



CITY OF  
EL SEGUNDO

# City of El Segundo Investment Portfolio Report February 2024

Certified By:  
City Treasurers Office

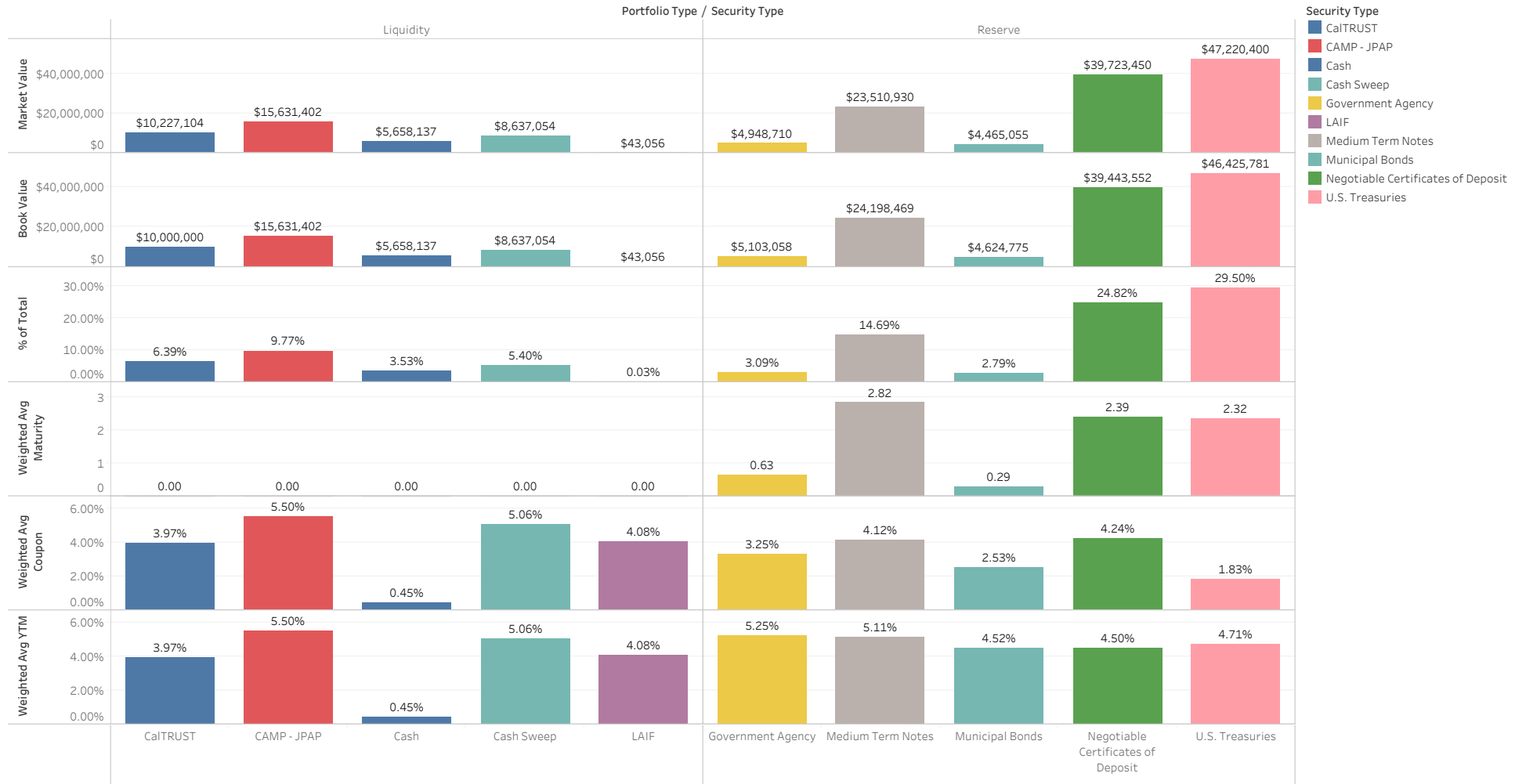


CITY OF  
EL SEGUNDO

# Portfolio

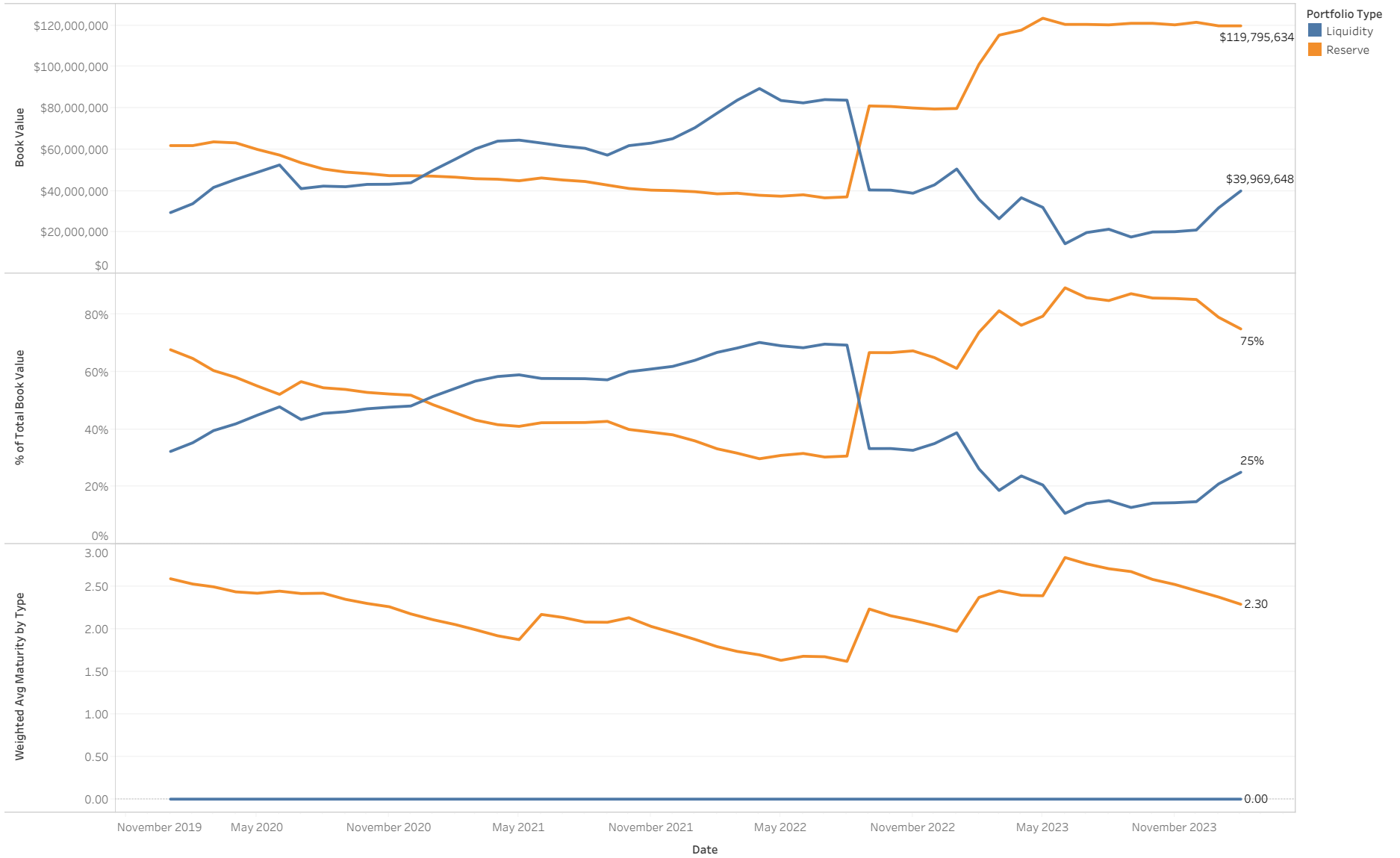
# Portfolio Summary

As of February 2024



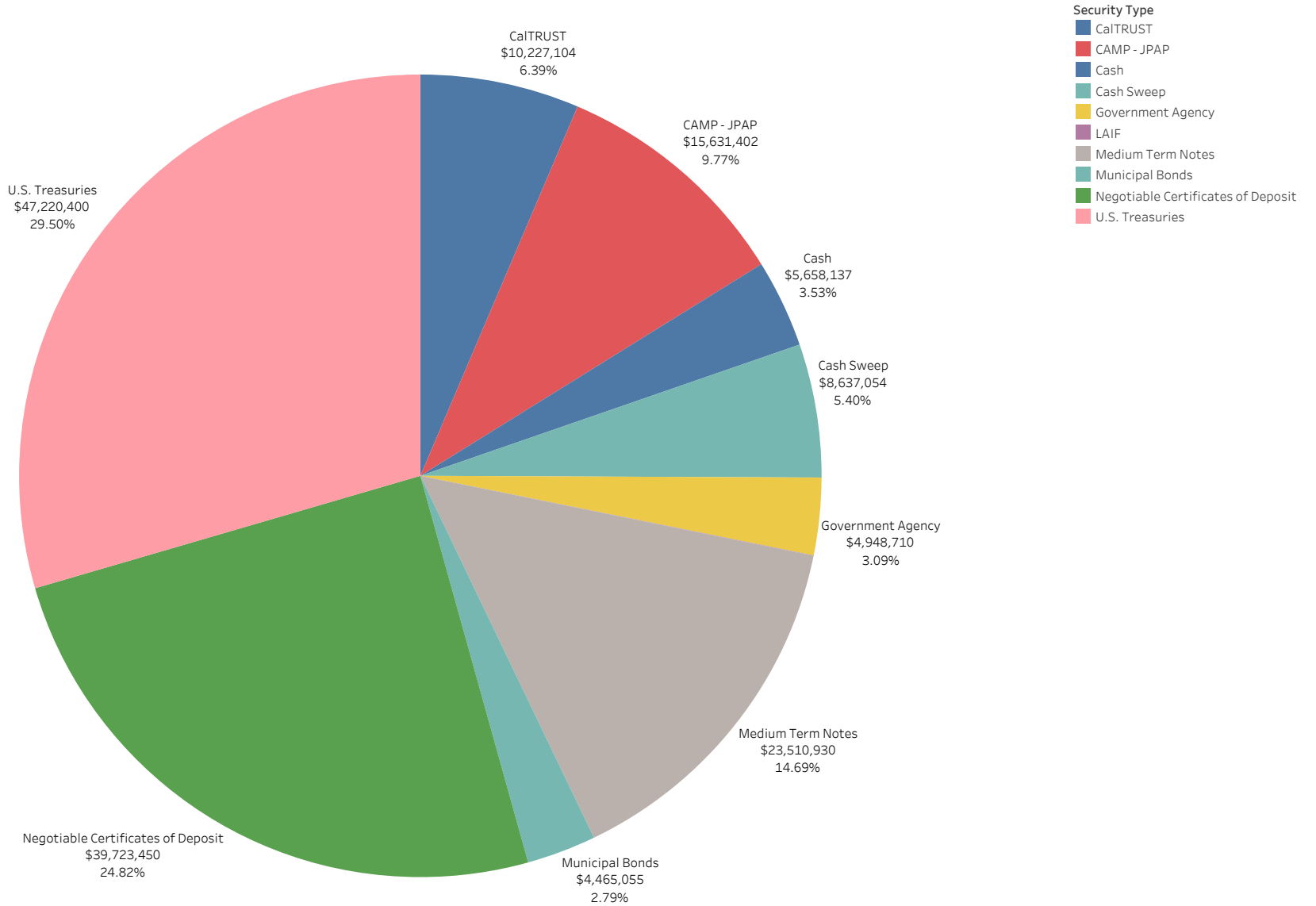
# Portfolio Through Time

As of February 2024



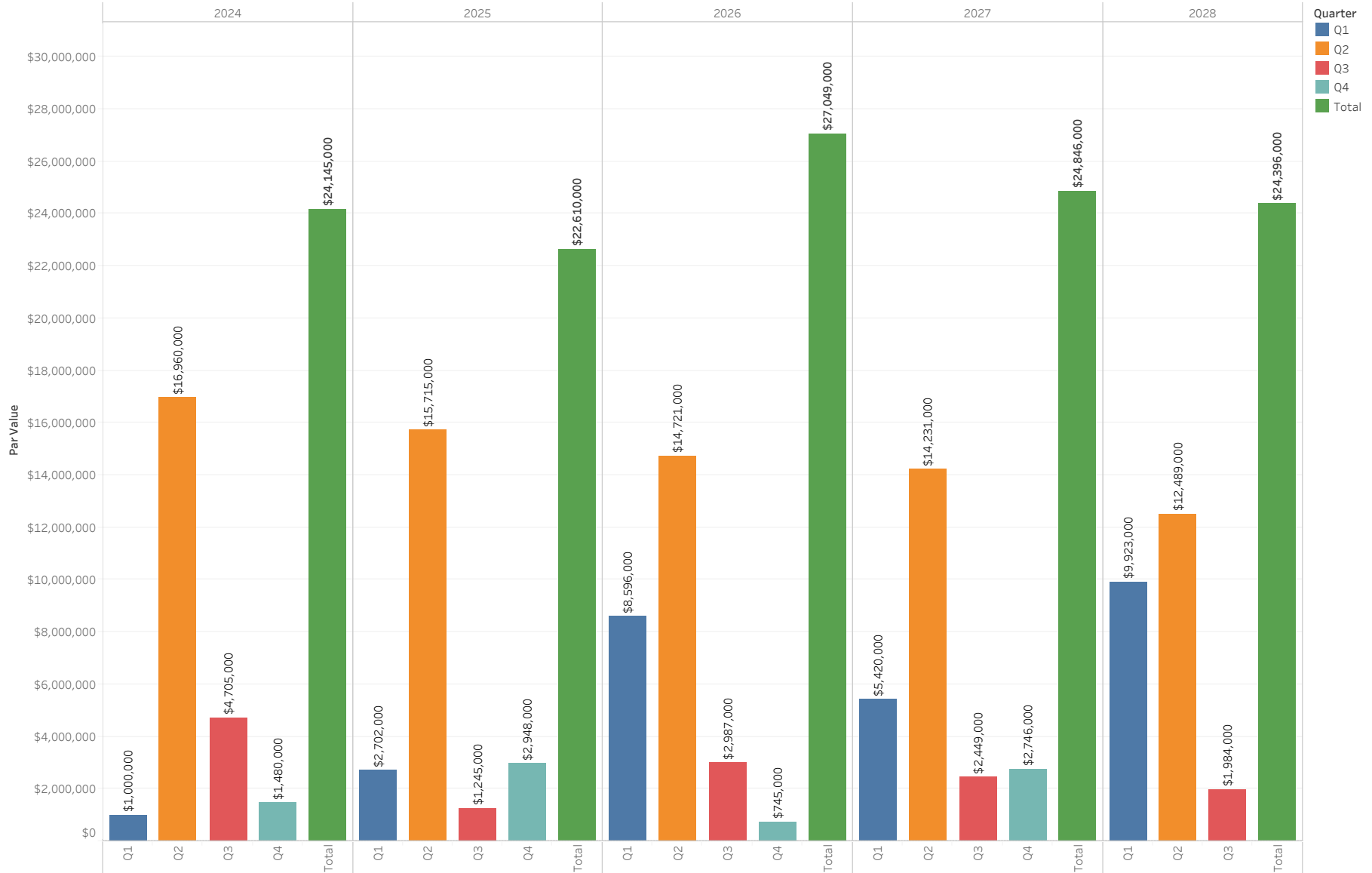
# Investments by Security Type

As of February 2024



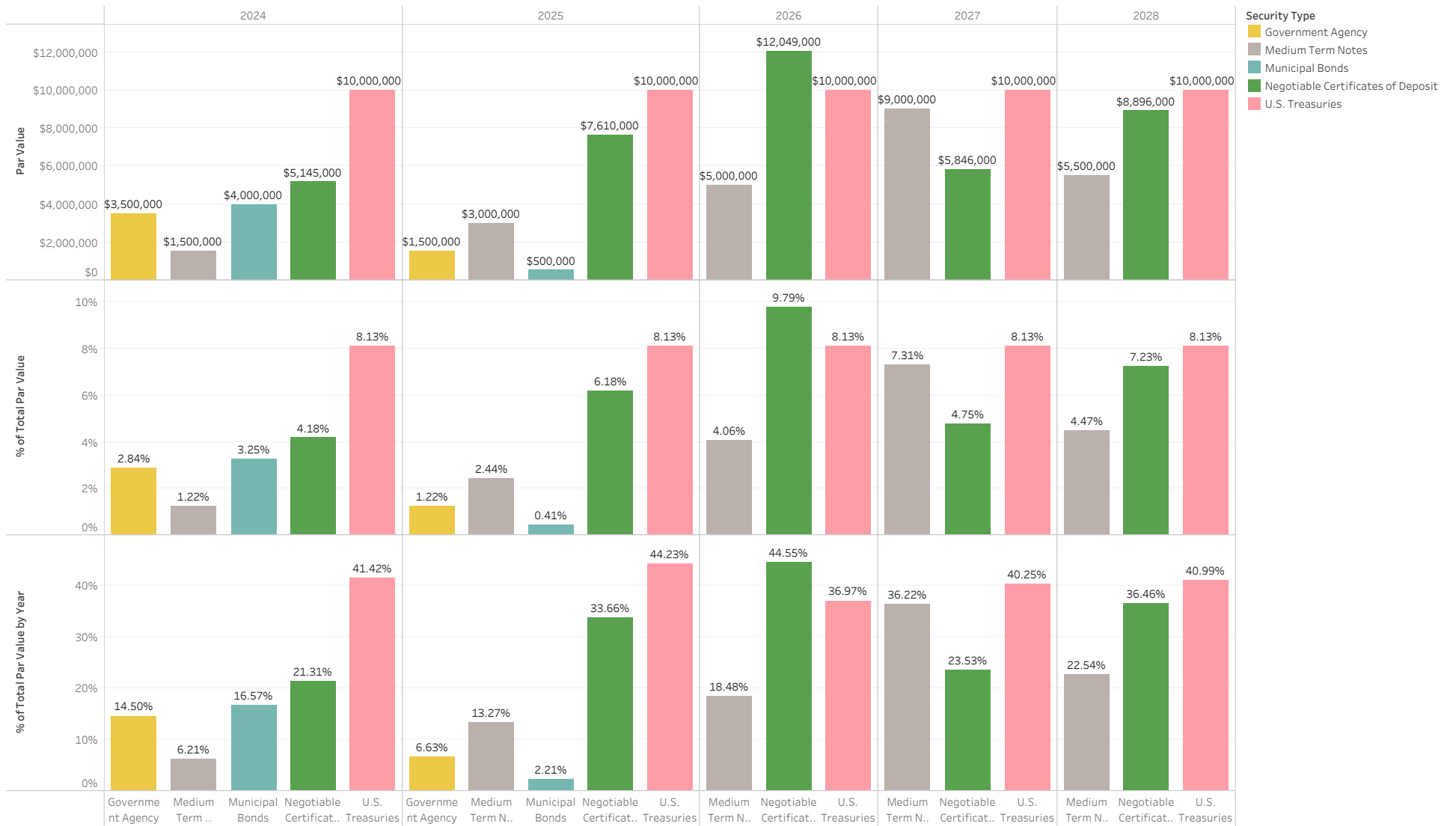
# Reserve Portfolio Ladder by Quarter

As of February 2024



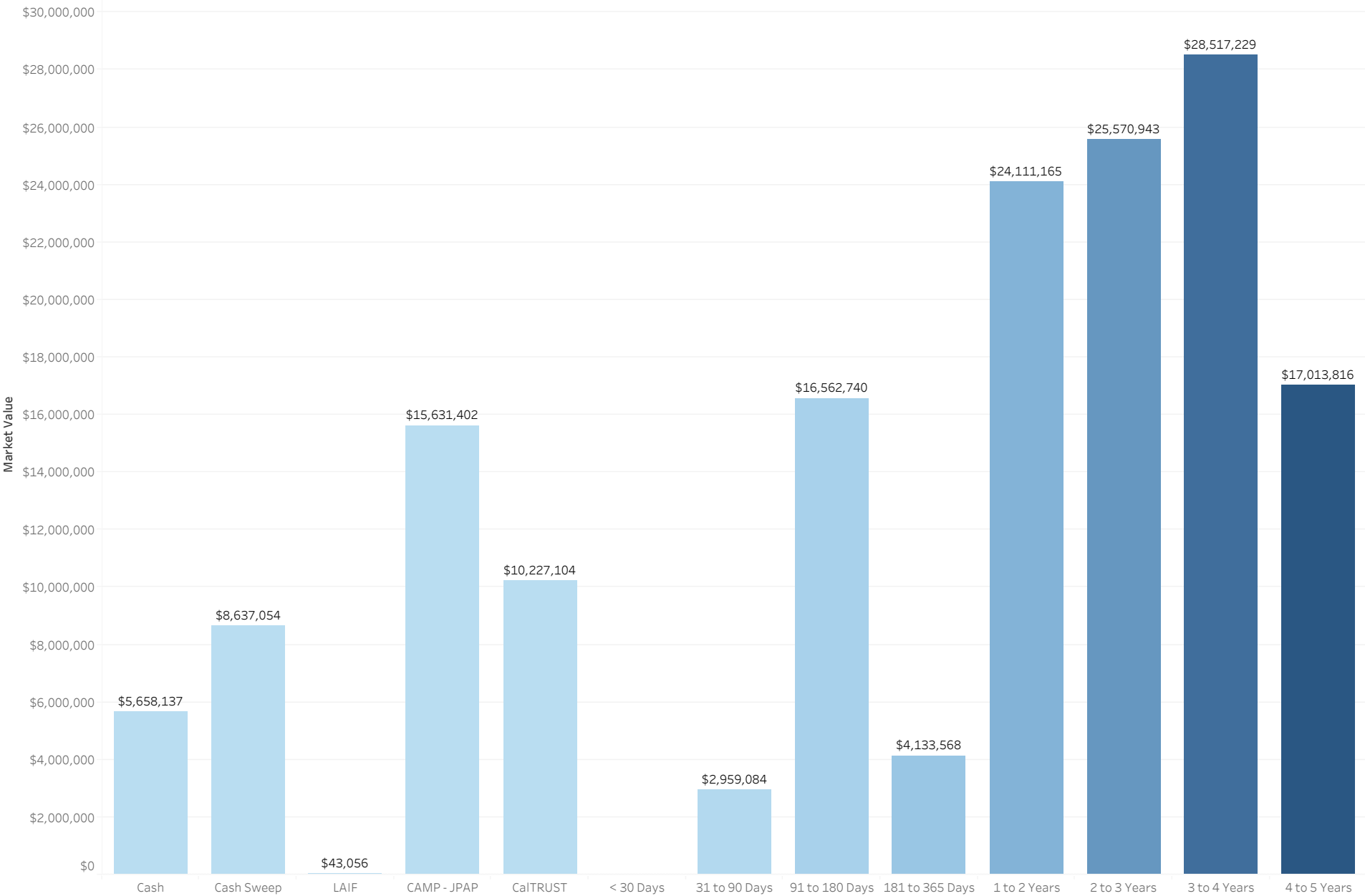
# Ladder Diversification

As of February 2024



# Investments by Maturity Date

As of February 2024





# Portfolio

As of February 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%	\$5,658,137	\$5,658,137	\$5,658,137	\$0
Cash Sweep	Bank	Cash Sweep	Null	1	5.06%	\$8,637,054	\$8,637,054	\$8,637,054	\$0
LAIF	LAIF	LAIF	Null	1	4.08%	\$43,056	\$43,056	\$43,056	\$0
CAMP - JPAP	CAMP - JPAP	CAMP - JPAP	Null	1	5.50%	\$15,631,402	\$15,631,402	\$15,631,402	\$0
CalTRUST	CalTRUST	CalTRUST	Null	1	3.97%	\$10,227,104	\$10,227,104	\$10,000,000	\$227,104
Medium Term Notes	AMAZON COM INC	023135CP9	December 1, 2027	1,371	4.56%	\$1,000,000	\$996,940	\$997,630	(\$690)
	AMERICAN HONDA FIN CO	02665WED9	January 12, 2028	1,413	4.72%	\$1,000,000	\$995,730	\$997,794	(\$2,064)
	APPLE INC	037833EC0	February 8, 2028	1,440	1.37%	\$500,000	\$439,335	\$427,219	\$12,116
	ASTRAZENECA FINANCE L	04636NAA1	May 28, 2026	819	1.30%	\$500,000	\$459,890	\$501,040	(\$41,150)
	BANK NOVA SCOTIA B C	06418BAE8	March 11, 2027	1,106	3.14%	\$1,000,000	\$941,130	\$926,343	\$14,787
	BANK OF AMERICA CORP	06051GFX2	April 19, 2026	780	3.61%	\$500,000	\$484,725	\$554,155	(\$69,430)
	CANADIAN IMP BK COMM	13607HR61	April 7, 2027	1,133	3.62%	\$1,000,000	\$953,540	\$948,186	\$5,354
	CIGNA CORP	125523AG5	November 15, 2025	625	4.20%	\$500,000	\$491,530	\$564,210	(\$72,680)
	CITIGROUP INC	172967KN0	May 1, 2026	792	3.53%	\$500,000	\$481,050	\$550,715	(\$69,665)
	COCA COLA CO THE	191216CL2	September 6, 2024	190	1.78%	\$500,000	\$491,190	\$493,865	(\$2,675)
	COMCAST CORP	20030NBW0	January 15, 2027	1,051	2.52%	\$1,000,000	\$932,310	\$917,335	\$14,975
	DEERE JOHN CAPITAL	24422EWR6	January 20, 2028	1,421	4.76%	\$1,000,000	\$998,920	\$1,004,330	(\$5,410)
	DEUTSCHE BK AG N Y	25160PAM9	September 9, 2027	1,288	5.36%	\$1,000,000	\$1,001,830	\$1,005,611	(\$3,781)
	ESTEE LAUDER CO INC	29736RAN0	December 1, 2024	276	2.05%	\$500,000	\$487,390	\$501,600	(\$14,210)
	GOLDMAN SACHS GROUP I	38141GXJ8	April 1, 2025	397	3.57%	\$500,000	\$489,665	\$545,605	(\$55,940)
	HSBC HOLDINGS PLC	404280BB4	May 25, 2026	816	4.02%	\$1,000,000	\$968,970	\$960,400	\$8,570
	IBM CORP	459200AS0	January 15, 2028	1,416	6.15%	\$1,000,000	\$1,057,030	\$1,076,510	(\$19,480)
	INTEL CORP	458140CD0	February 10, 2026	712	4.89%	\$1,000,000	\$996,530	\$998,520	(\$1,990)
	INTERCONTINENTAL EXCH	45866FAD6	December 1, 2025	641	3.85%	\$500,000	\$487,535	\$557,000	(\$69,465)
	MEAD JOHNSON NUTRITIO	582839AH9	November 15, 2025	625	4.20%	\$500,000	\$490,720	\$565,170	(\$74,450)
