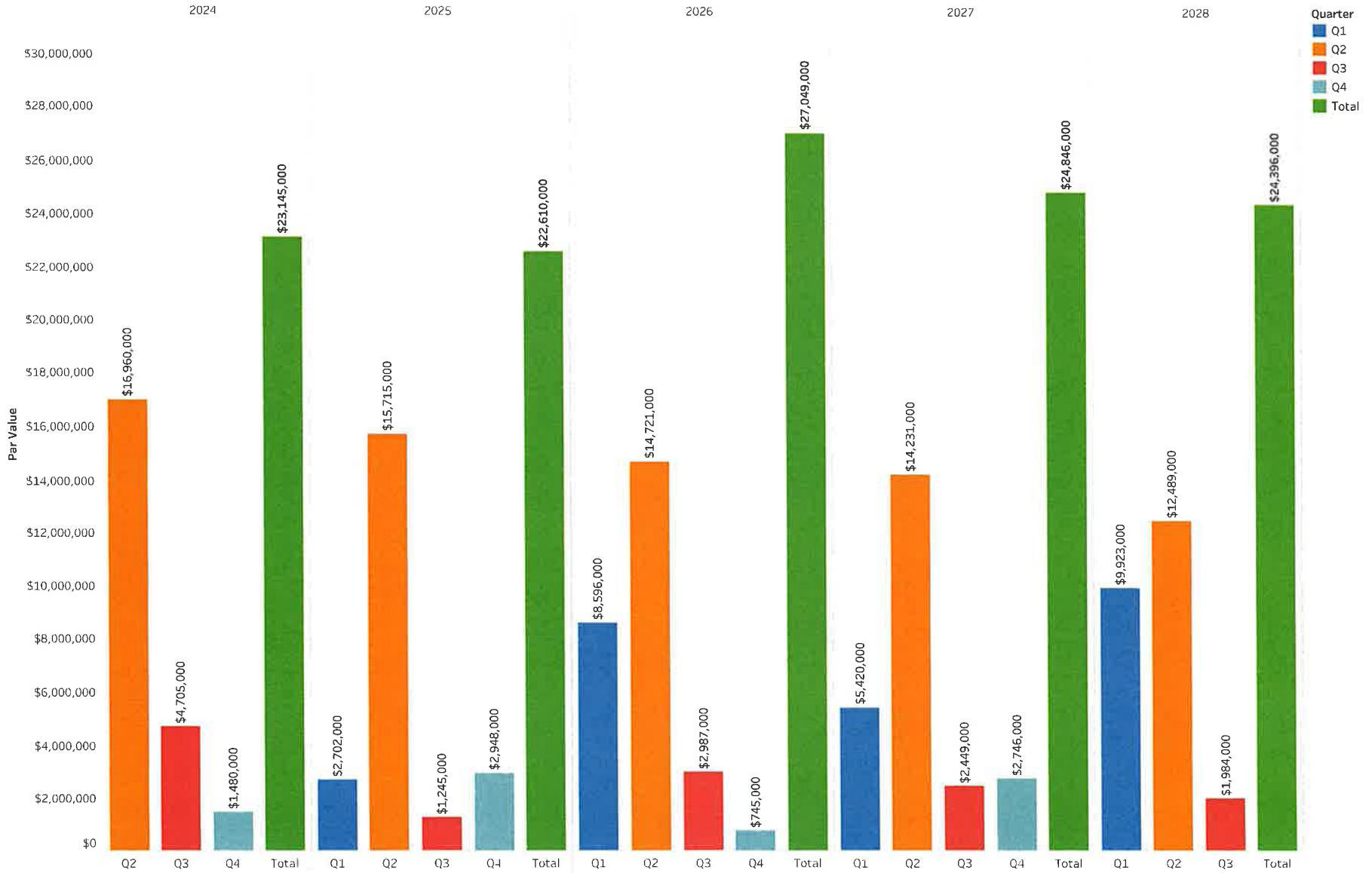
Investments by Security Type

As of March 2024



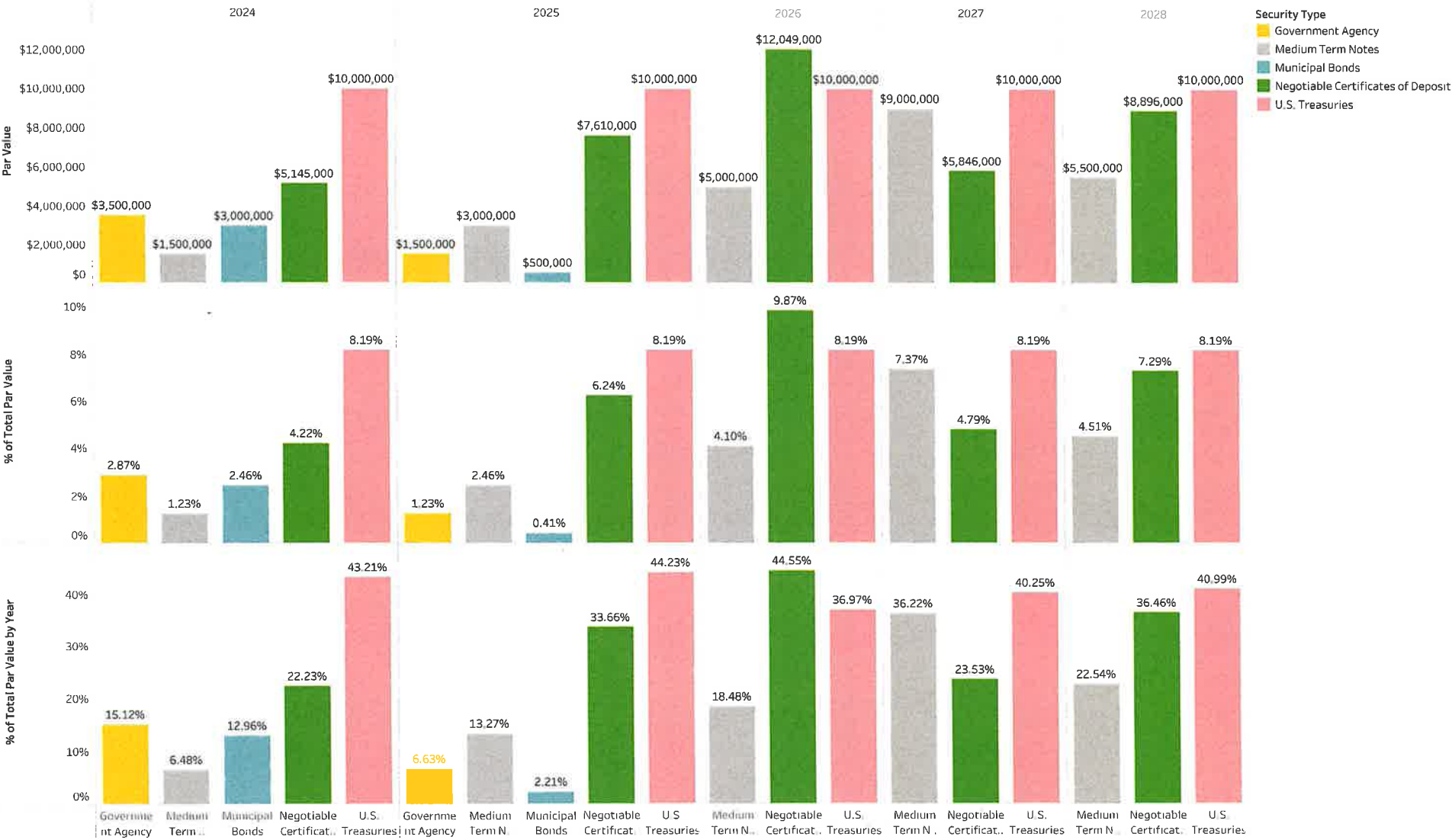
Reserve Portfolio Ladder by Quarter

As of March 2024



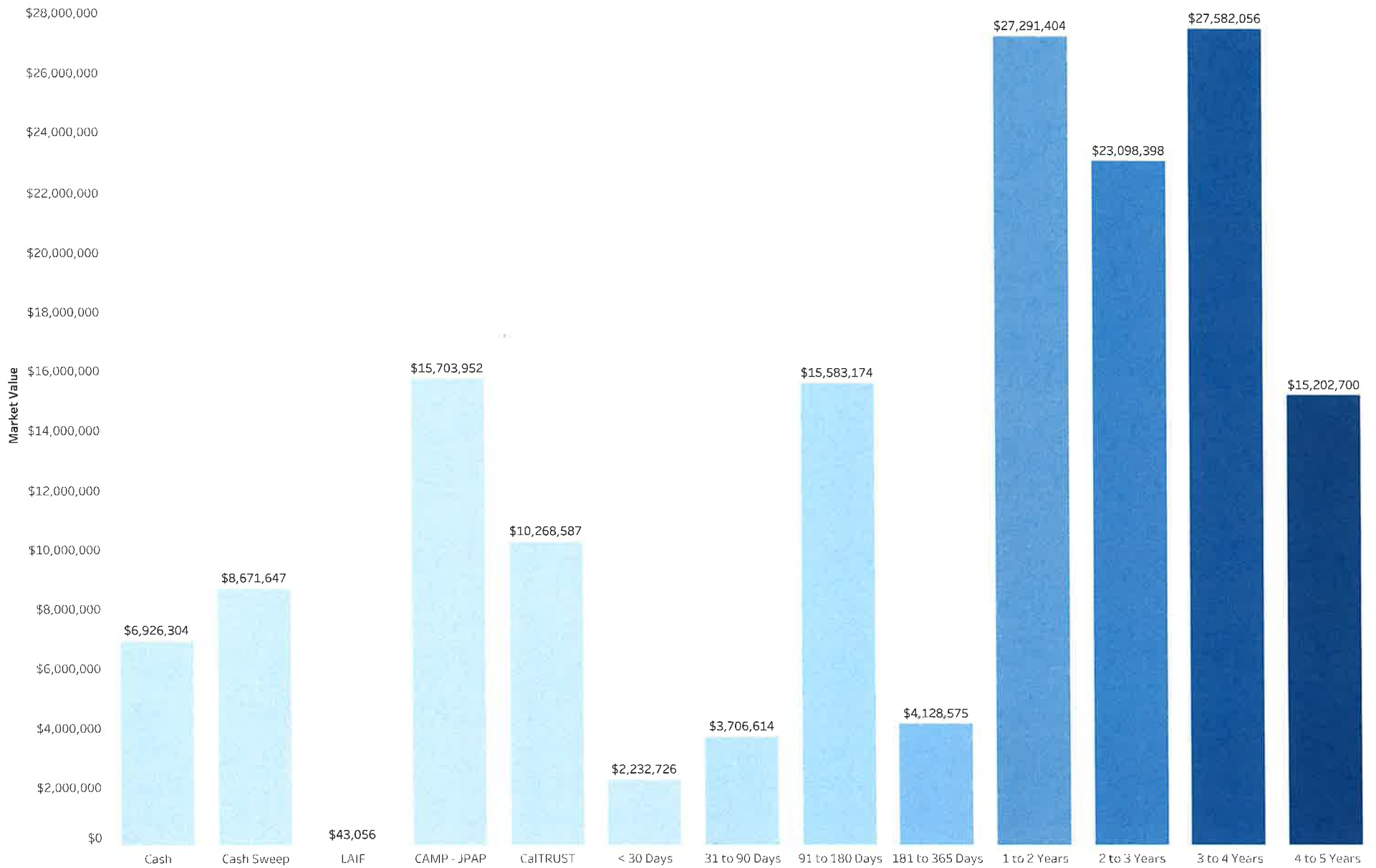
Ladder Diversification

As of March 2024



Investments by Maturity Date

As of March 2024



Portfolio

As of March 2024

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%	\$6,926,304	\$6,926,304	\$6,926,304	\$0
Cash Sweep	Bank	Cash Sweep	Null	1	5.07%	\$8,671,647	\$8,671,647	\$8,671,647	\$0
LAIF	LAIF	LAIF	Null	1	4.08%	\$43,056	\$43,056	\$43,056	\$0
CAMP - JPAP	CAMP - JPAP	CAMP - JPAP	Null	1	5.48%	\$15,703,952	\$15,703,952	\$15,703,952	\$0
CalTRUST	CalTRUST	CalTRUST	Null	1	3.94%	\$10,268,587	\$10,268,587	\$10,000,000	\$268,587
Medium Term Notes	AMAZON COM INC	023135CP9	December 1, 2027	1,342	4.55%	\$1,000,000	\$999,470	\$997,630	\$1,840
	AMERICAN HONDA FIN CO	02665WED9	January 12, 2028	1,384	4.72%	\$1,000,000	\$995,780	\$997,794	(\$2,014)
	APPLE INC	037833EC0	February 8, 2028	1,411	1.36%	\$500,000	\$442,070	\$427,219	\$14,851
	ASTRAZENECA FINANCE L	04636NAA1	May 28, 2026	790	1.30%	\$500,000	\$461,865	\$501,040	(\$39,175)
	BANK NOVA SCOTIA B C	06418BAE8	March 11, 2027	1,077	3.13%	\$1,000,000	\$944,070	\$926,343	\$17,727
	BANK OF AMERICA CORP	06051GFX2	April 19, 2026	751	3.61%	\$500,000	\$484,885	\$554,155	(\$69,270)
	CANADIAN IMP BK COMM	13607HR61	April 7, 2027	1,104	3.61%	\$1,000,000	\$956,520	\$948,186	\$8,334
	CIGNA CORP	125523AG5	November 15, 2025	596	4.18%	\$500,000	\$492,835	\$564,210	(\$71,375)
	CITIGROUP INC	172967KN0	May 1, 2026	763	3.53%	\$500,000	\$481,425	\$550,715	(\$69,290)
	COCA COLA CO THE	191216CL2	September 6, 2024	161	1.78%	\$500,000	\$492,305	\$493,865	(\$1,560)
	COMCAST CORP	20030NBW0	January 15, 2027	1,022	2.51%	\$1,000,000	\$935,410	\$917,335	\$18,075
	DEERE JOHN CAPITAL	24422EWR6	January 20, 2028	1,392	4.74%	\$1,000,000	\$1,002,130	\$1,004,330	(\$2,200)
	DEUTSCHE BK AG N Y	25160PAM9	September 9, 2027	1,259	5.34%	\$1,000,000	\$1,005,180	\$1,005,611	(\$431)
	ESTEE LAUDER CO INC	29736RAN0	December 1, 2024	247	2.05%	\$500,000	\$488,630	\$501,600	(\$12,970)
	GOLDMAN SACHS GROUP I	38141GXJ8	April 1, 2025	368	3.57%	\$500,000	\$490,535	\$545,605	(\$55,070)
	HSBC HOLDINGS PLC	404280BB4	May 25, 2026	787	4.01%	\$1,000,000	\$973,670	\$960,400	\$13,270
	IBM CORP	459200AS0	January 15, 2028	1,387	6.11%	\$1,000,000	\$1,063,910	\$1,076,510	(\$12,600)
	INTEL CORP	458140CD0	February 10, 2026	683	4.89%	\$1,000,000	\$996,750	\$998,520	(\$1,770)
	INTERCONTINENTAL EXCH	45866FAD6	December 1, 2025	612	3.83%	\$500,000	\$489,275	\$557,000	(\$67,725)
	MEAD JOHNSON NUTRITIO	582839AH9	November 15, 2025	596	4.21%	\$500,000	\$490,420	\$565,170	(\$74,750)
	MITSUBISHI UFJ FIN GR	606822AJ3	September 13, 2026	898	2.92%	\$1,000,000	\$945,330	\$924,800	\$20,530
	MORGAN STANLEY	61746BDZ6	January 27, 2026	669	3.97%	\$500,000	\$488,375	\$561,240	(\$72,865)
	ROYAL BK CDA	78016EZD2	May 4, 2027	1,131	3.77%	\$1,000,000	\$962,080	\$951,709	\$10,371
	STRYKER CORP	863667AH4	November 1, 2025	582	3.48%	\$500,000	\$485,555	\$548,175	(\$62,620)
	SUMITOMO MITSUI FINL	86562MAY6	January 17, 2028	1,389	3.72%	\$1,000,000	\$951,620	\$934,451	\$17,169
	TORONTO DOMINION BANK	89115A2M3	January 10, 2028	1,382	5.12%	\$1,000,000	\$1,006,410	\$1,005,769	\$641
	TOSCO CORP	891490AR5	January 1, 2027	1,008	7.36%	\$1,000,000	\$1,059,920	\$1,107,960	(\$48,040)
	TOYOTA MTR CR CORP FR	89236TKL8	November 10, 2027	1,321	5.35%	\$1,000,000	\$1,018,930	\$1,030,896	(\$11,966)
	UNITED PARCEL SERVICE	911312BT2	September 1, 2024	156	2.23%	\$500,000	\$492,980	\$504,105	(\$11,125)
	UNITEDHEALTH GROUP IN	91324PDN9	December 15, 2025	626	3.78%	\$500,000	\$489,230	\$560,625	(\$71,395)
	WELLS FARGO COMPANY	94974BGL8	July 22, 2027	1,210	4.41%	\$1,000,000	\$974,060	\$975,500	(\$1,440)
Municipal Bonds	CONNECTICUT ST TXBL S	20772KGN3	April 15, 2024	17	3.04%	\$1,000,000	\$999,120	\$1,064,850	(\$65,730)
	NEW YORK NY TXBL FISC	64966QCA6	August 1, 2024	125	2.15%	\$1,000,000	\$988,980	\$1,003,750	(\$14,770)
	ONTARIO CA INTERNATIO	683042AJ4	May 15, 2025	412	2.98%	\$500,000	\$485,940	\$538,090	(\$52,150)
	OREGON ST DEPT ADMINI	68607VT47	April 1, 2024	3	2.81%	\$500,000	\$500,000	\$510,125	(\$10,125)
	TULSA CNTY OKLA INDPT	899593MG9	June 1, 2024	64	2.61%	\$500,000	\$497,805	\$501,550	(\$3,745)
Negotiable Certificates of Deposit	1ST SECURITY BANK OF	33625CCP2	July 30, 2024	123	2.02%	\$245,000	\$242,266	\$245,000	(\$2,734)
