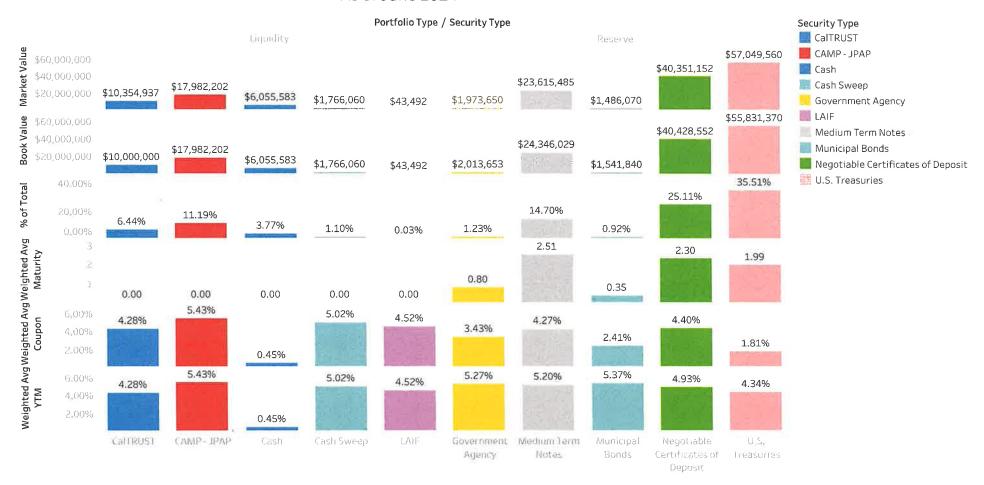
City of El Segundo Investment Portfolio Report June 2024

