



City of El Segundo Investment Portfolio Report October 2024

Certified By:

Chief Financial Officer / City Treasurer

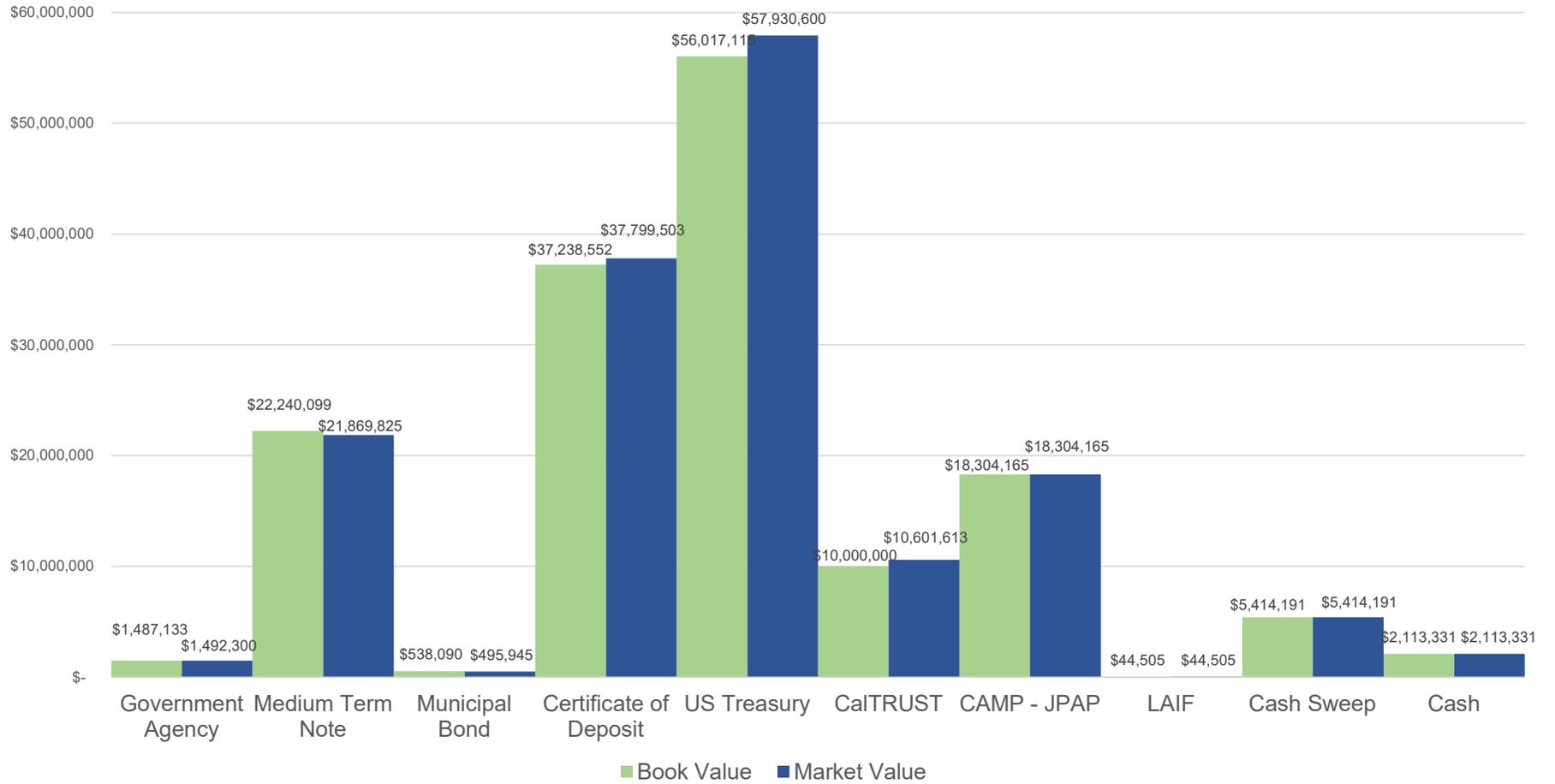


CITY OF
EL SEGUNDO

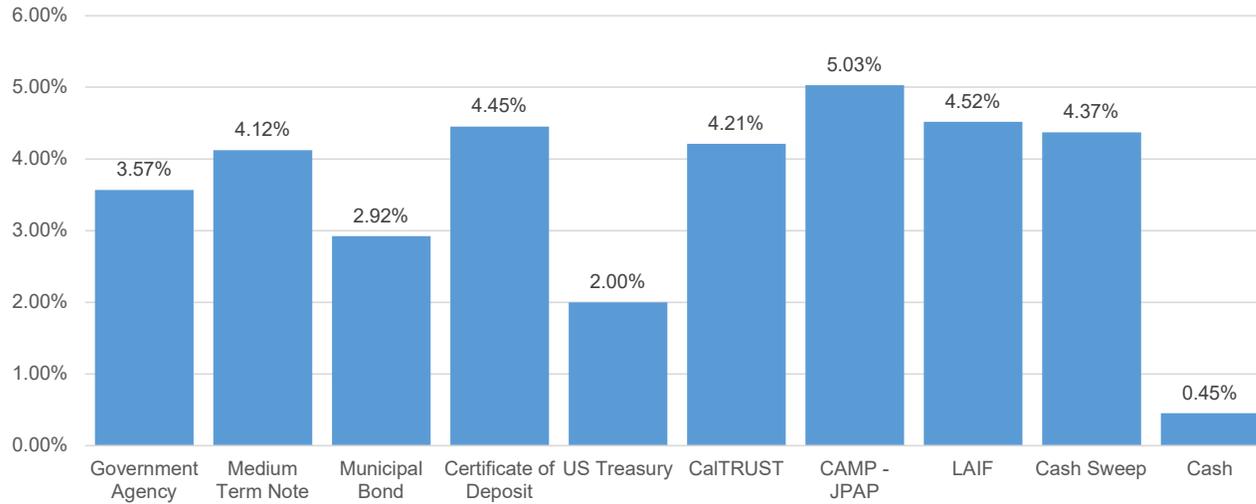
Portfolio

