



CITY OF
EL SEGUNDO

City of El Segundo Investment Portfolio Report August 2024

Certified By:
City Treasurers Office



CITY OF
EL SEGUNDO

Portfolio

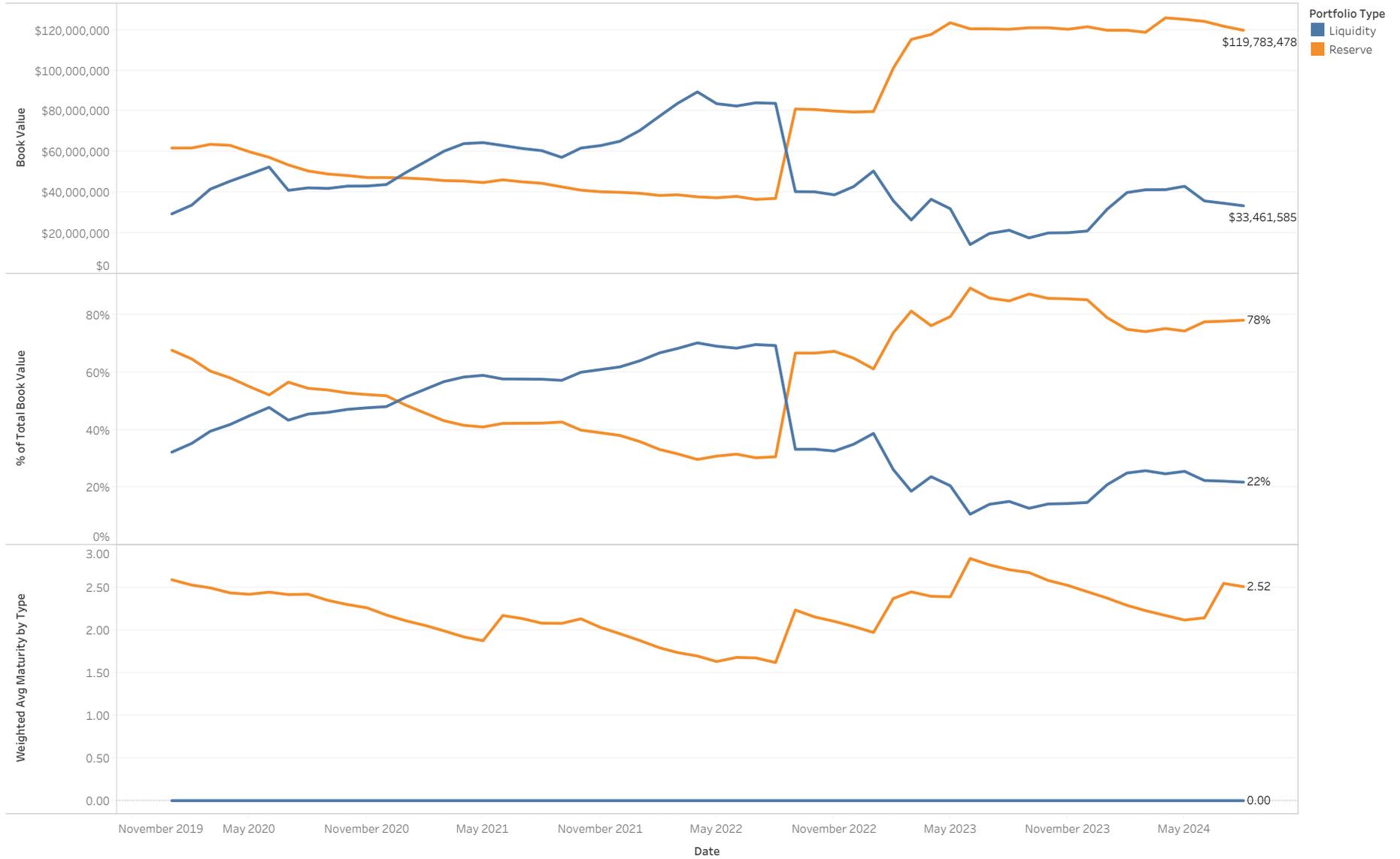
Portfolio Summary

As of August 2024



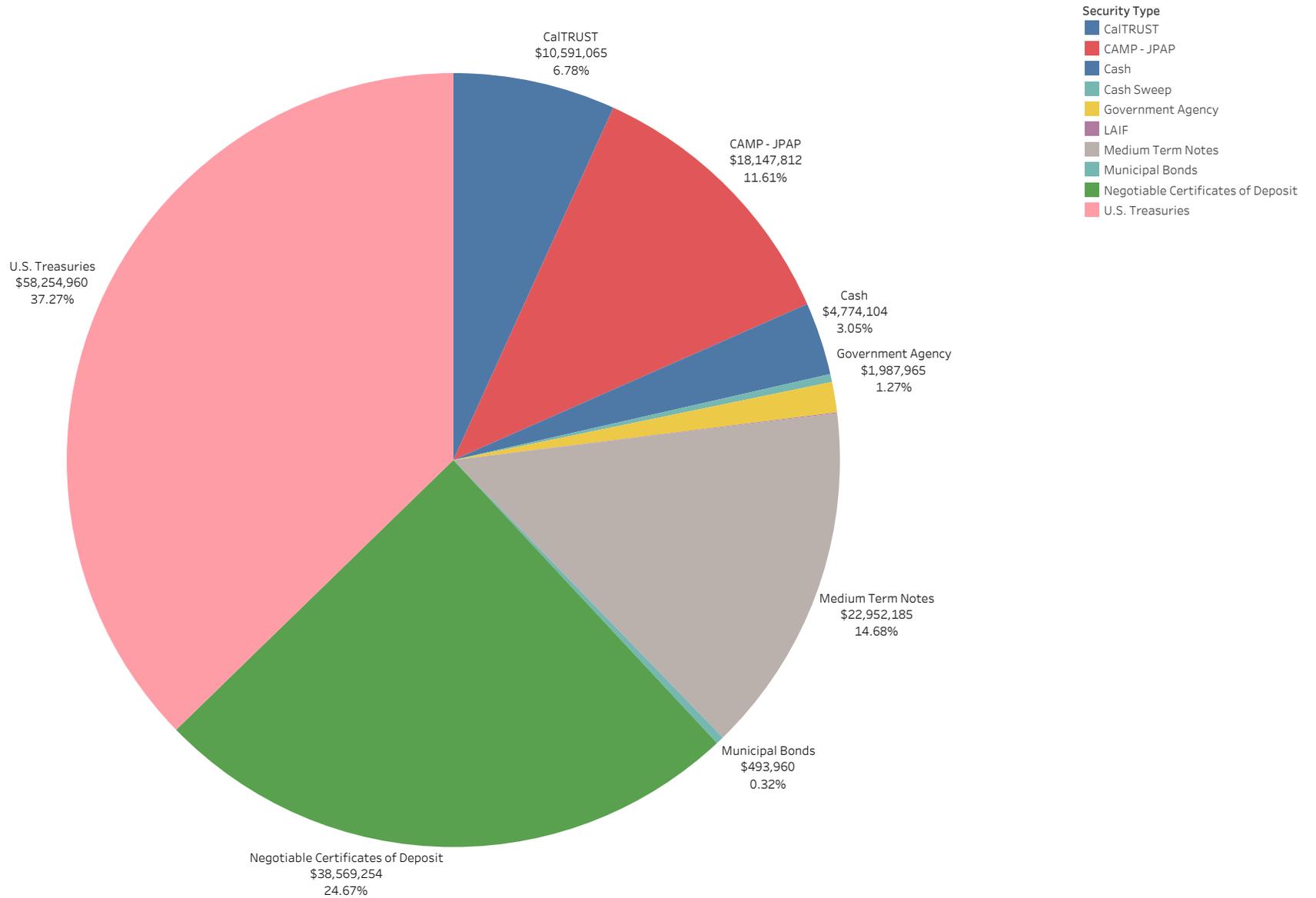
Portfolio Through Time

As of August 2024



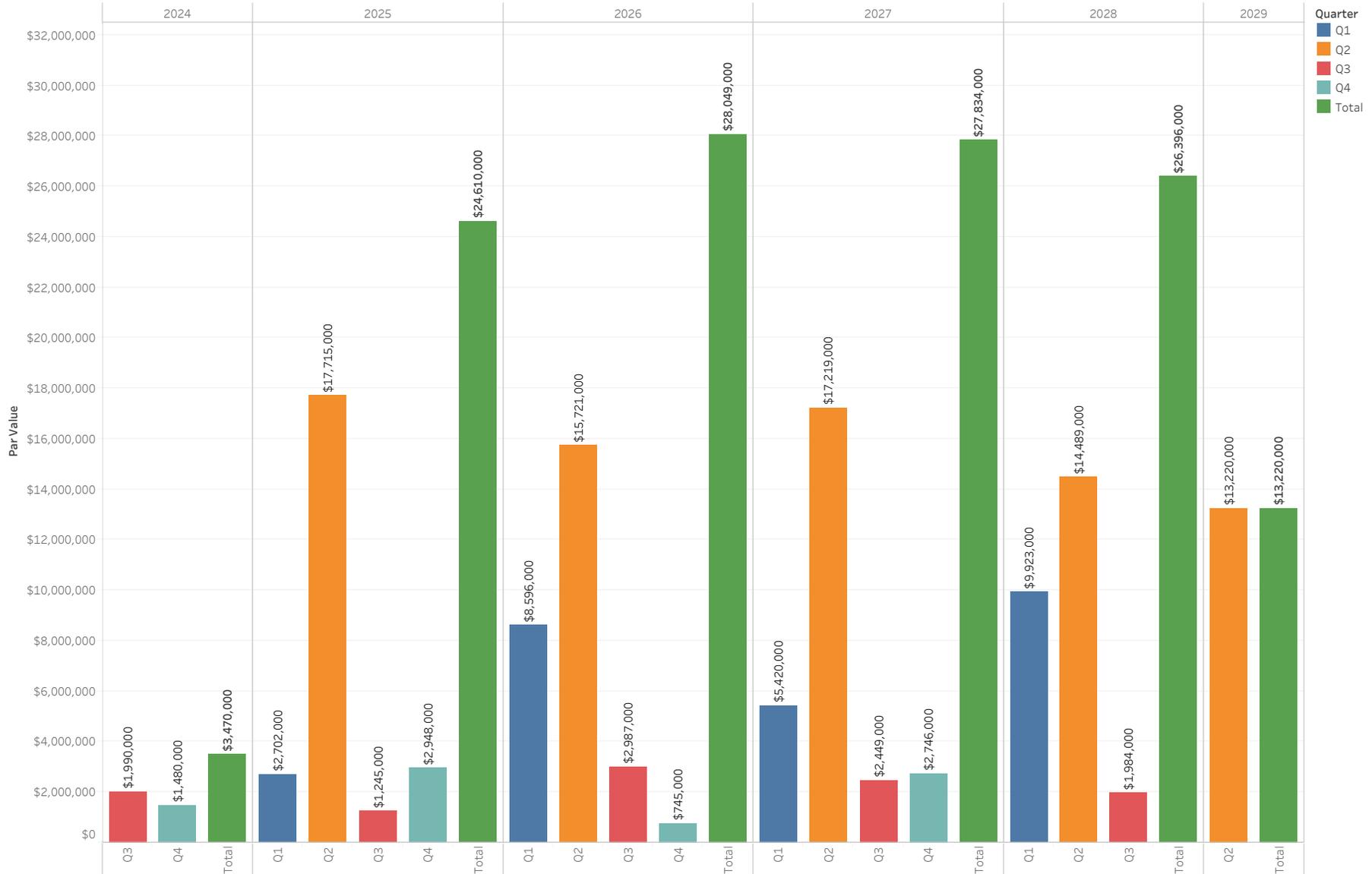
Investments by Security Type

As of August 2024



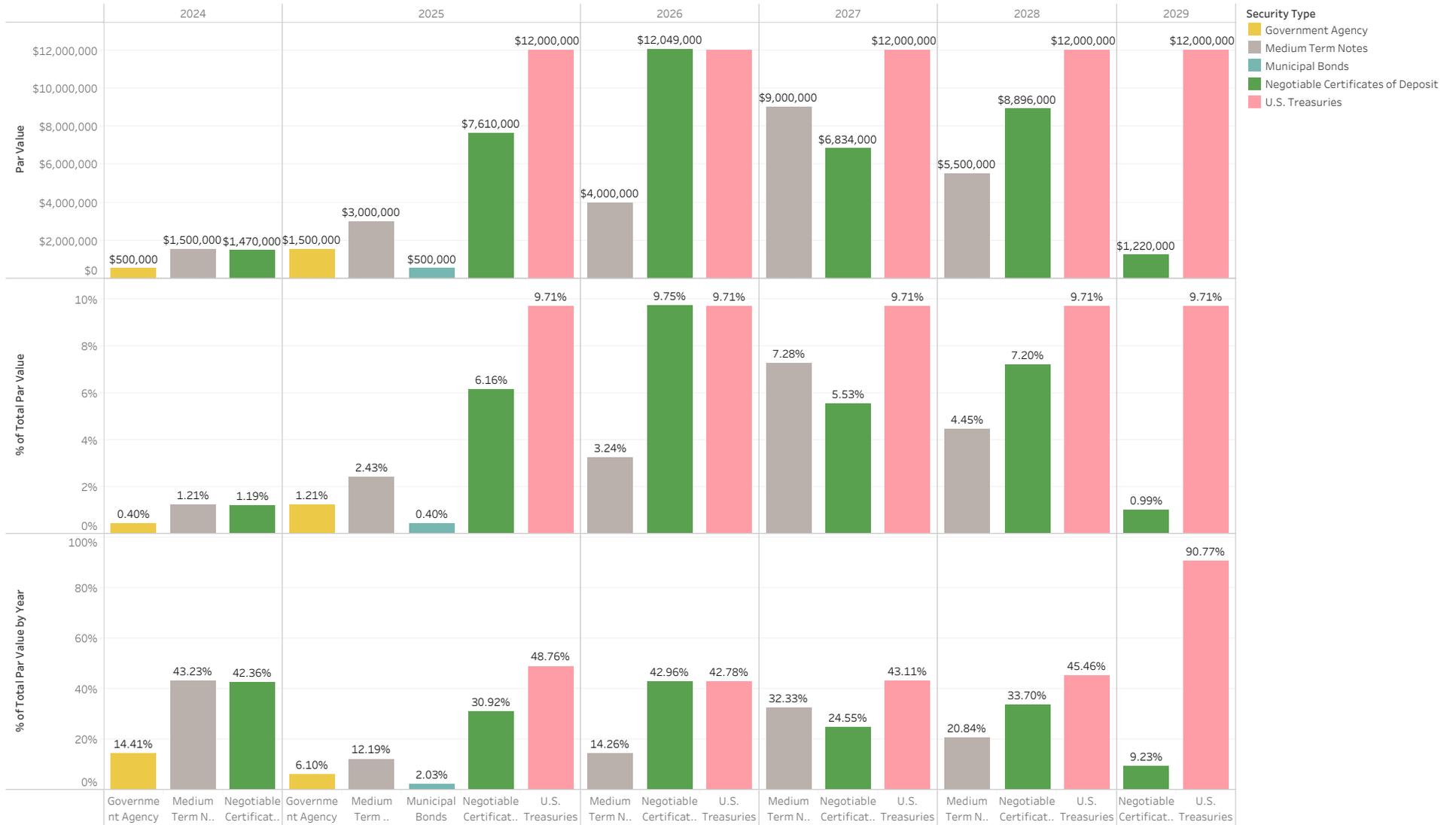
Reserve Portfolio Ladder by Quarter

As of August 2024



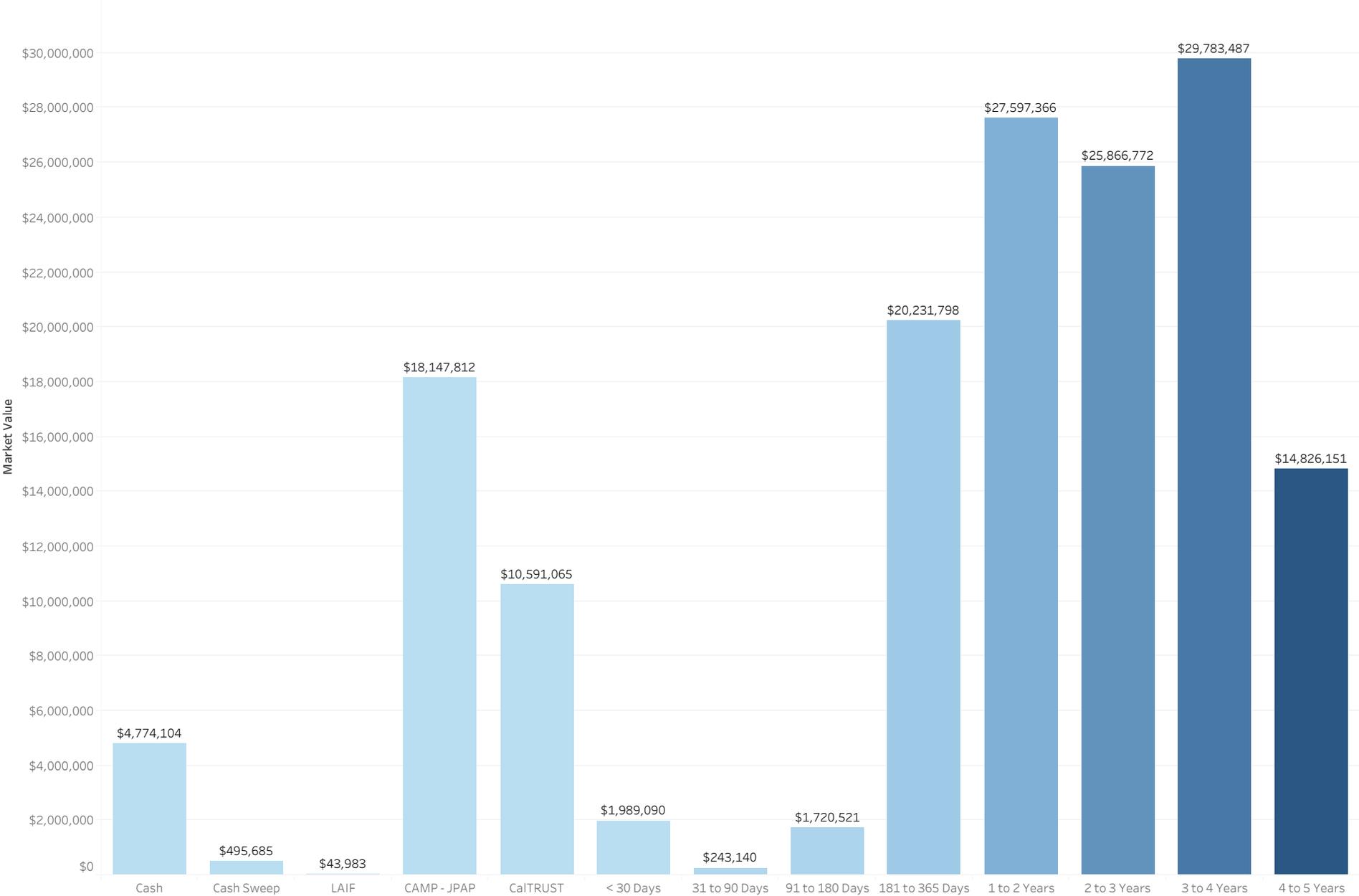
Ladder Diversification

As of August 2024



Investments by Maturity Date

As of August 2024



Portfolio

As of August 2024

Security Type	Issuer	Days to Maturity	Coupon	Par Value	Market Value	Book Value	Unrealized P/L
Cash	Bank	1	0.45%	\$4,774,104	\$4,774,104	\$4,774,104	\$0
Cash Sweep	Bank	1	4.98%	\$495,685	\$495,685	\$495,685	\$0
LAIF	LAIF	1	4.57%	\$43,983	\$43,983	\$43,983	\$0
CAMP - JPAP	CAMP - JPAP	1	5.41%	\$18,147,812	\$18,147,812	\$18,147,812	\$0
CalTRUST	CalTRUST	1	4.18%	\$10,591,065	\$10,591,065	\$10,000,000	\$591,065
Medium Term Notes	AMAZON COM INC	1,188	4.49%	\$1,000,000	\$1,014,250	\$997,630	\$16,620
	AMERICAN HONDA FIN CO	1,230	4.65%	\$1,000,000	\$1,010,780	\$997,794	\$12,986
	APPLE INC	1,257	1.32%	\$500,000	\$456,100	\$427,219	\$28,881
	ASTRAZENECA FINANCE L	636	1.26%	\$500,000	\$474,360	\$501,040	(\$26,680)
	BANK NOVA SCOTIA B C	923	3.05%	\$1,000,000	\$966,400	\$926,343	\$40,057
	BANK OF AMERICA CORP	597	3.56%	\$500,000	\$492,190	\$554,155	(\$61,965)
	CANADIAN IMP BK COMM	950	3.54%	\$1,000,000	\$975,110	\$948,186	\$26,924
	CIGNA CORP	442	4.15%	\$500,000	\$496,610	\$564,210	(\$67,600)
	CITIGROUP INC	609	3.46%	\$500,000	\$490,805	\$550,715	(\$59,910)
	COCA COLA CO THE	7	1.75%	\$500,000	\$499,845	\$493,865	\$5,980
	COMCAST CORP	868	2.46%	\$1,000,000	\$956,330	\$917,335	\$38,995
	DEERE JOHN CAPITAL	1,238	4.68%	\$1,000,000	\$1,015,860	\$1,004,330	\$11,530
	DEUTSCHE BK AG N Y	1,105	5.23%	\$1,000,000	\$1,026,510	\$1,005,611	\$20,899
	ESTEE LAUDER CO INC	93	2.02%	\$500,000	\$495,860	\$501,600	(\$5,740)
	GOLDMAN SACHS GROUP I	214	3.53%	\$500,000	\$495,165	\$545,605	(\$50,440)
	IBM CORP	1,233	6.07%	\$1,000,000	\$1,071,710	\$1,076,510	(\$4,800)
	INTEL CORP	529	4.88%	\$1,000,000	\$998,500	\$998,520	(\$20)
	INTERCONTINENTAL EXCH	458	3.79%	\$500,000	\$495,355	\$557,000	(\$61,645)
