



CITY OF  
EL SEGUNDO

# City of El Segundo Investment Portfolio Report May 2024

Certified By:  
City Treasurers Office

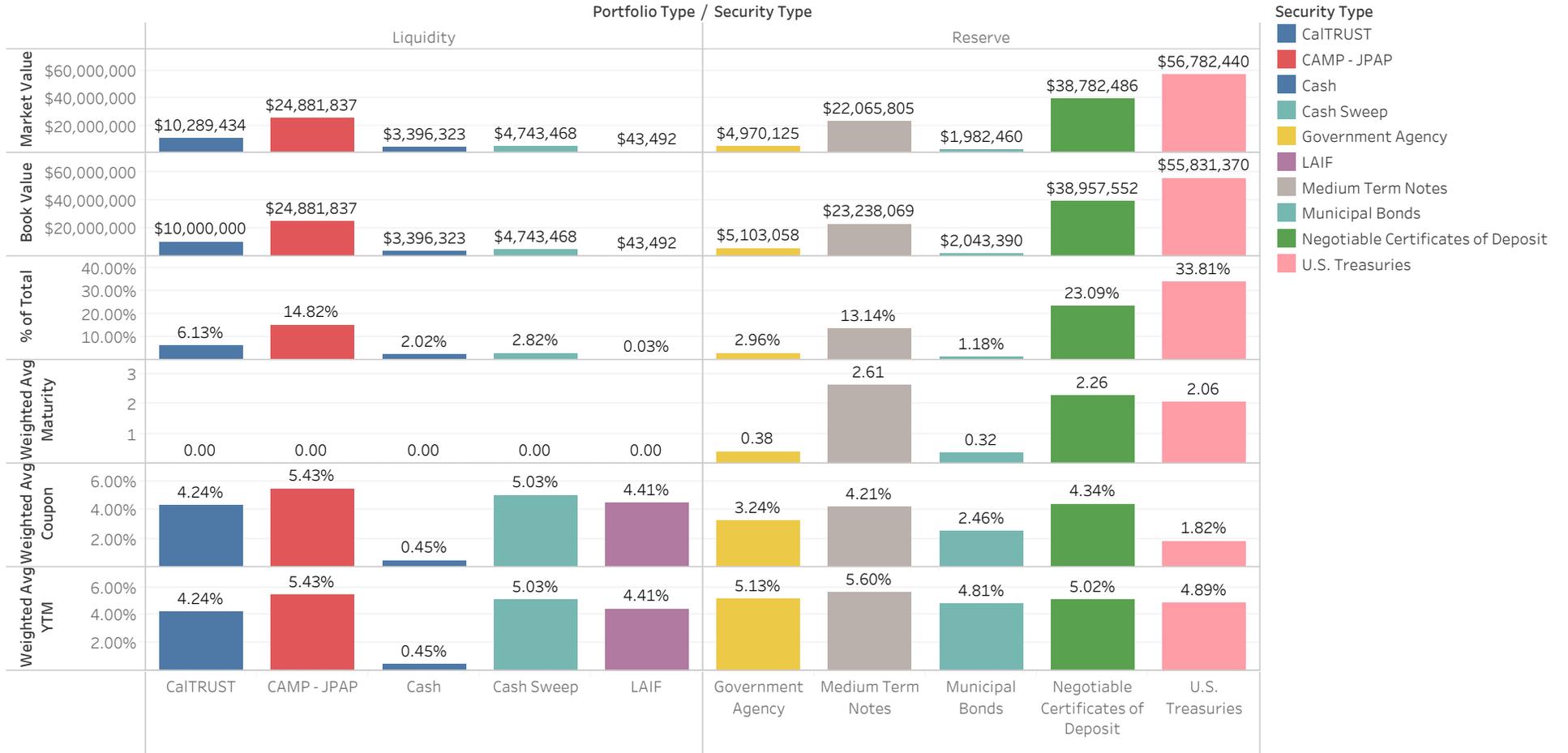


CITY OF  
EL SEGUNDO

# Portfolio

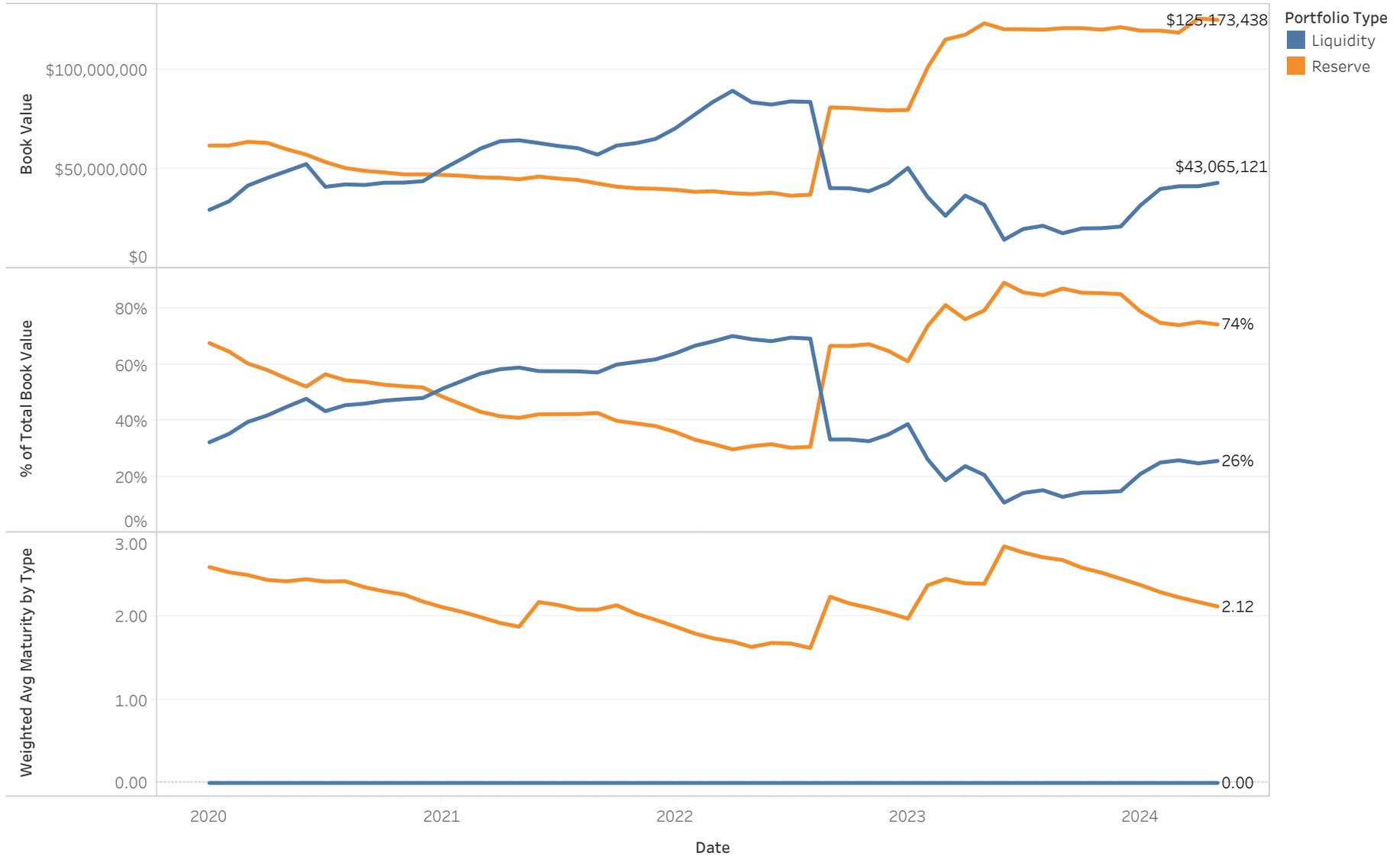
# Portfolio Summary

As of May 2024



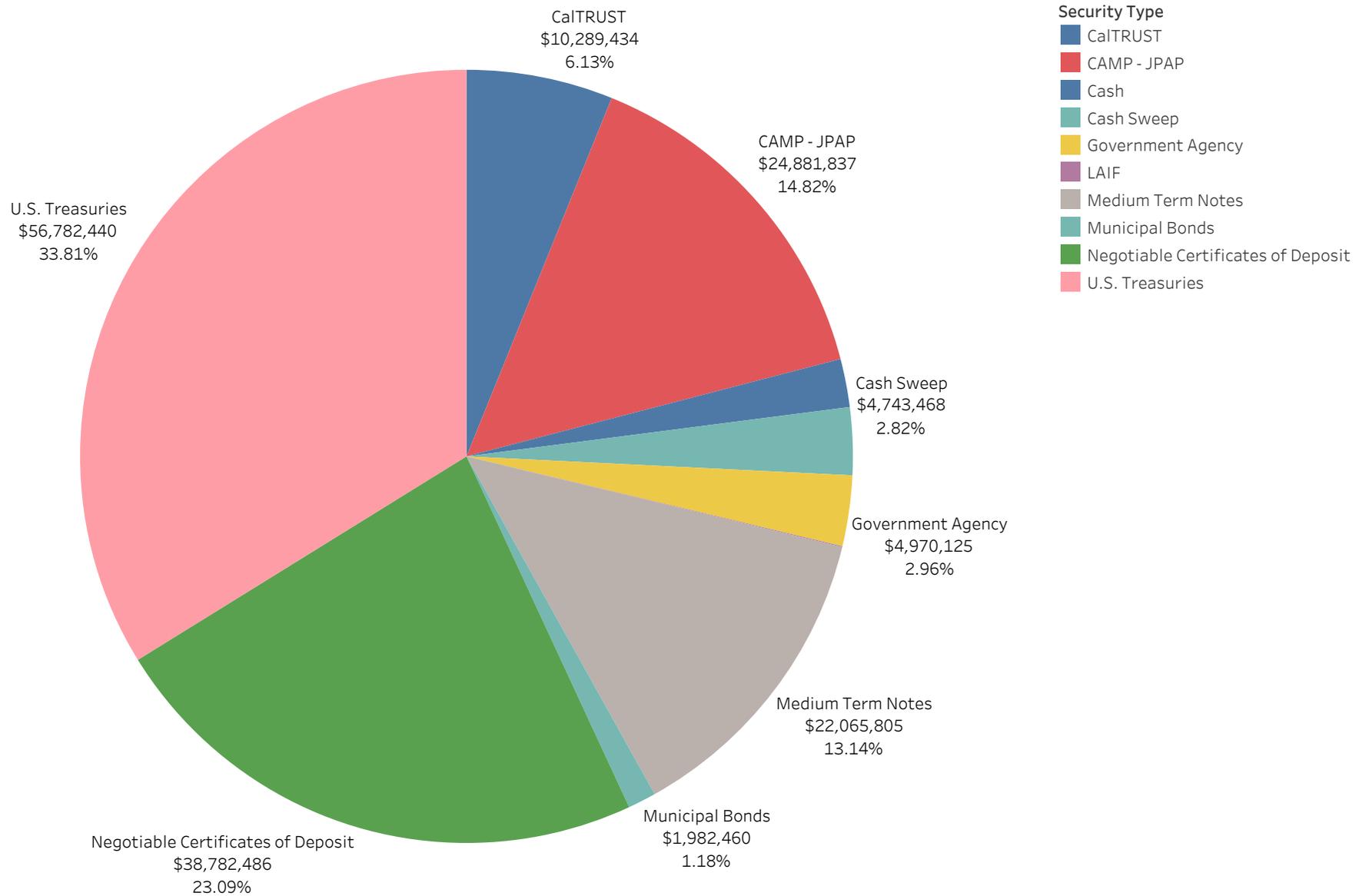
# Portfolio Through Time

As of May 2024



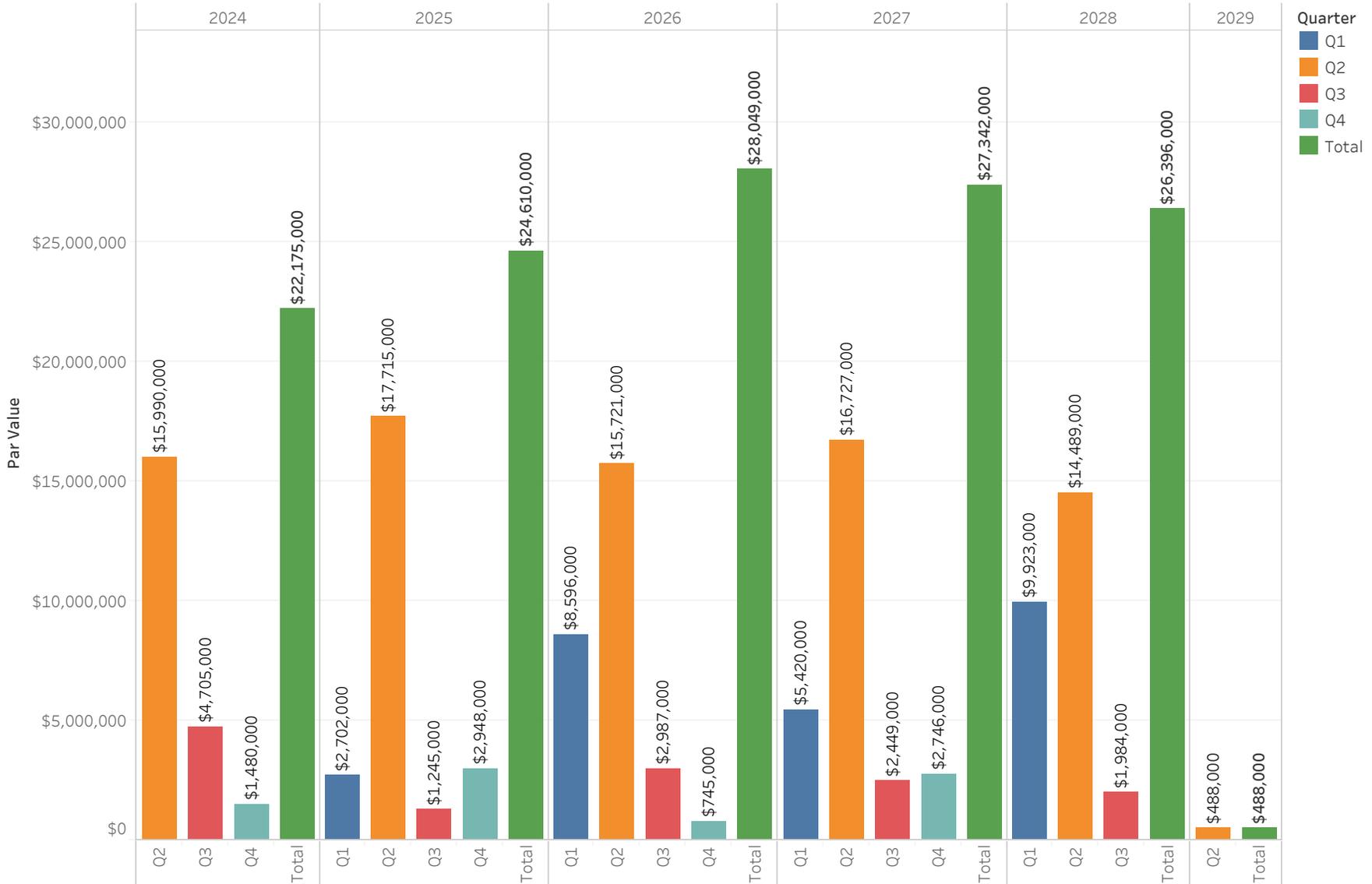
# Investments by Security Type

As of May 2024



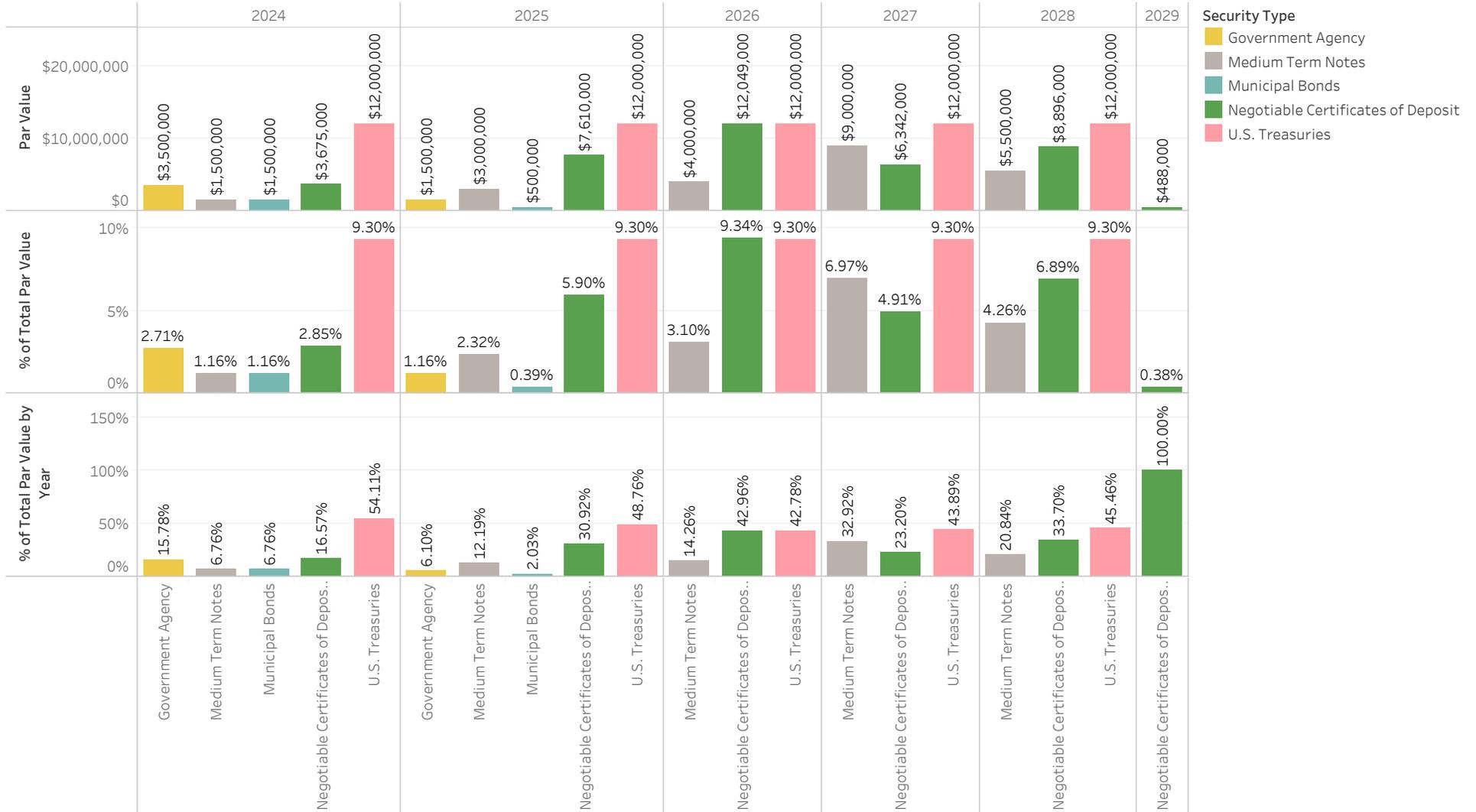
# Reserve Portfolio Ladder by Quarter

As of May 2024



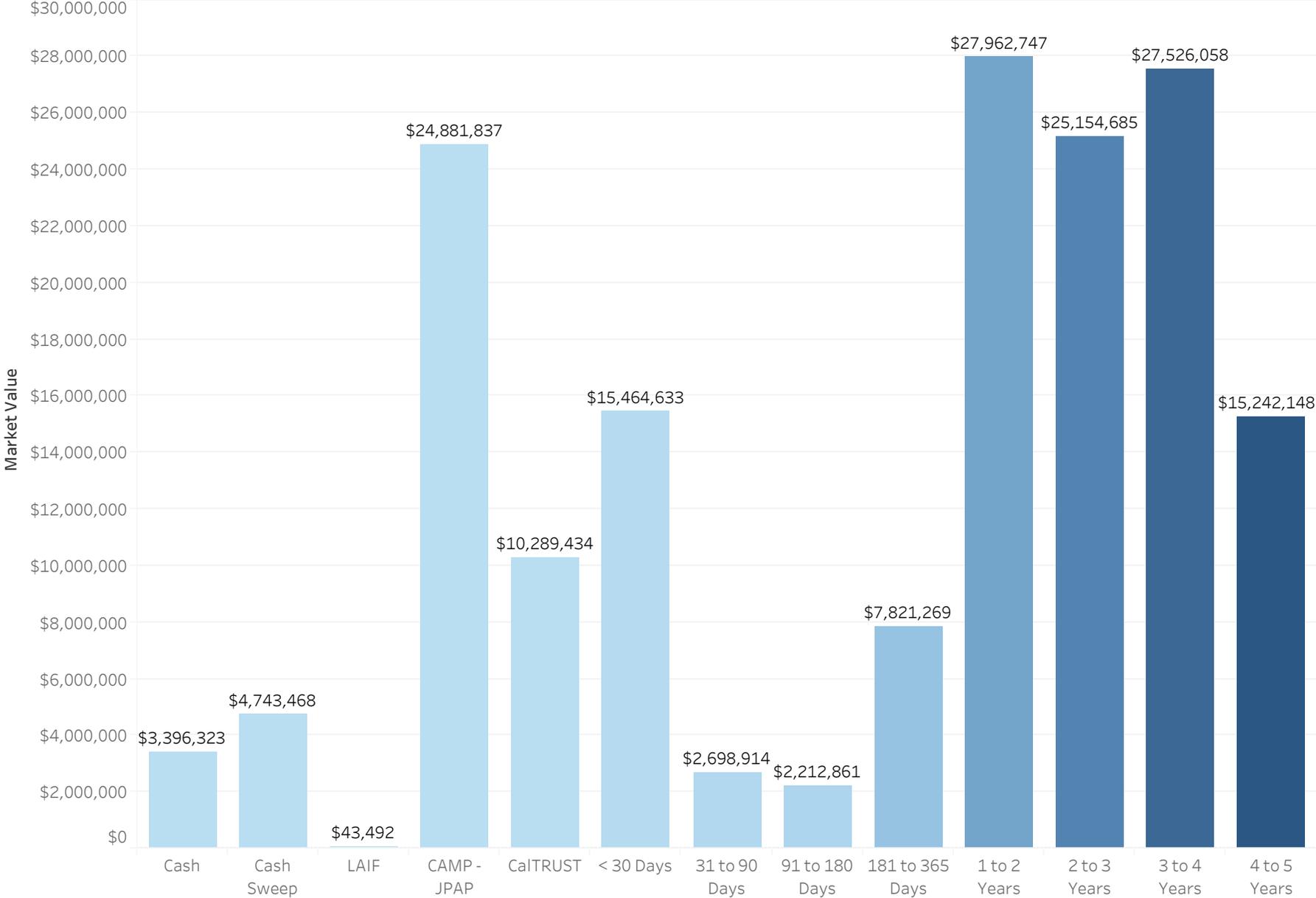
# Ladder Diversification

As of May 2024



# Investments by Maturity Date

As of May 2024



# Portfolio

As of May 2024

Security Type	Issuer	CUSIP	Month, Day, Year of Maturity Date	Days..	Cou..	Par ..	Mar..	Boo..	Unre..
Cash	Bank	Cash	Null	1	####	####	####	####	\$0
Cash Sweep	Bank	Cash Sweep	Null	1	####	####	####	####	\$0
LAIF	LAIF	LAIF	Null	1	####	####	####	####	\$0
CAMP - JPAP	CAMP - JPAP	CAMP - JPAP	Null	1	####	####	####	####	\$0
CalTRUST	CalTRUST	CalTRUST	Null	1	####	####	####	####	####
Medium Term Notes	AMAZON COM INC	023135CP9	December 1, 2027	1,279	####	####	####	####	####
	AMERICAN HONDA FIN CO	02665WED9	January 12, 2028	1,321	####	####	####	####	####
	APPLE INC	037833EC0	February 8, 2028	1,348	####	####	####	####	####
	ASTRAZENECA FINANCE L	04636NAA1	May 28, 2026	727	####	####	####	####	####
	BANK NOVA SCOTIA B C	06418BAE8	March 11, 2027	1,014	####	####	####	####	####
	BANK OF AMERICA CORP	06051GFX2	April 19, 2026	688	####	####	####	####	####
	CANADIAN IMP BK COMM	13607HR61	April 7, 2027	1,041	####	####	####	####	####
	CIGNA CORP	125523AG5	November 15, 2025	533	####	####	####	####	####
	CITIGROUP INC	172967KN0	May 1, 2026	700	####	####	####	####	####
	COCA COLA CO THE	191216CL2	September 6, 2024	98	####	####	####	####	####
	COMCAST CORP	20030NBW0	January 15, 2027	959	####	####	####	####	####
	DEERE JOHN CAPITAL	24422EWR6	January 20, 2028	1,329	####	####	####	####	####
	DEUTSCHE BK AG N Y	25160PAM9	September 9, 2027	1,196	####	####	####	####	####
	ESTEE LAUDER CO INC	29736RAN0	December 1, 2024	184	####	####	####	####	####
	GOLDMAN SACHS GROUP I	38141GXJ8	April 1, 2025	305	####	####	####	####	####
	IBM CORP	459200AS0	January 15, 2028	1,324	####	####	####	####	####
	INTEL CORP	458140CD0	February 10, 2026	620	####	####	####	####	####
	INTERCONTINENTAL EXCH	45866FAD6	December 1, 2025	549	####	####	####	####	####
	MEAD JOHNSON NUTRITIO	582839AH9	November 15, 2025	533	####	####	####	####	####
	MITSUBISHI UFJ FIN GR	606822AJ3	September 13, 2026	835	####	####	####	####	####
MORGAN STANLEY	61746BDZ6	January 27, 2026	606	####	####	####	####	####	
ROYAL BK CDA	78016EZD2	May 4, 2027	1,068	####	####	####	####	####	
STRYKER CORP	863667AH4	November 1, 2025	519	####	####	####	####	####	
SUMITOMO MITSUI FINL	86562MAY6	January 17, 2028	1,326	####	####	####	####	####	
TORONTO DOMINION BANK	89115A2M3	January 10, 2028	1,319	####	####	####	####	####	

# Portfolio

As of May 2024

Security Type	Issuer	CUSIP	Month, Day, Year of Maturity Date	Days..	Cou..	Par ..	Mar..	Boo..	Unre..
Medium Term Notes	TOSCO CORP	891490AR5	January 1, 2027	945	####	####	####	####	####
	TOYOTA MTR CR CORP FR	89236TKL8	November 10, 2027	1,258	####	####	####	####	####
	UNITED PARCEL SERVICE	911312BT2	September 1, 2024	93	####	####	####	####	####
	UNITEDHEALTH GROUP IN	91324PDN9	December 15, 2025	563	####	####	####	####	####
	WELLS FARGO COMPANY	94974BGL8	July 22, 2027	1,147	####	####	####	####	####