Portfolio Summary

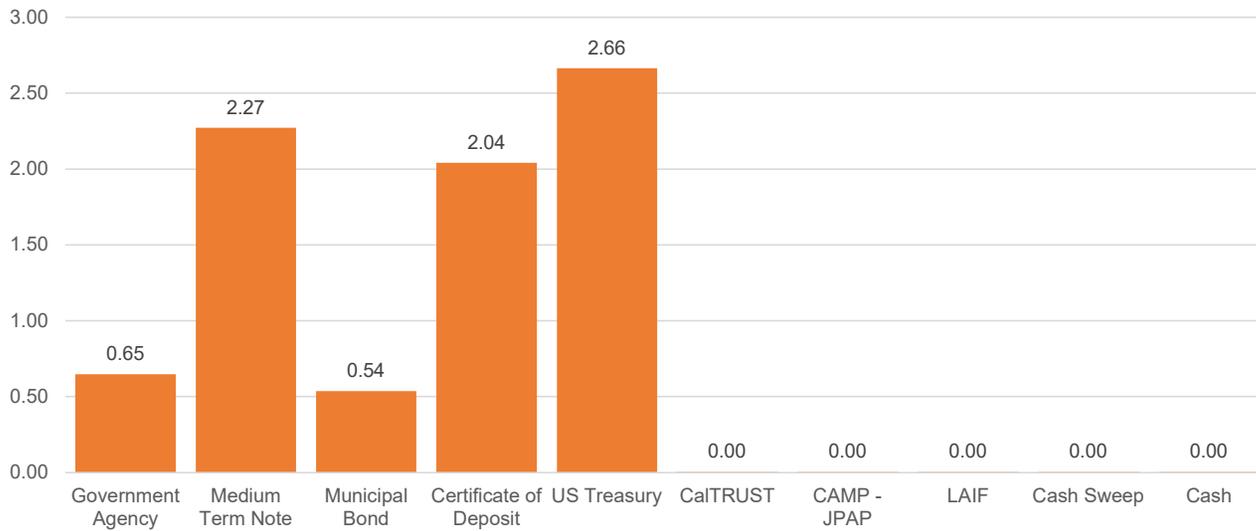
As of October 2024



Weighted Average Yield



Weighted Avg Maturity

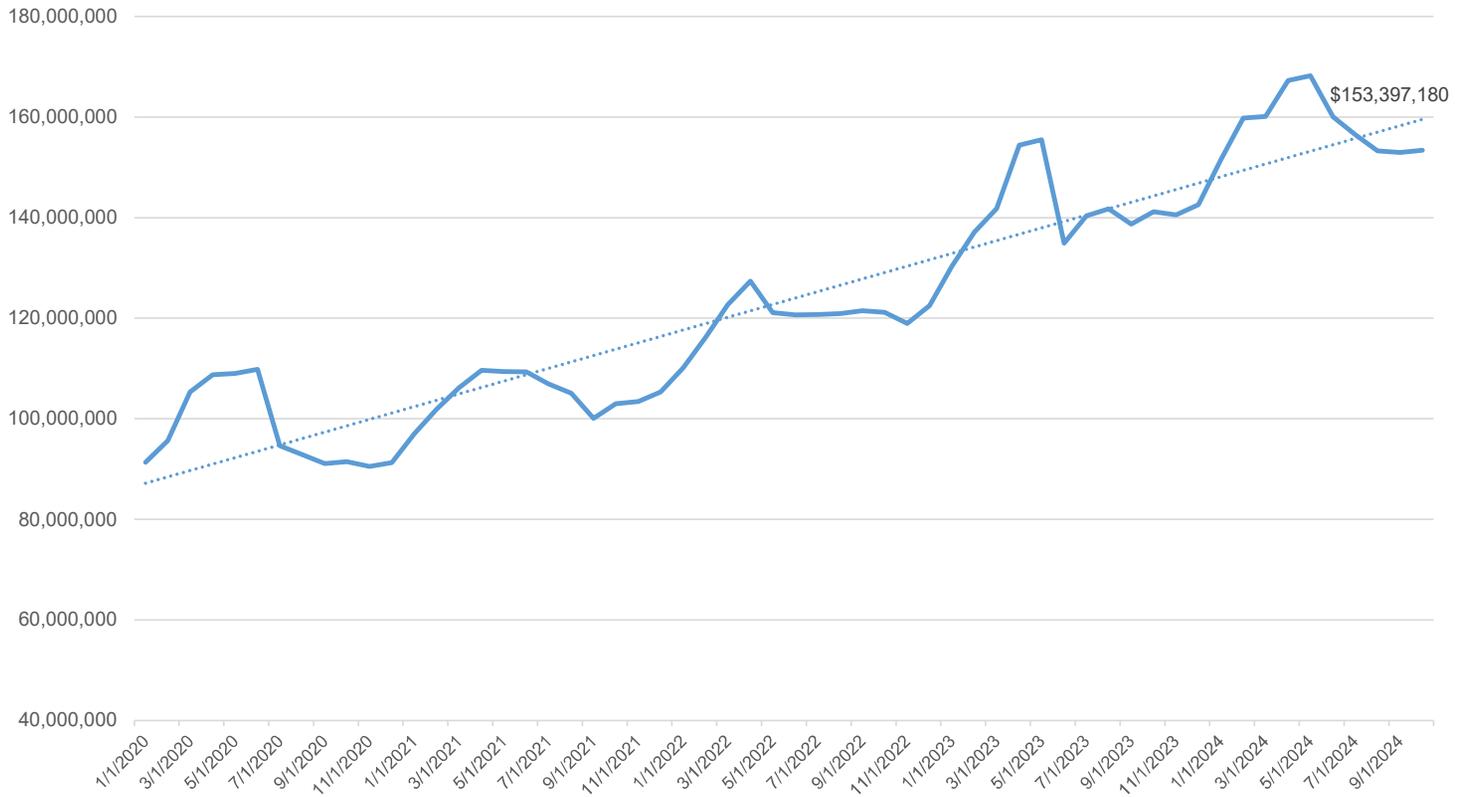


Portfolio Through Time

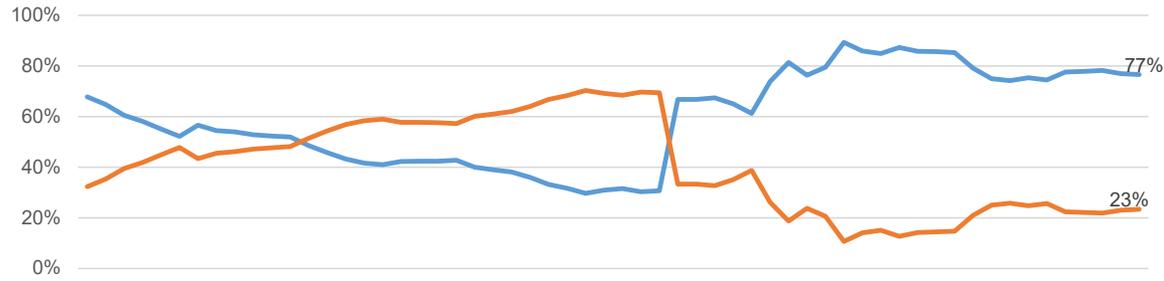