	MEAD JOHNSON NUTRITIO	442	4.15%	\$500,000	\$496,985	\$565,170	(\$68,185)
	MITSUBISHI UFJ FIN GR	744	2.85%	\$1,000,000	\$965,730	\$924,800	\$40,930
	MORGAN STANLEY	515	3.92%	\$500,000	\$494,655	\$561,240	(\$66,585)
	ROYAL BK CDA	977	3.69%	\$1,000,000	\$983,570	\$951,709	\$31,861
	STRYKER CORP	428	3.43%	\$500,000	\$492,400	\$548,175	(\$55,775)
	SUMITOMO MITSUI FINL	1,235	3.66%	\$1,000,000	\$968,600	\$934,451	\$34,149
	TORONTO DOMINION BANK	1,228	5.05%	\$1,000,000	\$1,020,920	\$1,005,769	\$15,151
	TOSCO CORP	854	7.28%	\$1,000,000	\$1,072,160	\$1,107,960	(\$35,800)
	TOYOTA MTR CR CORP FR	1,167	5.27%	\$1,000,000	\$1,034,440	\$1,030,896	\$3,544
	UNITED PARCEL SERVICE	2	2.20%	\$500,000	\$500,000	\$504,105	(\$4,105)
	UNITEDHEALTH GROUP IN	472	3.74%	\$500,000	\$494,875	\$560,625	(\$65,750)
	WELLS FARGO COMPANY	1,056	4.32%	\$1,000,000	\$996,110	\$975,500	\$20,610
Municipal Bonds	ONTARIO CA INTERNATIO	258	2.93%	\$500,000	\$493,960	\$538,090	(\$44,130)
Negotiable Certificates of Deposit	ACHIEVE FINL CR UN BE	536	4.62%	\$249,000	\$250,526	\$249,000	\$1,526
	ADVIA CR UN KALAMAZOO	1,489	4.79%	\$248,000	\$258,756	\$248,000	\$10,756
	AFFINITY BK COVINGTON	746	4.50%	\$249,000	\$251,654	\$249,000	\$2,654
	ALASKA USA FED CR UN	1,286	4.49%	\$249,000	\$254,916	\$249,000	\$5,916
	ALL IN FED CR UN DALE	1,266	4.50%	\$249,000	\$254,802	\$249,000	\$5,802
	ALLIANT CR UN CHICAGO	487	5.05%	\$200,000	\$202,172	\$199,900	\$2,272
	ALLY BK SANDY UTAH	570	4.99%	\$243,000	\$246,055	\$243,000	\$3,055
	ALMA BK ASTORIA NEW Y	12	1.75%	\$245,000	\$244,731	\$245,000	(\$270)

Portfolio

As of August 2024

Security Type	Issuer	Days to Maturity	Coupon	Par Value	Market Value	Book Value	Unrealized P/L
Negotiable Certificates of Deposit	AMERICAN EXP NATL BAN	255	3.13%	\$246,000	\$243,309	\$237,002	\$6,307
	AMERICAN FIRST CR UN	970	4.35%	\$249,000	\$251,886	\$249,000	\$2,886
	AUSTIN TELCO FED CR U	838	4.85%	\$248,000	\$253,287	\$248,000	\$5,287
	B1BANK BATON ROUGE LA	255	4.75%	\$249,000	\$249,139	\$249,000	\$139
	BANK FIVE NINE OCONOM	1,298	4.53%	\$249,000	\$255,397	\$249,000	\$6,397
	BANK NEW YORK MELLON	203	4.99%	\$243,000	\$243,323	\$243,000	\$323
	BANK OF PERRY CNTY LO	1,370	4.08%	\$249,000	\$259,478	\$249,000	\$10,478
	BANK PONTIAC ILL	971	4.22%	\$244,000	\$245,828	\$244,000	\$1,828
	BANK SIERRA PORTERVIL	927	4.53%	\$244,000	\$247,687	\$244,000	\$3,687
	BANK UTAH OGDEN UTAH	1,349	4.19%	\$249,000	\$252,267	\$249,000	\$3,267