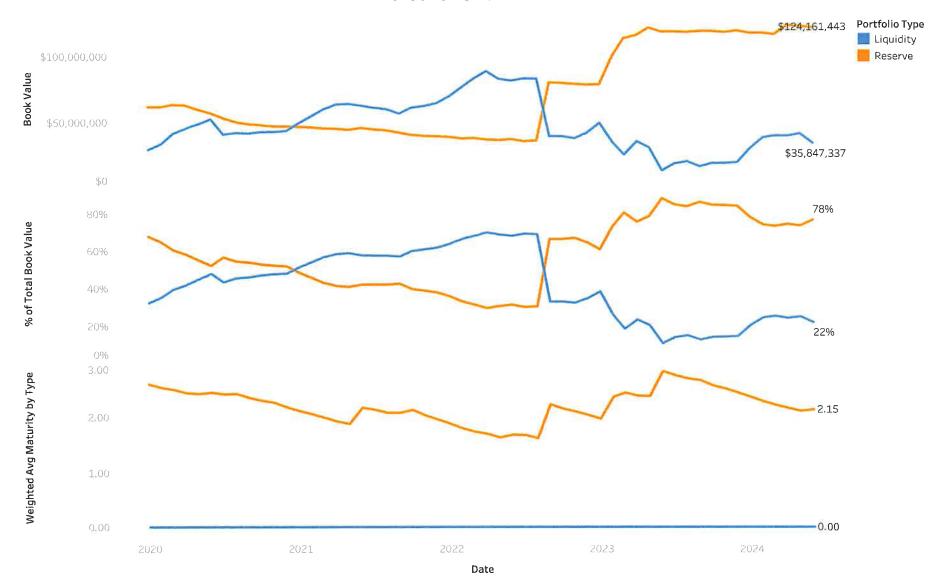
Certified By:
City Treasurers Office

Portfolio

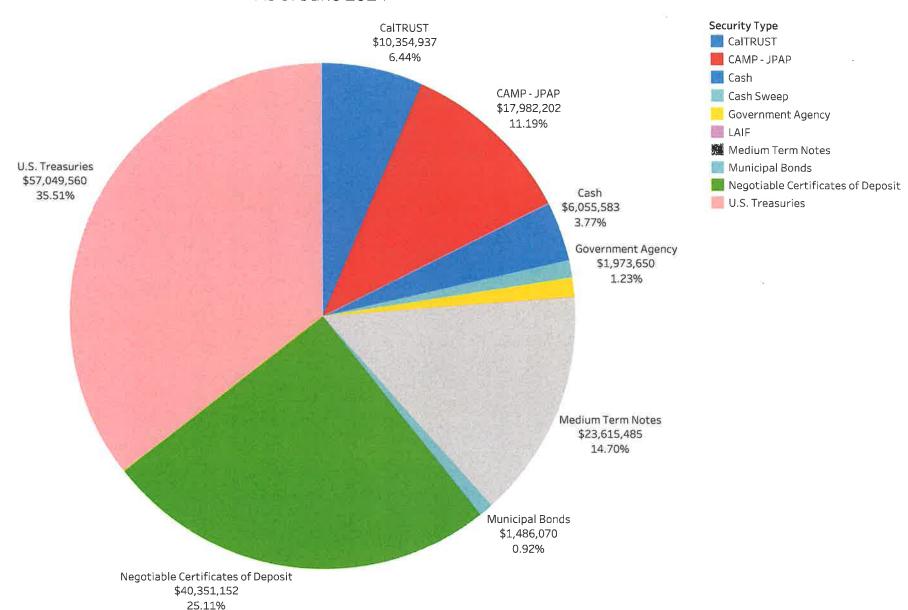
Portfolio Summary



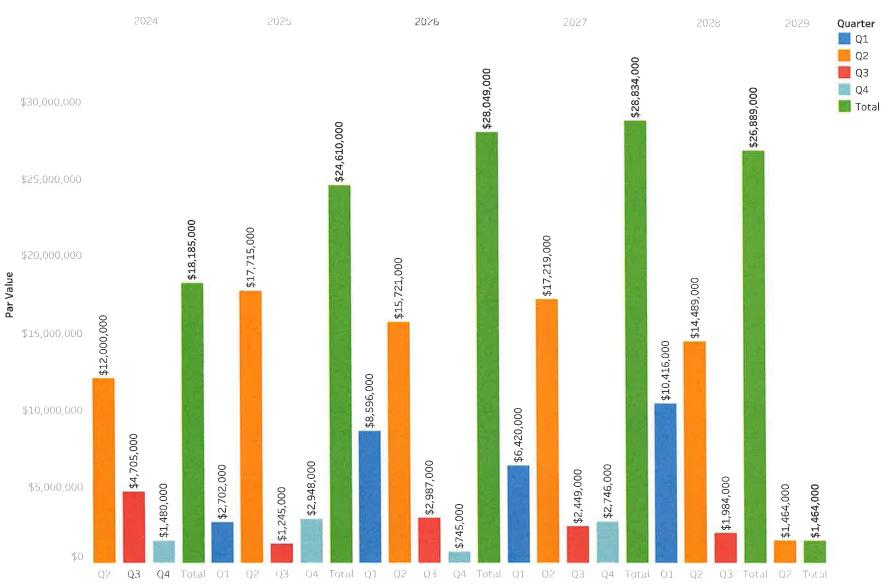
Portfolio Through Time



Investments by Security Type



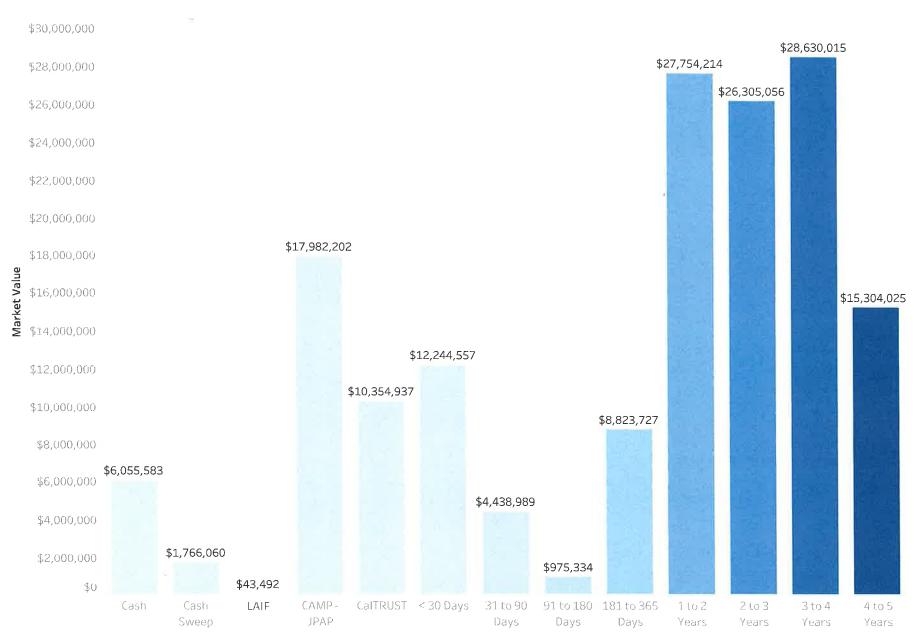
Reserve Portfolio Ladder by Quarter



Ladder Diversification



Investments by Maturity Date



Security type Security typ	Consider			_				
Cash Sweep Bank 1 5.02% \$1,766,060 \$1,766,060 \$43,492 LAIF IAIF 1 4.52% \$43,492 \$43,492 \$43,492 \$43,492 \$43,492 \$50 CAMP-JPAP CAMP-JPAP 1 4.28% \$17,982,202 \$17,982,202 \$17,982,202 \$13,000,000 \$354,393 Medium Term Notes AMAZON COM INC 1,251 4,58% \$1,000,000 \$992,570 \$997,630 \$5,000 AMERICAN HONDA FIN CO 1,233 4,75% \$1,000,000 \$992,570 \$997,630 \$5,000 AMAZON COM INC 1,229 4,75% \$1,000,000 \$992,570 \$997,630 \$5,000 AMERICAN HONDA SCOTIA B C 1,639 1,29% \$500,000 \$442,15 \$42,219 \$1,600 BANK NOVAS SCOTIA B C 986 3,15% \$1,000,000 \$434,104 \$926,313 \$16,979 BANK NOVAS COTIA B C 986 3,15% \$1,000,000 \$434,105 \$554,155 \$(56,9550) CAINADIAN IMP BK COMM 1,013	Security Type	Issuer	Days to Matur	Coupon	Par Value	Market Value	Book Value	Unrealized P/L
LAIF								
CAMP-JPAP CAMP-JPAP 1 5.43% \$17,982,202 \$17,982,202 \$19,982,202 \$30,000,000 \$356,937 \$30,000,000 \$356,937 \$40,000,000 \$356,937 \$40,000,000 \$356,937 \$40,000,000 \$992,570 \$997,503 \$550,000 \$999,290 \$997,794 \$47,000 \$990,200 \$999,794 \$47,000 \$999,290 \$997,794 \$47,000 \$996,200 \$999,794 \$47,000 \$999,290 \$999,794 \$47,000 \$990,200 \$999,794 \$47,000 \$999,290 \$999,794 \$47,000 \$999,794 \$47,000 \$48,000 \$997,794 \$47,000 \$48,000 \$997,794 \$47,000 \$48,000	•							·
CalTRUST								·
Medium Term Notes AMAZON COM INC 1,251 4,58% \$1,000,000 \$992,570 \$997,630 (\$5,004) AMERICAN HONDA FIN CO 1,293 4,75% \$1,000,000 \$990,290 \$997,794 (\$7,504) APPLE INC 1,320 1,36% \$500,000 \$442,145 \$427,219 \$14,926 ASTRAZENECA FINANCE L 699 1,29% \$500,000 \$442,145 \$501,000 \$363,343 \$16,797 BANK OF AMERICA CORP 660 3,61% \$500,000 \$484,605 \$554,155 (\$69,550) CANADIAN IMP BK COMM 1,013 3,60% \$1,000,000 \$997,430 \$948,186 \$9,244 CITIG ROUP INC 672 3,52% \$500,000 \$482,900 \$550,715 (\$67,815) COCA COLA CO THE 70 1,76% \$500,000 \$995,740 \$1,004,330 \$985,745 DEUTSCHE BKAGN Y 1,168 5,36% \$500,000 \$995,740 \$1,004,330 \$18,895 DEUTSCHE BKAGN Y 1,168 5,36% \$500,000 \$995,740 <t< th=""><th></th><th></th><th></th><th></th><th>\$17,982,202</th><th>\$17,982,202</th><th>\$17,982,202</th><th>\$0</th></t<>					\$17,982,202	\$17,982,202	\$17,982,202	\$0
AMERICAN HONDA FIN CO 1,293		CalTRUS1	1	4.28%	\$10,354,937	\$10,354,937	\$10,000,000	\$354,937
APPLE INC ASTRAZENECA FINANCE L BANK NOVA SCOTIA B C BANK OF AMERICA CORP BANK OF ALOUR CORP BANK OF AMERICA CORP BANK OF ALOUR CORP B	Medium Term Notes	AMAZON COM INC	1,251	4.58%	\$1,000,000	\$992,570	\$997,630	(\$5,060)
ASTRAZENECA FINANCEL 699 1.29% \$500,000 \$464,215 \$501,040 (\$36,825) BANK NOVA SCOTIA B C 986 3.13% \$1,000,000 \$943,140 \$926,343 \$16,797 BANK OF AMERICA CORP 660 3.61% \$500,000 \$484,605 \$554,155 (\$69,950) CANADIAN IMP BK COMM 1,013 3.60% \$1,000,000 \$957,430 \$948,186 \$9,244 CIGNA CORP 505 4.20% \$500,000 \$484,605 \$554,155 (\$69,9550) CITIGROUP INC 672 3.52% \$500,000 \$482,000 \$550,715 (\$67,815) COCA COLIA CO THE 70 1,76% \$500,000 \$494,615 \$493,865 \$2,550 COMCAST COPP 931 2.51% \$1,000,000 \$936,230 \$917,335 \$18,895 DEERE JOHN CAPITAL 1,301 4,77% \$1,000,000 \$995,740 \$1,004,330 (\$8,590) DEUTSCHE BK AG NY 1,168 5.36% \$1,000,000 \$492,400 \$501,600 (\$9,200) GOLDMAN SACHS GROUP 1 277 3.55% \$500,000 \$492,400 \$501,600 (\$9,200) INTEL COPP 592 4,90% \$1,000,000 \$994,030 \$996,520 (\$44,90) INTEL COPP 592 4,90% \$1,000,000 \$994,030 \$998,520 (\$44,90) INTEL COPP 592 4,90% \$1,000,000 \$994,000 \$994,030 \$998,520 (\$44,90) INTEL COPP 592 4,90% \$1,000,000 \$994,000 \$994,030 \$998,520 (\$44,90) INTEL COPP 592 4,90% \$1,000,000 \$994,000 \$994,030 \$998,520 (\$44,90) INTEL COPP 592 4,90% \$1,000,000 \$994,030 \$998,520 (\$44,90) INTEL COPP 592 500,000 \$488,975 \$557,000 (\$68,065) MEAD JOHNSON NUTRITIO 505 4,20% \$500,000 \$994,030 \$998,520 (\$44,90) INTEL COPP 592 500,000 \$488,975 \$557,000 \$688,950 \$550,000 \$688,955 \$557,000 \$688,955 \$557,000 \$688,955 \$557,00		AMERICAN HONDA FIN CO	1,293	4.75%	\$1,000,000	\$990,290	\$997,794	(\$7,504)
BANK NOVA SCOTIA B C BANK OF AMERICA CORP BANK OF ALLOW SEASON ON SP491,400 \$554,210 \$72,610) BECAR COLA CO THE TO 1.76% \$500,000 \$496,415 \$493,865 \$2,550 COMCAST CORP BANK OF ALLOW SEASON ON SP36,230 \$917,335 \$18,895 BEERE JOHN CAPITAL 1,301 4.77% \$1,000,000 \$995,740 \$1,004,330 \$8,590) BEUTSCHE BK AG N Y 1.168 5.36% \$1,000,000 \$1,001,690 \$1,005,611 \$3,921) BESTEE LAUDEP CO INC 156 2.03% \$500,000 \$492,400 \$501,600 \$9,200) GOLDMAN SACHS GROUP I 277 3.55% \$500,000 \$492,400 \$501,600 \$9,200) BIM COPP 1.296 6.18% \$1,000,000 \$1,051,480 \$1,076,510 \$2,530) INTEL COPP 592 4.90% \$1,000,000 \$494,335 \$545,605 \$1,53,250) INTEL COPP 592 4.90% \$1,000,000 \$494,335 \$557,000 \$68,065) MEAD JOHNSON NUTRITIO 505 4.20% \$500,000 \$494,340 \$565,170 \$33,830) MITSUBISHI UFJ FIN GR 807 2.91% \$1,000,000 \$994,030 \$998,520 \$44,490) INTERCONTINENTAL EXCH 521 3.83% \$500,000 \$491,340 \$565,170 \$33,830) MITSUBISH UFJ FIN GR 807 2.91% \$1,000,000 \$994,030 \$998,520 \$23,020 MORGAN STANLEY 578 3.96% \$500,000 \$448,770 \$561,240 \$72,470) POYAL BK COA 1,040 3.78% \$1,000,000 \$947,820 \$924,800 \$23,020 MORGAN STANLEY 578 3.96% \$500,000 \$486,595 \$548,175 \$661,580 SUMITOMO MITSUI FINL 1,298 3.74% \$1,000,000 \$947,570 \$934,451 \$13,119		APPLE INC	1,320	1.36%	\$500,000	\$442,145	\$427,219	\$14,926
BANK OF AMERICA CORP 660 3.61% \$500,000 \$484,605 \$554,155 (\$69,550) CANADIAN IMP BK COMM 1,013 3.60% \$1,000,000 \$957,430 \$948,186 \$9,244 CIGNA CORP 505 4.20% \$500,000 \$491,600 \$564,210 (\$72,610) CITIGROUP INC 672 3.52% \$500,000 \$492,000 \$550,715 (\$67,815) COCA COLA CO THE 70 1.76% \$500,000 \$496,415 \$493,865 \$2,550 COMCAST COPP 931 2.51% \$1,000,000 \$995,740 \$1,004,330 (\$8,590) DEUTSCHE BK AG N Y 1.168 5.36% \$1,000,000 \$995,740 \$1,004,330 (\$8,590) DEUTSCHE BK AG N Y 1.168 5.36% \$1,000,000 \$492,400 \$501,600 (\$9,200) GOLDMAN SACHS GROUP I 277 3.55% \$500,000 \$492,400 \$501,600 (\$9,200) GOLDMAN SACHS GROUP I 277 3.55% \$500,000 \$492,355 \$545,605 (\$53,250) IBM COPP 1.296 6.18% \$1,000,000 \$1,051,480 \$1,076,510 (\$25,030) INTEL COPP 592 4.90% \$1,000,000 \$494,330 \$998,520 (\$4,490) INTERCONTINENTAL EXCH 521 3.83% \$500,000 \$491,340 \$557,000 (\$68,065) MEAD JOHNSON NUTRITIO 505 4.20% \$500,000 \$491,340 \$565,170 (\$73,830) MITSUBISHI UF JEIN GR 807 2.91% \$1,000,000 \$947,820 \$924,800 \$23,020 MORGAN STANLEY 578 3.96% \$500,000 \$488,935 \$557,000 (\$68,065) MEAD JOHNSON NUTRITIO 505 4.20% \$500,000 \$491,340 \$565,170 (\$73,830) MITSUBISHI UF JEIN GR 807 2.91% \$1,000,000 \$947,820 \$924,800 \$23,020 MORGAN STANLEY 578 3.96% \$500,000 \$488,707 \$561,240 (\$72,470) POYAL BK CDA 1,040 3.78% \$1,000,000 \$959,630 \$951,709 \$7,921 \$77,921 \$77,900 \$100,000 \$		ASTRAZENECA FINANCE L	699	1.29%	\$500,000	\$464,215	\$501,040	(\$36,825)
CANADIAN IMP BK COMM 1,013 3,60% \$1,000,000 \$957,430 \$948,186 \$9,244 CIGNA CORP 505 4,20% \$500,000 \$491,600 \$564,210 (\$72,610) CITIGROUP INC 672 3,52% \$500,000 \$482,900 \$550,715 (\$67,815) COCK COLA CO THE 70 1,76% \$500,000 \$496,415 \$493,865 \$2,550 COMCAST COPP 931 2,51% \$1,000,000 \$936,230 \$917,335 \$18,895 DEERE JOHN CAPITAL 1,301 4,77% \$1,000,000 \$995,740 \$1,004,330 (\$8,590) DEUTSCHE BK AGN Y 1,168 5,36% \$1,000,000 \$995,740 \$1,004,330 (\$8,590) DEUTSCHE BK AGN Y 1,168 5,36% \$1,000,000 \$492,400 \$501,600 (\$9,200) GOLDMAN SACHS GROUP I 277 3,55% \$500,000 \$492,400 \$501,600 (\$9,200) GOLDMAN SACHS GROUP I 277 3,55% \$500,000 \$492,355 \$545,605 (\$53,250) IBM CORP 1,296 6,18% \$1,000,000 \$1,051,480 \$1,076,510 (\$25,030) INTEL COPP 592 4,90% \$1,000,000 \$994,030 \$998,520 (\$4,490) INTERCONTINIENTAL EXCH 521 3,83% \$500,000 \$498,935 \$557,000 (\$68,065) MEAD JOHNSON NUTRITIO 505 4,20% \$500,000 \$491,340 \$565,170 (\$73,830) MITSUBISHI UFJ FIN GR 807 2,91% \$1,000,000 \$947,820 \$924,800 \$23,020 MORGAN STANLEY 578 3,96% \$500,000 \$488,770 \$561,240 (\$72,470) POYAL BIC CORP 491 3,47% \$500,000 \$947,570 \$934,451 \$13,119		BANK NOVA SCOTIA B C	986	3.13%	\$1,000,000	\$943,140	\$926,343	\$16,797
CIGNA CORP 505 4.20% \$500,000 \$491,600 \$564,210 (\$72,610) CITIGROUP INC 672 3.52% \$500,000 \$482,900 \$550,715 (\$67,815) COCA COLA CO THE 70 1.76% \$500,000 \$496,415 \$493,865 \$2,550 COMCAST COPP 931 2.51% \$1,000,000 \$936,230 \$917,335 \$18,895 DEUTSCHE BK AG NY 1,168 5.36% \$1,000,000 \$995,740 \$1,004,330 (\$8,590) DEUTSCHE BK AG NY 1,168 5.36% \$1,000,000 \$1,001,690 \$1,005,611 (\$3,921) ESTEE LAUDEP CO INC 156 2.03% \$500,000 \$492,400 \$501,600 (\$9,200) GOLDMAN SACHS GROUP I 277 3.55% \$500,000 \$492,400 \$501,600 (\$9,200) IBM COPP 1,296 6.18% \$1,000,000 \$1,076,510 (\$25,030) INTERCONTINENTAL EXCH 521 3.83% \$500,000 \$488,935 \$557,000 (\$68,065) MEAD JOHNSON NUTRITIO </th <th></th> <th>BANK OF AMERICA CORP</th> <th>660</th> <th>3.61%</th> <th>\$500,000</th> <th>\$484,605</th> <th>\$554,155</th> <th>(\$69,550)</th>		BANK OF AMERICA CORP	660	3.61%	\$500,000	\$484,605	\$554,155	(\$69,550)
CITIGROUP INC 672 3.52% \$500,000 \$482,900 \$550,715 (\$67,815) COCA COLA CO THE 70 1.76% \$500,000 \$4496,415 \$493,865 \$2,550 COMCAST COPP 931 2.51% \$1,000,000 \$936,230 \$917,335 \$18,895 DEERE JOHN CAPITAL 1.301 4.77% \$1,000,000 \$995,740 \$1,004,330 (\$8,590) DEUTSCHE BK AG N Y 1.168 5.36% \$1,000,000 \$499,740 \$1,005,611 (\$3,921) ESTEE LAUDEP CO INC 156 2.03% \$500,000 \$492,400 \$501,600 (\$9,200) GOLDMAN SACHS GROUP 1 277 3.55% \$500,000 \$492,400 \$501,600 (\$9,200) IBM COPP 1,296 6.18% \$1,000,000 \$1,051,480 \$1,076,510 (\$25,030) INTEL CORP 592 4.90% \$1,000,000 \$994,030 \$998,520 (\$4,490) INTERCONTINENTAL EXCH 521 3.83% \$500,000 \$488,935 \$557,000 (\$68,065) MEAD JOHNSON NUTRITIO 505 4.20% \$500,000 \$491,340 \$565,170 (\$73,830) MITSUBISHI UP J FIN GR 807 2.91% \$1,000,000 \$947,820 \$924,800 \$23,020 MORGAN STANLEY 578 3.96% \$500,000 \$488,770 \$561,240 (\$72,470) ROYAL BK COA 1,040 3.78% \$1,000,000 \$959,630 \$951,709 \$7,921 STRYKER CORP 491 3.47% \$500,000 \$448,575 \$548,175 (\$61,580) SUMITOMO MITSUI FINL 1,298 3.74% \$1,000,000 \$947,570 \$934,451 \$13,119		CANADIAN IMP BK COMM	1,013	3.60%	\$1,000,000	\$957,430	\$948,186	\$9,244
COCA COLA CO THE 70 1.76% \$500,000 \$496,415 \$493,865 \$2,550 COMCAST COPP 931 2.51% \$1,000,000 \$936,230 \$917,335 \$18,895 DEEPE JOHN CAPITAL 1,301 4.77% \$1,000,000 \$995,740 \$1,004,330 (\$8,590) DEUTSCHE BK AG N Y 1,168 5.36% \$1,000,000 \$1,001,690 \$1,005,611 (\$3,921) ESTEE LAUDEP CO INC 156 2.03% \$500,000 \$492,400 \$501,600 (\$9,200) GOLDMAN SACHS GROUP I 277 3.55% \$500,000 \$492,355 \$545,605 (\$53,250) IBM CORP 1,296 6.18% \$1,000,000 \$1,051,480 \$1,076,510 (\$25,030) INTEL CORP 592 4.90% \$1,000,000 \$994,030 \$998,520 (\$4,490) INTERCONTINENTAL EXCH 521 3.83% \$500,000 \$488,935 \$557,000 (\$68,065) MEAD JOHNSON NUTRITIO 505 4.20% \$500,000 \$491,340 \$565,170 (\$73,830) MITSUBISHI UFJ FIN GR 807 2.91% \$1,000,000 \$947,820 \$924,800 \$23,020 MORGAN STANLEY 578 3.96% \$500,000 \$488,770 \$561,240 (\$72,470) ROYAL BK CDA 1,040 3.78% \$1,000,000 \$959,630 \$951,709 \$7,921 STRYKER CORP 491 3.47% \$500,000 \$448,595 \$548,175 (\$61,580) SUMITOMO MITSUI FINL 1,298 3.74% \$1,000,000 \$947,570 \$934,451 \$13,119		CIGNA CORP	505	4.20%	\$500,000	\$491,600	\$564,210	(\$72,610)
COMCAST COPP 931 2.51% \$1,000,000 \$936,230 \$917,335 \$18,895 DEEPE JOHN CAPITAL 1,301 4.77% \$1,000,000 \$995,740 \$1,004,330 (\$8,590) DEUTSCHE BK AG N Y 1,168 5.36% \$1,000,000 \$1,001,690 \$1,005,611 (\$3,921) ESTEE LAUDEP CO INC 156 2.03% \$500,000 \$492,400 \$501,600 (\$9,200) GOLDMAN SACHS GROUP I 277 3.55% \$500,000 \$492,355 \$545,605 (\$53,250) IBM CORP 1,296 6.18% \$1,000,000 \$1,051,480 \$1,076,510 (\$25,030) INTEL CORP 592 4.90% \$1,000,000 \$994,030 \$998,520 (\$4,490) INTERCONTINIENTAL EXCH 521 3.83% \$500,000 \$488,935 \$557,000 (\$68,065) MEAD JOHNSON NUTRITIO 505 4.20% \$500,000 \$491,340 \$565,170 (\$73,830) MITSUBISHI UFJ FIN GR 807 2.91% \$1,000,000 \$947,820 \$924,800 \$23,020 MORGAN STANLEY 578 3.96% \$500,000 \$488,770 \$561,240 (\$72,470) ROYAL BK CDA 1,040 3.78% \$1,000,000 \$959,630 \$951,709 \$7,921 STRYKER CORP 491 3.47% \$500,000 \$486,595 \$548,175 (\$61,580) SUMITOMO MITSUI FINL 1,298 3.74% \$1,000,000 \$947,570 \$934,451 \$13,119		CITIGROUP INC	672	3.52%	\$500,000	\$482,900	\$550,715	(\$67,815)
DEEPE JOHN CAPITAL 1,301 4.77% \$1,000,000 \$995,740 \$1,004,330 (\$8,590) DEUTSCHE BK AG N Y 1,168 5.36% \$1,000,000 \$1,001,690 \$1,005,611 (\$3,921) ESTEE LAUDER CG INC 156 2.03% \$500,000 \$492,400 \$501,600 (\$9,200) GOLDMAN SACHS GROUP I 277 3.55% \$500,000 \$492,355 \$545,605 (\$53,250) IBM CORP 1,296 6.18% \$1,000,000 \$1,051,480 \$1,076,510 (\$25,030) INTEL CORP 592 4.90% \$1,000,000 \$994,030 \$998,520 (\$4,490) INTERCONTINIENTAL EXCH 521 3.83% \$500,000 \$488,935 \$557,000 (\$68,065) MEAD JOHNSON NUTRITIO 505 4.20% \$500,000 \$491,340 \$565,170 (\$73,830) MITSUBISHI UFJ FIN GR 807 2.91% \$1,000,000 \$947,820 \$924,800 \$23,020 MORGAN STANLEY 578 3.96% \$500,000 \$488,770 \$561,240 (\$72,470)		COCA COLA CO THE	70	1.76%	\$500,000	\$496,415	\$493,865	\$2,550
DEUTSCHE BK AG N Y 1,168 5.36% \$1,000,000 \$1,001,690 \$1,005,611 (\$3,921) ESTEE LAUDER CO INC 156 2.03% \$500,000 \$492,400 \$501,600 (\$9,200) GOLDMAN SACHS GROUP I 277 3.55% \$500,000 \$492,355 \$545,605 (\$53,250) IBM CORP 1,296 6.18% \$1,000,000 \$1,051,480 \$1,076,510 (\$25,030) INTEL CORP 592 4.90% \$1,000,000 \$994,030 \$998,520 (\$4,490) INTERCONTINENTAL EXCH 521 3.83% \$500,000 \$488,935 \$557,000 (\$68,065) MEAD JOHNSON NUTRITIO 505 4.20% \$500,000 \$491,340 \$565,170 (\$73,830) MITSUBISHI UFJ FIN GR 807 2.91% \$1,000,000 \$947,820 \$924,800 \$23,020 MORGAN STANLEY 578 3.96% \$500,000 \$488,770 \$561,240 (\$72,470) ROYAL BK CDA 1,040 3.78% \$1,000,000 \$959,630 \$951,709 \$7,921		COMCAST COPP	931	2.51%	\$1,000,000	\$936,230	\$917,335	\$18,895
ESTEE LAUDER CO INC 156 2.03% \$500,000 \$492,400 \$501,600 (\$9,200) GOLDMAN SACHS GROUP I 277 3.55% \$500,000 \$492,355 \$545,605 (\$53,250) IBM CORP 1,296 6.18% \$1,000,000 \$1,051,480 \$1,076,510 (\$25,030) INTEL CORP 592 4.90% \$1,000,000 \$994,030 \$998,520 (\$4,490) INTERCONTINENTAL EXCH 521 3.83% \$500,000 \$488,935 \$557,000 (\$68,065) MEAD JOHNSON NUTRITIO 505 4.20% \$500,000 \$491,340 \$565,170 (\$73,830) MITSUBISHI UFJ FIN GR 807 2.91% \$1,000,000 \$947,820 \$924,800 \$23,020 MORGAN STANLEY 578 3.96% \$500,000 \$488,770 \$561,240 (\$72,470) ROYAL BK CDA 1,040 3.78% \$1,000,000 \$959,630 \$951,709 \$7,921 STRYKER CORP 491 3.47% \$500,000 \$486,595 \$548,175 (\$61,580) SUMITOMO MITSUI FINL 1,298 3.74% \$1,000,000 \$947,570 \$934,451 \$13,119		DEERE JOHN CAPITAL	1,301	4.77%	\$1,000,000	\$995,740	\$1,004,330	(\$8,590)
GOLDMAN SACHS GROUP I 277 3.55% \$500,000 \$492,355 \$545,605 (\$53,250) IBM CORP 1,296 6.18% \$1,000,000 \$1,051,480 \$1,076,510 (\$25,030) INTEL CORP 592 4.90% \$1,000,000 \$994,030 \$998,520 (\$4,490) INTERCONTINENTAL EXCH 521 3.83% \$500,000 \$488,935 \$557,000 (\$68,065) MEAD JOHNSON NUTRITIO 505 4.20% \$500,000 \$491,340 \$565,170 (\$73,830) MITSUBISHI UFJ FIN GR 807 2.91% \$1,000,000 \$947,820 \$924,800 \$23,020 MORGAN STANLEY 578 3.96% \$500,000 \$488,770 \$561,240 (\$72,470) ROYAL BK CDA 1,040 3.78% \$1,000,000 \$959,630 \$951,709 \$7,921 STRYKER CORP 491 3.47% \$500,000 \$486,595 \$548,175 (\$61,580) SUMITOMO MITSUI FINL 1,298 3.74% \$1,000,000 \$947,570 \$934,451 \$13,119		DEUTSCHE BK AG N Y	1,168	5.36%	\$1,000,000	\$1,001,690	\$1,005,611	(\$3,921)
IBM CORP 1,296 6.18% \$1,000,000 \$1,051,480 \$1,076,510 (\$25,030) INTEL CORP 592 4.90% \$1,000,000 \$994,030 \$998,520 (\$4,490) INTERCONTINENTAL EXCH 521 3.83% \$500,000 \$488,935 \$557,000 (\$68,065) MEAD JOHNSON NUTRITIO 505 4.20% \$500,000 \$491,340 \$565,170 (\$73,830) MITSUBISHI UFJ FIN GR 807 2.91% \$1,000,000 \$947,820 \$924,800 \$23,020 MORGAN STANLEY 578 3.96% \$500,000 \$488,770 \$561,240 (\$72,470) ROYAL BK CDA 1,040 3.78% \$1,000,000 \$959,630 \$951,709 \$7,921 STRYKER CORP 491 3.47% \$500,000 \$486,595 \$548,175 (\$61,580) SUMITOMO MITSUI FINL 1,298 3.74% \$1,000,000 \$947,570 \$934,451 \$13,119		ESTEE LAUDER CO INC	156	2.03%	\$500,000	\$492,400	\$501,600	(\$9,200)
INTEL CORP 592 4.90% \$1,000,000 \$994,030 \$998,520 (\$4,490) INTERCONTINENTAL EXCH 521 3.83% \$500,000 \$488,935 \$557,000 (\$68,065) MEAD JOHNSON NUTRITIO 505 4.20% \$500,000 \$491,340 \$565,170 (\$73,830) MITSUBISHI UFJ FIN GR 807 2.91% \$1,000,000 \$947,820 \$924,800 \$23,020 MORGAN STANLEY 578 3.96% \$500,000 \$488,770 \$561,240 (\$72,470) ROYAL BK CDA 1,040 3.78% \$1,000,000 \$959,630 \$951,709 \$7,921 STRYKER CORP 491 3.47% \$500,000 \$486,595 \$548,175 (\$61,580) SUMITOMO MITSUI FINL 1,298 3.74% \$1,000,000 \$947,570 \$934,451 \$13,119		GOLDMAN SACHS GROUP I	277	3.55%	\$500,000	\$492,355	\$545,605	(\$53,250)
INTERCONTINENTAL EXCH 521 3.83% \$500,000 \$488,935 \$557,000 (\$68,065) MEAD JOHNSON NUTRITIO 505 4.20% \$500,000 \$491,340 \$565,170 (\$73,830) MITSUBISHI UF J FIN GR 807 2.91% \$1,000,000 \$947,820 \$924,800 \$23,020 MORGAN STANLEY 578 3.96% \$500,000 \$488,770 \$561,240 (\$72,470) ROYAL BK CDA 1,040 3.78% \$1,000,000 \$959,630 \$951,709 \$7,921 STRYKER CORP 491 3.47% \$500,000 \$486,595 \$548,175 (\$61,580) SUMITOMO MITSUI FINL 1,298 3.74% \$1,000,000 \$947,570 \$934,451 \$13,119		IBM CORP	1,296	6.18%	\$1,000,000	\$1,051,480	\$1,076,510	(\$25,030)
MEAD JOHNSON NUTRITIO 505 4.20% \$500,000 \$491,340 \$565,170 (\$73,830) MITSUBISHI UFJEIN GR 807 2.91% \$1,000,000 \$947,820 \$924,800 \$23,020 MORGAN STANLEY 578 3.96% \$500,000 \$488,770 \$561,240 (\$72,470) ROYAL BK CDA 1,040 3.78% \$1,000,000 \$959,630 \$951,709 \$7,921 STRYKER CORP 491 3.47% \$500,000 \$486,595 \$548,175 (\$61,580) SUMITOMO MITSUI FINL 1,298 3.74% \$1,000,000 \$947,570 \$934,451 \$13,119		INTEL CORP	592	4.90%	\$1,000,000	\$994,030	\$998,520	(\$4,490)
MITSUBISHTUFTFINGR 807 2.91% \$1,000,000 \$947,820 \$924,800 \$23,020 MORGAN STANLEY 578 3.96% \$500,000 \$488,770 \$561,240 (\$72,470) ROYAL BK CDA 1,040 3.78% \$1,000,000 \$959,630 \$951,709 \$7,921 STRYKER CORP 491 3.47% \$500,000 \$486,595 \$548,175 (\$61,580) SUMITOMO MITSUI FINL 1,298 3.74% \$1,000,000 \$947,570 \$934,451 \$13,119		INTERCONTINENTAL EXCH	521	3.83%	\$500,000	\$488,935	\$557,000	(\$68,065)
MORGAN STANLEY 578 3.96% \$500,000 \$488,770 \$561,240 (\$72,470) ROYAL BK CDA 1,040 3.78% \$1,000,000 \$959,630 \$951,709 \$7,921 STRYKER CORP 491 3.47% \$500,000 \$486,595 \$548,175 (\$61,580) SUMITOMO MITSUI FINL 1,298 3.74% \$1,000,000 \$947,570 \$934,451 \$13,119		MEAD JOHNSON NUTRITIO	505	4.20%	\$500,000	\$491,340	\$565,170	(\$73,830)
ROYAL BK CDA 1,040 3.78% \$1,000,000 \$959,630 \$951,709 \$7,921 STRYKER CORP 491 3.47% \$500,000 \$486,595 \$548,175 (\$61,580) SUMITOMO MITSUI FINL 1,298 3.74% \$1,000,000 \$947,570 \$934,451 \$13,119		MITSUBISHLUF JEIN GR	807	2.91%	\$1,000,000	\$947,820	\$924,800	\$23,020
ROYAL BK CDA 1,040 3.78% \$1,000,000 \$959,630 \$951,709 \$7,921 STRYKER CORP 491 3.47% \$500,000 \$486,595 \$548,175 (\$61,580) SUMITOMO MITSUI FINL 1,298 3.74% \$1,000,000 \$947,570 \$934,451 \$13,119		MORGAN STANLEY	578	3.96%	\$500,000	\$488,770	\$561,240	(\$72,470)
STRYKER CORP 491 3.47% \$500,000 \$486,595 \$548,175 (\$61,580) SUMITOMO MITSUI FINE 1,298 3.74% \$1,000,000 \$947,570 \$934,451 \$13,119		ROYAL BK CDA	1,040	3.78%	\$1,000,000	\$959,630	\$951,709	
SUMITOMO MITSUI FINE 1,298 3.74% \$1,000,000 \$947,570 \$934,451 \$13,119		STRYKER CORP	491	3.47%	\$500,000			
		SUMITOMO MITSUI FINL	1,298	3.74%				
				5.16%				