	ABACUS FEDERAL SAVING	00257TBF2	August 2, 2024	126	2.02%	\$245,000	\$242,187	\$245,000	(\$2,813)
	ACHIEVE FINL CR UN BE	00453NAA9	February 17, 2026	690	4.67%	\$249,000	\$248,002	\$249,000	(\$998)

Portfolio

As of March 2024

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	ADVIA CR UN KALAMAZOO	00782JAC6	September 27, 2028	1,643	4.86%	\$248,000	\$254,889	\$248,000	\$6,889
	AFFINITY BK COVINGTON	00833JAL5	September 15, 2026	900	4.57%	\$249,000	\$247,860	\$249,000	(\$1,140)
	ALASKA USA FED CR UN	011852AE0	March 8, 2028	1,440	4.56%	\$249,000	\$251,166	\$249,000	\$2,166
	ALL IN FED CR UN DALE	01G64MAE6	February 17, 2028	1,420	4.56%	\$249,000	\$250,997	\$249,000	\$1,997
	ALLIANT CR UN CHICAGO	01882MAD4	December 30, 2025	641	5.08%	\$200,000	\$200,678	\$199,900	\$778
	ALLY BK SANDY UTAH	02007GM42	March 23, 2026	724	5.03%	\$243,000	\$243,809	\$243,000	\$809
	ALMA BK ASTORIA NEW Y	020080BL0	September 11, 2024	166	1.78%	\$245,000	\$241,075	\$245,000	(\$3,925)
	AMERICAN EXP NATL BAN	02589ACP5	May 12, 2025	409	3.13%	\$246,000	\$240,785	\$237,002	\$3,783
	AMERICAN FIRST CR UN	02616ACA5	April 27, 2027	1,124	4.43%	\$249,000	\$247,496	\$249,000	(\$1,504)
	AMERICAN ST BK SIOUX	029728BA9	April 26, 2024	28	2.51%	\$245,000	\$244,439	\$245,000	(\$561)
	AUSTIN TELCO FED CR U	052392CH8	December 16, 2026	992	4.92%	\$248,000	\$249,632	\$248,000	\$1,632
	B1BANK BATON ROUGE LA	098079AM8	May 12, 2025	409	4.77%	\$249,000	\$248,153	\$249,000	(\$847)
	BANK FIVE NINE OCONOM	062119BK7	March 20, 2028	1,452	4.60%	\$249,000	\$251,724	\$249,000	\$2,724
	BANK NEW YORK MELLON	06405VFG9	March 21, 2025	357	5.01%	\$243,000	\$242,657	\$243,000	(\$343)
	BANK OF NEW ENGLAND	06426KBE7	May 23, 2024	55	2.66%	\$245,000	\$243,981	\$245,000	(\$1,019)
	BANK OF PERRY CNTY LO	06425KCT4	May 31, 2028	1,524	4.13%	\$249,000	\$255,937	\$249,000	\$6,937
	BANK PONTIAC ILL	064455AZ1	April 28, 2027	1,125	4.30%	\$244,000	\$241,436	\$244,000	(\$2,564)
	BANK SIERRA PORTERVIL	064860MC0	March 15, 2027	1,081	4.61%	\$244,000	\$243,622	\$244,000	(\$378)
	BANK UTAH OGDEN UTAH	065427AC0	May 10, 2028	1,503	4.26%	\$249,000	\$248,173	\$249,000	(\$827)
	BANKERS BK MADISON WI	06610RBZ1	November 24, 2027	1,335	4.28%	\$249,000	\$247,382	\$249,000	(\$1,619)
	BAXTER CR UN VERNON H	07181JBB9	August 22, 2028	1,607	4.79%	\$248,000	\$253,711	\$248,000	\$5,711
	BELLCO FEDERAL CR UN	07833EAN7	February 24, 2026	697	4.70%	\$248,000	\$247,916	\$248,000	(\$84)
	BLUE RIDGE BK MARTINS	09582YAG7	March 16, 2026	717	4.99%	\$230,000	\$230,522	\$230,000	\$522
	BMO HARRIS BK NATL AS	05600XQA1	May 9, 2025	406	4.81%	\$244,000	\$243,261	\$244,000	(\$739)
	BMW BK NORTH AMER SAL	05580AW83	March 17, 2028	1,449	4.68%	\$244,000	\$247,411	\$244,000	\$3,411
	BRENTWOOD BK BETHEL P	107219BK2	March 17, 2026	718	4.76%	\$235,000	\$234,539	\$235,000	(\$461)
	BRIDGEWATER BK BLOOMI	108622NK3	March 29, 2028	1,461	4.72%	\$249,000	\$253,228	\$249,000	\$4,228
	CALIFORNIA CR UN GLEN	130162AU4	February 23, 2026	696	4.53%	\$244,000	\$242,338	\$244,000	(\$1,662)
	CAPITAL ONE NATL ASSN	14042RUR0	September 30, 2027	1,280	4.33%	\$200,000	\$198,778	\$199,800	(\$1,022)
	CATTLEMENS BK ALTUS O	14947NAA4	March 16, 2026	717	4.74%	\$249,000	\$249,618	\$249,000	\$618
	CELTIC BK SALT LAKE C	15118RE78	March 17, 2027	1,083	4.69%	\$249,000	\$249,406	\$249,000	\$406
	CENTRAL BK STORM LAKE	15258RBG1	May 5, 2025	402	4.67%	\$249,000	\$247,887	\$249,000	(\$1,113)
	CENTRIS FEDERAL CREDI	15643VAB8	May 27, 2025	424	5.00%	\$248,000	\$247,854	\$248,000	(\$146)
	CFBANK FAIRLAWN OHIO	15721UFP9	September 15, 2026	900	4.75%	\$248,000	\$248,015	\$248,000	\$15
	CHARLES SCHWAB BK SSB	15987UBA5	March 28, 2025	364	5.05%	\$243,000	\$242,893	\$243,000	(\$107)
	CHARTWAY FED CR UN VA	16141BAC5	June 9, 2026	802	4.89%	\$248,000	\$248,494	\$248,000	\$494
	CHEROKEE ST BK IOWA	164499DE2	March 6, 2026	707	4.58%	\$242,000	\$240,546	\$239,922	\$624
	CIBC BK USA CHICAGO I	12547CAU2	March 24, 2026	725	4.99%	\$243,000	\$243,586	\$243,000	\$586
	CITADEL FED CR UN EXT	17286TAG0	February 27, 2025	335	1.70%	\$245,000	\$237,400	\$245,000	(\$7,600)
	CITIZENS BK INC ROBER	173851AE6	March 16, 2026	717	4.86%	\$248,000	\$249,954	\$248,000	\$1,954
CITIZENS ST BK LACROS	176688DA4	March 24, 2028	1,456	4.64%	\$249,000	\$252,217	\$249,000	\$3,217	
CITY NATL BK LOS ANGE	178180GY5	March 31, 2028	1,463	4.78%	\$243,000	\$254,270	\$243,000	\$11,270	
COASTLIFE CR UN CORPU	19059LAB0	February 13, 2026	686	4.67%	\$249,000	\$247,994	\$249,000	(\$1,006)	
COMMERCE BK GENEVA MI	20056QRZ8	June 26, 2024	89	2.32%	\$245,000	\$243,153	\$245,000	(\$1,847)	