As of October 2024



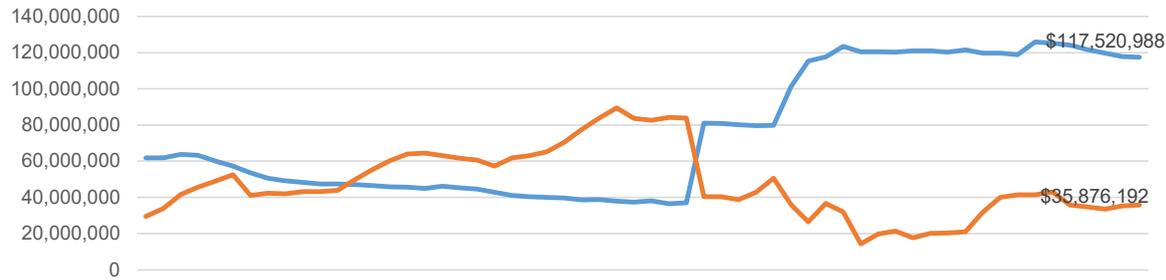
Total Portfolio as of October 2024



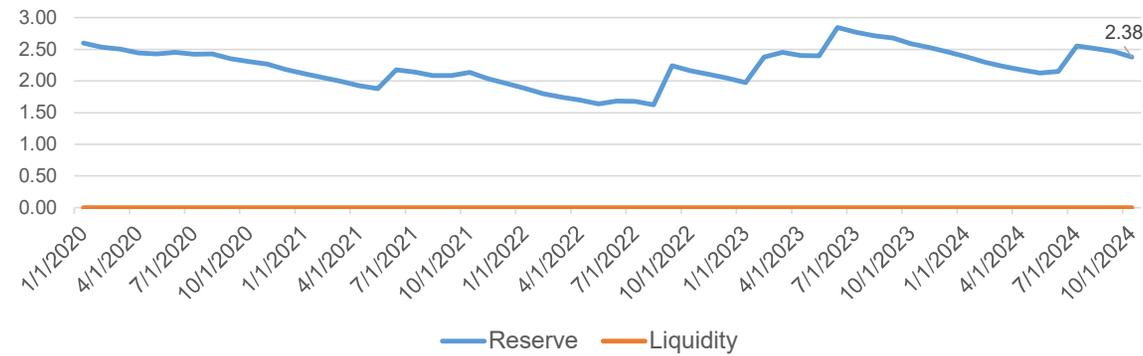
Portfolio Through Time (% Share of Book Value)



Portfolio Through Time (Book Value)

