



# City of El Segundo Investment Portfolio Report June 2024

Certified By:  
City Treasurers Office

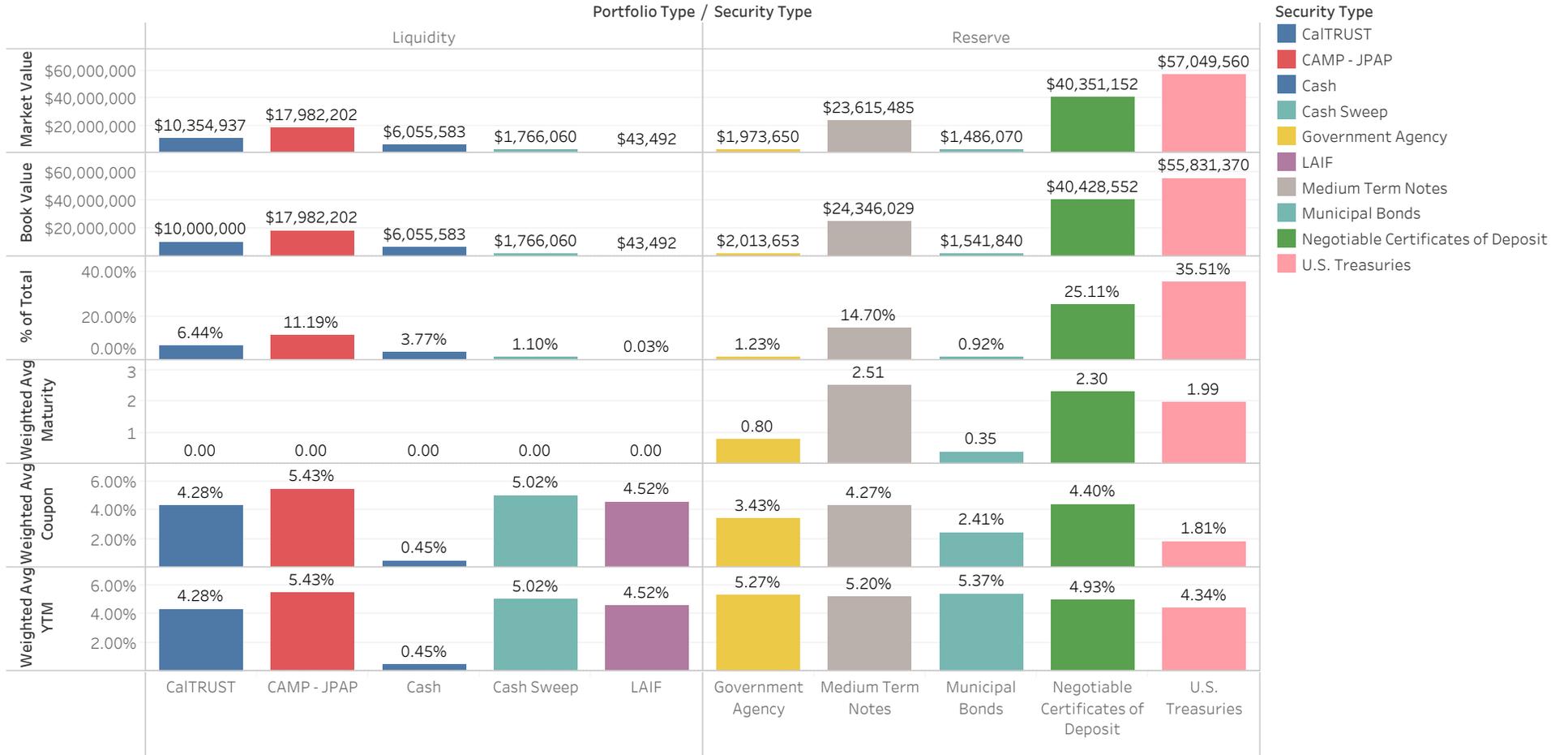


CITY OF  
EL SEGUNDO

# Portfolio

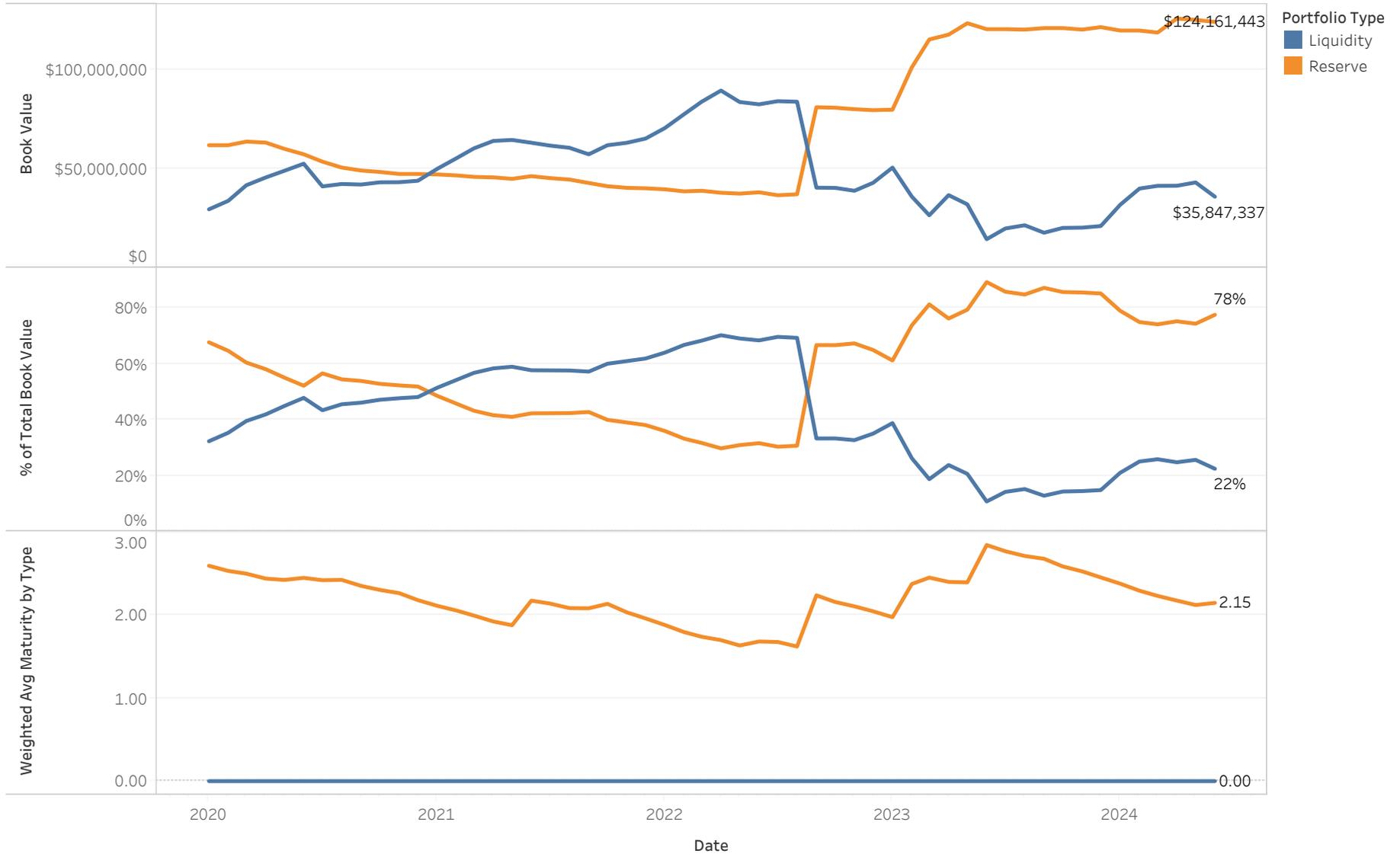
# Portfolio Summary

As of June 2024



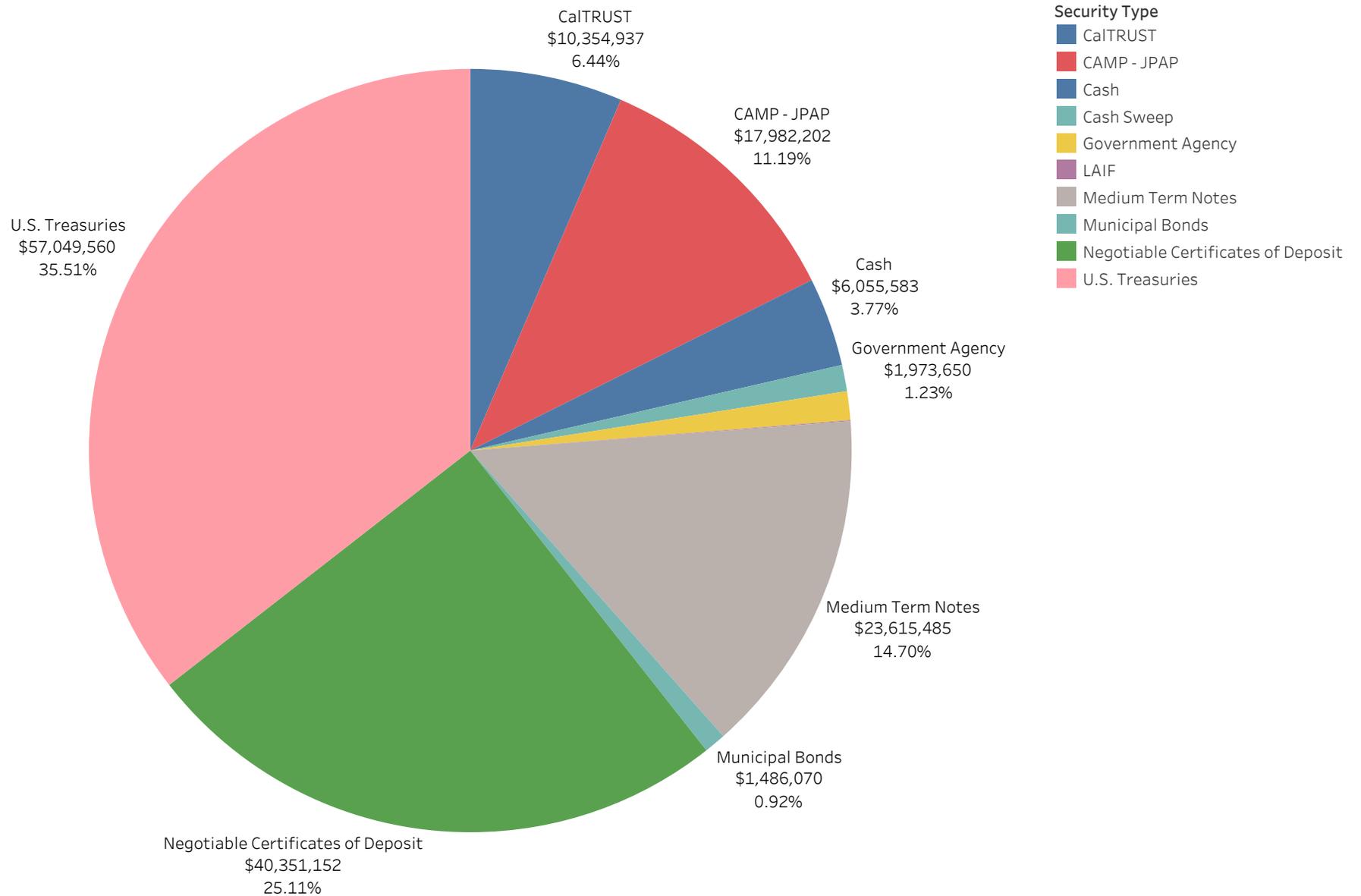
# Portfolio Through Time

As of June 2024



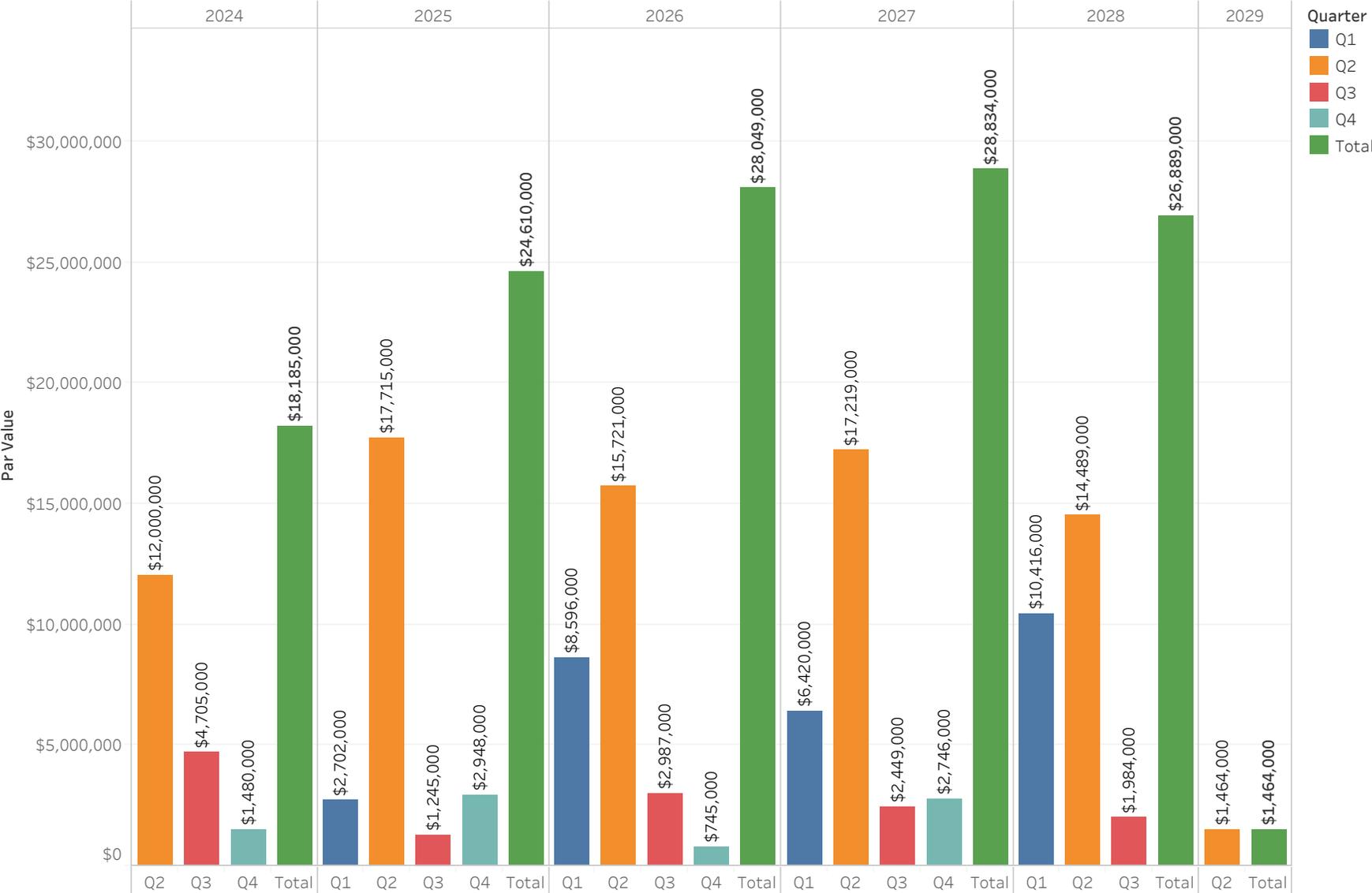
# Investments by Security Type

As of June 2024



# Reserve Portfolio Ladder by Quarter

As of June 2024



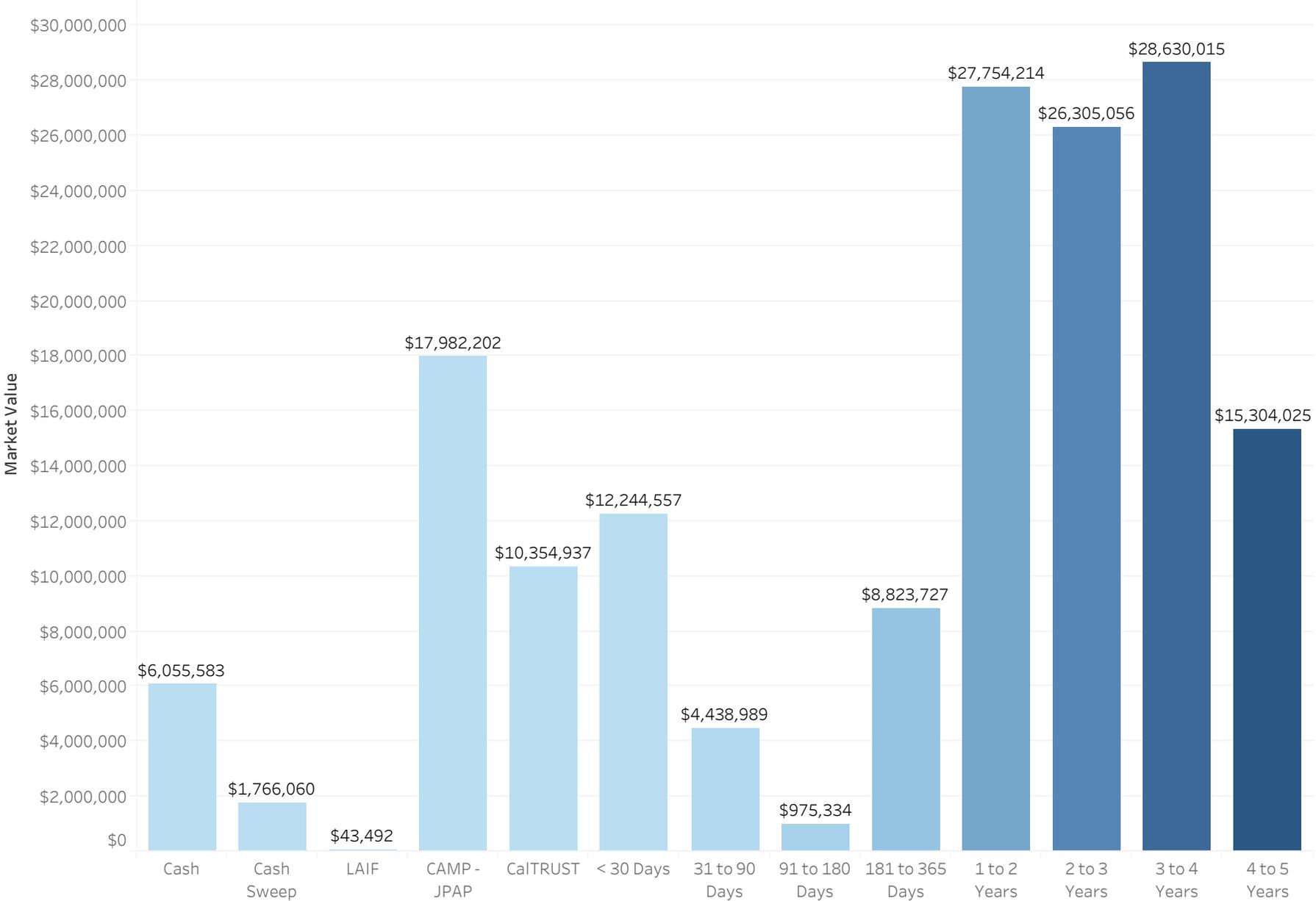
# Ladder Diversification

As of June 2024



# Investments by Maturity Date

As of June 2024



# Portfolio

As of June 2024

Security Type	Issuer	Days to Matur..	Coupon	Par Value	Market Value	Book Value	Unrealized P/L
Cash	Bank	1	0.45%	\$6,055,583	\$6,055,583	\$6,055,583	\$0
Cash Sweep	Bank	1	5.02%	\$1,766,060	\$1,766,060	\$1,766,060	\$0
LAIF	LAIF	1	4.52%	\$43,492	\$43,492	\$43,492	\$0
CAMP - JPAP	CAMP - JPAP	1	5.43%	\$17,982,202	\$17,982,202	\$17,982,202	\$0
CaITRUST	CaITRUST	1	4.28%	\$10,354,937	\$10,354,937	\$10,000,000	\$354,937
<b>Medium Term Notes</b>	AMAZON COM INC	1,251	4.58%	\$1,000,000	\$992,570	\$997,630	(\$5,060)
	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	\$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	(\$69,550)
	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	\$482,900	\$550,715	(\$67,815)
	COCA COLA CO THE	70	1.76%	\$500,000	\$496,415	\$493,865	\$2,550
	COMCAST CORP	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	\$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
	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
	TORONTO DOMINION BANK	1,291	5.16%	\$1,000,000	\$998,800	\$1,005,769	(\$6,969)

# Portfolio

As of June 2024

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 MTR CR CORP FR	1,230	5.37%	\$1,000,000	\$1,014,710	\$1,030,896	(\$16,186)