	BANKERS BK MADISON WI	1,181	4.20%	\$249,000	\$251,707	\$249,000	\$2,707
	BAXTER CR UN VERNON H	1,453	4.72%	\$248,000	\$257,553	\$248,000	\$9,553
	BEAL BK PLANO TEX	1,741	4.53%	\$244,000	\$253,372	\$244,000	\$9,372
	BEAL BK USA LAS VEGAS	1,741	4.53%	\$244,000	\$253,372	\$244,000	\$9,372
	BELLCO FEDERAL CR UN	543	4.66%	\$248,000	\$250,279	\$248,000	\$2,279
	BLUE RIDGE BK MARTINS	563	4.94%	\$230,000	\$232,663	\$230,000	\$2,663
	BMO HARRIS BK NATL AS	252	4.80%	\$244,000	\$244,102	\$244,000	\$102
	BMW BK NORTH AMER SAL	1,295	4.62%	\$244,000	\$250,903	\$244,000	\$6,903
	BRENTWOOD BK BETHEL P	564	4.71%	\$235,000	\$236,976	\$235,000	\$1,976
	BRIDGEWATER BK BLOOMI	1,307	4.66%	\$249,000	\$256,697	\$249,000	\$7,697
	CALIFORNIA CR UN GLEN	542	4.48%	\$244,000	\$244,915	\$244,000	\$915
	CAPITAL ONE NATL ASSN	1,126	4.25%	\$200,000	\$202,228	\$199,800	\$2,428
	CATTLEMENS BK ALTUS O	563	4.69%	\$249,000	\$251,976	\$249,000	\$2,976
	CELTIC BK SALT LAKE C	929	4.62%	\$249,000	\$253,507	\$249,000	\$4,507
	CENTRAL BK STORM LAKE	248	4.65%	\$249,000	\$248,968	\$249,000	(\$32)
	CENTRIS FEDERAL CREDI	270	4.99%	\$248,000	\$248,603	\$248,000	\$603
	CFBANK FAIRLAWN OHIO	746	4.68%	\$248,000	\$251,616	\$248,000	\$3,616
	CHARLES SCHWAB BK SSB	210	5.04%	\$243,000	\$243,437	\$243,000	\$437
	CHARTWAY FED CR UN VA	648	4.83%	\$248,000	\$251,403	\$248,000	\$3,403
	CHEROKEE ST BK IOWA	553	4.53%	\$242,000	\$243,169	\$239,922	\$3,247
	CIBC BK USA CHICAGO I	571	4.94%	\$243,000	\$245,884	\$243,000	\$2,884
	CITADEL FED CR UN EXT	181	1.67%	\$245,000	\$241,403	\$245,000	(\$3,597)
	CITIZENS BK INC ROBER	563	4.82%	\$248,000	\$252,020	\$248,000	\$4,020
	CITIZENS ST BK LACROS	1,302	4.57%	\$249,000	\$255,833	\$249,000	\$6,833
	CITY NATL BK LOS ANGE	1,309	4.84%	\$243,000	\$251,175	\$243,000	\$8,175
	COASTLIFE CR UN CORPU	532	4.62%	\$249,000	\$250,499	\$249,000	\$1,499
	COMMUNITY FIRST BK IN	248	4.70%	\$249,000	\$249,050	\$249,000	\$50
	COMMUNITY HERITAGE FI	983	4.35%	\$249,000	\$251,948	\$249,000	\$2,948
	CONNECTONE BK ENGLEWO	570	0.74%	\$240,000	\$227,366	\$213,854	\$13,512
	CONNEXUS CREDIT UNION	361	3.53%	\$249,000	\$246,829	\$238,934	\$7,895
	CORNERSTONE BK FARGO	255	4.65%	\$249,000	\$248,970	\$249,000	(\$30)
	COUNTY SCHS FED CR UN	564	4.76%	\$248,000	\$250,272	\$248,000	\$2,272
CROSS RIV BK TEANECK	627	4.61%	\$244,000	\$246,020	\$244,000	\$2,020	
CUSTOMERS BK PHOENIXV	578	4.94%	\$243,000	\$245,974	\$243,000	\$2,974	

