



City of El Segundo Investment Portfolio Report September 2023

Certified By:
City Treasurers Office

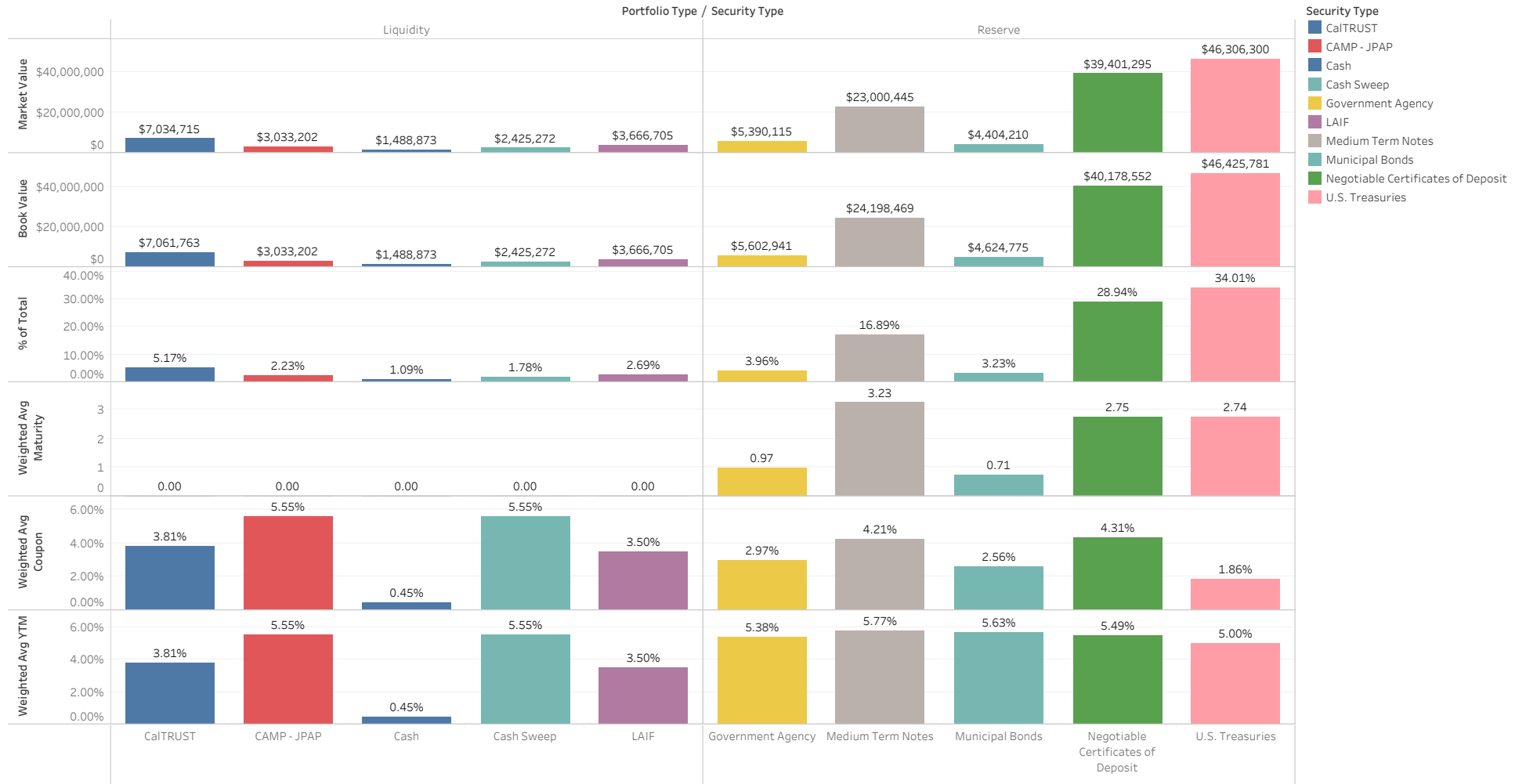


CITY OF
EL SEGUNDO

Portfolio

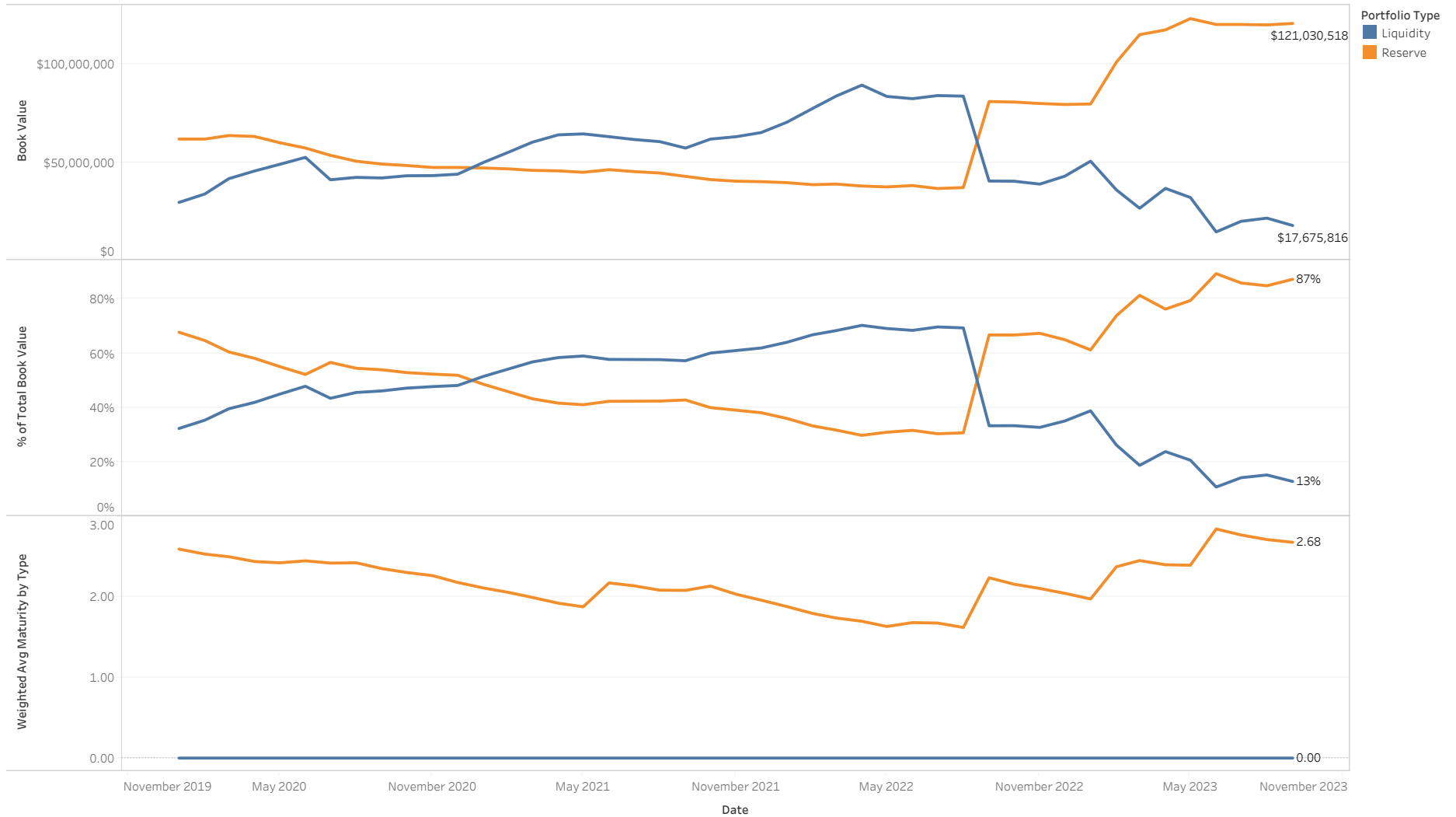
Portfolio Summary

As of September 2023



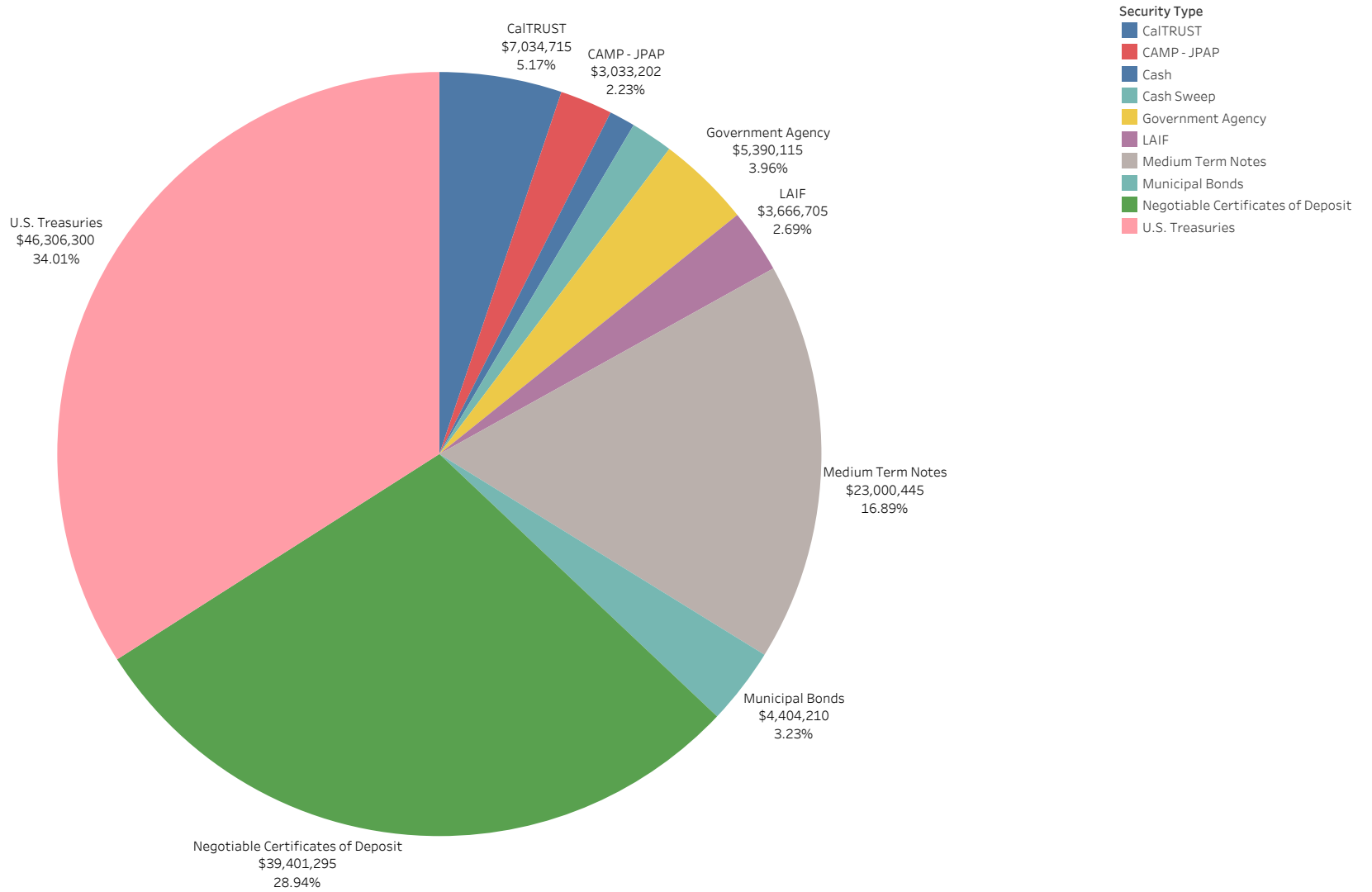
Portfolio Through Time

As of September 2023



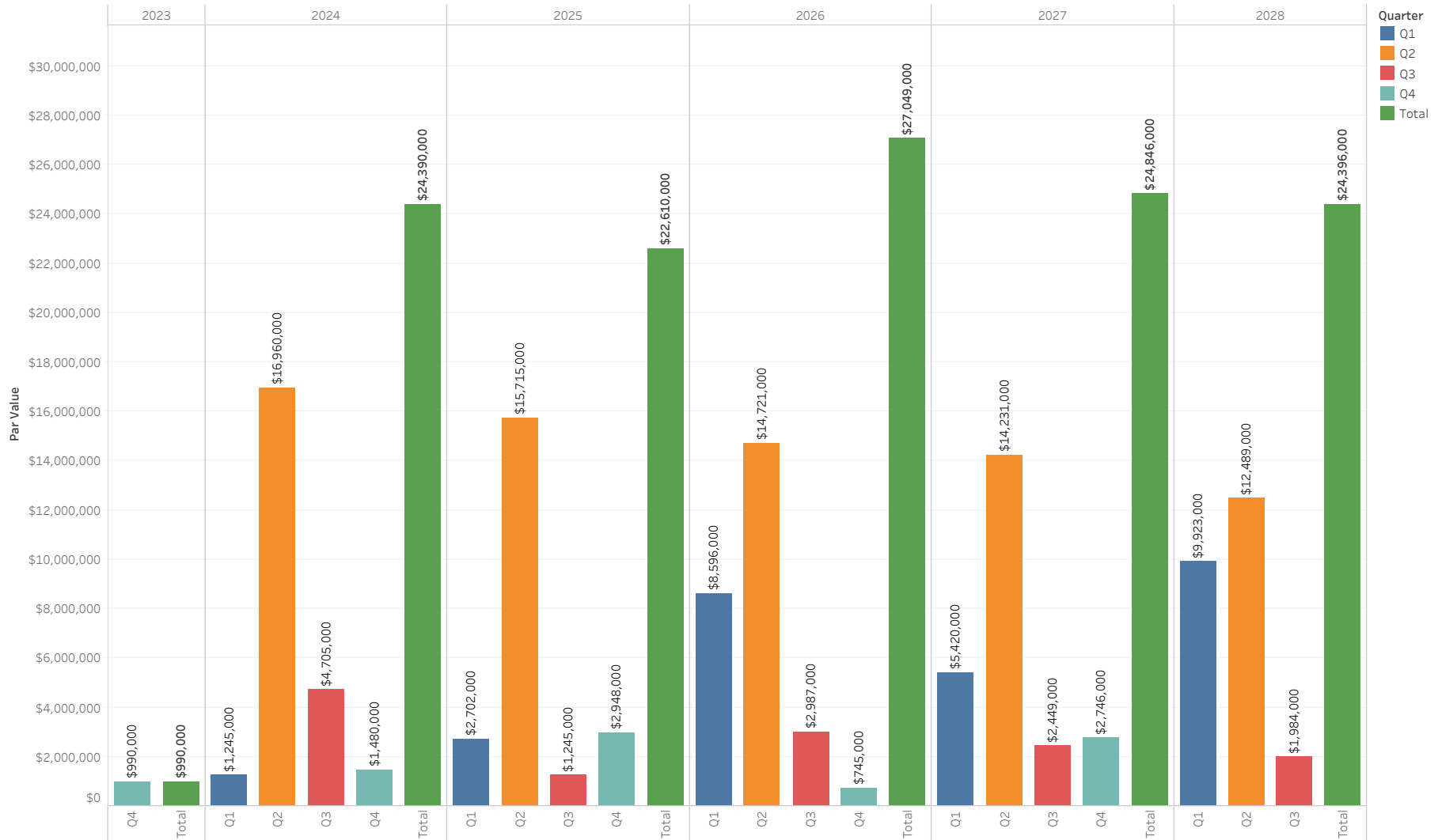
Investments by Security Type

As of September 2023



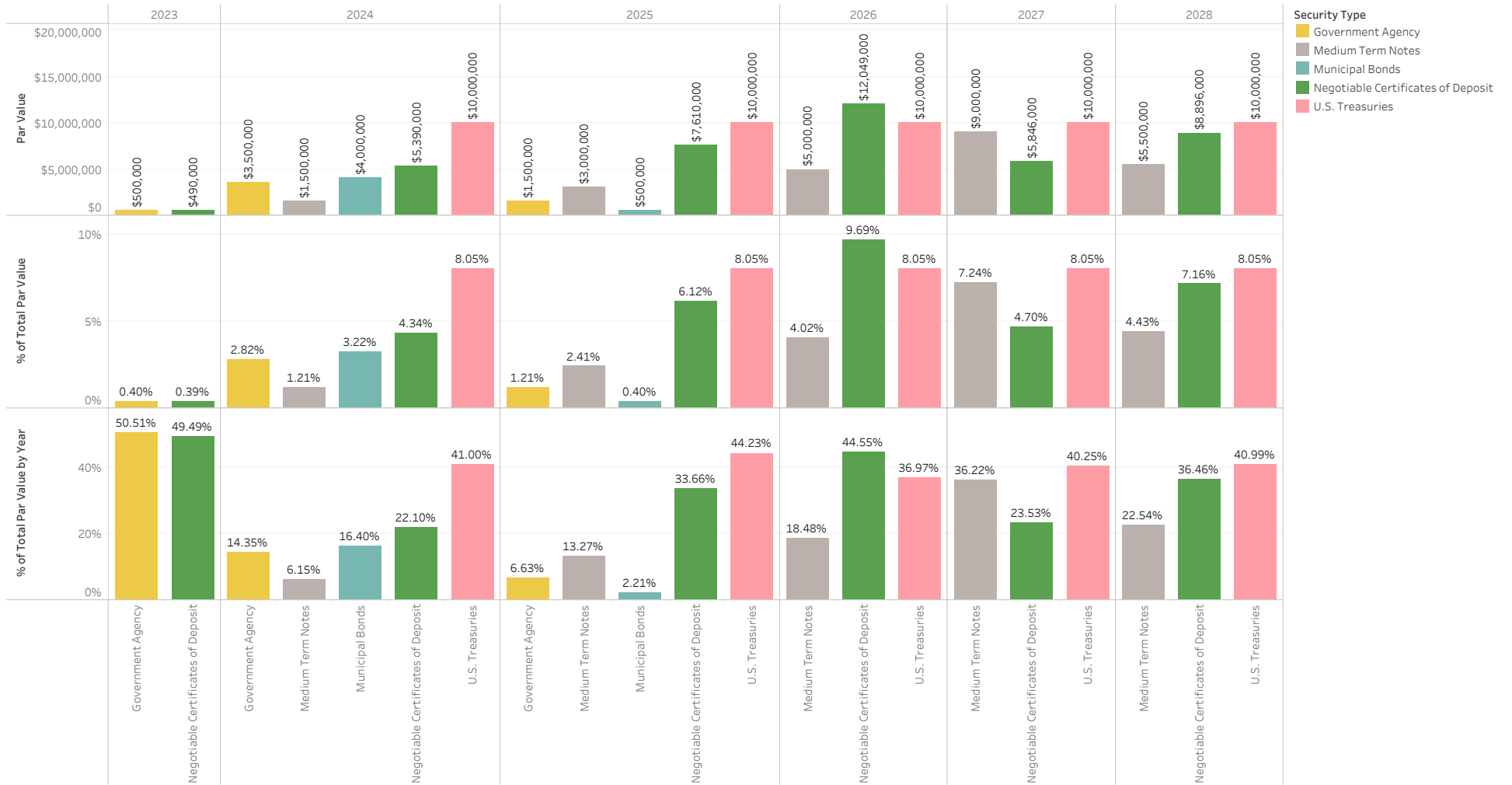
Reserve Portfolio Ladder by Quarter

As of September 2023



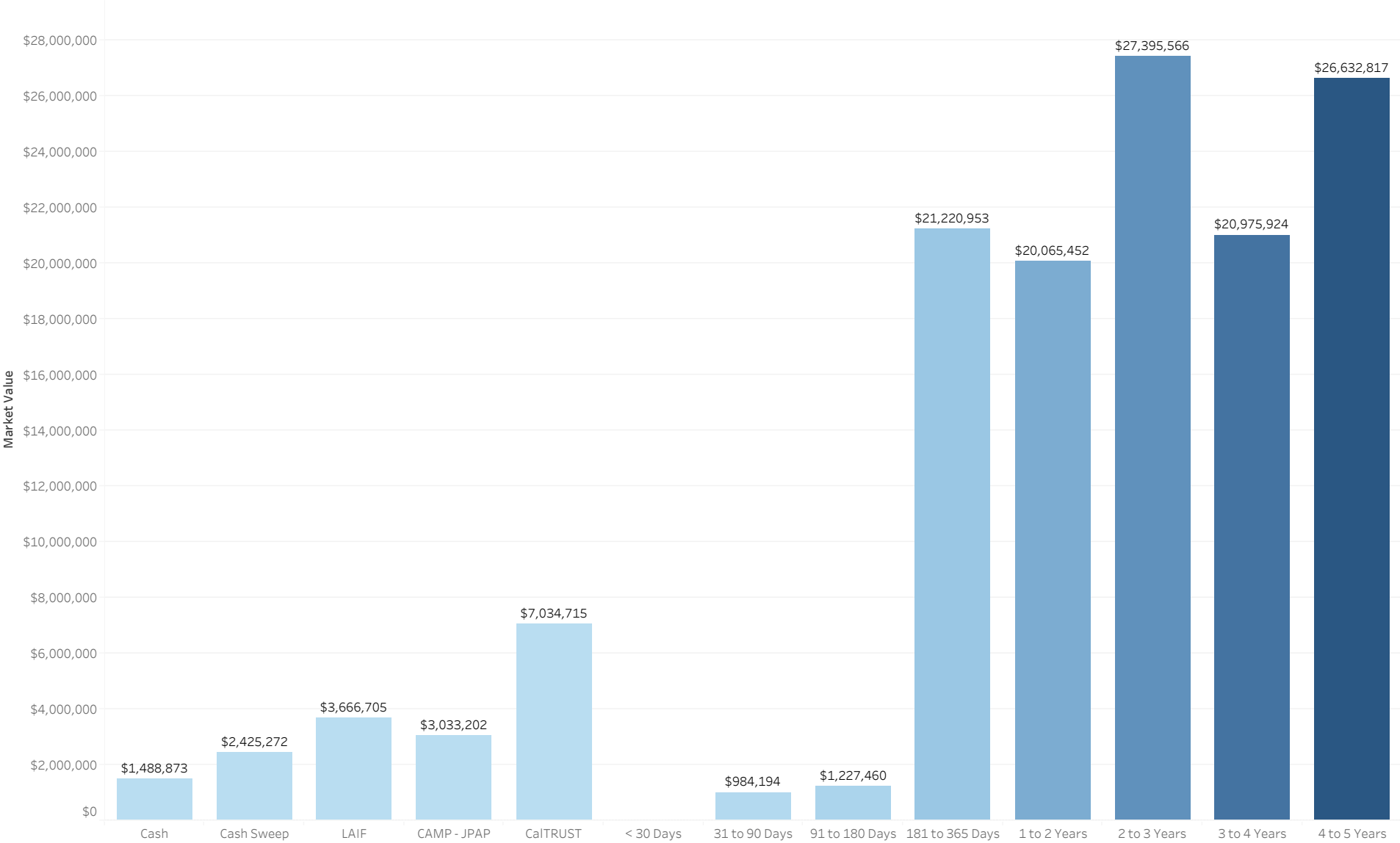
Ladder Diversification

As of September 2023



Investments by Maturity Date

As of September 2023



Portfolio

As of September 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%	\$1,488,873	\$1,488,873	\$1,488,873	\$0
Cash Sweep	Bank	Cash Sweep	Null	1	5.55%	\$2,425,272	\$2,425,272	\$2,425,272	\$0
LAIF	LAIF	LAIF	Null	1	3.50%	\$3,666,705	\$3,666,705	\$3,666,705	\$0
CAMP - JPAP	CAMP - JPAP	CAMP - JPAP	Null	1	5.55%	\$3,033,202	\$3,033,202	\$3,033,202	\$0
CalTRUST	CalTRUST	CalTRUST	Null	1	3.81%	\$7,034,715	\$7,034,715	\$7,061,763	(\$27,048)
Medium Term Notes	AMAZON COM INC	023135CP9	December 1, 2027	1,524	4.65%	\$1,000,000	\$979,310	\$997,630	(\$18,320)
	AMERICAN HONDA FIN CO	02665WED9	January 12, 2028	1,566	4.84%	\$1,000,000	\$971,740	\$997,794	(\$26,054)
	APPLE INC	037833ECO	February 8, 2028	1,593	1.41%	\$500,000	\$426,550	\$427,219	(\$669)
	ASTRAZENECA FINANCE L	04636NAA1	May 28, 2026	972	1.34%	\$500,000	\$449,215	\$501,040	(\$51,825)
	BANK NOVA SCOTIA B C	06418BAE8	March 11, 2027	1,259	3.24%	\$1,000,000	\$912,120	\$926,343	(\$14,223)
	BANK OF AMERICA CORP	06051GFX2	April 19, 2026	933	3.71%	\$500,000	\$472,055	\$554,155	(\$82,100)
	CANADIAN IMP BK COMM	13607HR61	April 7, 2027	1,286	3.74%	\$1,000,000	\$923,270	\$948,186	(\$24,916)
	CIGNA CORP	125523AG5	November 15, 2025	778	4.26%	\$500,000	\$484,100	\$564,210	(\$80,110)
	CITIGROUP INC	172967KN0	May 1, 2026	945	3.62%	\$500,000	\$469,625	\$550,715	(\$81,090)
	COCA COLA CO THE	191216CL2	September 6, 2024	343	1.81%	\$500,000	\$482,525	\$493,865	(\$11,340)
	COMCAST CORP	20030NBW0	January 15, 2027	1,204	2.59%	\$1,000,000	\$905,720	\$917,335	(\$11,615)
	DEERE JOHN CAPITAL	24422EWR6	January 20, 2028	1,574	4.84%	\$1,000,000	\$981,850	\$1,004,330	(\$22,480)
	DEUTSCHE BK AG N Y	25160PAM9	September 9, 2027	1,441	5.50%	\$1,000,000	\$976,530	\$1,005,611	(\$29,081)
	ESTEE LAUDER CO INC	29736RAN0	December 1, 2024	429	2.08%	\$500,000	\$479,985	\$501,600	(\$21,615)