Security Type	Issuer	Days to Matur	Coupon	Par Value	Market Value	Book Value	Unrealized P/L
Medium Term Notes	TOSCO CORP	1,834	14.70%	\$2,000,000	\$2,122,180	\$2,215,920	(\$93,740)
	TOYOTA MTP. CR CORP FR.	1,230	5.37%	\$1,000,000	\$1,014,710	\$1,030,896	(\$16,186)
	UNITED PAPCEL SERVICE	65	2.21%	\$500,000	\$496,950	\$504,105	(\$7,155)
	UNITEDHEALTH GROUP IN	535	3.78%	\$500,000	\$489,380	\$560,625	(\$71,245)
	WELLS FARGO COMPANY	1,119	4.42%	\$1,000,000	\$973,570	\$975,500	(\$1,930)
Municipal Bonds	NEW YORK NY TXBL FISC	34	2.14%	\$1,000,000	\$997,070	\$1,003,750	(\$6,680)
	ONTARIO CA INTERNATIO	321	2.96%	\$500,000	\$489,000	\$538,090	(\$49,090)
Negotiable Certificates of Deposit	1ST SECURITY BANK OF	32	2.01%	\$245,000	\$244,260	\$245,000	(\$740)
	ABACUS FEDERAL SAVING	35	2.01%	\$245,000	\$244,228	\$245,000	(\$772)
	ACHIEVE FINL CR UN BE	599	4.68%	\$249,000	\$247,665	\$249,000	(\$1,335)
	ADVIA CE UN KALAMAZOO	1,552	4.93%	\$248,000	\$251,663	\$248,000	\$3,663
	AFFINITY BK COVINGTON	809	4.58%	\$249,000	\$247,299	\$249,000	(\$1,701)
	ALASKA USA EED CP UN	1,349	4.62%	\$249,000	\$247,989	\$249,000	(\$1,011)
	ALL IN FED CR UN DALE	1,329	4.62%	\$249,000	\$247,899	\$249,000	(\$1,101)
	ALLIANT CR UN CHICAGO	550	5.10%	\$200,000	\$200,158	\$199,900	\$258
	ALLY BK SANDY UTAH	633	5.05%	\$243,000	\$243,199	\$243,000	\$199
	ALMA BK ASTORIA NEW Y	75	1.76%	\$245,000	\$243,207	\$245,000	(\$1,793)
	AMERICAN EXPINATL BAN	318	3.16%	\$246,000	\$241,486	\$237,002	\$4,484
	AMERICAN FIRST CR UN	1,033	4.46%	\$249,000	\$245,853	\$249,000	(\$3,147)
	AUSTIN TELCO FED CR U	901	4.94%	\$248,000	\$248,434	\$248,000	\$434
	B1BANK BATON ROUGE LA	318	4.77%	\$249,000	\$247,997	\$249,000	(\$1,003)
	BANK FIVE NINE OCONOM	1,361	4.66%	\$249,000	\$248,470	\$249,000	(\$530)
	BANK NEW YOPK MELLON	266	5.01%	\$243,000	\$242,405	\$243,000	(\$595)
	BANK OF PERRY CNTY LO	1,433	4.19%	\$249,000	\$252,503	\$249,000	\$3,503
	BANK PONTIAC ILL	1,034	4.32%	\$244,000	\$239,876	\$244,000	(\$4,124)
	BANK SIERRA PORTERVIL	990	4.64%	\$244,000	\$242,148	\$244,000	(\$1,852)
	BANK UTAH OGDEN UTAH	1,412	4.32%	\$249,000	\$245,218	\$249,000	(\$3,782)
	BANKERS BK MADISON WI	1,244	4.32%	\$249,000	\$244,812	\$249,000	(\$4,188)
	BAXTER CR UN VEPNON H	1,516	4.85%	\$248,000	\$250,527	\$248,000	\$2,527
	BEAL BK PLANO TEX	1,804	4.67%	\$244,000	\$245,830	\$244,000	\$1,830

Security Type	
Negotiable Certificates of Deposit	

Issuer	Days to Matur	Coupon	Par Value	Market Value	Book Value	Unrealized P/L
BFALBK USATAS VEGAS	1,804	4.67%	\$244,000	\$245,830	\$244,000	\$1,830
BELLCO FEDERAL CR UN	606	4.71%	\$248,000	\$247,467	\$248,000	(\$533)
BLUE PIDGE BK MARTINS	626	5.00%	\$230,000	\$229,977	\$230,000	(\$23)
BMO HARP.IS BK NATL AS	315	4.82%	\$244,000	\$242,980	\$244,000	(\$1,020)
BMW EK NORTH AMER SAL	2,716	9.49%	\$488,000	\$488,298	\$488,000	\$298
BRENTWOOD BK BETHEL P	627	4.77%	\$235,000	\$234,161	\$235,000	(\$839)
BRIDGEWATER BK BLOOMI	1,370	4.79%	\$249,000	\$249,764	\$249,000	\$764
CALIFORNIA CR UN GLEN	605	4.54%	\$244,000	\$242,060	\$244,000	(\$1,940)
CAPITAL ONE NATL ASSN	1,189	4.37%	\$200,000	\$196,784	\$199,800	(\$3,016)
CATTLEMENS BK ALTUS O	626	4.75%	\$249,000	\$249,080	\$249,000	\$80
CELTIC BK SALT LAKE C	992	4.72%	\$249,000	\$247,870	\$249,000	(\$1,130)
CENTRAL BK STÖRM LAKE	311	4.67%	\$249,000	\$247,802	\$249,000	(\$1,198)
CENTRIS FEDERAL CREDI	333	5.01%	\$248,000	\$247,524	\$248,000	(\$476)
CFBANK FAIRLAWN OHIO	809	4.76%	\$248,000	\$247,345	\$248,000	(\$655)
CHARLES SCHWAB BK SSB	273	5.06%	\$243,000	\$242,524	\$243,000	(\$476)
CHARTWAY FED CR UN VA	711	4.90%	\$248,000	\$248,037	\$248,000	\$37
CHEROKEE ST BK IOWA	616	4.58%	\$242,000	\$240,233	\$239,922	\$312
CIBC BK USA CHICAGO I	634	5.00%	\$243,000	\$243,005	\$243,000	\$5
CITADEL FED CR UN EXT	244	1.69%	\$245,000	\$239,213	\$245,000	(\$5,787)
CITIZENS BK INC ROBER	626	4.88%	\$248,000	\$249,242	\$248,000	\$1,242
CITIZENS ST BK LACROS	1,365	4.70%	\$249,000	\$248,915	\$249,000	(\$85)
CITY NATL BK LOS ANGE	1,372	4.97%	\$243,000	\$244,490	\$243,000	\$1,490
COASTLIFE CP UN CORPU	595	4.68%	\$249,000	\$247,660	\$249,000	(\$1,340)
COMMUNITY FIRST BK IN	311	4.72%	\$249,000	\$247,904	\$249,000	(\$1,096)
COMMUNITY HERITAGE FI	1,046	4.46%	\$249,000	\$245,813	\$249,000	(\$3,187)
CONNECTONE BK ENGLEWO	633	0.75%	\$240,000	\$223,013	\$213,854	\$9,158
CONNEXUS CREDIT UNION	424	3.57%	\$249,000	\$244,413	\$238,934	\$5,479
CORNERSTONE BK FARGO	318	4.67%	\$249,000	\$247,785	\$249,000	(\$1,215)
COUNTY SCHS FED CP UN	627	4.81%	\$248,000	\$247,320	\$248,000	(\$680)
CROSS RIV BK TEANECK	690	4.67%	\$244,000	\$242,724	\$244,000	(\$1,276)