Municipal Bonds	NEW YORK NY TXBL FISC	64966QCA6	August 1, 2024	62	####	####	####	####	####
	ONTARIO CA INTERNATIO	683042AJ4	May 15, 2025	349	####	####	####	####	####
	TULSA CNTY OKLA INDPT	899593MG9	June 1, 2024	1	####	####	####	####	####
Negotiable Certificates of Deposit	1ST SECURITY BANK OF	33625CCP2	July 30, 2024	60	####	####	####	####	####
	ABACUS FEDERAL SAVING	00257TBF2	August 2, 2024	63	####	####	####	####	####
	ACHIEVE FINL CR UN BE	00453NAA9	February 17, 2026	627	####	####	####	####	####
	ADVIA CR UN KALAMAZOO	00782JAC6	September 27, 2028	1,580	####	####	####	####	####
	AFFINITY BK COVINGTON	00833JAL5	September 15, 2026	837	####	####	####	####	####
	ALASKA USA FED CR UN	011852AE0	March 8, 2028	1,377	####	####	####	####	####
	ALL IN FED CR UN DALE	01664MAE6	February 17, 2028	1,357	####	####	####	####	####
	ALLIANT CR UN CHICAGO	01882MAD4	December 30, 2025	578	####	####	####	####	####
	ALLY BK SANDY UTAH	02007GM42	March 23, 2026	661	####	####	####	####	####
	ALMA BK ASTORIA NEW Y	020080BL0	September 11, 2024	103	####	####	####	####	####
	AMERICAN EXP NATL BAN	02589ACP5	May 12, 2025	346	####	####	####	####	####
	AMERICAN FIRST CR UN	02616ACA5	April 27, 2027	1,061	####	####	####	####	####
	AUSTIN TELCO FED CR U	052392CH8	December 16, 2026	929	####	####	####	####	(\$62)
	B1BANK BATON ROUGE LA	098079AM8	May 12, 2025	346	####	####	####	####	####
	BANK FIVE NINE OCONOM	062119BK7	March 20, 2028	1,389	####	####	####	####	####
	BANK NEW YORK MELLON	06405VFG9	March 21, 2025	294	####	####	####	####	####
	BANK OF PERRY CNTY LO	06425KCT4	May 31, 2028	1,461	####	####	####	####	####
	BANK PONTIAC ILL	064455AZ1	April 28, 2027	1,062	####	####	####	####	####
	BANK SIERRA PORTERVIL	064860MC0	March 15, 2027	1,018	####	####	####	####	####
	BANK UTAH OGDEN UTAH	065427AC0	May 10, 2028	1,440	####	####	####	####	####
BANKERS BK MADISON WI	06610RBZ1	November 24, 2027	1,272	####	####	####	####	####	
BAXTER CR UN VERNON H	07181JBB9	August 22, 2028	1,544	####	####	####	####	####	

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As of May 2024

Security Type	Issuer	CUSIP	Month, Day, Year of Maturity Date	Days..	Cou..	Par ..	Mar..	Boo..	Unre..
Negotiable Certificates of Deposit	BELCO FEDERAL CR UN	07833EAN7	February 24, 2026	634	####	####	####	####	####
	BLUE RIDGE BK MARTINS	09582YAG7	March 16, 2026	654	####	####	####	####	####
	BMO HARRIS BK NATL AS	05600XQA1	May 9, 2025	343	####	####	####	####	####
	BMW BK NORTH AMER SAL	05580AW83	March 17, 2028	1,386	####	####	####	####	####
	BRENTWOOD BK BETHEL P	107219BK2	March 17, 2026	655	####	####	####	####	####
	BRIDGEWATER BK BLOOMI	108622NK3	March 29, 2028	1,398	####	####	####	####	\$37
	CALIFORNIA CR UN GLEN	130162AU4	February 23, 2026	633	####	####	####	####	####
	CAPITAL ONE NATL ASSN	14042RUR0	September 30, 2027	1,217	####	####	####	####	####
	CATTLEMENS BK ALTUS O	14947NAA4	March 16, 2026	654	####	####	####	####	####
	CELTIC BK SALT LAKE C	15118RE78	March 17, 2027	1,020	####	####	####	####	####
	CENTRAL BK STORM LAKE	15258RBG1	May 5, 2025	339	####	####	####	####	####
	CENTRIS FEDERAL CREDI	15643VAB8	May 27, 2025	361	####	####	####	####	####
	CFBANK FAIRLAWN OHIO	15721UFP9	September 15, 2026	837	####	####	####	####	####
	CHARLES SCHWAB BK SSB	15987UBA5	March 28, 2025	301	####	####	####	####	####
	CHARTWAY FED CR UN VA	16141BAC5	June 9, 2026	739	####	####	####	####	####
	CHEROKEE ST BK IOWA	164499DE2	March 6, 2026	644	####	####	####	####	####
	CIBC BK USA CHICAGO I	12547CAU2	March 24, 2026	662	####	####	####	####	####