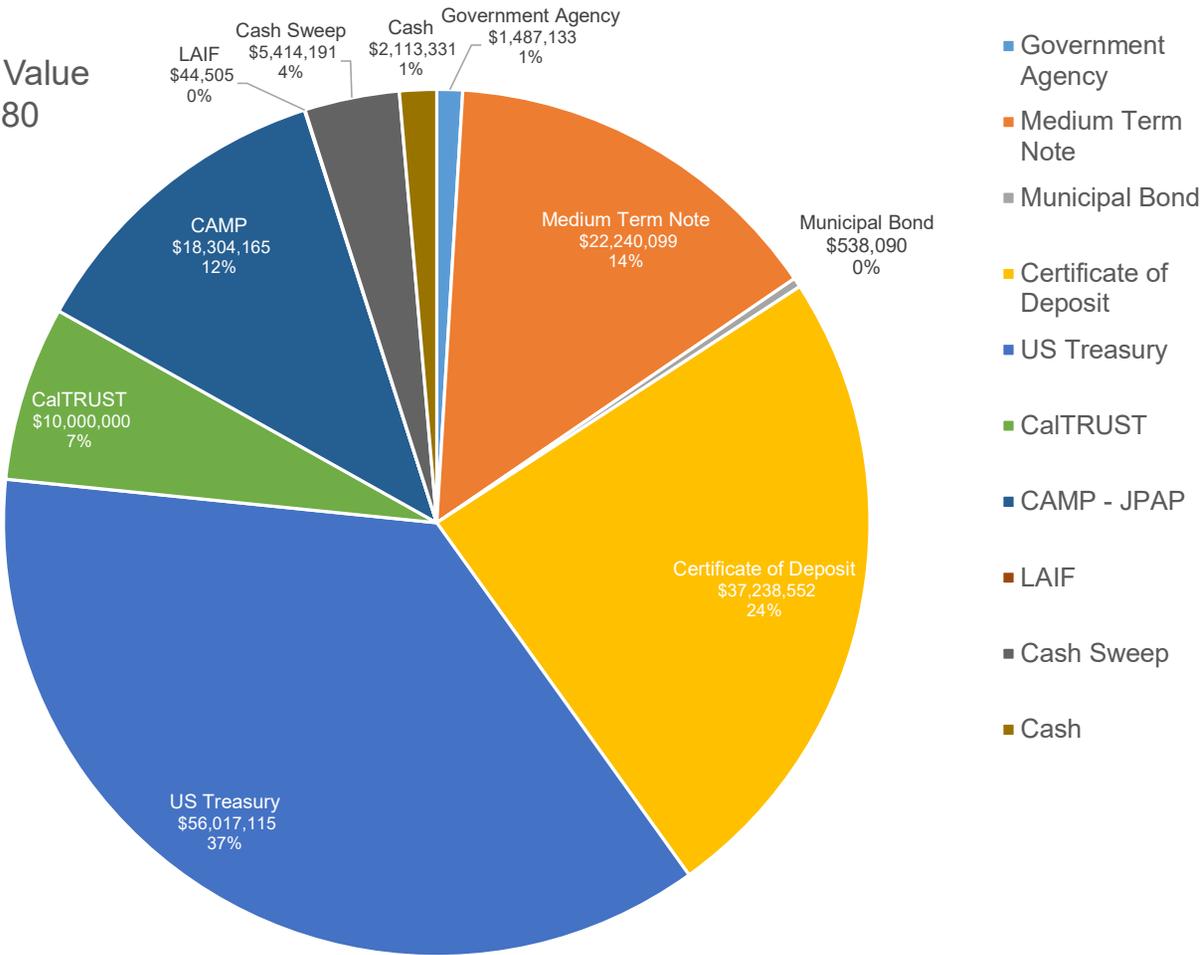


Weighted Average Maturity

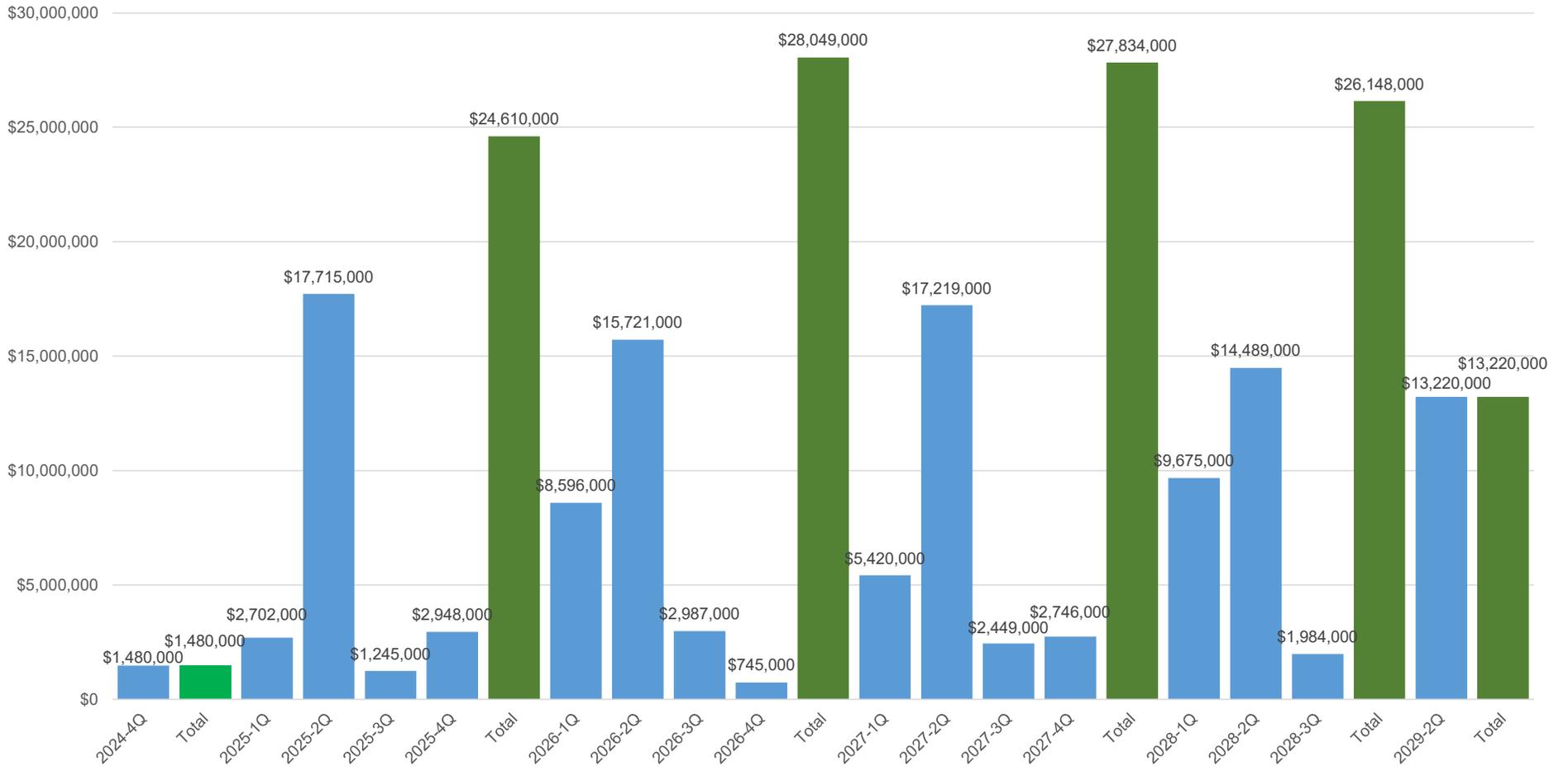


Investment by Security Type - October 2024