	UNITED PARCEL 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 CR 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 FED CR 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 EXP NATL 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 YORK 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 VERNON 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

# Portfolio

As of June 2024

Security Type	Issuer	Days to Matur..	Coupon	Par Value	Market Value	Book Value	Unrealized P/L
Negotiable Certificates of Deposit	BEAL BK USA LAS VEGAS	1,804	4.67%	\$244,000	\$245,830	\$244,000	\$1,830
	BELCO FEDERAL CR UN	606	4.71%	\$248,000	\$247,467	\$248,000	(\$533)
	BLUE RIDGE BK MARTINS	626	5.00%	\$230,000	\$229,977	\$230,000	(\$23)
	BMO HARRIS BK NATL AS	315	4.82%	\$244,000	\$242,980	\$244,000	(\$1,020)
	BMW BK 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 STORM 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 CR 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 CR 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)

# Portfolio

As of June 2024

Security Type	Issuer	Days to Matur..	Coupon	Par Value	Market Value	Book Value	Unrealized P/L
Negotiable Certificates of Deposit	CUSTOMERS BK PHOENIXV	641	5.00%	\$243,000	\$243,066	\$243,000	\$66
	CY FAIR FCU HOUSTON T	1,055	4.41%	\$249,000	\$245,452	\$249,000	(\$3,548)
	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 FINL 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	\$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	\$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	(\$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
	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 RIV 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)

# Portfolio

As of June 2024