Portfolio

As of March 2024

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	COMMUNITY FIRST BK IN	20368TDH0	May 5, 2025	402	4.72%	\$249,000	\$248,019	\$249,000	(\$981)
	COMMUNITY HERITAGE FI	597338AJ1	May 10, 2027	1,137	4.43%	\$249,000	\$247,553	\$249,000	(\$1,447)
	CONNECTONE BK ENGLEWO	20786ADG7	March 23, 2026	724	0.76%	\$240,000	\$221,170	\$213,854	\$7,315
	CONNEXUS CREDIT UNION	20825WBC3	August 26, 2025	515	3.57%	\$249,000	\$243,980	\$238,934	\$5,046
	CORNERSTONE BK FARGO	219232CQ6	May 12, 2025	409	4.67%	\$249,000	\$247,882	\$249,000	(\$1,118)
	COUNTY SCHS FED CR UN	22258JAF8	March 17, 2026	718	4.80%	\$248,000	\$247,747	\$248,000	(\$253)
	CROSS RIV BK TEANECK	227563CH4	May 19, 2026	781	4.67%	\$244,000	\$243,136	\$244,000	(\$864)
	CUSTOMERS BK PHOENIXV	23204HNV6	March 31, 2026	732	4.99%	\$243,000	\$243,642	\$243,000	\$642
	CY FAIR FCU HOUSTON T	23248UAA5	May 19, 2027	1,146	4.38%	\$249,000	\$247,232	\$249,000	(\$1,768)
	DEPARTMENT OF COMM FE	24951TAW5	November 30, 2027	1,341	4.91%	\$248,000	\$252,744	\$246,669	\$6,075
	DISCOVER BK GREENWOOD	2546732F2	March 6, 2028	1,438	4.44%	\$244,000	\$244,734	\$241,897	\$2,837
	DORT FINL CR UN GRAND	25844MAQ1	February 10, 2028	1,413	4.27%	\$247,000	\$245,930	\$247,000	(\$1,070)
	EAGLEBANK BETHESDA MD	27002YF04	February 24, 2026	697	4.30%	\$244,000	\$241,240	\$238,205	\$3,035
	EMPOWER CU SYRACUSE N	291916AB0	September 29, 2028	1,645	4.94%	\$248,000	\$255,914	\$248,000	\$7,914
	ENTERPRISE BANK PA	29367RKT2	May 16, 2024	48	2.61%	\$245,000	\$244,074	\$245,000	(\$926)
	ESSENTIAL FED CR UN B	29669XAT5	September 20, 2028	1,636	4.87%	\$248,000	\$254,852	\$248,000	\$6,852
	FEDERAL SVGS BK CHICA	313812EC9	February 24, 2026	697	4.25%	\$249,000	\$245,977	\$244,829	\$1,148
	FIDELITY BK NEW ORLEA	31617CAY9	March 16, 2026	717	4.85%	\$249,000	\$248,915	\$249,000	(\$85)
	FIRST FED CR UN CEDAR	32024JAM5	February 17, 2028	1,420	4.40%	\$249,000	\$249,219	\$249,000	\$219
	FIRST FMRS BK TR CONV	320165JK0	September 4, 2024	159	1.78%	\$245,000	\$241,234	\$245,000	(\$3,766)
	FIRST NATL BK DAMARIS	321178FR4	September 23, 2026	908	4.97%	\$248,000	\$249,493	\$248,000	\$1,493
	FIRST NATL BK OF MICH	32114VCH8	March 15, 2028	1,447	4.56%	\$249,000	\$251,229	\$249,000	\$2,229
	FIRST ST BK NEW LONDO	336793CD4	March 12, 2027	1,078	4.65%	\$244,000	\$243,971	\$244,000	(\$29)
	FIRST TECHNOLOGY FED	33715LEN6	February 18, 2025	326	4.86%	\$248,000	\$247,400	\$248,000	(\$600)
	FIRST UTD BK TR CO	33742CCS4	February 8, 2027	1,046	4.07%	\$200,000	\$196,458	\$195,050	\$1,408
	FIRST WESTN BK TR MIN	33749VBP2	May 12, 2025	409	4.77%	\$249,000	\$248,153	\$249,000	(\$847)
	FLAGSTAR BK NATL ASSN	33847GAB8	March 2, 2026	703	4.45%	\$244,000	\$243,966	\$241,365	\$2,601
	FNCB BK DUNMORE PA	30257YBS0	May 7, 2027	1,134	4.34%	\$244,000	\$241,870	\$244,000	(\$2,130)
	FREEDOM FIRST CR UN R	35638CAH2	April 28, 2025	395	4.77%	\$248,000	\$247,192	\$248,000	(\$808)
	FREEDOM NORTHWEST CR	356436AK1	June 1, 2026	794	4.85%	\$248,000	\$248,238	\$248,000	\$238
	FREESTAR FINL CR UN C	35688MAE6	February 22, 2028	1,425	4.31%	\$249,000	\$248,345	\$249,000	(\$655)
	GENOA BKG CO OHIO	372348CJ9	July 31, 2024	124	1.97%	\$245,000	\$242,190	\$245,000	(\$2,810)
	GEORGIA BKG CO	37312PDD8	March 27, 2026	728	4.94%	\$243,000	\$243,369	\$243,000	\$369
	GOLD COAST BK CHICAGO	38058KEW2	September 22, 2027	1,272	4.67%	\$249,000	\$250,658	\$249,000	\$1,658
GRAND RIV BK GRANDVIL	38644ABP3	August 2, 2024	126	2.02%	\$245,000	\$242,187	\$245,000	(\$2,813)	
GREAT NORTH BK FLOREN	391030AZ9	March 16, 2026	717	4.85%	\$244,000	\$243,905	\$244,000	(\$95)	
GREENSTATE CR UN NORT	39573LDW5	October 28, 2025	578	4.76%	\$248,000	\$247,281	\$248,000	(\$719)	
GREENWOOD MUN FED CR	39729LAF8	June 1, 2027	1,159	4.43%	\$249,000	\$252,929	\$249,000	\$3,929	
GUARDIAN CREDIT UNION	40135GAA6	September 29, 2028	1,645	4.94%	\$248,000	\$255,978	\$248,000	\$7,978	
HONOLULU FIRE DEPT FE	438649AE5	August 17, 2026	871	4.44%	\$249,000	\$246,973	\$249,000	(\$2,027)	
HUNTINGTON NATL BK CO	446438SB0	May 5, 2025	402	4.81%	\$244,000	\$243,261	\$244,000	(\$739)	
JOHN MARSHALL BK REST	47804GKM4	September 2, 2026	887	4.48%	\$249,000	\$247,262	\$248,502	(\$1,240)	
KEY BK NATL ASSN OHIO	49306SJ56	March 17, 2025	353	5.01%	\$243,000	\$242,679	\$243,000	(\$321)	
LEADERS CR UN JACKSON	52171MAGO	March 30, 2028	1,462	4.88%	\$248,000	\$253,997	\$248,000	\$5,997	