	MITSUBISHI UFJ FIN GR	606822AJ3	September 13, 2026	927	2.92%	\$1,000,000	\$943,190	\$924,800	\$18,390
	MORGAN STANLEY	61746BDZ6	January 27, 2026	698	3.97%	\$500,000	\$487,680	\$561,240	(\$73,560)
	ROYAL BK CDA	78016EZD2	May 4, 2027	1,160	3.78%	\$1,000,000	\$958,830	\$951,709	\$7,121
	STRYKER CORP	863667AH4	November 1, 2025	611	3.48%	\$500,000	\$485,455	\$548,175	(\$62,720)
	SUMITOMO MITSUI FINL	86562MAY6	January 17, 2028	1,418	3.74%	\$1,000,000	\$946,980	\$934,451	\$12,529
	TORONTO DOMINION BANK	89115A2M3	January 10, 2028	1,411	5.14%	\$1,000,000	\$1,003,420	\$1,005,769	(\$2,349)
	TOSCO CORP	891490AR5	January 1, 2027	1,037	7.31%	\$1,000,000	\$1,067,670	\$1,107,960	(\$40,290)
	TOYOTA MTR CR CORP FR	89236TKL8	November 10, 2027	1,350	5.34%	\$1,000,000	\$1,019,910	\$1,030,896	(\$10,986)
	UNITED PARCEL SERVICE	911312BT2	September 1, 2024	185	2.24%	\$500,000	\$491,915	\$504,105	(\$12,190)
	UNITEDHEALTH GROUP IN	91324PDN9	December 15, 2025	655	3.78%	\$500,000	\$489,170	\$560,625	(\$71,455)
	WELLS FARGO COMPANY	94974BGL8	July 22, 2027	1,239	4.43%	\$1,000,000	\$970,750	\$975,500	(\$4,750)
Municipal Bonds	CONNECTICUT ST TXBL S	20772KGN3	April 15, 2024	46	3.05%	\$1,000,000	\$997,260	\$1,064,850	(\$67,590)
	HOUSTON TX REF SER B	4423315T7	March 1, 2024	1	1.95%	\$1,000,000	\$1,000,000	\$1,006,410	(\$6,410)
	NEW YORK NY TXBL FISC	64966QCA6	August 1, 2024	154	2.16%	\$1,000,000	\$986,860	\$1,003,750	(\$16,890)
	ONTARIO CA INTERNATIO	683042AJ4	May 15, 2025	441	2.99%	\$500,000	\$485,100	\$538,090	(\$52,990)
	OREGON ST DEPT ADMINI	68607VT47	April 1, 2024	32	2.82%	\$500,000	\$498,990	\$510,125	(\$11,135)
	TULSA CNTY OKLA INDPT	899593MG9	June 1, 2024	93	2.62%	\$500,000	\$496,845	\$501,550	(\$4,705)
Negotiable Certificates of Deposit	1ST SECURITY BANK OF	33625CCP2	July 30, 2024	152	2.03%	\$245,000	\$241,759	\$245,000	(\$3,241)
	ABACUS FEDERAL SAVING	00257BF2	August 2, 2024	155	2.03%	\$245,000	\$241,734	\$245,000	(\$3,266)

# Portfolio

As of February 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	719	4.65%	\$249,000	\$248,788	\$249,000	(\$212)
	ADVIA CR UN KALAMAZOO	00782JAC6	September 27, 2028	1,672	4.81%	\$248,000	\$257,637	\$248,000	\$9,637
	AFFINITY BK COVINGTON	00833JAL5	September 15, 2026	929	4.54%	\$249,000	\$249,747	\$249,000	\$747
	ALASKA USA FED CR UN	011852AE0	March 8, 2028	1,469	4.52%	\$249,000	\$253,651	\$249,000	\$4,651
	ALL IN FED CR UN DALE	01664MAE6	February 17, 2028	1,449	4.52%	\$249,000	\$253,549	\$249,000	\$4,549
	ALLIANT CR UN CHICAGO	01882MAD4	December 30, 2025	670	5.07%	\$200,000	\$201,238	\$199,900	\$1,338
	ALLY BK SANDY UTAH	02007GM42	March 23, 2026	753	5.01%	\$243,000	\$244,759	\$243,000	\$1,759
	ALMA BK ASTORIA NEW Y	020080BL0	September 11, 2024	195	1.78%	\$245,000	\$240,641	\$245,000	(\$4,359)
	AMERICAN EXP NATL BAN	02589ACP5	May 12, 2025	438	3.13%	\$246,000	\$240,694	\$237,002	\$3,692
	AMERICAN FIRST CR UN	02616ACA5	April 27, 2027	1,153	4.37%	\$249,000	\$250,544	\$249,000	\$1,544
	AMERICAN ST BK SIOUX	029728BA9	April 26, 2024	57	2.51%	\$245,000	\$243,966	\$245,000	(\$1,034)
	AUSTIN TELCO FED CR U	052392CH8	December 16, 2026	1,021	4.87%	\$248,000	\$252,223	\$248,000	\$4,223
