



CITY OF  
EL SEGUNDO

# City of El Segundo Investment Portfolio Report January 2024

Certified By:  
City Treasurers Office

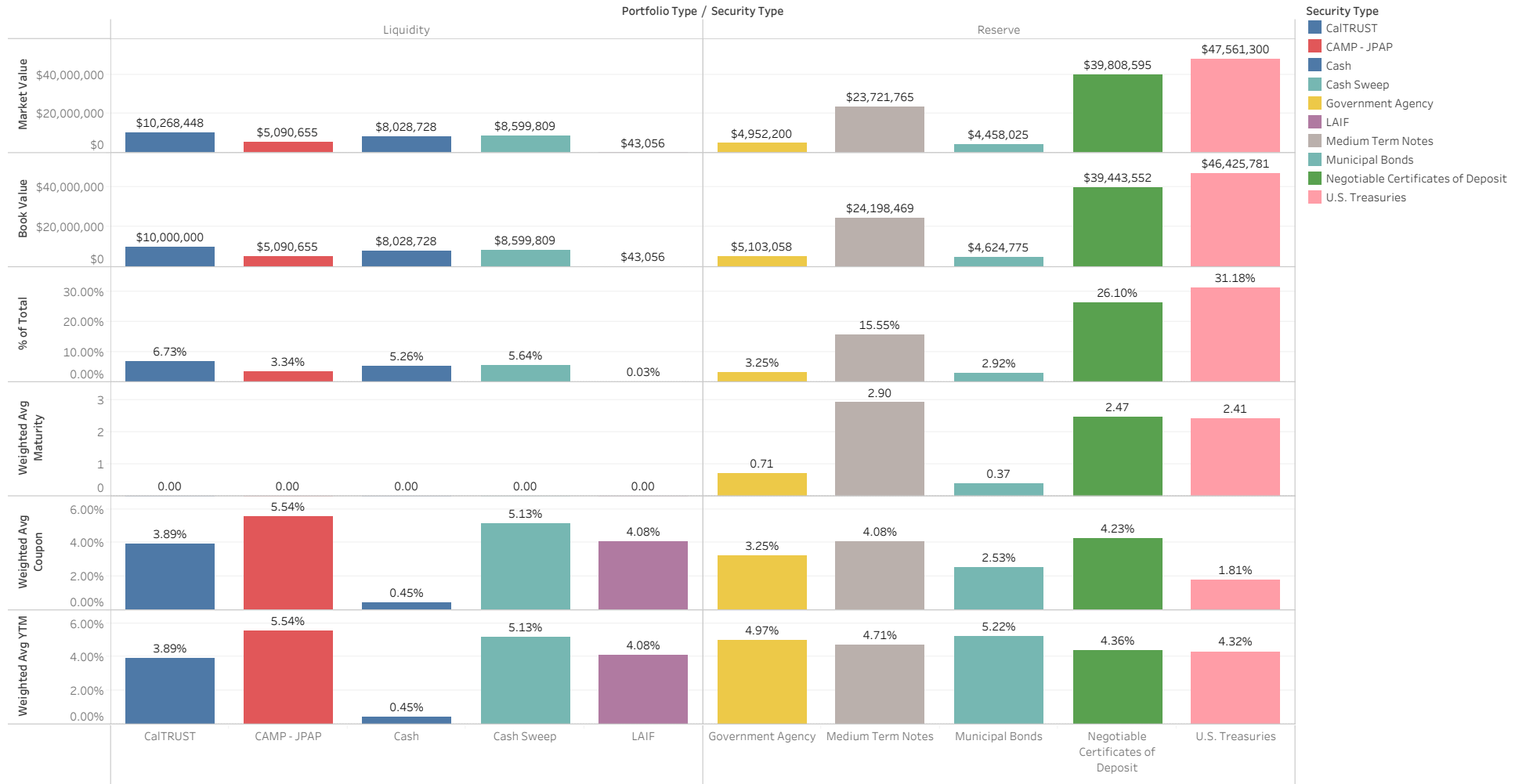


CITY OF  
EL SEGUNDO

# Portfolio

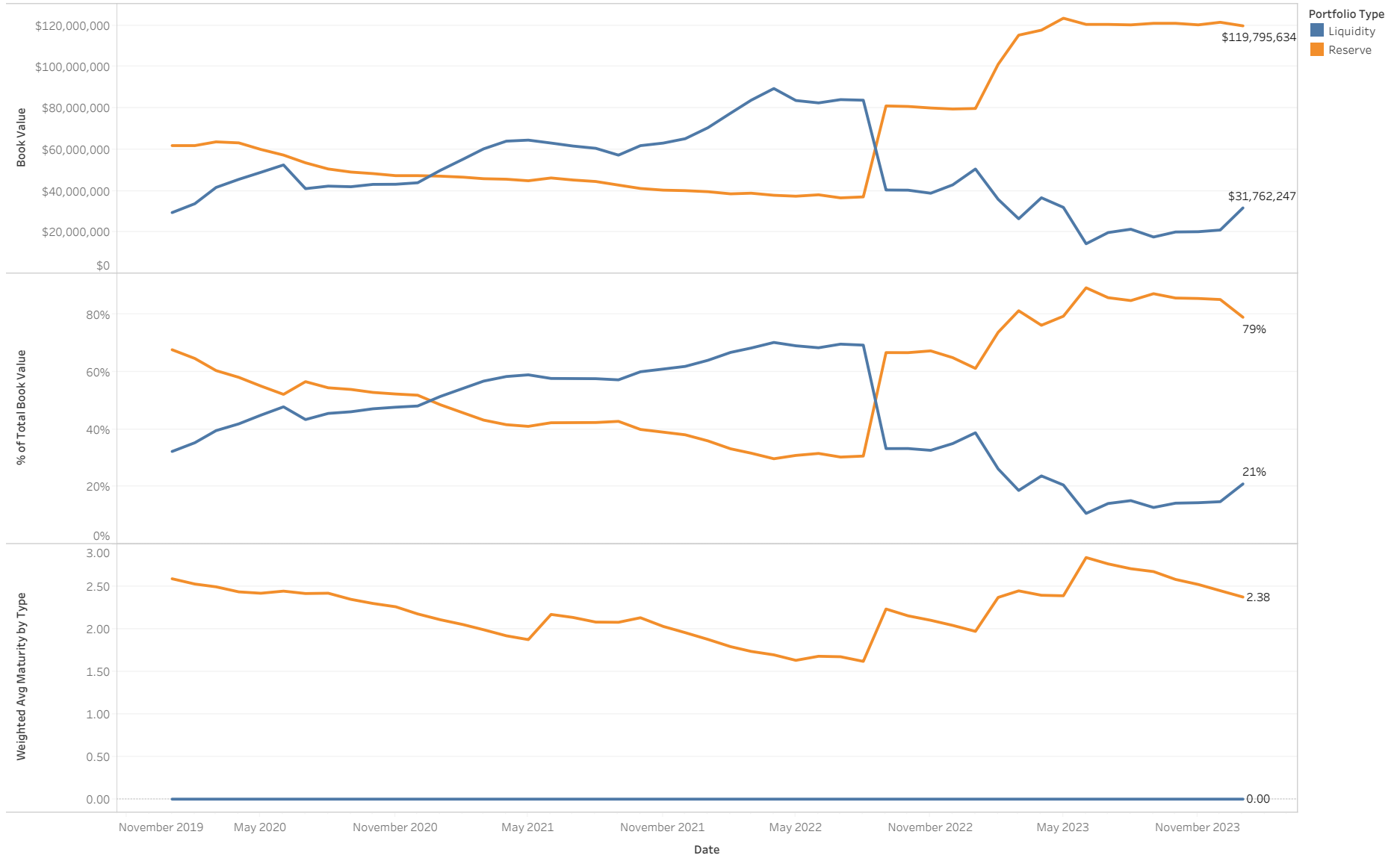
# Portfolio Summary

As of January 2024



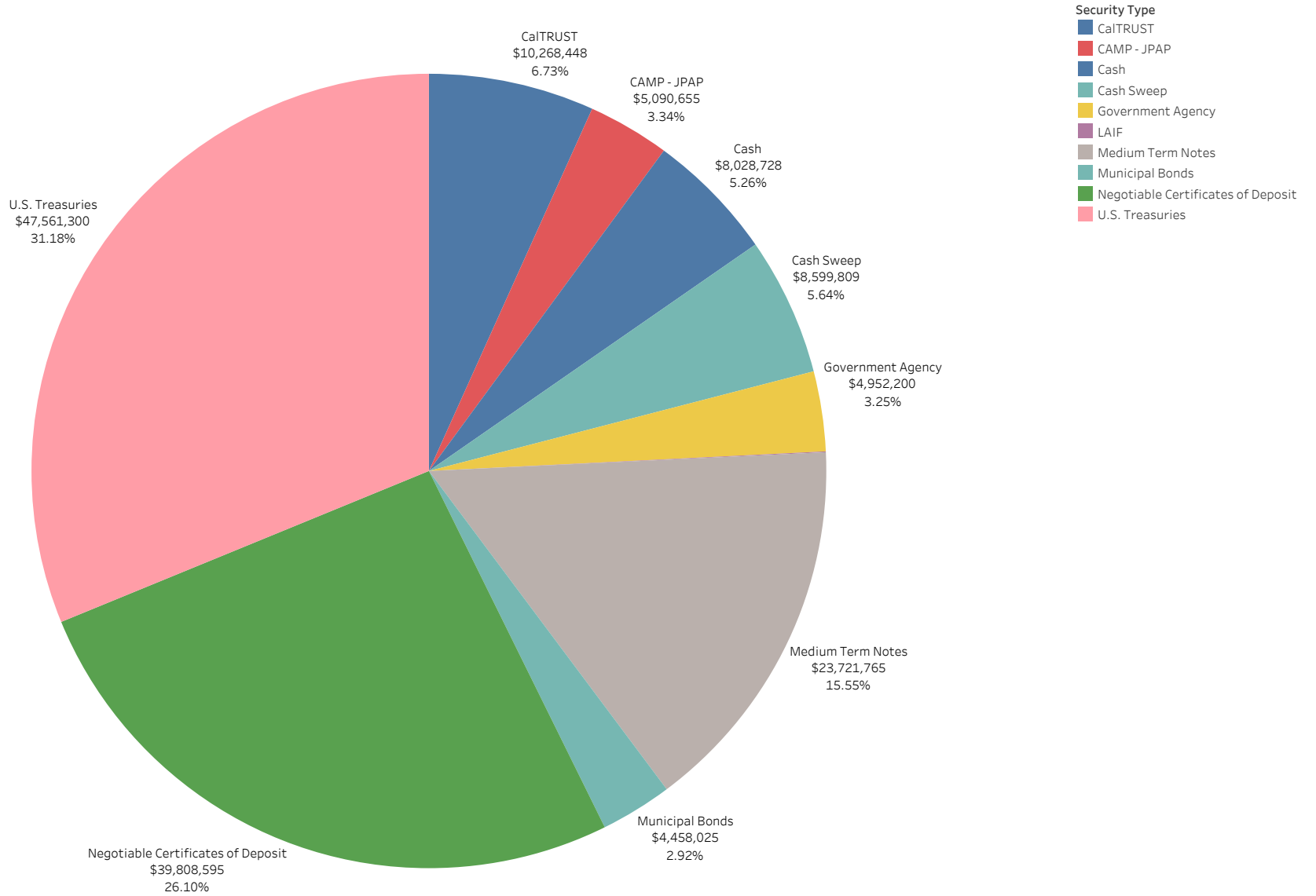
# Portfolio Through Time

As of January 2024



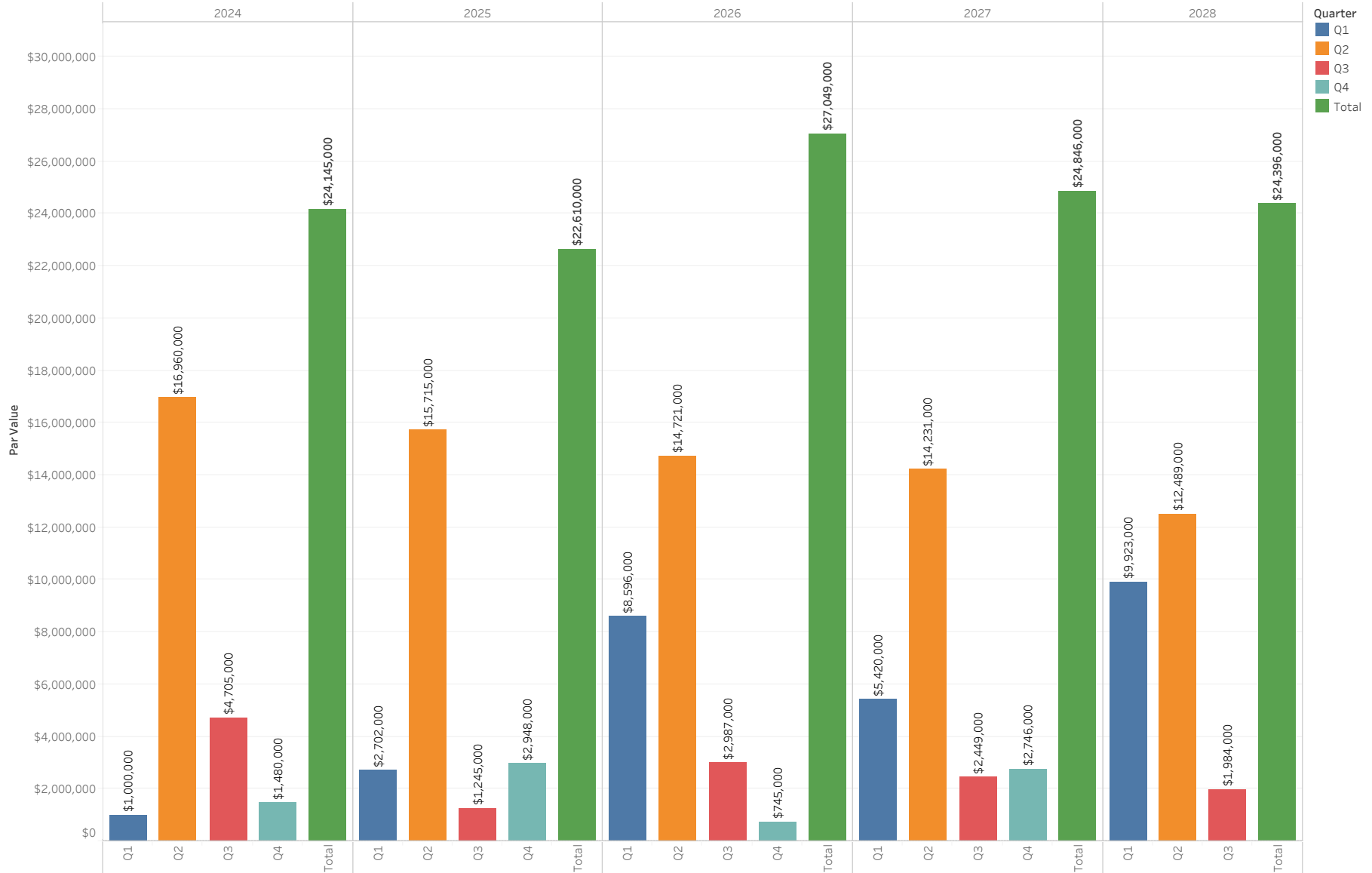
# Investments by Security Type

As of January 2024



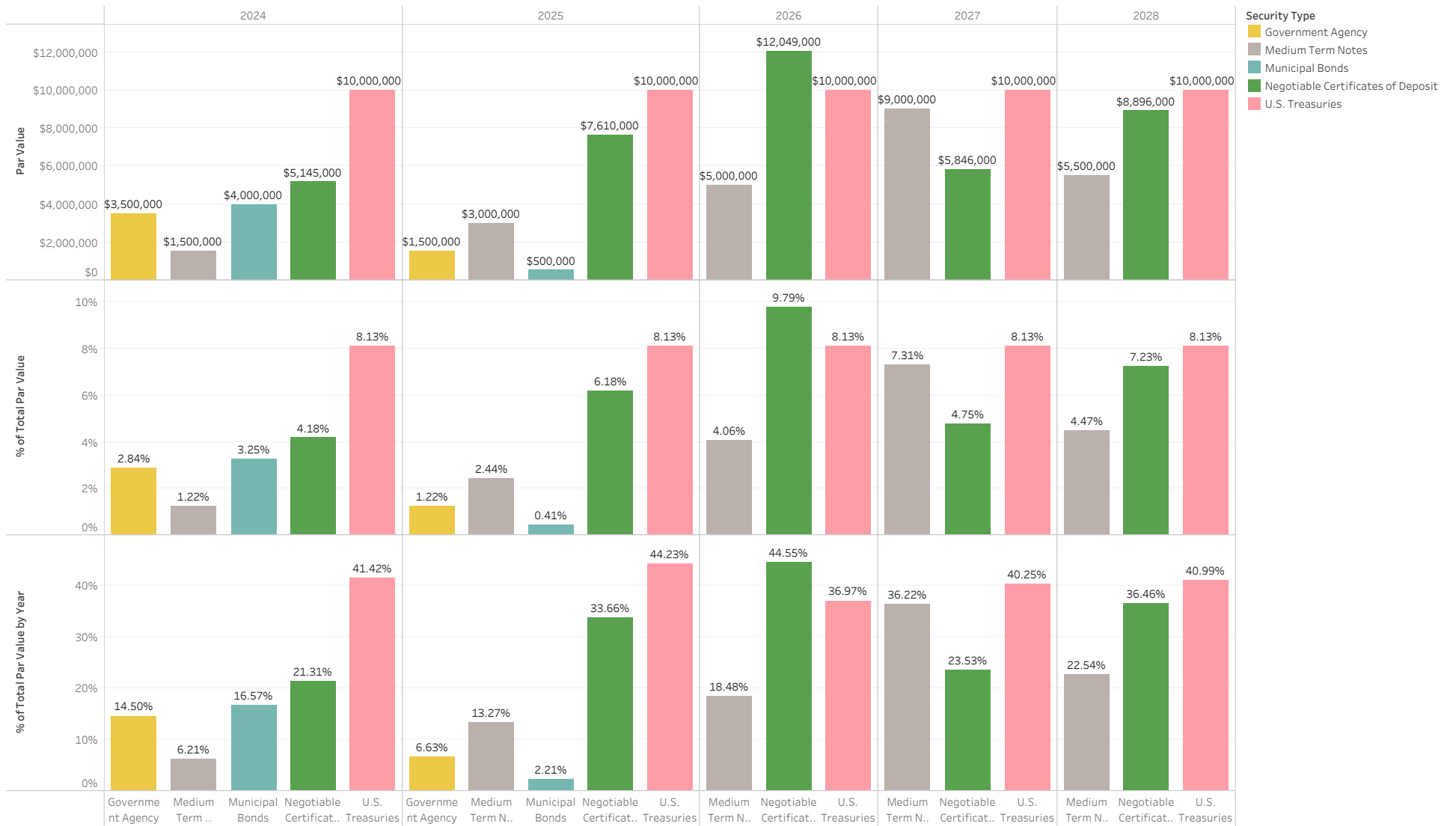
# Reserve Portfolio Ladder by Quarter

As of January 2024



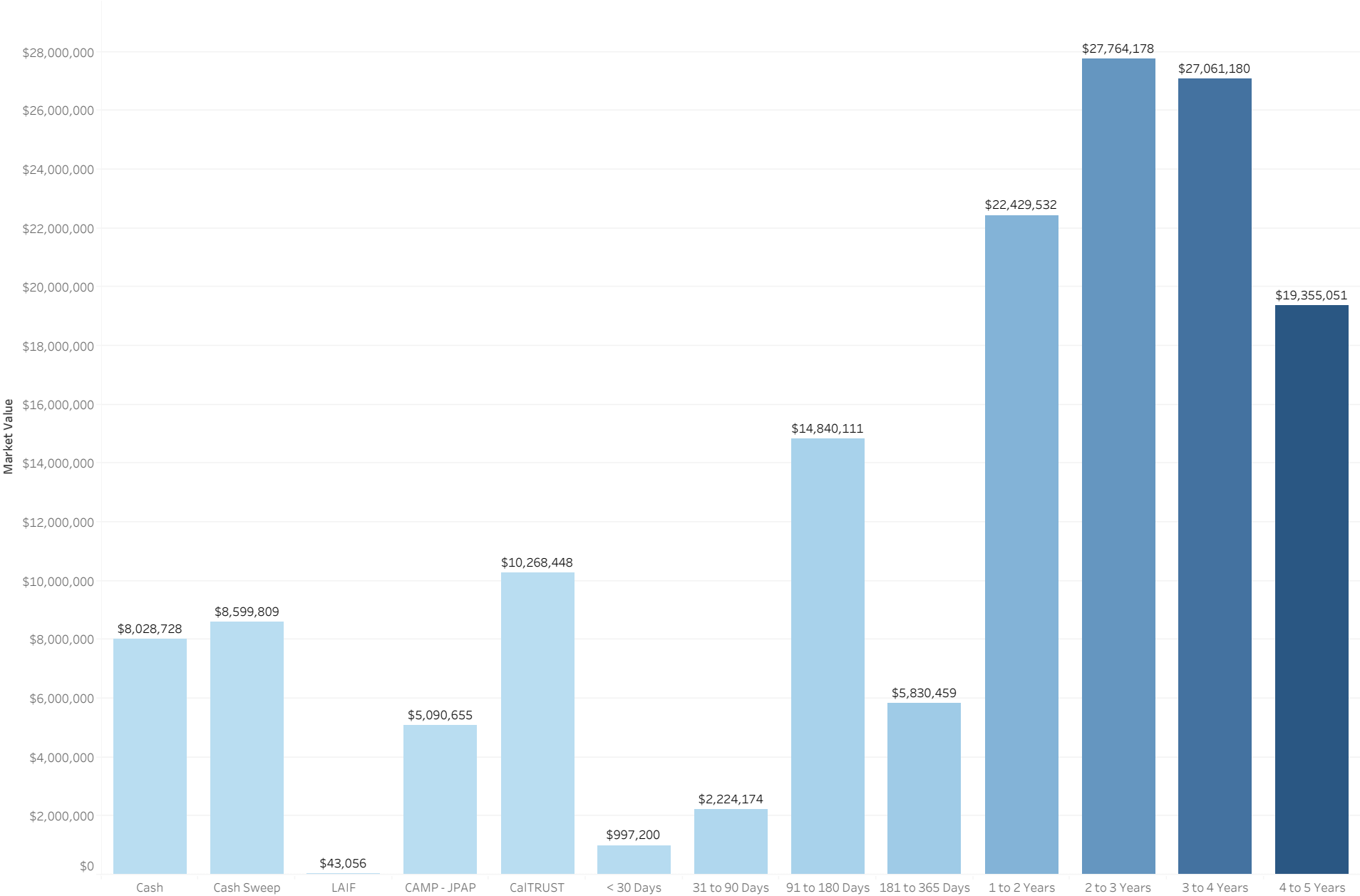
# Ladder Diversification

As of January 2024



# Investments by Maturity Date

As of January 2024





# Portfolio

As of January 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%	\$8,028,728	\$8,028,728	\$8,028,728	\$0
Cash Sweep	Bank	Cash Sweep	Null	1	5.13%	\$8,599,809	\$8,599,809	\$8,599,809	\$0
LAIF	LAIF	LAIF	Null	1	4.08%	\$43,056	\$43,056	\$43,056	\$0
CAMP - JPAP	CAMP - JPAP	CAMP - JPAP	Null	1	5.54%	\$5,090,655	\$5,090,655	\$5,090,655	\$0
CalTRUST	CalTRUST	CalTRUST	Null	1	3.89%	\$10,268,448	\$10,268,448	\$10,000,000	\$268,448
Medium Term Notes	AMAZON COM INC	023135CP9	December 1, 2027	1,400	4.51%	\$1,000,000	\$1,008,960	\$997,630	\$11,330
	AMERICAN HONDA FIN CO	02665WED9	January 12, 2028	1,442	4.65%	\$1,000,000	\$1,010,460	\$997,794	\$12,666
	APPLE INC	037833ECO	February 8, 2028	1,469	1.35%	\$500,000	\$444,805	\$427,219	\$17,586
	ASTRAZENECA FINANCE L	04636NAA1	May 28, 2026	848	1.29%	\$500,000	\$463,435	\$501,040	(\$37,605)
	BANK NOVA SCOTIA B C	06418BAE8	March 11, 2027	1,135	3.11%	\$1,000,000	\$949,070	\$926,343	\$22,727
	BANK OF AMERICA CORP	06051GFX2	April 19, 2026	809	3.59%	\$500,000	\$487,575	\$554,155	(\$66,580)
	CANADIAN IMP BK COMM	13607HR61	April 7, 2027	1,162	3.58%	\$1,000,000	\$964,140	\$948,186	\$15,954
	CIGNA CORP	125523AG5	November 15, 2025	654	4.19%	\$500,000	\$492,580	\$564,210	(\$71,630)
	CITIGROUP INC	172967KN0	May 1, 2026	821	3.51%	\$500,000	\$484,185	\$550,715	(\$66,530)
	COCA COLA CO THE	191216CL2	September 6, 2024	219	1.78%	\$500,000	\$490,405	\$493,865	(\$3,460)
	COMCAST CORP	20030NBW0	January 15, 2027	1,080	2.50%	\$1,000,000	\$941,080	\$917,335	\$23,745
	DEERE JOHN CAPITAL	24422EWR6	January 20, 2028	1,450	4.68%	\$1,000,000	\$1,014,630	\$1,004,330	\$10,300
	DEUTSCHE BK AG N Y	25160PAM9	September 9, 2027	1,317	5.29%	\$1,000,000	\$1,015,250	\$1,005,611	\$9,639
	ESTEE LAUDER CO INC	29736RAN0	December 1, 2024	305	2.05%	\$500,000	\$487,295	\$501,600	(\$14,305)
	GOLDMAN SACHS GROUP I	38141GXJ8	April 1, 2025	426	3.57%	\$500,000	\$490,545	\$545,605	(\$55,060)
	HSBC HOLDINGS PLC	404280BB4	May 25, 2026	845	4.00%	\$1,000,000	\$974,160	\$960,400	\$13,760
	IBM CORP	459200AS0	January 15, 2028	1,445	6.07%	\$1,000,000	\$1,070,560	\$1,076,510	(\$5,950)
	INTEL CORP	458140CD0	February 10, 2026	741	4.84%	\$1,000,000	\$1,006,330	\$998,520	\$7,810
	INTERCONTINENTAL EXCH	45866FAD6	December 1, 2025	670	3.82%	\$500,000	\$490,325	\$557,000	(\$66,675)
	MEAD JOHNSON NUTRITIO	582839AH9	November 15, 2025	654	4.18%	\$500,000	\$493,000	\$565,170	(\$72,170)