Portfolio

As of March 2024

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 FED CR UN EVA	53052LAU3	June 9, 2025	437	5.10%	\$248,000	\$248,161	\$248,000	\$161
	LIBERTY FIRST CR UN L	530520AE5	February 3, 2028	1,406	4.26%	\$249,000	\$248,704	\$249,000	(\$296)
	LIVE OAK BANKING COMP	538036GU2	November 27, 2024	243	1.89%	\$245,000	\$239,578	\$245,000	(\$5,422)
	LUANA SVGS BK IOWA	549104C70	March 17, 2026	718	4.44%	\$244,000	\$241,841	\$244,000	(\$2,159)
	LYONS NATL BK N Y	552249CH5	March 16, 2026	717	4.85%	\$244,000	\$243,905	\$244,000	(\$95)
	MAINE SVGS FCU HAMPDE	560507AR6	August 25, 2028	1,610	4.75%	\$248,000	\$253,230	\$248,000	\$5,230
	MAINSTREET BANK	56065GAG3	April 26, 2024	28	2.61%	\$245,000	\$244,459	\$245,000	(\$541)
	MANUFACTURERS TRADERS	564759SE9	March 17, 2027	1,083	4.82%	\$244,000	\$245,303	\$244,000	\$1,303
	MEDALLION BK UTAH	58404DSM4	June 16, 2028	1,540	4.39%	\$249,000	\$249,640	\$249,000	\$640
	MID AMERN CR UN WICHI	59522NAD6	May 23, 2025	420	5.00%	\$248,000	\$247,869	\$248,000	(\$131)
	MID MO BK SPRINGFIELD	59541KBV8	July 17, 2024	110	1.92%	\$245,000	\$242,440	\$245,000	(\$2,560)
	MIDWEST BK WESTN ILL	59828PCQ1	March 23, 2026	724	4.99%	\$248,000	\$248,640	\$248,000	\$640
	MINNWEST BK REDWOOD F	60425SKB4	May 3, 2027	1,130	4.29%	\$249,000	\$246,448	\$249,000	(\$2,552)
	MORGAN STANLEY BK N A	61690UPF1	November 29, 2024	245	1.99%	\$245,000	\$239,735	\$245,000	(\$5,265)
	MORGAN STANLEY PVT BK	61760AYR4	April 11, 2024	13	2.80%	\$245,000	\$244,708	\$245,000	(\$292)
	MOUNTAIN AMER FED CR	62384RAT3	April 28, 2026	760	4.71%	\$249,000	\$248,365	\$249,000	(\$635)
	NEBRASKALAND BK NORTH	63970MAE5	September 17, 2025	537	4.81%	\$249,000	\$248,380	\$249,000	(\$620)
	NORTHWEST BK BOISE ID	66736ACE7	March 17, 2026	718	4.99%	\$248,000	\$248,677	\$248,000	\$677
	NUMERICA CR UN SPOKAN	67054NBH5	June 1, 2026	794	4.76%	\$248,000	\$247,727	\$248,000	(\$273)
	ONE CMNTY BK ORE WIS	682325DH5	October 6, 2026	921	4.79%	\$248,000	\$248,382	\$248,000	\$382
	PARKSIDE FINL BK TR C	70147AEX8	September 17, 2025	537	4.62%	\$249,000	\$247,675	\$249,000	(\$1,325)
	PARTNERS BK MISSION V	70212YBN1	March 17, 2025	353	5.05%	\$243,000	\$242,762	\$243,000	(\$238)
	PEOPLES BK CO COLDWAT	710275AC2	March 17, 2027	1,083	4.69%	\$249,000	\$249,406	\$249,000	\$406
	PEOPLES SVGS BK WELLS	71224LAG9	March 8, 2027	1,074	4.43%	\$244,000	\$242,292	\$240,906	\$1,386
	PINNACLE BK NASHVILLE	72345SLN9	May 8, 2026	770	4.62%	\$244,000	\$242,878	\$244,000	(\$1,122)
	PLAINS ST BK TEX	726547BK7	June 21, 2024	84	2.32%	\$245,000	\$243,261	\$245,000	(\$1,740)
	POINT WEST CREDIT UNI	730716AF4	April 13, 2026	745	4.98%	\$243,000	\$243,746	\$243,000	\$746
	POPPY BK SANTA ROSA C	73319FAF6	March 18, 2025	354	1.14%	\$245,000	\$235,707	\$245,000	(\$9,293)
	POPULAR BK NEW YORK B	73317ABT8	March 19, 2026	720	4.76%	\$247,000	\$246,489	\$247,000	(\$511)
	PORTAGE BK BELLEVUE W	73565MAC9	March 24, 2027	1,090	4.74%	\$249,000	\$249,784	\$249,000	\$784
	PREFERRED BANK LA CAL	740367HP5	August 16, 2024	140	2.03%	\$245,000	\$241,884	\$245,000	(\$3,116)
	RAIZ FCU EL PASO TEX	75102EAG3	August 18, 2025	507	4.72%	\$249,000	\$248,044	\$249,000	(\$956)
RAYMOND JAMES BANK NA	75472RAU5	December 30, 2024	276	1.90%	\$245,000	\$238,926	\$245,000	(\$6,074)	
ROGUE CR UN MEDFORD O	77535MAM5	January 20, 2028	1,392	5.10%	\$248,000	\$248,077	\$248,000	\$77	
SAN FRANCISCO FED CR	79772FAG1	February 3, 2028	1,406	4.36%	\$216,000	\$215,721	\$216,000	(\$279)	
SANDY SPRING BK OLNEY	800364EX5	March 16, 2026	717	4.90%	\$244,000	\$244,132	\$244,000	\$132	
SAVANNAH BK NATL ASSN	804767AB7	May 3, 2028	1,496	4.14%	\$249,000	\$246,766	\$249,000	(\$2,234)	
SAWYER SVGS BK SAUGER	805508BY3	March 10, 2026	711	4.58%	\$245,000	\$243,594	\$243,177	\$417	
SECURITY ST BK WARROA	81501JAE2	May 31, 2028	1,524	4.18%	\$249,000	\$255,930	\$249,000	\$6,930	
SIGNATURE FED CR UN A	82671DAC1	June 8, 2026	801	4.80%	\$248,000	\$248,002	\$248,000	\$2	
SOUTHERN BK POPLAR BL	843383CS7	May 17, 2028	1,510	4.22%	\$249,000	\$247,708	\$249,000	(\$1,292)	
SOUTHERN FIRST BK N A	84287PHU9	November 27, 2026	973	4.61%	\$249,000	\$248,375	\$249,000	(\$625)	
SOUTHERN MICH BK TR	843355BP2	November 8, 2027	1,319	4.15%	\$249,000	\$246,052	\$249,000	(\$2,948)	
ST VINCENT'S MED CTR C	85279AAC6	June 16, 2027	1,174	4.60%	\$249,000	\$249,217	\$249,000	\$217	

Portfolio

As of March 2024

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	1,431	4.48%	\$244,000	\$245,125	\$244,000	\$1,125
	SYNCHRONY BK RETAIL C	87164XZW9	August 20, 2026	874	0.98%	\$248,000	\$227,064	\$219,540	\$7,524
	TECHNOLOGY CR UN SAN	87868YAJ2	February 24, 2025	332	5.01%	\$248,000	\$247,648	\$248,000	(\$352)
	THOMASVILLE NATL BK G	884693BY7	March 24, 2025	360	5.05%	\$248,000	\$247,881	\$248,000	(\$119)
	TRANSPORTATION ALLIAN	89388CGJ1	March 17, 2025	353	5.01%	\$248,000	\$247,745	\$248,000	(\$255)
	TRISTATE CAP BK PITTS	89677DJE7	March 30, 2026	731	4.99%	\$243,000	\$243,700	\$243,000	\$700
	TRULIANT FED CR UN WI	89789AAD9	February 26, 2027	1,064	4.52%	\$249,000	\$248,029	\$249,000	(\$971)
	TUCSON FED CR UN ARIZ	898812AC6	September 8, 2028	1,624	4.87%	\$248,000	\$254,790	\$248,000	\$6,790
	UBS BK USA SALT LAKE	90355GDT0	June 1, 2028	1,525	4.32%	\$249,000	\$256,348	\$249,000	\$7,348
	UFIRST FED CR UN PLAT	902684AA7	August 22, 2025	511	4.72%	\$249,000	\$248,014	\$249,000	(\$986)
	UNITED FID BK FSB EVA	910286GA5	March 30, 2027	1,096	4.86%	\$248,000	\$249,887	\$248,000	\$1,887
	UNITED HERITAGE CR UN	91334AAL7	March 21, 2025	357	5.15%	\$248,000	\$248,134	\$248,000	\$134
	UNITED ROOSEVELT SVGS	91139LAF3	May 19, 2027	1,146	4.42%	\$249,000	\$247,596	\$249,000	(\$1,404)
	UNIVERSITY BK ANN ARB	914098DQ8	April 3, 2028	1,466	4.76%	\$248,000	\$252,620	\$248,000	\$4,620
	UNIVEST NATL BK TR SO	91527PBW6	May 5, 2028	1,498	4.14%	\$249,000	\$246,766	\$249,000	(\$2,234)
	UPPER PENNSIA STATE	91630PAS0	December 27, 2024	273	1.80%	\$245,000	\$238,799	\$245,000	(\$6,201)
	USALLIANCE FCU RYE NE	90352RDB8	May 26, 2028	1,519	4.51%	\$249,000	\$251,024	\$249,000	\$2,024
	UTAH CMNTY CR UN PROV	917352AC0	April 27, 2026	759	4.62%	\$249,000	\$247,899	\$249,000	(\$1,101)
	UTAH FIRST FED CREDIT	91739JAA3	July 14, 2028	1,568	4.57%	\$248,000	\$257,826	\$248,000	\$9,826
	VALLESTAR CR UN MART	92023CAE3	March 20, 2028	1,452	4.68%	\$248,000	\$251,618	\$248,000	\$3,618
	VIBRANT CREDIT UNION	92559TAN8	September 28, 2026	913	5.32%	\$248,000	\$251,854	\$248,000	\$3,854
	VIKING BK NATL ASSN A	92675MAA0	March 13, 2026	714	4.67%	\$249,000	\$247,984	\$249,000	(\$1,016)
	VISIONS FED CR UN END	92838DAE6	September 29, 2026	914	5.40%	\$248,000	\$252,516	\$248,000	\$4,516
	WASHINGTON FEDERAL	938828BJ8	August 23, 2024	147	2.08%	\$245,000	\$241,781	\$245,000	(\$3,219)
	WELLS FARGO BANK NA	949763B96	May 24, 2024	56	2.66%	\$245,000	\$243,961	\$245,000	(\$1,039)
	WESTERN ALLIANCE BK P	95763PLW9	April 28, 2025	395	4.81%	\$244,000	\$243,292	\$244,000	(\$708)
	Government Agency	FEDERAL HOME LOAN BKS	3130A1XJ2	June 14, 2024	77	2.89%	\$2,000,000	\$1,990,380	\$2,089,405
		3130A5A82	June 20, 2025	448	4.28%	\$500,000	\$496,095	\$497,010	(\$915)
		3130ASE96	June 27, 2025	455	3.27%	\$1,000,000	\$979,600	\$990,123	(\$10,523)
		3130ASH77	June 28, 2024	91	3.58%	\$1,000,000	\$995,910	\$1,000,000	(\$4,090)
U.S. Treasuries	TENNESSEE VALLEY AUTH	880591ER9	September 15, 2024	170	2.91%	\$500,000	\$494,255	\$526,520	(\$32,265)
	U S TREASURY NOTE	91282CCJ8	June 30, 2026	823	0.95%	\$10,000,000	\$9,220,300	\$8,978,125	\$242,175
		91282CEX5	June 30, 2024	93	3.02%	\$10,000,000	\$9,941,500	\$9,840,625	\$100,875
		91282CHK0	June 30, 2028	1,554	4.04%	\$10,000,000	\$9,889,100	\$9,938,281	(\$49,181)
		912828ZV5	June 30, 2027	1,188	0.57%	\$10,000,000	\$8,834,400	\$8,611,719	\$222,681
	912828ZW3	June 30, 2025	458	0.26%	\$10,000,000	\$9,440,600	\$9,057,031	\$383,569	