	CITADEL FED CR UN EXT	17286TAG0	February 27, 2025	272	####	####	####	####	####
	CITIZENS BK INC ROBER	173851AE6	March 16, 2026	654	####	####	####	####	\$672
	CITIZENS ST BK LACROS	176688DA4	March 24, 2028	1,393	####	####	####	####	####
	CITY NATL BK LOS ANGE	178180GY5	March 31, 2028	1,400	####	####	####	####	\$797
	COASTLIFE CR UN CORPU	19058LAB0	February 13, 2026	623	####	####	####	####	####
	COMMERCE BK GENEVA MI	20056QRZ8	June 26, 2024	26	####	####	####	####	####
	COMMUNITY FIRST BK IN	20368TDH0	May 5, 2025	339	####	####	####	####	####
	COMMUNITY HERITAGE FI	597338AJ1	May 10, 2027	1,074	####	####	####	####	####
CONNECTONE BK ENGLEWO	20786ADG7	March 23, 2026	661	####	####	####	####	####	
CONNEXUS CREDIT UNION	20825WBC3	August 26, 2025	452	####	####	####	####	####	
CORNERSTONE BK FARGO	219232CQ6	May 12, 2025	346	####	####	####	####	####	
COUNTY SCHS FED CR UN	22258JAF8	March 17, 2026	655	####	####	####	####	####	
CROSS RIV BK TEANECK	227563CH4	May 19, 2026	718	####	####	####	####	####	

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Security Type	Issuer	CUSIP	Month, Day, Year of Maturity Date	Days..	Cou..	Par ..	Mar..	Boo..	Unre..
Negotiable Certificates of Deposit	CUSTOMERS BK PHOENIXV	23204HNV6	March 31, 2026	669	####	####	####	####	####
	CY FAIR FCU HOUSTON T	23248UAA5	May 19, 2027	1,083	####	####	####	####	####
	DEPARTMENT OF COMM FE	24951TAW5	November 30, 2027	1,278	####	####	####	####	####
	DISCOVER BK GREENWOOD	2546732F2	March 6, 2028	1,375	####	####	####	####	####
	DORT FINL CR UN GRAND	25844MAQ1	February 10, 2028	1,350	####	####	####	####	####
	EAGLEBANK BETHESDA MD	27002YFQ4	February 24, 2026	634	####	####	####	####	####
	EMPOWER CU SYRACUSE N	291916AB0	September 29, 2028	1,582	####	####	####	####	####
	ESSENTIAL FED CR UN B	29669XAT5	September 20, 2028	1,573	####	####	####	####	####
	FEDERAL SVGS BK CHICA	313812EC9	February 24, 2026	634	####	####	####	####	\$349
	FIDELITY BK NEW ORLEA	31617CAY9	March 16, 2026	654	####	####	####	####	####
	FIRST FED CR UN CEDAR	32024JAM5	February 17, 2028	1,357	####	####	####	####	####
	FIRST FMRS BK TR CONV	320165JK0	September 4, 2024	96	####	####	####	####	####
	FIRST FNDTN BK IRVINE	32026U5U6	May 22, 2029	1,817	####	####	####	####	####
	FIRST NATL BK DAMARIS	32117BFR4	September 23, 2026	845	####	####	####	####	(\$30)
	FIRST NATL BK OF MICH	32114VCH8	March 15, 2028	1,384	####	####	####	####	####
	FIRST ST BK NEW LONDO	336793CD4	March 12, 2027	1,015	####	####	####	####	####
	FIRST TECHNOLOGY FED	33715LEN6	February 18, 2025	263	####	####	####	####	####
	FIRST UTD BK TR CO	33742CCS4	February 8, 2027	983	####	####	####	####	\$250
	FIRST WESTN BK TR MIN	33749VBP2	May 12, 2025	346	####	####	####	####	####
	FLAGSTAR BK NATL ASSN	33847GAB8	March 2, 2026	640	####	####	####	####	####
	FNCB BK DUNMORE PA	30257YBS0	May 7, 2027	1,071	####	####	####	####	####
	FREEDOM FIRST CR UN R	35638CAH2	April 28, 2025	332	####	####	####	####	####
	FREEDOM NORTHWEST CR	356436AK1	June 1, 2026	731	####	####	####	####	####
	FREESTAR FINL CR UN C	35688MAE6	February 22, 2028	1,362	####	####	####	####	####
	GENOA BKG CO OHIO	372348CJ9	July 31, 2024	61	####	####	####	####	####
GEORGIA BKG CO	37312PDD8	March 27, 2026	665	####	####	####	####	####	
GOLD COAST BK CHICAGO	38058KEW2	September 22, 2027	1,209	####	####	####	####	####	
GRAND RIV BK GRANDVIL	38644ABP3	August 2, 2024	63	####	####	####	####	####	
GREAT NORTH BK FLOREN	39103QAZ9	March 16, 2026	654	####	####	####	####	####	
GREENSTATE CR UN NORT	39573LDW5	October 28, 2025	515	####	####	####	####	####	