Portfolio Book Value
\$153,397,180



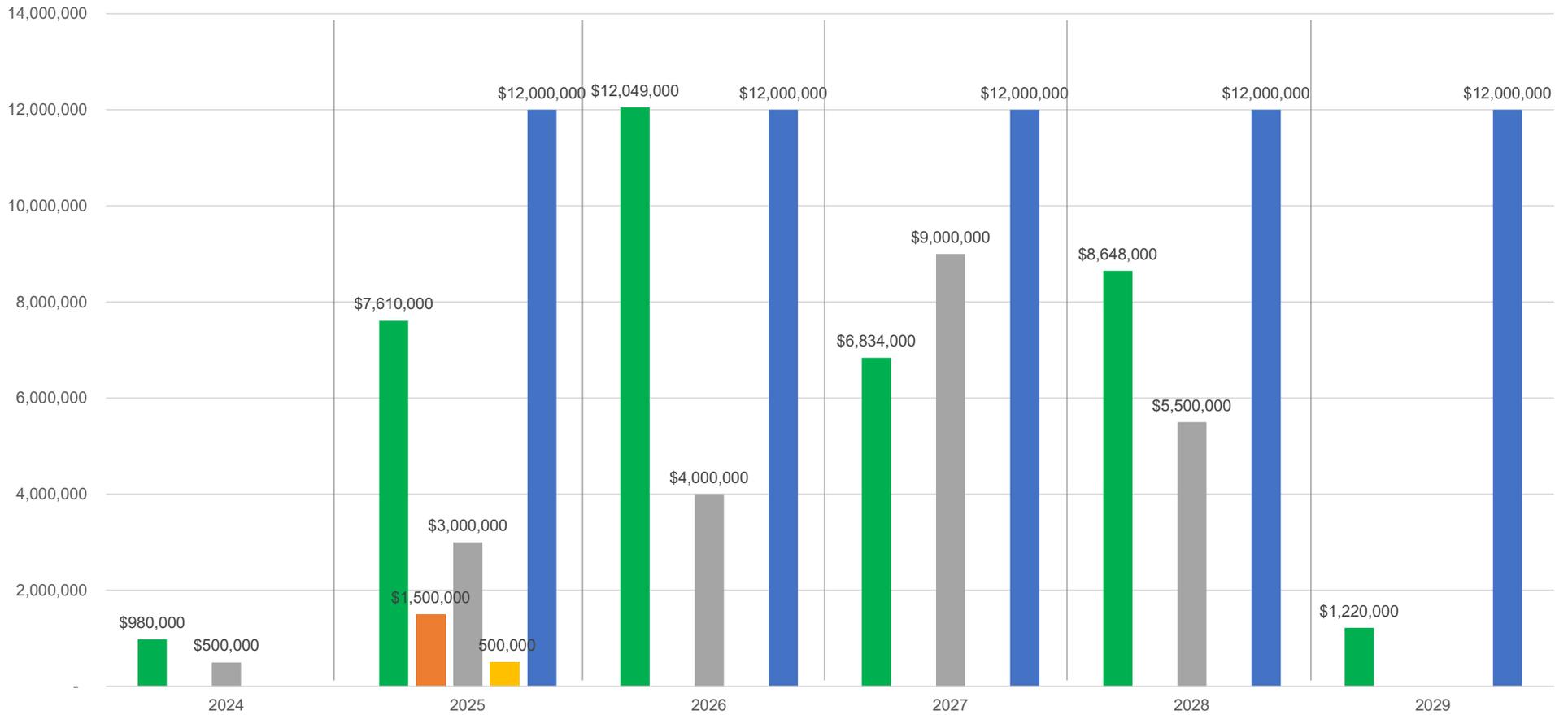
Reserve Portfolio Ladder by Quarter As of October 2024