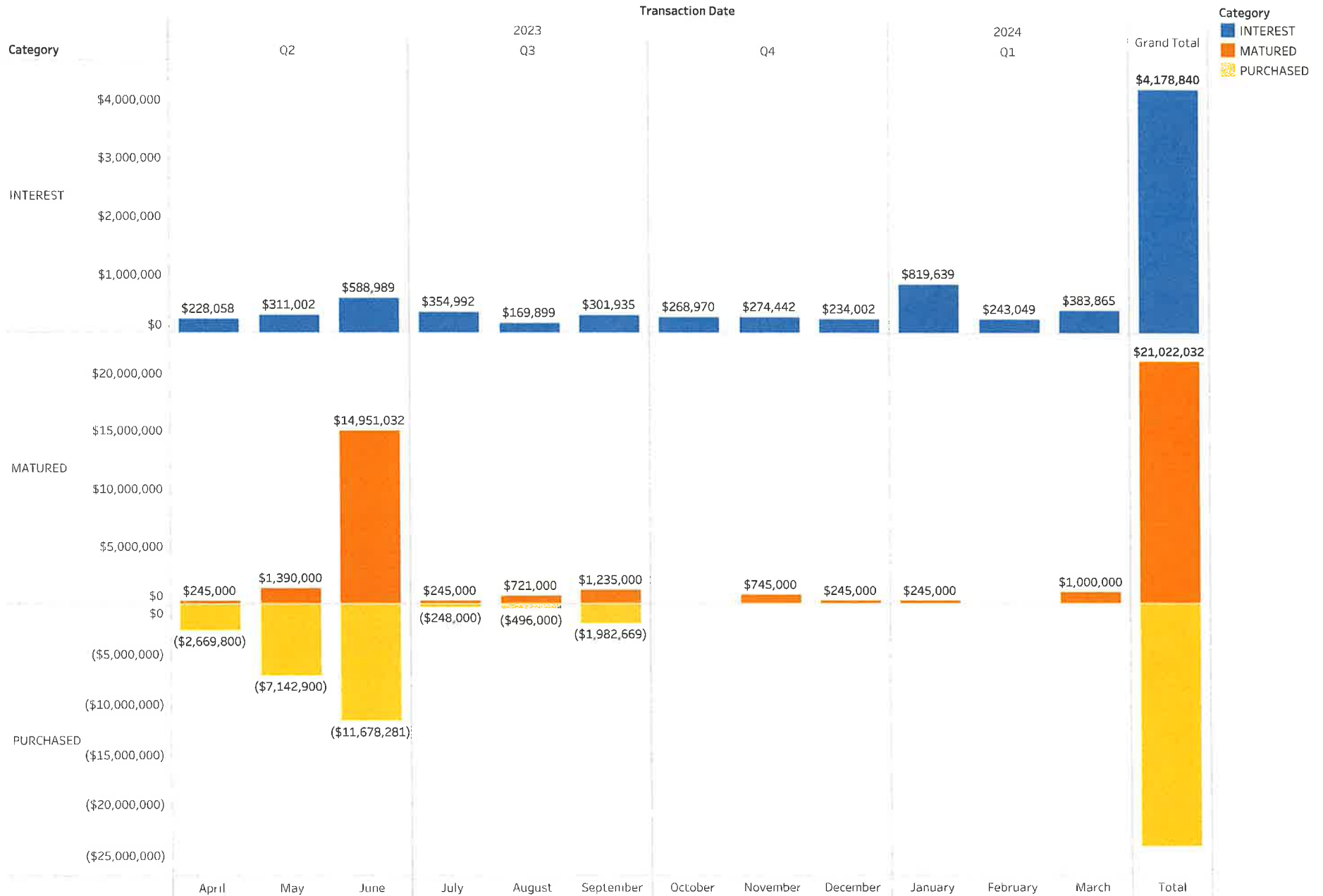


CITY OF
EL SEGUNDO

Transactions

Interest Received

As of March 2024





CITY OF
EL SEGUNDO

Compliance

Asset Class Compliance

As of March 2024

Security Type	In Compliance?	Max Weight	Weight	Par Value	Book Value	Market Value
Cash	Y	100%	4.32%	\$6,926,304	\$6,926,304	\$6,926,304
LAIF	Y	100%	0.03%	\$43,056	\$43,056	\$43,056
CAMP - JPAP	Y	100%	9.79%	\$15,703,952	\$15,703,952	\$15,703,952
Medium Term Notes	Y	30%	14.69%	\$24,000,000	\$24,198,469	\$23,561,625
Municipal Bonds	Y	100%	2.16%	\$3,500,000	\$3,618,365	\$3,471,845
Negotiable Certificates of Deposit	Y	30%	24.63%	\$39,546,000	\$39,443,552	\$39,510,035
CalTRUST	Y	100%	6.40%	\$10,268,587	\$10,000,000	\$10,268,587
Cash Sweep	Y	100%	5.40%	\$8,671,647	\$8,671,647	\$8,671,647
Government Agency	Y	100%	3.09%	\$5,000,000	\$5,103,058	\$4,956,240
U.S. Treasuries	Y	100%	29.50%	\$50,000,000	\$46,425,781	\$47,325,900
		Totals	100.00%	\$163,659,546	\$160,134,183	\$160,439,191

Rating Compliance

As of March 2024

Security Type	Issuer	CUSIP	S&P Rating	Moody Rating	In Compliance?	Market Value	Weight	Maximum % of Portfolio
CalTRUST	CalTRUST	CalTRUST	Null	Null	Y	\$10,268,587	6.40%	1.00%
Cash Sweep	Bank	Cash Sweep	Null	Null	Y	\$8,671,647	5.40%	1.00%
Government Agency	FEDERAL HOME LOAN BKS	3130A1XJ2	AA+	AAA	Y	\$1,990,380	1.24%	100.00%
		3130ASA82	AA+	AAA	Y	\$496,095	0.31%	100.00%
		3130ASE96	AA+	AAA	Y	\$979,600	0.61%	100.00%
		3130ASH77	AA+	AAA	Y	\$995,910	0.62%	100.00%
Medium Term Notes	TENNESSEE VALLEY AUTH	880591ER9	AA+	AAA	Y	\$494,255	0.31%	100.00%
	AMAZON COM INC	023135CP9	AA	A1	Y	\$999,470	0.62%	1.00%
	AMERICAN HONDA FIN CO	02665WED9	A-	A3	Y	\$995,780	0.62%	1.00%
	APPLE INC	037833EC0	AA+	AAA	Y	\$442,070	0.28%	1.00%
	ASTRAZENECA FINANCE L	04636NAA1	A	A2	Y	\$461,865	0.29%	1.00%
	BANK NOVA SCOTIA B C	06418BAE8	A-	A2	Y	\$944,070	0.59%	1.00%
	BANK OF AMERICA CORP	06051GFX2	A-	A1	Y	\$484,885	0.30%	1.00%
	CANADIAN IMP BK COMM	13607HRG1	A-	A2	Y	\$956,520	0.60%	1.00%
	CIGNA CORP	125523AG5	A-	BAA1	Y	\$492,835	0.31%	1.00%
	CITIGROUP INC	172967KN0	BBB+	A3	Y	\$481,425	0.30%	1.00%
	COCA COLA CO THE	191216CL2	A+	A1	Y	\$492,305	0.31%	1.00%
	COMCAST CORP	20030NBW0	A-	A3	Y	\$935,410	0.58%	1.00%
	DEERE JOHN CAPITAL	24422EWR6	A	A1	Y	\$1,002,130	0.62%	1.00%
	DEUTSCHE BK AG N Y	25160PAM9	A	A1	Y	\$1,005,180	0.63%	1.00%
	ESTEE LAUDER CO INC	29736RAN0	A	A1	Y	\$488,630	0.30%	1.00%
	GOLDMAN SACHS GROUP I	38141GXJ8	BBB+	A2	Y	\$490,535	0.31%	1.00%
	HSBC HOLDINGS PLC	404280BB4	A-	A3	Y	\$973,670	0.61%	1.00%
	IBM CORP	459200AS0	A-	A3	Y	\$1,063,910	0.66%	1.00%
	INTEL CORP	458140CD0	A-	A3	Y	\$996,750	0.62%	1.00%
	INTERCONTINENTAL EXCH	45866FAD6	A-	A3	Y	\$489,275	0.30%	1.00%
	MEAD JOHNSON NUTRITIO	582839AH9	A-	A3	Y	\$490,420	0.31%	1.00%
	MINITUBISHI UFJ FIN GR	606822AJ3	A-	A1	Y	\$945,330	0.59%	1.00%
	MORGAN STANLEY	61746BDZ6	A-	A1	Y	\$488,375	0.30%	1.00%
	ROYAL BK CDA	78016EZD2	A	A1	Y	\$962,080	0.60%	1.00%
	STRYKER CORP	863667AH4	BBB+	BAA1	Y	\$485,555	0.30%	1.00%
	SUMITOMO MITSUI FINL	86562MAY6	A-	A1	Y	\$951,620	0.59%	1.00%
	TORONTO DOMINION BANK	89115A2M3	A	A1	Y	\$1,006,410	0.63%	1.00%
	TOSCO CORP	891490AR5	A-	A2	Y	\$1,059,920	0.66%	1.00%
	TOYOTA MTR CR CORP FR	89236TKL8	A+	A1	Y	\$1,018,930	0.64%	1.00%
	UNITED PARCEL SERVICE	911312BT2	A	A2	Y	\$492,980	0.31%	1.00%
	UNITEDHEALTH GROUP IN	91324PDN9	A+	A2	Y	\$489,230	0.30%	1.00%
	WELLS FARGO COMPANY	94974BGL8	BBB	A3	Y	\$974,060	0.61%	1.00%
Municipal Bonds	CONNECTICUT ST TXBL S	20772KGN3	AA-	AA3	Y	\$999,120	0.62%	1.00%
	NEW YORK NY TXBL FISC	64966QCA6	AA	AA2	Y	\$988,980	0.62%	1.00%
	ONTARIO CA INTERNATIO	683042AJ4	AA	N/A	Y	\$485,940	0.30%	1.00%
	OREGON ST DEPT ADMINI	68607VT47	AAA	AA2	Y	\$500,000	0.31%	1.00%
	TULSA CNTY OKLA INDPT	899593MG9	N/A	AA2	Y	\$497,805	0.31%	1.00%
U.S. Treasuries	U S TREASURY NOTE	91282CCJ8	N/A	AAA	Y	\$9,220,300	5.75%	100.00%
		91282CEX5	N/A	AAA	Y	\$9,941,500	6.20%	100.00%
		91282CHK0	N/A	AAA	Y	\$9,889,100	6.16%	100.00%
		912828ZV5	Null	AAA	Y	\$8,834,400	5.51%	100.00%
		912828ZW3	N/A	AAA	Y	\$9,440,600	5.88%	100.00%