	B1BANK BATON ROUGE LA	098079AM8	May 12, 2025	438	4.76%	\$249,000	\$248,432	\$249,000	(\$568)
	BANK FIVE NINE OCONOM	062119BK7	March 20, 2028	1,481	4.56%	\$249,000	\$254,167	\$249,000	\$5,167
	BANK NEW YORK MELLON	06405VFG9	March 21, 2025	386	5.00%	\$243,000	\$242,913	\$243,000	(\$87)
	BANK OF NEW ENGLAND	06426KBE7	May 23, 2024	84	2.67%	\$245,000	\$243,535	\$245,000	(\$1,465)
	BANK OF PERRY CNTY LO	06425KCT4	May 31, 2028	1,553	4.09%	\$249,000	\$258,537	\$249,000	\$9,537
	BANK PONTIAC ILL	064455AZ1	April 28, 2027	1,154	4.24%	\$244,000	\$244,303	\$244,000	\$303
	BANK SIERRA PORTERVIL	064860MC0	March 15, 2027	1,110	4.55%	\$244,000	\$246,643	\$244,000	\$2,643
	BANK UTAH OGDEN UTAH	065427AC0	May 10, 2028	1,532	4.22%	\$249,000	\$250,561	\$249,000	\$1,561
	BANKERS BK MADISON WI	06610RBZ1	November 24, 2027	1,364	4.23%	\$249,000	\$250,066	\$249,000	\$1,066
	BAXTER CR UN VERNON H	07181JBB9	August 22, 2028	1,636	4.74%	\$248,000	\$256,385	\$248,000	\$8,385
	BELLCO FEDERAL CR UN	07833EAN7	February 24, 2026	726	4.69%	\$248,000	\$248,756	\$248,000	\$756
	BLUE RIDGE BK MARTINS	09582YAG7	March 16, 2026	746	4.97%	\$230,000	\$231,389	\$230,000	\$1,389
	BMO HARRIS BK NATL AS	05600XQA1	May 9, 2025	435	4.81%	\$244,000	\$243,471	\$244,000	(\$529)
	BMW BK NORTH AMER SAL	05580AW83	March 17, 2028	1,478	4.64%	\$244,000	\$249,812	\$244,000	\$5,812
	BRENTWOOD BK BETHEL P	107219BK2	March 17, 2026	747	4.74%	\$235,000	\$235,400	\$235,000	\$400
	BRIDGEWATER BK BLOOMI	108622NK3	March 29, 2028	1,490	4.68%	\$249,000	\$255,581	\$249,000	\$6,581
	CALIFORNIA CR UN GLEN	130162AU4	February 23, 2026	725	4.52%	\$244,000	\$243,036	\$244,000	(\$964)
	CAPITAL ONE NATL ASSN	14042RUR0	September 30, 2027	1,309	4.28%	\$200,000	\$200,960	\$199,800	\$1,160
	CATTLEMENS BK ALTUS O	14947NAA4	March 16, 2026	746	4.72%	\$249,000	\$250,569	\$249,000	\$1,569
	CELTIC BK SALT LAKE C	15118RE78	March 17, 2027	1,112	4.63%	\$249,000	\$252,538	\$249,000	\$3,538
	CENTRAL BK STORM LAKE	15258RBG1	May 5, 2025	431	4.67%	\$249,000	\$248,138	\$249,000	(\$862)
	CENTRIS FEDERAL CREDI	15643VAB8	May 27, 2025	453	5.00%	\$248,000	\$248,203	\$248,000	\$203
	CFBANK FAIRLAWN OHIO	15721UFP9	September 15, 2026	929	4.71%	\$248,000	\$249,934	\$248,000	\$1,934
	CHARLES SCHWAB BK SSB	15987UBA5	March 28, 2025	393	5.05%	\$243,000	\$243,083	\$243,000	\$83
	CHARTWAY FED CR UN VA	16141BAC5	June 9, 2026	831	4.86%	\$248,000	\$249,858	\$248,000	\$1,858
	CHEROKEE ST BK IOWA	164499DE2	March 6, 2026	736	4.56%	\$242,000	\$241,347	\$239,922	\$1,425
	CIBC BK USA CHICAGO I	12547CAU2	March 24, 2026	754	4.97%	\$243,000	\$244,533	\$243,000	\$1,533
	CITADEL FED CR UN EXT	17286TAG0	February 27, 2025	364	1.71%	\$245,000	\$237,030	\$245,000	(\$7,970)
	CITIZENS BK INC ROBER	173851AE6	March 16, 2026	746	4.84%	\$248,000	\$250,959	\$248,000	\$2,959
	CITIZENS ST BK LACROS	176688DA4	March 24, 2028	1,485	4.60%	\$249,000	\$254,652	\$249,000	\$5,652
CITY NATL BK LOS ANGE	178180GY5	March 31, 2028	1,492	4.73%	\$243,000	\$256,778	\$243,000	\$13,778	
COASTLIFE CR UN CORPU	19058LAB0	February 13, 2026	715	4.65%	\$249,000	\$248,773	\$249,000	(\$227)	