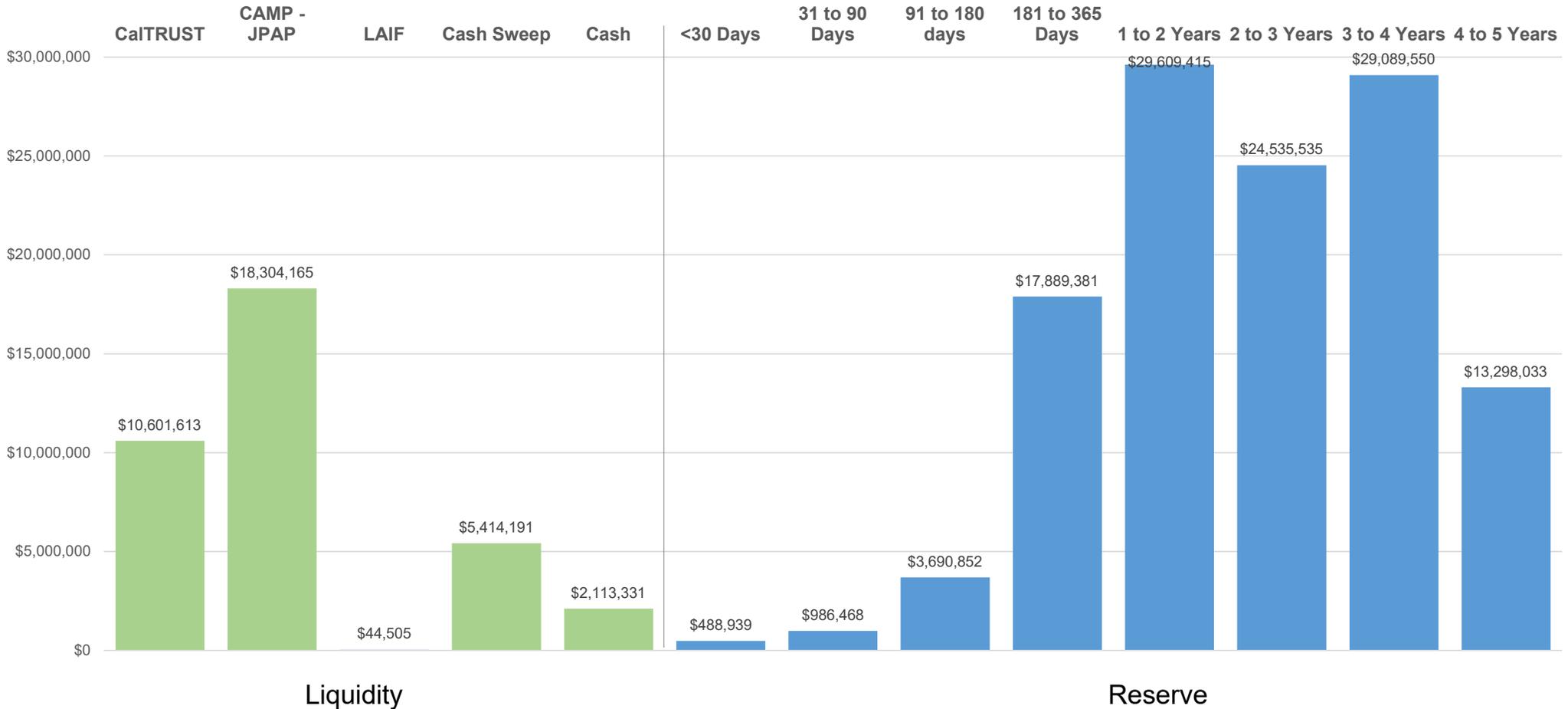
Ladder Diversification

As of October 2024

■ Certificate of Deposit
 ■ Government Agency
 ■ Medium Term Note
 ■ Municipal Bond