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As of May 2024

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Negotiable Certificates of Deposit	GREENWOOD MUN FED CR	39729LAF8	June 1, 2027	1,096	####	####	####	####	####
	GUARDIAN CREDIT UNION	40135GAA6	September 29, 2028	1,582	####	####	####	####	####
	HONOLULU FIRE DEPT FE	438649AE5	August 17, 2026	808	####	####	####	####	####
	HUNTINGTON NATL BK CO	446438SB0	May 5, 2025	339	####	####	####	####	####
	JOHN MARSHALL BK REST	47804GKM4	September 2, 2026	824	####	####	####	####	####
	KEY BK NATL ASSN OHIO	49306SJ56	March 17, 2025	290	####	####	####	####	####
	LEADERS CR UN JACKSON	52171MAG0	March 30, 2028	1,399	####	####	####	####	####
	LIBERTY FED CR UN EVA	53052LAU3	June 9, 2025	374	####	####	####	####	####
	LIBERTY FIRST CR UN L	530520AE5	February 3, 2028	1,343	####	####	####	####	####
	LIVE OAK BANKING COMP	538036GU2	November 27, 2024	180	####	####	####	####	####
	LUANA SVGS BK IOWA	549104C70	March 17, 2026	655	####	####	####	####	####
	LYONS NATL BK N Y	552249CH5	March 16, 2026	654	####	####	####	####	####
	MAINE SVGS FCU HAMPDE	560507AR6	August 25, 2028	1,547	####	####	####	####	\$905
	MANUFACTURERS TRADERS	564759SE9	March 17, 2027	1,020	####	####	####	####	####
	MEDALLION BK UTAH	58404DSM4	June 16, 2028	1,477	####	####	####	####	####
	MID AMERN CR UN WICHI	59522NAD6	May 23, 2025	357	####	####	####	####	####
	MID MO BK SPRINGFIELD	59541KBV8	July 17, 2024	47	####	####	####	####	####
	MIDWEST BK WESTN ILL	59828PCQ1	March 23, 2026	661	####	####	####	####	####
	MINNWEST BK REDWOOD F	60425SKB4	May 3, 2027	1,067	####	####	####	####	####
	MORGAN STANLEY BK N A	61690UPF1	November 29, 2024	182	####	####	####	####	####
	MOUNTAIN AMER FED CR	62384RAT3	April 28, 2026	697	####	####	####	####	####
	NEBRASKALAND BK NORTH	63970MAE5	September 17, 2025	474	####	####	####	####	####
	NORTHWEST BK BOISE ID	66736ACE7	March 17, 2026	655	####	####	####	####	####
	NUMERICA CR UN SPOKAN	67054NBH5	June 1, 2026	731	####	####	####	####	####
	ONE CMNTY BK ORE WIS	682325DH5	October 6, 2026	858	####	####	####	####	####
PARKSIDE FINL BK TR C	70147AEX8	September 17, 2025	474	####	####	####	####	####	
PARTNERS BK MISSION V	70212YBN1	March 17, 2025	290	####	####	####	####	####	
PEOPLES BK CO COLDWAT	710275AC2	March 17, 2027	1,020	####	####	####	####	####	
PEOPLES SVGS BK WELLS	71224LAG9	March 8, 2027	1,011	####	####	####	####	####	
PINNACLE BK NASHVILLE	72345SLN9	May 8, 2026	707	####	####	####	####	####	

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Negotiable Certificates of Deposit	PLAINS ST BK TEX	726547BK7	June 21, 2024	21	####	####	####	####	####
	POINT WEST CREDIT UNI	730716AF4	April 13, 2026	682	####	####	####	####	####
	POPPY BK SANTA ROSA C	73319FAF6	March 18, 2025	291	####	####	####	####	####
	POPULAR BK NEW YORK B	73317ABT8	March 19, 2026	657	####	####	####	####	####
	PORTAGE BK BELLEVUE W	73565MAC9	March 24, 2027	1,027	####	####	####	####	####
	PREFERRED BANK LA CAL	740367HP5	August 16, 2024	77	####	####	####	####	####
	RAIZ FCU EL PASO TEX	75102EAG3	August 18, 2025	444	####	####	####	####	####
	RAYMOND JAMES BANK NA	75472RAU5	December 30, 2024	213	####	####	####	####	####
	ROGUE CR UN MEDFORD O	77535MAM5	January 20, 2028	1,329	####	####	####	####	\$64
	SAN FRANCISCO FED CR	79772FAG1	February 3, 2028	1,343	####	####	####	####	####
	SANDY SPRING BK OLNEY	800364EX5	March 16, 2026	654	####	####	####	####	####
	SAVANNAH BK NATL ASSN	804767AB7	May 3, 2028	1,433	####	####	####	####	####
	SAWYER SVGS BK SAUGER	805508BY3	March 10, 2026	648	####	####	####	####	####
	SECURITY ST BK WARROA	81501JAE2	May 31, 2028	1,461	####	####	####	####	####
	SIGNATURE FED CR UN A	82671DAC1	June 8, 2026	738	####	####	####	####	####
	SOUTHERN BK POPLAR BL	843383CS7	May 17, 2028	1,447	####	####	####	####	####
	SOUTHERN FIRST BK N A	84287PHU9	November 27, 2026	910	####	####	####	####	####
	SOUTHERN MICH BK TR	843355BP2	November 8, 2027	1,256	####	####	####	####	####
	ST VINCENTS MED CTR C	85279AAC6	June 16, 2027	1,111	####	####	####	####	####
	STATE BK INDIA NEW YO	856285X89	February 28, 2028	1,368	####	####	####	####	####
	STATE EMPLOYEES CR UN	85678LAA3	May 24, 2027	1,088	####	####	####	####	####
	SYNCHRONY BK RETAIL C	87164XZW9	August 20, 2026	811	####	####	####	####	####
	TECHNOLOGY CR UN SAN	87868YAJ2	February 24, 2025	269	####	####	####	####	####
	THOMASVILLE NATL BK G	884693BY7	March 24, 2025	297	####	####	####	####	####
TOYOTA FINL SVGS BK H	89235MPN5	May 24, 2029	1,819	####	####	####	####	####	
TRANSPORTATION ALLIAN	89388CGJ1	March 17, 2025	290	####	####	####	####	####	
TRISTATE CAP BK PITTS	89677DJE7	March 30, 2026	668	####	####	####	####	####	
TRULIANT FED CR UN WI	89789AAD9	February 26, 2027	1,001	####	####	####	####	####	
TUCSON FED CR UN ARIZ	898812AC6	September 8, 2028	1,561	####	####	####	####	####	
UBS BK USA SALT LAKE	90355GDT0	June 1, 2028	1,462	####	####	####	####	####	

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Negotiable Certificates of Deposit	UFIRST FED CR UN PLAT	902684AA7	August 22, 2025	448	####	####	####	####	####
	UNITED FID BK FSB EVA	910286GA5	March 30, 2027	1,033	####	####	####	####	(\$72)
	UNITED HERITAGE CR UN	91334AAL7	March 21, 2025	294	####	####	####	####	####
	UNITED ROOSEVELT SVGS	91139LAF3	May 19, 2027	1,083	####	####	####	####	####
	UNIVERSITY BK ANN ARB	914098DQ8	April 3, 2028	1,403	####	####	####	####	\$481
	UNIVEST NATL BK TR SO	91527PBW6	May 5, 2028	1,435	####	####	####	####	####
	UPPER PENNISUA STATE	91630PAS0	December 27, 2024	210	####	####	####	####	####
	USALLIANCE FCU RYE NE	90352RDB8	May 26, 2028	1,456	####	####	####	####	####
	UTAH CMNTY CR UN PROV	917352AC0	April 27, 2026	696	####	####	####	####	####
	UTAH FIRST FED CREDIT	91739JAA3	July 14, 2028	1,505	####	####	####	####	####
	VALLEystAR CR UN MART	92023CAE3	March 20, 2028	1,389	####	####	####	####	####
	VIBRANT CREDIT UNION	92559TAN8	September 28, 2026	850	####	####	####	####	####
	VIKING BK NATL ASSN A	92675MAA0	March 13, 2026	651	####	####	####	####	####
	VISIONS FED CR UN END	92838DAE6	September 29, 2026	851	####	####	####	####	####
	WASHINGTON FEDERAL	938828BJ8	August 23, 2024	84	####	####	####	####	####
	WELLS FARGO BANK NATL	949764PA6	May 28, 2027	1,092	####	####	####	####	####
	WESTERN ALLIANCE BK P	95763PLW9	April 28, 2025	332	####	####	####	####	####
	Government Agency	FEDERAL HOME LOAN BKS	3130A1XJ2	June 14, 2024	14	####	####	####	####
3130ASA82			June 20, 2025	385	####	####	####	####	####
3130ASE96			June 27, 2025	392	####	####	####	####	####
3130ASH77			June 28, 2024	28	####	####	####	####	####
TENNESSEE VALLEY AUTH		880591ER9	September 15, 2024	107	####	####	####	####	####
U.S. Treasuries	U S TREASURY NOTE	91282CCJ8	June 30, 2026	760	####	####	####	####	####
		91282CEX5	June 30, 2024	30	####	####	####	####	####
		91282CHK0	June 30, 2028	1,491	####	####	####	####	####
		912828ZV5	June 30, 2027	1,125	####	####	####	####	####
		912828ZW3	June 30, 2025	395	####	####	####	####	####