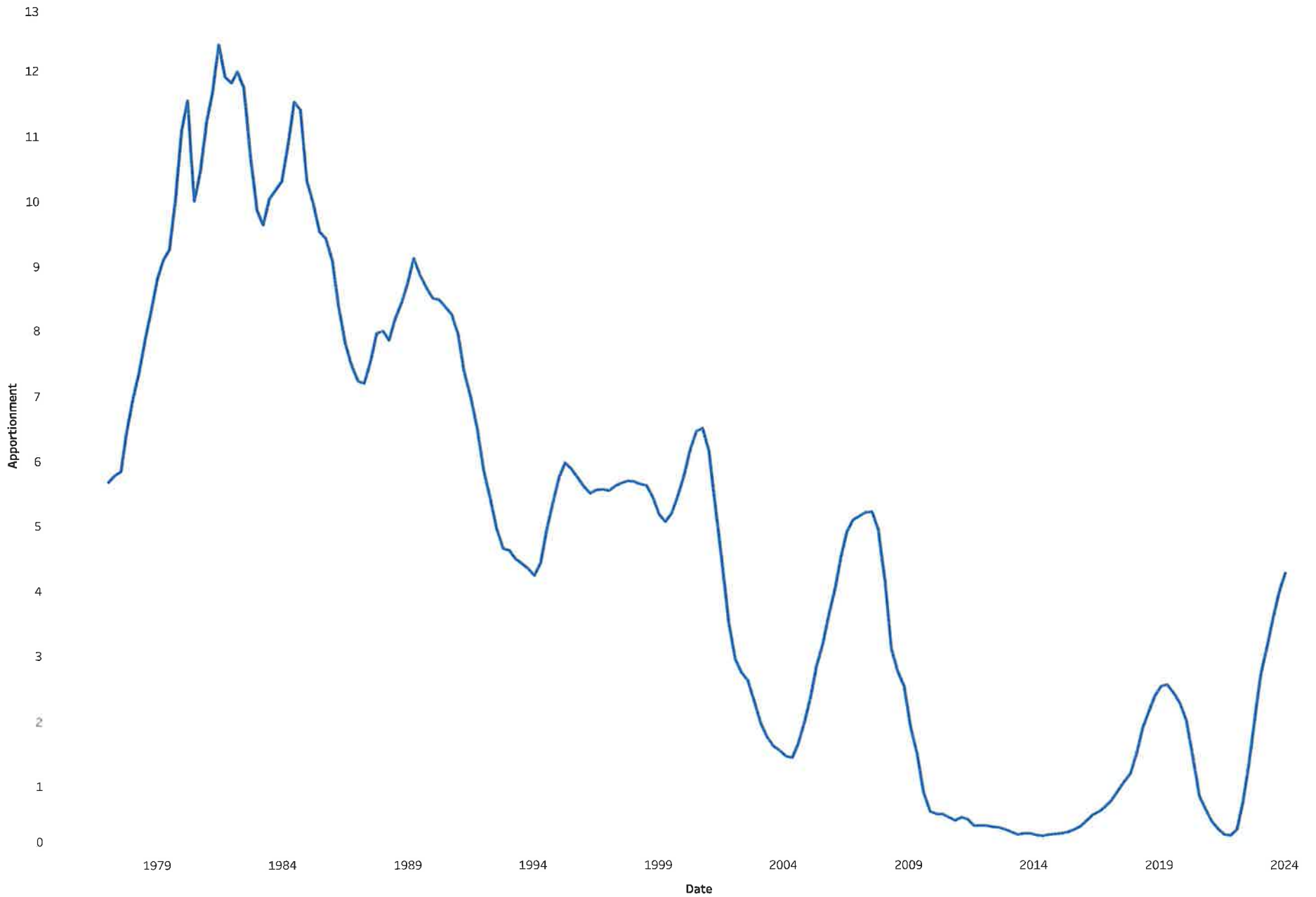


CITY OF
EL SEGUNDO

LAIF

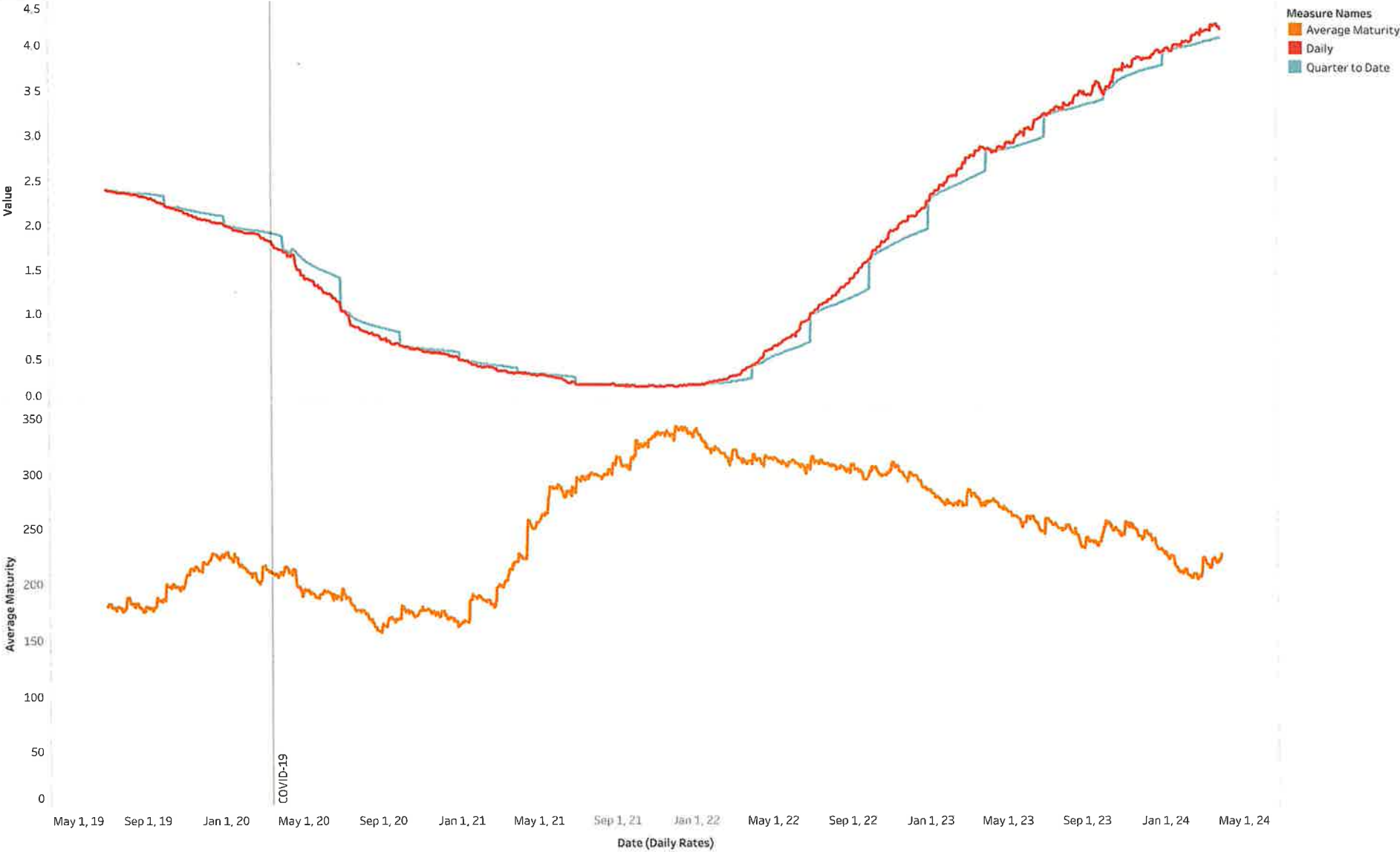
LAIF Apportionment Rates

As of March 2024



LAIF Diagnostics

As of March 2024



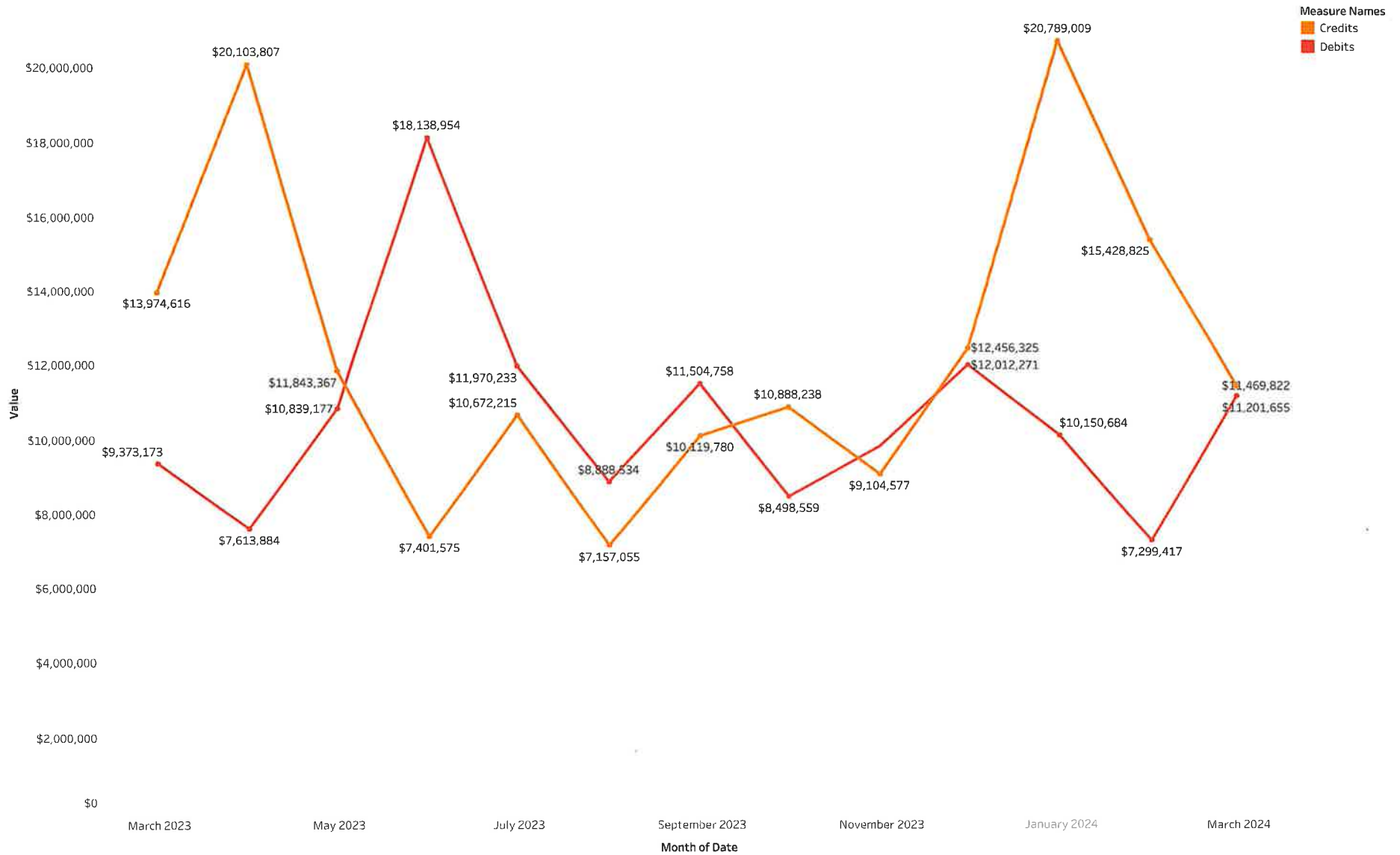
The logo of the City of El Segundo, featuring a circular seal with a building and the text "CITY OF EL SEGUNDO" around the perimeter.