 ■ US Treasury



Investments by Maturity Date As of October 2024





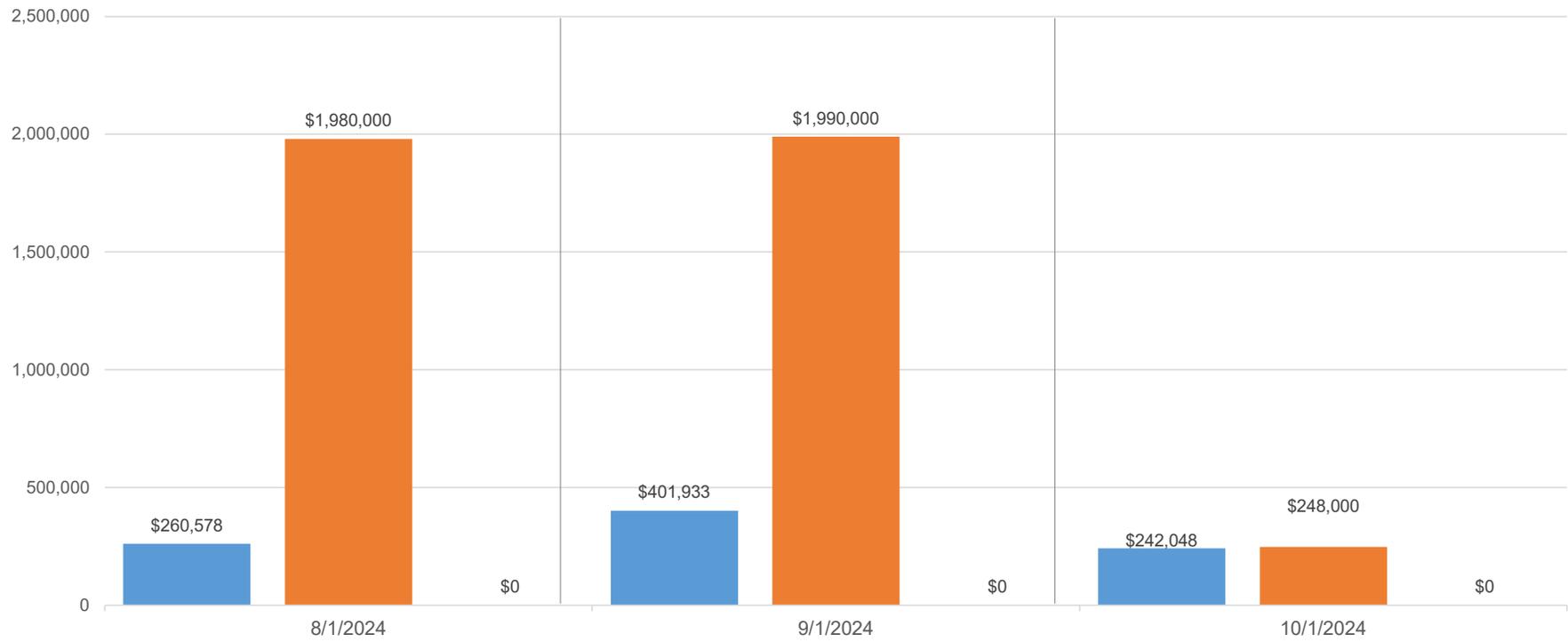
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Transactions