Portfolio

As of August 2024

Security Type	Issuer	Days to Maturity	Coupon	Par Value	Market Value	Book Value	Unrealized P/L
Negotiable Certificates of Deposit	CY FAIR FCU HOUSTON T	992	4.30%	\$249,000	\$251,669	\$249,000	\$2,669
	DEPARTMENT OF COMM FE	1,187	4.84%	\$248,000	\$256,412	\$246,669	\$9,743
	DISCOVER BK GREENWOOD	1,284	4.37%	\$244,000	\$248,512	\$241,897	\$6,614
	DORT FINL CR UN GRAND	1,259	4.20%	\$247,000	\$249,947	\$247,000	\$2,947
	EAGLEBANK BETHESDA MD	543	4.25%	\$244,000	\$244,054	\$238,205	\$5,849
	EMPOWER CU SYRACUSE N	1,491	4.87%	\$248,000	\$259,706	\$248,000	\$11,706
	ESSENTIAL FED CR UN B	1,482	4.79%	\$248,000	\$258,696	\$248,000	\$10,696
	FEDERAL SVGS BK CHICA	543	4.20%	\$249,000	\$248,965	\$244,829	\$4,136
	FIDELITY BK NEW ORLEA	563	4.80%	\$249,000	\$251,398	\$249,000	\$2,398
	FIRST FED CR UN CEDAR	1,266	4.33%	\$249,000	\$253,191	\$249,000	\$4,191
	FIRST FMRS BK TR CONV	5	1.75%	\$245,000	\$244,880	\$245,000	(\$120)
	FIRST FNDTN BK IRVINE	1,726	4.45%	\$244,000	\$252,147	\$244,000	\$8,147
	FIRST NATL BK DAMARIS	754	4.90%	\$248,000	\$252,891	\$248,000	\$4,891
	FIRST NATL BK OF MICH	1,293	4.49%	\$249,000	\$254,956	\$249,000	\$5,956
	FIRST ST BK NEW LONDO	924	4.58%	\$244,000	\$247,989	\$244,000	\$3,989
	FIRST TECHNOLOGY FED	172	4.85%	\$248,000	\$248,196	\$248,000	\$196
	FIRST UTD BK TR CO	892	4.00%	\$200,000	\$200,174	\$195,050	\$5,124
	FIRST WESTN BK TR MIN	255	4.75%	\$249,000	\$249,139	\$249,000	\$139
	FLAGSTAR BK NATL ASSN	549	4.41%	\$244,000	\$246,281	\$241,365	\$4,917
	FNCB BK DUNMORE PA	980	4.26%	\$244,000	\$246,164	\$244,000	\$2,164
	FORBRIGHT BK POTOMAC	1,018	4.74%	\$244,000	\$249,827	\$244,000	\$5,827
	FREEDOM FIRST CR UN R	241	4.75%	\$248,000	\$248,129	\$248,000	\$129
	FREEDOM NORTHWEST CR	640	4.79%	\$248,000	\$251,147	\$248,000	\$3,147
	FREESTAR FINL CR UN C	1,271	4.24%	\$249,000	\$252,386	\$249,000	\$3,386
	GEORGIA BKG CO	574	4.90%	\$243,000	\$245,726	\$243,000	\$2,726
	GOLD COAST BK CHICAGO	1,118	4.59%	\$249,000	\$254,734	\$249,000	\$5,734
	GREAT NORTH BK FLOREN	563	4.80%	\$244,000	\$246,318	\$244,000	\$2,318
	GREENSTATE CR UN NORT	424	4.73%	\$248,000	\$249,178	\$248,000	\$1,178
	GREENWOOD MUN FED CR	1,005	4.36%	\$249,000	\$256,739	\$249,000	\$7,739
	GUARDIAN CREDIT UNION	1,491	4.87%	\$248,000	\$259,706	\$248,000	\$11,706
	HONOLULU FIRE DEPT FE	717	4.37%	\$249,000	\$250,780	\$249,000	\$1,780
	HUNTINGTON NATL BK CO	248	4.80%	\$244,000	\$244,098	\$244,000	\$98
	JOHN MARSHALL BK REST	733	4.41%	\$249,000	\$251,114	\$248,502	\$2,612
	KEY BK NATL ASSN OHIO	199	4.99%	\$243,000	\$243,350	\$243,000	\$350
	LEADERS CR UN JACKSON	1,308	4.82%	\$248,000	\$257,350	\$248,000	\$9,350
	LIBERTY FED CR UN EVA	283	5.08%	\$248,000	\$248,883	\$248,000	\$883
	LIBERTY FIRST CR UN L	1,252	4.19%	\$249,000	\$252,757	\$249,000	\$3,757
	LIVE OAK BANKING COMP	89	1.86%	\$245,000	\$243,140	\$245,000	(\$1,860)
	LUANA SVGS BK IOWA	564	4.39%	\$244,000	\$244,676	\$244,000	\$676
	LYONS NATL BK N Y	563	4.80%	\$244,000	\$246,318	\$244,000	\$2,318
	MAINE SVGS FCU HAMPDE	1,456	4.68%	\$248,000	\$257,119	\$248,000	\$9,119
	MANUFACTURERS TRADERS	929	4.75%	\$244,000	\$249,158	\$244,000	\$5,158
MEDALLION BK UTAH	1,386	4.32%	\$249,000	\$253,711	\$249,000	\$4,711	
MID AMERN CR UN WICHI	266	4.99%	\$248,000	\$248,613	\$248,000	\$613	

Portfolio

As of August 2024

Security Type	Issuer	Days to Maturity	Coupon	Par Value	Market Value	Book Value	Unrealized P/L
Negotiable Certificates of Deposit	MIDWEST BK WESTN ILL	570	4.94%	\$248,000	\$251,006	\$248,000	\$3,006
	MINNWEST BK REDWOOD F	976	4.22%	\$249,000	\$250,970	\$249,000	\$1,970
	MORGAN STANLEY BK N A	91	1.97%	\$245,000	\$243,111	\$245,000	(\$1,889)
	MORGAN STANLEY PRIVAT	1,747	4.53%	\$244,000	\$253,360	\$244,000	\$9,360
	MOUNTAIN AMER FED CR	606	4.66%	\$249,000	\$251,226	\$249,000	\$2,226
	NEBRASKALAND BK NORTH	383	4.78%	\$249,000	\$250,061	\$249,000	\$1,061
	NORTHWEST BK BOISE ID	564	4.94%	\$248,000	\$251,013	\$248,000	\$3,013
	NUMERICA CR UN SPOKAN	640	4.70%	\$248,000	\$250,728	\$248,000	\$2,728
	ONE CMNTY BK ORE WIS	767	4.72%	\$248,000	\$251,995	\$248,000	\$3,995
	OREGON CMNTY CR UN EU	1,011	4.74%	\$248,000	\$253,989	\$248,000	\$5,989
	PARKSIDE FINL BK TR C	383	4.59%	\$249,000	\$249,553	\$249,000	\$553
	PARTNERS BK MISSION V	199	5.04%	\$243,000	\$243,379	\$243,000	\$379
	PEOPLES BK CO COLDWAT	929	4.62%	\$249,000	\$253,507	\$249,000	\$4,507
	PEOPLES SVGS BK WELLS	920	4.36%	\$244,000	\$246,521	\$240,906	\$5,614
	PINNACLE BK NASHVILLE	616	4.57%	\$244,000	\$245,742	\$244,000	\$1,742
	POINT WEST CREDIT UNI	591	4.94%	\$243,000	\$246,154	\$243,000	\$3,154
	POPPY BK SANTA ROSA C	200	1.12%	\$245,000	\$240,254	\$245,000	(\$4,746)
	POPULAR BK NEW YORK B	566	4.71%	\$247,000	\$249,053	\$247,000	\$2,053
	PORTAGE BK BELLEVUE W	936	4.66%	\$249,000	\$253,856	\$249,000	\$4,856
	RAIZ FCU EL PASO TEX	353	4.69%	\$249,000	\$249,652	\$249,000	\$652
	RAYMOND JAMES BANK NA	122	1.87%	\$245,000	\$242,516	\$245,000	(\$2,484)
	ROGUE CR UN MEDFORD O	1,238	5.09%	\$248,000	\$248,392	\$248,000	\$392
	SAN FRANCISCO FED CR	1,252	4.29%	\$216,000	\$219,238	\$216,000	\$3,238
	SANDY SPRING BK OLNEY	563	4.85%	\$244,000	\$246,499	\$244,000	\$2,499
	SAVANNAH BK NATL ASSN	1,342	4.07%	\$249,000	\$250,965	\$249,000	\$1,965
	SAWYER SVGS BK SAUGER	557	4.53%	\$245,000	\$246,286	\$243,177	\$3,109
	SECURITY ST BK WARROA	1,370	4.13%	\$249,000	\$259,468	\$249,000	\$10,468
	SIGNATURE FED CR UN A	647	4.74%	\$248,000	\$251,001	\$248,000	\$3,001
	SOUTHERN BK POPLAR BL	1,356	4.15%	\$249,000	\$251,861	\$249,000	\$2,861
	SOUTHERN FIRST BK N A	819	4.54%	\$249,000	\$252,314	\$249,000	\$3,314
	SOUTHERN MICH BK TR	1,165	4.07%	\$249,000	\$250,536	\$249,000	\$1,536
	ST VINCENTS MED CTR C	1,020	4.52%	\$249,000	\$253,437	\$249,000	\$4,437
	STATE BK INDIA NEW YO	1,277	4.41%	\$244,000	\$248,831	\$244,000	\$4,831
	STATE EMPLOYEES CR UN	997	4.69%	\$248,000	\$253,570	\$248,000	\$5,570
	SYNCHRONY BK RETAIL C	720	0.95%	\$248,000	\$233,864	\$219,540	\$14,324
	TECHNOLOGY CR UN SAN	178	4.99%	\$248,000	\$248,322	\$248,000	\$322
	THOMASVILLE NATL BK G	206	5.04%	\$248,000	\$248,521	\$248,000	\$521
	TOYOTA FINL SVGS BK H	1,728	4.45%	\$244,000	\$252,159	\$244,000	\$8,159
	TRANSPORTATION ALLIAN	199	4.99%	\$248,000	\$248,436	\$248,000	\$436
	TRISTATE CAP BK PITTS	577	4.94%	\$243,000	\$246,028	\$243,000	\$3,028
	TRULIANT FED CR UN WI	910	4.44%	\$249,000	\$252,225	\$249,000	\$3,225
	TUCSON FED CR UN ARIZ	1,470	4.80%	\$248,000	\$258,597	\$248,000	\$10,597
UBS BK USA SALT LAKE	1,371	4.26%	\$249,000	\$259,846	\$249,000	\$10,846	
UFIRST FED CR UN PLAT	357	4.69%	\$249,000	\$249,655	\$249,000	\$655	

Portfolio

As of August 2024

Security Type	Issuer	Days to Maturity	Coupon	Par Value	Market Value	Book Value	Unrealized P/L
Negotiable Certificates of Deposit	UNITED FID BK FSB EVA	942	4.79%	\$248,000	\$253,816	\$248,000	\$5,816
	UNITED HERITAGE CR UN	203	5.14%	\$248,000	\$248,672	\$248,000	\$672
	UNITED ROOSEVELT SVGS	992	4.35%	\$249,000	\$251,990	\$249,000	\$2,990
	UNIVERSITY BK ANN ARB	1,312	4.70%	\$248,000	\$256,107	\$248,000	\$8,107
	UNIVEST NATL BK TR SO	1,344	4.07%	\$249,000	\$250,970	\$249,000	\$1,970
	UPPER PENNISUA STATE	119	1.77%	\$245,000	\$242,516	\$245,000	(\$2,484)
	USALLIANCE FCU RYE NE	1,365	4.44%	\$249,000	\$254,919	\$249,000	\$5,919
	UTAH CMNTY CR UN PROV	605	4.57%	\$249,000	\$250,848	\$249,000	\$1,848
	UTAH FIRST FED CREDIT	1,414	4.51%	\$248,000	\$261,243	\$248,000	\$13,243
	VALLESTAR CR UN MART	1,298	4.62%	\$248,000	\$255,192	\$248,000	\$7,192
	VIBRANT CREDIT UNION	759	5.25%	\$248,000	\$254,904	\$248,000	\$6,904
	VIKING BK NATL ASSN A	560	4.62%	\$249,000	\$250,638	\$249,000	\$1,638
	VISIONS FED CR UN END	760	5.34%	\$248,000	\$255,410	\$248,000	\$7,410
	WELLS FARGO BANK NATL	1,001	4.74%	\$248,000	\$253,920	\$248,000	\$5,920
	WESTERN ALLIANCE BK P	241	4.80%	\$244,000	\$244,188	\$244,000	\$188
Government Agency	FEDERAL HOME LOAN BKS	595	7.50%	\$1,500,000	\$1,488,330	\$1,487,133	\$1,197
	TENNESSEE VALLEY AUTH	16	2.88%	\$500,000	\$499,635	\$526,520	(\$26,885)
U.S. Treasuries	U S TREASURY NOTE	5,172	9.86%	\$60,000,000	\$58,254,960	\$56,017,115	\$2,237,845