	MITSUBISHI UFJ FIN GR	606822AJ3	September 13, 2026	956	2.91%	\$1,000,000	\$946,920	\$924,800	\$22,120
	MORGAN STANLEY	61746BDZ6	January 27, 2026	727	3.95%	\$500,000	\$490,865	\$561,240	(\$70,375)
	ROYAL BK CDA	78016EVD2	May 4, 2027	1,189	3.74%	\$1,000,000	\$968,860	\$951,709	\$17,151
	STRYKER CORP	863667AH4	November 1, 2025	640	3.46%	\$500,000	\$487,710	\$548,175	(\$60,465)
	SUMITOMO MITSUI FINL	86562MAY6	January 17, 2028	1,447	3.72%	\$1,000,000	\$953,010	\$934,451	\$18,559
	TORONTO DOMINION BANK	89115A2M3	January 10, 2028	1,440	5.08%	\$1,000,000	\$1,014,600	\$1,005,769	\$8,831
	TOSCO CORP	891490AR5	January 1, 2027	1,066	7.23%	\$1,000,000	\$1,078,770	\$1,107,960	(\$29,190)
	TOYOTA MTR CR CORP FR	89236TKL8	November 10, 2027	1,379	5.26%	\$1,000,000	\$1,035,720	\$1,030,896	\$4,824
	UNITED PARCEL SERVICE	911312BT2	September 1, 2024	214	2.24%	\$500,000	\$491,690	\$504,105	(\$12,415)
	UNITEDHEALTH GROUP IN	91324PDN9	December 15, 2025	684	3.76%	\$500,000	\$491,860	\$560,625	(\$68,765)
	WELLS FARGO COMPANY	94974BGL8	July 22, 2027	1,268	4.37%	\$1,000,000	\$982,970	\$975,500	\$7,470
Municipal Bonds	CONNECTICUT ST TXBL S	20772KGN3	April 15, 2024	75	3.06%	\$1,000,000	\$995,370	\$1,064,850	(\$69,480)
	HOUSTON TX REF SER B	4423315T7	March 1, 2024	30	1.96%	\$1,000,000	\$997,200	\$1,006,410	(\$9,210)
	NEW YORK NY TXBL FISC	64966QCA6	August 1, 2024	183	2.16%	\$1,000,000	\$985,350	\$1,003,750	(\$18,400)
	ONTARIO CA INTERNATIO	683042AJ4	May 15, 2025	470	2.98%	\$500,000	\$485,925	\$538,090	(\$52,165)
	OREGON ST DEPT ADMINI	68607VT47	April 1, 2024	61	2.82%	\$500,000	\$498,025	\$510,125	(\$12,100)
	TULSA CNTY OKLA INDPT	899593MG9	June 1, 2024	122	2.62%	\$500,000	\$496,155	\$501,550	(\$5,395)
Negotiable Certificates of Deposit	1ST SECURITY BANK OF	33625CCP2	July 30, 2024	181	2.03%	\$245,000	\$241,399	\$245,000	(\$3,602)
	ABACUS FEDERAL SAVING	00257TBF2	August 2, 2024	184	2.03%	\$245,000	\$241,330	\$245,000	(\$3,670)

# Portfolio

As of January 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	ACHIEVE FINL CR UN BE	00453NAA9	February 17, 2026	748	4.63%	\$249,000	\$249,822	\$249,000	\$822
	ADVIA CR UN KALAMAZOO	00782JAC6	September 27, 2028	1,701	4.80%	\$248,000	\$258,215	\$248,000	\$10,215
	AFFINITY BK COVINGTON	00833JAL5	September 15, 2026	958	4.52%	\$249,000	\$250,646	\$249,000	\$1,646
	ALASKA USA FED CR UN	011852AE0	March 8, 2028	1,498	4.51%	\$249,000	\$253,978	\$249,000	\$4,978
	ALL IN FED CR UN DALE	01664MAE6	February 17, 2028	1,478	4.51%	\$249,000	\$253,873	\$249,000	\$4,873
	ALLIANT CR UN CHICAGO	01882MAD4	December 30, 2025	699	5.05%	\$200,000	\$202,124	\$199,900	\$2,224
	ALLY BK SANDY UTAH	02007GM42	March 23, 2026	782	4.99%	\$243,000	\$245,906	\$243,000	\$2,906
	ALMA BK ASTORIA NEW Y	020080BL0	September 11, 2024	224	1.78%	\$245,000	\$240,242	\$245,000	(\$4,758)
	AMERICAN EXP NATL BAN	02589ACP5	May 12, 2025	467	3.13%	\$246,000	\$241,014	\$237,002	\$4,012
	AMERICAN FIRST CR UN	02616ACA5	April 27, 2027	1,182	4.37%	\$249,000	\$250,990	\$249,000	\$1,990
	AMERICAN ST BK SIOUX	029728BA9	April 26, 2024	86	2.52%	\$245,000	\$243,447	\$245,000	(\$1,553)
	AUSTIN TELCO FED CR U	052392CH8	December 16, 2026	1,050	4.85%	\$248,000	\$253,067	\$248,000	\$5,067