Security Type	Issuer	Days to Matur..	Coupon	Par Value	Market Value	Book Value	Unrealized P/L
Negotiable Certificates of Deposit	GREENSTATE CR UN NORT	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 NATL BK N 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 TRADERS	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 CR	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 CMNTY 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)

# Portfolio

As of June 2024

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Negotiable Certificates of Deposit	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 WARROA	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 BK TR	1,228	4.19%	\$249,000	\$243,629	\$249,000	(\$5,371)
	ST VINCENTS MED CTR 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 CR 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 CR 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)

# Portfolio

As of June 2024

Security Type	Issuer	Days to Matur..	Coupon	Par Value	Market Value	Book Value	Unrealized P/L
Negotiable Certificates of Deposit	TUCSON FED CR 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 CR 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 CREDIT 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
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



CITY OF  
EL SEGUNDO

# Transactions

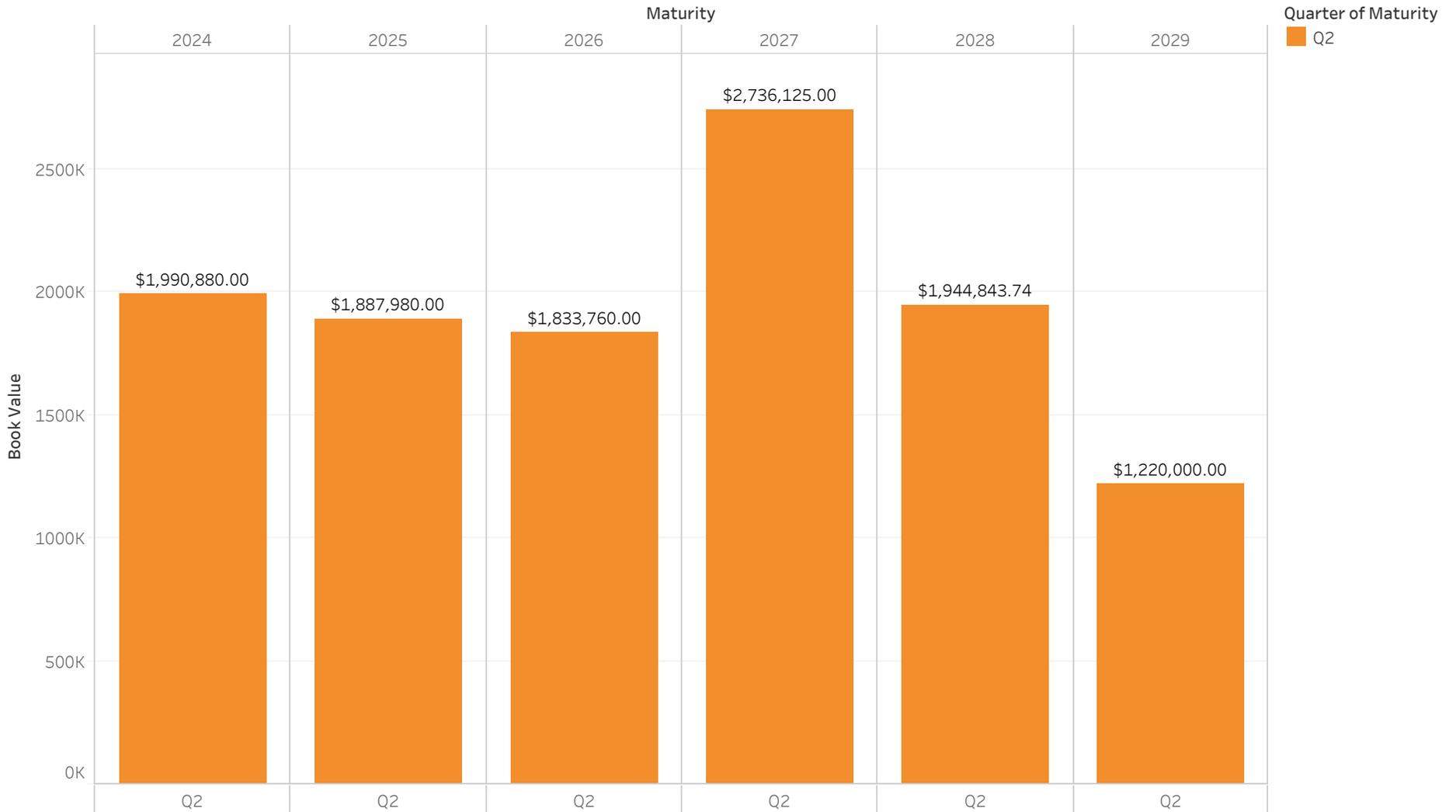
# Transactions

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 FNDDN 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
			TOYOTA FINL C D	89235MPN5	5/24/29	0.046%	\$244,000	\$244,000.00
			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
			BEAL BK PLANO C D	07371BWH0	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
			FORBRIGHT BK C D	34520LBD4	6/14/27	4.850%	\$244,000	\$244,000.00