# Portfolio

As of February 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	118	2.32%	\$245,000	\$242,702	\$245,000	(\$2,298)
	COMMUNITY FIRST BK IN	20368TDH0	May 5, 2025	431	4.71%	\$249,000	\$248,280	\$249,000	(\$720)
	COMMUNITY HERITAGE FI	597338AJ1	May 10, 2027	1,166	4.37%	\$249,000	\$250,589	\$249,000	\$1,589
	CONNECTONE BK ENGLEWO	20786ADG7	March 23, 2026	753	0.76%	\$240,000	\$221,323	\$213,854	\$7,469
	CONNEXUS CREDIT UNION	20825WBC3	August 26, 2025	544	3.57%	\$249,000	\$244,167	\$238,934	\$5,233
	CORNERSTONE BK FARGO	219232CQ6	May 12, 2025	438	4.67%	\$249,000	\$248,143	\$249,000	(\$857)
	COUNTY SCHS FED CR UN	22258JAF8	March 17, 2026	747	4.79%	\$248,000	\$248,662	\$248,000	\$662
	CROSS RIV BK TEANECK	227563CH4	May 19, 2026	810	4.65%	\$244,000	\$244,244	\$244,000	\$244
	CUSTOMERS BK PHOENIXV	23204HNV6	March 31, 2026	761	4.97%	\$243,000	\$244,555	\$243,000	\$1,555
	CY FAIR FCU HOUSTON T	23248UAA5	May 19, 2027	1,175	4.33%	\$249,000	\$250,247	\$249,000	\$1,247
	DEPARTMENT OF COMM FE	24951TAW5	November 30, 2027	1,370	4.85%	\$248,000	\$255,504	\$246,669	\$8,836
	DISCOVER BK GREENWOOD	2546732F2	March 6, 2028	1,467	4.39%	\$244,000	\$247,131	\$241,897	\$5,233
	DORT FINL CR UN GRAND	25844MAQ1	February 10, 2028	1,442	4.23%	\$247,000	\$248,339	\$247,000	\$1,339
	EAGLEBANK BETHESDA MD	27002YFQ4	February 24, 2026	726	4.29%	\$244,000	\$241,897	\$238,205	\$3,692
	EMPOWER CU SYRACUSE N	291916AB0	September 29, 2028	1,674	4.89%	\$248,000	\$258,686	\$248,000	\$10,686
	ENTERPRISE BANK PA	29367RKT2	May 16, 2024	77	2.62%	\$245,000	\$243,569	\$245,000	(\$1,431)
	ESSENTIAL FED CR UN B	29669XAT5	September 20, 2028	1,665	4.81%	\$248,000	\$257,590	\$248,000	\$9,590
	FEDERAL SVGS BK CHICA	313812EC9	February 24, 2026	726	4.24%	\$249,000	\$246,697	\$244,829	\$1,868
	FIDELITY BK NEW ORLEA	31617CAY9	March 16, 2026	746	4.83%	\$249,000	\$249,842	\$249,000	\$842
	FIRST FED CR UN CEDAR	32024JAM5	February 17, 2028	1,449	4.35%	\$249,000	\$251,729	\$249,000	\$2,729
	FIRST FMRS BK TR CONV	320165JK0	September 4, 2024	188	1.78%	\$245,000	\$240,791	\$245,000	(\$4,209)
	FIRST NATL BK DAMARIS	32117BFR4	September 23, 2026	937	4.93%	\$248,000	\$251,517	\$248,000	\$3,517
	FIRST NATL BK OF MICH	32114VCH8	March 15, 2028	1,476	4.52%	\$249,000	\$253,681	\$249,000	\$4,681
	FIRST ST BK NEW LONDO	336793CD4	March 12, 2027	1,107	4.59%	\$244,000	\$247,001	\$244,000	\$3,001
	FIRST TECHNOLOGY FED	33715LEN6	February 18, 2025	355	4.86%	\$248,000	\$247,640	\$248,000	(\$360)
	FIRST UTD BK TR CO	33742CCS4	February 8, 2027	1,075	4.03%	\$200,000	\$198,708	\$195,050	\$3,658
	FIRST WESTN BK TR MIN	33749VBP2	May 12, 2025	438	4.76%	\$249,000	\$248,432	\$249,000	(\$568)
	FLAGSTAR BK NATL ASSN	33847GAB8	March 2, 2026	732	4.44%	\$244,000	\$244,752	\$241,365	\$3,387
	FNCB BK DUNMORE PA	30257YBS0	May 7, 2027	1,163	4.29%	\$244,000	\$244,739	\$244,000	\$739
	FREEDOM FIRST CR UN R	35638CAH2	April 28, 2025	424	4.76%	\$248,000	\$247,417	\$248,000	(\$583)
	FREEDOM NORTHWEST CR	356436AK1	June 1, 2026	823	4.82%	\$248,000	\$249,515	\$248,000	\$1,515
	FREESTAR FINL CR UN C	35688MAE6	February 22, 2028	1,454	4.27%	\$249,000	\$250,820	\$249,000	\$1,820
	GENOA BKG CO OHIO	372348CJ9	July 31, 2024	153	1.98%	\$245,000	\$241,710	\$245,000	(\$3,290)
	GEORGIA BKG CO	37312PDD8	March 27, 2026	757	4.92%	\$243,000	\$244,319	\$243,000	\$1,319
	GOLD COAST BK CHICAGO	38058KEW2	September 22, 2027	1,301	4.62%	\$249,000	\$253,569	\$249,000	\$4,569
	GRAND RIV BK GRANDVIL	38644ABP3	August 2, 2024	155	2.03%	\$245,000	\$241,734	\$245,000	(\$3,266)
	GREAT NORTH BK FLOREN	39103QAZ9	March 16, 2026	746	4.83%	\$244,000	\$244,803	\$244,000	\$803
	GREENSTATE CR UN NORT	39573LDW5	October 28, 2025	607	4.75%	\$248,000	\$247,846	\$248,000	(\$154)
	GREENWOOD MUN FED CR	39729LAF8	June 1, 2027	1,188	4.37%	\$249,000	\$256,121	\$249,000	\$7,121
	GUARDIAN CREDIT UNION	40135GAA6	September 29, 2028	1,674	4.89%	\$248,000	\$258,657	\$248,000	\$10,657
	HONOLULU FIRE DEPT FE	438649AE5	August 17, 2026	900	4.41%	\$249,000	\$248,649	\$249,000	(\$351)
	HUNTINGTON NATL BK CO	446438S80	May 5, 2025	431	4.81%	\$244,000	\$243,463	\$244,000	(\$537)
JOHN MARSHALL BK REST	47804GKM4	September 2, 2026	916	4.45%	\$249,000	\$249,047	\$248,502	\$545	
KEY BK NATL ASSN OHIO	49306SJS6	March 17, 2025	382	5.00%	\$243,000	\$242,939	\$243,000	(\$61)	

# Portfolio

As of February 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	1,491	4.84%	\$248,000	\$256,442	\$248,000	\$8,442
	LIBERTY FED CR UN EVA	53052LAU3	June 9, 2025	466	5.09%	\$248,000	\$248,548	\$248,000	\$548
	LIBERTY FIRST CR UN L	530520AE5	February 3, 2028	1,435	4.21%	\$249,000	\$251,239	\$249,000	\$2,239
	LIVE OAK BANKING COMP	538036GU2	November 27, 2024	272	1.89%	\$245,000	\$239,245	\$245,000	(\$5,755)
	LUANA SVGS BK IOWA	549104C70	March 17, 2026	747	4.42%	\$244,000	\$242,665	\$244,000	(\$1,335)
	LYONS NATL BK N Y	552249CH5	March 16, 2026	746	4.83%	\$244,000	\$244,803	\$244,000	\$803
	MAINE SVGS FCU HAMPDE	560507AR6	August 25, 2028	1,639	4.70%	\$248,000	\$255,896	\$248,000	\$7,896
	MAINSTREET BANK	56065GAG3	April 26, 2024	57	2.61%	\$245,000	\$244,003	\$245,000	(\$997)
	MANUFACTURERS TRADERS	564759SE9	March 17, 2027	1,112	4.76%	\$244,000	\$248,375	\$244,000	\$4,375
	MEDALLION BK UTAH	58404DSM4	June 16, 2028	1,569	4.35%	\$249,000	\$252,115	\$249,000	\$3,115
	MID AMERN CR UN WICHI	59522NAD6	May 23, 2025	449	5.00%	\$248,000	\$248,213	\$248,000	\$213
	MID MO BK SPRINGFIELD	59541KBV8	July 17, 2024	139	1.92%	\$245,000	\$241,940	\$245,000	(\$3,060)
	MIDWEST BK WESTN ILL	59828PCQ1	March 23, 2026	753	4.97%	\$248,000	\$249,622	\$248,000	\$1,622
	MINNWEST BK REDWOOD F	60425SKB4	May 3, 2027	1,159	4.24%	\$249,000	\$249,458	\$249,000	\$458
	MORGAN STANLEY BK N A	61690UPF1	November 29, 2024	274	2.00%	\$245,000	\$239,377	\$245,000	(\$5,623)
	MORGAN STANLEY PVT BK	61760AYR4	April 11, 2024	42	2.81%	\$245,000	\$244,243	\$245,000	(\$757)
	MOUNTAIN AMER FED CR	62384RAT3	April 28, 2026	789	4.69%	\$249,000	\$249,471	\$249,000	\$471
	NEBRASKALAND BK NORTH	63970MAE5	September 17, 2025	566	4.80%	\$249,000	\$248,880	\$249,000	(\$120)
	NORTHWEST BK BOISE ID	66736ACE7	March 17, 2026	747	4.97%	\$248,000	\$249,632	\$248,000	\$1,632
	NUMERICA CR UN SPOKAN	67054NBH5	June 1, 2026	823	4.73%	\$248,000	\$248,985	\$248,000	\$985
	ONE CMNTY BK ORE WIS	682325DH5	October 6, 2026	950	4.75%	\$248,000	\$250,450	\$248,000	\$2,450
	PARKSIDE FINL BK TR C	70147AEX8	September 17, 2025	566	4.62%	\$249,000	\$248,138	\$249,000	(\$862)
	PARTNERS BK MISSION V	70212YBN1	March 17, 2025	382	5.05%	\$243,000	\$243,027	\$243,000	\$27
	PEOPLES BK CO COLDWAT	710275AC2	March 17, 2027	1,112	4.63%	\$249,000	\$252,538	\$249,000	\$3,538
	PEOPLES SVGS BK WELLS	71224LAG9	March 8, 2027	1,103	4.38%	\$244,000	\$245,271	\$240,906	\$4,365
	PINNACLE BK NASHVILLE	72345SLN9	May 8, 2026	799	4.60%	\$244,000	\$243,917	\$244,000	(\$83)
	PLAINS ST BK TEX	726547BK7	June 21, 2024	113	2.32%	\$245,000	\$242,795	\$245,000	(\$2,205)
	POINT WEST CREDIT UNI	730716AF4	April 13, 2026	774	4.96%	\$243,000	\$244,725	\$243,000	\$1,725
	POPPY BK SANTA ROSA C	73319FAF6	March 18, 2025	383	1.15%	\$245,000	\$235,234	\$245,000	(\$9,766)
	POPULAR BK NEW YORK B	73317ABT8	March 19, 2026	749	4.74%	\$247,000	\$247,363	\$247,000	\$363
	PORTAGE BK BELLEVUE W	73565MAC9	March 24, 2027	1,119	4.68%	\$249,000	\$252,934	\$249,000	\$3,934
	PREFERRED BANK LA CAL	740367HP5	August 16, 2024	169	2.03%	\$245,000	\$241,455	\$245,000	(\$3,545)
	RAIZ FCU EL PASO TEX	75102EAG3	August 18, 2025	536	4.71%	\$249,000	\$248,470	\$249,000	(\$530)
	RAYMOND JAMES BANK NA	75472RAU5	December 30, 2024	305	1.90%	\$245,000	\$238,561	\$245,000	(\$6,439)
ROGUE CR UN MEDFORD O	77535MAM5	January 20, 2028	1,421	5.09%	\$248,000	\$248,374	\$248,000	\$374	
SAN FRANCISCO FED CR	79772FAG1	February 3, 2028	1,435	4.31%	\$216,000	\$217,920	\$216,000	\$1,920	
SANDY SPRING BK OLNEY	800364EX5	March 16, 2026	746	4.88%	\$244,000	\$245,037	\$244,000	\$1,037	
SAVANNAH BK NATL ASSN	804767AB7	May 3, 2028	1,525	4.10%	\$249,000	\$249,115	\$249,000	\$115	
SAWYER SVGS BK SAUGER	805508BY3	March 10, 2026	740	4.56%	\$245,000	\$244,422	\$243,177	\$1,245	
SECURITY ST BK WARROA	81501JAE2	May 31, 2028	1,553	4.14%	\$249,000	\$258,527	\$249,000	\$9,527	
SIGNATURE FED CR UN A	82671DAC1	June 8, 2026	830	4.77%	\$248,000	\$249,342	\$248,000	\$1,342	
SOUTHERN BK POPLAR BL	843383CS7	May 17, 2028	1,539	4.18%	\$249,000	\$250,096	\$249,000	\$1,096	
SOUTHERN FIRST BK N A	84287PHU9	November 27, 2026	1,002	4.57%	\$249,000	\$250,768	\$249,000	\$1,768	
SOUTHERN MICH BK TR	843355BP2	November 8, 2027	1,348	4.10%	\$249,000	\$248,736	\$249,000	(\$264)	