CITY OF  
EL SEGUNDO

# Transactions

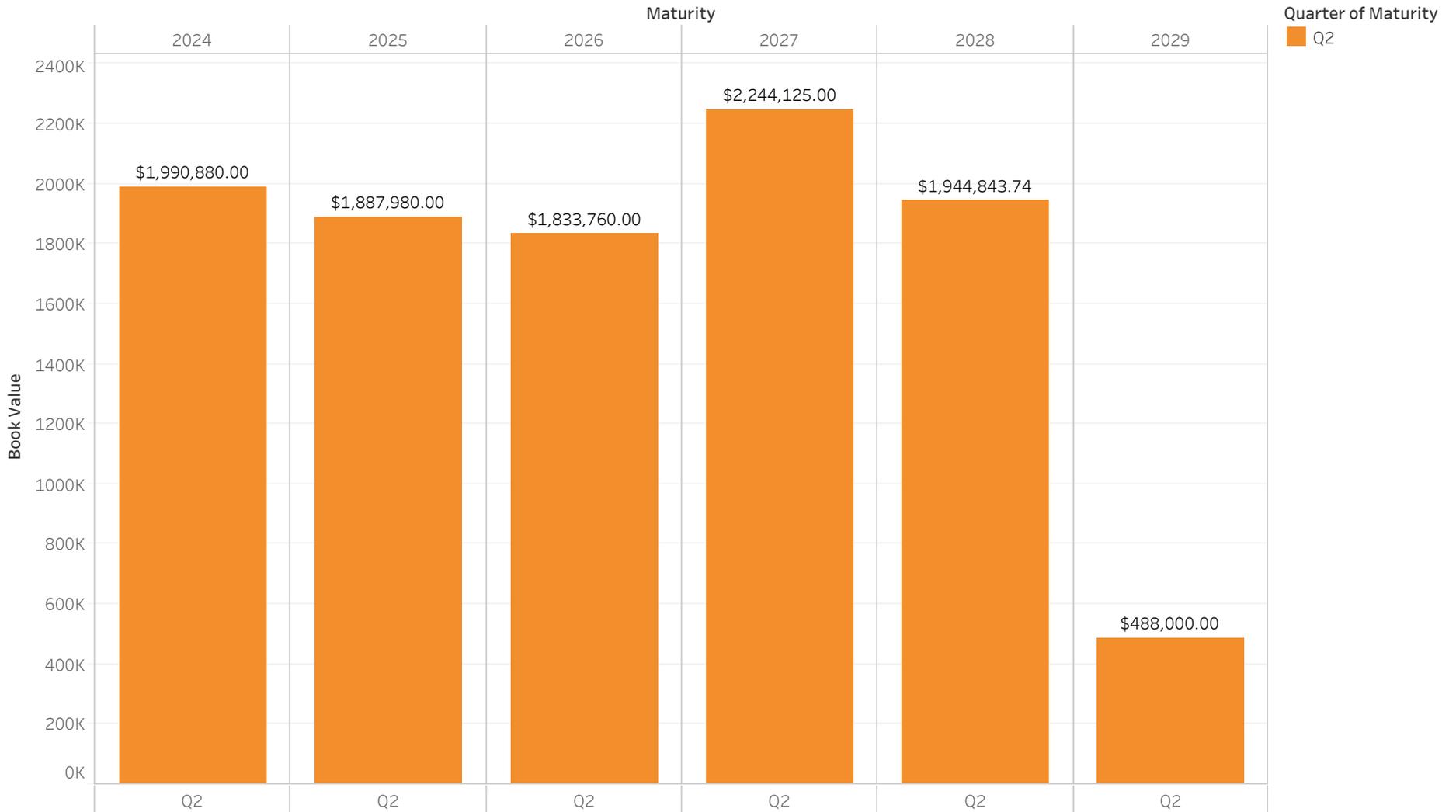
# Transactions

Prior 3 Months as of May 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

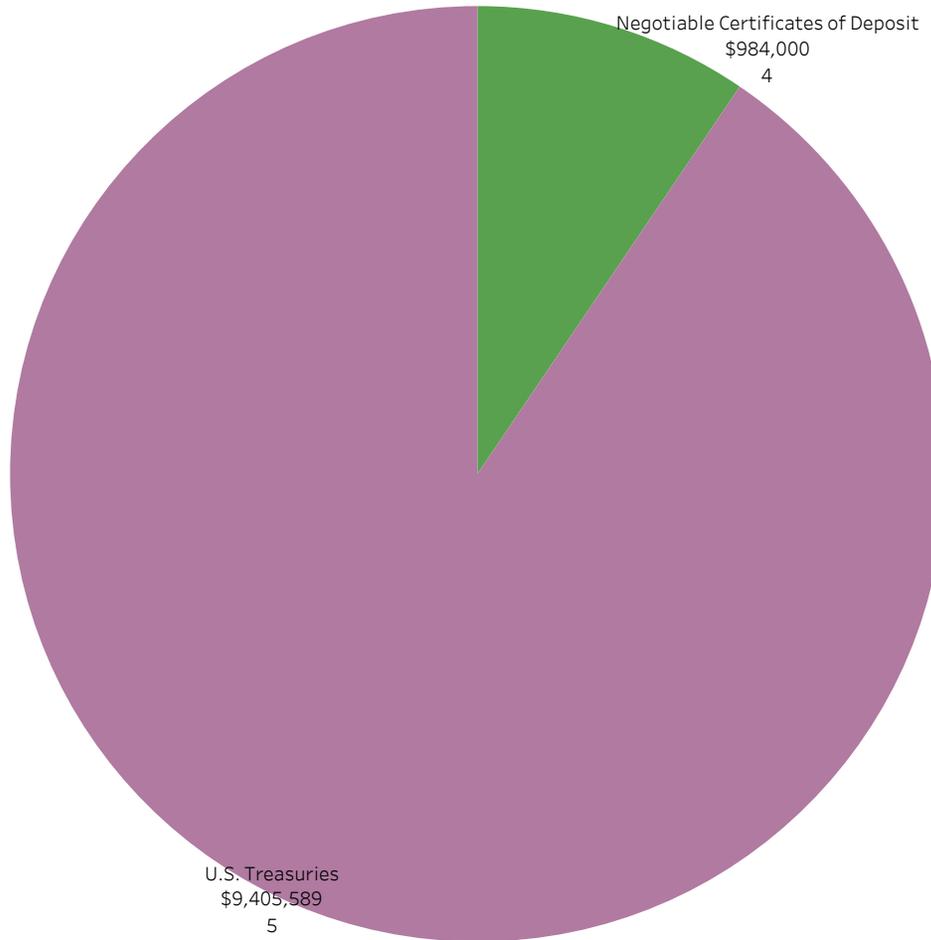
# Transaction Ladder

Prior 3 Months as of May 2024



# Transaction Summary

Prior 3 Months as of May 2024



\$10,389,589

Security Type

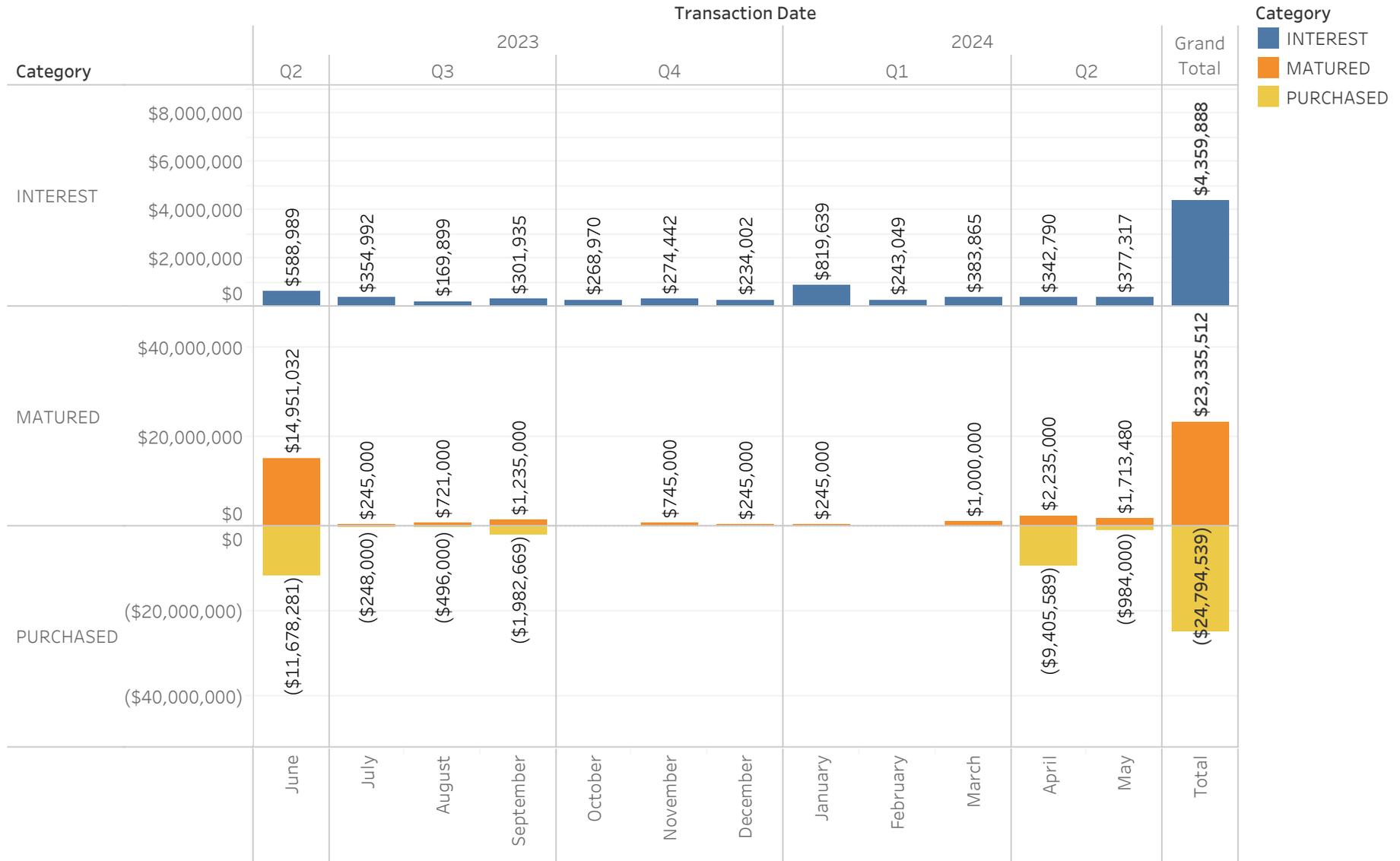
Negotiable Certificates of Deposit

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

As of May 2024





CITY OF  
EL SEGUNDO

# Compliance

# Asset Class Compliance

As of May 2024

Security Type	In Compliance?	Max Weight	Weight	Par Value	Book Value	Market Value
Cash	Y	100%	2.02%	\$3,396,323	\$3,396,323	\$3,396,323
Cash Sweep	Y	100%	2.82%	\$4,743,468	\$4,743,468	\$4,743,468
LAIF	Y	100%	0.03%	\$43,492	\$43,492	\$43,492
CAMP - JPAP	Y	100%	14.82%	\$24,881,837	\$24,881,837	\$24,881,837
CalTRUST	Y	100%	6.13%	\$10,289,434	\$10,000,000	\$10,289,434
Medium Term Notes	Y	30%	13.14%	\$23,000,000	\$23,238,069	\$22,065,805
Municipal Bonds	Y	100%	1.18%	\$2,000,000	\$2,043,390	\$1,982,460
Negotiable Certificates of Deposit	Y	30%	23.09%	\$39,060,000	\$38,957,552	\$38,782,486
Government Agency	Y	100%	2.96%	\$5,000,000	\$5,103,058	\$4,970,125
U.S. Treasuries	Y	100%	33.81%	\$60,000,000	\$55,831,370	\$56,782,440
		<b>Totals</b>	<b>100.00%</b>	<b>\$172,414,555</b>	<b>\$168,238,559</b>	<b>\$167,937,871</b>