As of June 2024

Security Type Negotiable Certificates of Deposit

CUSTOMERS BIK PHOFENIXV CY FAIR FCU HOUSTON T 1,055 1,441% \$249,000 \$245,452 \$249,000 \$245,452 \$249,000 \$245,452 \$249,000 \$245,657 \$246,669 \$2,998 DISCOVER BK GREENWOOD 1,347 4,49% \$244,000 \$241,697 \$241,000 \$241,106 \$238,205 \$2,991 EMPOWEP, CU SYRACUSEN 1,554 5,01% \$248,000 \$241,106 \$238,205 \$248,000 \$3,623 FEDERAL SVGS BK CHICA 606 4,25% \$249,000 \$248,000 \$245,897 \$244,829 \$1,068 FIDELITY BK NEW ORLEA 626 4,86% \$249,000 \$248,457 \$249,000 \$248,457 \$249,000 \$248,457 \$249,000 \$248,457 \$249,000 \$248,457 \$249,000 \$248,457 \$249,000 \$248,457 \$249,000 \$248,457 \$249,000 \$248,457 \$249,000 \$248,457 \$249,000 \$248,457 \$249,000 \$248,457 \$249,000 \$248,457 \$249,000 \$248,457 \$249,000 \$249,4610 \$244,000 \$510 FIRST FIND THE KIRVINE 1,769 4,59% \$244,000 \$244,610 \$244,000 \$496,043 \$498,000 \$496,043 \$498,000 \$496,043 \$498,000 \$496,043 \$498,000 \$496,043 \$498,000 \$498,000 \$1,957 FIRST ST BK NEW LONDO 987 4,68% \$244,000 \$244,000 \$247,997 \$249,000 \$496,043 \$498,000 \$497,098 \$498,000 \$497,098 \$498,000 \$497,098 \$498,000 \$497,098 \$498,000 \$497,098 \$498,000 \$497,098 \$498,000 \$497,098 \$498,000 \$497,098 \$498,000 \$497,098 \$498,000 \$497,098 \$498,000 \$497,098 \$498,000 \$497,098 \$498,000 \$497,098 \$499,000 \$490,009	Issuer	Days to Matur	Coupon	Par Value	Market Value	Book Value	Unrealized P/L
DEPARTMENT OF COMM FE 1,250 4.97% \$248,000 \$249,667 \$246,669 \$2,998 DISCOVER BK GREENWOOD 1,347 4.49% \$244,000 \$241,697 \$241,897 (\$201) DORT FINI CR UN GRAND 1,322 4.32% \$247,000 \$243,006 \$247,000 \$3,994) EAGLEBANK BETHESDA MD 606 4.30% \$244,000 \$241,106 \$238,205 \$2,901 EMPOWER CU SYRACUSE N 1,554 5.01% \$248,000 \$255,630 \$248,000 \$4,630 ESSENTIAL FED CR UN B 1,554 4.93% \$248,000 \$251,623 \$244,829 \$1,068 FIDELITY BK NEW ORLEA 626 4.86% \$249,000 \$245,897 \$244,829 \$1,068 FIRST FED CR UN CEDAR 1,329 4.45% \$249,000 \$246,239 \$249,000 \$(\$2,761) FIRST FMS BK TR CONV 68 1.76% \$245,000 \$244,610 \$244,000 \$610 FIRST HATL BK OF MICH 2,712 9.24% \$498,000 \$244,610 \$244,000 \$610	CUSTOMERS BK PHOENIXV	641	5.00%	\$243,000	\$243,066	\$243,000	\$66
DISCOVER BK GREENWOOD 1,347 4.49% \$244,000 \$241,697 \$241,897 (\$201) DORT FINI CR UN GRAND 1,322 4.32% \$247,000 \$243,006 \$247,000 (\$3,994) EAGLEBANK BETHESDA MD 606 4.30% \$244,000 \$241,106 \$238,205 \$2,901 EMPOWEP CU SYRACUSE N 1,554 5.01% \$248,000 \$252,630 \$248,000 \$4,630 ESSENTIAL FED CR UN B 1,545 4.93% \$248,000 \$251,623 \$248,000 \$3,623 FIDELITY BK NEW ORLEA 606 4.25% \$249,000 \$245,897 \$244,829 \$1,068 FIRST FED CR UN CEDAR 1,329 4.45% \$249,000 \$246,239 \$249,000 (\$2,761) FIRST FED CR UN CEDAR 1,329 4.45% \$249,000 \$246,239 \$249,000 (\$2,761) FIRST FMATS BK TR CONV 68 1,76% \$245,000 \$244,610 \$244,000 \$610 FIRST NATL BK OF MICH 2,712 9,24% \$498,000 \$244,610 \$244,000 \$650 <td>CY FAIR FCU HOUSTON T</td> <td>1,055</td> <td>4.41%</td> <td>\$249,000</td> <td>\$245,452</td> <td>\$249,000</td> <td>(\$3,548)</td>	CY FAIR FCU HOUSTON T	1,055	4.41%	\$249,000	\$245,452	\$249,000	(\$3,548)
DORT FINI CR UN GRAND 1,322 4.32% \$247,000 \$243,006 \$247,000 \$3,994 EAGLEBANK BETHESDAMD 606 4.30% \$244,000 \$241,106 \$238,205 \$2,901 EMPOWER CU SYRACUSE N 1,554 5.01% \$248,000 \$252,630 \$248,000 \$4,630 ESSENTIAL FED CR UN B 1,545 4.93% \$248,000 \$251,623 \$248,000 \$3,623 FEDERAL SVGS BK CHICA 606 4.25% \$249,000 \$248,897 \$244,829 \$1,068 FIRST FED CP UN CEDAR 626 4.86% \$249,000 \$248,457 \$249,000 \$(\$2,761) FIRST FED CR UN CEDAR 1,329 4.45% \$249,000 \$244,6239 \$249,000 \$(\$2,761) FIRST FIRST SK TR CONV 68 1,76% \$2245,000 \$243,381 \$245,000 \$524,600 \$244,600 \$610 FIRST NATL BK DAMARIS 817 4.99% \$248,000 \$248,650 \$248,000 \$650 FIRST NEW LONDO 987 4.68% \$2240,000 \$242,485	DEPARTMENT OF COMMIFE	1,250	4.97%	\$248,000	\$249,667	\$246,669	\$2,998
EAGLEBANK BETHESDA MD 606 4.30% \$244,000 \$241,106 \$238,205 \$2,901 EMPOWEP CU SYRACUSE N 1,554 5.01% \$248,000 \$252,630 \$248,000 \$4,630 \$255,610 \$248,000 \$255,623 \$248,000 \$3,623 \$255,623 \$248,000 \$3,623 \$255,623 \$248,000 \$3,623 \$255,623 \$248,000 \$3,623 \$255,623 \$248,000 \$3,623 \$255,623 \$248,000 \$3,623 \$255,623 \$248,000 \$3,623 \$255,623 \$248,000 \$3,623 \$255,623 \$248,000 \$3,623 \$255,623 \$248,000 \$3,623 \$255,623 \$248,000 \$3,623 \$255,623 \$248,000 \$3,623 \$245,000 \$245,897 \$244,829 \$3,068 \$245,000 \$244,877 \$249,000 \$244,877 \$249,000 \$246,239 \$249,000 \$245,761 \$255,761 \$255,761 \$255,762 \$249,000 \$244,623 \$249,000 \$244,623 \$249,000 \$244,623 \$249,000 \$244,623 \$249,000 \$244,623 \$249,000 \$244,623 \$249,000 \$244,623 \$249,000 \$244,623 \$249,000 \$244,623 \$249,000 \$244,620 \$244,000 \$244,620 \$244,000 \$244,620 \$244,000 \$244,620 \$244,000 \$243,381 \$245,000 \$244,620 \$244,000 \$244,620 \$248,000 \$24	DISCOVER BK GREENWOOD	1,347	4.49%	\$244,000	\$241,697	\$241,897	(\$201)
EMPOWER CU SYRACUSE N 1,554 5.01% \$248,000 \$252,630 \$248,000 \$4,630 \$555,623 \$248,000 \$4,630 \$555,623 \$248,000 \$3,623 \$555,623 \$248,000 \$3,623 \$555,623 \$248,000 \$3,623 \$555,623 \$248,000 \$3,623 \$555,623 \$244,829 \$1,068 \$555,623 \$244,829 \$1,068 \$555,623 \$244,829 \$1,068 \$555,623 \$244,829 \$1,068 \$555,623 \$244,829 \$1,068 \$555,623 \$244,829 \$1,068 \$555,623 \$244,829 \$1,068 \$555,623 \$244,829 \$1,068 \$555,623 \$244,829 \$1,068 \$555,623 \$244,829 \$1,068 \$555,623 \$244,829 \$1,068 \$555,623 \$244,829 \$1,068 \$555,623 \$244,829 \$1,068 \$1,068 \$1,069 \$1	DORT FINE CR UN GRAND	1,322	4.32%	\$247,000	\$243,006	\$247,000	(\$3,994)
ESSENTIAL FED CR UN B 1,545 4.93% \$248,000 \$251,623 \$248,000 \$3,623 FEDERAL SVGS BK CHICA 606 4.25% \$249,000 \$245,897 \$244,829 \$1,068 FIDELITY BK NEW ORLEA 626 4.86% \$249,000 \$248,457 \$249,000 \$25,623 FIRST FED CP UN CEDAR 1,329 4.45% \$249,000 \$246,239 \$249,000 \$245,000 FIRST FAMS BK TR CONV 68 1,76% \$245,000 \$243,381 \$245,000 \$610 FIRST NATL BK DAMARIS 817 4.99% \$244,000 \$244,610 \$244,000 \$650 FIRST NATL BK DAMARIS 817 4.99% \$248,000 \$248,650 \$248,000 \$650 FIRST ST BK NEW LONDO 987 4.68% \$244,000 \$242,485 \$244,000 \$652 FIRST TECHINOLOGY FED 235 4.86% \$248,000 \$247,348 \$248,000 \$652 FIRST UTD BK TR CO 955 4.09% \$200,000 \$195,702 \$195,050 \$652	EAGLEBANK BETHESDA MD	606	4.30%	\$244,000	\$241,106	\$238,205	\$2,901
FEDERAL SVGS BK CHICA 606 4.25% \$249,000 \$245,897 \$244,829 \$1,068 FIDELITY BK NEW ORLEA 626 4.86% \$249,000 \$248,457 \$249,000 (\$543) FIRST FED CR UN CEDAR 1,329 4.45% \$249,000 \$246,239 \$249,000 (\$2,761) FIRST FMRS BK TR CONV 68 1.76% \$245,000 \$243,381 \$245,000 \$610 FIRST FNDTN BK IRVINE 1,789 4.59% \$244,000 \$244,610 \$244,000 \$610 FIRST NATL BK DAMARIS 817 4.99% \$248,000 \$248,650 \$248,000 \$650 FIRST NATL BK OF MICH 2,712 9,24% \$498,000 \$496,043 \$498,000 (\$1,957) FIRST ST BK NEW LONDO 987 4.68% \$244,000 \$242,485 \$244,000 (\$1,515) FIRST TECHNOLOGY FED 235 4.86% \$248,000 \$247,348 \$248,000 (\$652) FIRST UTD BK TR CO 955 4.09% \$200,000 \$195,702 \$195,050 \$652 FIRST WESTN BK TR MIIN 318 4.77% \$249,000 \$247,997 \$249,000 (\$1,003) FLAGSTAR BK NATL ASSN 612 4.46% \$244,000 \$243,492 \$241,365 \$241,365 \$2,128 FINGB BK DUNMORE PA 1,043 4.37% \$244,000 \$243,697 \$244,000 (\$3,843) FORBRIGHT BK POTOMAC 1,081 4.86% \$244,000 \$247,028 \$243,697 \$244,000 (\$3,843) FORBRIGHT BK POTOMAC 1,081 4.86% \$244,000 \$247,028 \$243,697 \$244,000 (\$3,843) FORBRIGHT BK POTOMAC 1,081 4.86% \$244,000 \$247,028 \$243,697 \$244,000 (\$3,843) FORBRIGHT BK POTOMAC 1,081 4.86% \$244,000 \$247,028 \$243,697 \$244,000 (\$3,843) FORBRIGHT BK POTOMAC 1,081 4.86% \$244,000 \$247,028 \$243,697 \$244,000 (\$3,843) FORBRIGHT BK POTOMAC 1,081 4.86% \$244,000 \$247,028 \$243,697 \$244,000 (\$3,843) FORBRIGHT BK POTOMAC 1,081 4.86% \$244,000 \$247,028 \$243,697 \$244,000 (\$3,843) FORBRIGHT BK POTOMAC 1,081 4.86% \$244,000 \$247,028 \$243,697 \$244,000 (\$3,843) FORBRIGHT BK POTOMAC 1,081 4.86% \$244,000 \$247,028 \$243,697 \$244,000 (\$3,843) FORBRIGHT BK POTOMAC 1,081 4.86% \$244,000 \$247,028 \$243,697 \$244,000 (\$3,843) FORBRIGHT BK POTOMAC 1,081 4.86% \$244,000 \$247,028 \$243,697 \$244,000 (\$3,843) FORBRIGHT BK POTOMAC 1,081 4.86% \$244,000 \$247,028 \$243,697 \$244,000 (\$3,843) FORBRIGHT BK POTOMAC 1,081 4.86% \$244,000 \$247,028 \$243,697 \$244,000 (\$3,843) FORBRIGHT BK POTOMAC 1,081 4.86% \$244,000 \$247,028 \$244,000 (\$3,843) FORBRIGHT BK POTOMAC 1,081 4.86% \$244,000 \$244,600 \$244,600 \$244,600 \$244,600 \$244,600 \$244,	EMPOWER CU SYRACUSE N	1,554	5.01%	\$248,000	\$252,630	\$248,000	\$4,630
FIDELITY BK NEW ORLEA 626 4.86% \$249,000 \$248,457 \$249,000 (\$543) FIRST FED CP UN CEDAR 1,329 4.45% \$249,000 \$246,239 \$249,000 (\$2,761) FIRST FMS BK TR CONV 68 1.76% \$245,000 \$243,381 \$245,000 (\$1,619) FIRST FNDTN BK IRVINE 1,789 4.59% \$244,000 \$244,610 \$244,000 \$610 FIRST NATL BK DAMARIS 817 4.99% \$248,000 \$248,650 \$248,000 \$650 FIRST NATL BK OF MICH 2,712 9.24% \$498,000 \$496,043 \$498,000 \$650 FIRST ST BK NEW LONDO 987 4.68% \$244,000 \$242,485 \$244,000 \$652 FIRST TECHNOLOGY FED 235 4.86% \$248,000 \$247,348 \$248,000 \$652 FIRST WEST NAT RIN 318 4.77% \$249,000 \$247,997 \$249,000 \$652 FIRST WEST NAT RIN 318 4.77% \$249,000 \$247,997 \$249,000 \$247,997 \$249,000 <td>ESSENTIAL FED CR UN B</td> <td>1,545</td> <td>4.93%</td> <td>\$248,000</td> <td>\$251,623</td> <td>\$248,000</td> <td>\$3,623</td>	ESSENTIAL FED CR UN B	1,545	4.93%	\$248,000	\$251,623	\$248,000	\$3,623
FIRST FED CP UN CEDAR 1,329 4.45% \$249,000 \$246,239 \$249,000 (\$2,761) FIRST FMRS BK TR CONV 68 1.76% \$245,000 \$243,381 \$245,000 (\$1,619) FIRST FMRTS BK TR CONV 68 1.76% \$244,000 \$244,610 \$244,000 \$610 FIRST NATL BK DAMARIS 817 4.99% \$248,000 \$248,650 \$248,000 \$650 FIRST NATL BK OF MICH 2,712 9.24% \$498,000 \$496,043 \$498,000 (\$1,957) FIRST ST BK NEW LONDO 987 4.68% \$244,000 \$244,485 \$244,000 (\$1,515) FIRST TECHNOLOGY FED 235 4.86% \$248,000 \$247,348 \$248,000 (\$652) FIRST UTD BK TR CO 955 4.09% \$200,000 \$195,702 \$195,050 \$652 FIRST WESTN BK TR MIN 318 4.77% \$249,000 \$247,997 \$249,000 (\$1,003) FLAGSTAR BK NATL ASSN 612 4.46% \$244,000 \$243,492 \$241,365 \$2,128 FINCB BK DUNMORE PA 1,043 4.37% \$244,000 \$243,492 \$241,365 \$2,128 FORBRIGHT BK POTOMAC 1,081 4.86% \$244,000 \$243,697 \$244,000 (\$303) FPEEDOM FIRST CR UN R 304 4.77% \$248,000 \$247,028 \$248,000 (\$972) FREEDOM NORTHWEST CR 703 4.85% \$248,000 \$247,028 \$248,000 (\$193) FREESTAR FINL CP UN C 1,334 4.36% \$249,000 \$247,807 \$248,000 (\$3,598) GENOA BKG CO OHIO 33 1.96% \$245,000 \$244,263 \$245,000 (\$3,598) GEORGIA BKG CO 637 4.95% \$243,000 \$244,263 \$245,000 (\$326,000 \$247,000 \$248,000 \$247,000 \$249,000 (\$3,598) GEORGIA BKG CO 637 4.95% \$249,000 \$244,263 \$244,000 (\$3,598) GEORGIA BKG CO 637 4.95% \$249,000 \$244,263 \$244,000 (\$3,598) GEORGIA BKG CO 637 4.95% \$244,000 \$244,263 \$244,000 (\$3,598) GEORGIA BKG CO 637 4.95% \$244,000 \$244,263 \$244,000 (\$3,598) GEORGIA BKG CO 637 4.95% \$243,000 \$244,263 \$244,000 (\$3,598) GEORGIA BKG CO 637 4.95% \$243,000 \$244,263 \$244,000 (\$3,598) GEORGIA BKG CO 637 4.95% \$243,000 \$244,263 \$244,000 (\$3,598) GEORGIA BKG CO 637 4.95% \$244,000 \$244,263 \$244,000 (\$3,598) GEORGIA BKG CO 637 4.95% \$244,000 \$244,263 \$244,000 (\$3,598) GEORGIA BKG CO 637 4.95% \$244,000 \$244,263 \$244,000 (\$3,598) GEORGIA BKG CO 637 4.95% \$244,000 \$244,263 \$244,000 (\$3,598) GEORGIA BKG CO 637 4.95% \$244,000 \$244,263 \$244,000 (\$3,598) GEORGIA BKG CO 637 4.95% \$244,000 \$244,263 \$244,000 (\$3,598) GEORGIA BKG CO 637 4.95% \$244,000 \$244,263 \$245,000 (\$3,598) GEORGIA BKG CO 637 4.95%	FEDERAL SVGS BK CHICA	606	4.25%	\$249,000	\$245,897	\$244,829	\$1,068