	B1BANK BATON ROUGE LA	098079AM8	May 12, 2025	467	4.75%	\$249,000	\$249,012	\$249,000	\$12
	BANK FIVE NINE OCONOM	062119BK7	March 20, 2028	1,510	4.55%	\$249,000	\$254,510	\$249,000	\$5,510
	BANK NEW YORK MELLON	06405VFG9	March 21, 2025	415	4.99%	\$243,000	\$243,493	\$243,000	\$493
	BANK OF NEW ENGLAND	06426KBE7	May 23, 2024	113	2.67%	\$245,000	\$243,109	\$245,000	(\$1,891)
	BANK OF PERRY CNTY LO	06425KCT4	May 31, 2028	1,582	4.08%	\$249,000	\$259,094	\$249,000	\$10,094
	BANK PONTIAC ILL	064455AZ1	April 28, 2027	1,183	4.24%	\$244,000	\$244,766	\$244,000	\$766
	BANK SIERRA PORTERVIL	064860MC0	March 15, 2027	1,139	4.54%	\$244,000	\$247,177	\$244,000	\$3,177
	BANK UTAH OGDEN UTAH	065427AC0	May 10, 2028	1,561	4.22%	\$249,000	\$250,882	\$249,000	\$1,882
	BANKERS BK MADISON WI	06610RBZ1	November 24, 2027	1,393	4.23%	\$249,000	\$250,387	\$249,000	\$1,387
	BAXTER CR UN VERNON H	07181JBB9	August 22, 2028	1,665	4.73%	\$248,000	\$256,911	\$248,000	\$8,911
	BELLCO FEDERAL CR UN	07833EAN7	February 24, 2026	755	4.67%	\$248,000	\$249,835	\$248,000	\$1,835
	BLUE RIDGE BK MARTINS	09582YAG7	March 16, 2026	775	4.95%	\$230,000	\$232,468	\$230,000	\$2,468
	BMO HARRIS BK NATL AS	05600XQA1	May 9, 2025	464	4.80%	\$244,000	\$244,100	\$244,000	\$100
	BMW BK NORTH AMER SAL	05580AW83	March 17, 2028	1,507	4.63%	\$244,000	\$250,215	\$244,000	\$6,215
	BRENTWOOD BK BETHEL P	107219BK2	March 17, 2026	776	4.72%	\$235,000	\$236,408	\$235,000	\$1,408
	BRIDGEWATER BK BLOOMI	108622NK3	March 29, 2028	1,519	4.67%	\$249,000	\$255,987	\$249,000	\$6,987
	CALIFORNIA CR UN GLEN	130162AU4	February 23, 2026	754	4.50%	\$244,000	\$244,022	\$244,000	\$22
	CAPITAL ONE NATL ASSN	14042RUR0	September 30, 2027	1,338	4.27%	\$200,000	\$201,290	\$199,800	\$1,490
	CATTLEMENS BK ALTUS O	14947NAA4	March 16, 2026	775	4.70%	\$249,000	\$251,689	\$249,000	\$2,689
	CELTIC BK SALT LAKE C	15118RE78	March 17, 2027	1,141	4.62%	\$249,000	\$253,051	\$249,000	\$4,051
	CENTRAL BK STORM LAKE	15258RBG1	May 5, 2025	460	4.66%	\$249,000	\$248,686	\$249,000	(\$314)
	CENTRIS FEDERAL CREDI	15643VAB8	May 27, 2025	482	4.98%	\$248,000	\$248,853	\$248,000	\$853
	CFBANK FAIRLAWN OHIO	15721UFP9	September 15, 2026	958	4.70%	\$248,000	\$250,869	\$248,000	\$2,869
	CHARLES SCHWAB BK SSB	15987UBA5	March 28, 2025	422	5.04%	\$243,000	\$243,685	\$243,000	\$685
	CHARTWAY FED CR UN VA	16141BAC5	June 9, 2026	860	4.84%	\$248,000	\$250,909	\$248,000	\$2,909
	CHEROKEE ST BK IOWA	164499DE2	March 6, 2026	765	4.54%	\$242,000	\$242,397	\$239,922	\$2,475
	CIBC BK USA CHICAGO I	12547CAU2	March 24, 2026	783	4.95%	\$243,000	\$245,668	\$243,000	\$2,668
	CITADEL FED CR UN EXT	17286TAG0	February 27, 2025	393	1.71%	\$245,000	\$236,905	\$245,000	(\$8,095)
	CITIZENS BK INC ROBER	173851AE6	March 16, 2026	775	4.82%	\$248,000	\$252,134	\$248,000	\$4,134
	CITIZENS ST BK LACROS	176688DA4	March 24, 2028	1,514	4.59%	\$249,000	\$255,006	\$249,000	\$6,006
CITY NATL BK LOS ANGE	178180GY5	March 31, 2028	1,521	4.72%	\$243,000	\$257,349	\$243,000	\$14,349	
COASTLIFE CR UN CORPU	19058LAB0	February 13, 2026	744	4.64%	\$249,000	\$249,799	\$249,000	\$799	