	GOLDMAN SACHS GROUP I	38141GXJ8	April 1, 2025	550	3.63%	\$500,000	\$481,435	\$545,605	(\$64,170)
	HSBC HOLDINGS PLC	404280BB4	May 25, 2026	969	4.12%	\$1,000,000	\$946,160	\$960,400	(\$14,240)
	IBM CORP	459200AS0	January 15, 2028	1,569	6.22%	\$1,000,000	\$1,044,540	\$1,076,510	(\$31,970)
	INTEL CORP	458140CD0	February 10, 2026	865	4.93%	\$1,000,000	\$988,010	\$998,520	(\$10,510)
	INTERCONTINENTAL EXCH	45866FAD6	December 1, 2025	794	3.90%	\$500,000	\$480,785	\$557,000	(\$76,215)
	MEAD JOHNSON NUTRITIO	582839AH9	November 15, 2025	778	4.26%	\$500,000	\$484,330	\$565,170	(\$80,840)
	MITSUBISHI UFJ FIN GR	606822AJ3	September 13, 2026	1,080	3.01%	\$1,000,000	\$916,320	\$924,800	(\$8,480)
	MORGAN STANLEY	61746BDZ6	January 27, 2026	851	4.05%	\$500,000	\$478,025	\$561,240	(\$83,215)
	ROYAL BK CDA	78016EVD2	May 4, 2027	1,313	3.89%	\$1,000,000	\$932,860	\$951,709	(\$18,849)
	STRYKER CORP	863667AH4	November 1, 2025	764	3.53%	\$500,000	\$478,530	\$548,175	(\$69,645)
	SUMITOMO MITSUI FINL	86562MAY6	January 17, 2028	1,571	3.90%	\$1,000,000	\$909,500	\$934,451	(\$24,951)
	TORONTO DOMINION BANK	89115A2M3	January 10, 2028	1,564	5.28%	\$1,000,000	\$975,990	\$1,005,769	(\$29,779)
	TOSCO CORP	891490AR5	January 1, 2027	1,190	7.38%	\$1,000,000	\$1,057,120	\$1,107,960	(\$50,840)
	TOYOTA MTR CR CORP FR	892367KL8	November 10, 2027	1,503	5.43%	\$1,000,000	\$1,003,300	\$1,030,896	(\$27,596)
	UNITED PARCEL SERVICE	911312BT2	September 1, 2024	338	2.27%	\$500,000	\$484,550	\$504,105	(\$19,555)
	UNITEDHEALTH GROUP IN	91324PDN9	December 15, 2025	808	3.84%	\$500,000	\$482,055	\$560,625	(\$78,570)
	WELLS FARGO COMPANY	94974BGL8	July 22, 2027	1,392	4.56%	\$1,000,000	\$942,340	\$975,500	(\$33,160)
	Municipal Bonds	CONNECTICUT ST TXBL S	20772KGN3	April 15, 2024	199	3.08%	\$1,000,000	\$986,570	\$1,064,850
HOUSTON TX REF SER B		4423315T7	March 1, 2024	154	1.98%	\$1,000,000	\$984,780	\$1,006,410	(\$21,630)
NEW YORK NY TXBL FISC		64966QCA6	August 1, 2024	307	2.19%	\$1,000,000	\$971,810	\$1,003,750	(\$31,940)
ONTARIO CA INTERNATIO		683042AJ4	May 15, 2025	594	3.04%	\$500,000	\$477,190	\$538,090	(\$60,900)
OREGON ST DEPT ADMINI		68607VT47	April 1, 2024	185	2.85%	\$500,000	\$493,580	\$510,125	(\$16,545)
Negotiable Certificates of Deposit	TULSA CNTY OKLA INDPT	899593MG9	June 1, 2024	246	2.65%	\$500,000	\$490,280	\$501,550	(\$11,270)
	1ST SECURITY BANK OF	33625CCP2	July 30, 2024	305	2.06%	\$245,000	\$237,741	\$245,000	(\$7,259)
	ABACUS FEDERAL SAVING	00257TBF2	August 2, 2024	308	2.06%	\$245,000	\$237,687	\$245,000	(\$7,313)