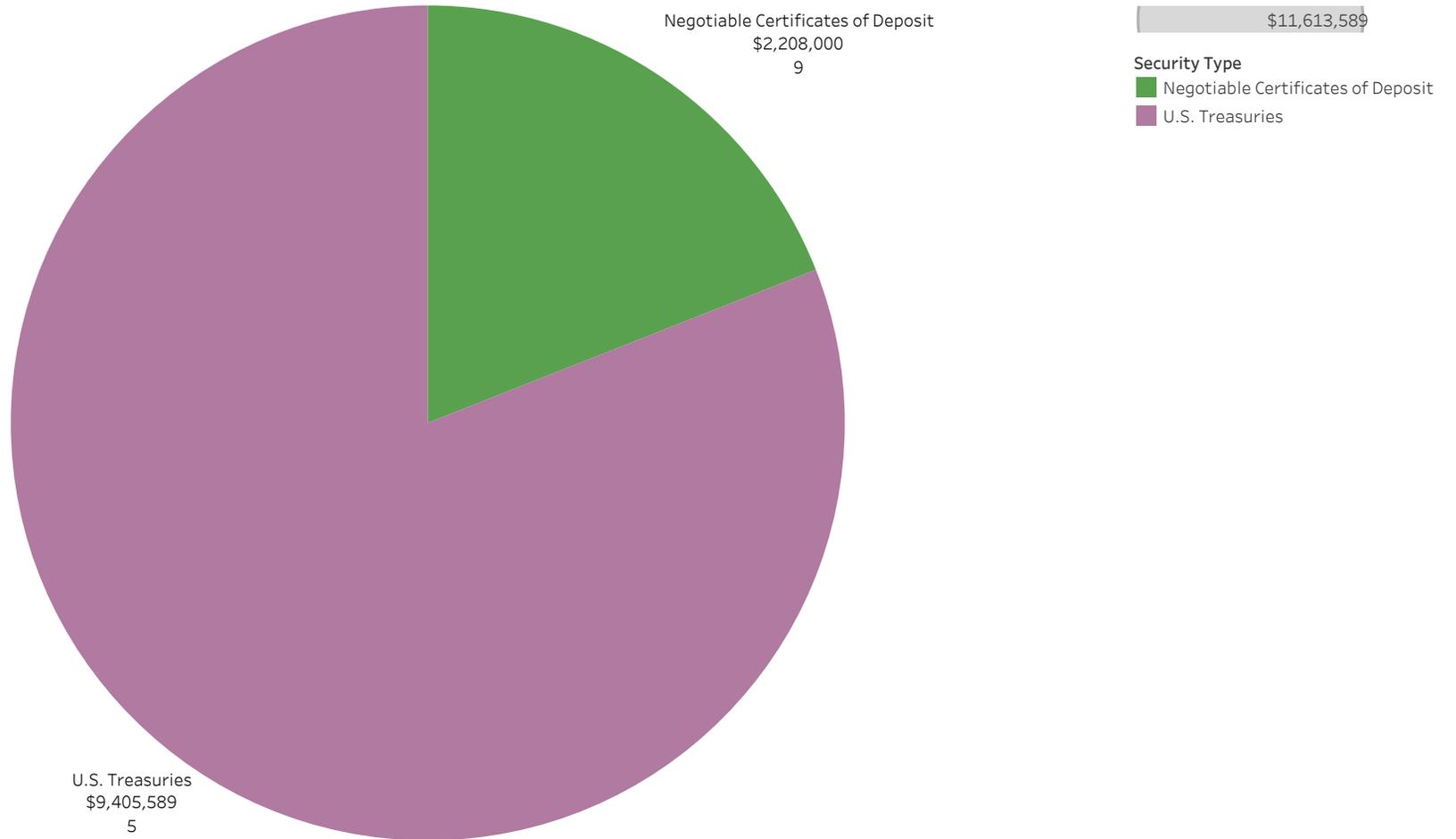
# Transaction Ladder

Prior 3 Months as of June 2024



# Transaction Summary

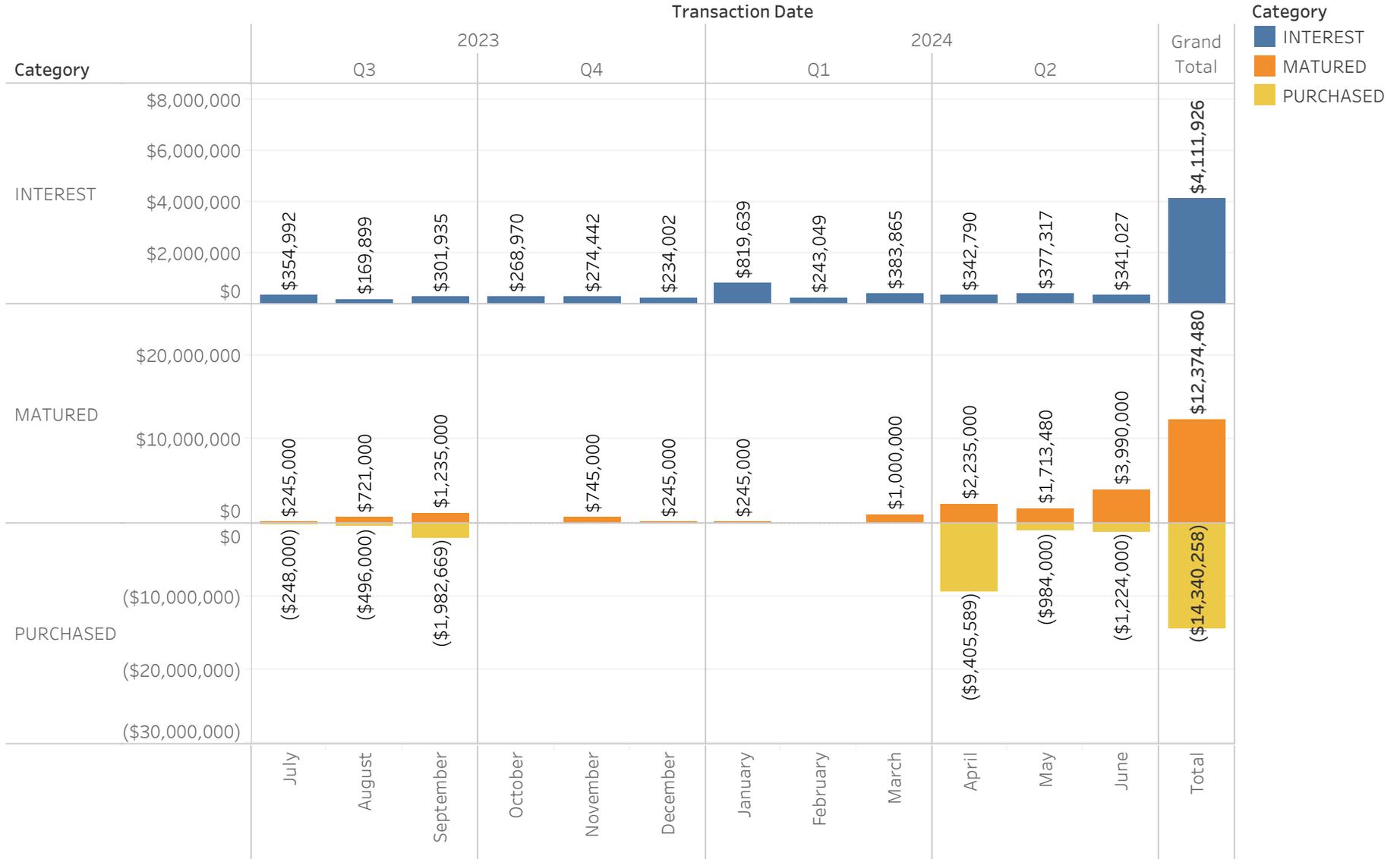
Prior 3 Months as of June 2024



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 June 2024





CITY OF  
EL SEGUNDO

# Compliance

# Asset Class Compliance

As of June 2024

Security Type	In Compliance?	Max Weight	Weight	Par Value	Book Value	Market Value
Cash	Y	100%	3.77%	\$6,055,583	\$6,055,583	\$6,055,583
Cash Sweep	Y	100%	1.10%	\$1,766,060	\$1,766,060	\$1,766,060
LAIF	Y	100%	0.03%	\$43,492	\$43,492	\$43,492
CAMP - JPAP	Y	100%	11.19%	\$17,982,202	\$17,982,202	\$17,982,202
CalTRUST	Y	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	Y	30%	25.11%	\$40,531,000	\$40,428,552	\$40,351,152
Government Agency	Y	100%	1.23%	\$2,000,000	\$2,013,653	\$1,973,650
U.S. Treasuries	Y	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