# Portfolio

As of January 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	COMMERCE BK GENEVA MI	20056QRZ8	June 26, 2024	147	2.33%	\$245,000	\$242,281	\$245,000	(\$2,720)
	COMMUNITY FIRST BK IN	20368TDH0	May 5, 2025	460	4.70%	\$249,000	\$248,838	\$249,000	(\$162)
	COMMUNITY HERITAGE FI	597338AJ1	May 10, 2027	1,195	4.36%	\$249,000	\$251,032	\$249,000	\$2,032
	CONNECTONE BK ENGLEWO	20786ADG7	March 23, 2026	782	0.76%	\$240,000	\$221,626	\$213,854	\$7,771
	CONNEXUS CREDIT UNION	20825WBC3	August 26, 2025	573	3.56%	\$249,000	\$244,740	\$238,934	\$5,806
	CORNERSTONE BK FARGO	219232CQ6	May 12, 2025	467	4.66%	\$249,000	\$248,704	\$249,000	(\$296)
	COUNTY SCHS FED CR UN	22258JAF8	March 17, 2026	776	4.77%	\$248,000	\$249,738	\$248,000	\$1,738
	CROSS RIV BK TEANECK	227563CH4	May 19, 2026	839	4.63%	\$244,000	\$245,303	\$244,000	\$1,303
	CUSTOMERS BK PHOENIXV	23204HNV6	March 31, 2026	790	4.95%	\$243,000	\$245,690	\$243,000	\$2,690
	CY FAIR FCU HOUSTON T	23248UAA5	May 19, 2027	1,204	4.32%	\$249,000	\$250,676	\$249,000	\$1,676
	DEPARTMENT OF COMM FE	24951TAW5	November 30, 2027	1,399	4.84%	\$248,000	\$256,010	\$246,669	\$9,341
	DISCOVER BK GREENWOOD	2546732F2	March 6, 2028	1,496	4.39%	\$244,000	\$247,470	\$241,897	\$5,572
	DORT FINL CR UN GRAND	25844MAQ1	February 10, 2028	1,471	4.22%	\$247,000	\$248,608	\$247,000	\$1,608
	EAGLEBANK BETHESDA MD	27002YFQ4	February 24, 2026	755	4.27%	\$244,000	\$242,841	\$238,205	\$4,636
	EMPOWER CU SYRACUSE N	291916AB0	September 29, 2028	1,703	4.88%	\$248,000	\$259,284	\$248,000	\$11,284
	ENTERPRISE BANK PA	29367RKT2	May 16, 2024	106	2.62%	\$245,000	\$243,170	\$245,000	(\$1,830)
	ESSENTIAL FED CR UN B	29669XAT5	September 20, 2028	1,694	4.80%	\$248,000	\$258,161	\$248,000	\$10,161
	FEDERAL SVGS BK CHICA	313812EC9	February 24, 2026	755	4.22%	\$249,000	\$247,658	\$244,829	\$2,829
	FIDELITY BK NEW ORLEA	31617CAY9	March 16, 2026	775	4.81%	\$249,000	\$250,930	\$249,000	\$1,930
	FIRST FED CR UN CEDAR	32024JAM5	February 17, 2028	1,478	4.35%	\$249,000	\$252,018	\$249,000	\$3,018
	FIRST FMRS BK TR CONV	320165JK0	September 4, 2024	217	1.78%	\$245,000	\$240,382	\$245,000	(\$4,618)
	FIRST NATL BK DAMARIS	32117BFR4	September 23, 2026	966	4.91%	\$248,000	\$252,486	\$248,000	\$4,486
	FIRST NATL BK OF MICH	32114VCH8	March 15, 2028	1,505	4.51%	\$249,000	\$254,012	\$249,000	\$5,012
	FIRST ST BK NEW LONDO	336793CD4	March 12, 2027	1,136	4.58%	\$244,000	\$247,543	\$244,000	\$3,543
	FIRST TECHNOLOGY FED	33715LEN6	February 18, 2025	384	4.85%	\$248,000	\$248,089	\$248,000	\$89
	FIRST UTD BK TR CO	33742CCS4	February 8, 2027	1,104	4.02%	\$200,000	\$199,138	\$195,050	\$4,088
	FIRST WESTN BK TR MIN	33749VBP2	May 12, 2025	467	4.75%	\$249,000	\$249,012	\$249,000	\$12
	FLAGSTAR BK NATL ASSN	33847GAB8	March 2, 2026	761	4.42%	\$244,000	\$245,808	\$241,365	\$4,443
	FNCB BK DUNMORE PA	30257YBS0	May 7, 2027	1,192	4.28%	\$244,000	\$245,210	\$244,000	\$1,210
	FREEDOM FIRST CR UN R	35638CAH2	April 28, 2025	453	4.75%	\$248,000	\$247,970	\$248,000	(\$30)
	FREEDOM NORTHWEST CR	356436AK1	June 1, 2026	852	4.80%	\$248,000	\$250,631	\$248,000	\$2,631
	FREESTAR FINL CR UN C	35688MAE6	February 22, 2028	1,483	4.26%	\$249,000	\$251,092	\$249,000	\$2,092
	GENOA BKG CO OHIO	372348CJ9	July 31, 2024	182	1.98%	\$245,000	\$241,320	\$245,000	(\$3,680)
	GEORGIA BKG CO	37312PDD8	March 27, 2026	786	4.90%	\$243,000	\$245,447	\$243,000	\$2,447
	GOLD COAST BK CHICAGO	38058KEW2	September 22, 2027	1,330	4.61%	\$249,000	\$254,002	\$249,000	\$5,002
	GRAND RIV BK GRANDVIL	38644ABP3	August 2, 2024	184	2.03%	\$245,000	\$241,330	\$245,000	(\$3,670)
	GREAT NORTH BK FLOREN	39103QAZ9	March 16, 2026	775	4.81%	\$244,000	\$245,915	\$244,000	\$1,915
	GREENSTATE CR UN NORT	39573LDW5	October 28, 2025	636	4.74%	\$248,000	\$248,704	\$248,000	\$704
	GREENWOOD MUN FED CR	39729LAF8	June 1, 2027	1,217	4.37%	\$249,000	\$256,697	\$249,000	\$7,697
	GUARDIAN CREDIT UNION	40135GAA6	September 29, 2028	1,703	4.88%	\$248,000	\$259,284	\$248,000	\$11,284
	HONOLULU FIRE DEPT FE	438649AE5	August 17, 2026	929	4.39%	\$249,000	\$249,553	\$249,000	\$553
	HUNTINGTON NATL BK CO	446438S80	May 5, 2025	460	4.80%	\$244,000	\$244,088	\$244,000	\$88
JOHN MARSHALL BK REST	47804GKM4	September 2, 2026	945	4.43%	\$249,000	\$249,944	\$248,502	\$1,442	
KEY BK NATL ASSN OHIO	49306SJS6	March 17, 2025	411	4.99%	\$243,000	\$243,510	\$243,000	\$510	

# Portfolio

As of January 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	LEADERS CR UN JACKSON	52171MAG0	March 30, 2028	1,520	4.83%	\$248,000	\$256,921	\$248,000	\$8,921
	LIBERTY FED CR UN EVA	53052LAU3	June 9, 2025	495	5.07%	\$248,000	\$249,235	\$248,000	\$1,235
	LIBERTY FIRST CR UN L	530520AE5	February 3, 2028	1,464	4.21%	\$249,000	\$251,530	\$249,000	\$2,530
	LIVE OAK BANKING COMP	538036GU2	November 27, 2024	301	1.90%	\$245,000	\$238,975	\$245,000	(\$6,025)
	LUANA SVGS BK IOWA	549104C70	March 17, 2026	776	4.41%	\$244,000	\$243,695	\$244,000	(\$305)
	LYONS NATL BK N Y	552249CH5	March 16, 2026	775	4.81%	\$244,000	\$245,915	\$244,000	\$1,915
	MAINE SVGS FCU HAMPDE	560507AR6	August 25, 2028	1,668	4.69%	\$248,000	\$256,417	\$248,000	\$8,417
	MAINSTREET BANK	56065GAG3	April 26, 2024	86	2.62%	\$245,000	\$243,506	\$245,000	(\$1,495)
	MANUFACTURERS TRADERS	564759SE9	March 17, 2027	1,141	4.75%	\$244,000	\$248,953	\$244,000	\$4,953
	MEDALLION BK UTAH	58404DSM4	June 16, 2028	1,598	4.34%	\$249,000	\$252,493	\$249,000	\$3,493
	MID AMERN CR UN WICHI	59522NAD6	May 23, 2025	478	4.98%	\$248,000	\$248,853	\$248,000	\$853
	MID MO BK SPRINGFIELD	59541KBV8	July 17, 2024	168	1.93%	\$245,000	\$241,489	\$245,000	(\$3,511)
	MIDWEST BK WESTN ILL	59828PCQ1	March 23, 2026	782	4.95%	\$248,000	\$250,730	\$248,000	\$2,730
	MINNWEST BK REDWOOD F	60425SKB4	May 3, 2027	1,188	4.24%	\$249,000	\$249,874	\$249,000	\$874
	MORGAN STANLEY BK N A	61690UPF1	November 29, 2024	303	2.00%	\$245,000	\$239,176	\$245,000	(\$5,824)
	MORGAN STANLEY PVT BK	61760AYR4	April 11, 2024	71	2.81%	\$245,000	\$243,826	\$245,000	(\$1,174)
	MOUNTAIN AMER FED CR	62384RAT3	April 28, 2026	818	4.67%	\$249,000	\$250,514	\$249,000	\$1,514
	NEBRASKALAND BK NORTH	63970MAE5	September 17, 2025	595	4.79%	\$249,000	\$249,682	\$249,000	\$682
	NORTHWEST BK BOISE ID	66736ACE7	March 17, 2026	776	4.95%	\$248,000	\$250,743	\$248,000	\$2,743
	NUMERICA CR UN SPOKAN	67054NBH5	June 1, 2026	852	4.71%	\$248,000	\$250,081	\$248,000	\$2,081
	ONE CMNTY BK ORE WIS	682325DH5	October 6, 2026	979	4.74%	\$248,000	\$251,368	\$248,000	\$3,368
	PARKSIDE FINL BK TR C	70147AEX8	September 17, 2025	595	4.60%	\$249,000	\$248,903	\$249,000	(\$97)
	PARTNERS BK MISSION V	70212YBN1	March 17, 2025	411	5.04%	\$243,000	\$243,608	\$243,000	\$608
	PEOPLES BK CO COLDWAT	710275AC2	March 17, 2027	1,141	4.62%	\$249,000	\$253,051	\$249,000	\$4,051
	PEOPLES SVGS BK WELLS	71224LAG9	March 8, 2027	1,132	4.37%	\$244,000	\$245,771	\$240,906	\$4,865
	PINNACLE BK NASHVILLE	72345SLN9	May 8, 2026	828	4.58%	\$244,000	\$244,969	\$244,000	\$969
	PLAINS ST BK TEX	726547BK7	June 21, 2024	142	2.33%	\$245,000	\$242,364	\$245,000	(\$2,636)
	POINT WEST CREDIT UNI	730716AF4	April 13, 2026	803	4.94%	\$243,000	\$245,858	\$243,000	\$2,858
	POPPY BK SANTA ROSA C	73319FAF6	March 18, 2025	412	1.15%	\$245,000	\$235,046	\$245,000	(\$9,954)
	POPULAR BK NEW YORK B	73317ABT8	March 19, 2026	778	4.72%	\$247,000	\$248,484	\$247,000	\$1,484
	PORTAGE BK BELLEVUE W	73565MAC9	March 24, 2027	1,148	4.67%	\$249,000	\$253,452	\$249,000	\$4,452
	PREFERRED BANK LA CAL	740367HP5	August 16, 2024	198	2.03%	\$245,000	\$241,068	\$245,000	(\$3,932)
	RAIZ FCU EL PASO TEX	75102EAG3	August 18, 2025	565	4.70%	\$249,000	\$249,204	\$249,000	\$204
	RAYMOND JAMES BANK NA	75472RAU5	December 30, 2024	334	1.90%	\$245,000	\$238,405	\$245,000	(\$6,595)
	ROGUE CR UN MEDFORD O	77535MAM5	January 20, 2028	1,450	5.09%	\$248,000	\$248,526	\$248,000	\$526
	SAN FRANCISCO FED CR	79772FAG1	February 3, 2028	1,464	4.31%	\$216,000	\$218,173	\$216,000	\$2,173
	SANDY SPRING BK OLNEY	800364EX5	March 16, 2026	775	4.86%	\$244,000	\$246,162	\$244,000	\$2,162
	SAVANNAH BK NATL ASSN	804767AB7	May 3, 2028	1,554	4.09%	\$249,000	\$249,403	\$249,000	\$403
	SAWYER SVGS BK SAUGER	805508BY3	March 10, 2026	769	4.54%	\$245,000	\$245,439	\$243,177	\$2,261
	SECURITY ST BK WARROA	81501JAE2	May 31, 2028	1,582	4.13%	\$249,000	\$259,085	\$249,000	\$10,085
SIGNATURE FED CR UN A	82671DAC1	June 8, 2026	859	4.75%	\$248,000	\$250,376	\$248,000	\$2,376	
SOUTHERN BK POPLAR BL	843383CS7	May 17, 2028	1,568	4.18%	\$249,000	\$250,414	\$249,000	\$1,414	
SOUTHERN FIRST BK N A	84287PHU9	November 27, 2026	1,031	4.55%	\$249,000	\$251,580	\$249,000	\$2,580	
SOUTHERN MICH BK TR	843355BP2	November 8, 2027	1,377	4.10%	\$249,000	\$249,040	\$249,000	\$40	