FIRST FMRS BK TR CONV 68 1.76% \$245,000 \$243,381 \$245,000 (\$1,619) FIRST FNDTN BK IRVINE 1,789 4.59% \$244,000 \$244,610 \$244,000 \$610 FIRST NATL BK DAMARIS 817 4.99% \$248,000 \$248,650 \$248,000 \$650 FIRST NATL BK OF MICH 2,712 9.24% \$498,000 \$496,043 \$498,000 (\$1,957) FIRST ST BK NEW LONDO 987 4.68% \$244,000 \$242,485 \$244,000 (\$1,515) FIRST TECHNOLOGY FED 235 4.86% \$248,000 \$247,348 \$248,000 (\$652) FIRST UTD BK TR CO 955 4.09% \$200,000 \$195,702 \$195,050 \$652 FIRST WESTN BK TR MIN 318 4.77% \$249,000 \$247,997 \$249,000 (\$1,003) FLAGSTAR BK NATL ASSN 612 4.46% \$244,000 \$243,492 \$241,365 \$2,128 FINCB BK DUNMORE PA 1,043 4.37% \$244,000 \$243,492 \$241,365 \$2,128 FORBRIGHT BK POTOMAC 1,081 4.86% \$244,000 \$243,697 \$244,000 (\$303) FPEEDOM FIRST CR UN R 304 4.77% \$248,000 \$247,028 \$248,000 (\$972) FREEDOM NORTHWEST CR 703 4.85% \$248,000 \$247,028 \$248,000 (\$193) FREESTAR FINL CR UN C 1,334 4.36% \$249,000 \$247,807 \$248,000 (\$3,598) GENOA BKG CO OHIO 33 1.96% \$245,000 \$244,263 \$245,000 (\$3,598) GENOA BKG CO OHIO 33 1.96% \$245,000 \$244,263 \$245,000 (\$3,598) GENOA BKG CO OHIO 33 1.96% \$243,000 \$244,263 \$245,000 (\$3,598) GENOA BKG CO OHIO 33 1.96% \$245,000 \$244,263 \$245,000 (\$3,598) GENOA BKG CO OHIO 33 1.96% \$245,000 \$244,263 \$245,000 (\$3,598) GENOA BKG CO OHIO 33 1.96% \$245,000 \$244,263 \$245,000 (\$3,598) GENOA BKG CO OHIO 33 1.96% \$245,000 \$244,263 \$245,000 (\$3,598) GENOA BKG CO OHIO 33 1.96% \$245,000 \$244,263 \$245,000 (\$3,598) GENOA BKG CO OHIO 33 1.96% \$245,000 \$244,263 \$245,000 (\$3,598) GENOA BKG CO OHIO 33 1.96% \$245,000 \$244,263 \$245,000 (\$3,598) GENOA BKG CO OHIO 33 1.96% \$245,000 \$244,263 \$245,000 (\$3,598) GENOA BKG CO OHIO 33 1.96% \$245,000 \$244,263 \$245,000 (\$3,598) GENOA BKG CO OHIO 33 1.96% \$245,000 \$244,263 \$245,000 (\$3,598) GENOA BKG CO OHIO 33 1.96% \$245,000 \$244,263 \$245,000 (\$3,598) GENOA BKG CO OHIO 33 1.96% \$245,000 \$244,263 \$245,000 (\$3,598) GENOA BKG CO OHIO 33 1.96% \$245,000 \$244,263 \$245,000 (\$3,598) GENOA BKG CO OHIO 35 1.981 A.772% \$245,000 \$244,263 \$245,000 (\$3,598) GENOA BKG CO OHIO 35 1.981 A.772% \$245,	FIDELITY BK NEW ORLEA	626	4.86%	\$249,000	\$248,457	\$249,000	(\$543)
FIRST FNDTN BK IRVINE 1,789 4.59% \$244,000 \$244,610 \$244,000 \$610 FIRST NATL BK DAMARIS 817 4.99% \$248,000 \$248,650 \$248,000 \$650 FIRST NATL BK OF MICH 2,712 9.24% \$498,000 \$496,043 \$498,000 (\$1,957) FIRST ST BK NEW LONDO 987 4.68% \$244,000 \$242,485 \$244,000 (\$1,515) FIRST TECHNOLOGY FED 235 4.86% \$248,000 \$247,348 \$248,000 (\$652) FIRST UTD BK TR CO 955 4.09% \$200,000 \$195,702 \$195,050 \$652 FIRST WESTN BK TR MIN 318 4.77% \$249,000 \$247,997 \$249,000 (\$1,003) FLAGSTAR BK NATL ASSN 612 4.46% \$244,000 \$243,492 \$241,365 \$2,128 FINCB BK DUNMORE PA 1,043 4.37% \$244,000 \$243,492 \$244,000 (\$3,843) FORBRIGHT BK POTOMAC 1,081 4.86% \$244,000 \$243,697 \$244,000 (\$303) FREEDOM FIRST CR UN R 304 4.77% \$248,000 \$247,028 \$248,000 (\$972) FREEDOM NORTHWEST CR 703 4.85% \$248,000 \$247,028 \$248,000 (\$193) FREESTAR FINL CR UN C 1,334 4.36% \$249,000 \$245,402 \$249,000 (\$3,598) GENOA BKG CO OHIO 33 1.96% \$245,000 \$244,263 \$245,000 (\$182) GOLD COAST BK CHICAGO 1,181 4.72% \$249,000 \$244,288 \$245,000 (\$972) GOLD COAST BK CHICAGO 1,181 4.72% \$249,000 \$244,228 \$245,000 (\$936) GRAND PIV BK GRAND VIL 35 2.01% \$245,000 \$244,228 \$245,000 (\$972)	FIRST FED CR UN CEDAR	1,329	4.45%	\$249,000	\$246,239	\$249,000	(\$2,761)
FIRST NATL BK DAMARIS 817 4.99% \$248,000 \$248,650 \$248,000 \$650 FIRST NATL BK OF MICH 2,712 9.24% \$498,000 \$496,043 \$498,000 (\$1,957) FIRST ST BK NEW LONDO 987 4.68% \$244,000 \$242,485 \$244,000 (\$652) FIRST TECHNOLOGY FED 235 4.86% \$248,000 \$247,348 \$248,000 (\$652) FIRST UTD BK TR CO 955 4.09% \$200,000 \$195,702 \$195,050 \$652 FIRST WESTN BK TR MIN 318 4.77% \$249,000 \$247,997 \$249,000 (\$1,003) FLAGSTAR BK NATL ASSN 612 4.46% \$244,000 \$243,492 \$241,365 \$2,128 FNCB BK DUNMORE PA 1,043 4.37% \$244,000 \$243,697 \$244,000 (\$3,843) FORBRIGHT BK POTOMAC 1,081 4.86% \$244,000 \$243,697 \$244,000 (\$3,93) FREEDOM NORTHWEST CR 703 4.85% \$248,000 \$247,028 \$248,000 (\$193)	FIRST FMRS BK TR CONV	68	1.76%	\$245,000	\$243,381	\$245,000	(\$1,619)
FIRST NATL BK OF MICH 2,712 9.24% \$498,000 \$496,043 \$498,000 (\$1,957) FIRST ST BK NEW LONDO 987 4.68% \$244,000 \$242,485 \$244,000 (\$1,515) FIRST TECHNOLOGY FED 235 4.86% \$248,000 \$247,348 \$248,000 (\$652) FIRST WESTN BK TR CO 955 4.09% \$200,000 \$195,702 \$195,050 \$652 FIRST WESTN BK TR MIN 318 4.77% \$249,000 \$247,997 \$249,000 (\$1,003) FLAGSTAR BK NATL ASSN 612 4.46% \$244,000 \$243,492 \$241,365 \$2,128 FNCB BK DUNMORE PA 1,043 4.37% \$244,000 \$240,157 \$244,000 (\$3,843) FORBRIGHT BK POTOMAC 1,081 4.86% \$244,000 \$243,697 \$244,000 (\$3,843) FPEEDOM FIRST CR UN R 304 4.77% \$248,000 \$247,028 \$248,000 (\$972) FREEDOM NORTHWEST CR 703 4.85% \$248,000 \$247,807 \$248,000 (\$3,598) <	FIRST FNDTN BK IRVINE	1,789	4.59%	\$244,000	\$244,610	\$244,000	\$610
FIRST ST BK NEW LONDO 987 4.68% \$244,000 \$242,485 \$244,000 (\$1,515) FIRST TECHNOLOGY FED 235 4.86% \$248,000 \$247,348 \$248,000 (\$652) FIRST UTD BK TR CO 955 4.09% \$200,000 \$195,702 \$195,050 \$652 FIRST WESTN BK TR MIN 318 4.77% \$249,000 \$247,997 \$249,000 (\$1,003) FLAGSTAR BK NATL ASSN 612 4.46% \$244,000 \$243,492 \$241,365 \$2,128 FNCB BK DUNMORE PA 1,043 4.37% \$244,000 \$240,157 \$244,000 (\$3,843) FORBRIGHT BK POTOMAC 1,081 4.86% \$244,000 \$243,697 \$244,000 (\$303) FPEEDOM FIRST CR UN R 304 4.77% \$248,000 \$247,028 \$248,000 (\$972) FREEDOM NORTHWEST CR 703 4.85% \$248,000 \$247,807 \$248,000 (\$193) FREESTAR FINL CR UN C 1,334 4.36% \$249,000 \$244,263 \$245,000 (\$3,598)	FIRST NATL BK DAMARIS	817	4.99%	\$248,000	\$248,650	\$248,000	\$650
FIRST TECHNOLOGY FED 235 4.86% \$248,000 \$247,348 \$248,000 (\$652) FIRST UTD BK TR CO 955 4.09% \$200,000 \$195,702 \$195,050 \$652 FIRST WESTN BK TR MIN 318 4.77% \$249,000 \$247,997 \$249,000 (\$1,003) FLAGSTAR BK NATL ASSN 612 4.46% \$244,000 \$243,492 \$241,365 \$2,128 FNCB BK DUNMORE PA 1,043 4.37% \$244,000 \$240,157 \$244,000 (\$3,843) FORBRIGHT BK POTOMAC 1,081 4.86% \$244,000 \$243,697 \$244,000 (\$303) FPEEDOM FIRST CR UN R 304 4.77% \$248,000 \$247,028 \$248,000 (\$972) FREEDOM NORTHWEST CR 703 4.85% \$248,000 \$247,807 \$248,000 (\$193) FREESTAR FINL CR UN C 1,334 4.36% \$249,000 \$245,402 \$249,000 (\$3,598) GENOA BKG CO OHIO 33 1.96% \$245,000 \$244,263 \$245,000 (\$182)	FIRST NATL BK OF MICH	2,712	9.24%	\$498,000	\$496,043	\$498,000	(\$1,957)
FIRST UTD BK TR CO 955 4.09% \$200,000 \$195,702 \$195,050 \$652 FIRST WESTN BK TR MIN 318 4.77% \$249,000 \$247,997 \$249,000 (\$1,003) FLAGSTAR BK NATL ASSN 612 4.46% \$244,000 \$243,492 \$241,365 \$2,128 FNCB BK DUNMORE PA 1,043 4.37% \$244,000 \$240,157 \$244,000 (\$3,843) FORBRIGHT BK POTOMAC 1,081 4.86% \$244,000 \$243,697 \$244,000 (\$303) FREEDOM FIRST CR UN R 304 4.77% \$248,000 \$247,028 \$248,000 (\$972) FREEDOM NORTHWEST CR 703 4.85% \$248,000 \$247,807 \$248,000 (\$193) FREESTAR FINL CR UN C 1,334 4.36% \$249,000 \$245,402 \$249,000 (\$3,598) GENOA BKG CO OHIO 33 1.96% \$245,000 \$244,263 \$245,000 (\$737) GEORGIA BKG CO 637 4.95% \$249,000 \$244,000 \$244,263 \$245,000 (\$182) GOLD COAST BK CHICAGO 1,181 4.72% \$249,000 \$244,228 \$244,000 (\$936) GRAND PIV BK GRANDVIL 35	FIRST ST BK NEW LONDO	987	4.68%	\$244,000	\$242,485	\$244,000	(\$1,515)
FIRST WESTN BK TR MIN 318 4.77% \$249,000 \$247,997 \$249,000 (\$1,003) FLAGSTAR BK NATL ASSN 612 4.46% \$244,000 \$243,492 \$241,365 \$2,128 FNCB BK DUNMORE PA 1,043 4.37% \$244,000 \$240,157 \$244,000 (\$3,843) FORBRIGHT BK POTOMAC 1,081 4.86% \$244,000 \$243,697 \$244,000 (\$303) FREEDOM FIRST CR UN R 304 4.77% \$248,000 \$247,028 \$248,000 (\$972) FREEDOM NORTHWEST CR 703 4.85% \$248,000 \$247,807 \$248,000 (\$193) FREESTAR FINL CR UN C 1,334 4.36% \$249,000 \$245,402 \$249,000 (\$3,598) GENOA BKG CO OHIO 33 1.96% \$245,000 \$244,263 \$245,000 (\$182) GOLD COAST BK CHICAGO 1,181 4.72% \$249,000 \$244,228 \$248,064 \$249,000 (\$936) GRAND RIV BK GRANDVIL 35 2.01%	FIRST TECHNOLOGY FED	235	4.86%	\$248,000	\$247,348	\$248,000	(\$652)
FLAGSTAR BK NATL ASSN 612 4.46% \$244,000 \$243,492 \$241,365 \$2,128 FNCB BK DUNMORE PA 1,043 4.37% \$244,000 \$240,157 \$244,000 (\$3,843) FORBRIGHT BK POTOMAC 1,081 4.86% \$244,000 \$243,697 \$244,000 (\$303) FPEEDOM FIRST CR UN P. 304 4.77% \$248,000 \$247,028 \$248,000 (\$972) FREEDOM NORTHWEST CR 703 4.85% \$248,000 \$247,807 \$248,000 (\$193) FREESTAR FINL CR UN C 1,334 4.36% \$249,000 \$245,402 \$249,000 (\$3,598) GENOA BKG CO OHIO 33 1.96% \$245,000 \$244,263 \$245,000 (\$737) GEORGIA BKG CO 637 4.95% \$243,000 \$242,818 \$243,000 (\$182) GOLD COAST BK CHICAGO 1,181 4.72% \$249,000 \$248,064 \$249,000 (\$936) GPAND PIV BK GRANDVIL 35 2.01% \$245,000 \$244,228 \$245,000 (\$772)	FIRST UTD BK TR CO	955	4.09%	\$200,000	\$195,702	\$195,050	\$652
FNCB BK DUNMORE PA 1,043 4.37% \$244,000 \$240,157 \$244,000 (\$3,843) FORBRIGHT BK POTOMAC 1,081 4.86% \$244,000 \$243,697 \$244,000 (\$303) FREEDOM FIRST CR UN R 304 4.77% \$248,000 \$247,028 \$248,000 (\$972) FREEDOM NORTHWEST CR 703 4.85% \$248,000 \$247,807 \$248,000 (\$193) FREESTAR FINL CR UN C 1,334 4.36% \$249,000 \$245,402 \$249,000 (\$3,598) GENOA BKG CO OHIO 33 1.96% \$245,000 \$244,263 \$245,000 (\$737) GEORGIA BKG CO 637 4.95% \$243,000 \$242,818 \$243,000 (\$182) GOLD COAST BK CHICAGO 1,181 4.72% \$249,000 \$248,064 \$249,000 (\$936) GRAND PIV BK GRANDVIL 35 2.01% \$245,000 \$244,228 \$245,000 (\$772)	FIRST WESTN BK TR MIN	318	4.77%	\$249,000	\$247,997	\$249,000	(\$1,003)
FORBRIGHT BK POTOMAC 1,081 4.86% \$244,000 \$243,697 \$244,000 (\$303) FREEDOM FIRST CR UN R 304 4.77% \$248,000 \$247,028 \$248,000 (\$972) FREEDOM NORTHWEST CR 703 4.85% \$248,000 \$247,807 \$248,000 (\$193) FREESTAR FINL CR UN C 1,334 4.36% \$249,000 \$245,402 \$249,000 (\$3,598) GENOA BKG CO OHIO 33 1.96% \$245,000 \$244,263 \$245,000 (\$737) GEORGIA BKG CO 637 4.95% \$243,000 \$242,818 \$243,000 (\$182) GOLD COAST BK CHICAGO 1,181 4.72% \$249,000 \$248,064 \$249,000 (\$936) GRAND PIV BK GRANDVIL 35 2.01% \$245,000 \$244,228 \$245,000 (\$772)	FLAGSTAR BK NATL ASSN	612	4.46%	\$244,000	\$243,492	\$241,365	\$2,128
FREEDOM FIRST CR UN R 304 4.77% \$248,000 \$247,028 \$248,000 (\$972) FREEDOM NORTHWEST CR 703 4.85% \$248,000 \$247,807 \$248,000 (\$193) FREESTAR FINL CR UN C 1,334 4.36% \$249,000 \$245,402 \$249,000 (\$3,598) GENOA BKG CO OHIO 33 1.96% \$245,000 \$244,263 \$245,000 (\$737) GEORGIA BKG CO 637 4.95% \$243,000 \$242,818 \$243,000 (\$182) GOLD COAST BK CHICAGO 1,181 4.72% \$249,000 \$248,064 \$249,000 (\$936) GRAND PIV BK GRANDVIL 35 2.01% \$245,000 \$244,228 \$245,000 (\$772)	FNCB BK DUNMORE PA	1,043	4.37%	\$244,000	\$240,157	\$244,000	(\$3,843)
FREEDOM NORTHWEST CR 703 4.85% \$248,000 \$247,807 \$248,000 (\$193) FREESTAR FINL CR UN C 1,334 4.36% \$249,000 \$245,402 \$249,000 (\$3,598) GENOA BKG CO OHIO 33 1.96% \$245,000 \$244,263 \$245,000 (\$737) GEORGIA BKG CO 637 4.95% \$243,000 \$242,818 \$243,000 (\$182) GOLD COAST BK CHICAGO 1,181 4.72% \$249,000 \$248,064 \$249,000 (\$936) GRAND PIV BK GRANDVIL 35 2.01% \$245,000 \$244,228 \$245,000 (\$772)	FORBRIGHT BK POTOMAC	1,081	4.86%	\$244,000	\$243,697	\$244,000	(\$303)
FREESTAR FINL CR UN C 1,334 4.36% \$249,000 \$245,402 \$249,000 (\$3,598) GENOA BKG CO OHIO 33 1.96% \$245,000 \$244,263 \$245,000 (\$737) GEORGIA BKG CO 637 4.95% \$243,000 \$242,818 \$243,000 (\$182) GOLD COAST BK CHICAGO 1,181 4.72% \$249,000 \$248,064 \$249,000 (\$936) GRAND PIV BK GRANDVIL 35 2.01% \$245,000 \$244,228 \$245,000 (\$772)	FPEEDOM FIRST CR UN P.	304	4.77%	\$248,000	\$247,028	\$248,000	(\$972)
GENOA BKG CO OHIO 33 1.96% \$245,000 \$244,263 \$245,000 (\$737) GEORGIA BKG CO 637 4.95% \$243,000 \$242,818 \$243,000 (\$182) GOLD COAST BK CHICAGO 1,181 4.72% \$249,000 \$248,064 \$249,000 (\$936) GRAND PIV BK GRANDVIL 35 2.01% \$245,000 \$244,228 \$245,000 (\$772)	FREEDOM NORTHWEST CR	703	4.85%	\$248,000	\$247,807	\$248,000	(\$193)
GEORGIA BKG CO 637 4.95% \$243,000 \$242,818 \$243,000 (\$182) GOLD COAST BK CHICAGO 1,181 4.72% \$249,000 \$248,064 \$249,000 (\$936) GRAND PIV BK GRANDVIL 35 2.01% \$245,000 \$244,228 \$245,000 (\$772)	FREESTAR FINL CR UN C	1,334	4.36%	\$249,000	\$245,402	\$249,000	(\$3,598)
GOLD COAST BK CHICAGO 1,181 4.72% \$249,000 \$248,064 \$249,000 (\$936) GRAND PIV BK GRANDVIL 35 2.01% \$245,000 \$244,228 \$245,000 (\$772)	GENOA BKG CO OHIO	33	1.96%	\$245,000	\$244,263	\$245,000	(\$737)
GRAND PIV BK GRANDVIL 35 2.01% \$245,000 \$244,228 \$245,000 (\$772)	GEORGIA BKG CO	637	4.95%	\$243,000	\$242,818	\$243,000	(\$182)
	GOLD COAST BK CHICAGO	1,181	4.72%	\$249,000	\$248,064	\$249,000	(\$936)
GREAT NORTH BK FLOREN 626 4.86% \$244,000 \$243,414 \$244,000 (\$586)	GRAND PIV BK GRANDVIL	35	2.01%	\$245,000	\$244,228	\$245,000	(\$772)
	GREAT NORTH BK FLOREN	626	4.86%	\$244,000	\$243,414	\$244,000	(\$586)