Portfolio

As of September 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	872	4.74%	\$249,000	\$244,244	\$249,000	(\$4,756)
	ADVIA CR UN KALAMAZOO	00782JAC6	September 27, 2028	1,825	5.07%	\$248,000	\$244,744	\$248,000	(\$3,256)
	AFFINITY BK COVINGTON	00833JAL5	September 15, 2026	1,082	4.66%	\$249,000	\$243,231	\$249,000	(\$5,769)
	ALASKA USA FED CR UN	011852AE0	March 8, 2028	1,622	4.73%	\$249,000	\$242,387	\$249,000	(\$6,613)
	ALL IN FED CR UN DALE	01664MAE6	February 17, 2028	1,602	4.72%	\$249,000	\$242,489	\$249,000	(\$6,511)
	ALLIANT CR UN CHICAGO	01882MAD4	December 30, 2025	823	5.15%	\$200,000	\$198,172	\$199,900	(\$1,728)
	ALLY BK SANDY UTAH	02007GM42	March 23, 2026	906	5.10%	\$243,000	\$240,543	\$243,000	(\$2,457)
	ALMA BK ASTORIA NEW Y	020080BL0	September 11, 2024	348	1.82%	\$245,000	\$236,114	\$245,000	(\$8,886)
	AMERICAN EXP NATL BAN	02589ACP5	May 12, 2025	591	3.28%	\$246,000	\$236,482	\$237,002	(\$520)
	AMERICAN FIRST CR UN	02616ACA5	April 27, 2027	1,306	4.53%	\$249,000	\$241,632	\$249,000	(\$7,368)
	AMERICAN ST BK SIOUX	029728BA9	April 26, 2024	210	2.54%	\$245,000	\$240,850	\$245,000	(\$4,150)
	AUSTIN TELCO FED CR U	052392CH8	December 16, 2026	1,174	5.01%	\$248,000	\$244,999	\$248,000	(\$3,001)
	B1BANK BATON ROUGE LA	098079AM8	May 12, 2025	591	4.82%	\$249,000	\$245,631	\$249,000	(\$3,369)
	BANK FIVE NINE OCONOM	062119BK7	March 20, 2028	1,634	4.77%	\$249,000	\$242,822	\$249,000	(\$6,178)
	BANK NEW YORK MELLON	06405VFG9	March 21, 2025	539	5.05%	\$243,000	\$240,801	\$243,000	(\$2,199)
	BANK OF NEW ENGLAND	06426KBE7	May 23, 2024	237	2.70%	\$245,000	\$240,485	\$245,000	(\$4,515)
	BANK OF PERRY CNTY LO	06425KCT4	May 31, 2028	1,706	4.30%	\$249,000	\$246,034	\$249,000	(\$2,966)
	BANK PONTIAC ILL	064455AZ1	April 28, 2027	1,307	4.40%	\$244,000	\$235,660	\$244,000	(\$8,340)
	BANK SIERRA PORTERVIL	064860MC0	March 15, 2027	1,263	4.71%	\$244,000	\$238,449	\$244,000	(\$5,551)
	BANK UTAH OGDEN UTAH	065427AC0	May 10, 2028	1,685	4.44%	\$249,000	\$238,512	\$249,000	(\$10,488)
	BANKERS BK MADISON WI	06610RBZ1	November 24, 2027	1,517	4.42%	\$249,000	\$239,658	\$249,000	(\$9,342)
	BAXTER CR UN VERNON H	07181JBB9	August 22, 2028	1,789	4.98%	\$248,000	\$243,784	\$248,000	(\$4,216)
	BELLCO FEDERAL CR UN	07833EAN7	February 24, 2026	879	4.77%	\$248,000	\$244,362	\$248,000	(\$3,638)
	BLUE RIDGE BK MARTINS	09582YAG7	March 16, 2026	899	5.06%	\$230,000	\$227,408	\$230,000	(\$2,592)
	BMO HARRIS BK NATL AS	05600XQA1	May 9, 2025	588	4.86%	\$244,000	\$240,913	\$244,000	(\$3,087)
	BMW BK NORTH AMER SAL	05580AW83	March 17, 2028	1,631	4.85%	\$244,000	\$238,966	\$244,000	(\$5,034)
	BRENTWOOD BK BETHEL P	107219BK2	March 17, 2026	900	4.83%	\$235,000	\$230,984	\$235,000	(\$4,016)
	BRIDGEWATER BK BLOOMI	108622NK3	March 29, 2028	1,643	4.89%	\$249,000	\$244,274	\$249,000	(\$4,726)
	CALIFORNIA CR UN GLEN	130162AU4	February 23, 2026	878	4.60%	\$244,000	\$238,532	\$244,000	(\$5,468)
	CAPITAL ONE NATL ASSN	14042RUR0	September 30, 2027	1,462	4.45%	\$200,000	\$193,220	\$199,800	(\$6,580)
	CATTLEMENS BK ALTUS O	14947NAA4	March 16, 2026	899	4.81%	\$249,000	\$246,094	\$249,000	(\$2,906)
	CELTIC BK SALT LAKE C	15118RE78	March 17, 2027	1,265	4.79%	\$249,000	\$244,077	\$249,000	(\$4,923)
	CENTRAL BK STORM LAKE	15258RBG1	May 5, 2025	584	4.72%	\$249,000	\$245,280	\$249,000	(\$3,720)
	CENTRIS FEDERAL CREDI	15643VAB8	May 27, 2025	606	5.05%	\$248,000	\$245,562	\$248,000	(\$2,438)
	CFBANK FAIRLAWN OHIO	15721UFP9	September 15, 2026	1,082	4.84%	\$248,000	\$243,610	\$248,000	(\$4,390)
	CHARLES SCHWAB BK SSB	15987UBA5	March 28, 2025	546	5.09%	\$243,000	\$240,964	\$243,000	(\$2,036)
	CHARTWAY FED CR UN VA	16141BAC5	June 9, 2026	984	4.97%	\$248,000	\$244,595	\$248,000	(\$3,405)
	CHEROKEE ST BK IOWA	164499DE2	March 6, 2026	889	4.65%	\$242,000	\$236,809	\$239,922	(\$3,113)
	CIBC BK USA CHICAGO I	12547CAU2	March 24, 2026	907	5.06%	\$243,000	\$240,266	\$243,000	(\$2,734)
	CITADEL FED CR UN EXT	17286TAG0	February 27, 2025	517	1.74%	\$245,000	\$231,736	\$245,000	(\$13,264)
	CITIZENS BK INC ROBER	173851AE6	March 16, 2026	899	4.72%	\$248,000	\$246,820	\$248,000	(\$1,180)
	CITIZENS ST BK LACROS	176688DA4	March 24, 2028	1,638	4.81%	\$249,000	\$243,300	\$249,000	(\$5,700)
	CITY NATL BK LOS ANGE	178180GY5	March 31, 2028	1,645	4.95%	\$243,000	\$245,386	\$243,000	\$2,386
	COASTLIFE CR UN CORPU	19058LAB0	February 13, 2026	868	4.74%	\$249,000	\$244,254	\$249,000	(\$4,746)

Portfolio

As of September 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	271	2.36%	\$245,000	\$239,140	\$245,000	(\$5,860)
	COMMUNITY FIRST BK IN	20368TDH0	May 5, 2025	584	4.77%	\$249,000	\$245,472	\$249,000	(\$3,528)
	COMMUNITY HERITAGE FI	597338AJ1	May 10, 2027	1,319	4.53%	\$249,000	\$241,605	\$249,000	(\$7,395)
	CONNECTONE BK ENGLEWO	20786ADG7	March 23, 2026	906	0.79%	\$240,000	\$213,372	\$213,854	(\$482)
	CONNEXUS CREDIT UNION	20825WBC3	August 26, 2025	697	3.64%	\$249,000	\$239,595	\$238,934	\$661
	CORNERSTONE BK FARGO	219232CQ6	May 12, 2025	591	4.72%	\$249,000	\$245,248	\$249,000	(\$3,752)
	COUNTY SCHS FED CR UN	22258JAF8	March 17, 2026	900	4.88%	\$248,000	\$244,047	\$248,000	(\$3,953)
	CROSS RIV BK TEANECK	227563CH4	May 19, 2026	963	4.74%	\$244,000	\$239,183	\$244,000	(\$4,817)
	CUSTOMERS BK PHOENIXV	23204HNV6	March 31, 2026	914	5.06%	\$243,000	\$240,276	\$243,000	(\$2,724)
	CY FAIR FCU HOUSTON T	23248UAA5	May 19, 2027	1,328	4.49%	\$249,000	\$241,176	\$249,000	(\$7,824)
	DEPARTMENT OF COMM FE	24951TAW5	November 30, 2027	1,523	5.05%	\$248,000	\$245,604	\$246,669	(\$1,065)
	DISCOVER BK GREENWOOD	2546732F2	March 6, 2028	1,620	4.60%	\$244,000	\$236,136	\$241,897	(\$5,762)
	DORT FINL CR UN GRAND	25844MAQ1	February 10, 2028	1,595	4.42%	\$247,000	\$237,244	\$247,000	(\$9,757)
	EAGLEBANK BETHESDA MD	27002YFQ4	February 24, 2026	879	4.37%	\$244,000	\$237,170	\$238,205	(\$1,035)
	EMPOWER CU SYRACUSE N	291916AB0	September 29, 2028	1,827	5.15%	\$248,000	\$245,828	\$248,000	(\$2,172)
	ENERBANK USA SALT LAK	29278TMN7	November 22, 2023	54	1.81%	\$245,000	\$243,704	\$245,000	(\$1,296)
	ENTERPRISE BANK PA	29367RKT2	May 16, 2024	230	2.65%	\$245,000	\$240,580	\$245,000	(\$4,420)
	ESSENTIAL FED CR UN B	29669XAT5	September 20, 2028	1,818	5.07%	\$248,000	\$244,766	\$248,000	(\$3,234)
	FEDERAL SVGS BK CHICA	313812EC9	February 24, 2026	879	4.33%	\$249,000	\$241,712	\$244,829	(\$3,117)
	FIDELITY BK NEW ORLEA	31617CAY9	March 16, 2026	899	4.77%	\$249,000	\$245,317	\$249,000	(\$3,683)
	FIRST FED CR UN CEDAR	32024JAM5	February 17, 2028	1,602	4.55%	\$249,000	\$240,544	\$249,000	(\$8,456)
	FIRST FMRS BK TR CONV	320165JK0	September 4, 2024	341	1.81%	\$245,000	\$236,307	\$245,000	(\$8,693)
	FIRST NATIONAL BANK O	32112UDM0	January 2, 2024	95	1.77%	\$245,000	\$242,680	\$245,000	(\$2,320)
	FIRST NATL BK DAMARIS	32117BFR4	September 23, 2026	1,090	5.05%	\$248,000	\$245,312	\$248,000	(\$2,688)
	FIRST NATL BK OF MICH	32114VCH8	March 15, 2028	1,629	4.73%	\$249,000	\$242,352	\$249,000	(\$6,648)
	FIRST ST BK NEW LONDO	336793CD4	March 12, 2027	1,260	4.75%	\$244,000	\$238,830	\$244,000	(\$5,170)
	FIRST TECHNOLOGY FED	33715LEN6	February 18, 2025	508	4.90%	\$248,000	\$245,349	\$248,000	(\$2,651)
	FIRST UTD BK TR CO	33742CCS4	February 8, 2027	1,228	4.17%	\$200,000	\$191,776	\$195,050	(\$3,274)
	FIRST WESTN BK TR MIN	33749VBP2	May 12, 2025	591	4.82%	\$249,000	\$245,631	\$249,000	(\$3,369)
	FLAGSTAR BK NATL ASSN	33847GAB8	March 2, 2026	885	4.52%	\$244,000	\$240,355	\$241,365	(\$1,010)
	FNCB BK DUNMORE PA	30257YBS0	May 7, 2027	1,316	4.45%	\$244,000	\$236,016	\$244,000	(\$7,984)
	FREEDOM FIRST CR UN R	35638CAH2	April 28, 2025	577	4.81%	\$248,000	\$244,704	\$248,000	(\$3,296)
	FREEDOM NORTHWEST CR	356436AK1	June 1, 2026	976	4.92%	\$248,000	\$244,287	\$248,000	(\$3,713)
	FREESTAR FINL CR UN C	35688MAE6	February 22, 2028	1,607	4.47%	\$249,000	\$239,538	\$249,000	(\$9,462)
	GENOA BKG CO OHIO	372348CJ9	July 31, 2024	306	2.01%	\$245,000	\$237,640	\$245,000	(\$7,360)
	GEORGIA BKG CO	37312PDD8	March 27, 2026	910	5.01%	\$243,000	\$239,987	\$243,000	(\$3,013)
	GOLD COAST BK CHICAGO	38058KEW2	September 22, 2027	1,454	4.79%	\$249,000	\$244,067	\$249,000	(\$4,933)
	GRAND RIV BK GRANDVIL	38644ABP3	August 2, 2024	308	2.06%	\$245,000	\$237,687	\$245,000	(\$7,313)
	GREAT NORTH BK FLOREN	39103QAZ9	March 16, 2026	899	4.92%	\$244,000	\$240,416	\$244,000	(\$3,584)
	GREENSTATE CR UN NORT	39573LDW5	October 28, 2025	760	4.83%	\$248,000	\$244,037	\$248,000	(\$3,963)
	GREENWOOD MUN FED CR	39729LAF8	June 1, 2027	1,341	4.55%	\$249,000	\$246,478	\$249,000	(\$2,522)
	GUARDIAN CREDIT UNION	40135GAA6	September 29, 2028	1,827	5.15%	\$248,000	\$245,825	\$248,000	(\$2,175)
HONOLULU FIRE DEPT FE	438649AE5	August 17, 2026	1,053	4.52%	\$249,000	\$242,279	\$249,000	(\$6,721)	
HUNTINGTON NATL BK CO	446438S80	May 5, 2025	584	4.86%	\$244,000	\$240,930	\$244,000	(\$3,070)	