# Portfolio

As of January 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	ST VINCENTS MED CTR C	85279AAC6	June 16, 2027	1,232	4.53%	\$249,000	\$252,715	\$249,000	\$3,715	
	STATE BK INDIA NEW YO	856285X89	February 28, 2028	1,489	4.43%	\$244,000	\$247,784	\$244,000	\$3,784	
	SYNCHRONY BK RETAIL C	87164XZW9	August 20, 2026	932	0.98%	\$248,000	\$228,353	\$219,540	\$8,814	
	TECHNOLOGY CR UN SAN	87868YAJ2	February 24, 2025	390	4.99%	\$248,000	\$248,409	\$248,000	\$409	
	THOMASVILLE NATL BK G	884693BY7	March 24, 2025	418	5.04%	\$248,000	\$248,709	\$248,000	\$709	
	TRANSPORTATION ALLIAN	89388CGJ1	March 17, 2025	411	4.99%	\$248,000	\$248,543	\$248,000	\$543	
	TRISTATE CAP BK PITTS	89677DJE7	March 30, 2026	789	4.94%	\$243,000	\$245,743	\$243,000	\$2,743	
	TRULIANT FED CR UN WI	89789AAD9	February 26, 2027	1,122	4.45%	\$249,000	\$251,545	\$249,000	\$2,545	
	TUCSON FED CR UN ARIZ	898812AC6	September 8, 2028	1,682	4.80%	\$248,000	\$258,069	\$248,000	\$10,069	
	UBS BK USA SALT LAKE	90355GDT0	June 1, 2028	1,583	4.27%	\$249,000	\$259,483	\$249,000	\$10,483	
	UFIRST FED CR UN PLAT	902684AA7	August 22, 2025	569	4.70%	\$249,000	\$249,189	\$249,000	\$189	
	UNITED FID BK FSB EVA	910286GA5	March 30, 2027	1,154	4.79%	\$248,000	\$253,595	\$248,000	\$5,595	
	UNITED HERITAGE CR UN	91334AAL7	March 21, 2025	415	5.13%	\$248,000	\$249,027	\$248,000	\$1,027	
	UNITED ROOSEVELT SVGS	91139LAF3	May 19, 2027	1,204	4.36%	\$249,000	\$251,059	\$249,000	\$2,059	
	UNIVERSITY BK ANN ARB	914098DQ8	April 3, 2028	1,524	4.71%	\$248,000	\$255,460	\$248,000	\$7,460	
	UNIVEST NATL BK TR SO	91527PBW6	May 5, 2028	1,556	4.09%	\$249,000	\$249,406	\$249,000	\$406	
	UPPER PENNISUA STATE	91630PAS0	December 27, 2024	331	1.80%	\$245,000	\$238,226	\$245,000	(\$6,774)	
	USALLIANCE FCU RYE NE	90352RDB8	May 26, 2028	1,577	4.46%	\$249,000	\$253,888	\$249,000	\$4,888	
	UTAH CMNTY CR UN PROV	917352AC0	April 27, 2026	817	4.58%	\$249,000	\$250,006	\$249,000	\$1,006	
	UTAH FIRST FED CREDIT	91739JAA3	July 14, 2028	1,626	4.51%	\$248,000	\$261,142	\$248,000	\$13,142	
	VALLESTAR CR UN MART	92023CAE3	March 20, 2028	1,510	4.63%	\$248,000	\$254,431	\$248,000	\$6,431	
	VIBRANT CREDIT UNION	92559TAN8	September 28, 2026	971	5.25%	\$248,000	\$255,026	\$248,000	\$7,026	
	VIKING BK NATL ASSN A	92675MAA0	March 13, 2026	772	4.63%	\$249,000	\$249,909	\$249,000	\$909	
	VISIONS FED CR UN END	92838DAE6	September 29, 2026	972	5.34%	\$248,000	\$255,663	\$248,000	\$7,663	
	WASHINGTON FEDERAL	938828BJ8	August 23, 2024	205	2.08%	\$245,000	\$241,007	\$245,000	(\$3,994)	
	WELLS FARGO BANK NA	949763B96	May 24, 2024	114	2.67%	\$245,000	\$243,094	\$245,000	(\$1,906)	
	WESTERN ALLIANCE BK P	95763PLW9	April 28, 2025	453	4.80%	\$244,000	\$244,095	\$244,000	\$95	
	Government Agency	FEDERAL HOME LOAN BKS	3130A1XJ2	June 14, 2024	135	2.90%	\$2,000,000	\$1,983,320	\$2,089,405	(\$106,085)
			3130ASA82	June 20, 2025	506	4.26%	\$500,000	\$498,920	\$497,010	\$1,910
			3130ASE96	June 27, 2025	513	3.25%	\$1,000,000	\$983,670	\$990,123	(\$6,453)
			3130ASH77	June 28, 2024	149	3.59%	\$1,000,000	\$993,430	\$1,000,000	(\$6,570)
			TENNESSEE VALLEY AUTH	880591ER9	September 15, 2024	228	2.92%	\$500,000	\$492,860	\$526,520
	U.S. Treasuries	U S TREASURY NOTE	91282CCJ8	June 30, 2026	881	0.94%	\$10,000,000	\$9,271,900	\$8,978,125	\$293,775
		91282CEX5	June 30, 2024	151	3.03%	\$10,000,000	\$9,911,700	\$9,840,625	\$71,075	
		91282CHK0	June 30, 2028	1,612	3.98%	\$10,000,000	\$10,040,200	\$9,938,281	\$101,919	
		912828ZV5	June 30, 2027	1,246	0.56%	\$10,000,000	\$8,907,400	\$8,611,719	\$295,681	
		912828ZW3	June 30, 2025	516	0.27%	\$10,000,000	\$9,430,100	\$9,057,031	\$373,069	

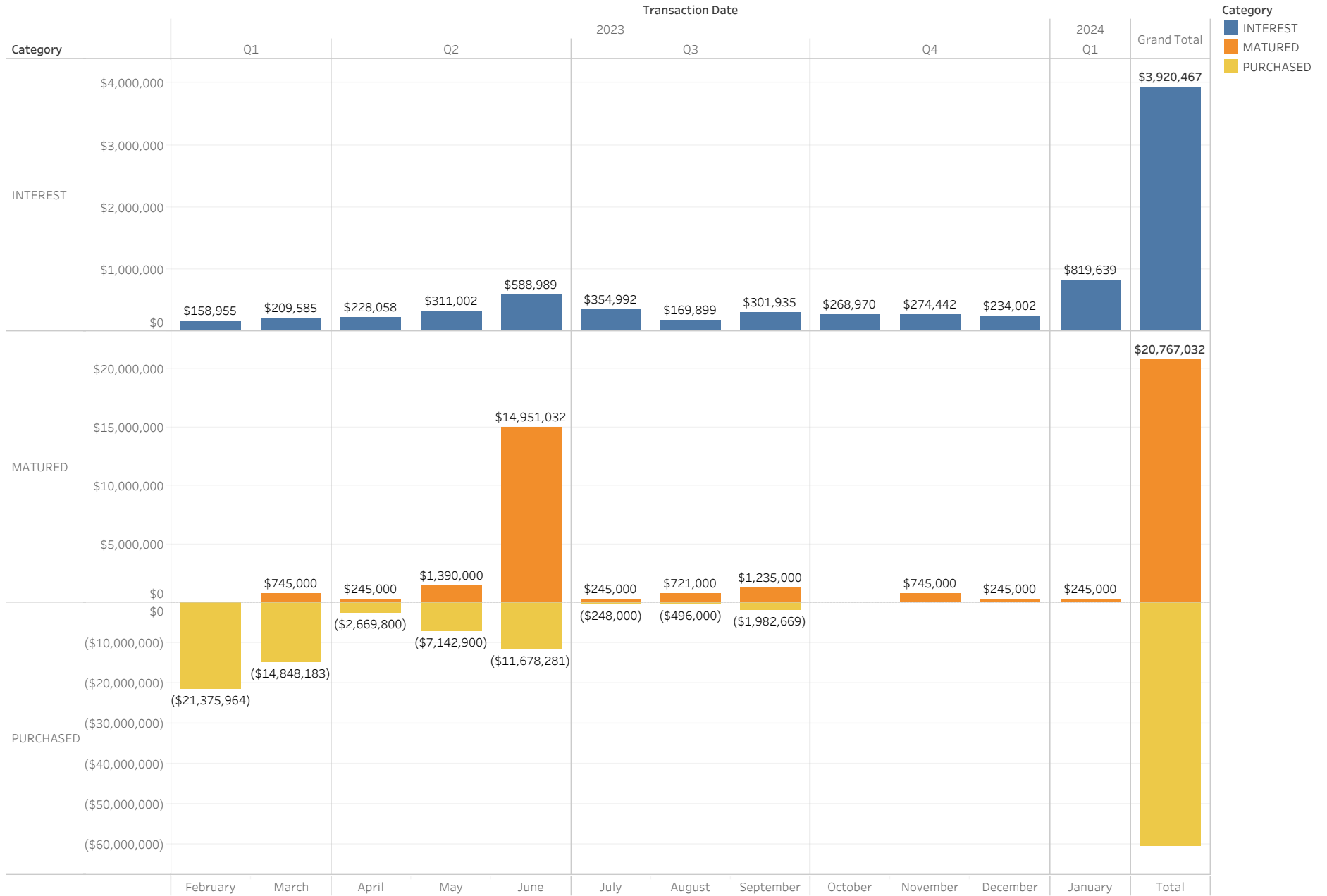


CITY OF  
EL SEGUNDO

# Transactions

# Interest Received

As of January 2024





CITY OF  
EL SEGUNDO

# Compliance



# Asset Class Compliance

As of January 2024

Security Type	In Compliance?	Max Weight	Weight	Par Value	Book Value	Market Value
Cash	Y	100%	5.26%	\$8,028,728	\$8,028,728	\$8,028,728
LAIF	Y	100%	0.03%	\$43,056	\$43,056	\$43,056
CAMP - JPAP	Y	100%	3.34%	\$5,090,655	\$5,090,655	\$5,090,655
Medium Term Notes	Y	30%	15.55%	\$24,000,000	\$24,198,469	\$23,721,765
Municipal Bonds	Y	100%	2.92%	\$4,500,000	\$4,624,775	\$4,458,025
Negotiable Certificates of Deposit	Y	30%	26.10%	\$39,546,000	\$39,443,552	\$39,808,595
CaTRUST	Y	100%	6.73%	\$10,268,448	\$10,000,000	\$10,268,448
Cash Sweep	Y	100%	5.64%	\$8,599,809	\$8,599,809	\$8,599,809
Government Agency	Y	100%	3.25%	\$5,000,000	\$5,103,058	\$4,952,200
U.S. Treasuries	Y	100%	31.18%	\$50,000,000	\$46,425,781	\$47,561,300
		<b>Totals</b>	<b>100.00%</b>	<b>\$155,076,695</b>	<b>\$151,557,881</b>	<b>\$152,532,580</b>