# Portfolio

As of February 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	1,203	4.54%	\$249,000	\$252,254	\$249,000	\$3,254	
	STATE BK INDIA NEW YO	856285X89	February 28, 2028	1,460	4.44%	\$244,000	\$247,509	\$244,000	\$3,509	
	SYNCHRONY BK RETAIL C	87164XZW9	August 20, 2026	903	0.98%	\$248,000	\$228,021	\$219,540	\$8,482	
	TECHNOLOGY CR UN SAN	87868YAJ2	February 24, 2025	361	5.00%	\$248,000	\$247,916	\$248,000	(\$84)	
	THOMASVILLE NATL BK G	884693BY7	March 24, 2025	389	5.05%	\$248,000	\$248,159	\$248,000	\$159	
	TRANSPORTATION ALLIAN	89388CGJ1	March 17, 2025	382	5.00%	\$248,000	\$248,012	\$248,000	\$12	
	TRISTATE CAP BK PITTS	89677DJE7	March 30, 2026	760	4.97%	\$243,000	\$244,609	\$243,000	\$1,609	
	TRULIANT FED CR UN WI	89789AAD9	February 26, 2027	1,093	4.46%	\$249,000	\$251,049	\$249,000	\$2,049	
	TUCSON FED CR UN ARIZ	898812AC6	September 8, 2028	1,653	4.82%	\$248,000	\$257,508	\$248,000	\$9,508	
	UBS BK USA SALT LAKE	90355GDT0	June 1, 2028	1,554	4.28%	\$249,000	\$258,980	\$249,000	\$9,980	
	UFIRST FED CR UN PLAT	902684AA7	August 22, 2025	540	4.71%	\$249,000	\$248,447	\$249,000	(\$553)	
	UNITED FID BK FSB EVA	910286GA5	March 30, 2027	1,125	4.80%	\$248,000	\$252,992	\$248,000	\$4,992	
	UNITED HERITAGE CR UN	91334AAL7	March 21, 2025	386	5.14%	\$248,000	\$248,392	\$248,000	\$392	
	UNITED ROOSEVELT SVGS	91139LAF3	May 19, 2027	1,175	4.37%	\$249,000	\$250,621	\$249,000	\$1,621	
	UNIVERSITY BK ANN ARB	914098DQ8	April 3, 2028	1,495	4.72%	\$248,000	\$255,075	\$248,000	\$7,075	
	UNIVEST NATL BK TR SO	91527PBW6	May 5, 2028	1,527	4.10%	\$249,000	\$249,117	\$249,000	\$117	
	UPPER PENNISUA STATE	91630PAS0	December 27, 2024	302	1.80%	\$245,000	\$238,456	\$245,000	(\$6,544)	
	USALLIANCE FCU RYE NE	90352RDB8	May 26, 2028	1,548	4.47%	\$249,000	\$253,502	\$249,000	\$4,502	
	UTAH CMNTY CR UN PROV	917352AC0	April 27, 2026	788	4.60%	\$249,000	\$248,980	\$249,000	(\$20)	
	UTAH FIRST FED CREDIT	91739JAA3	July 14, 2028	1,597	4.52%	\$248,000	\$260,564	\$248,000	\$12,564	
	VALLESTAR CR UN MART	92023CAE3	March 20, 2028	1,481	4.64%	\$248,000	\$254,074	\$248,000	\$6,074	
	VIBRANT CREDIT UNION	92559TAN8	September 28, 2026	942	5.27%	\$248,000	\$253,989	\$248,000	\$5,989	
	VIKING BK NATL ASSN A	92675MAA0	March 13, 2026	743	4.65%	\$249,000	\$248,858	\$249,000	(\$142)	
	VISIONS FED CR UN END	92838DAE6	September 29, 2026	943	5.36%	\$248,000	\$254,577	\$248,000	\$6,577	
	WASHINGTON FEDERAL	938828BJ8	August 23, 2024	176	2.08%	\$245,000	\$241,376	\$245,000	(\$3,624)	
	WELLS FARGO BANK NA	949763B96	May 24, 2024	85	2.67%	\$245,000	\$243,518	\$245,000	(\$1,482)	
	WESTERN ALLIANCE BK P	95763PLW9	April 28, 2025	424	4.81%	\$244,000	\$243,485	\$244,000	(\$515)	
	Government Agency	FEDERAL HOME LOAN BKS	3130A1XJ2	June 14, 2024	106	2.90%	\$2,000,000	\$1,985,540	\$2,089,405	(\$103,865)
			3130ASA82	June 20, 2025	477	4.28%	\$500,000	\$496,385	\$497,010	(\$625)
			3130ASE96	June 27, 2025	484	3.27%	\$1,000,000	\$979,380	\$990,123	(\$10,743)
			3130ASH77	June 28, 2024	120	3.59%	\$1,000,000	\$993,990	\$1,000,000	(\$6,010)
			TENNESSEE VALLEY AUTH	880591ER9	September 15, 2024	199	2.91%	\$500,000	\$493,415	\$526,520
U.S. Treasuries	U S TREASURY NOTE	91282CCJ8	June 30, 2026	852	0.95%	\$10,000,000	\$9,201,200	\$8,978,125	\$223,075	
		91282CEX5	June 30, 2024	122	3.02%	\$10,000,000	\$9,922,300	\$9,840,625	\$81,675	
		91282CHK0	June 30, 2028	1,583	4.05%	\$10,000,000	\$9,879,300	\$9,938,281	(\$58,981)	
		91282ZV5	June 30, 2027	1,217	0.57%	\$10,000,000	\$8,807,400	\$8,611,719	\$195,681	
		91282ZV3	June 30, 2025	487	0.27%	\$10,000,000	\$9,410,200	\$9,057,031	\$353,169	

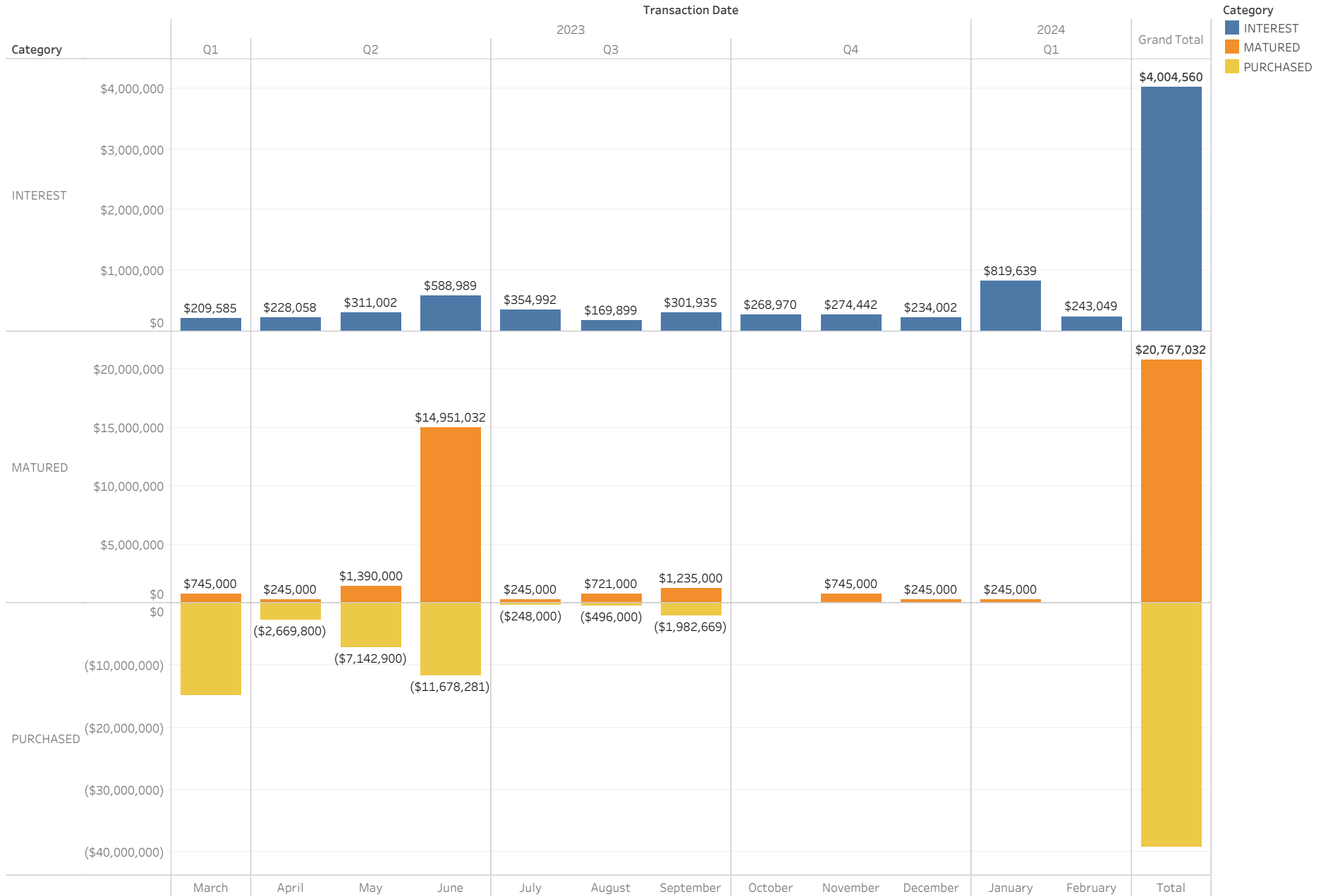


CITY OF  
EL SEGUNDO

# Transactions

# Interest Received

As of February 2024





CITY OF  
EL SEGUNDO

# Compliance



# Asset Class Compliance

As of February 2024

Security Type	In Compliance?	Max Weight	Weight	Par Value	Book Value	Market Value
Cash	Y	100%	3.53%	\$5,658,137	\$5,658,137	\$5,658,137
LAIF	Y	100%	0.03%	\$43,056	\$43,056	\$43,056
CAMP - JPAP	Y	100%	9.77%	\$15,631,402	\$15,631,402	\$15,631,402
Medium Term Notes	Y	30%	14.69%	\$24,000,000	\$24,198,469	\$23,510,930
Municipal Bonds	Y	100%	2.79%	\$4,500,000	\$4,624,775	\$4,465,055
Negotiable Certificates of Deposit	Y	30%	24.82%	\$39,546,000	\$39,443,552	\$39,723,450
CaITRUST	Y	100%	6.39%	\$10,227,104	\$10,000,000	\$10,227,104
Cash Sweep	Y	100%	5.40%	\$8,637,054	\$8,637,054	\$8,637,054
Government Agency	Y	100%	3.09%	\$5,000,000	\$5,103,058	\$4,948,710
U.S. Treasuries	Y	100%	29.50%	\$50,000,000	\$46,425,781	\$47,220,400
		<b>Totals</b>	<b>100.00%</b>	<b>\$163,242,752</b>	<b>\$159,765,282</b>	<b>\$160,065,297</b>