Transactions

Prior 3 Months as of August 2024

Year of Transaction Date	Month of Transaction Date	Day of Transaction Date	Issuer	CUSIP	Maturity Date	Coupon	Par Value	Book Value
2024	June	7	OREGON CMNTY CR C D	68584JAT6	6/07/27	4.850%	\$248,000	\$248,000.00
		12	BEAL BK PLANO C D	07371BWHO	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
	July	9	U S TREASURY NT	91282CKX8	6/30/29	4.250%	\$12,000,000	\$12,017,250.00

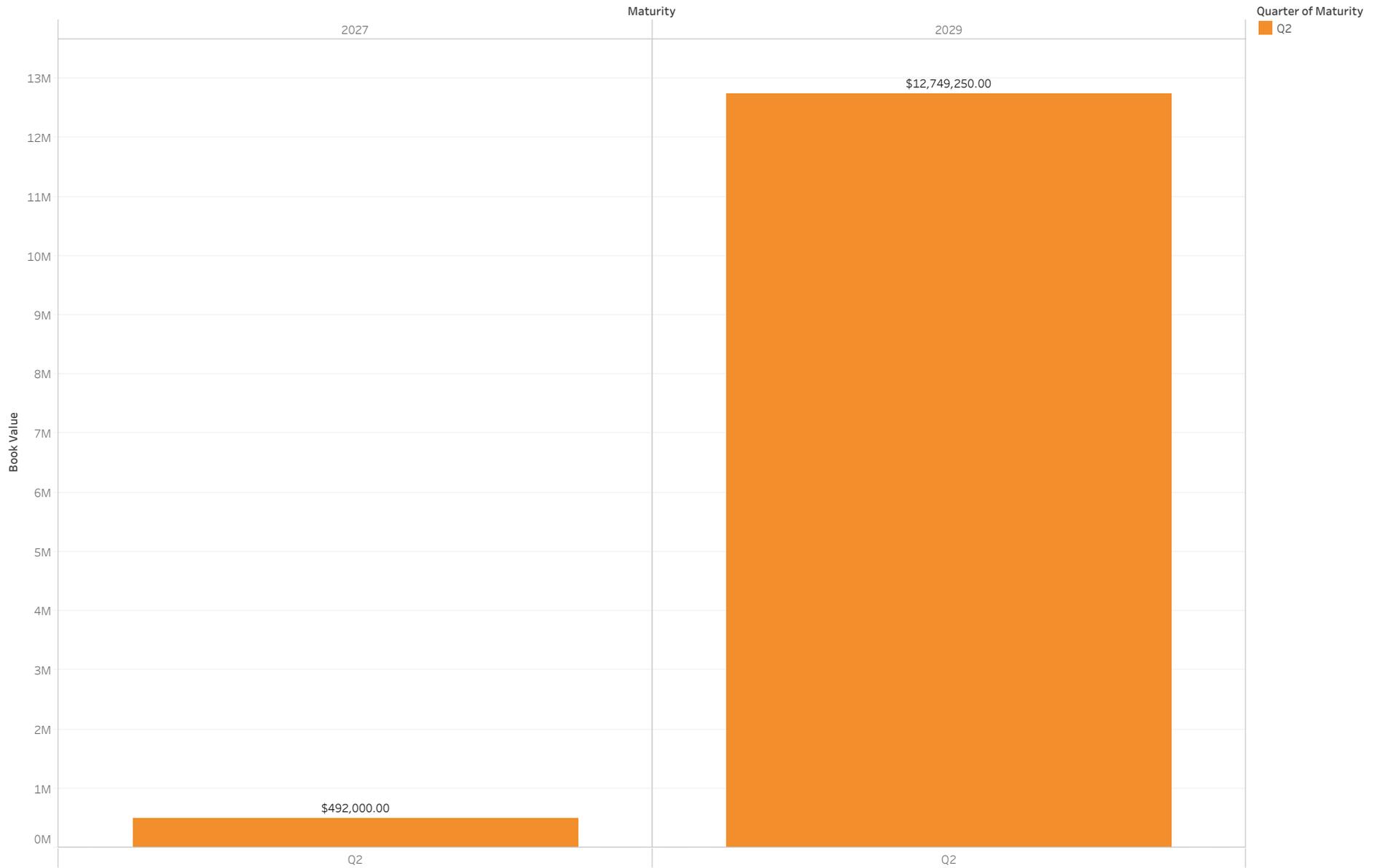


CITY OF
EL SEGUNDO

Transactions

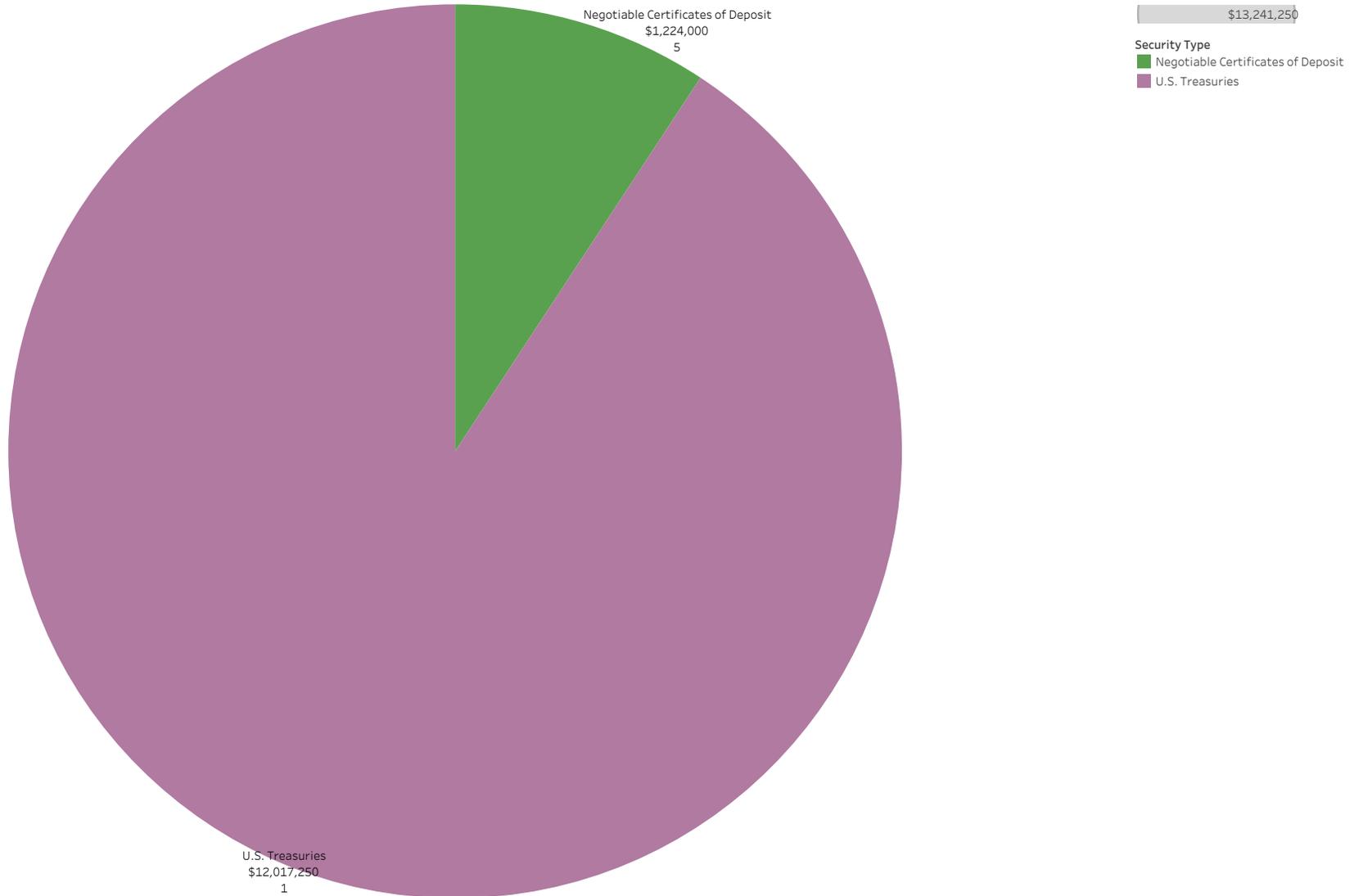
Transaction Ladder

Prior 3 Months as of August 2024



Transaction Summary

Prior 3 Months as of August 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.