# Rating Compliance

As of January 2024

Security Type	Issuer	CUSIP	S&P Rating	Moody Rating	In Compliance?	Market Value	Weight	Maximum % of Portfolio
CalTRUST	CalTRUST	CalTRUST	Null	Null	Y	\$10,268,448	6.73%	1.00%
Cash Sweep	Bank	Cash Sweep	Null	Null	Y	\$8,599,809	5.64%	1.00%
Government Agency	FEDERAL HOME LOAN BKS	3130A1XJ2	AA+	AAA	Y	\$1,983,320	1.30%	100.00%
		3130ASA82	AA+	AAA	Y	\$498,920	0.33%	100.00%
		3130ASE96	AA+	AAA	Y	\$983,670	0.64%	100.00%
		3130ASH77	AA+	AAA	Y	\$993,430	0.65%	100.00%
		TENNESSEE VALLEY AUTH	880591ER9	AA+	AAA	Y	\$492,860	0.32%
Medium Term Notes	AMAZON COM INC	023135CP9	AA	A1	Y	\$1,008,960	0.66%	1.00%
	AMERICAN HONDA FIN CO	02665WED9	A-	A3	Y	\$1,010,460	0.66%	1.00%
	APPLE INC	037833EC0	AA+	AAA	Y	\$444,805	0.29%	1.00%
	ASTRAZENECA FINANCE L	04636NAA1	A	A2	Y	\$463,435	0.30%	1.00%
	BANK NOVA SCOTIA B C	06418BAE8	A-	A2	Y	\$949,070	0.62%	1.00%
	BANK OF AMERICA CORP	06051GFX2	A-	A1	Y	\$487,575	0.32%	1.00%
	CANADIAN IMP BK COMM	13607HR61	A-	A2	Y	\$964,140	0.63%	1.00%
	CIGNA CORP	125523AG5	A-	BAA1	Y	\$492,580	0.32%	1.00%
	CITIGROUP INC	172967KNO	BBB+	A3	Y	\$484,185	0.32%	1.00%
	COCA COLA CO THE	191216CL2	A+	A1	Y	\$490,405	0.32%	1.00%
	COMCAST CORP	20030NBW0	A-	A3	Y	\$941,080	0.62%	1.00%
	DEERE JOHN CAPITAL	24422EWR6	A	A2	Y	\$1,014,630	0.67%	1.00%
	DEUTSCHE BK AG N Y	25160PAM9	A	A1	Y	\$1,015,250	0.67%	1.00%
	ESTEE LAUDER CO INC	29736RANO	A	A1	Y	\$487,295	0.32%	1.00%
	GOLDMAN SACHS GROUP I	38141GXJ8	BBB+	A2	Y	\$490,545	0.32%	1.00%
	HSBC HOLDINGS PLC	404280BB4	A-	A3	Y	\$974,160	0.64%	1.00%
	IBM CORP	459200AS0	A-	A3	Y	\$1,070,560	0.70%	1.00%
	INTEL CORP	458140CD0	A	A2	Y	\$1,006,330	0.66%	1.00%
	INTERCONTINENTAL EXCH	45866FAD6	A-	A3	Y	\$490,325	0.32%	1.00%
	MEAD JOHNSON NUTRITIO	582839AH9	A-	A3	Y	\$493,000	0.32%	1.00%
	MITSUBISHI UFJ FIN GR	606822AJ3	A-	A1	Y	\$946,920	0.62%	1.00%
	MORGAN STANLEY	61746BDZ6	A-	A1	Y	\$490,865	0.32%	1.00%
	ROYAL BK CDA	78016EZD2	A	A1	Y	\$968,860	0.64%	1.00%
	STRYKER CORP	863667AH4	BBB+	BAA1	Y	\$487,710	0.32%	1.00%
	SUMITOMO MITSUI FINL	86562MAY6	A-	A1	Y	\$953,010	0.62%	1.00%
	TORONTO DOMINION BANK	89115A2M3	A	A1	Y	\$1,014,600	0.67%	1.00%
	TOSCO CORP	891490AR5	A-	A2	Y	\$1,078,770	0.71%	1.00%
	TOYOTA MTR CR CORP FR	89236TKL8	A+	A1	Y	\$1,035,720	0.68%	1.00%
	UNITED PARCEL SERVICE	911312BT2	A	A2	Y	\$491,690	0.32%	1.00%
	UNITEDHEALTH GROUP IN	91324PDN9	A+	A2	Y	\$491,860	0.32%	1.00%
	WELLS FARGO COMPANY	94974BGL8	BBB	A3	Y	\$982,970	0.64%	1.00%
	Municipal Bonds	CONNECTICUT ST TXBL S	20772KGN3	AA-	AA3	Y	\$995,370	0.65%
HOUSTON TX REF SER B		4423315T7	AA	AA3	Y	\$997,200	0.65%	1.00%
NEW YORK NY TXBL FISC		64966QCA6	AA	AA2	Y	\$985,350	0.65%	1.00%
ONTARIO CA INTERNATIO		683042AJ4	AA	N/A	Y	\$485,925	0.32%	1.00%
OREGON ST DEPT ADMINI		68607VT47	AAA	AA2	Y	\$498,025	0.33%	1.00%
U.S. Treasuries	TULSA CNTY OKLA INDPT	899593MG9	N/A	AA2	Y	\$496,155	0.33%	1.00%
	U S TREASURY NOTE	91282CCJ8	N/A	AAA	Y	\$9,271,900	6.08%	100.00%
		91282CEX5	N/A	AAA	Y	\$9,911,700	6.50%	100.00%
		91282CHK0	N/A	AAA	Y	\$10,040,200	6.58%	100.00%
		912828ZV5	Null	AAA	Y	\$8,907,400	5.84%	100.00%
	912828ZW3	N/A	AAA	Y	\$9,430,100	6.18%	100.00%	