# Rating Compliance

As of February 2024

Security Type	Issuer	CUSIP	S&P Rating	Moody Rating	In Compliance?	Market Value	Weight	Maximum % of Portfolio
CalTRUST	CalTRUST	CalTRUST	Null	Null	Y	\$10,227,104	6.39%	1.00%
Cash Sweep	Bank	Cash Sweep	Null	Null	Y	\$8,637,054	5.40%	1.00%
Government Agency	FEDERAL HOME LOAN BKS	3130A1XJ2	AA+	AAA	Y	\$1,985,540	1.24%	100.00%
		3130ASA82	AA+	AAA	Y	\$496,385	0.31%	100.00%
		3130ASE96	AA+	AAA	Y	\$979,380	0.61%	100.00%
		3130ASH77	AA+	AAA	Y	\$993,990	0.62%	100.00%
		TENNESSEE VALLEY AUTH	880591ER9	AA+	AAA	Y	\$493,415	0.31%
Medium Term Notes	AMAZON COM INC	023135CP9	AA	A1	Y	\$996,940	0.62%	1.00%
	AMERICAN HONDA FIN CO	02665WED9	A-	A3	Y	\$995,730	0.62%	1.00%
	APPLE INC	037833EC0	AA+	AAA	Y	\$439,335	0.27%	1.00%
	ASTRAZENECA FINANCE L	04636NAA1	A	A2	Y	\$459,890	0.29%	1.00%
	BANK NOVA SCOTIA B C	06418BAE8	A-	A2	Y	\$941,130	0.59%	1.00%
	BANK OF AMERICA CORP	06051GFX2	A-	A1	Y	\$484,725	0.30%	1.00%
	CANADIAN IMP BK COMM	13607HR61	A-	A2	Y	\$953,540	0.60%	1.00%
	CIGNA CORP	125523AG5	A-	BAA1	Y	\$491,530	0.31%	1.00%
	CITIGROUP INC	172967KN0	BBB+	A3	Y	\$481,050	0.30%	1.00%
	COCA COLA CO THE	191216CL2	A+	A1	Y	\$491,190	0.31%	1.00%
	COMCAST CORP	20030NBW0	A-	A3	Y	\$932,310	0.58%	1.00%
	DEERE JOHN CAPITAL	24422EWR6	A	A1	Y	\$998,920	0.62%	1.00%
	DEUTSCHE BK AG N Y	25160PAM9	A	A1	Y	\$1,001,830	0.63%	1.00%
	ESTEE LAUDER CO INC	29736RAN0	A	A1	Y	\$487,390	0.30%	1.00%
	GOLDMAN SACHS GROUP I	38141GXJ8	BBB+	A2	Y	\$489,665	0.31%	1.00%
	HSBC HOLDINGS PLC	404280BB4	A-	A3	Y	\$968,970	0.61%	1.00%
	IBM CORP	459200AS0	A-	A3	Y	\$1,057,030	0.66%	1.00%
	INTEL CORP	458140CD0	A-	A3	Y	\$996,530	0.62%	1.00%
	INTERCONTINENTAL EXCH	45866FAD6	A-	A3	Y	\$487,535	0.30%	1.00%
	MEAD JOHNSON NUTRITIO	582839AH9	A-	A3	Y	\$490,720	0.31%	1.00%
	MITSUBISHI UFJ FIN GR	606822AJ3	A-	A1	Y	\$943,190	0.59%	1.00%
	MORGAN STANLEY	61746BDZ6	A-	A1	Y	\$487,680	0.30%	1.00%
	ROYAL BK CDA	78016EZD2	A	A1	Y	\$958,830	0.60%	1.00%
	STRYKER CORP	863667AH4	BBB+	BAA1	Y	\$485,455	0.30%	1.00%
	SUMITOMO MITSUI FINL	86562MAY6	A-	A1	Y	\$946,980	0.59%	1.00%
	TORONTO DOMINION BANK	89115A2M3	A	A1	Y	\$1,003,420	0.63%	1.00%
	TOSCO CORP	891490AR5	A-	A2	Y	\$1,067,670	0.67%	1.00%
	TOYOTA MTR CR CORP FR	89236TKL8	A+	A1	Y	\$1,019,910	0.64%	1.00%
	UNITED PARCEL SERVICE	911312BT2	A	A2	Y	\$491,915	0.31%	1.00%
	UNITEDHEALTH GROUP IN	91324PDN9	A+	A2	Y	\$489,170	0.31%	1.00%
	WELLS FARGO COMPANY	94974BGL8	BBB	A3	Y	\$970,750	0.61%	1.00%
	Municipal Bonds	CONNECTICUT ST TXBL S	20772KGN3	AA-	AA3	Y	\$997,260	0.62%
HOUSTON TX REF SER B		4423315T7	AA	AA3	Y	\$1,000,000	0.62%	1.00%
NEW YORK NY TXBL FISC		64966QCA6	AA	AA2	Y	\$986,860	0.62%	1.00%
ONTARIO CA INTERNATIO		683042AJ4	AA	N/A	Y	\$485,100	0.30%	1.00%
OREGON ST DEPT ADMINI		68607VT47	AAA	AA2	Y	\$498,990	0.31%	1.00%
U.S. Treasuries	TULSA CNTY OKLA INDPT	899593MG9	N/A	AA2	Y	\$496,845	0.31%	1.00%
	U S TREASURY NOTE	91282CCJ8	N/A	AAA	Y	\$9,201,200	5.75%	100.00%
		91282CEX5	N/A	AAA	Y	\$9,922,300	6.20%	100.00%
		91282CHK0	N/A	AAA	Y	\$9,879,300	6.17%	100.00%
		912828ZV5	Null	AAA	Y	\$8,807,400	5.50%	100.00%
	912828ZW3	N/A	AAA	Y	\$9,410,200	5.88%	100.00%	

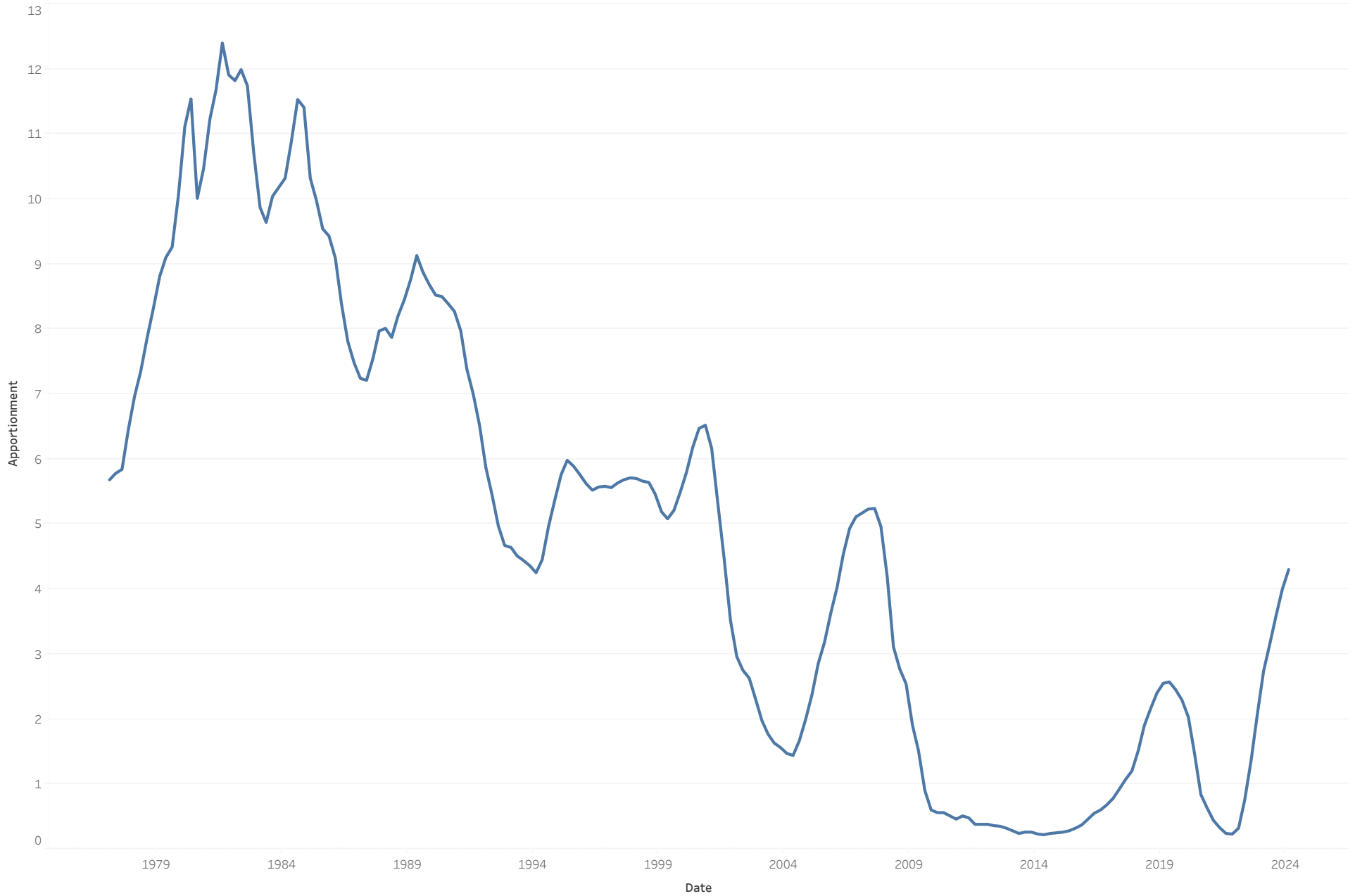


CITY OF  
EL SEGUNDO

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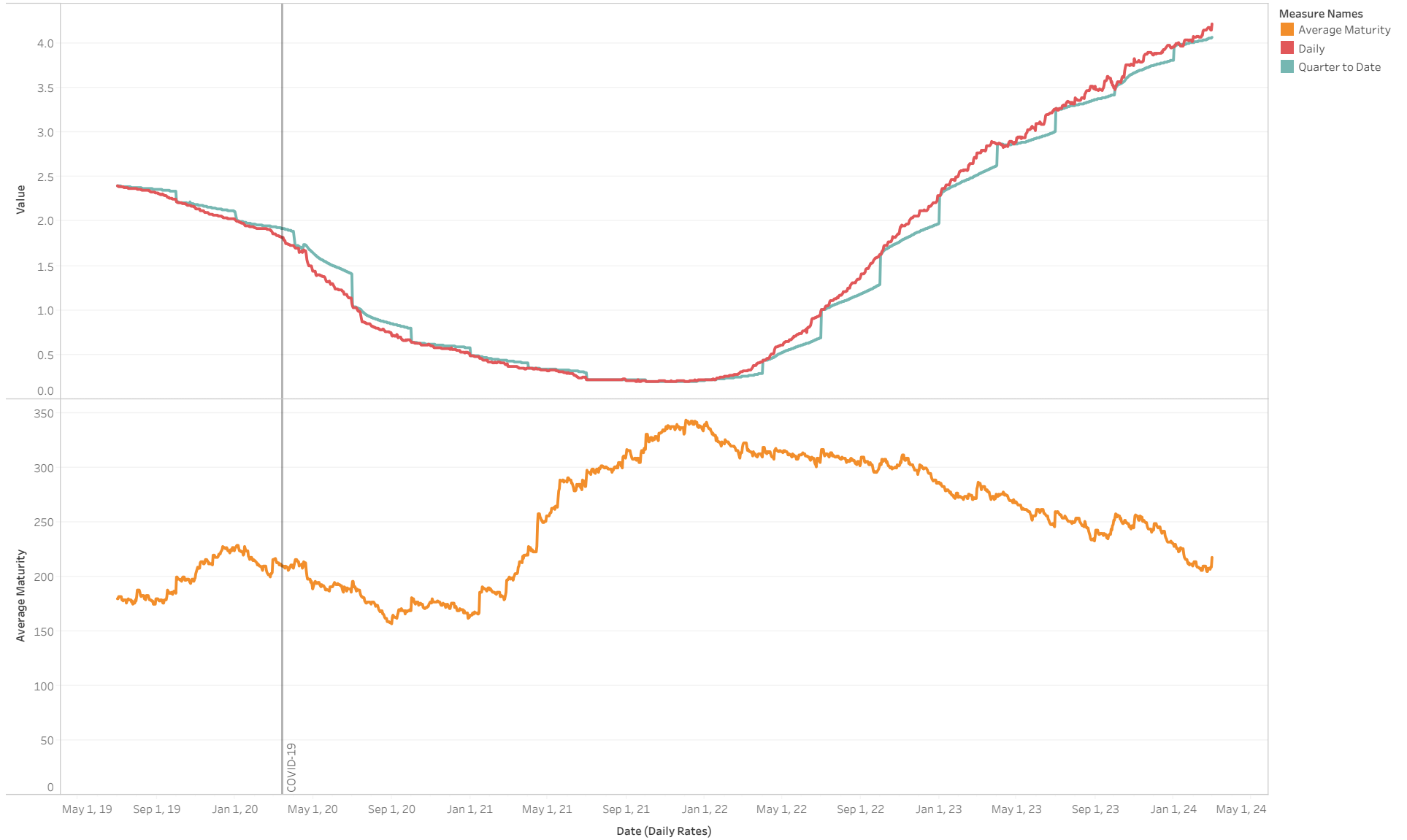
# LAIF Apportionment Rates