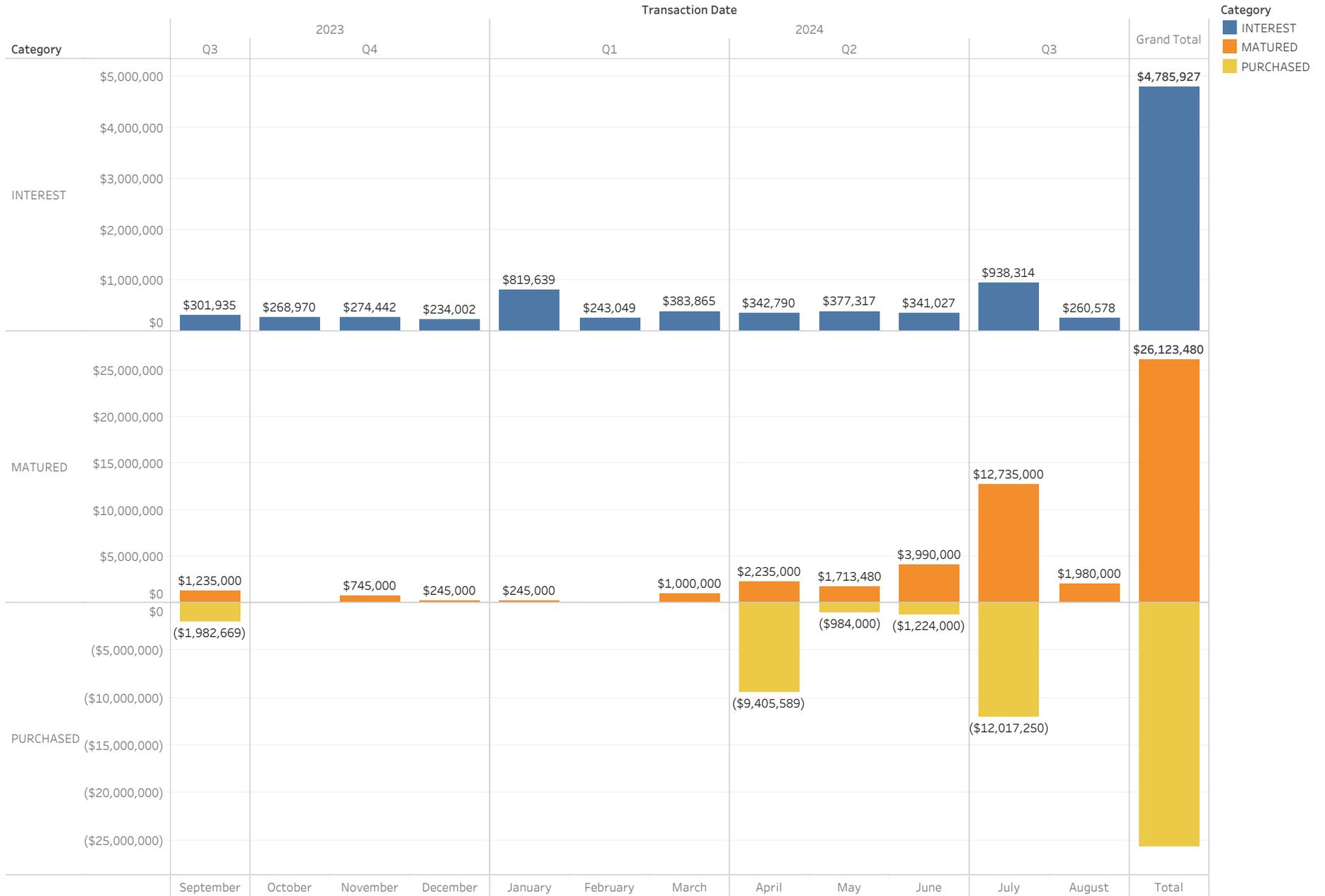


CITY OF
EL SEGUNDO

Compliance

Interest Received

As of August 2024



Asset Class Compliance

As of August 2024

Security Type	In Compliance?	Max Weight	Weight	Par Value	Book Value	Market Value
Cash	Y	100%	3.05%	\$4,774,104	\$4,774,104	\$4,774,104
Cash Sweep	Y	100%	0.32%	\$495,685	\$495,685	\$495,685
LAIF	Y	100%	0.03%	\$43,983	\$43,983	\$43,983
CAMP - JPAP	Y	100%	11.61%	\$18,147,812	\$18,147,812	\$18,147,812
CalTRUST	Y	100%	6.78%	\$10,591,065	\$10,000,000	\$10,591,065
Medium Term Notes	Y	30%	14.68%	\$23,000,000	\$23,238,069	\$22,952,185
Municipal Bonds	Y	100%	0.32%	\$500,000	\$538,090	\$493,960
Negotiable Certificates of Deposit	Y	30%	24.67%	\$38,079,000	\$37,976,552	\$38,569,254
Government Agency	Y	100%	1.27%	\$2,000,000	\$2,013,653	\$1,987,965
U.S. Treasuries	Y	100%	37.27%	\$60,000,000	\$56,017,115	\$58,254,960
		Totals	100.00%	\$157,631,649	\$153,245,063	\$156,310,973

Rating Compliance

As of August 2024

Security Type	Issuer	CUSIP	S&P Rating	Moody Rating	In Compliance?	Market Value	Weight	Maximum % of Portfolio
CalTRUST	CalTRUST	CalTRUST	Null	Null	Y	\$10,591,065	6.78%	1.00%
Cash Sweep	Bank	Cash Sweep	Null	Null	Y	\$495,685	0.32%	1.00%
Government Agency	FEDERAL HOME LOAN BKS	3130ASA82	AA+	AAA	Y	\$498,510	0.32%	100.00%
		3130ASE96	AA+	AAA	Y	\$989,820	0.63%	100.00%
	TENNESSEE VALLEY AUTH	880591ER9	AA+	AAA	Y	\$499,635	0.32%	100.00%
Medium Term Notes	AMAZON COM INC	023135CP9	AA	A1	Y	\$1,014,250	0.65%	1.00%
	AMERICAN HONDA FIN CO	02665WED9	A-	A3	Y	\$1,010,780	0.65%	1.00%
	APPLE INC	037833EC0	AA+	AAA	Y	\$456,100	0.29%	1.00%
	ASTRAZENECA FINANCE L	04636NAA1	A+	A2	Y	\$474,360	0.30%	1.00%
	BANK NOVA SCOTIA B C	06418BAE8	A-	A2	Y	\$966,400	0.62%	1.00%
	BANK OF AMERICA CORP	06051GFX2	A-	A1	Y	\$492,190	0.31%	1.00%
	CANADIAN IMP BK COMM	13607HR61	A-	A2	Y	\$975,110	0.62%	1.00%
	CIGNA CORP	125523AG5	A-	BAA1	Y	\$496,610	0.32%	1.00%
	CITIGROUP INC	172967KNO	BBB+	A3	Y	\$490,805	0.31%	1.00%
	COCA COLA CO THE	191216CL2	A+	A1	Y	\$499,845	0.32%	1.00%
	COMCAST CORP	20030NBW0	A-	A3	Y	\$956,330	0.61%	1.00%
	DEERE JOHN CAPITAL	24422EWR6	A	A1	Y	\$1,015,860	0.65%	1.00%
	DEUTSCHE BK AG N Y	25160PAM9	A	A1	Y	\$1,026,510	0.66%	1.00%
	ESTEE LAUDER CO INC	29736RAN0	A	A1	Y	\$495,860	0.32%	1.00%
	GOLDMAN SACHS GROUP I	38141GXJ8	BBB+	A2	Y	\$495,165	0.32%	1.00%
	IBM CORP	459200AS0	A-	A3	Y	\$1,071,710	0.69%	1.00%
	INTEL CORP	458140CD0	BBB+	BAA1	Y	\$998,500	0.64%	1.00%
	INTERCONTINENTAL EXCH	45866FAD6	A-	A3	Y	\$495,355	0.32%	1.00%
	MEAD JOHNSON NUTRITIO	582839AH9	A-	A3	Y	\$496,985	0.32%	1.00%
	MITSUBISHI UFJ FIN GR	606822AJ3	A-	A1	Y	\$965,730	0.62%	1.00%
	MORGAN STANLEY	61746BDZ6	A-	A1	Y	\$494,655	0.32%	1.00%
	ROYAL BK CDA	78016EZD2	A	A1	Y	\$983,570	0.63%	1.00%
	STRYKER CORP	863667AH4	BBB+	BAA1	Y	\$492,400	0.32%	1.00%
	SUMITOMO MITSUI FINL	86562MAY6	A-	A1	Y	\$968,600	0.62%	1.00%
	TORONTO DOMINION BANK	89115A2M3	A	A1	Y	\$1,020,920	0.65%	1.00%
	TOSCO CORP	891490AR5	A-	A2	Y	\$1,072,160	0.69%	1.00%
	TOYOTA MTR CR CORP FR	89236TKL8	A+	A1	Y	\$1,034,440	0.66%	1.00%
	UNITED PARCEL SERVICE	911312BT2	A	A2	Y	\$500,000	0.32%	1.00%
	UNITEDHEALTH GROUP IN	91324PDN9	A+	A2	Y	\$494,875	0.32%	1.00%
	WELLS FARGO COMPANY	94974BGL8	BBB	A3	Y	\$996,110	0.64%	1.00%
Municipal Bonds	ONTARIO CA INTERNATIO	683042AJ4	AA	N/A	Y	\$493,960	0.32%	1.00%
U.S. Treasuries	U S TREASURY NOTE	91282CCJ8	N/A	AAA	Y	\$11,347,920	7.26%	100.00%
		91282CHK0	N/A	AAA	Y	\$12,102,720	7.74%	100.00%
		91282CKX8	N/A	AAA	Y	\$12,266,280	7.85%	100.00%
		912828ZV5	Null	AAA	Y	\$10,945,800	7.00%	100.00%
		912828ZW3	N/A	AAA	Y	\$11,592,240	7.42%	100.00%