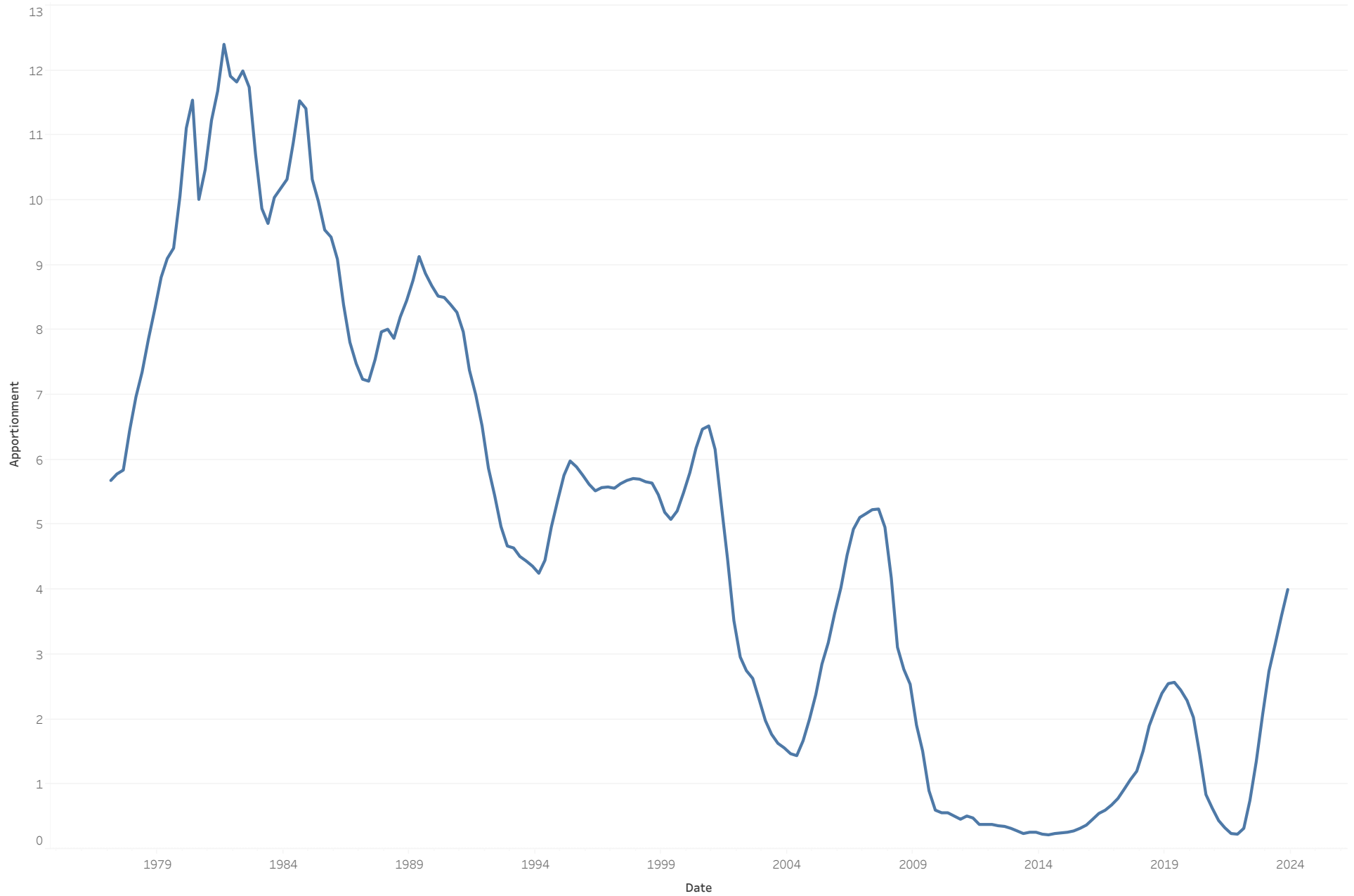


CITY OF  
EL SEGUNDO

LAIF

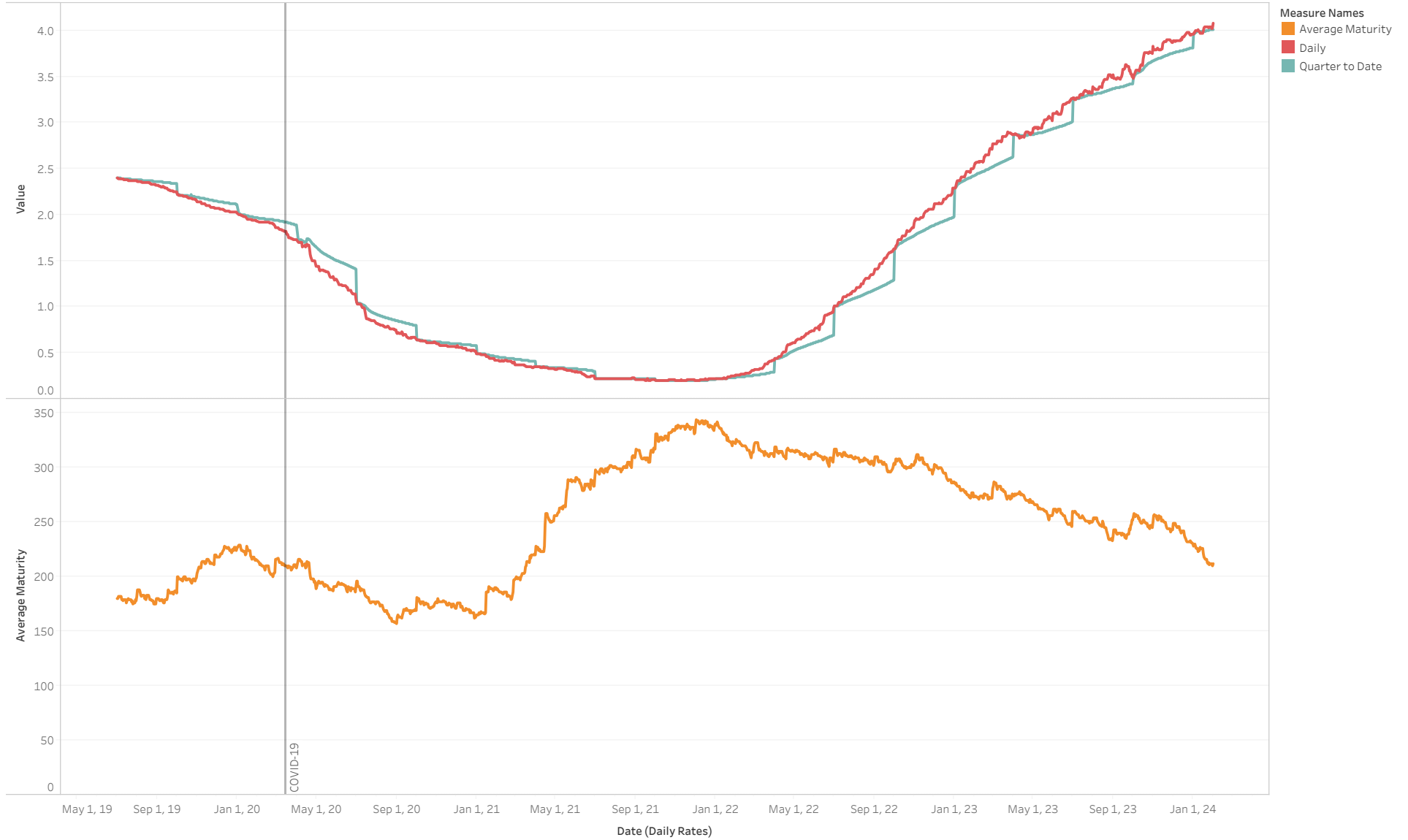
# LAIF Apportionment Rates

As of January 2024



# LAIF Diagnostics

As of January 2024



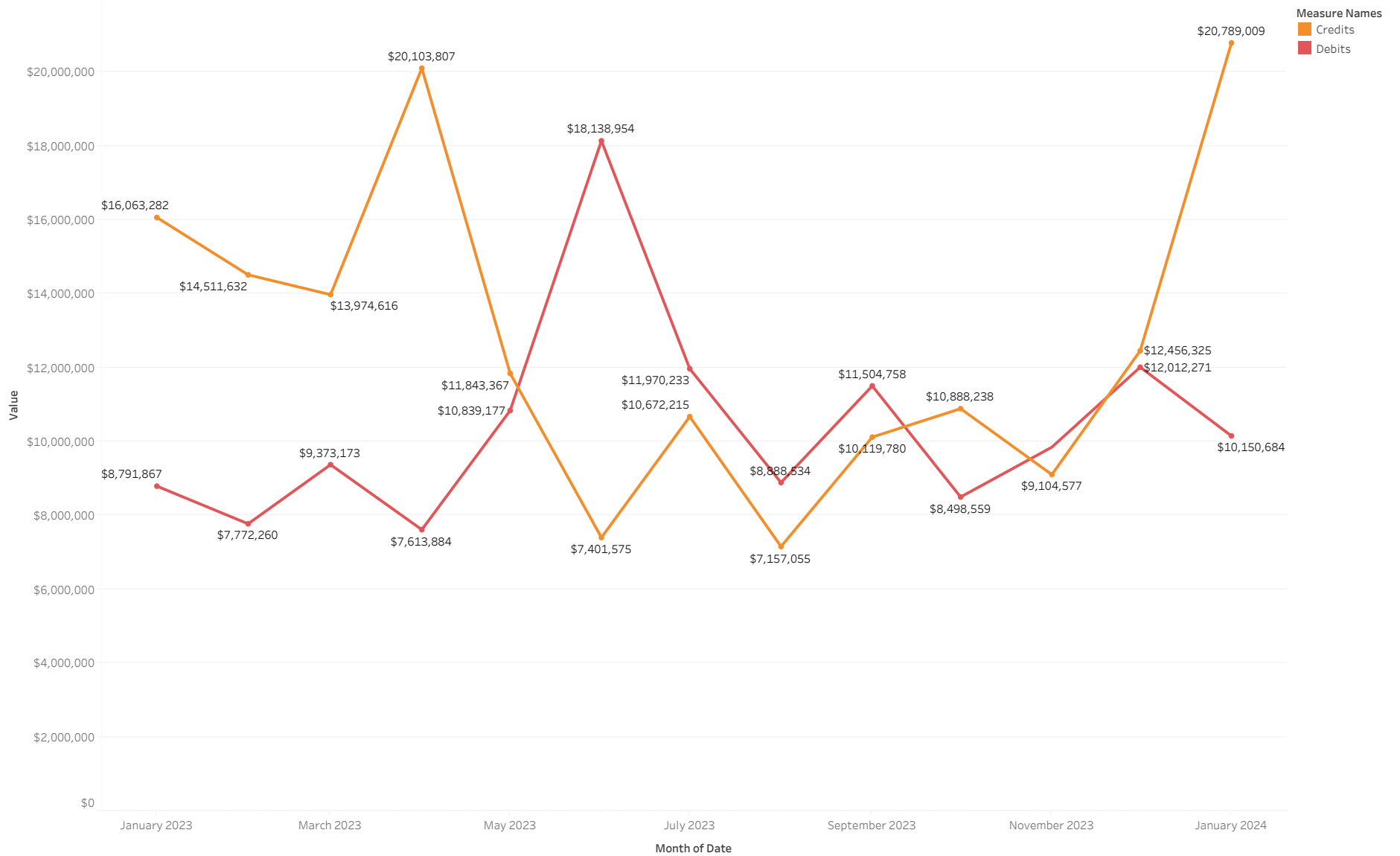


CITY OF  
EL SEGUNDO

# City Cash Flows

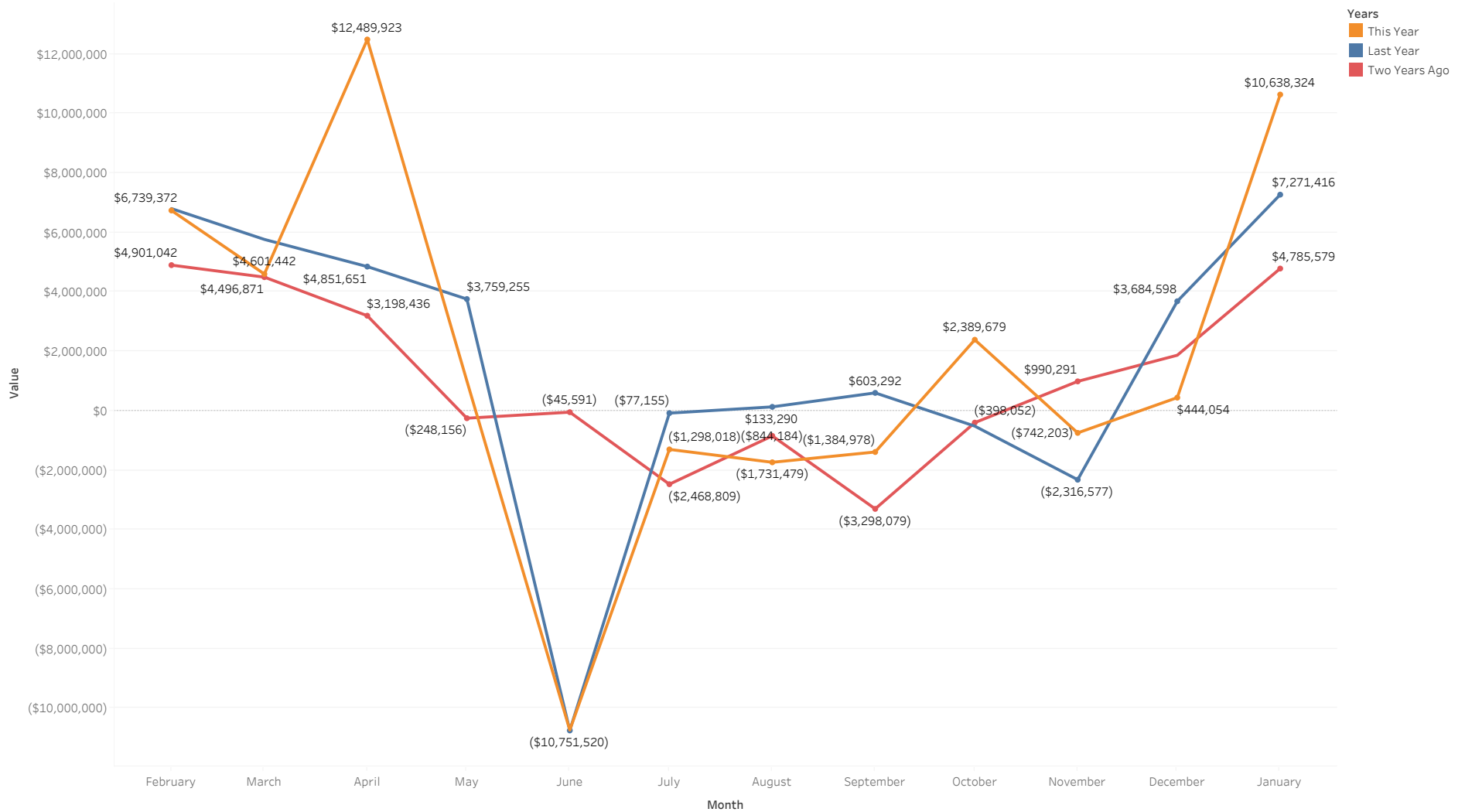
# Rolling 13-Month Cash Flow Analysis

As of January 2024



# Net Change in Cash by Year

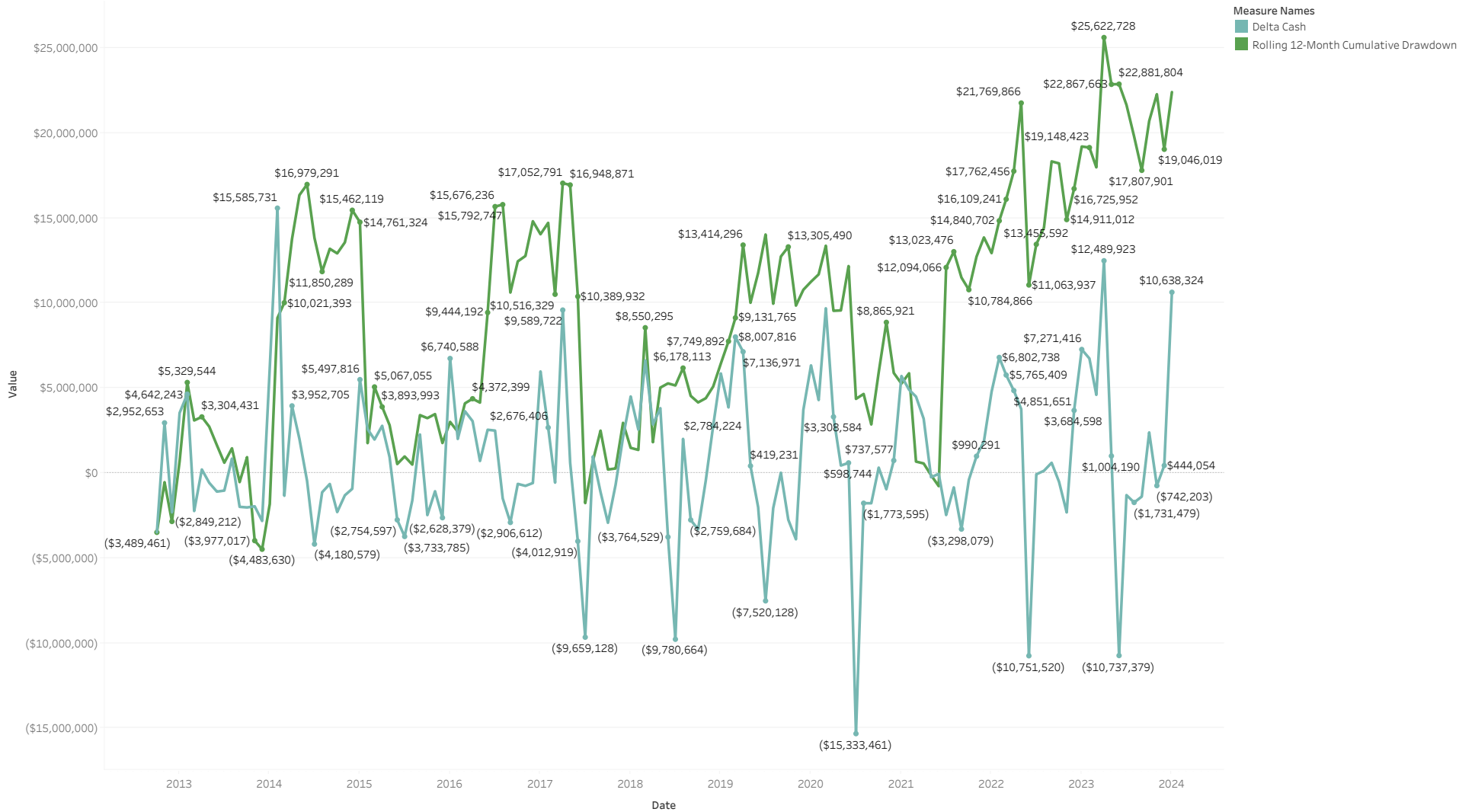
As of January 2024





# Historic Drawdowns

As of January 2024



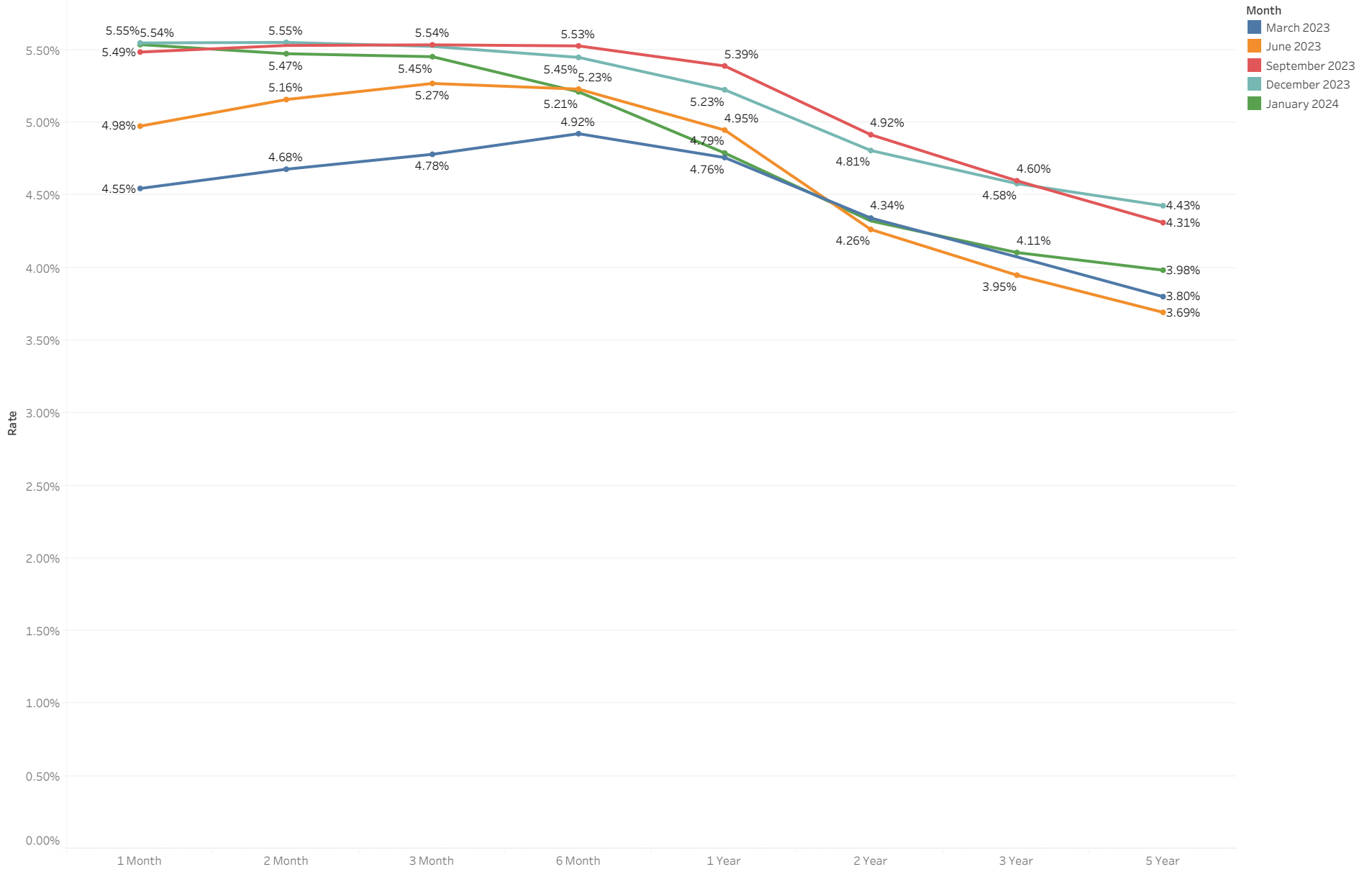