As of February 2024



# LAIF Diagnostics

As of February 2024



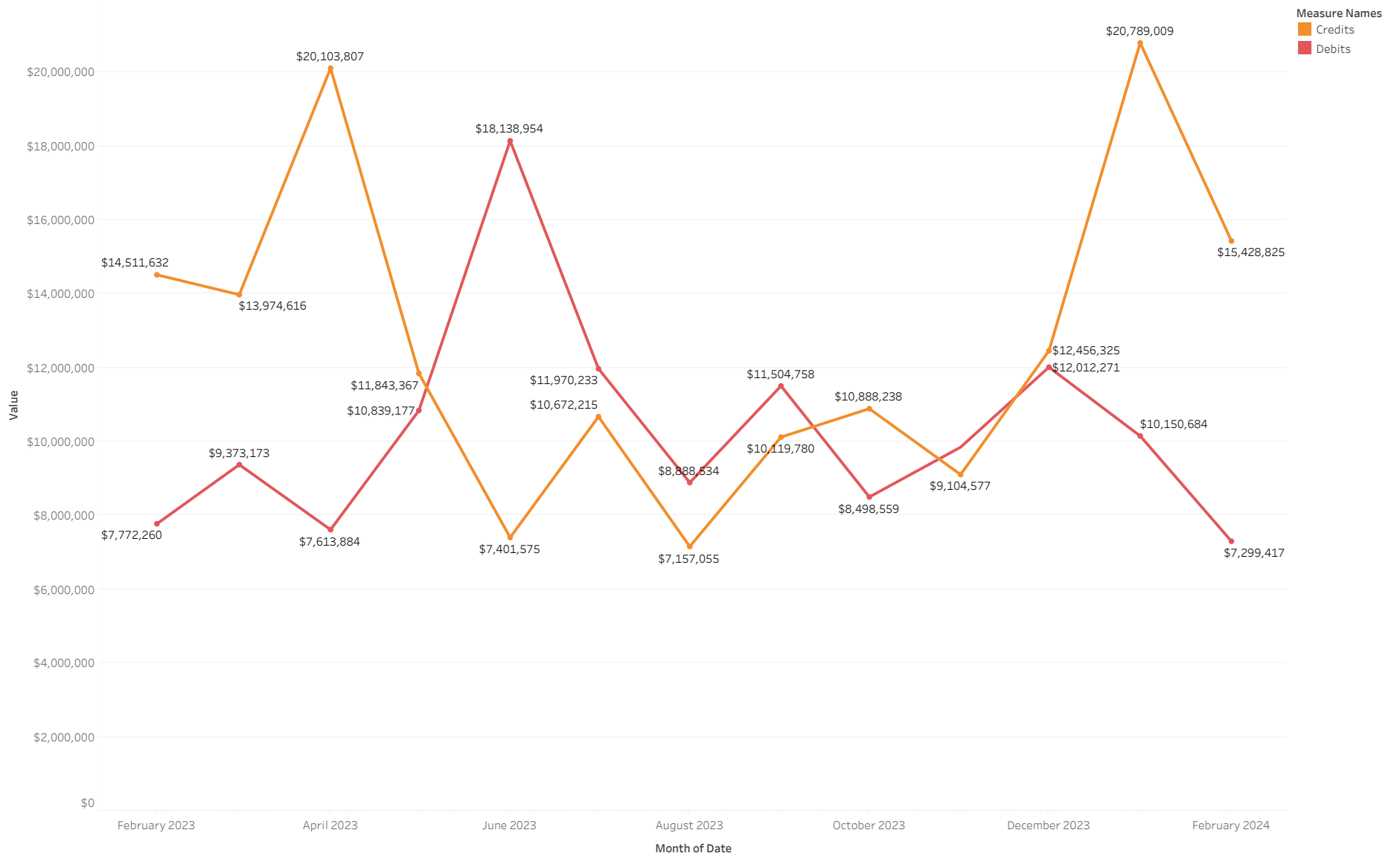


CITY OF  
EL SEGUNDO

# City Cash Flows

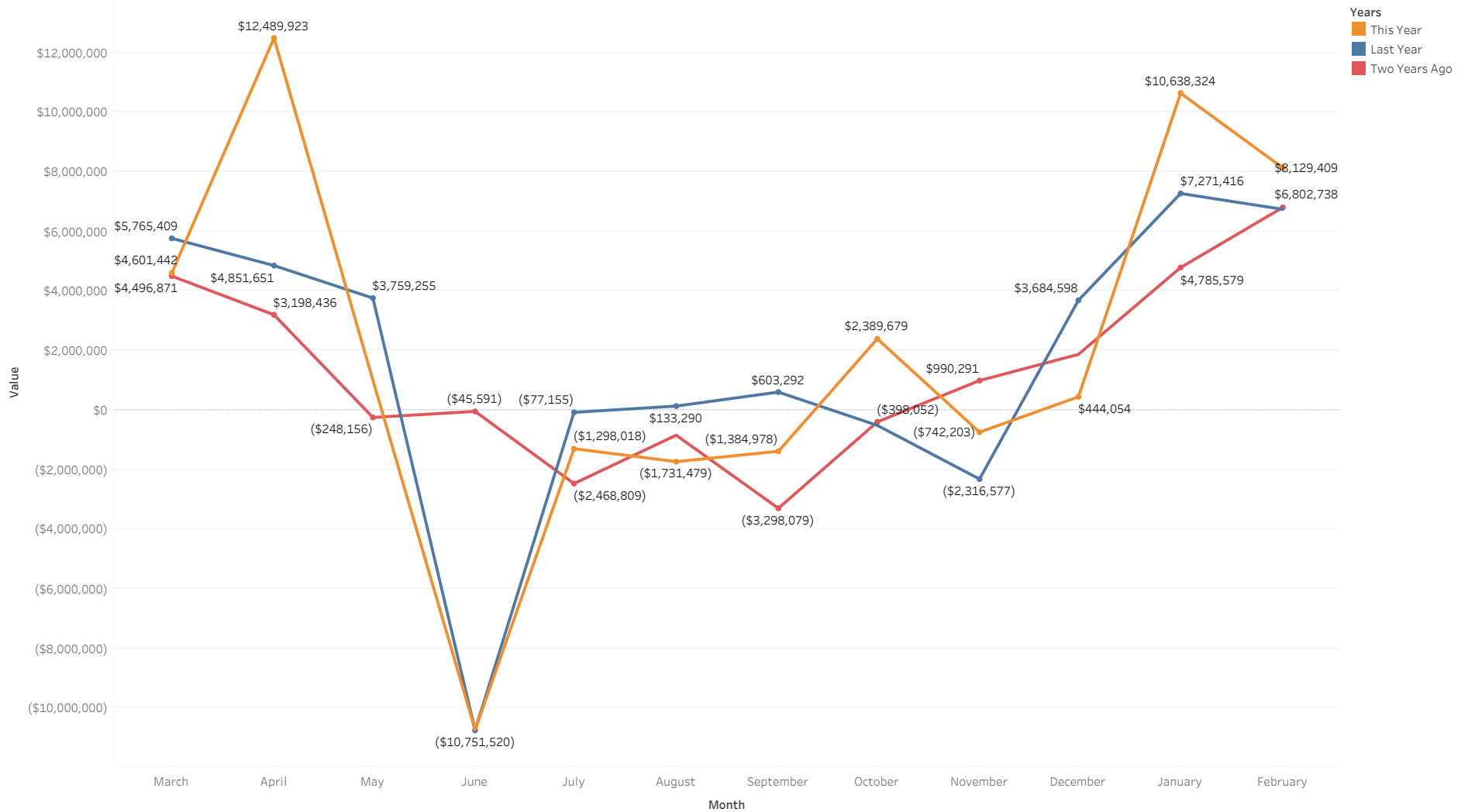
# Rolling 13-Month Cash Flow Analysis

As of February 2024



# Net Change in Cash by Year

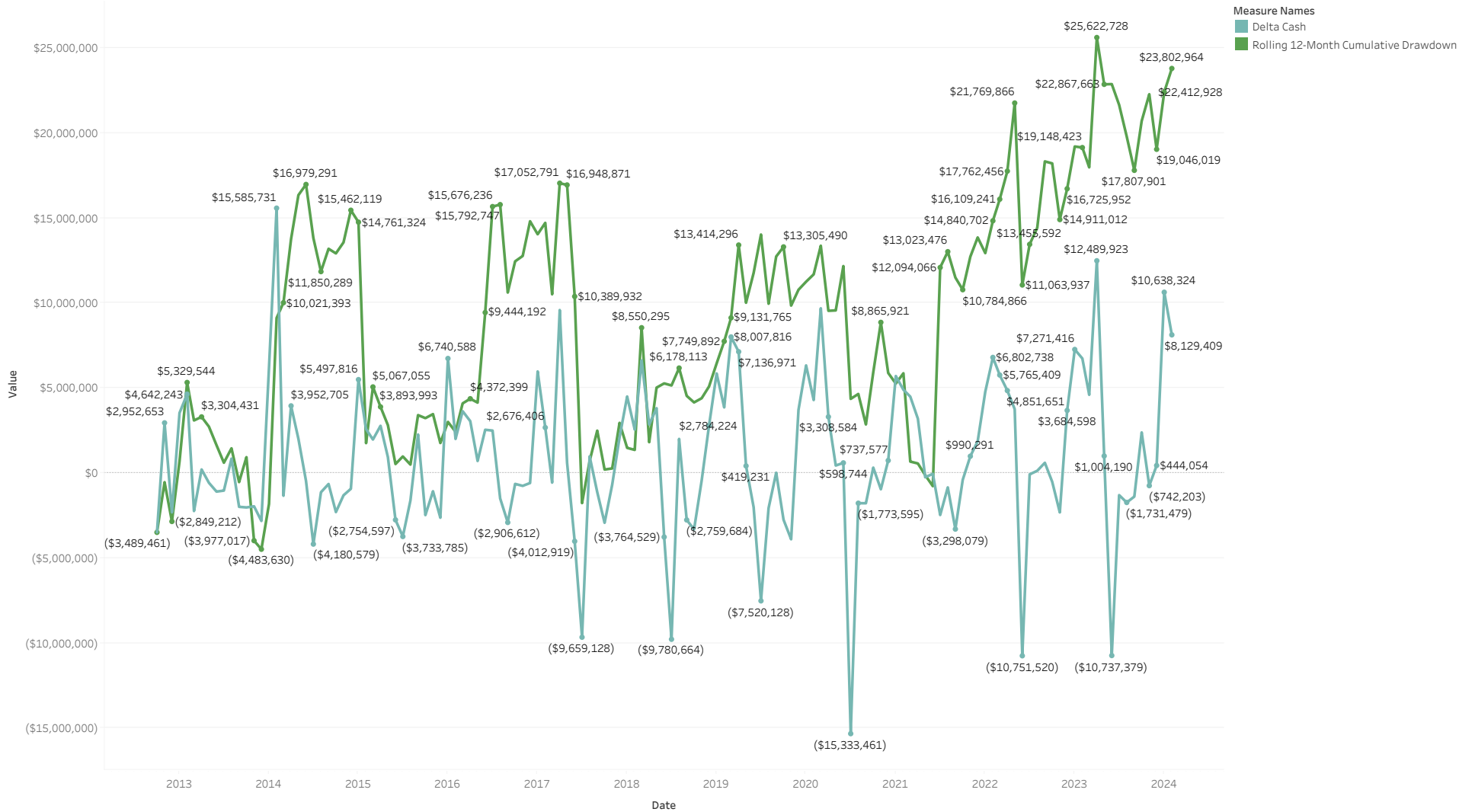
As of February 2024





# Historic Drawdowns

As of February 2024



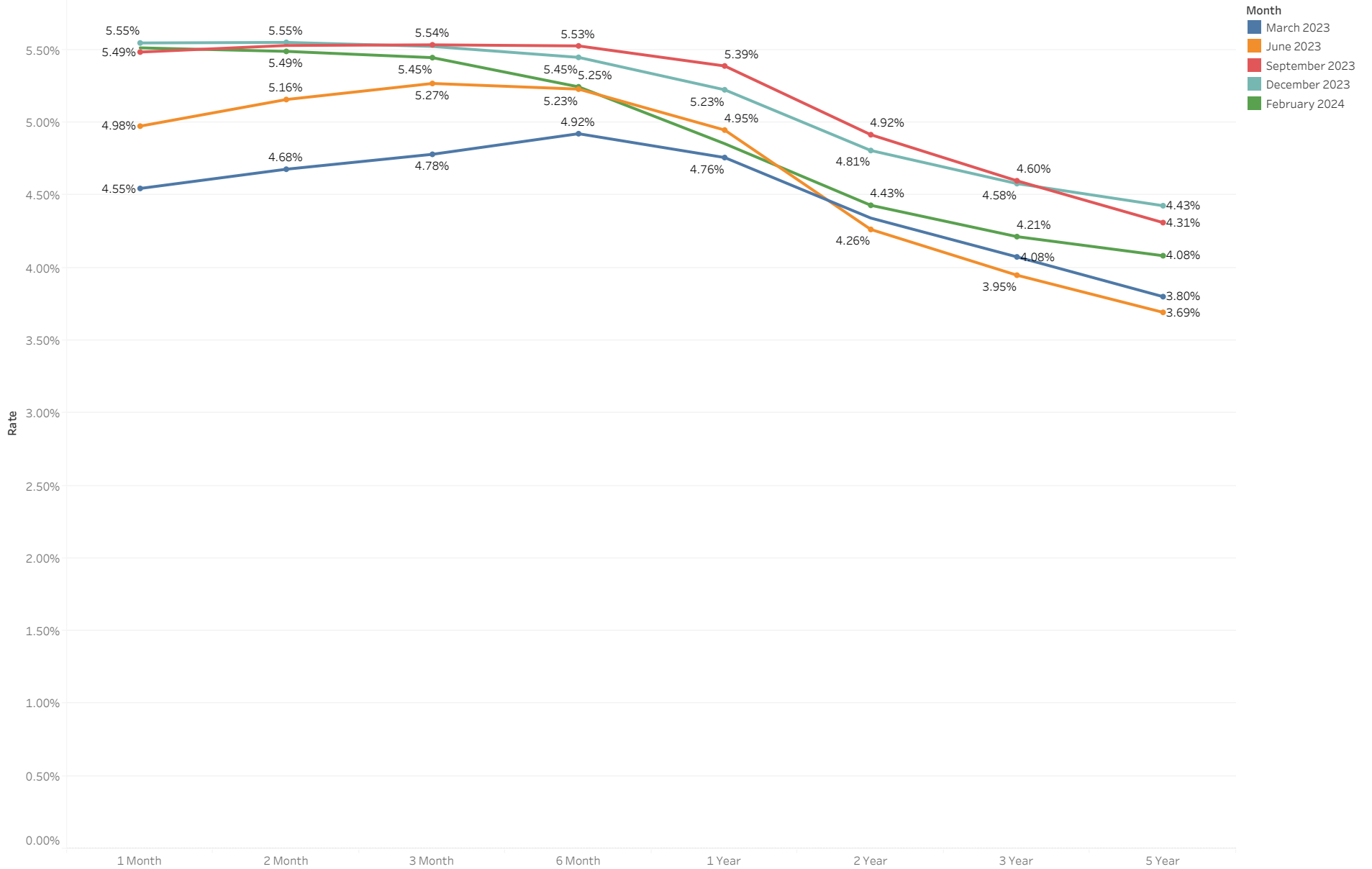


CITY OF  
EL SEGUNDO

# Economic Environment

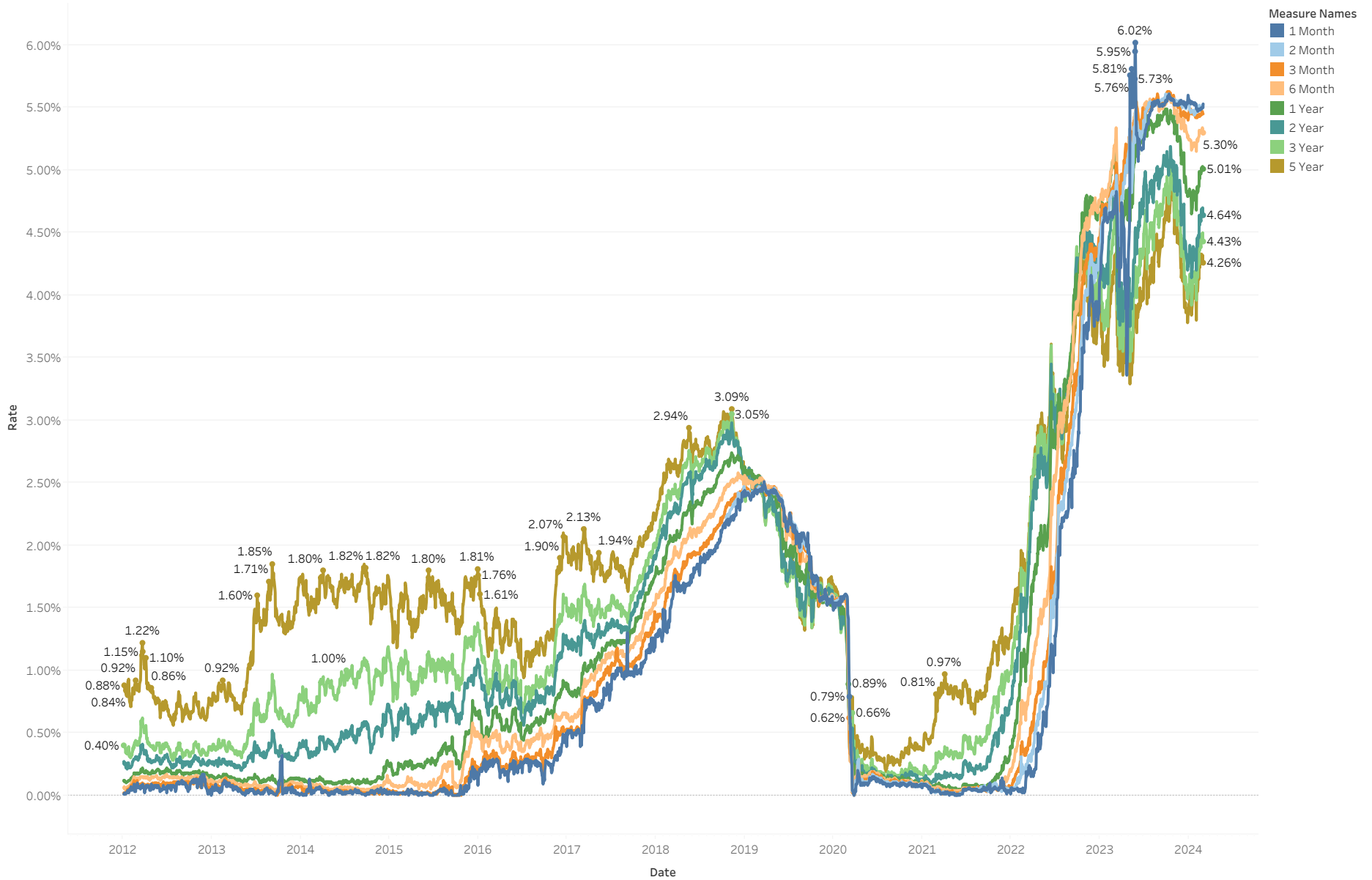