As of June 2024

Security Type	Issuer	CUSIP	S&P Rating	Moody Rating	In Compliance?	Market Va..	Weight	Maximum ..
CalTRUST	CalTRUST	CalTRUST	Null	Null	Y	#####	6.44%	1.00%
Cash Sweep	Bank	Cash Sweep	Null	Null	Y	\$1,766,060	1.10%	1.00%
Government Agency	FEDERAL HOME LOAN BKS	3130ASA82	AA+	AAA	Y	\$495,585	0.31%	100.00%
		3130ASE96	AA+	AAA	Y	\$980,750	0.61%	100.00%
	TENNESSEE VALLEY AUTH	880591ER9	AA+	AAA	Y	\$497,315	0.31%	100.00%
Medium Term Notes	AMAZON COM INC	023135CP9	AA	A1	Y	\$992,570	0.62%	1.00%
	AMERICAN HONDA FIN CO	02665WED9	A-	A3	Y	\$990,290	0.62%	1.00%
	APPLE INC	037833ECO	AA+	AAA	Y	\$442,145	0.28%	1.00%
	ASTRAZENECA FINANCE L	04636NAA1	A	A2	Y	\$464,215	0.29%	1.00%
	BANK NOVA SCOTIA B C	06418BAE8	A-	A2	Y	\$943,140	0.59%	1.00%
	BANK OF AMERICA CORP	06051GFX2	A-	A1	Y	\$484,605	0.30%	1.00%
	CANADIAN IMP BK COMM	13607HR61	A-	A2	Y	\$957,430	0.60%	1.00%
	CIGNA CORP	125523AG5	A-	BAA1	Y	\$491,600	0.31%	1.00%
	CITIGROUP INC	172967KN0	BBB+	A3	Y	\$482,900	0.30%	1.00%
	COCA COLA CO THE	191216CL2	A+	A1	Y	\$496,415	0.31%	1.00%
	COMCAST CORP	20030NBW0	A-	A3	Y	\$936,230	0.58%	1.00%
	DEERE JOHN CAPITAL	24422EWR6	A	A1	Y	\$995,740	0.62%	1.00%
	DEUTSCHE BK AG N Y	25160PAM9	A	A1	Y	\$1,001,690	0.62%	1.00%
	ESTEE LAUDER CO INC	29736RAN0	A	A1	Y	\$492,400	0.31%	1.00%
	GOLDMAN SACHS GROUP I	38141GXJ8	BBB+	A2	Y	\$492,355	0.31%	1.00%
	IBM CORP	459200AS0	A-	A3	Y	\$1,051,480	0.65%	1.00%
	INTEL CORP	458140CD0	A-	A3	Y	\$994,030	0.62%	1.00%
	INTERCONTINENTAL EXCH	45866FAD6	A-	A3	Y	\$488,935	0.30%	1.00%
	MEAD JOHNSON NUTRITIO	582839AH9	A-	A3	Y	\$491,340	0.31%	1.00%
	MITSUBISHI UFJ FIN GR	606822AJ3	A-	A1	Y	\$947,820	0.59%	1.00%
	MORGAN STANLEY	61746BDZ6	A-	A1	Y	\$488,770	0.30%	1.00%
	ROYAL BK CDA	78016EZD2	A	A1	Y	\$959,630	0.60%	1.00%
	STRYKER CORP	863667AH4	BBB+	BAA1	Y	\$486,595	0.30%	1.00%
	SUMITOMO MITSUI FINL	86562MAY6	A-	A1	Y	\$947,570	0.59%	1.00%
	TORONTO DOMINION BANK	89115A2M3	A	A1	Y	\$998,800	0.62%	1.00%
	TOSCO CORP	891490AR5	A-	A2	Y	\$2,122,180	1.32%	1.00%
	TOYOTA MTR CR CORP FR	89236TKL8	A+	A1	Y	\$1,014,710	0.63%	1.00%
	UNITED PARCEL SERVICE	911312BT2	A	A2	Y	\$496,950	0.31%	1.00%
	UNITEDHEALTH GROUP IN	91324PDN9	A+	A2	Y	\$489,380	0.30%	1.00%
	WELLS FARGO COMPANY	94974BGL8	BBB	A3	Y	\$973,570	0.61%	1.00%
Municipal Bonds	NEW YORK NY TXBL FISC	64966QCA6	AA	AA2	Y	\$997,070	0.62%	1.00%
	ONTARIO CA INTERNATIO	683042AJ4	AA	N/A	Y	\$489,000	0.30%	1.00%
U.S. Treasuries	U S TREASURY NOTE	91282CCJ8	N/A	AAA	Y	#####	6.93%	100.00%
		91282CEX5	N/A	AAA	Y	#####	7.47%	100.00%
		91282CHK0	N/A	AAA	Y	#####	7.35%	100.00%
		912828ZV5	Null	AAA	Y	#####	6.64%	100.00%
		912828ZW3	N/A	AAA	Y	#####	7.12%	100.00%