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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	JOHN MARSHALL BK REST	47804GKM4	September 2, 2026	1,069	4.57%	\$249,000	\$242,581	\$248,502	(\$5,921)
	KEY BK NATL ASSN OHIO	49306SJ56	March 17, 2025	535	5.05%	\$243,000	\$240,811	\$243,000	(\$2,189)
	LEADERS CR UN JACKSON	52171MAG0	March 30, 2028	1,644	5.06%	\$248,000	\$245,272	\$248,000	(\$2,728)
	LIBERTY FED CR UN EVA	53052LAU3	June 9, 2025	619	5.14%	\$248,000	\$245,934	\$248,000	(\$2,066)
	LIBERTY FIRST CR UN L	530520AE5	February 3, 2028	1,588	4.41%	\$249,000	\$240,148	\$249,000	(\$8,852)
	LIVE OAK BANKING COMP	538036GU2	November 27, 2024	425	1.93%	\$245,000	\$234,480	\$245,000	(\$10,520)
	LUANA SVGS BK IOWA	549104C70	March 17, 2026	900	4.51%	\$244,000	\$237,910	\$244,000	(\$6,090)
	LYONS NATL BK N Y	552249CH5	March 16, 2026	899	4.92%	\$244,000	\$240,416	\$244,000	(\$3,584)
	MAINE SVGS FCU HAMPDE	560507AR6	August 25, 2028	1,792	4.94%	\$248,000	\$243,238	\$248,000	(\$4,762)
	MAINSTREET BANK	56065GAG3	April 26, 2024	210	2.64%	\$245,000	\$240,989	\$245,000	(\$4,011)
	MANUFACTURERS TRADERS	564759SE9	March 17, 2027	1,265	4.92%	\$244,000	\$240,360	\$244,000	(\$3,640)
	MEDALLION BK UTAH	58404DSM4	June 16, 2028	1,722	4.57%	\$249,000	\$239,817	\$249,000	(\$9,183)
	MID AMERN CR UN WICHI	59522NAD6	May 23, 2025	602	5.05%	\$248,000	\$245,575	\$248,000	(\$2,425)
	MID MO BK SPRINGFIELD	59541KBV8	July 17, 2024	292	1.96%	\$245,000	\$237,883	\$245,000	(\$7,117)
	MIDWEST BK WESTN ILL	59828PCQ1	March 23, 2026	906	5.06%	\$248,000	\$245,188	\$248,000	(\$2,812)
	MINNWEST BK REDWOOD F	604255KB4	May 3, 2027	1,312	4.40%	\$249,000	\$240,400	\$249,000	(\$8,600)
	MORGAN STANLEY BK N A	61690UPF1	November 29, 2024	427	2.03%	\$245,000	\$234,791	\$245,000	(\$10,209)
	MORGAN STANLEY PVT BK	61760AYR4	April 11, 2024	195	2.84%	\$245,000	\$241,599	\$245,000	(\$3,401)
	MOUNTAIN AMER FED CR	62384RAT3	April 28, 2026	942	4.79%	\$249,000	\$244,391	\$249,000	(\$4,609)
	NEBRASKALAND BK NORTH	63970MAE5	September 17, 2025	719	4.87%	\$249,000	\$245,372	\$249,000	(\$3,628)
	NORTHWEST BK BOISE ID	66736ACE7	March 17, 2026	900	5.06%	\$248,000	\$245,188	\$248,000	(\$2,812)
	NUMERICA CR UN SPOKAN	67054NBH5	June 1, 2026	976	4.83%	\$248,000	\$243,672	\$248,000	(\$4,328)
	ONE CMNTY BK ORE WIS	682325DH5	October 6, 2026	1,103	4.88%	\$248,000	\$243,943	\$248,000	(\$4,057)
	PARKSIDE FINL BK TR C	70147AEX8	September 17, 2025	719	4.69%	\$249,000	\$244,446	\$249,000	(\$4,554)
	PARTNERS BK MISSION V	70212YBN1	March 17, 2025	535	5.09%	\$243,000	\$240,981	\$243,000	(\$2,019)
	PEOPLES BK CO COLDWAT	710275AC2	March 17, 2027	1,265	4.79%	\$249,000	\$244,077	\$249,000	(\$4,923)
	PEOPLES SVGS BK WELLS	71224LAG9	March 8, 2027	1,256	4.53%	\$244,000	\$236,939	\$240,906	(\$3,967)
	PINNACLE BK NASHVILLE	72345SLN9	May 8, 2026	952	4.70%	\$244,000	\$238,910	\$244,000	(\$5,090)
	PLAINS ST BK TEX	726547BK7	June 21, 2024	266	2.36%	\$245,000	\$239,260	\$245,000	(\$5,740)
	POINT WEST CREDIT UNI	730716AF4	April 13, 2026	927	5.06%	\$243,000	\$240,274	\$243,000	(\$2,726)
	POPPY BK SANTA ROSA C	73319FAF6	March 18, 2025	536	1.18%	\$245,000	\$229,335	\$245,000	(\$15,665)
	POPULAR BK NEW YORK B	73317ABT8	March 19, 2026	902	4.83%	\$247,000	\$242,789	\$247,000	(\$4,211)
	PORTAGE BK BELLEVUE W	73565MAC9	March 24, 2027	1,272	4.84%	\$249,000	\$244,468	\$249,000	(\$4,532)
	PREFERRED BANK LA CAL	740367HP5	August 16, 2024	322	2.06%	\$245,000	\$237,329	\$245,000	(\$7,671)
	RAIZ FCU EL PASO TEX	75102EAG3	August 18, 2025	689	4.78%	\$249,000	\$245,023	\$249,000	(\$3,977)
	RAYMOND JAMES BANK NA	75472RAU5	December 30, 2024	458	1.94%	\$245,000	\$233,706	\$245,000	(\$11,295)
	RIA FED CR UN	749622AL0	December 26, 2023	88	2.52%	\$245,000	\$243,270	\$245,000	(\$1,730)
	ROGUE CR UN MEDFORD O	77535MAM5	January 20, 2028	1,574	5.14%	\$248,000	\$246,021	\$248,000	(\$1,979)
	SAN FRANCISCO FED CR	79772FAG1	February 3, 2028	1,588	4.51%	\$216,000	\$208,319	\$216,000	(\$7,681)
	SANDY SPRING BK OLNEY	800364EX5	March 16, 2026	899	4.97%	\$244,000	\$240,694	\$244,000	(\$3,306)
SAVANNAH BK NATL ASSN	804767AB7	May 3, 2028	1,678	4.31%	\$249,000	\$237,041	\$249,000	(\$11,959)	
SAWYER SVGS BK SAUGER	805508BY3	March 10, 2026	893	4.65%	\$245,000	\$239,703	\$243,177	(\$3,474)	
SECURITY ST BK WARROA	81501JAE2	May 31, 2028	1,706	4.35%	\$249,000	\$246,037	\$249,000	(\$2,963)	
SIGNATURE FED CR UN A	82671DAC1	June 8, 2026	983	4.88%	\$248,000	\$243,975	\$248,000	(\$4,025)	

Portfolio

As of September 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 BK POPLAR BL	843383CS7	May 17, 2028	1,692	4.40%	\$249,000	\$237,952	\$249,000	(\$11,048)
	SOUTHERN FIRST BK N A	84287PHU9	November 27, 2026	1,155	4.70%	\$249,000	\$243,450	\$249,000	(\$5,550)
	SOUTHERN MICH BK TR	843355BP2	November 8, 2027	1,501	4.28%	\$249,000	\$238,390	\$249,000	(\$10,610)
	ST VINCENTS MED CTR C	85279AAC6	June 16, 2027	1,356	4.71%	\$249,000	\$243,213	\$249,000	(\$5,787)
	STATE BK INDIA NEW YO	856285X89	February 28, 2028	1,613	4.64%	\$244,000	\$236,656	\$244,000	(\$7,344)
	SYNCHRONY BK RETAIL C	87164XZW9	August 20, 2026	1,056	1.02%	\$248,000	\$218,977	\$219,540	(\$563)
	TECHNOLOGY CR UN SAN	87868YAJ2	February 24, 2025	514	5.04%	\$248,000	\$245,828	\$248,000	(\$2,172)
	THOMASVILLE NATL BK G	884693BY7	March 24, 2025	542	5.09%	\$248,000	\$245,912	\$248,000	(\$2,088)
	TRANSPORTATION ALLIAN	89388CGJ1	March 17, 2025	535	5.05%	\$248,000	\$245,756	\$248,000	(\$2,244)
	TRISTATE CAP BK PITTS	89677DJE7	March 30, 2026	913	5.06%	\$243,000	\$240,274	\$243,000	(\$2,726)
	TRULIANT FED CR UN WI	89789AAD9	February 26, 2027	1,246	4.62%	\$249,000	\$242,543	\$249,000	(\$6,457)
	TUCSON FED CR UN ARIZ	898812AC6	September 8, 2028	1,806	5.07%	\$248,000	\$244,801	\$248,000	(\$3,199)
	UBS BK USA SALT LAKE	90355GDT0	June 1, 2028	1,707	4.49%	\$249,000	\$246,512	\$249,000	(\$2,488)
	UFIRST FED CR UN PLAT	902684AA7	August 22, 2025	693	4.78%	\$249,000	\$245,009	\$249,000	(\$3,991)
	UNITED FID BK FSB EVA	910286GA5	March 30, 2027	1,278	4.97%	\$248,000	\$244,672	\$248,000	(\$3,328)
	UNITED HERITAGE CR UN	91334AAL7	March 21, 2025	539	5.19%	\$248,000	\$246,274	\$248,000	(\$1,726)
	UNITED ROOSEVELT SVGS	91139LAF3	May 19, 2027	1,328	4.54%	\$249,000	\$241,587	\$249,000	(\$7,413)
	UNIVERSITY BK ANN ARB	914098DQ8	April 3, 2028	1,648	4.93%	\$248,000	\$243,772	\$248,000	(\$4,228)
	UNIVEST NATL BK TR SO	91527PBW6	May 5, 2028	1,680	4.31%	\$249,000	\$237,023	\$249,000	(\$11,977)
	UPPER PENNSILVA STATE	91630PAS0	December 27, 2024	455	1.84%	\$245,000	\$233,485	\$245,000	(\$11,515)
	USALLIANCE FCU RYE NE	90352RDB8	May 26, 2028	1,701	4.69%	\$249,000	\$241,480	\$249,000	(\$7,520)
	UTAH CMNTY CR UN PROV	917352AC0	April 27, 2026	941	4.70%	\$249,000	\$243,796	\$249,000	(\$5,204)
	UTAH FIRST FED CREDIT	91739JAA3	July 14, 2028	1,750	4.75%	\$248,000	\$248,112	\$248,000	\$112
	VALLESTAR CR UN MART	92023CAE3	March 20, 2028	1,634	4.85%	\$248,000	\$242,834	\$248,000	(\$5,166)
	VIBRANT CREDIT UNION	92559TAN8	September 28, 2026	1,095	5.40%	\$248,000	\$248,057	\$248,000	\$57
	VIKING BK NATL ASSN A	92675MAA0	March 13, 2026	896	4.74%	\$249,000	\$244,189	\$249,000	(\$4,811)
	VISIONS FED CR UN END	92838DAE6	September 29, 2026	1,096	5.48%	\$248,000	\$248,746	\$248,000	\$746
	WASHINGTON FEDERAL	938828BJ8	August 23, 2024	329	2.12%	\$245,000	\$237,256	\$245,000	(\$7,744)
	WELLS FARGO BANK NA	949763B96	May 24, 2024	238	2.70%	\$245,000	\$240,463	\$245,000	(\$4,537)
	WESTERN ALLIANCE BK P	95763PLW9	April 28, 2025	577	4.86%	\$244,000	\$240,965	\$244,000	(\$3,035)
Government Agency	FEDERAL AGRI MTG CORP	31422BPQ7	November 22, 2023	54	1.63%	\$500,000	\$497,220	\$499,884	(\$2,664)
	FEDERAL HOME LOAN BKS	3130A1XJ2	June 14, 2024	259	2.93%	\$2,000,000	\$1,961,680	\$2,089,405	(\$127,725)
		3130ASA82	June 20, 2025	630	2.54%	\$500,000	\$491,805	\$497,010	(\$5,205)
		3130ASE96	June 27, 2025	637	3.31%	\$1,000,000	\$966,460	\$990,123	(\$23,663)
		3130ASH77	June 28, 2024	273	3.62%	\$1,000,000	\$985,330	\$1,000,000	(\$14,670)
	TENNESSEE VALLEY AUTH	880591ER9	September 15, 2024	352	2.95%	\$500,000	\$487,620	\$526,520	(\$38,900)
U.S. Treasuries	U S TREASURY NOTE	91282CCJ8	June 30, 2026	1,005	0.97%	\$10,000,000	\$8,997,700	\$8,978,125	\$19,575
		91282CEX5	June 30, 2024	275	3.06%	\$10,000,000	\$9,818,000	\$9,840,625	(\$22,625)
		91282CHK0	June 30, 2028	1,736	4.11%	\$10,000,000	\$9,733,200	\$9,938,281	(\$205,081)
		91282ZV5	June 30, 2027	1,370	0.58%	\$10,000,000	\$8,566,800	\$8,611,719	(\$44,919)
		91282ZV3	June 30, 2025	640	0.27%	\$10,000,000	\$9,190,600	\$9,057,031	\$133,569