# U.S. Treasury Yield Curve

As of February 2024



# U.S. Treasury Maturity Through Time

As of February 2024



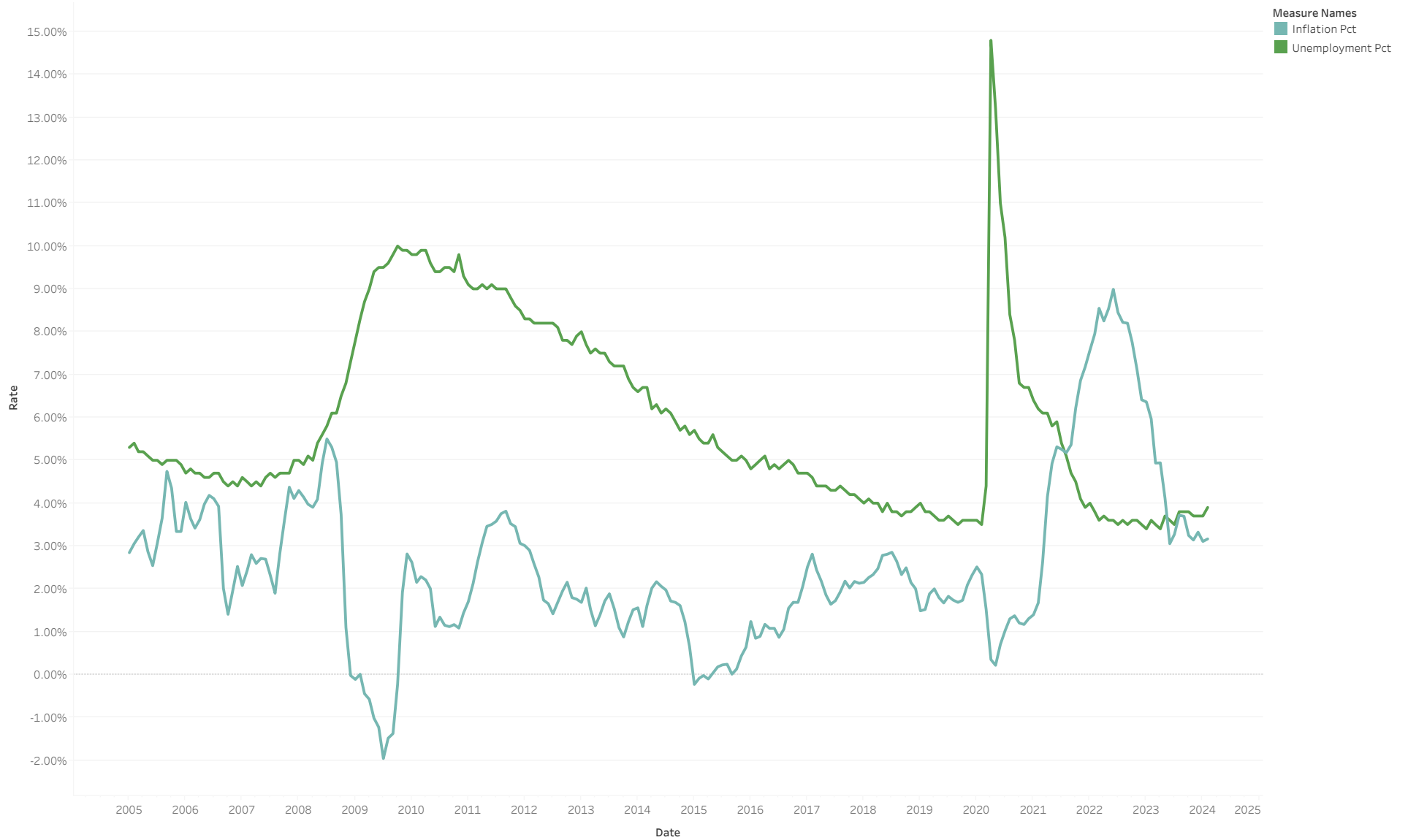
# 10-Year Minus 3-Month Treasury Yield Spread

As of February 2024



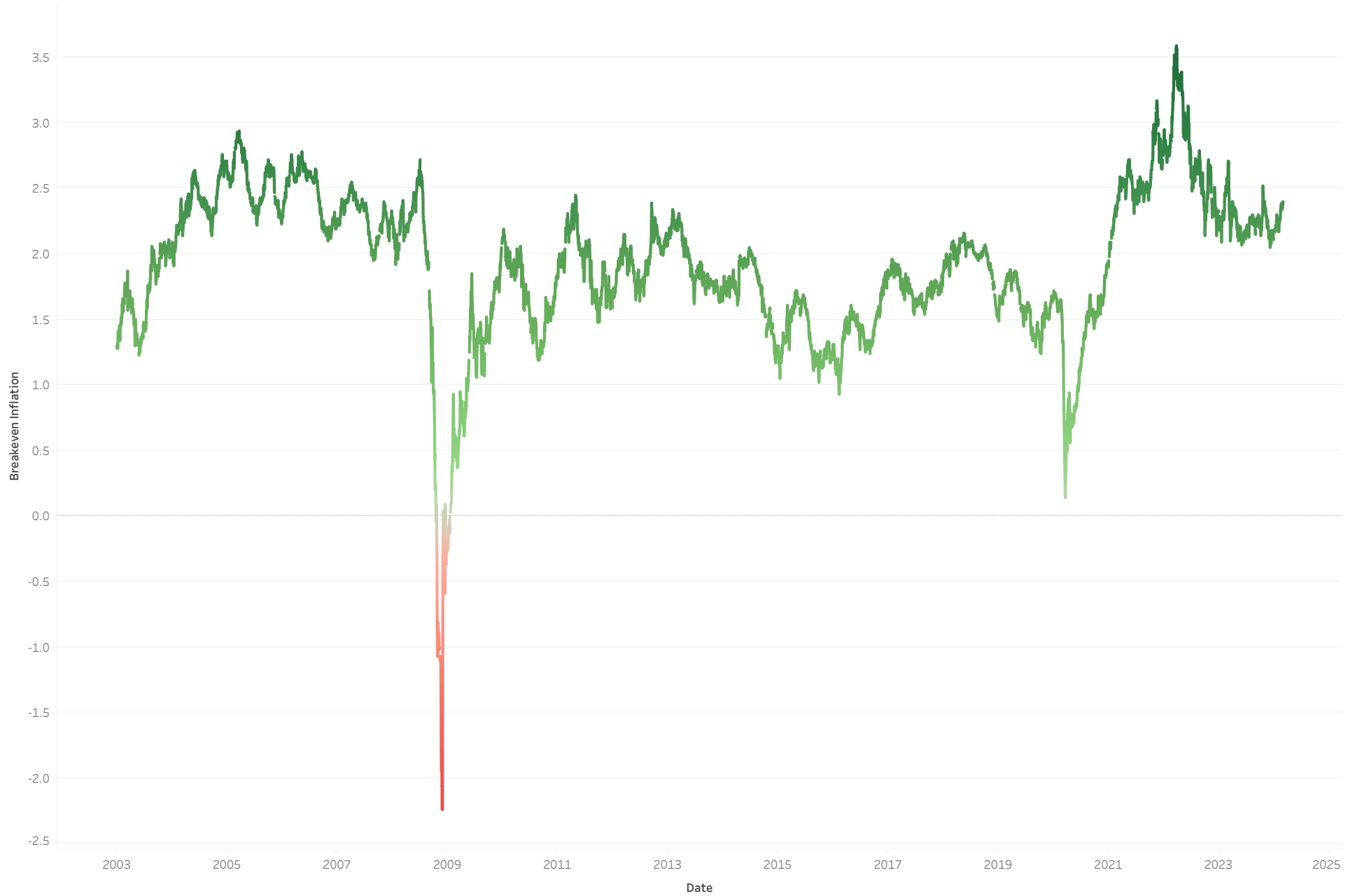
# Unemployment vs Inflation

As of February 2024



# 5-Year Breakeven Inflation Prediction

As of February 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.

 3/11/2024

Matthew Robinson, City Treasurer

Date