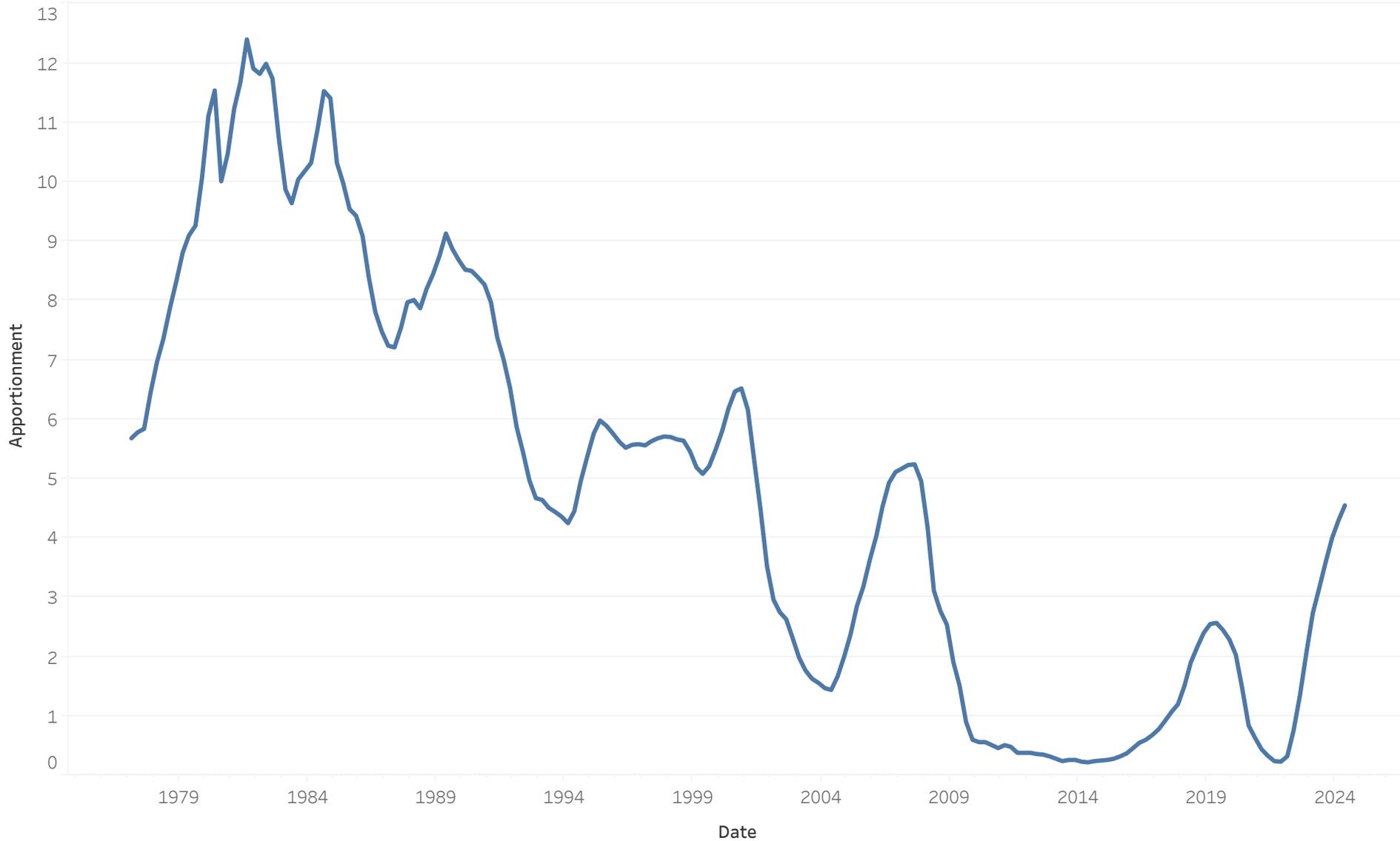


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LAIF

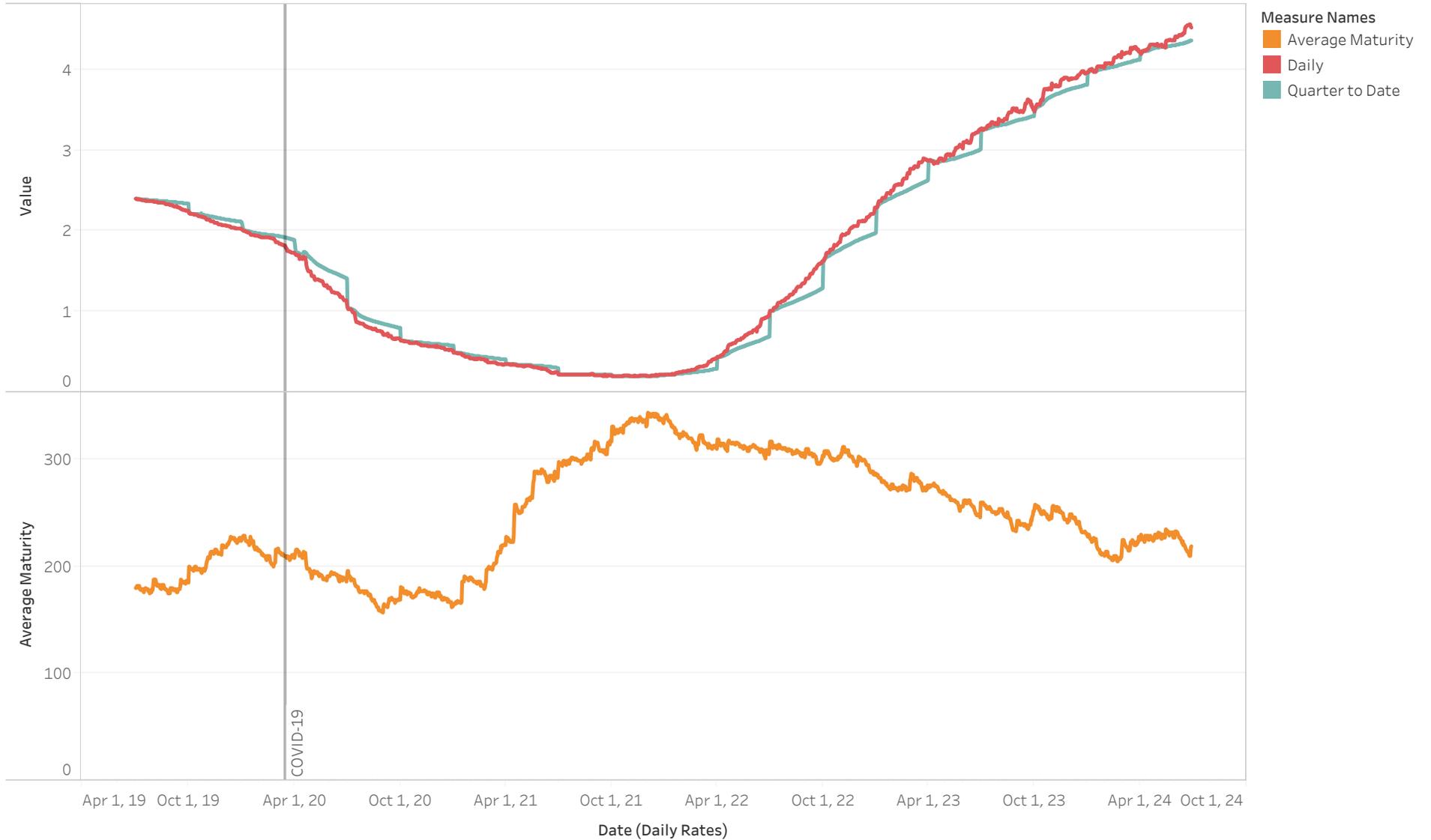
# LAIF Apportionment Rates

As of June 2024



# LAIF Diagnostics

As of June 2024



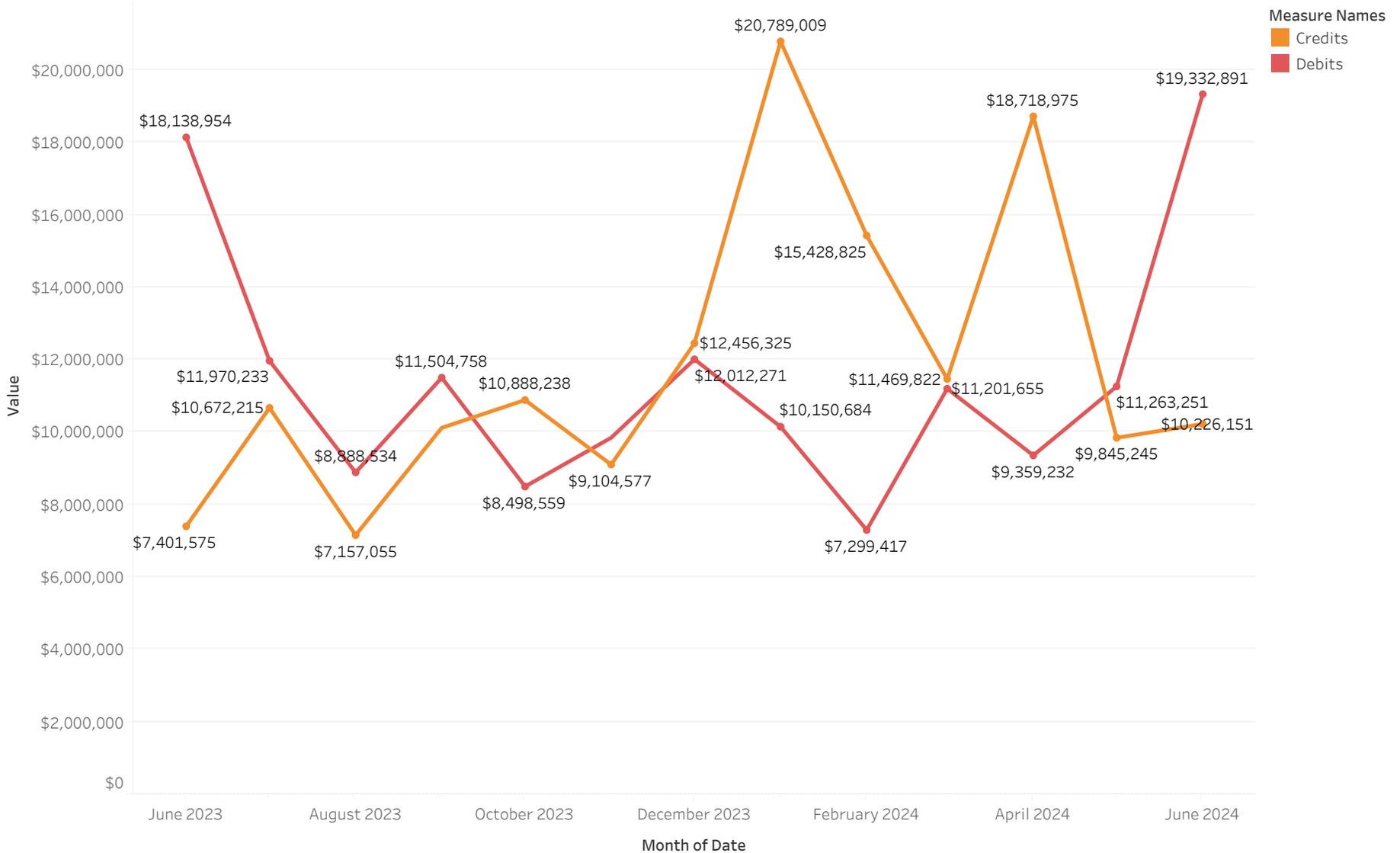


CITY OF  
EL SEGUNDO

# City Cash Flows

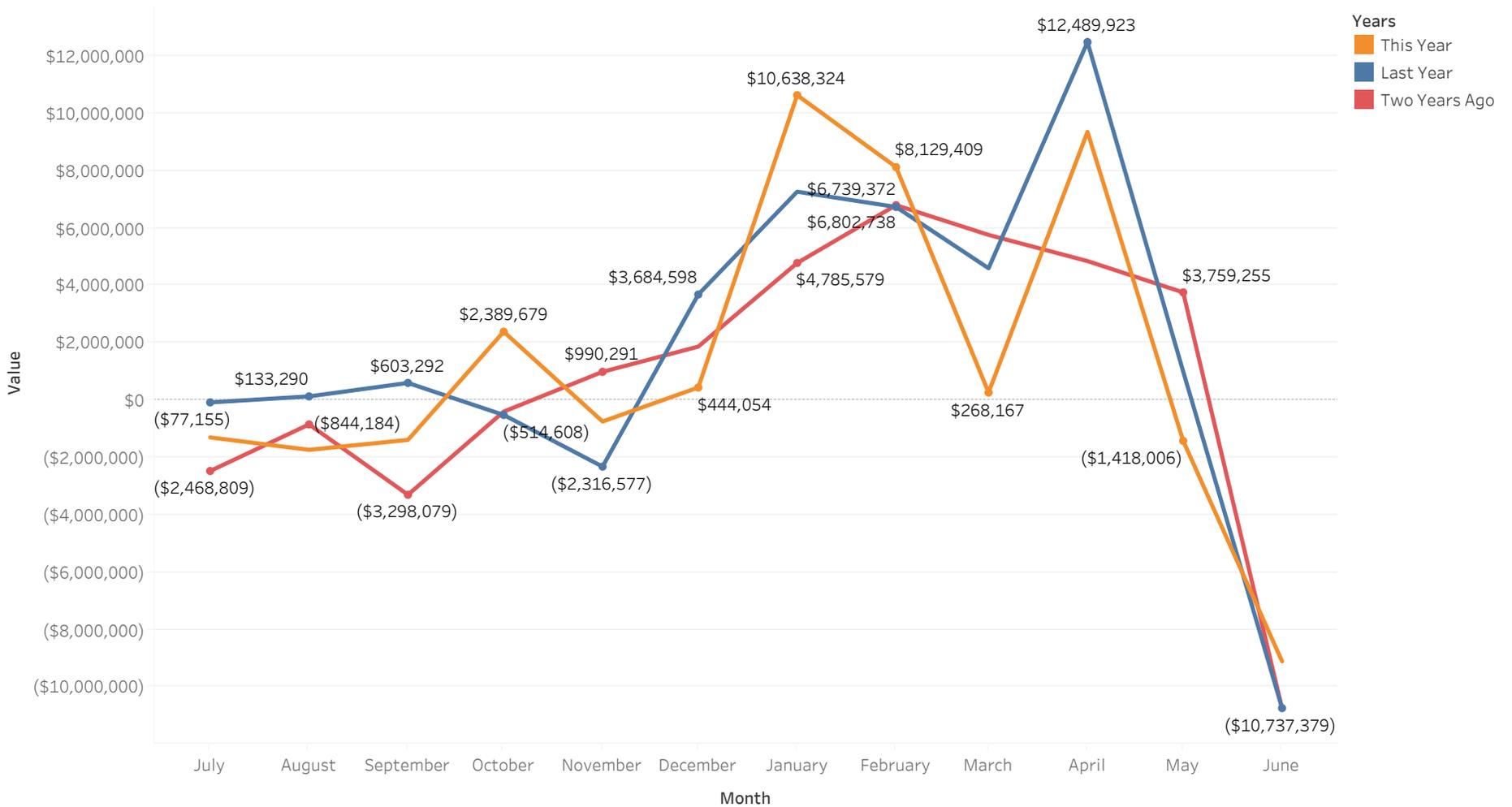
# Rolling 13-Month Cash Flow Analysis

As of June 2024