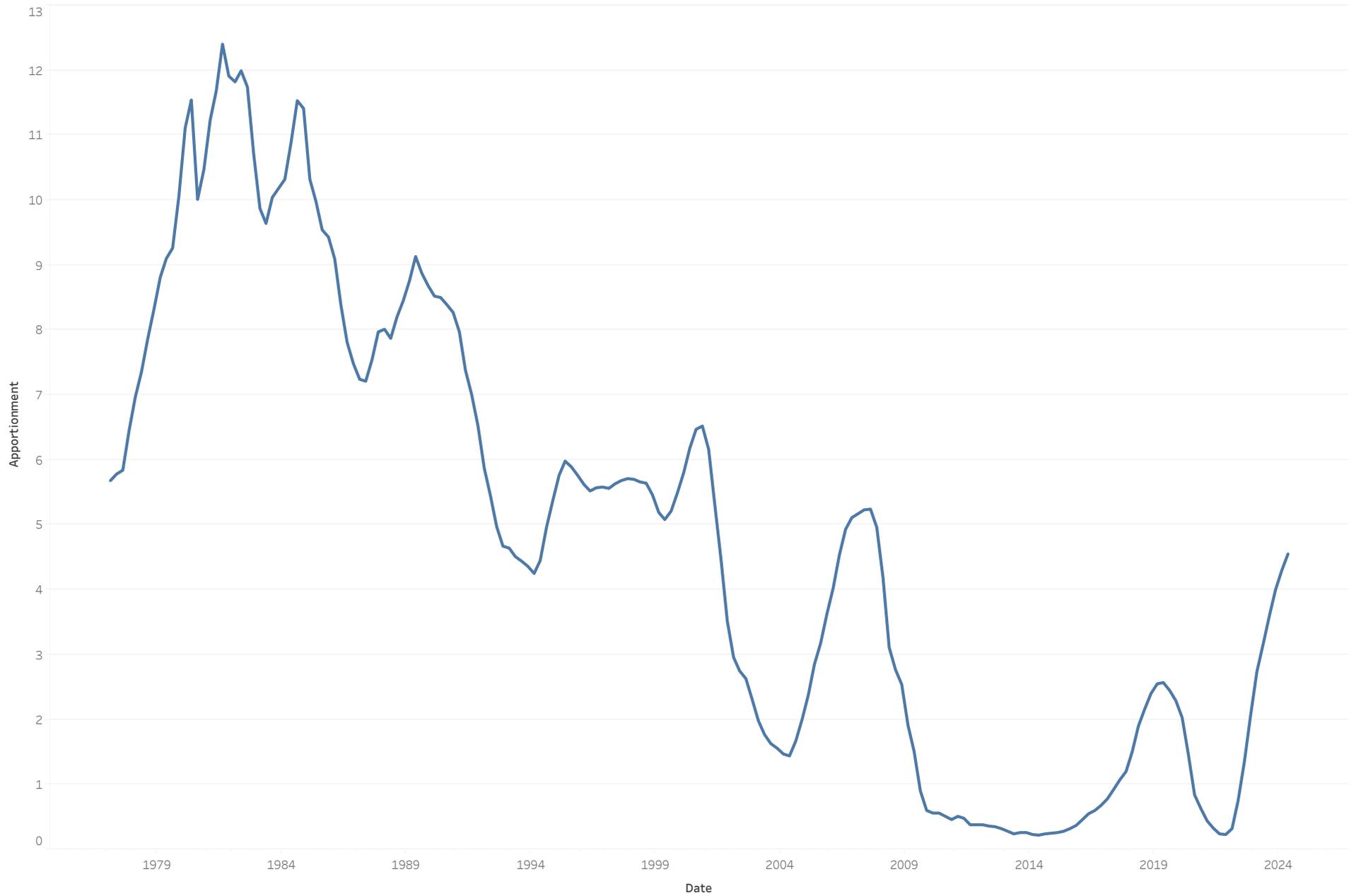


CITY OF
EL SEGUNDO

LAIF

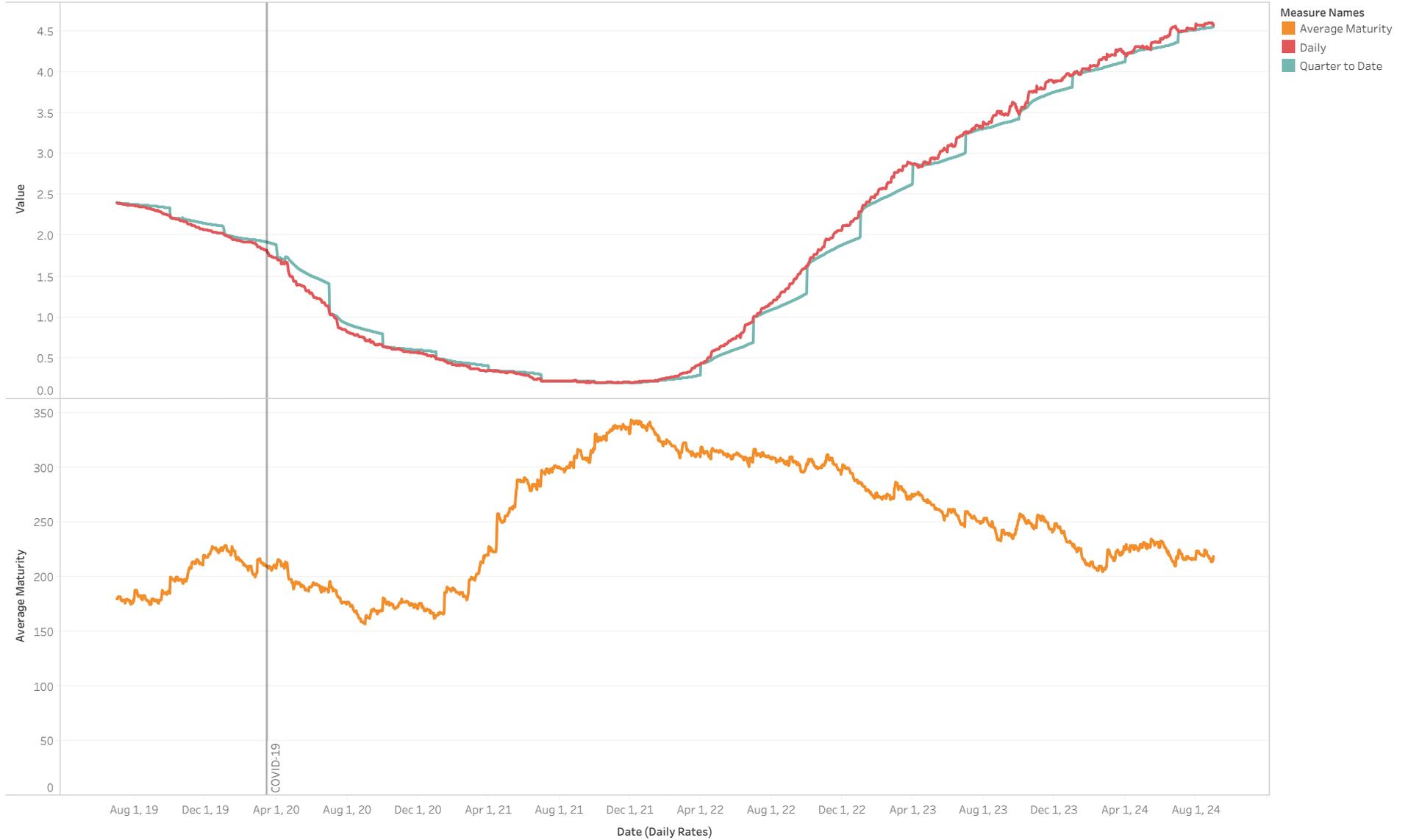
LAIF Apportionment Rates

As of August 2024



LAIF Diagnostics

As of August 2024



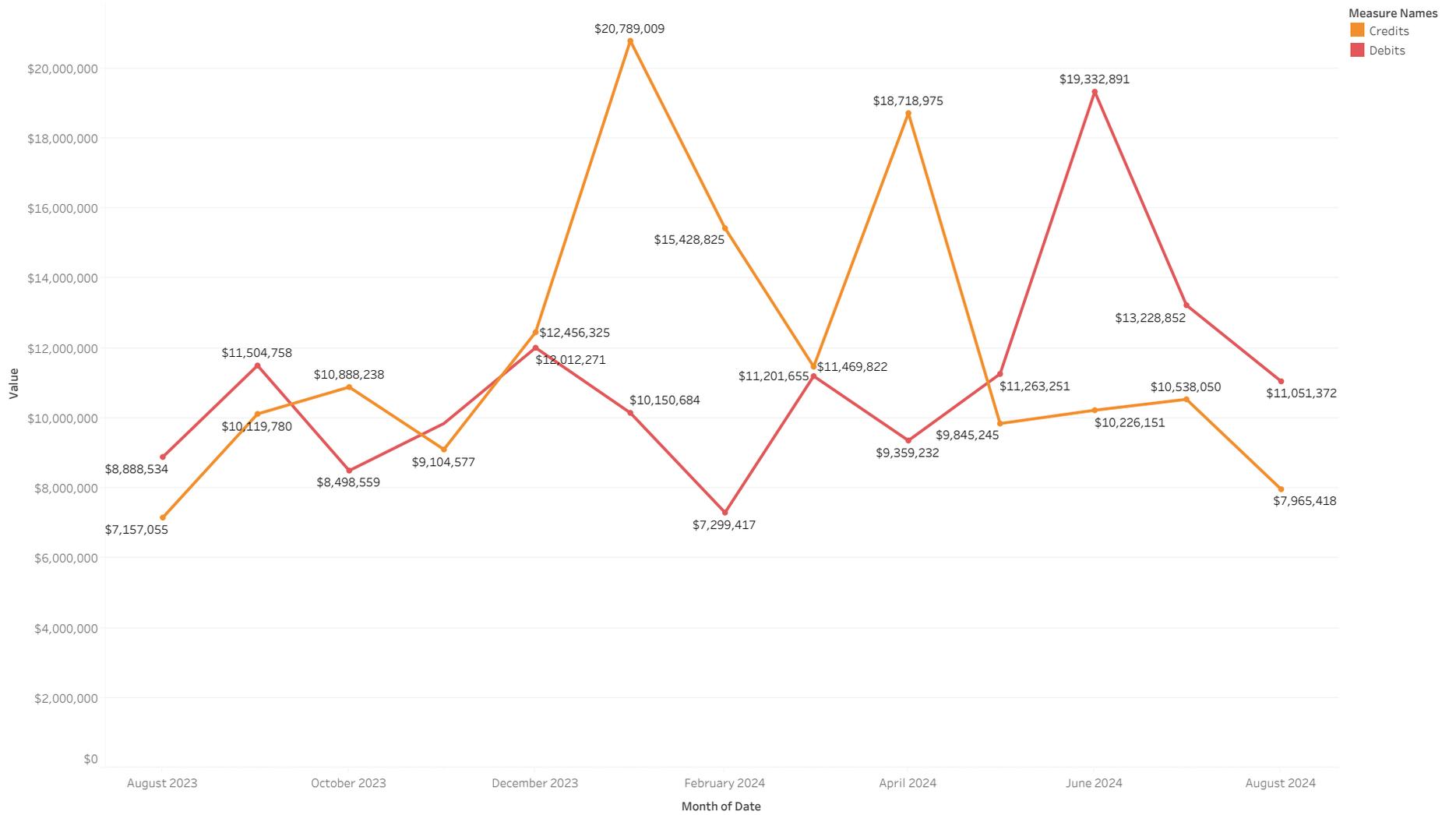


CITY OF
EL SEGUNDO

City Cash Flows

Rolling 13-Month Cash Flow Analysis

As of August 2024



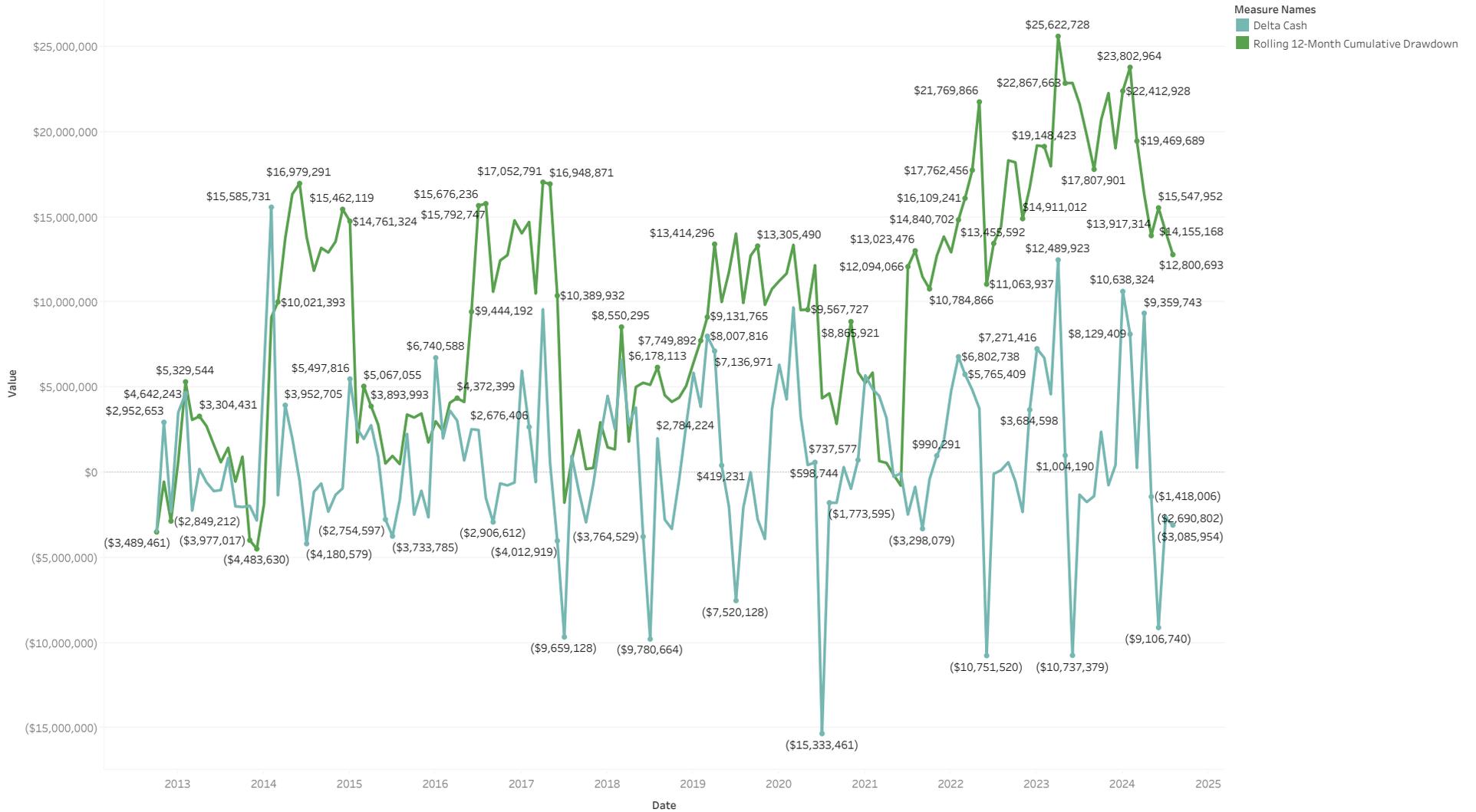
Net Change in Cash by Year

As of August 2024



Historic Drawdowns

As of August 2024