CITY OF
EL SEGUNDO

Transactions

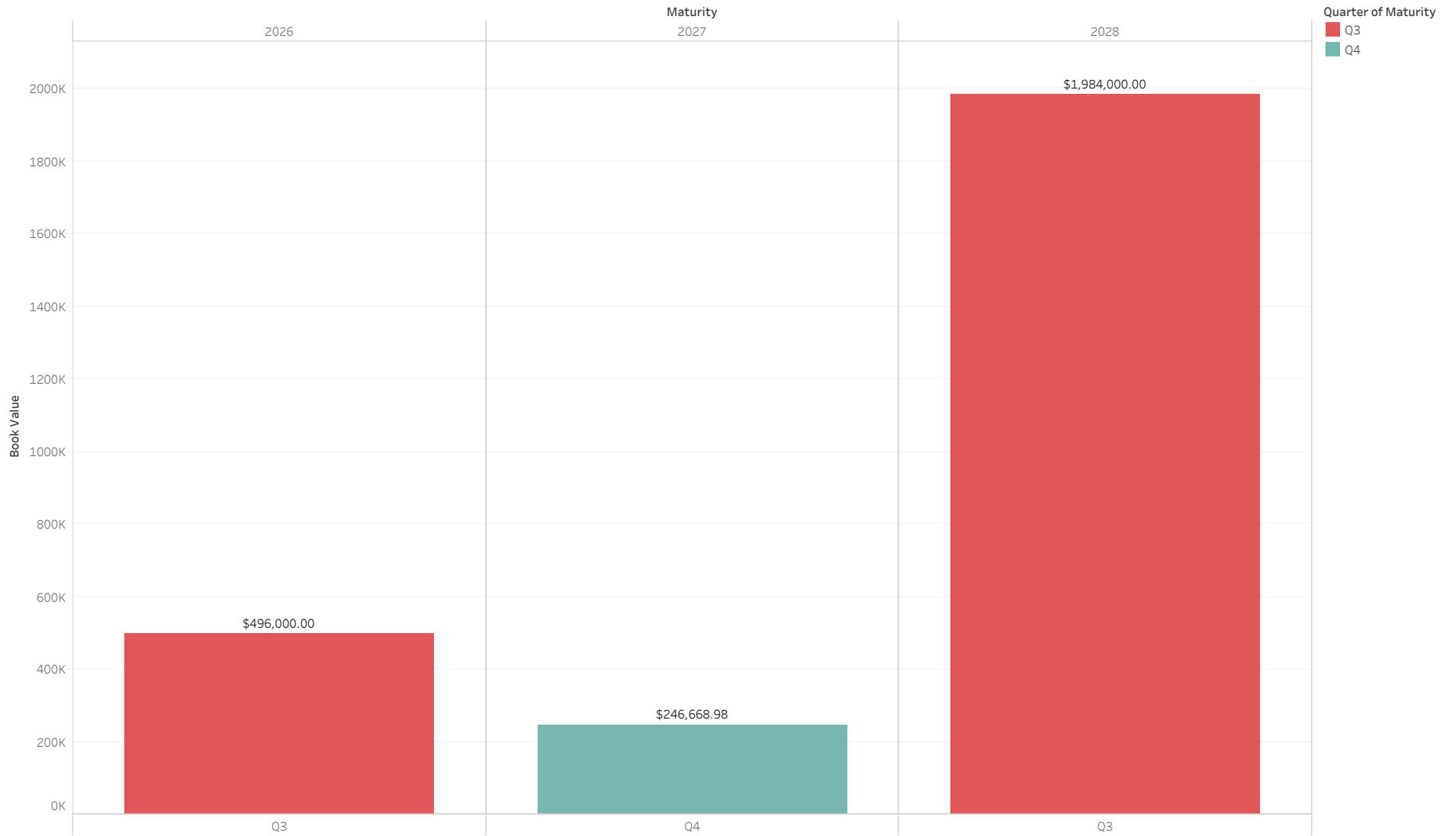
Transactions

Prior 3 Months as of September 2023

Year of Transaction Date	Month of Transaction Date	Day of Transaction Date	Issuer	CUSIP	Maturity Date	Coupon	Par Value	Book Value
2023	July	14	UTAH FIRST FED C D	91739JAA3	7/14/28	4.750%	\$248,000	\$248,000.00
	August	22	BAXTER CR UN C D	07181JBB9	8/22/28	4.900%	\$248,000	\$248,000.00
		25	MAINE SVGS FCU C D	560507AR6	8/25/28	4.850%	\$248,000	\$248,000.00
	September	8	TUCSON FED CR C D	898812AC6	9/08/28	5.000%	\$248,000	\$248,000.00
		20	ESSENTIAL FED CR C D	29669XAT5	9/20/28	5.000%	\$248,000	\$248,000.00
		26	DEPARTMENT COMM C	24951TAW5	11/30/27	5.000%	\$248,000	\$246,668.98
		27	ADVIA CR UN C D	00782JAC6	9/27/28	5.000%	\$248,000	\$248,000.00
		29	VIBRANT CREDIT C D	92559TAN8	9/28/26	5.400%	\$248,000	\$248,000.00
			EMPOWER CU C D	291916AB0	9/29/28	5.100%	\$248,000	\$248,000.00
	GUARDIAN CREDIT C D		40135GAA6	9/29/28	5.100%	\$248,000	\$248,000.00	
			VISIONS FED CR C D	92838DAE6	9/29/26	5.500%	\$248,000	\$248,000.00

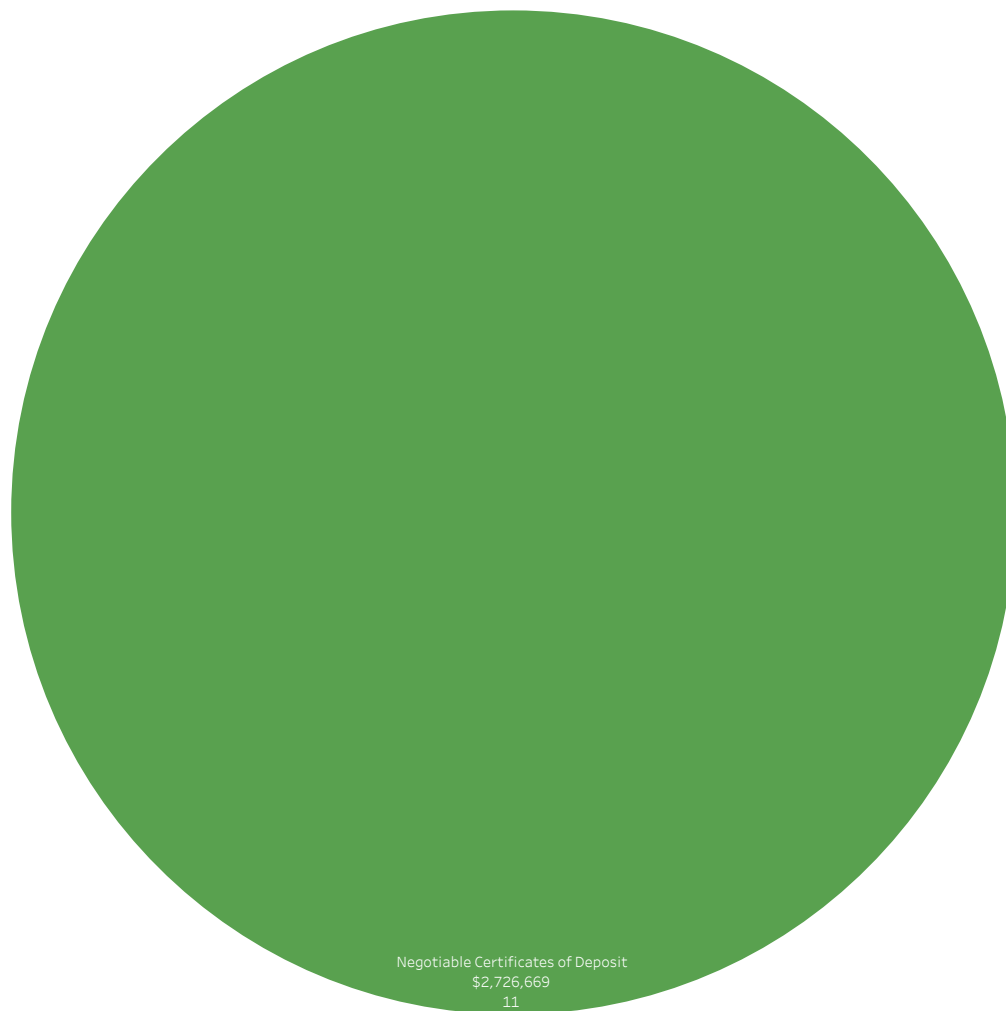
Transaction Ladder

Prior 3 Months as of September 2023



Transaction Summary

Prior 3 Months as of September 2023



\$2,726,669

Security Type

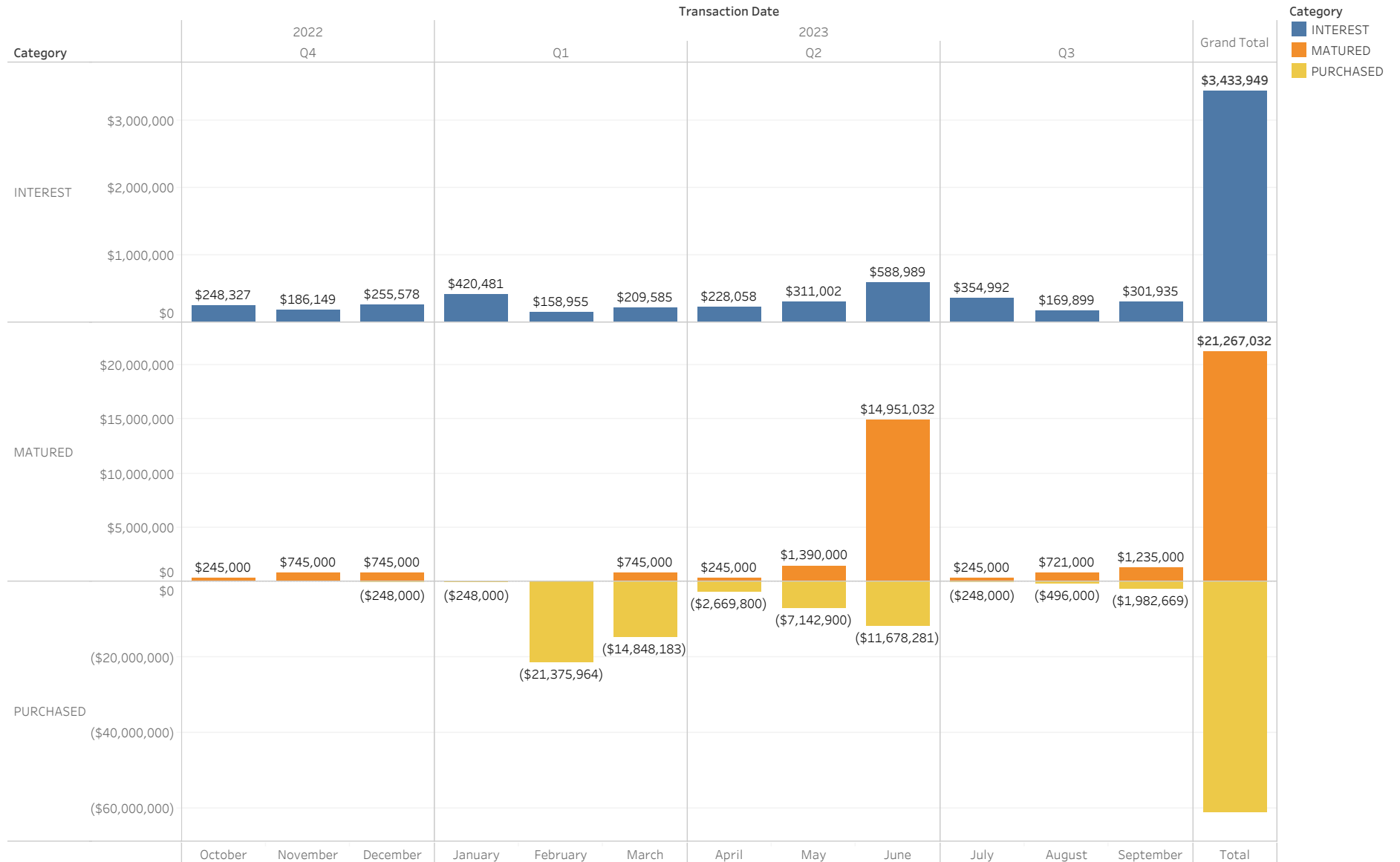
■ Negotiable Certificates of Deposit

Negotiable Certificates of Deposit
\$2,726,669
11

Security Type, sum of Cost Basis and count of Cusip. Color shows details about Security Type. Size shows sum of Cost Basis. The marks are labeled by Security Type, sum of Cost Basis and count of Cusip. The data is filtered on Last 3 Months, NonZero and Category. The Last 3 Months filter keeps True. The NonZero filter keeps True. The Category filter keeps PURCHASED.