CITY OF  
EL SEGUNDO

# Economic Environment

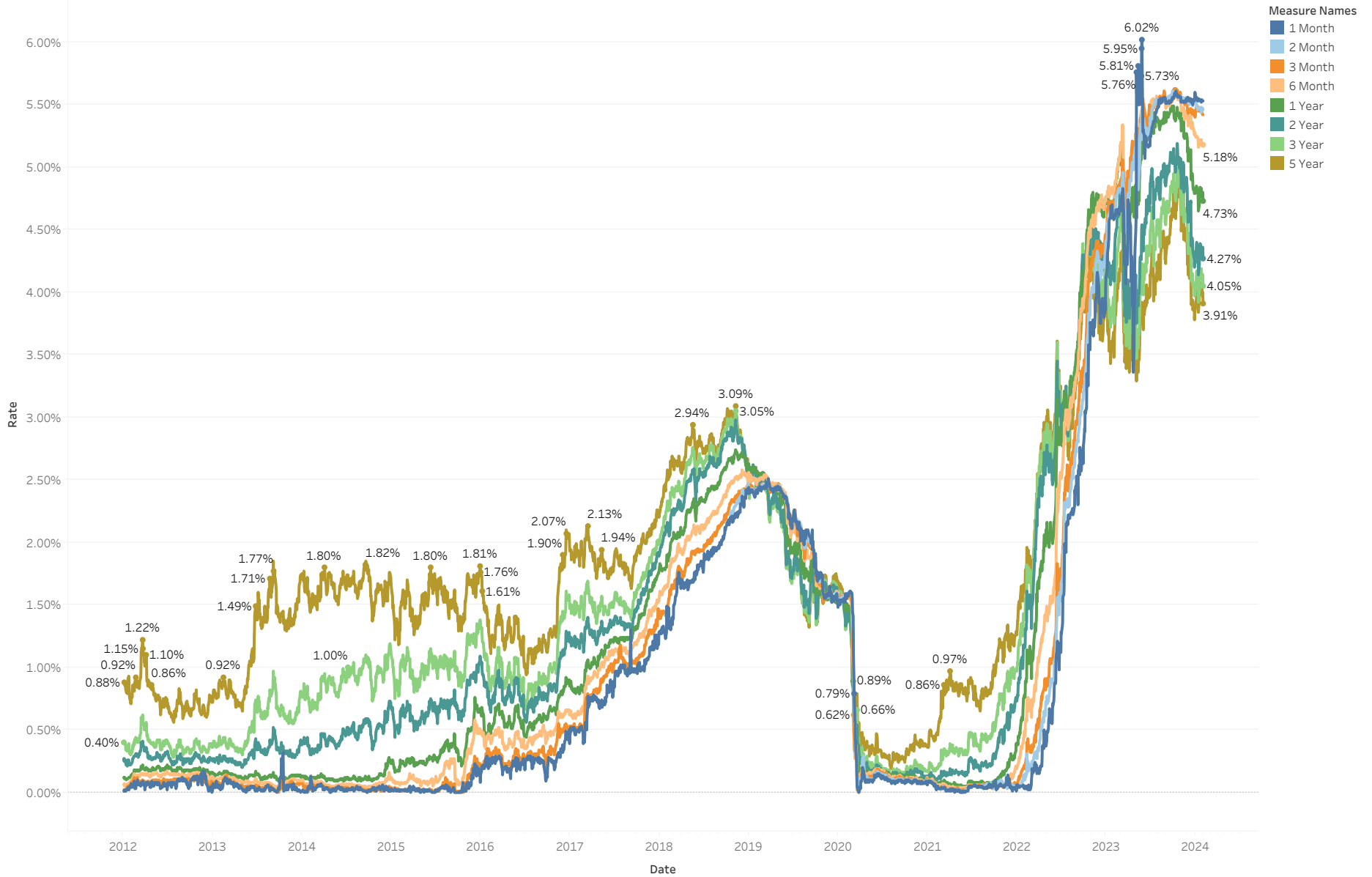
# U.S. Treasury Yield Curve

As of January 2024



# U.S. Treasury Maturity Through Time

As of January 2024



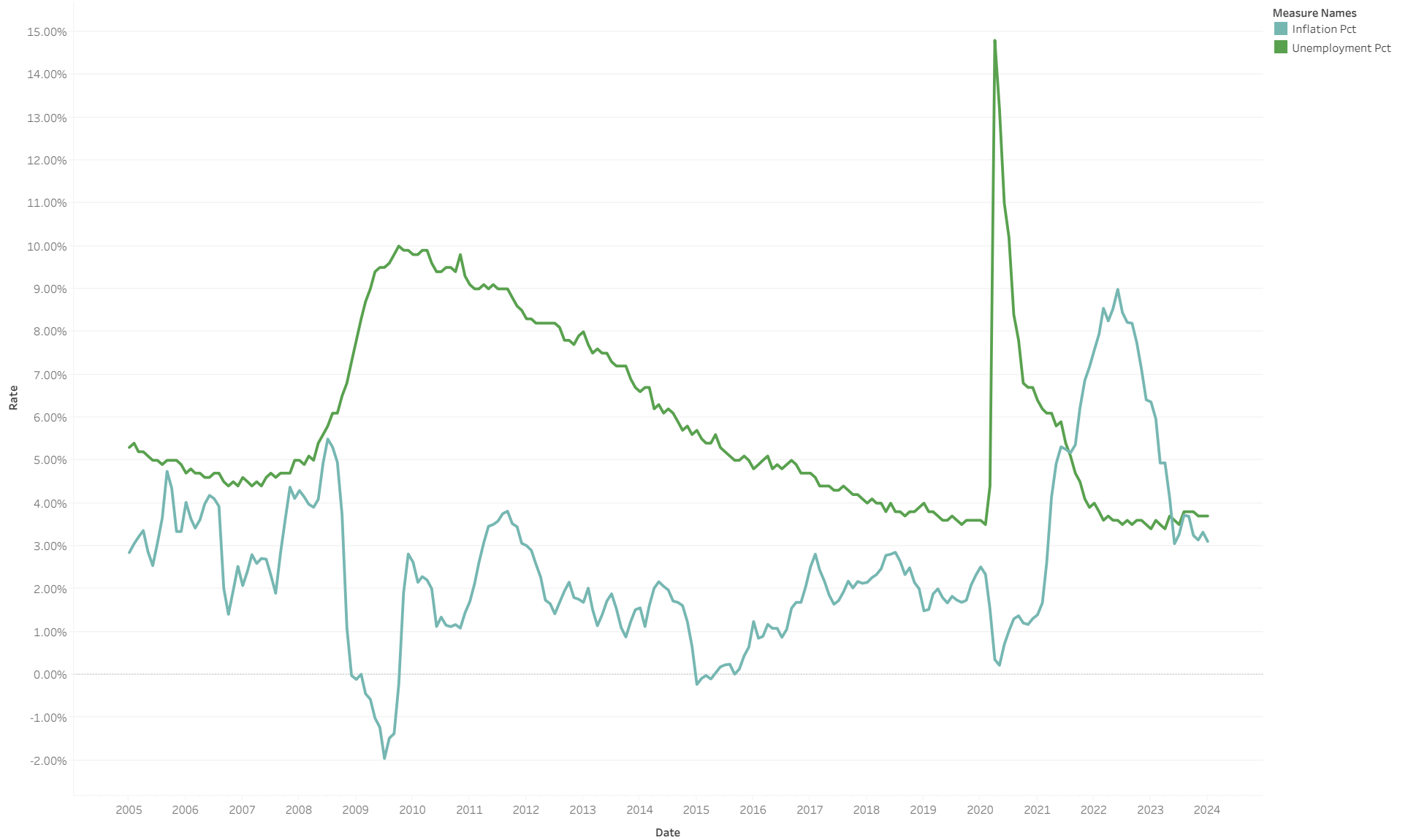
# 10-Year Minus 3-Month Treasury Yield Spread

As of January 2024



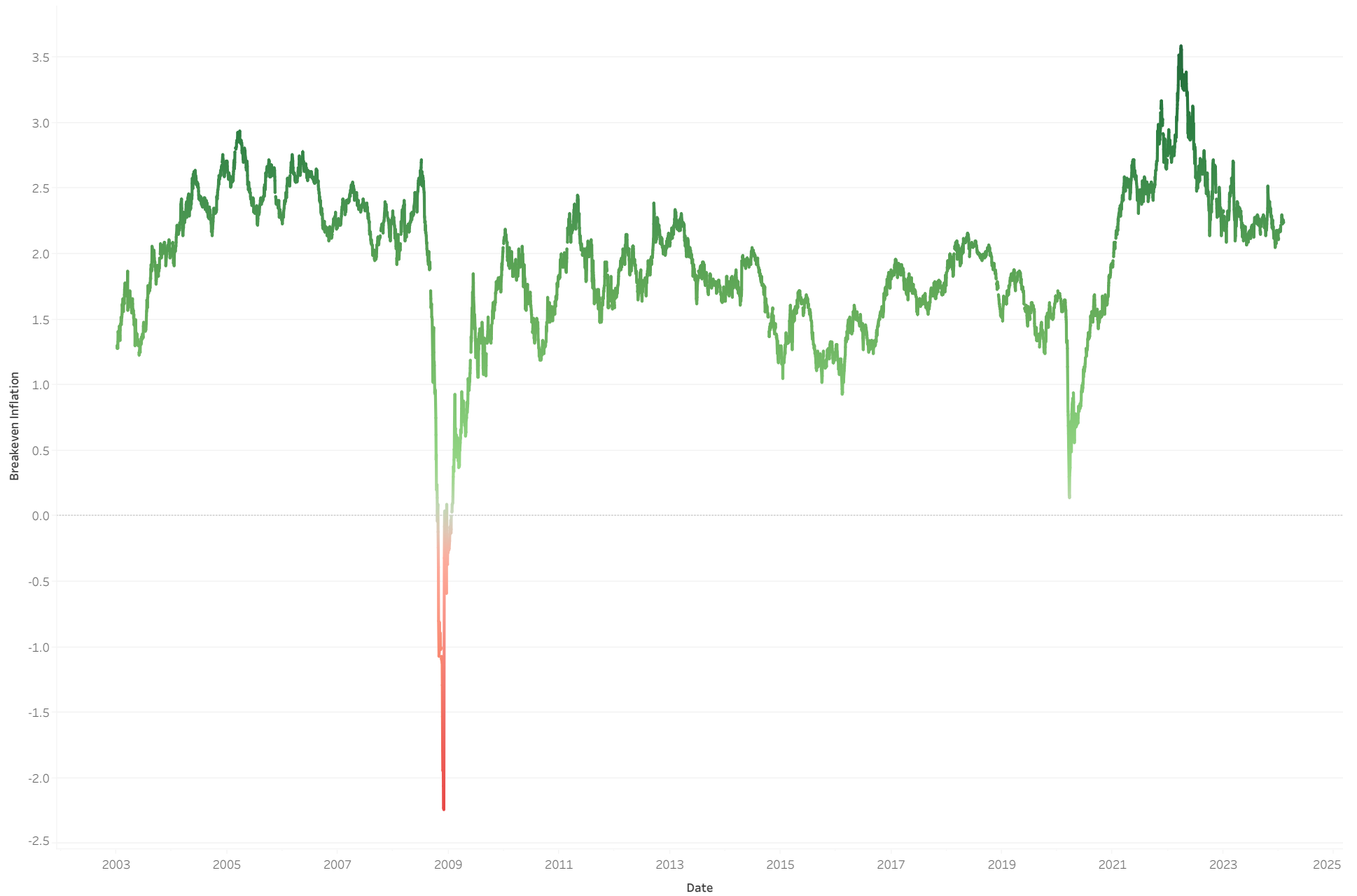
# Unemployment vs Inflation

As of January 2024



# 5-Year Breakeven Inflation Prediction

As of January 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.

 2/13/2024

Matthew Robinson, City Treasurer

Date