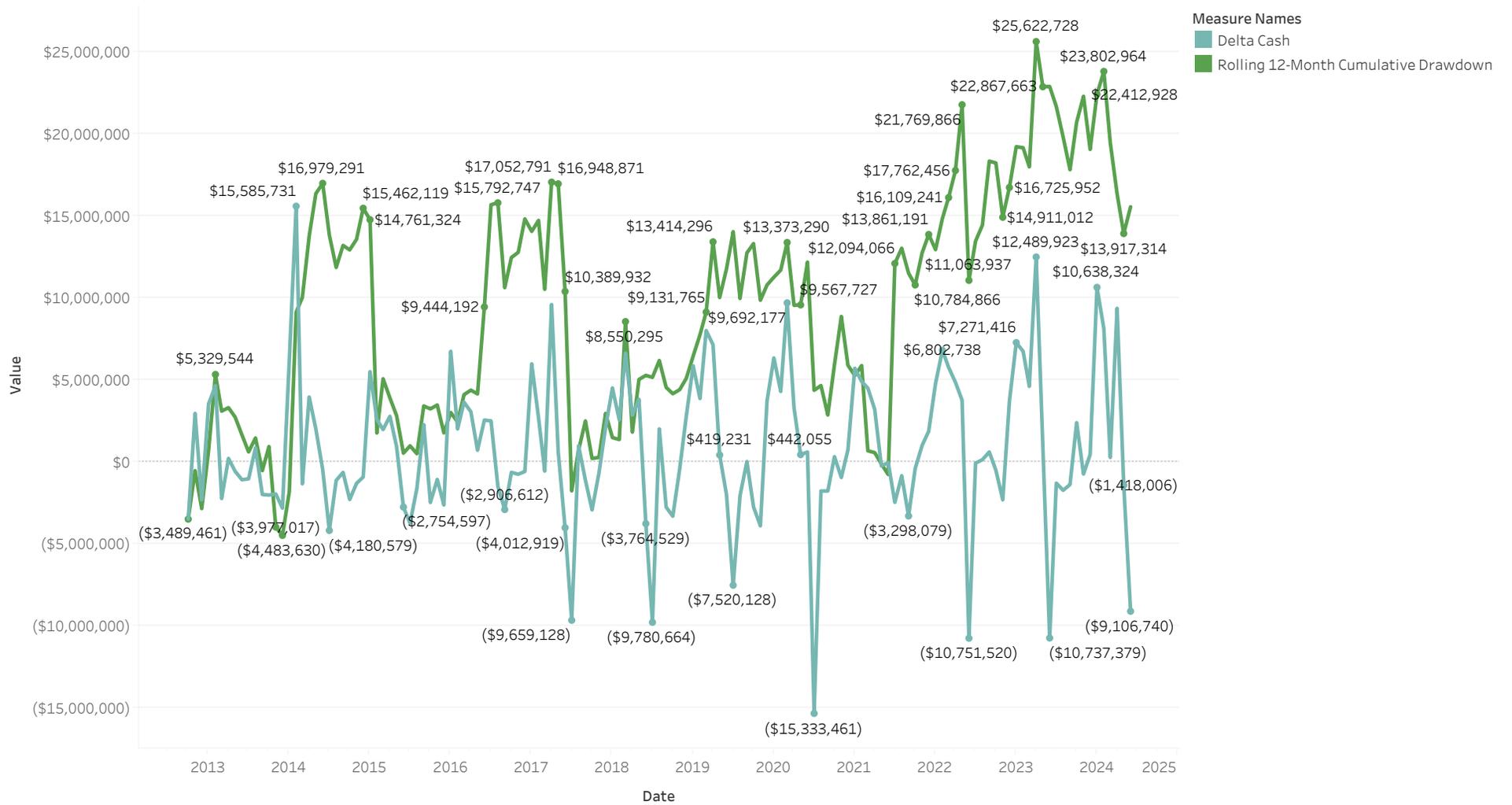
# Net Change in Cash by Year

As of June 2024



# Historic Drawdowns

As of June 2024



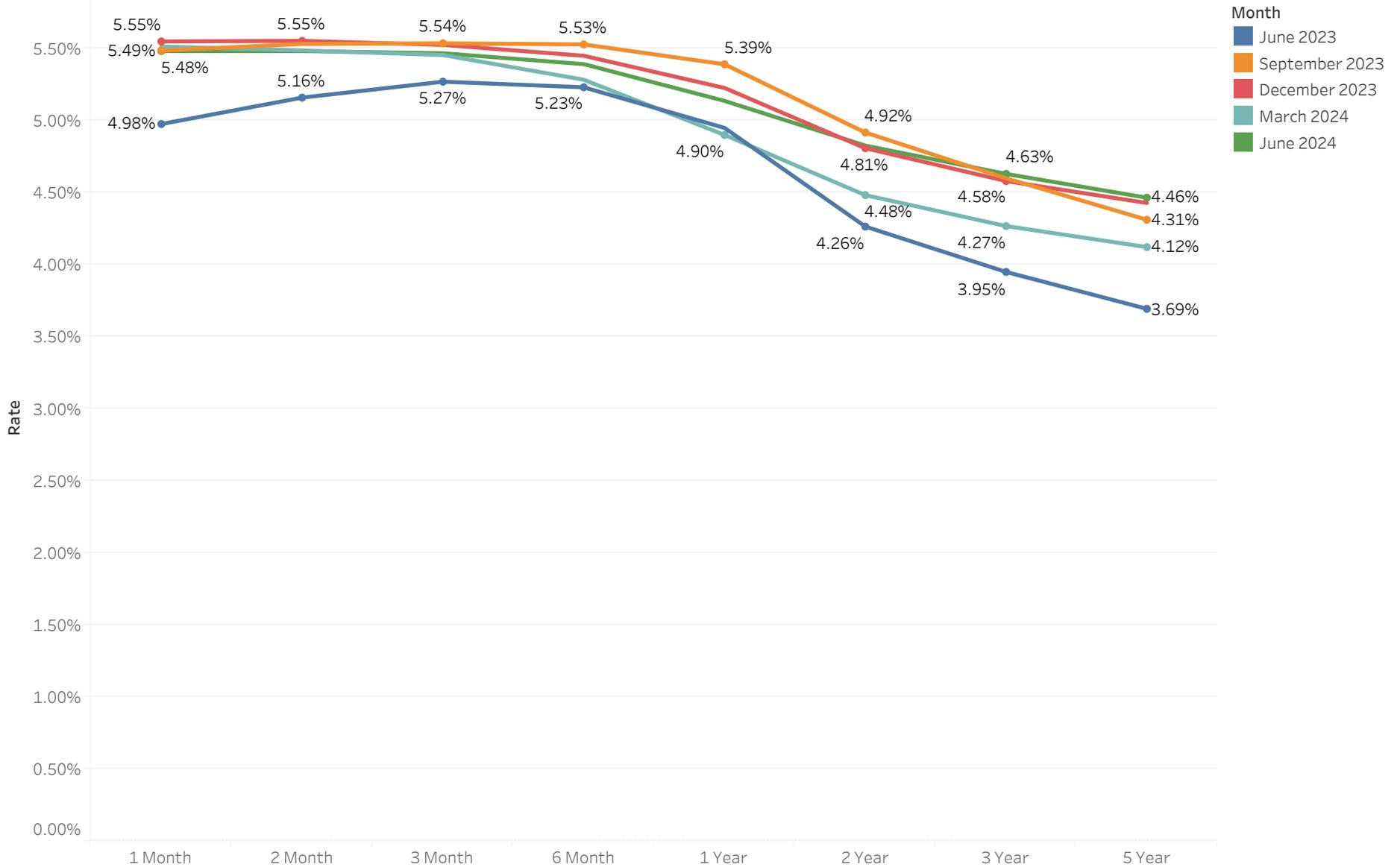


CITY OF  
EL SEGUNDO

# Economic Environment

# U.S. Treasury Yield Curve

As of June 2024

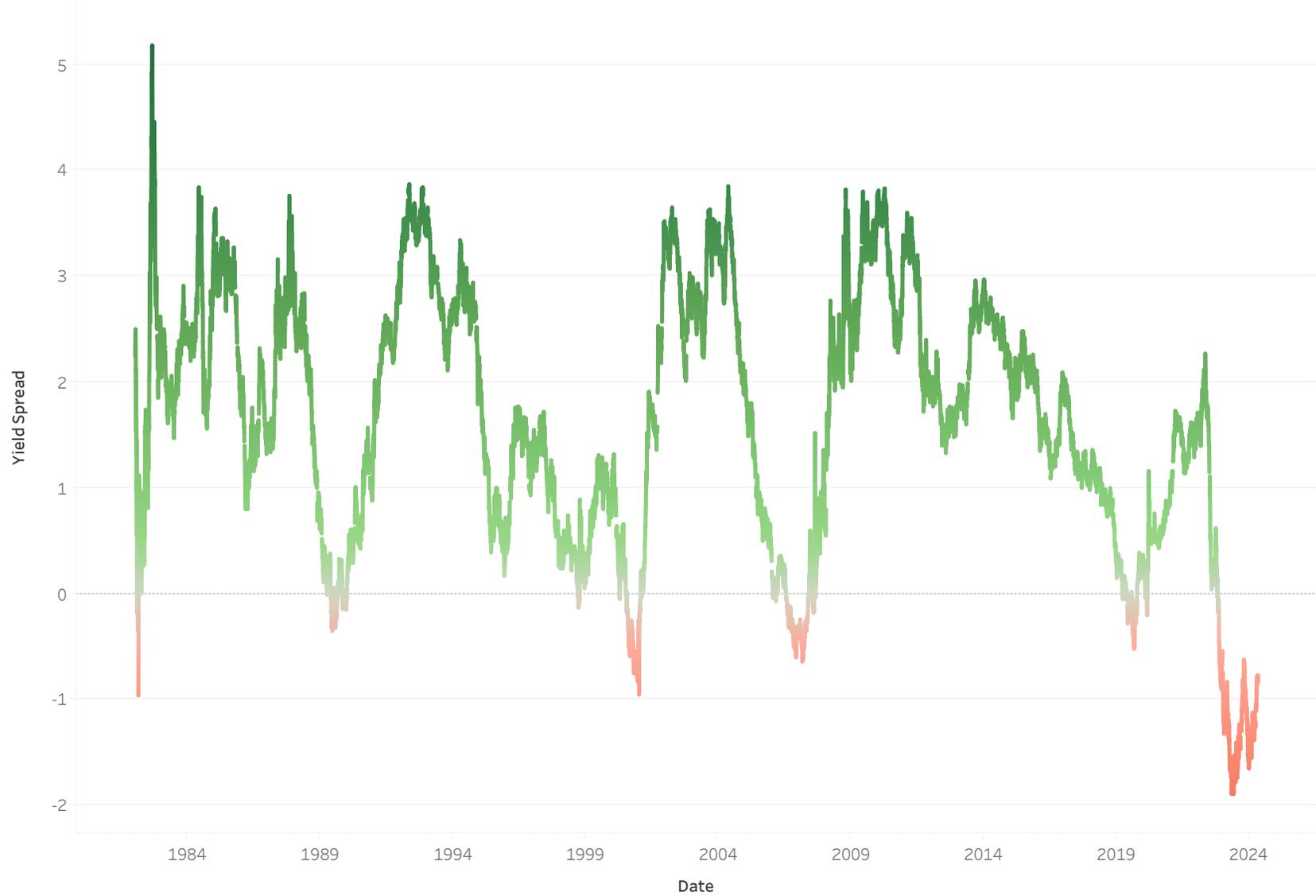




# 10-Year Minus 3-Month Treasury Yield Spread

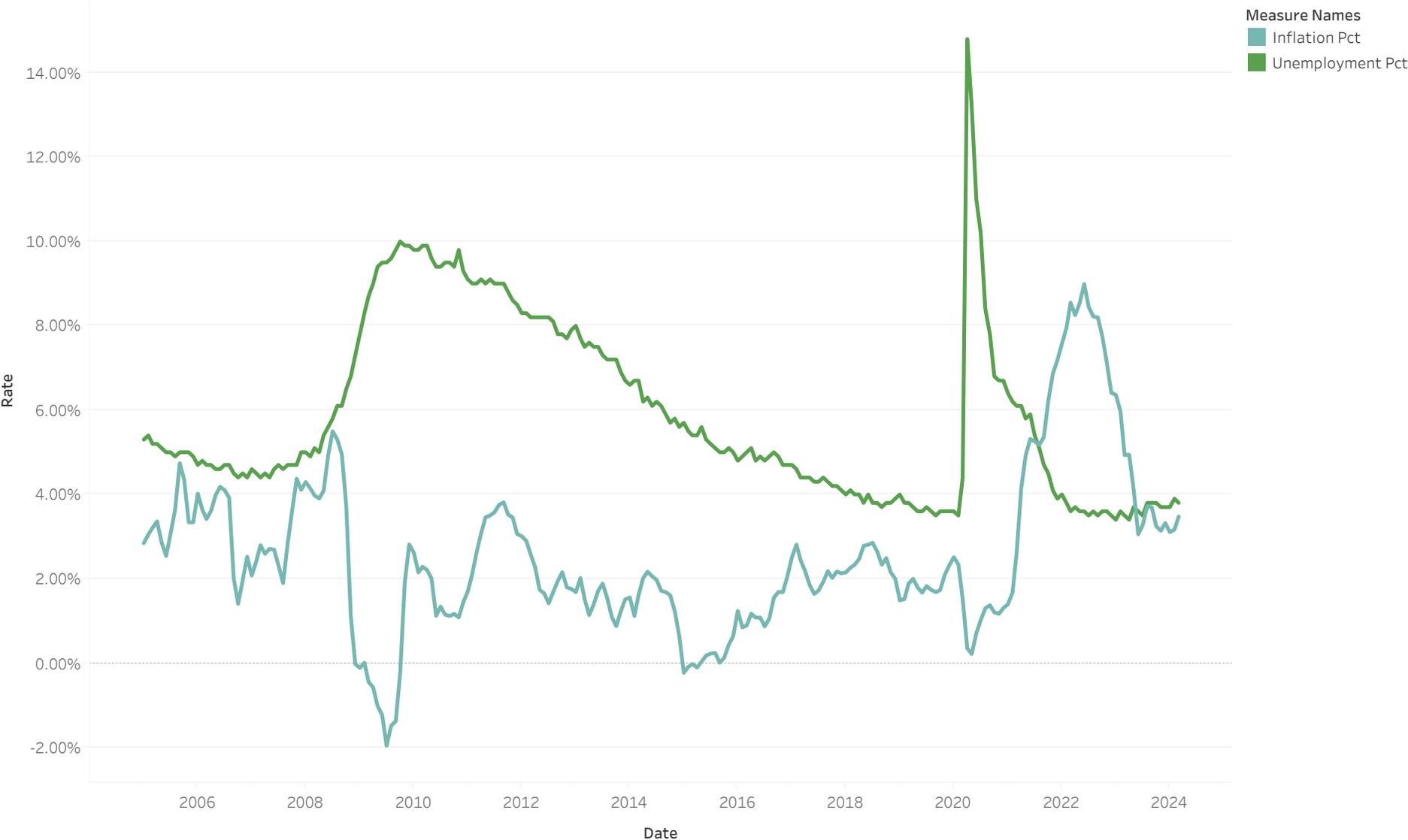
## Spread

As of June 2024



# Unemployment vs Inflation

As of June 2024



# 5-Year Breakeven Inflation Prediction

As of June 2024





CITY OF  
**EL SEGUNDO**

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

Sources for the valuations are as follows:

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

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

 7/11/2024

Matthew Robinson, City Treasurer

Date