Interest Received

As of September 2023





CITY OF
EL SEGUNDO

Compliance

Asset Class Compliance

As of September 2023

Security Type	In Compliance?	Max Weight	Weight	Par Value	Book Value	Market Value
Cash	Y	100%	1.09%	\$1,488,873	\$1,488,873	\$1,488,873
LAIF	Y	100%	2.69%	\$3,666,705	\$3,666,705	\$3,666,705
CAMP - JPAP	Y	100%	2.23%	\$3,033,202	\$3,033,202	\$3,033,202
Medium Term Notes	Y	30%	16.89%	\$24,000,000	\$24,198,469	\$23,000,445
Municipal Bonds	Y	100%	3.23%	\$4,500,000	\$4,624,775	\$4,404,210
Negotiable Certificates of Deposit	Y	30%	28.94%	\$40,281,000	\$40,178,552	\$39,401,295
CaITRUST	Y	100%	5.17%	\$7,034,715	\$7,061,763	\$7,034,715
Cash Sweep	Y	100%	1.78%	\$2,425,272	\$2,425,272	\$2,425,272
Government Agency	Y	100%	3.96%	\$5,500,000	\$5,602,941	\$5,390,115
U.S. Treasuries	Y	100%	34.01%	\$50,000,000	\$46,425,781	\$46,306,300
		Totals	100.00%	\$141,929,768	\$138,706,334	\$136,151,133

Rating Compliance

As of September 2023

Security Type	Issuer	CUSIP	S&P Rating	Moody Rating	In Compliance?	Market Value	Weight	Maximum % of Portfolio	
CalTRUST	CalTRUST	CalTRUST	Null	Null	Y	\$7,034,715	5.17%	1.00%	
Cash Sweep	Bank	Cash Sweep	Null	Null	Y	\$2,425,272	1.78%	1.00%	
Government Agency	FEDERAL AGR MTG CORP	31422BPQ7	N/A	N/A	Y	\$497,220	0.37%	100.00%	
	FEDERAL HOME LOAN BKS	3130A1XJ2	AA+	AAA	Y	\$1,961,680	1.44%	100.00%	
		3130ASA82	AA+	AAA	Y	\$491,805	0.36%	100.00%	
		3130ASE96	AA+	AAA	Y	\$966,460	0.71%	100.00%	
		3130ASH77	AA+	AAA	Y	\$985,330	0.72%	100.00%	
Medium Term Notes	TENNESSEE VALLEY AUTH	880591ER9	AA+	AAA	Y	\$487,620	0.36%	100.00%	
	AMAZON COM INC	023135CP9	AA	A1	Y	\$979,310	0.72%	1.00%	
	AMERICAN HONDA FIN CO	02665WED9	A-	A3	Y	\$971,740	0.71%	1.00%	
	APPLE INC	037833ECO	AA+	AAA	Y	\$426,550	0.31%	1.00%	
	ASTRAZENECA FINANCE L	04636NAA1	A	A2	Y	\$449,215	0.33%	1.00%	
	BANK NOVA SCOTIA B C	06418BAE8	A-	A2	Y	\$912,120	0.67%	1.00%	
	BANK OF AMERICA CORP	06051GFX2	A-	A1	Y	\$472,055	0.35%	1.00%	
	CANADIAN IMP BK COMM	13607HR61	A-	A2	Y	\$923,270	0.68%	1.00%	
	CIGNA CORP	125523AG5	A-	BAA1	Y	\$484,100	0.36%	1.00%	
	CITIGROUP INC	172967KNO	BBB+	A3	Y	\$469,625	0.34%	1.00%	
	COCA COLA CO THE	191216CL2	A+	A1	Y	\$482,525	0.35%	1.00%	
	COMCAST CORP	20030NBW0	A-	A3	Y	\$905,720	0.67%	1.00%	
	DEERE JOHN CAPITAL	24422EWR6	A	A2	Y	\$981,850	0.72%	1.00%	
	DEUTSCHE BK AG N Y	25160PAM9	A-	A1	Y	\$976,530	0.72%	1.00%	
	ESTEE LAUDER CO INC	29736RANO	A+	A1	Y	\$479,985	0.35%	1.00%	
	GOLDMAN SACHS GROUP I	38141GXJ8	BBB+	A2	Y	\$481,435	0.35%	1.00%	
	HSBC HOLDINGS PLC	404280BB4	A-	A3	Y	\$946,160	0.69%	1.00%	
	IBM CORP	459200AS0	A-	A3	Y	\$1,044,540	0.77%	1.00%	
	INTEL CORP	458140CD0	A	A2	Y	\$988,010	0.73%	1.00%	
	INTERCONTINENTAL EXCH	45866FAD6	A-	A3	Y	\$480,785	0.35%	1.00%	
	MEAD JOHNSON NUTRITIO	582839AH9	A-	A3	Y	\$484,330	0.36%	1.00%	
	MITSUBISHI UFJ FIN GR	606822AJ3	A-	A1	Y	\$916,320	0.67%	1.00%	
	MORGAN STANLEY	61746BDZ6	A-	A1	Y	\$478,025	0.35%	1.00%	
	ROYAL BK CDA	78016EZD2	A	A1	Y	\$932,860	0.69%	1.00%	
	STRYKER CORP	863667AH4	BBB+	BAA1	Y	\$478,530	0.35%	1.00%	
	SUMITOMO MITSUI FINL	86562MAY6	A-	A1	Y	\$909,500	0.67%	1.00%	
	TORONTO DOMINION BANK	89115A2M3	A	A1	Y	\$975,990	0.72%	1.00%	
	TOSCO CORP	891490AR5	A-	A2	Y	\$1,057,120	0.78%	1.00%	
	TOYOTA MTR CR CORP FR	89236TKL8	A+	A1	Y	\$1,003,300	0.74%	1.00%	
	UNITED PARCEL SERVICE	911312BT2	A	A2	Y	\$484,550	0.36%	1.00%	
	UNITEDHEALTH GROUP IN	91324PDN9	A+	A2	Y	\$482,055	0.35%	1.00%	
	WELLS FARGO COMPANY	94974BGL8	BBB	A3	Y	\$942,340	0.69%	1.00%	
	Municipal Bonds	CONNECTICUT ST TXBL S	20772KGN3	AA-	AA3	Y	\$986,570	0.72%	1.00%
		HOUSTON TX REF SER B	4423315T7	AA	AA3	Y	\$984,780	0.72%	1.00%
		NEW YORK NY TXBL FISC	64966QCA6	AA	AA2	Y	\$971,810	0.71%	1.00%
ONTARIO CA INTERNATIO		683042AJ4	AA	N/A	Y	\$477,190	0.35%	1.00%	
OREGON ST DEPT ADMINI		68607VT47	AAA	AA2	Y	\$493,580	0.36%	1.00%	
TULSA CNTY OKLA INDPT	899593MG9	N/A	AA2	Y	\$490,280	0.36%	1.00%		
U.S. Treasuries	U S TREASURY NOTE	91282CCJ8	N/A	AAA	Y	\$8,997,700	6.61%	100.00%	
		91282CEX5	N/A	AAA	Y	\$9,818,000	7.21%	100.00%	
		91282CHK0	N/A	AAA	Y	\$9,733,200	7.15%	100.00%	
		912828ZV5	Null	AAA	Y	\$8,566,800	6.29%	100.00%	
		912828ZW3	N/A	AAA	Y	\$9,190,600	6.75%	100.00%	