# Rating Compliance

As of May 2024

Security Type	Issuer	CUSIP	S&P Rating	Moody Rating	In Compliance?	Market Va..	Weight	Maximum ..
CalTRUST	CalTRUST	CalTRUST	Null	Null	Y	#####	6.13%	1.00%
Cash Sweep	Bank	Cash Sweep	Null	Null	Y	\$4,743,468	2.82%	1.00%
Government Agency	FEDERAL HOME LOAN BKS	3130A1XJ2	AA+	AAA	Y	\$1,998,440	1.19%	100.00%
		3130ASA82	AA+	AAA	Y	\$496,725	0.30%	100.00%
		3130ASE96	AA+	AAA	Y	\$980,520	0.58%	100.00%
		3130ASH77	AA+	AAA	Y	\$998,660	0.59%	100.00%
	TENNESSEE VALLEY AUTH	880591ER9	AA+	AAA	Y	\$495,780	0.30%	100.00%
Medium Term Notes	AMAZON COM INC	023135CP9	AA	A1	Y	\$991,680	0.59%	1.00%
	AMERICAN HONDA FIN CO	02665WED9	A-	A3	Y	\$989,200	0.59%	1.00%
	APPLE INC	037833ECO	AA+	AAA	Y	\$440,115	0.26%	1.00%
	ASTRAZENECA FINANCE L	04636NAA1	A	A2	Y	\$462,565	0.28%	1.00%
	BANK NOVA SCOTIA B C	06418BAE8	A-	A2	Y	\$941,880	0.56%	1.00%
	BANK OF AMERICA CORP	06051GFX2	A-	A1	Y	\$484,505	0.29%	1.00%
	CANADIAN IMP BK COMM	13607HR61	A-	A2	Y	\$954,320	0.57%	1.00%
	CIGNA CORP	125523AG5	A-	BAA1	Y	\$491,440	0.29%	1.00%
	CITIGROUP INC	172967KN0	BBB+	A3	Y	\$481,875	0.29%	1.00%
	COCA COLA CO THE	191216CL2	A+	A1	Y	\$495,390	0.29%	1.00%
	COMCAST CORP	20030NBW0	A-	A3	Y	\$932,970	0.56%	1.00%
	DEERE JOHN CAPITAL	24422EWR6	A	A1	Y	\$993,700	0.59%	1.00%
	DEUTSCHE BK AG N Y	25160PAM9	A	A1	Y	\$1,002,200	0.60%	1.00%
	ESTEE LAUDER CO INC	29736RAN0	A	A1	Y	\$491,370	0.29%	1.00%
	GOLDMAN SACHS GROUP I	38141GXJ8	BBB+	A2	Y	\$491,315	0.29%	1.00%
	IBM CORP	459200AS0	A-	A3	Y	\$1,051,670	0.63%	1.00%
	INTEL CORP	458140CD0	A-	A3	Y	\$993,310	0.59%	1.00%
	INTERCONTINENTAL EXCH	45866FAD6	A-	A3	Y	\$39,400	0.02%	1.00%
	MEAD JOHNSON NUTRITIO	582839AH9	A-	A3	Y	\$491,500	0.29%	1.00%
	MITSUBISHI UFJ FIN GR	606822AJ3	A-	A1	Y	\$944,520	0.56%	1.00%
	MORGAN STANLEY	61746BDZ6	A-	A1	Y	\$487,710	0.29%	1.00%
	ROYAL BK CDA	78016EZD2	A	A1	Y	\$959,970	0.57%	1.00%
	STRYKER CORP	863667AH4	BBB+	BAA1	Y	\$485,860	0.29%	1.00%
	SUMITOMO MITSUI FINL	86562MAY6	A-	A1	Y	\$944,930	0.56%	1.00%
	TORONTO DOMINION BANK	89115A2M3	A	A1	Y	\$997,380	0.59%	1.00%
	TOSCO CORP	891490AR5	A-	A2	Y	\$1,055,470	0.63%	1.00%
	TOYOTA MTR CR CORP FR	89236TKL8	A+	A1	Y	\$1,013,390	0.60%	1.00%
	UNITED PARCEL SERVICE	911312BT2	A	A2	Y	\$495,680	0.30%	1.00%
	UNITEDHEALTH GROUP IN	91324PDN9	A+	A2	Y	\$488,430	0.29%	1.00%
	WELLS FARGO COMPANY	94974BGL8	BBB	A3	Y	\$972,060	0.58%	1.00%
Municipal Bonds	NEW YORK NY TXBL FISC	64966QCA6	AA	AA2	Y	\$994,170	0.59%	1.00%
	ONTARIO CA INTERNATIO	683042AJ4	AA	N/A	Y	\$488,290	0.29%	1.00%
	TULSA CNTY OKLA INDPT	899593MG9	N/A	AA2	Y	\$500,000	0.30%	1.00%
U.S. Treasuries	U S TREASURY NOTE	91282CCJ8	N/A	AAA	Y	#####	6.59%	100.00%
		91282CEX5	N/A	AAA	Y	#####	7.13%	100.00%
		91282CHK0	N/A	AAA	Y	#####	7.00%	100.00%
		912828ZV5	Null	AAA	Y	#####	6.31%	100.00%
		912828ZW3	N/A	AAA	Y	#####	6.78%	100.00%