CITY OF
EL SEGUNDO

City Cash Flows

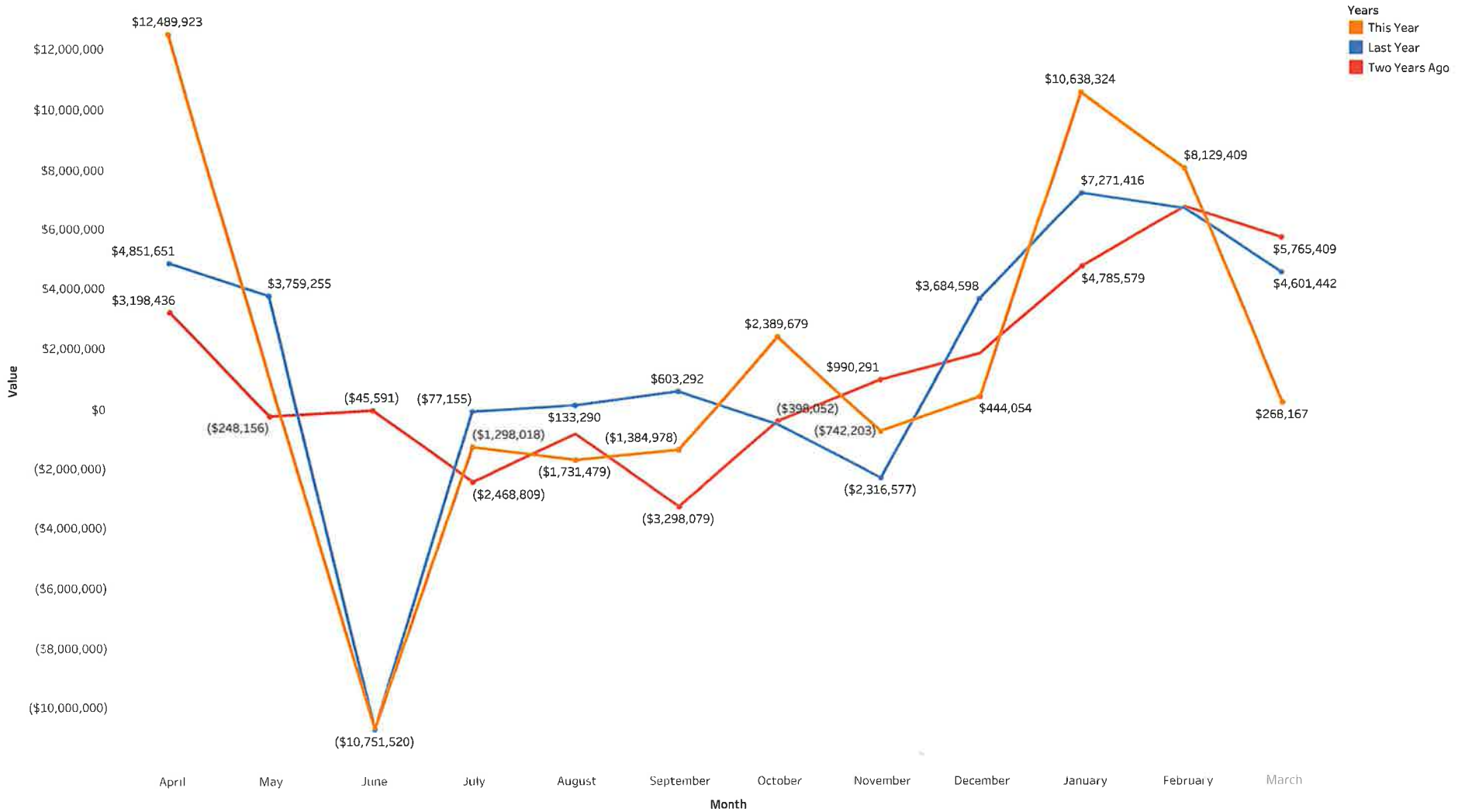
Rolling 13-Month Cash Flow Analysis

As of March 2024



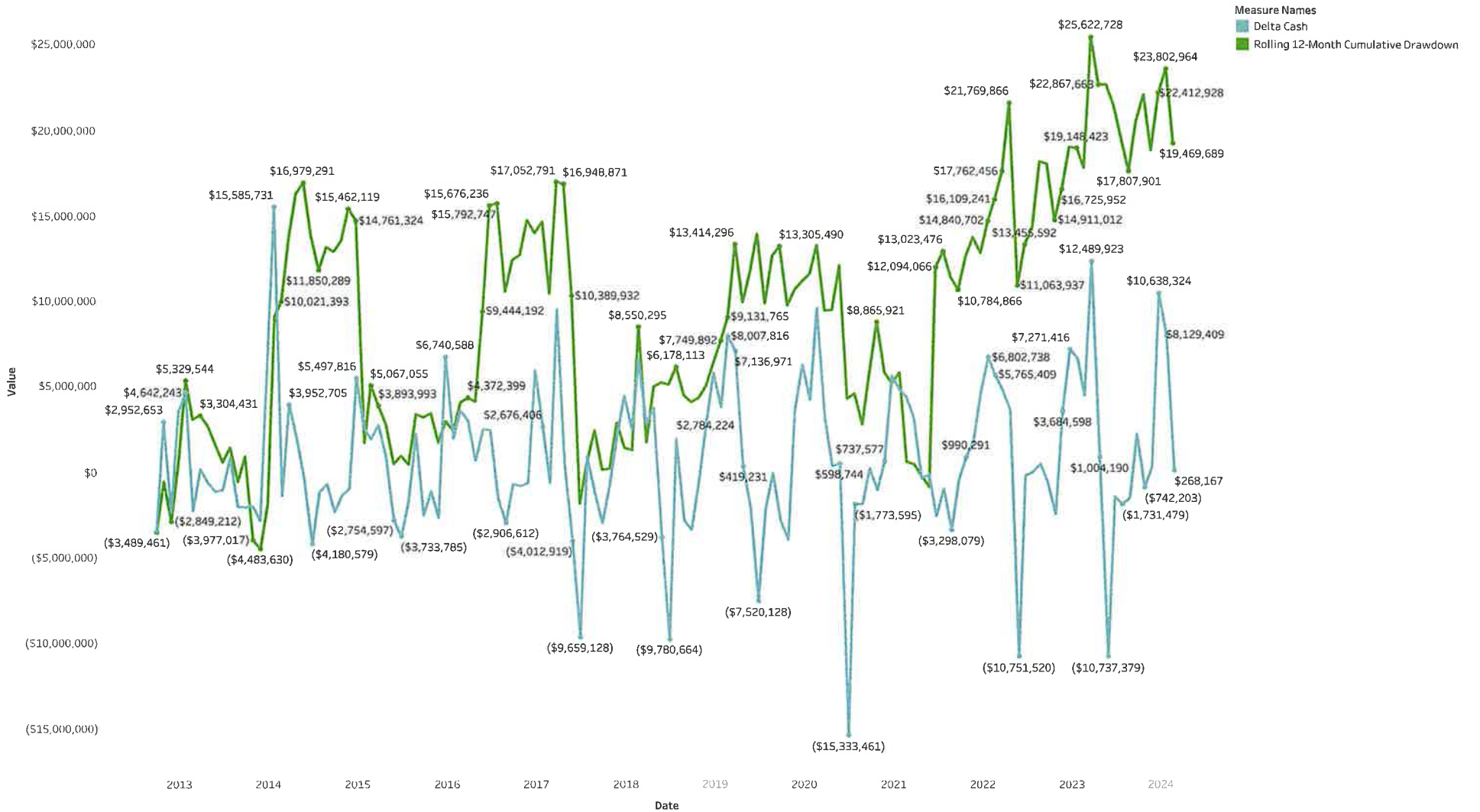
Net Change in Cash by Year

As of March 2024



Historic Drawdowns

As of March 2024



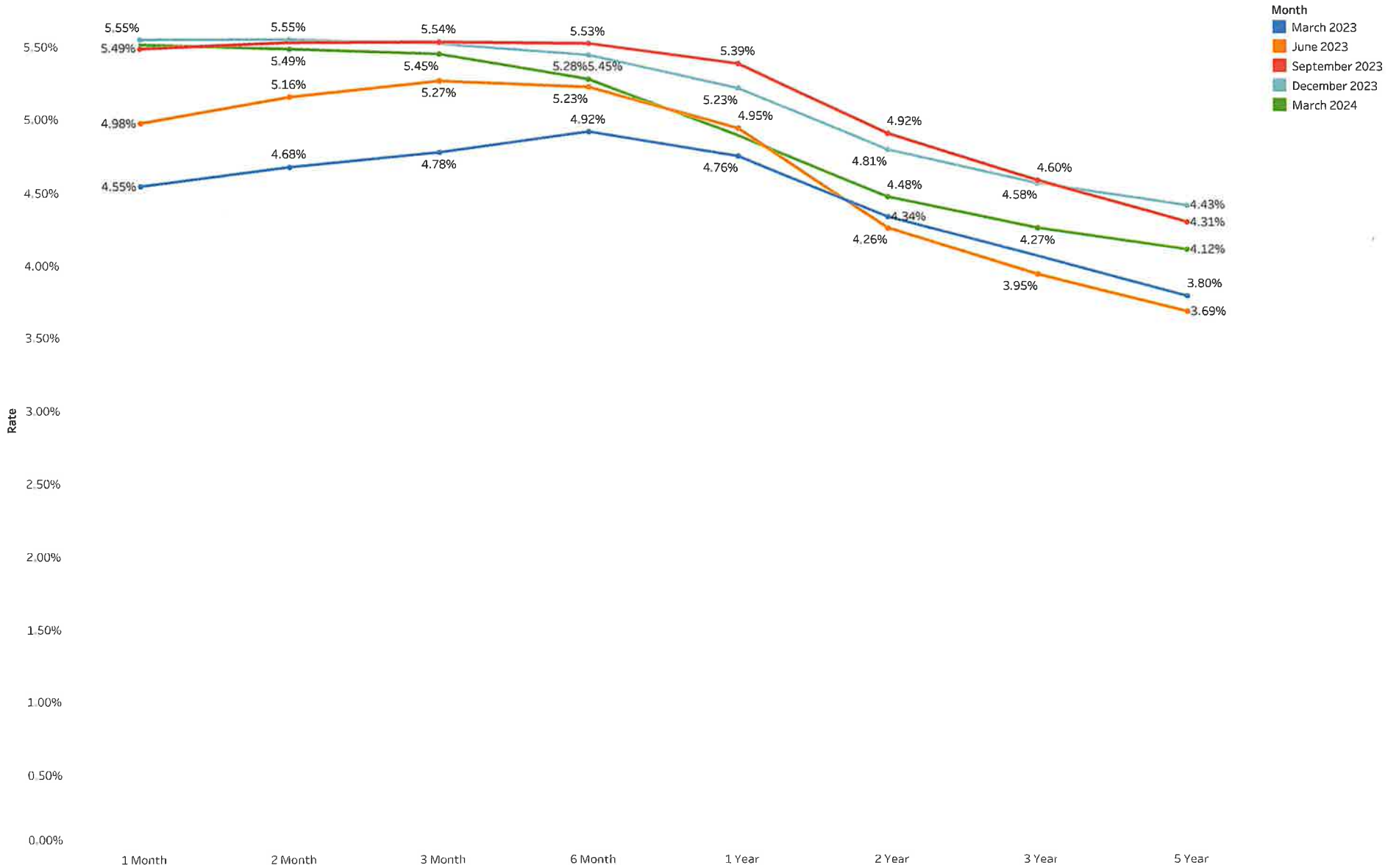


CITY OF
EL SEGUNDO

Economic Environment

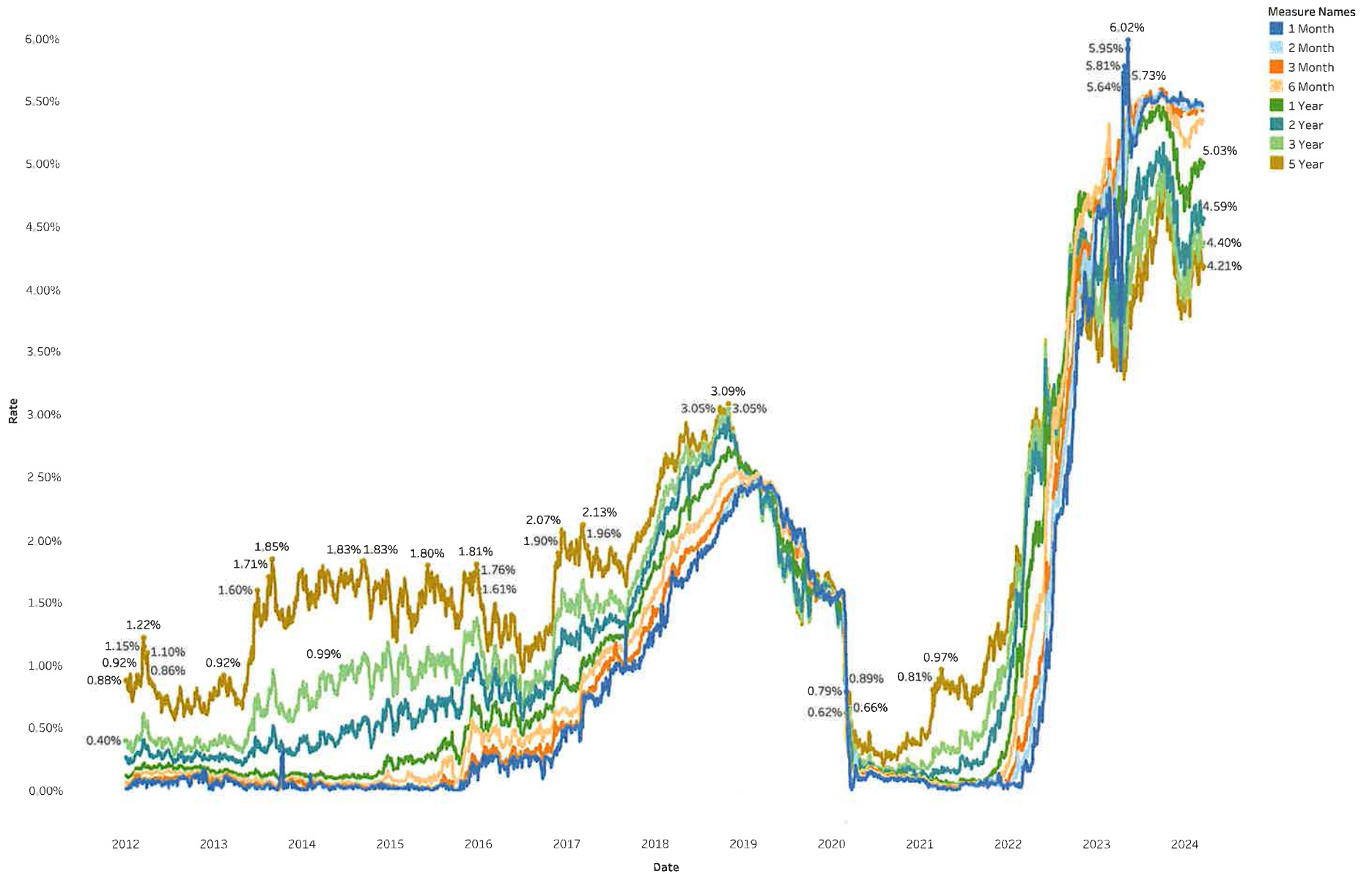
U.S. Treasury Yield Curve

As of March 2024



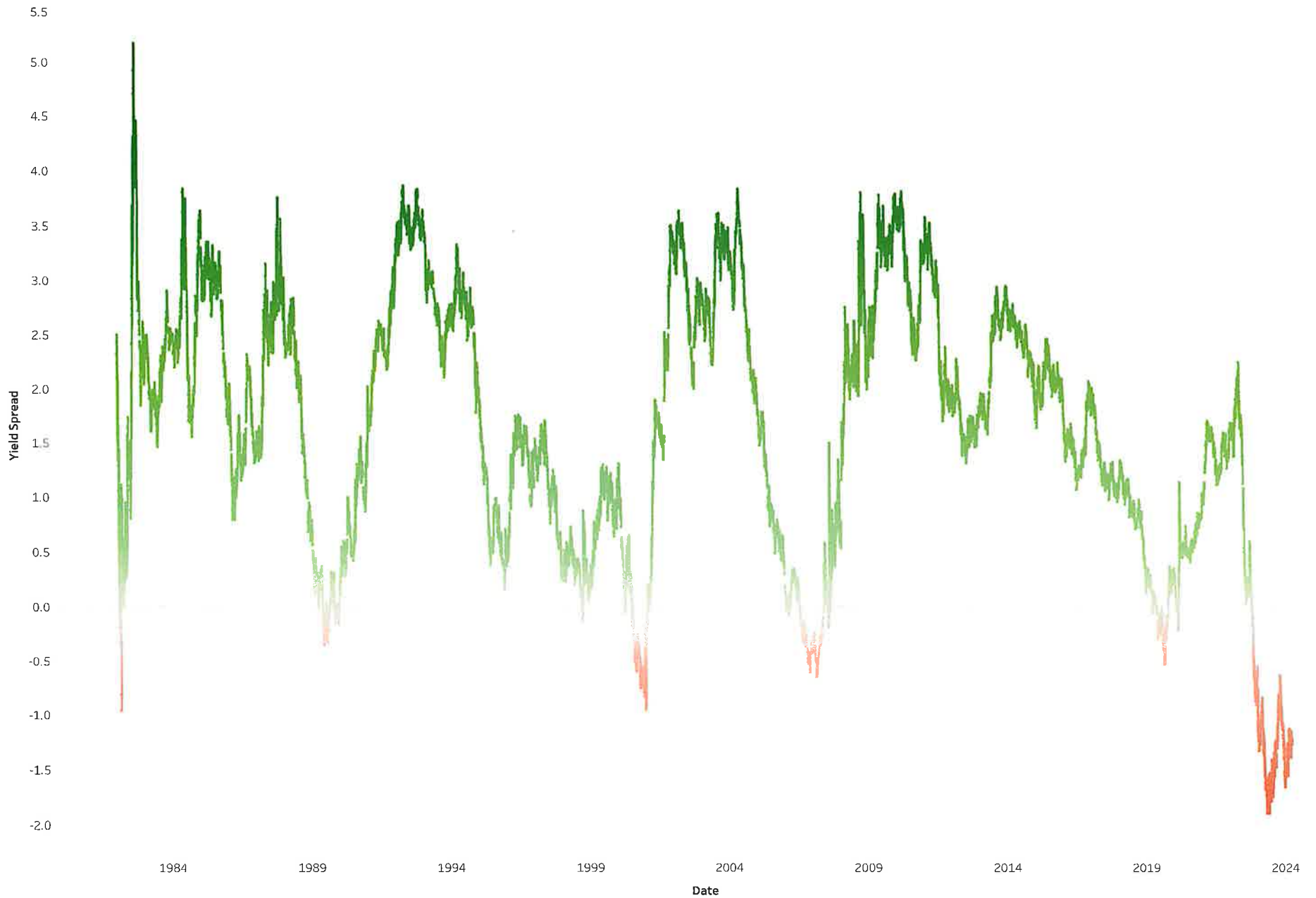
U.S. Treasury Maturity Through Time

As of March 2024



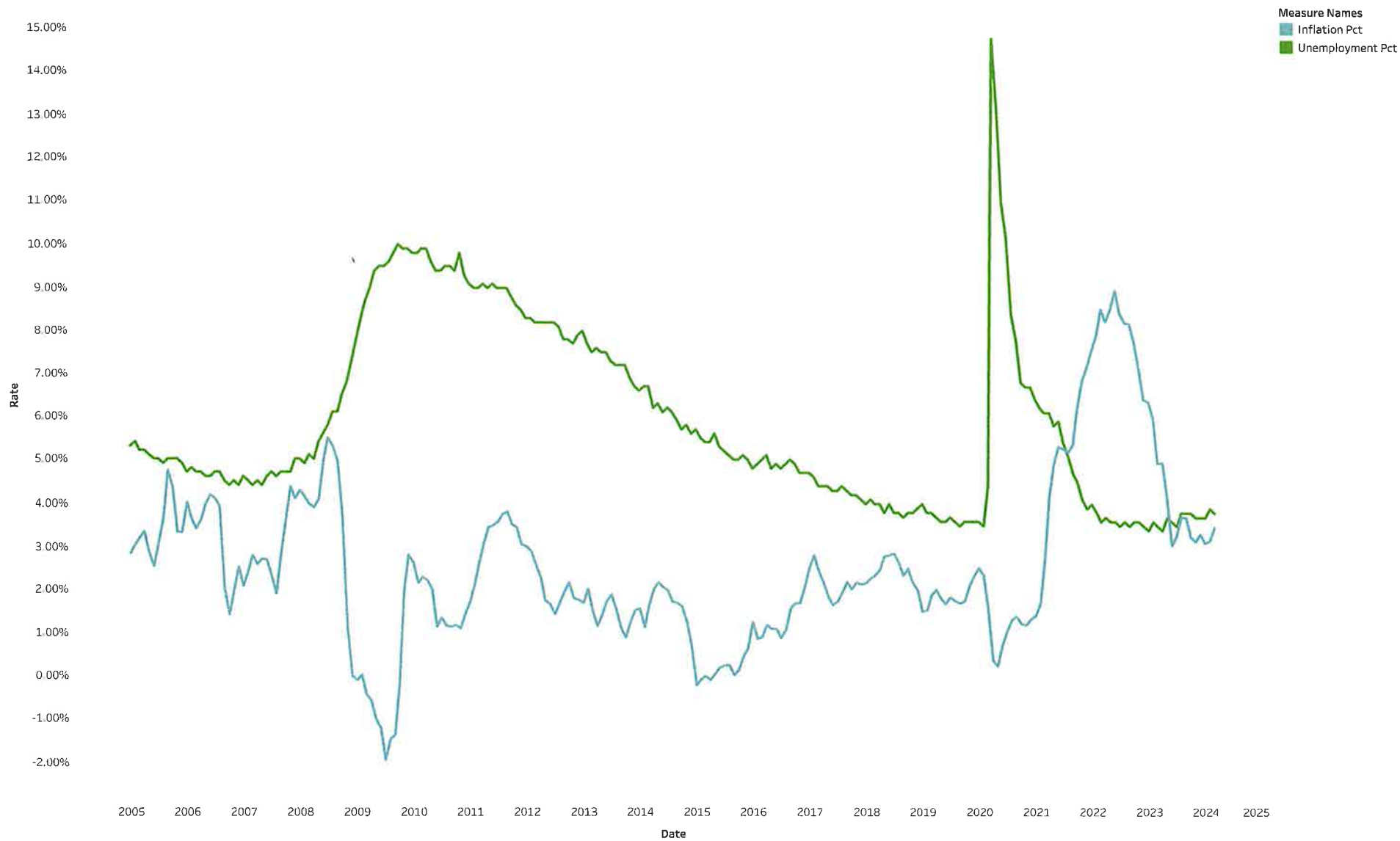
10-Year Minus 3-Month Treasury Yield Spread

As of March 2024



Unemployment vs Inflation

As of March 2024



5-Year Breakeven Inflation Prediction

As of March 2024





CITY OF
EL SEGUNDO

I certify that this report accurately reflects all pooled investments and it is in conformity with the investment policy as approved by the City Council on 10/1/22. A copy of this policy is available in the office of the City Clerk. The investment program herein shown provides sufficient cash flow liquidity to meet the next six months estimated expenditures.

Sources for the valuations are as follows:

Federal Agency Issues, Treasury Securities and Miscellaneous Securities: Union Bank, the custodial agent for the City of El Segundo.

Detailed information on all purchase and sale transactions follows the Investment Portfolio Details section.



4/21/2024

Matthew Robinson, City Treasurer

Date