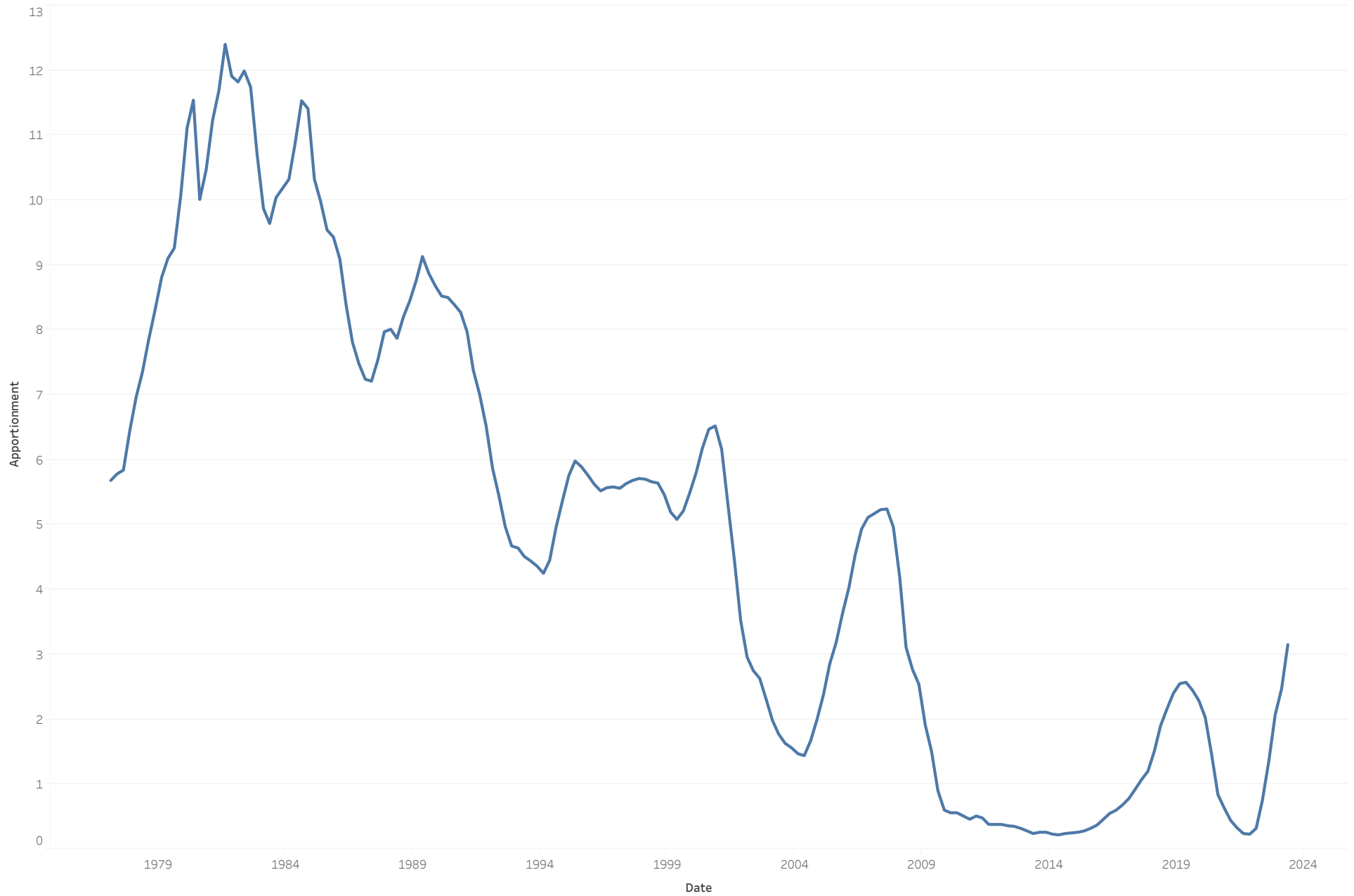


CITY OF
EL SEGUNDO

LAIF

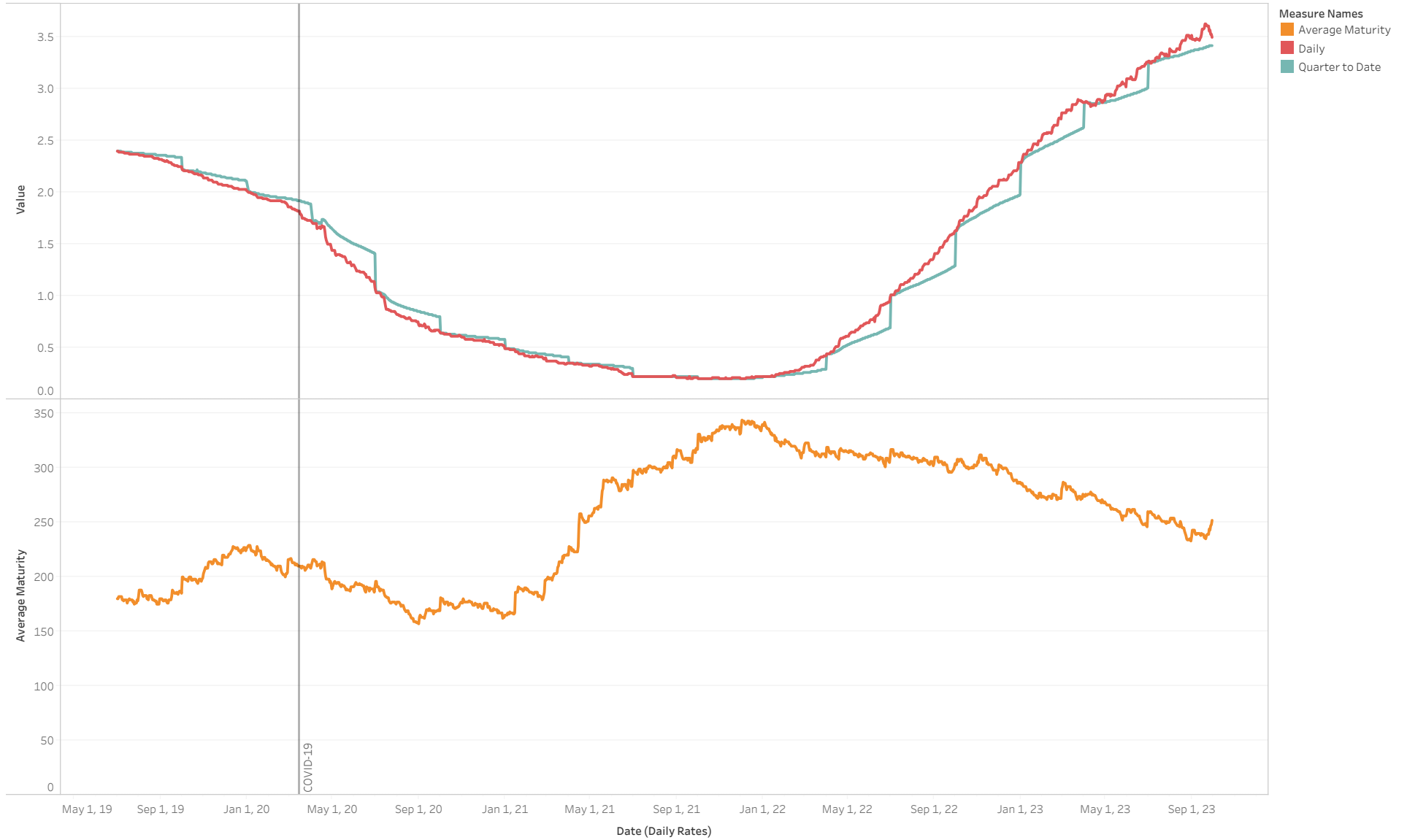
LAIF Apportionment Rates

As of September 2023



LAIF Diagnostics

As of September 2023



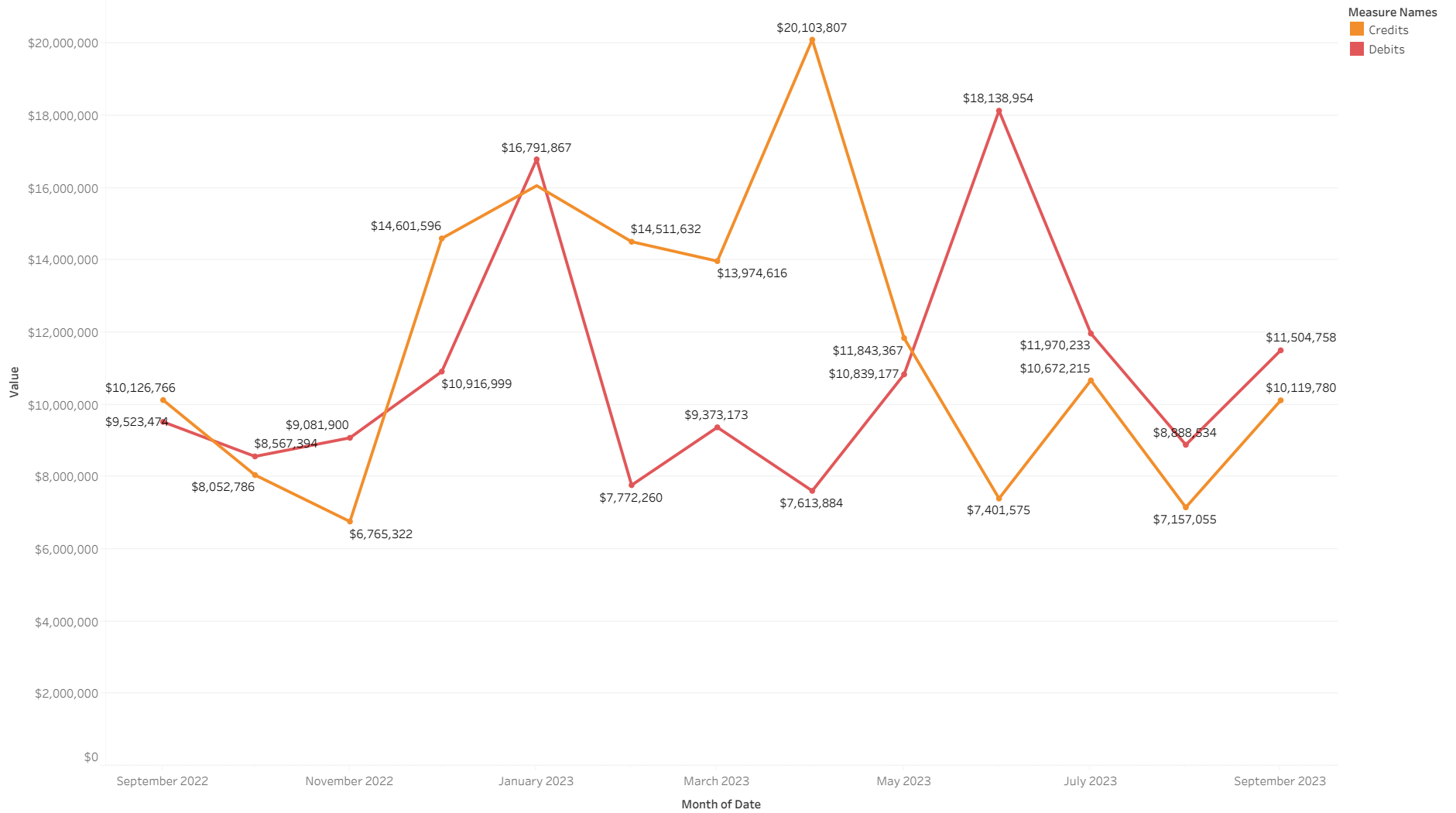


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City Cash Flows

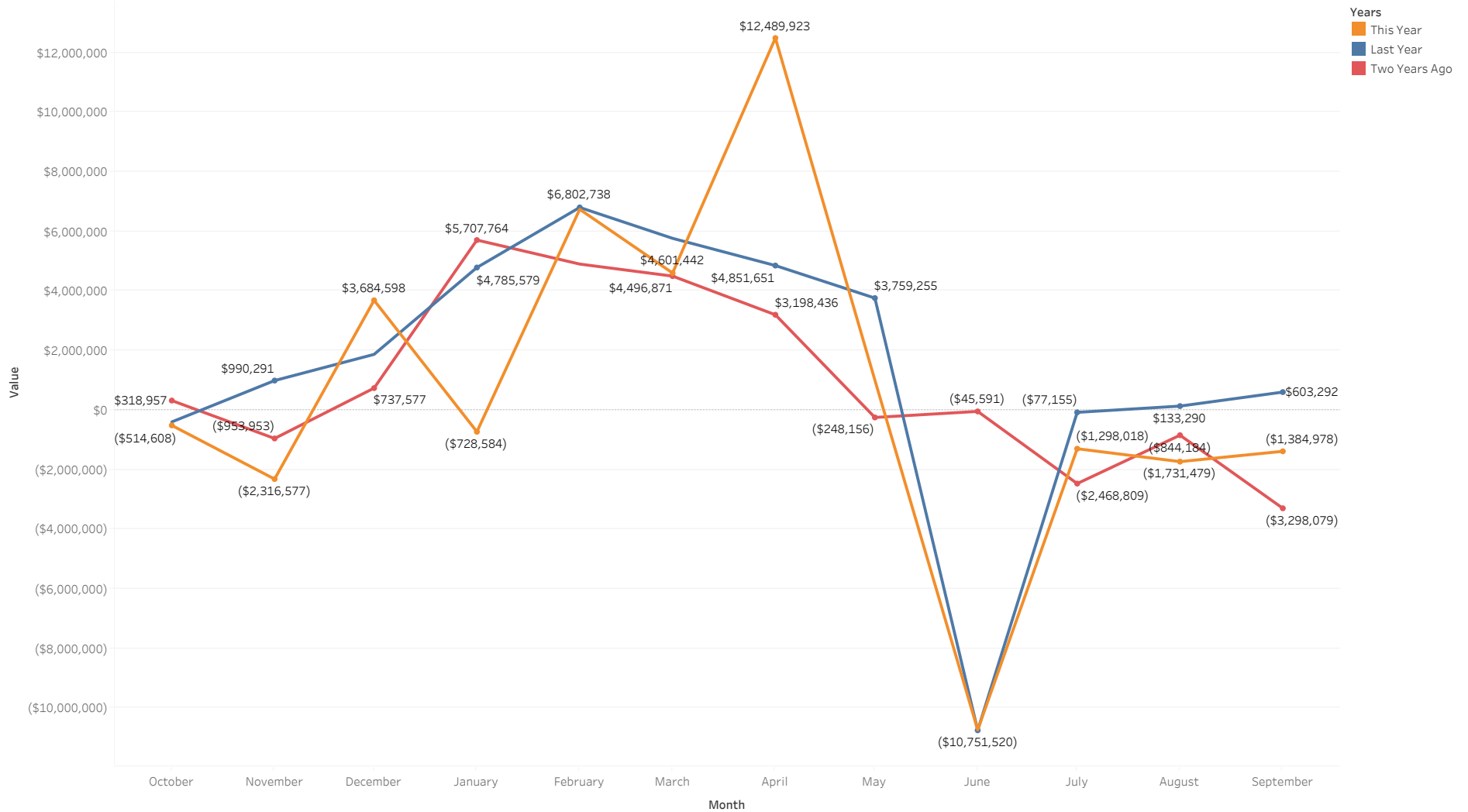
Rolling 13-Month Cash Flow Analysis

As of September 2023



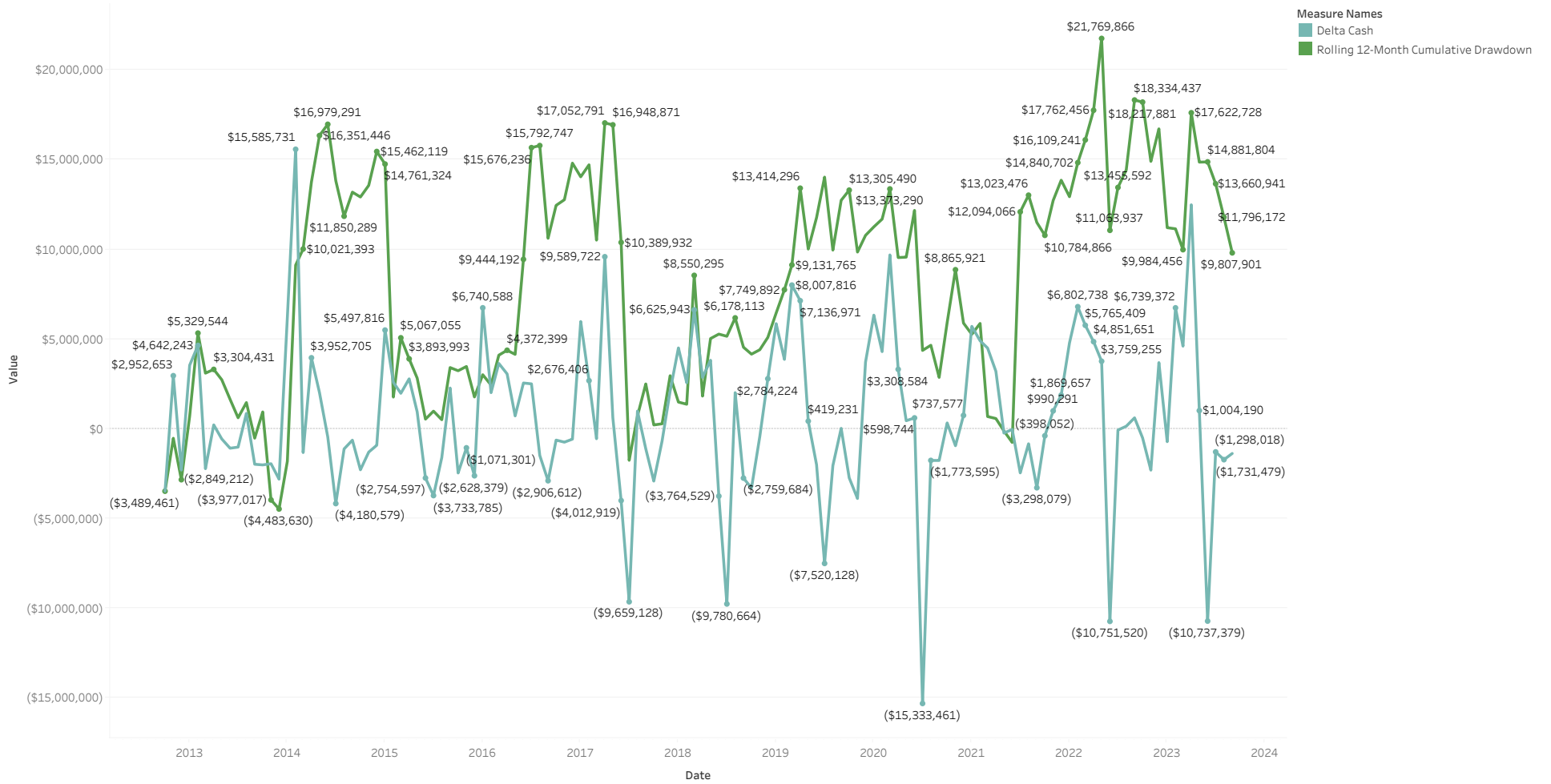
Net Change in Cash by Year

As of September 2023



Historic Drawdowns

As of September 2023



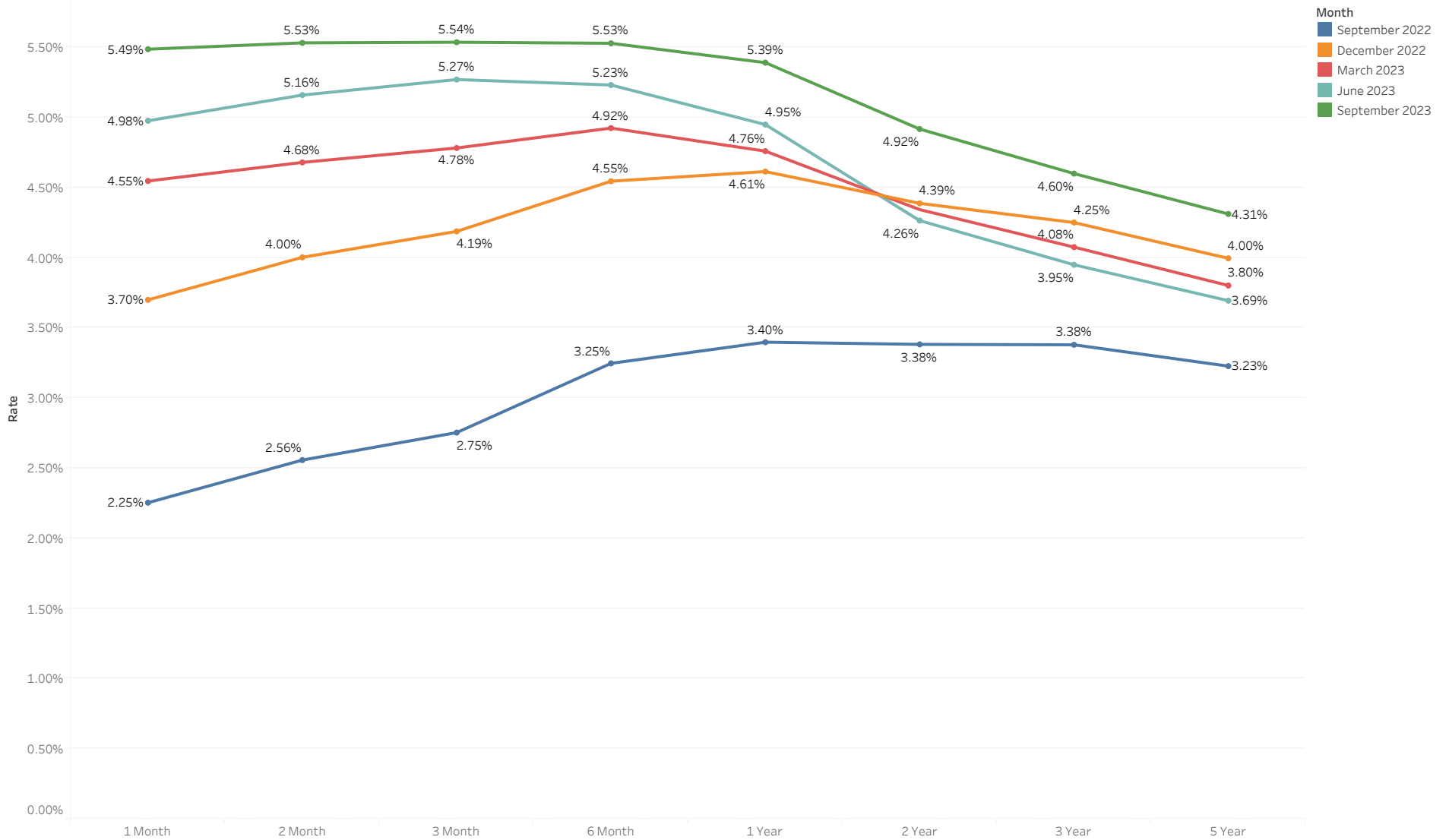