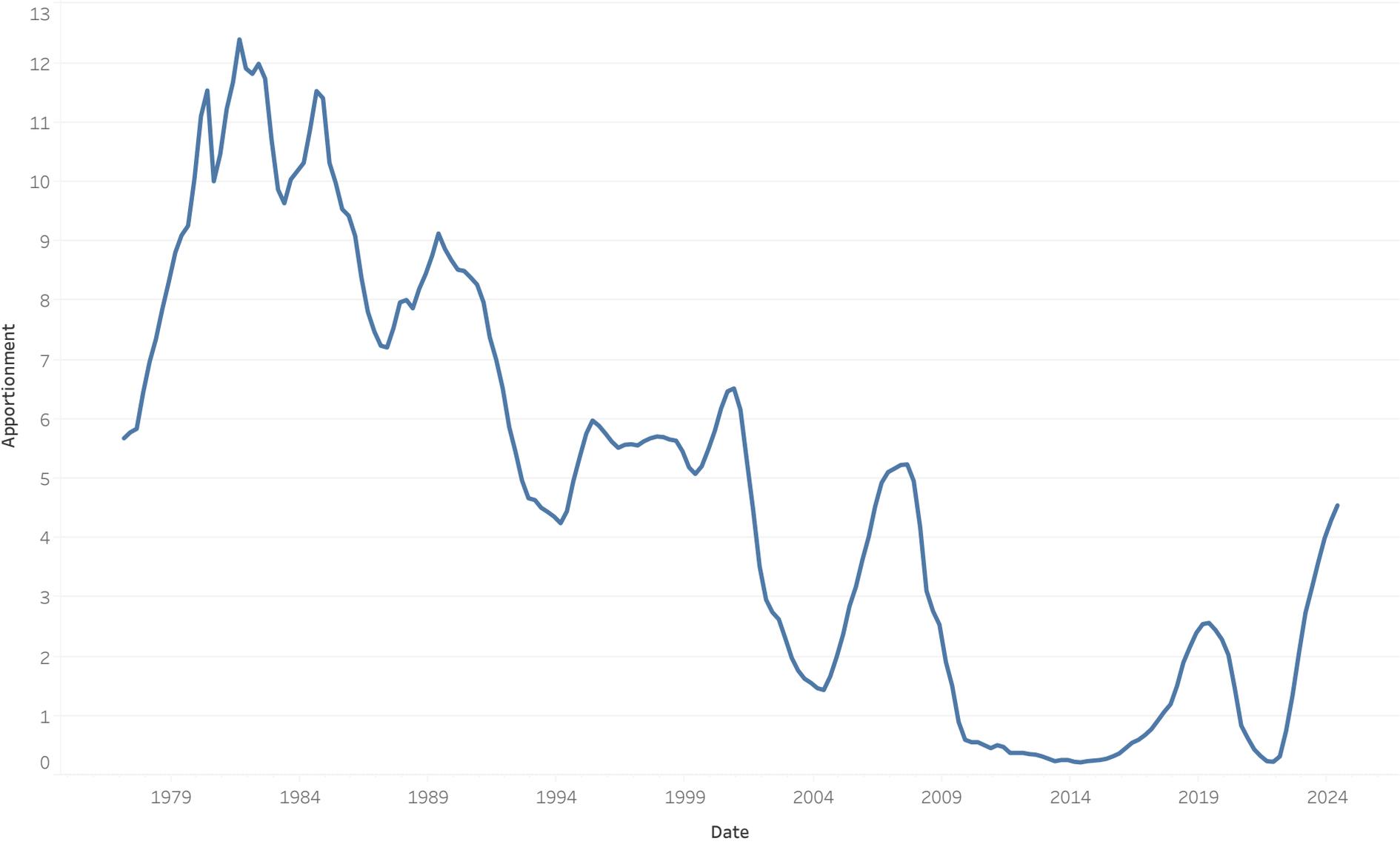


CITY OF  
EL SEGUNDO

LAIF

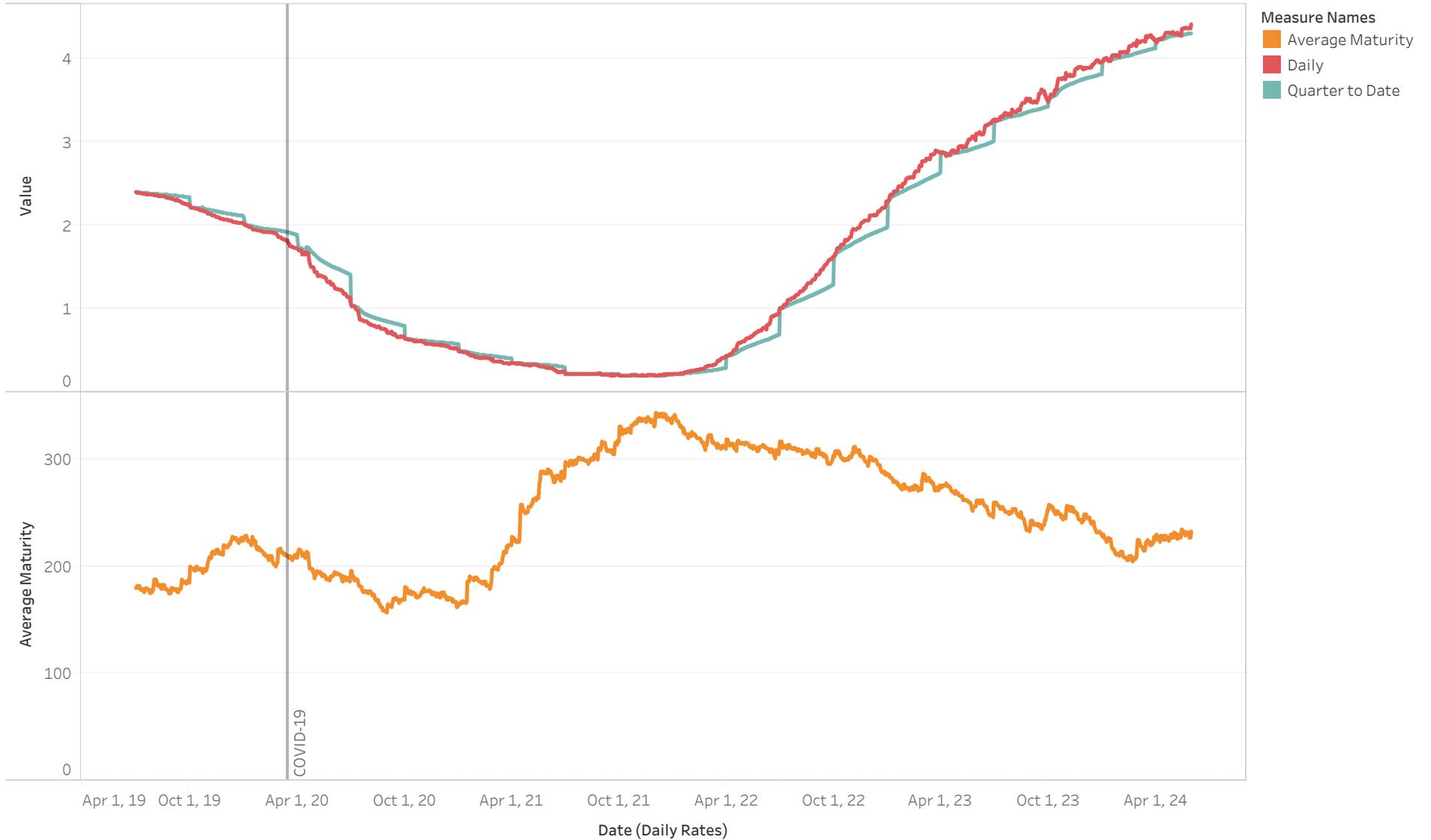
# LAIF Apportionment Rates

As of May 2024



# LAIF Diagnostics

As of May 2024



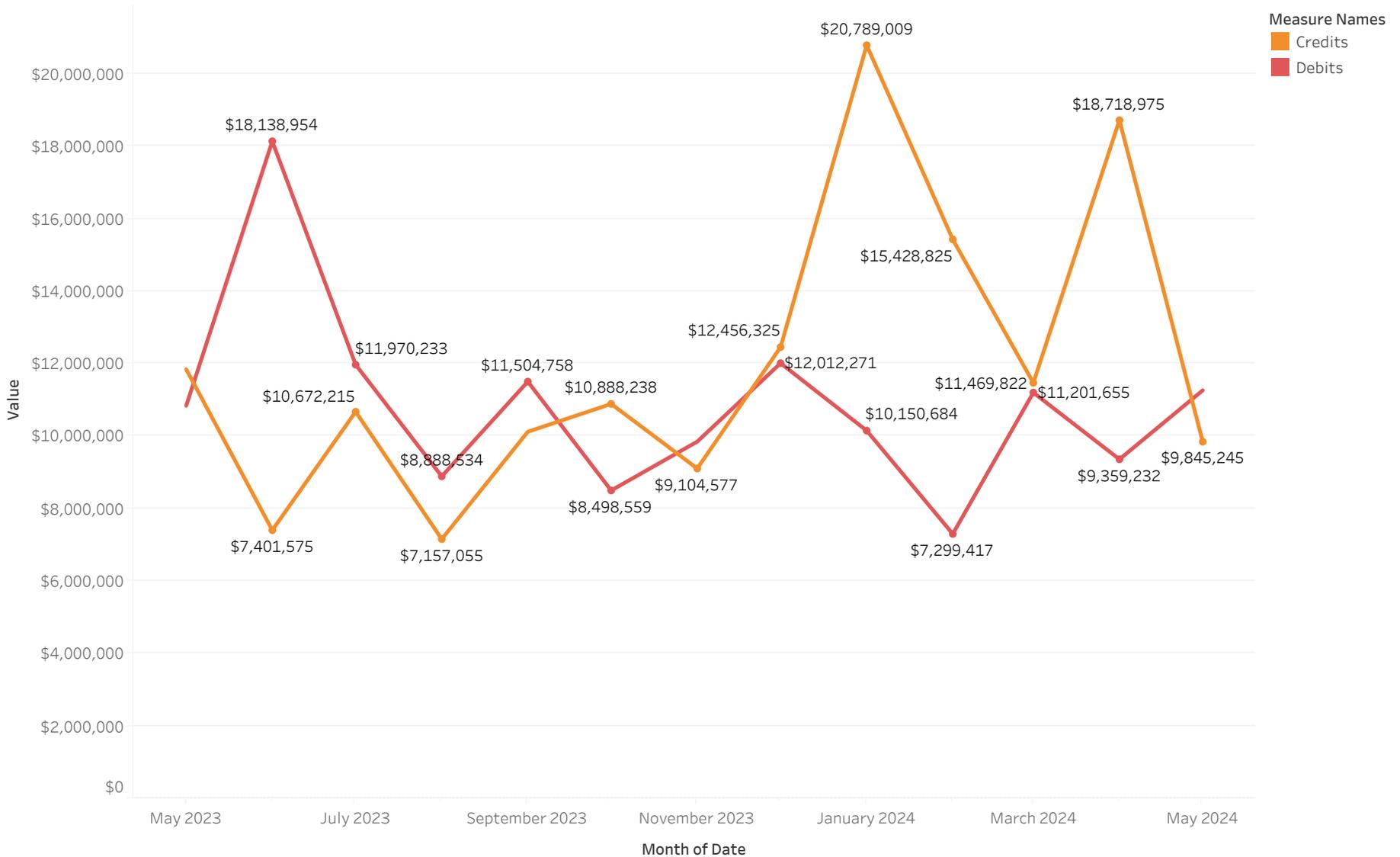


CITY OF  
EL SEGUNDO

# City Cash Flows

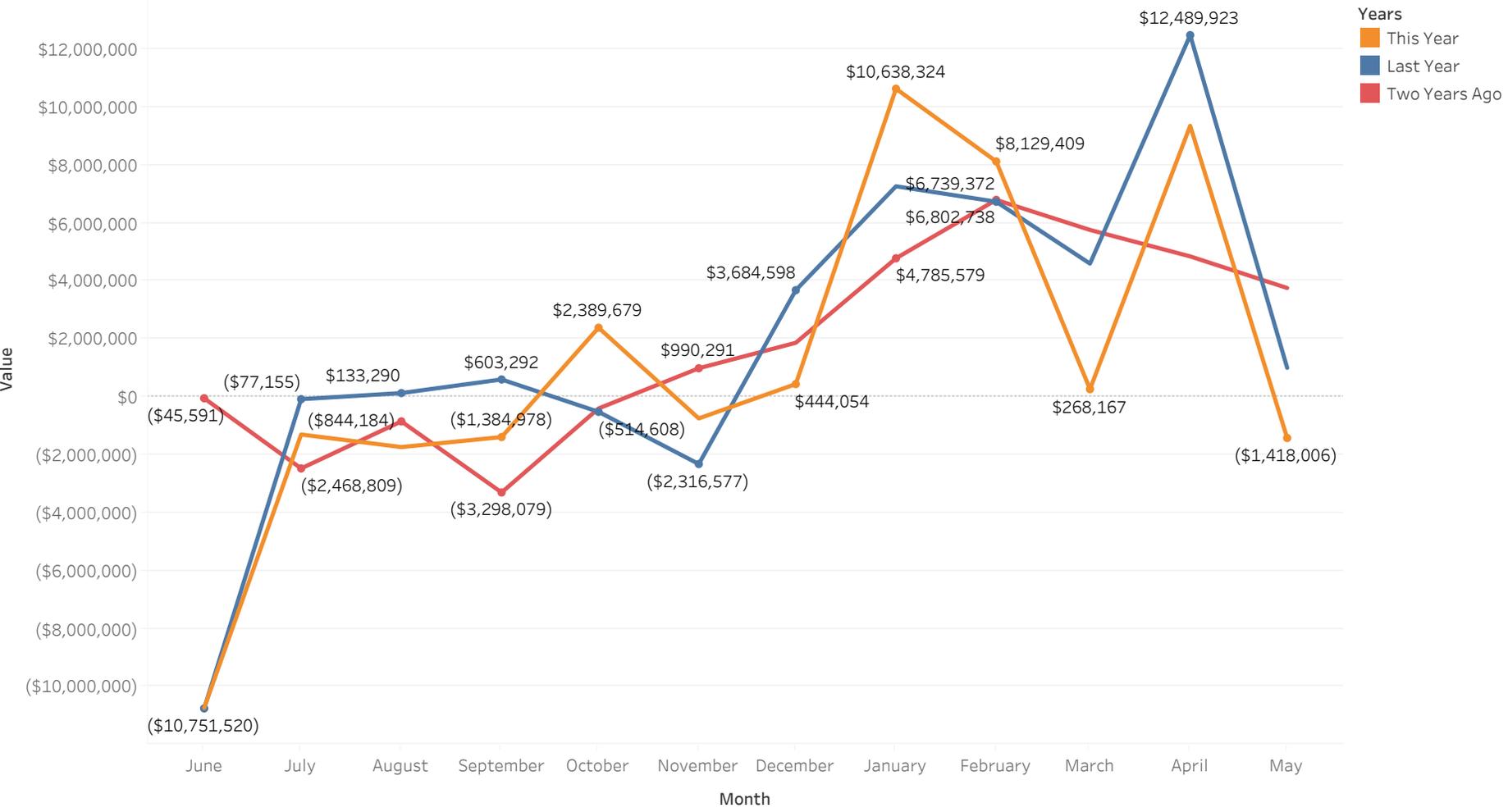
# Rolling 13-Month Cash Flow Analysis

As of May 2024



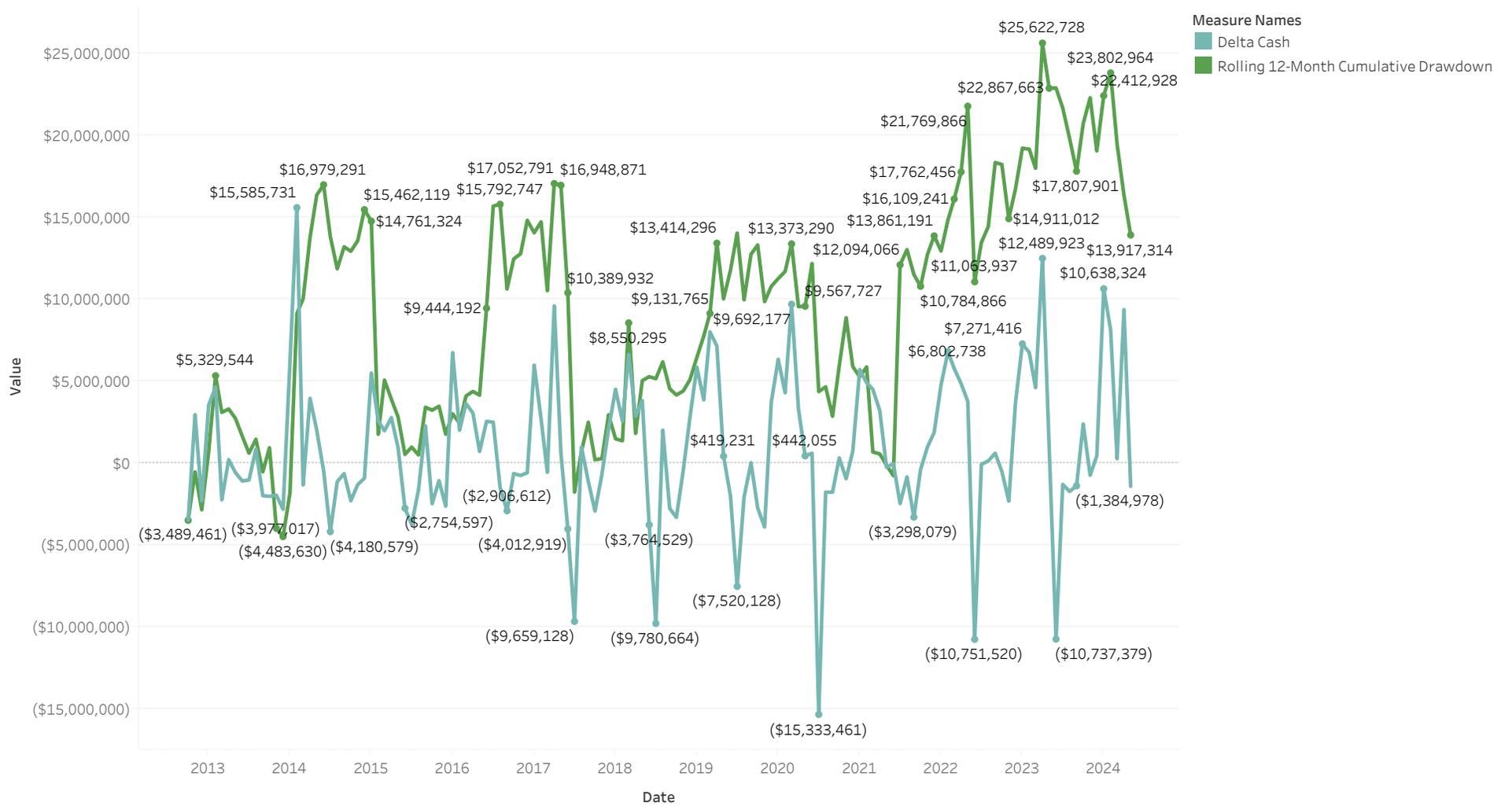
# Net Change in Cash by Year

As of May 2024



# Historic Drawdowns

As of May 2024