Security Type
Negotiable Certificates of Deposit

Issuer	Days to Matur	Coupon	Par Value	Market Value	Book Value	Unrealized P/L
GREENSTATE CR UN NOPT	487	4.77%	\$248,000	\$246,939	\$248,000	(\$1,061)
GREENWOOD MUN FED CR	1,068	4.47%	\$249,000	\$250,589	\$249,000	\$1,589
GUARDIAN CREDIT UNION	1,554	5.01%	\$248,000	\$252,593	\$248,000	\$4,593
HONOLULU FIRE DEPT FE	780	4.44%	\$249,000	\$246,617	\$249,000	(\$2,383)
HUNTINGTON NATL BK CO	311	4.82%	\$244,000	\$242,985	\$244,000	(\$1,015)
JOHN MARSHALL BK REST	796	4.49%	\$249,000	\$246,814	\$248,502	(\$1,688)
KEY BK NATL ASSN OHIO	262	5.01%	\$243,000	\$242,436	\$243,000	(\$564)
LEADERS CR UN JACKSON	1,371	4.95%	\$248,000	\$250,532	\$248,000	\$2,532
LIBERTY FED CR UN EVA	346	5.11%	\$248,000	\$247,750	\$248,000	(\$250)
LIBERTY FIRST CR UN L	1,315	4.31%	\$249,000	\$245,805	\$249,000	(\$3,195)
LIVE OAK BANKING COMP	152	1.88%	\$245,000	\$241,482	\$245,000	(\$3,518)
LUANA SVGS BK IOWA	627	4.44%	\$244,000	\$241,606	\$244,000	(\$2,394)
LYONS NATEBEN Y	626	4.86%	\$244,000	\$243,414	\$244,000	(\$586)
MAINE SVGS FCU HAMPDE	1,519	4.81%	\$248,000	\$250,073	\$248,000	\$2,073
MANUFACTURERS TPADERS	992	4.86%	\$244,000	\$243,675	\$244,000	(\$325)
MEDALLION BK UTAH	1,449	4.44%	\$249,000	\$246,687	\$249,000	(\$2,313)
MID AMERN CR UN WICHI	329	5.01%	\$248,000	\$247,546	\$248,000	(\$454)
MID MO BK SPRINGFIELD	19	1.90%	\$245,000	\$244,557	\$245,000	(\$443)
MIDWEST BK WESTN ILL	633	5.00%	\$248,000	\$248,097	\$248,000	\$97
MINNWEST BK REDWOOD F	1,039	4.32%	\$249,000	\$244,844	\$249,000	(\$4,156)
MORGAN STANLEY BK N A	154	1.98%	\$245,000	\$241,452	\$245,000	(\$3,548)
MORGAN STANLEY PRIVAT	1,810	4.67%	\$244,000	\$245,808	\$244,000	\$1,808
MOUNTAIN AMER FED CP	669	4.72%	\$249,000	\$248,002	\$249,000	(\$998)
NEBRASKALAND BK NORTH	446	4.82%	\$249,000	\$248,036	\$249,000	(\$964)
NORTHWEST BK BOISE ID	627	5.00%	\$248,000	\$248,136	\$248,000	\$136
NUMERICA CR UN SPOKAN	703	4.76%	\$248,000	\$247,353	\$248,000	(\$647)
ONE CMINTY BK ORE WIS	830	4.81%	\$248,000	\$247,593	\$248,000	(\$407)
OREGON CMNTY CR UN EU	1,074	4.85%	\$248,000	\$247,799	\$248,000	(\$201)
PARKSIDE FINL BK TR C	446	4.63%	\$249,000	\$247,449	\$249,000	(\$1,551)
PARTNERS BK MISSION V	262	5.06%	\$243,000	\$242,487	\$243,000	(\$513)

As of June 2024

Security Type Negotiable Certificates of Deposit

Issuer	Days to Matur	Coupon	Par Value	Market Value	Book Value	Unrealized P/L
PEOPLES BK CO COLDWAT	992	4.72%	\$249,000	\$247,870	\$249,000	(\$1,130)
PEOPLES SVGS BK WELLS	983	4.46%	\$244,000	\$240,972	\$240,906	\$66
PINNACLE BK NASHVILLE	679	4.63%	\$244,000	\$242,482	\$244,000	(\$1,518)
POINT WEST CREDIT UNI	654	5.00%	\$243,000	\$243,180	\$243,000	\$180
POPPY BK SANTA ROSA C	263	1.13%	\$245,000	\$237,797	\$245,000	(\$7,203)
POPULAR BK NEW YORK B	629	4.77%	\$247,000	\$246,059	\$247,000	(\$941)
PORTAGE BK BELLEVUE W	999	4.77%	\$249,000	\$248,181	\$249,000	(\$819)
PREFERRED BANK LA CAL	49	2.01%	\$245,000	\$243,907	\$245,000	(\$1,093)
RAIZ FCU EL PASO TEX	416	4.72%	\$249,000	\$247,782	\$249,000	(\$1,218)
RAYMOND JAMES BANK NA	185	1.88%	\$245,000	\$240,747	\$245,000	(\$4,253)
ROGUE CR UN MEDFORD O	1,301	5.10%	\$248,000	\$248,052	\$248,000	\$52
SAN FRANCISCO FED CR	1,315	4.41%	\$216,000	\$213,209	\$216,000	(\$2,791)
SANDY SPRING BK OLNEY	626	4.91%	\$244,000	\$243,612	\$244,000	(\$388)
SAVANNAH BK NATL ASSN	1,405	4.19%	\$249,000	\$243,883	\$249,000	(\$5,117)
SAWYER SVGS BK SAUGER	620	4.58%	\$245,000	\$243,314	\$243,177	\$137
SECURITY ST BK WARPOA	1,433	4.24%	\$249,000	\$252,498	\$249,000	\$3,498
SIGNATURE FED CR UN A	710	4.81%	\$248,000	\$247,603	\$248,000	(\$397)
SOUTHERN BK POPLAR BL	1,419	4.27%	\$249,000	\$244,797	\$249,000	(\$4,203)
SOUTHERN FIRST BK N A	882	4.63%	\$249,000	\$247,461	\$249,000	(\$1,539)
SOUTHERN MICH BKTR	1,228	4.19%	\$249,000	\$243,629	\$249,000	(\$5,371)
ST VINCENTS MED CTP C	1,083	4.64%	\$249,000	\$247,078	\$249,000	(\$1,922)
STATE BK INDIA NEW YO	1,340	4.54%	\$244,000	\$242,089	\$244,000	(\$1,911)
STATE EMPLOYEES CP UN	1,060	4.81%	\$248,000	\$247,469	\$248,000	(\$531)
SYNCHRONY BK RETAIL C	783	0.98%	\$248,000	\$228,611	\$219,540	\$9,072
TECHNOLOGY CP. UN SAN	241	5.01%	\$248,000	\$247,492	\$248,000	(\$508)
THOMASVILLE NATL BK G	269	5.06%	\$248,000	\$247,640	\$248,000	(\$360)
TOYOTA FINL SVGS BK H	3,582	9.18%	\$488,000	\$489,235	\$488,000	\$1,235
TRANSPORTATION ALLIAN	262	5.01%	\$248,000	\$247,546	\$248,000	(\$454)
TRISTATE CAP BK PITTS	640	5.00%	\$243,000	\$243,124	\$243,000	\$124
TRULIANT FED CR UN WI	973	4.54%	\$249,000	\$246,679	\$249,000	(\$2,321)