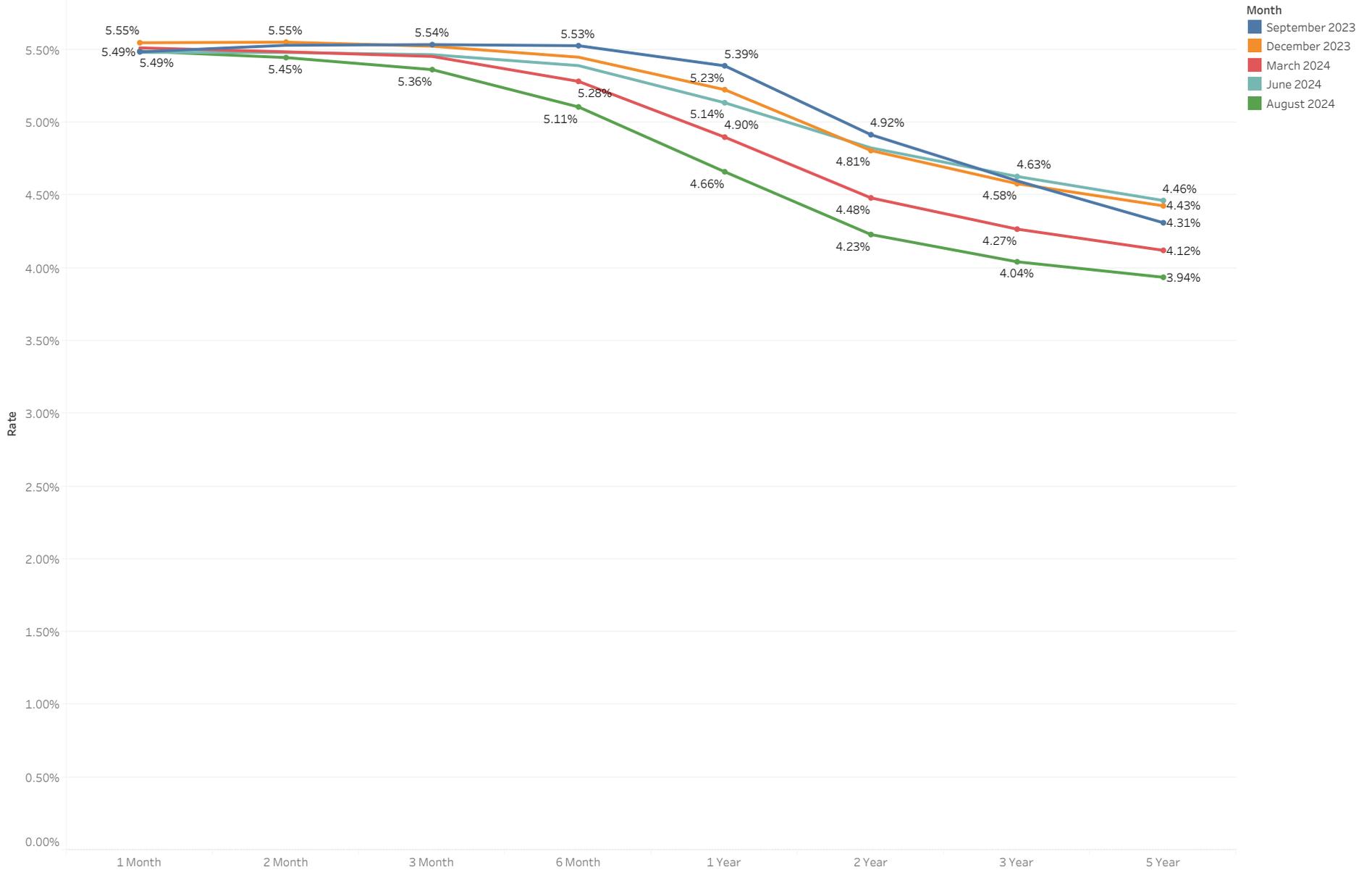


CITY OF
EL SEGUNDO

Economic Environment

U.S. Treasury Yield Curve

As of August 2024



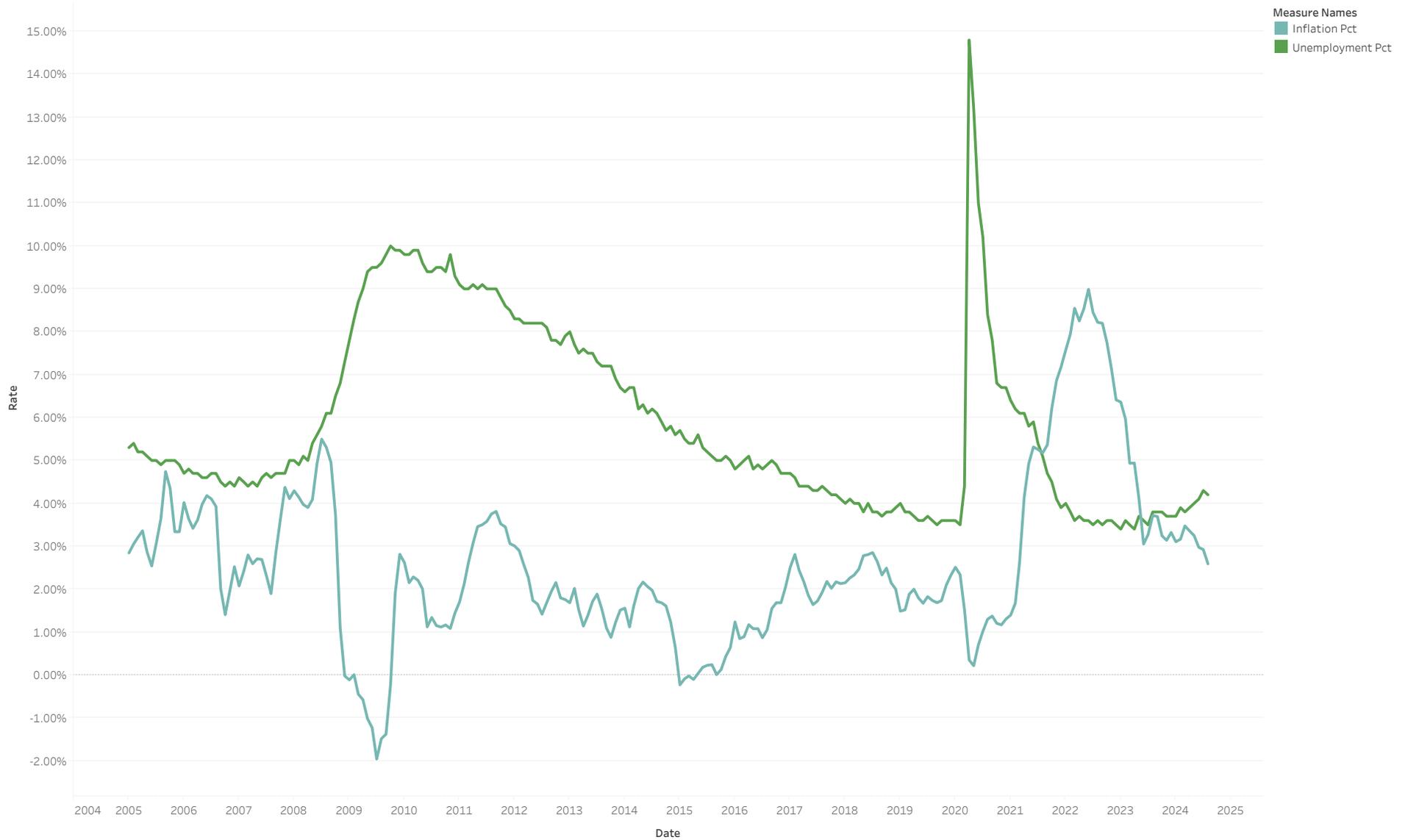
10-Year Minus 3-Month Treasury Yield Spread

As of August 2024



Unemployment vs Inflation

As of August 2024



5-Year Breakeven Inflation Prediction

As of August 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.

 9/11/2024

Matthew Robinson, City Treasurer

Date