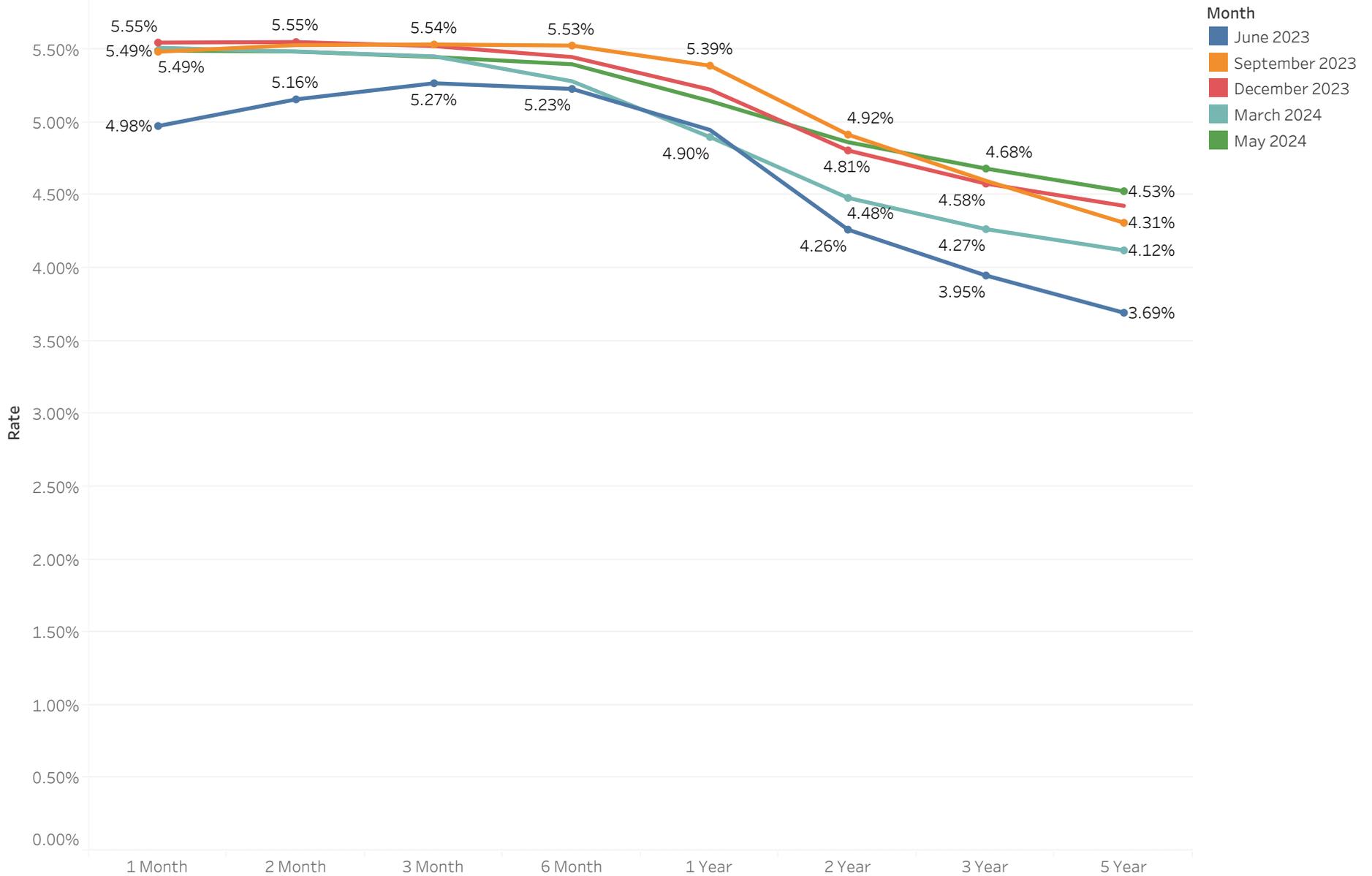


CITY OF  
EL SEGUNDO

# Economic Environment

# U.S. Treasury Yield Curve

As of May 2024

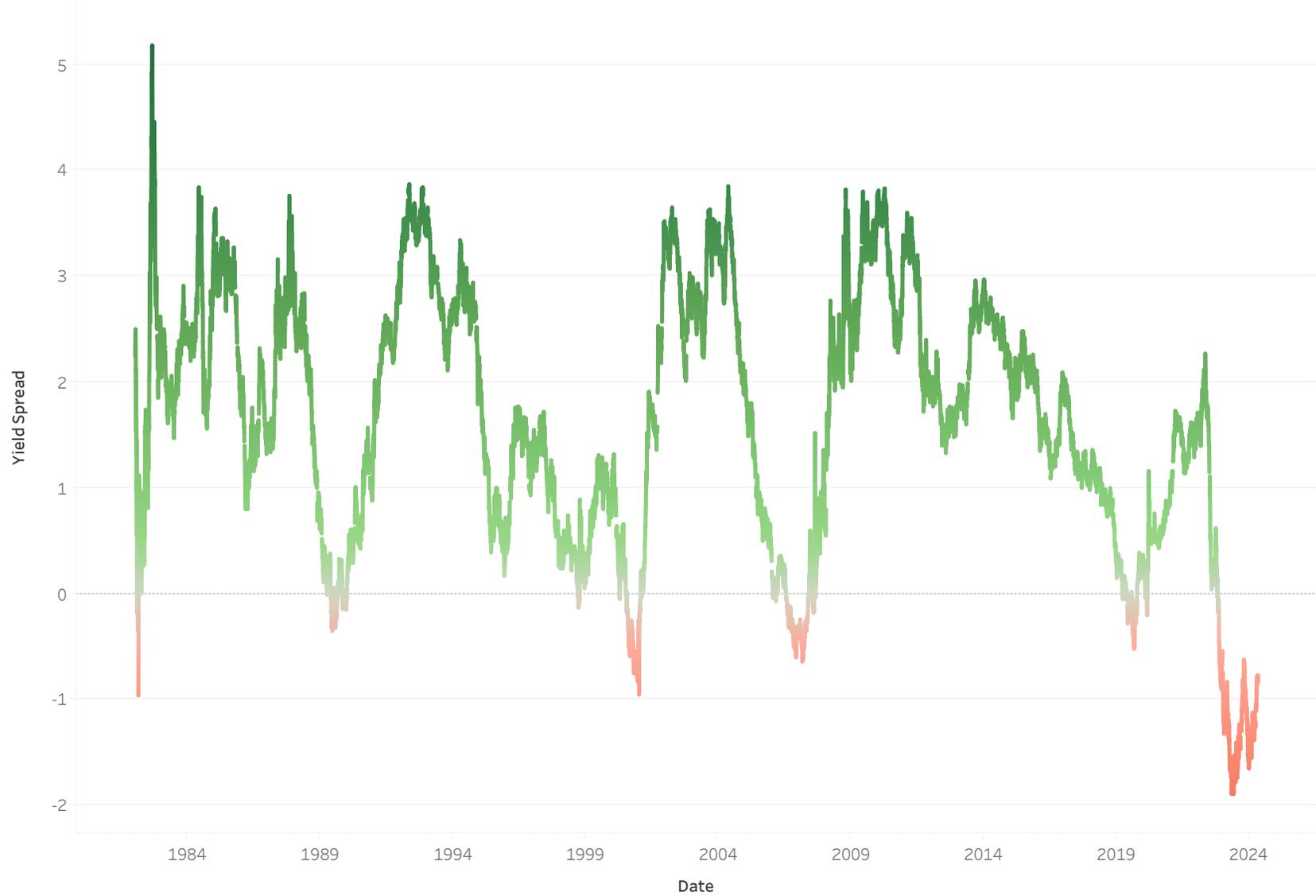




# 10-Year Minus 3-Month Treasury Yield Spread

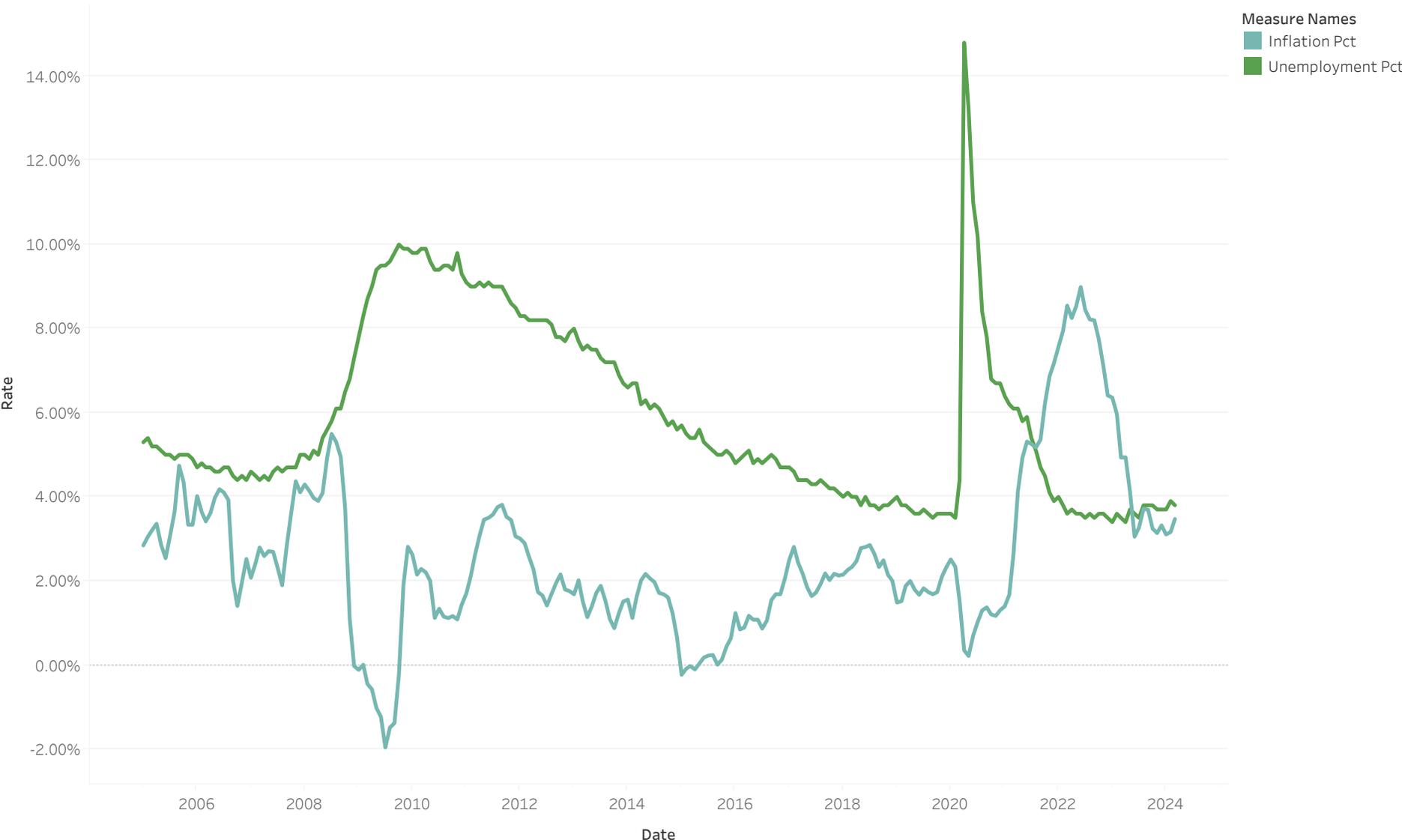
## Spread

As of May 2024



# Unemployment vs Inflation

As of May 2024



# 5-Year Breakeven Inflation Prediction

As of May 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.

 6/18/2024

Matthew Robinson, City Treasurer

Date