Security Type	Issuer	Days to Matur	Coupon	Par Value	Market Value	Book Value	Unrealized P/L
Negotiable Certificates of Deposit	TUCSON FED OR UN ARIZ	1,533	4.93%	\$248,000	\$251,554	\$248,000	\$3,554
	UBS BK USA SALT LAKE	1,434	4.38%	\$249,000	\$252,902	\$249,000	\$3,902
	UFIRST FED CP UN PLAT	420	4.72%	\$249,000	\$247,748	\$249,000	(\$1,252)
	UNITED FID BK FSB EVA	1,005	4.90%	\$248,000	\$248,102	\$248,000	\$102
	UNITED HERITAGE CR UN	266	5.15%	\$248,000	\$247,839	\$248,000	(\$161)
	UNITED ROOSEVELT SVGS	1,055	4.46%	\$249,000	\$245,785	\$249,000	(\$3,215)
	UNIVERSITY BK ANN ARB	1,375	4.83%	\$248,000	\$249,250	\$248,000	\$1,250
	UNIVEST NATL BK TR SO	1,407	4.19%	\$249,000	\$243,888	\$249,000	(\$5,112)
	UPPER PENNISUA STATE	182	1.78%	\$245,000	\$240,686	\$245,000	(\$4,314)
	USALLIANCE FCU RYE NE	1,428	4.57%	\$249,000	\$247,932	\$249,000	(\$1,068)
	UTAH CMNTY CR UN PROV	668	4.63%	\$249,000	\$247,593	\$249,000	(\$1,407)
	UTAH FIRST FED CREDIT	1,477	4.63%	\$248,000	\$254,329	\$248,000	\$6,329
	VALLEYSTAR CR UN MART	1,361	4.74%	\$248,000	\$248,317	\$248,000	\$317
	VIBRANT CPEDIT UNION	822	5.34%	\$248,000	\$250,763	\$248,000	\$2,763
	VIKING BK NATL ASSN A	623	4.68%	\$249,000	\$247,640	\$249,000	(\$1,360)
	VISIONS FED CR UN END	823	5.43%	\$248,000	\$251,256	\$248,000	\$3,256
	WASHINGTON FEDERAL	56	2.06%	\$245,000	\$243,765	\$245,000	(\$1,235)
	WELLS FARGO BANK NATL	1,064	4.85%	\$248,000	\$247,767	\$248,000	(\$233)
	WESTERN ALLIANCE BK P	304	4.82%	\$244,000	\$243,095	\$244,000	(\$905)
Government Agency	FEDERAL HOME LOAN BKS	721	7.55%	\$1,500,000	\$1,476,335	\$1,487,133	(\$10,798)
	TENNESSEE VALLEY AUTH	79	2.89%	\$500,000	\$497,315	\$526,520	(\$29,205)
U.S. Treasuries	U S TREASURY NOTE	3,661	8.83%	\$60,000,000	\$57,049,560	\$55,831,370	\$1,218,190

Transactions

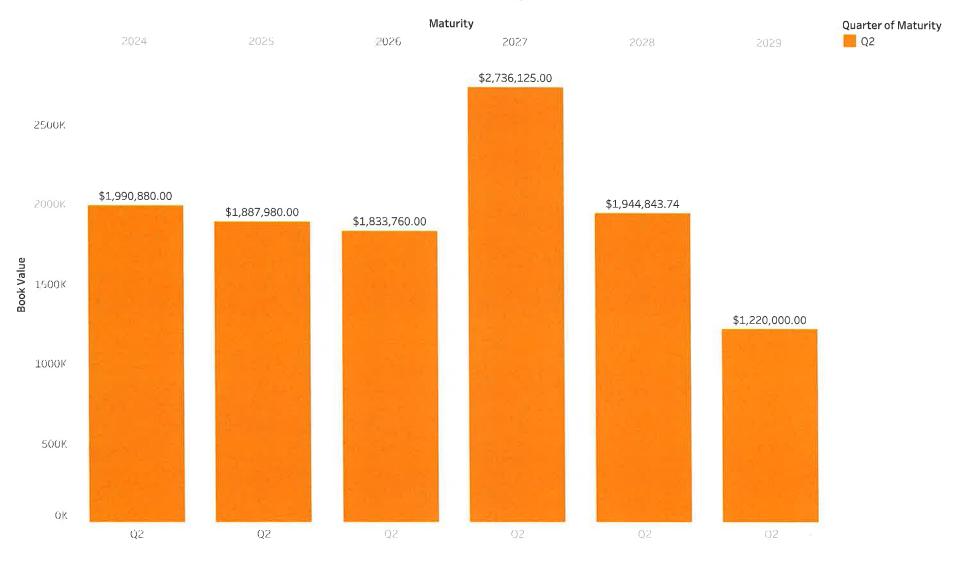
Transactions

Prior 3 Months as of June 2024

2024	April	19	U S TREASURY NT	91282CEX5 6/30/24	3.000%	\$2,000,000	\$1,990,880.00
				912828ZW3 6/30/25	0.250%	\$2,000,000	\$1,887,980.00
				91282CCJ8 6/30/26	0.875%	\$2,000,000	\$1,833,760.00
				912828ZV5 6/30/27	0.500%	\$2,000,000	\$1,748,125.00
				91282CHK0 6/30/28	4.000%	\$2,000,000	\$1,944,843.74
	May	22	FIRST FNDTN BK C D	32026U5U6 5/22/29	4.600%	\$244,000	\$244,000.00
			STATE EMPLOYEES C.D.	85678LAA3 5/24/27	4.800%	\$248,000	\$248,000.00
		24	TOYOTA FINL C D	89235MPN5 5/24/29	0.046%	\$244,000	\$244,000.00
		29	WELLS FARGO BANK C D	949764PA6 5/28/27	4.850%	\$248,000	\$248,000.00
	June	7	OREGON CMNTY CR C D	68584JAT6 6/07/27	4.850%	\$248,000	\$248,000.00
		12	BEAL BK PLANO C D	073718WH0 6/06/29	4.700%	\$244,000	\$244,000.00
			BEAL BK USA LAS C D	07371DT23 6/06/29	4.700%	\$244,000	\$244,000.00
			MORGAN STANLEY C D	61768E5C3 6/12/29	4.700%	\$244,000	\$244,000.00
		14	FORBRIGHT BK C D	34520LBD4 6/14/27	4.850%	\$244,000	\$244,000,00

Transaction Ladder

Prior 3 Months as of June 2024



Transaction Summary

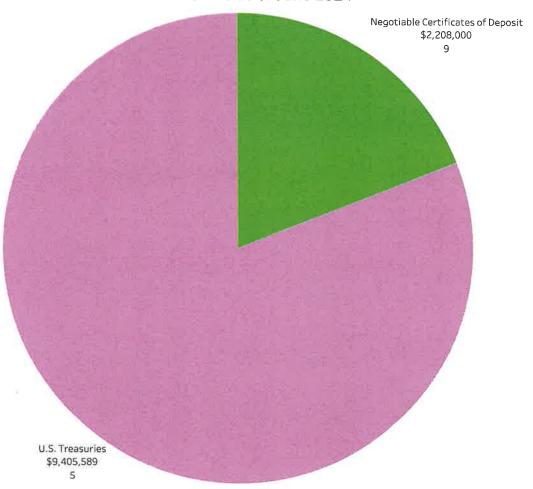


\$11,613,589

Negotiable Certificates of Deposit

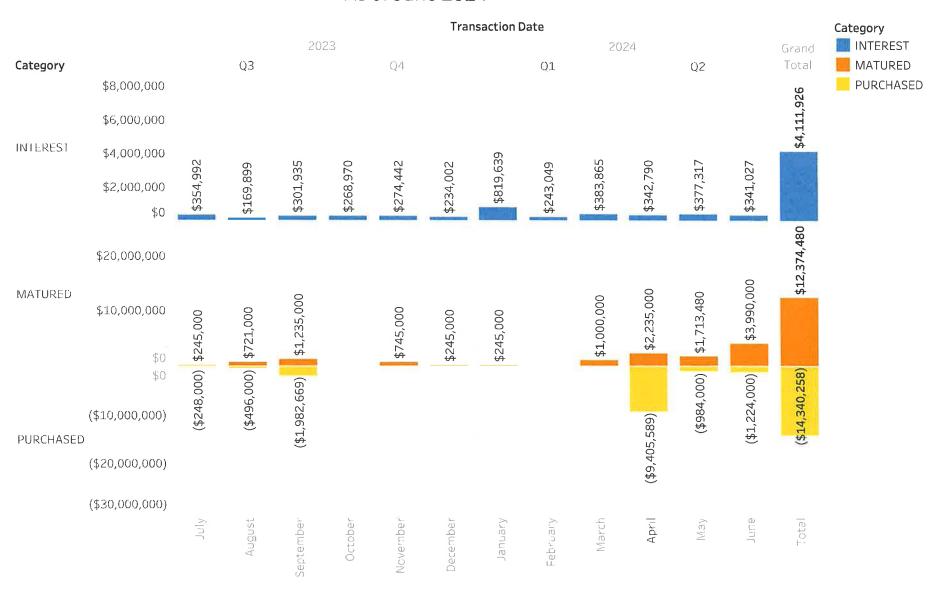
Security Type

U.S. Treasuries



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



Compliance

Asset Class Compliance

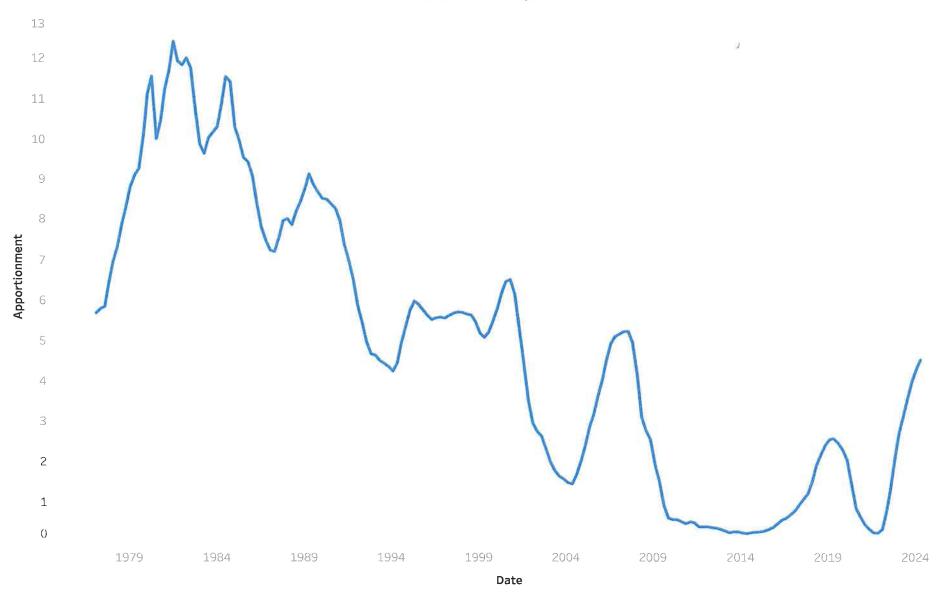
Security Type	In Compliance?	Max Weight	Weight	Par Value	Book Value	Market Value
Cash	Υ	100%	3.77%	\$6,055,583	\$6,055,583	\$6,055,583
Cash Sweep	Υ	1.00%	1.10%	\$1,766,060	\$1,766,060	\$1,766,060
LAIF	Υ	100%	0.03%	\$43,492	\$43,492	\$43,492
CAMP - JPAP	Υ	100%	11.19%	\$17,982,202	\$17,982,202	\$17,982,202
CalTRUST	Ý	100%	6.44%	\$10,354,937	\$10,000,000	\$10,354,937
Medium Term Notes	Y	30%	14.70%	\$24,000,000	\$24,346,029	\$23,615,485
Municipal Bonds	Y	100%	0.92%	\$1,500,000	\$1,541,840	\$1,486,070
Negotiable Certificates of Deposit	Υ	30%	25.11%	\$40,531,000	\$40,428,552	\$40,351,152
Government Agency	Υ	100%	1.23%	\$2,000,000	\$2,013,653	\$1,973,650
U.S. Treasuries	Υ	100%	35.51%	\$60,000,000	\$55,831,370	\$57,049,560
		Totals	100.00%	\$164,233,274	\$160,008,780	\$160,678,191