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Economic Environment

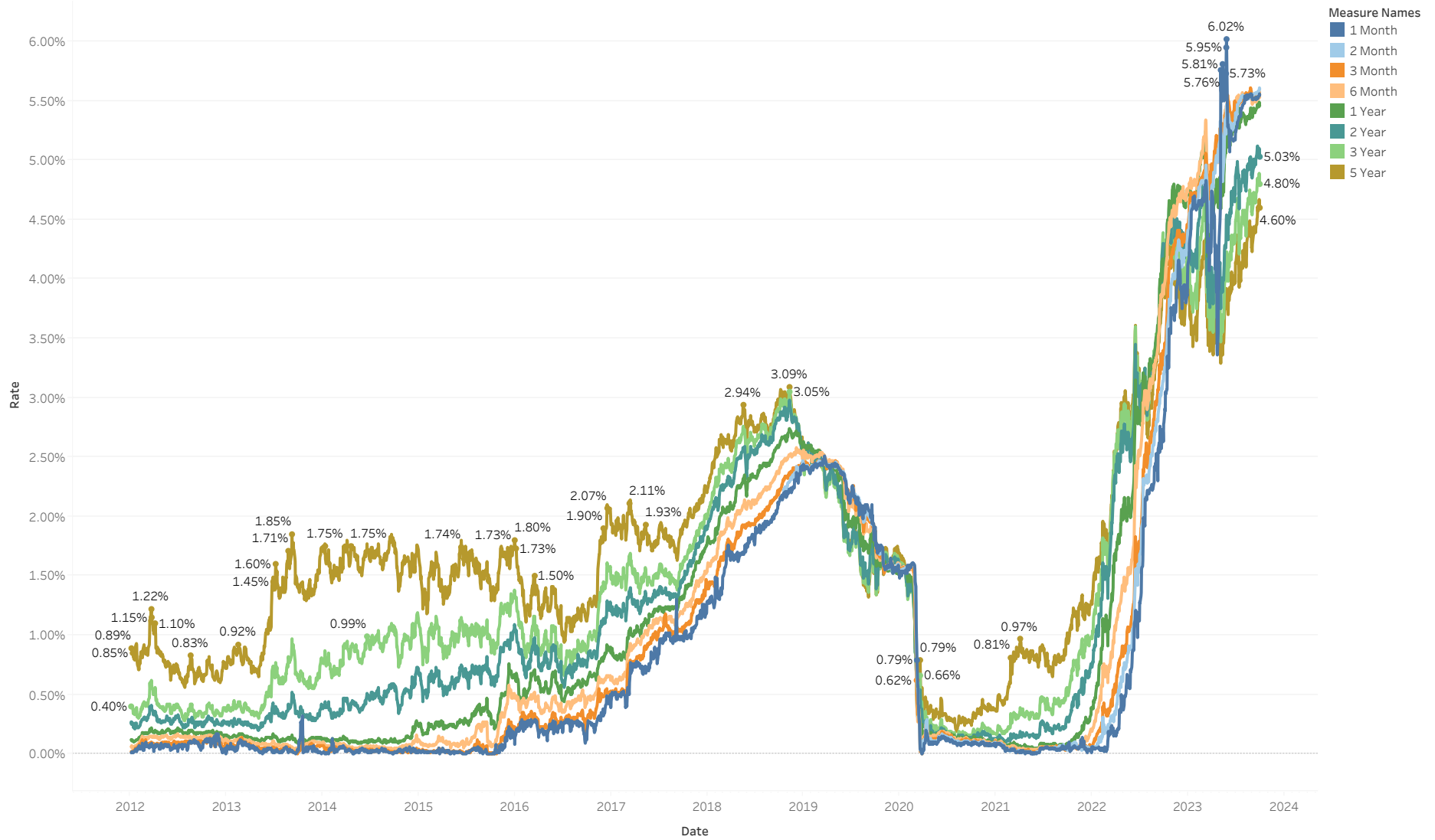
U.S. Treasury Yield Curve

As of September 2023



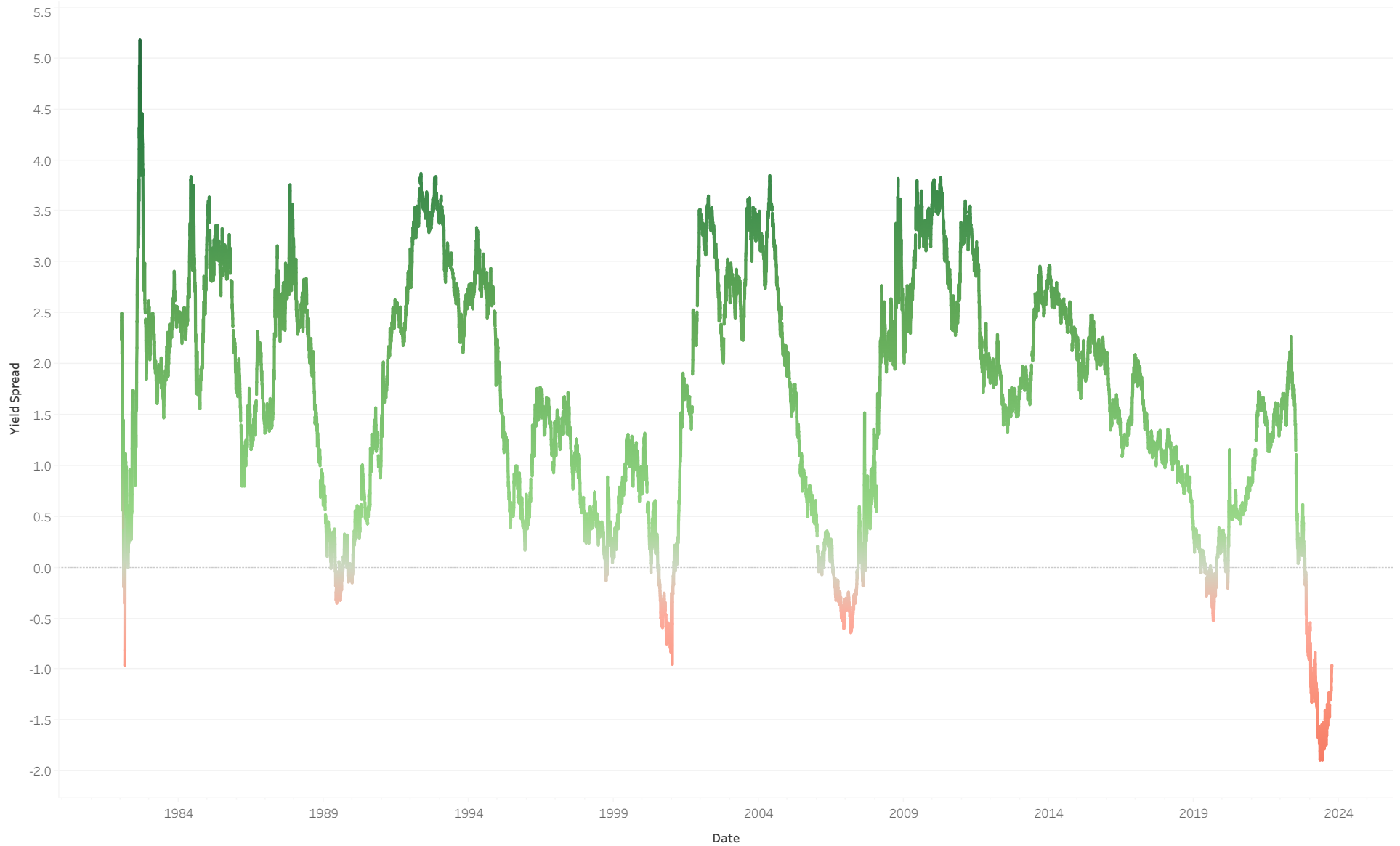
U.S. Treasury Maturity Through Time

As of September 2023



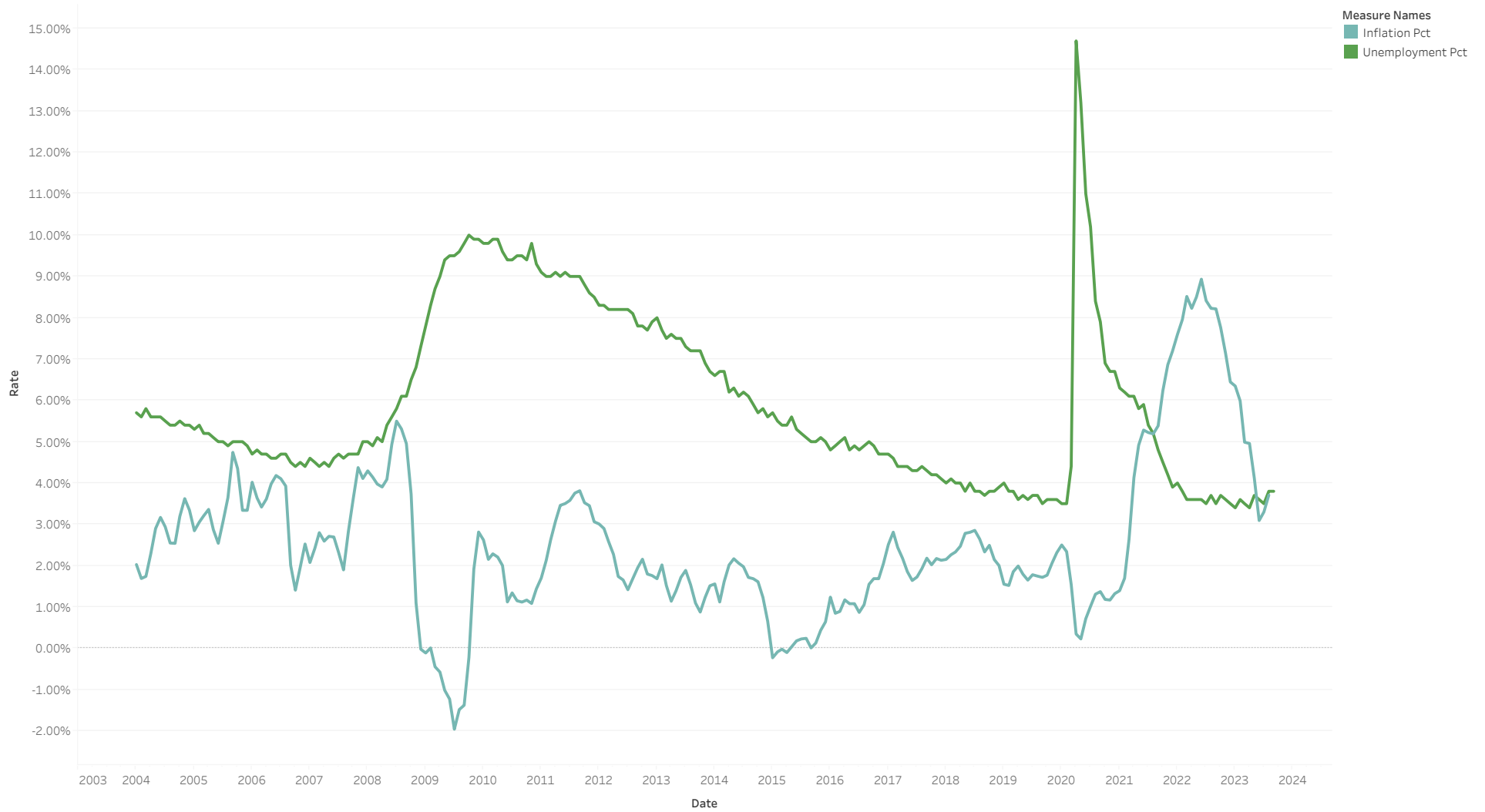
10-Year Minus 3-Month Treasury Yield Spread

As of September 2023



Unemployment vs Inflation

As of September 2023



5-Year Breakeven Inflation Prediction

As of September 2023





CITY OF
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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.

 10/10/2023

Matthew Robinson, City Treasurer

Date