Rating Compliance

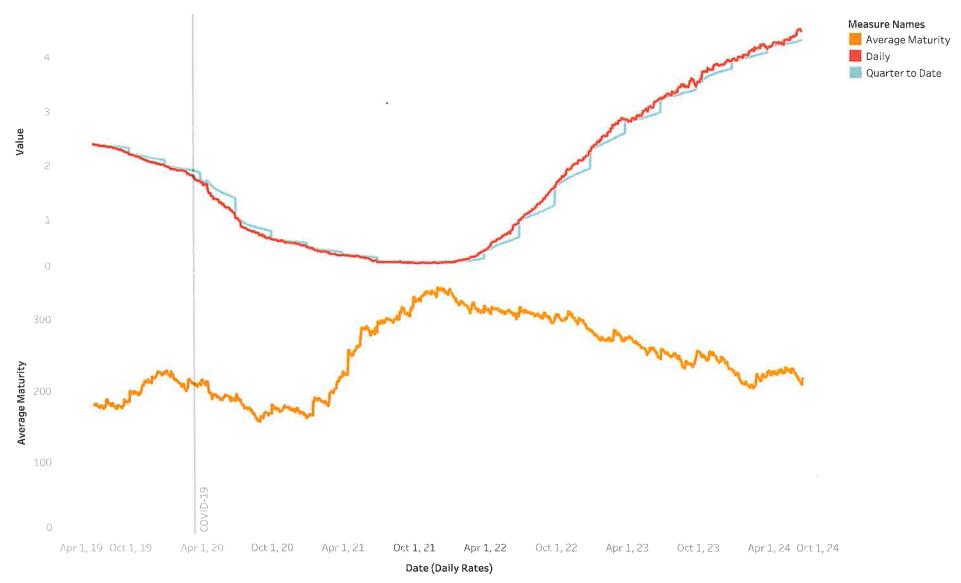
Security Type	Issuer	CUSIP	S&P Rating	Moody Rating	In Compliance?	Market Va.,	Weight	Maximum
CalTRUST	CallPUST	CalTRUST	Null	Null	Ϋ́	#######	6.44%	1.00%
Cash Sweep	Bank	Cash Sweep	Null	Null	Ý	\$1,766,060	1.10%	1.00%
Government Agency	FEDERAL HOME LOAN BKS	3130ASA82	AA+	ΛΛΛ	Ϋ́	\$495,585	0.31%	100.00%
,		3130ASE96	/\/A-i-	AAA	Y	\$980,750	0.61%	100.00%
	TENNESSEE VALLEY AUTH	880591ER9	/\/\+	AAA	Ϋ́	\$497,315	0.31%	100.00%
Medium Term Notes	AMAZŌN COM INC	023135CP9	AA	A1	Ý	\$992,570	0.62%	1.00%
Wediam remindees	AMEPICAN HONDA FIN CO	02665WED9		AS	Ϋ́	\$990,290	0.62%	1.00%
	APPLE INC	037833EC0	AAF	AAA	Ÿ	\$442,145	0.28%	1.00%
	ASTRAZENECA FINANCE L	04636NAA1	À	Λ2	Ÿ	\$464,215	0.29%	1.00%
	BANK NOVA SCOTIA B C	06418BAE8	A-	Λ2	Ý	\$943,140	0.59%	1.00%
	BANK OF AMERICA CORP	06051GFX2	Λ-	A1	Ý	\$484,605	0.30%	1.00%
	CANADIAN IMP BK COMM	13607HP61	Α-	A2	Ý	\$957,430	0.60%	1.00%
	CIGNA CORP	125523AG5	Α-	BAA1	Υ	\$491,600	0.31%	1.00%
	CITIGROUPING	172967KN0	BBB+	A3	Y	\$482,900	0.30%	1.00%
	COCA COLA CO THE	191216CL2	A+	A1	Y	\$496,415	0.31%	1.00%
	COIVICAST CORP	20030NBW0	} /\	A3	Υ	\$936,230	0.58%	1.00%
	DEERE JOHN CAPITAL	24422EWR6		A1	Ý	\$995,740	0.62%	1.00%
	DEUTSCHE BK AG N Y	25160PAIVI9	A	A1	Y	\$1,001,690	0.62%	1.00%
	ESTEE LAUDER CO INC	29736PAN0	А	A1	Υ	\$492,400	0.31%	1.00%
	GOLDMAN SACHS GPOUPT	38141GXJ8	BBBL	A2	Y	\$492,355	0.31%	1.00%
	IBM CORP	459200AS0	A-	A3	Υ	\$1,051,480	0.65%	1.00%
	INTEL CORP	458140CD0	/ \-	Λ3	Y	\$994,030	0.62%	1.00%
	INTERCONTINENTAL EXCH	45866FAD6	A-	A3	Υ	\$488,935	0.30%	1.00%
	MEAD JOHNSON NUTRITIO	582839AH9	Α-	Λ3	Υ	\$491,340	0.31%	1.00%
	MITSUBISHLUFJ FIN GR	606822AJ3	A-	A1	Υ	\$947,820	0.59%	1.00%
	MOPGANISTANLEY	61746BDZ6	<i>f</i> -\-	A1	Υ	\$488,770	0.30%	1.00%
	ROYAL BK CDA	78016EZD2	Д	A1	Υ	\$959,630	0.60%	1.00%
	STRYKEP COPP	863667AH4	BBB+	BAA1	Υ	\$486,595	0.30%	1.00%
	SUMITOMO MITSULFINE	.86562MAY6	/\-	A1	Υ	\$947,570	0.59%	1.00%
	TORONTO DOMINION BANK	89115A2M3	A	A1	Υ	\$998,800	0.62%	1.00%
	TOSCO CORP	891490AR5	<u> </u>	A2	Υ	\$2,122,180	1.32%	1.00%
	TOYOTA MTP CR CORP FR	89236TKL8	At	Λ1	Υ	\$1,014,710	0.63%	1.00%
	UNITED PARCEL SERVICE	911312BT2	A	A2	Y	\$496,950	0.31%	1.00%
	UNITEDHEALTH GROUP IN	91324PDN9	AT	A2.	Υ	\$489,380	0.30%	1.00%
	WELLS FARGO COMPANY	94974BGL8	BBB	A3	Υ	\$973,570	0.61%	1.00%
Municipal Bonds	NEW YOPK NY TXBL FISC	649660CA6	AΑ	AA2	Υ	\$997,070	0.62%	1.00%
	ONTARIO CA INTERNATIO	683042AJ4	AΑ	N/A	Υ	\$489,000	0.30%	1.00%
U.S. Treasuries	U SEREASURY NOTE	91282CCJ8	N/A	AAA	Y	########	6.93%	100.00%
		91282CEX5	N/A	AAA	Y	########	7.47%	100.00%
		91282CHK0	N/A	AAA	Υ	########	7.35%	100.00%
		912828ZV5	Null	AAA	Υ	########	6.64%	100.00%
		912828ZW3	N/A	AAA	Y	#######	7.12%	100.00%

LAIF

LAIF Apportionment Rates

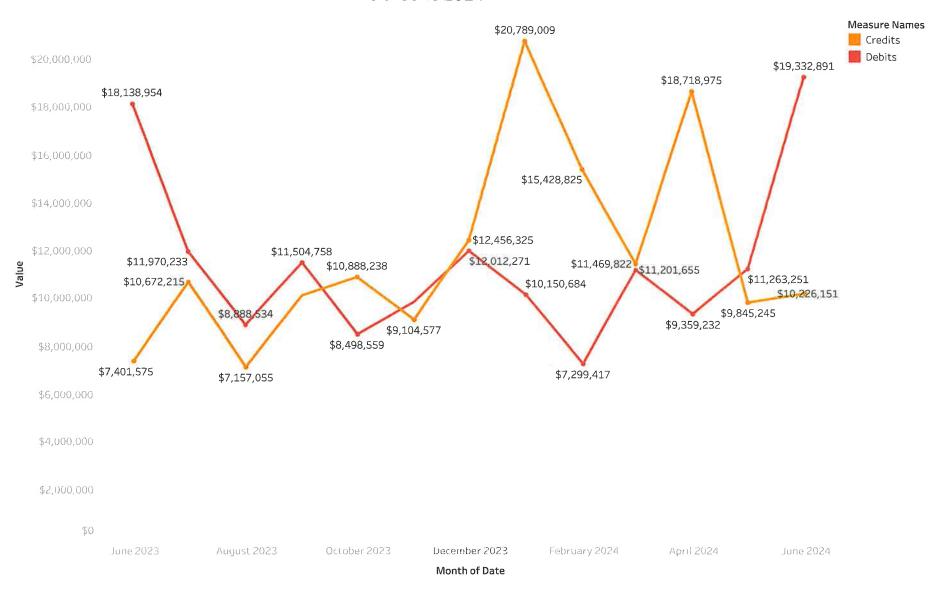


LAIF Diagnostics As of June 2024



City Cash Flows

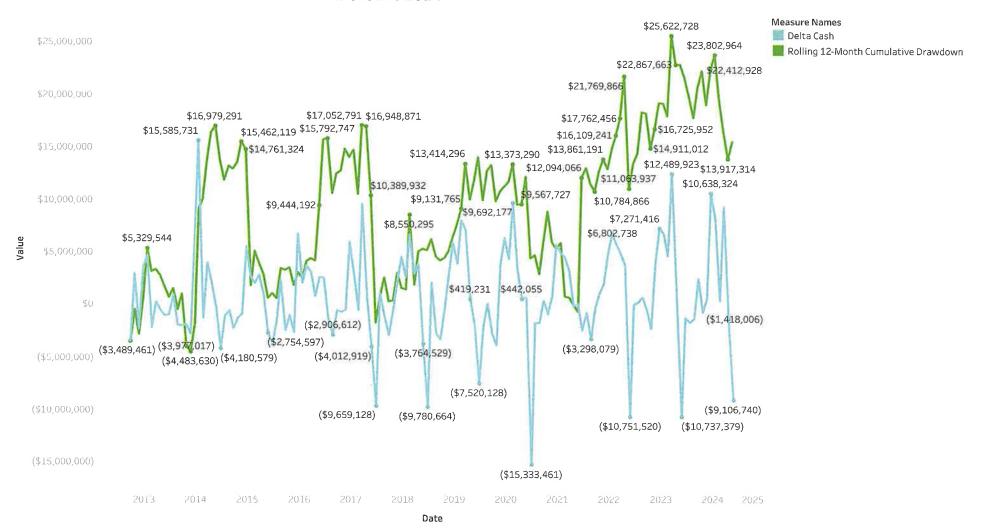
Rolling 13-Month Cash Flow Analysis



Net Change in Cash by Year

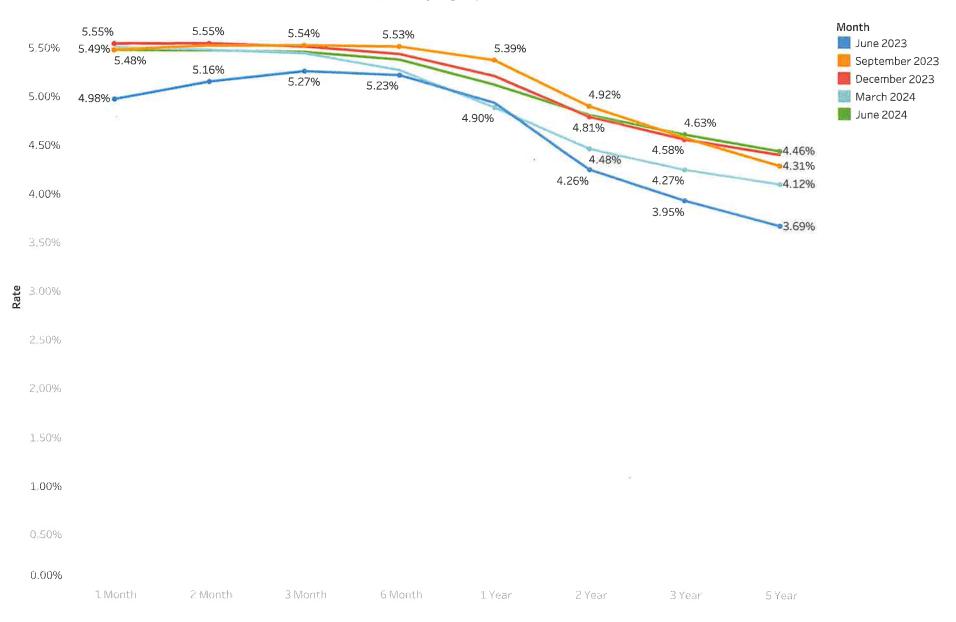


Historic Drawdowns



Economic Environment

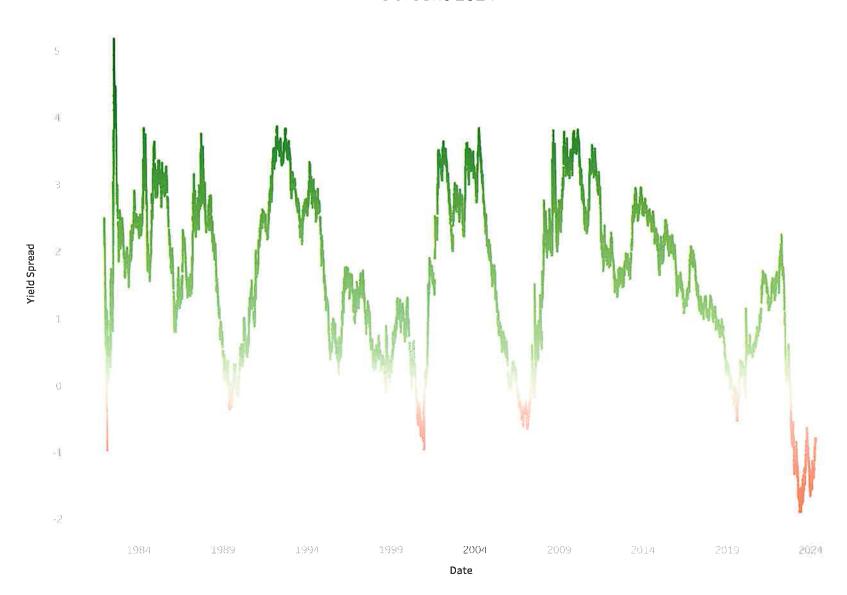
U.S. Treasury Yield Curve



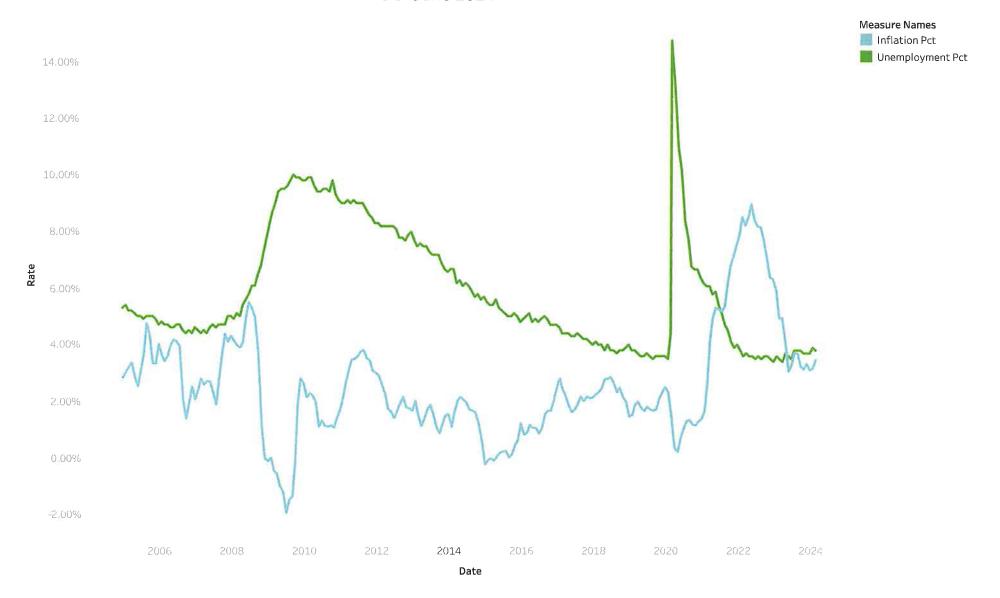
U.S. Treasury Maturity Through Time



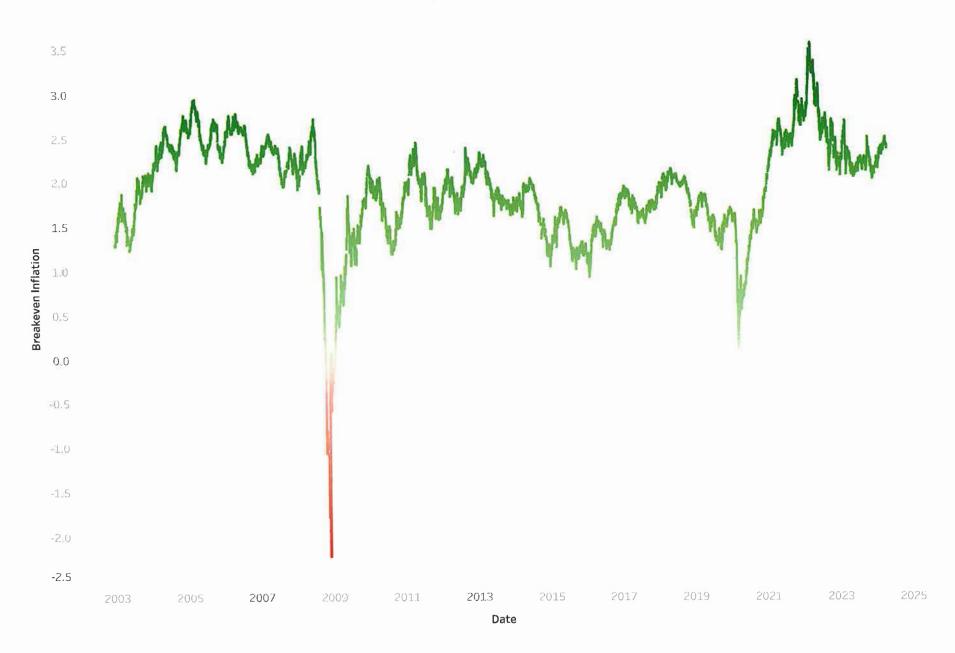
10-Year Minus 3-Month Treasury Yield Spread



Unemployment vs Inflation



5-Year Breakeven Inflation Prediction



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.

DO ...

7/11/2024

Matthew Robinson, City Treasurer

Date