Transaction Summary

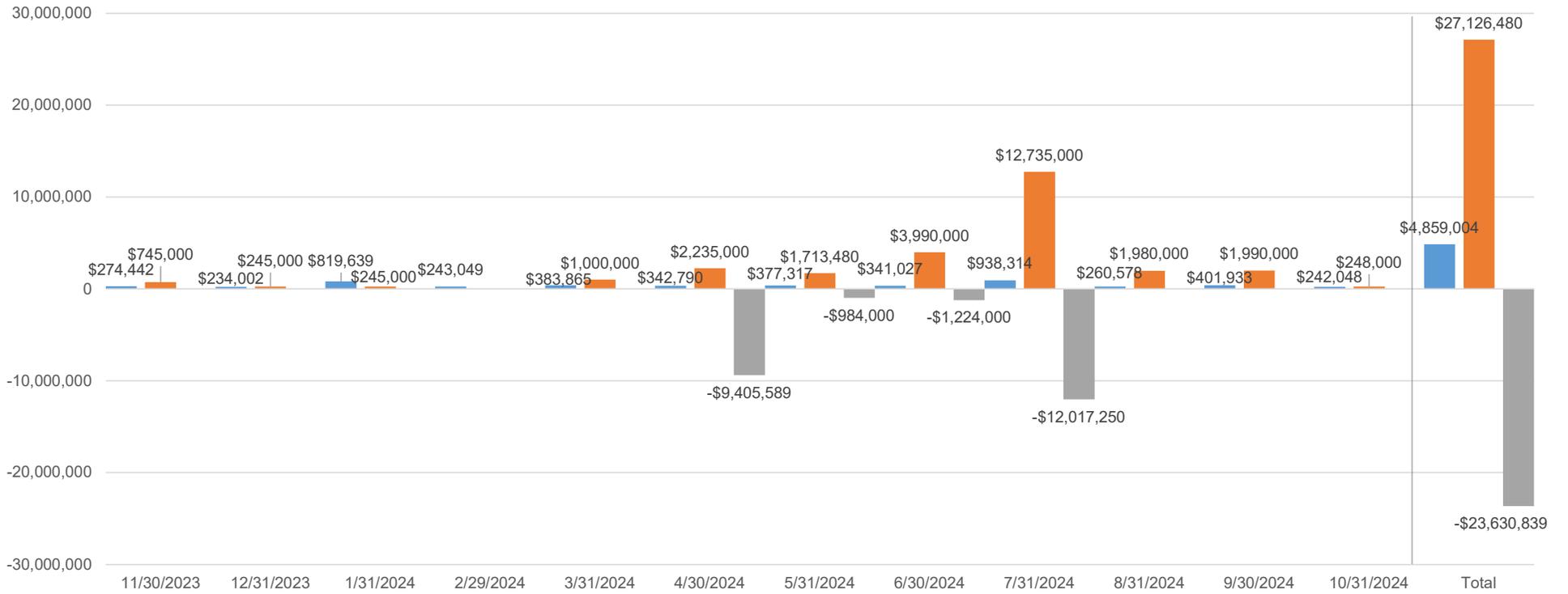
Prior 3 Months

■ Interest Earned ■ Maturities ■ Purchases



Interest Received As of October 2024

■ Interest Earned ■ Maturities ■ Purchases





CITY OF
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Compliance

Asset Class Compliance

As of October 2024

Security Type	In Compliance?	Max Weight	Weight	Book Value	Market Value	Par Value
CalTRUST	Y	100%	6.79%	\$10,000,000	\$10,601,613	\$10,000,000
CAMP - JPAP	Y	100%	11.73%	\$18,304,165	\$18,304,165	\$18,304,165
LAIF	Y	100%	0.03%	\$44,505	\$44,505	\$44,505
Cash Sweep	Y	100%	3.47%	\$5,414,191	\$5,414,191	\$5,414,191
Cash	Y	100%	1.35%	\$2,113,331	\$2,113,331	\$2,113,331
Government Agency	Y	100%	0.96%	\$1,487,133	\$1,492,300	\$1,500,000
Medium Term Note	Y	30%	14.33%	\$22,728,099	\$22,359,814	\$22,488,000
Municipal Bond	Y	100%	0.32%	\$538,090	\$495,945	\$500,000
Certificate of Deposit	Y	30%	23.91%	\$36,750,552	\$37,309,514	\$36,853,000
US Treasury	Y	100%	37.12%	\$56,017,115	\$57,930,600	\$60,000,000
Totals			100.00%	\$153,397,180	\$156,065,978	\$157,217,192

Rating Compliance

As of October 2024

Security Type	Issuer	CUSIP	S&P Rating	Moody's Rating	In Compliance?	Market Value	Weight	Maximum % of Portfolio
CalTRUST	CalTRUST	CalTRUST	AA-F	N/A	Y	10,601,613	6.79%	100.00%
CAMP	CAMP	CAMP	AAAM	N/A	Y	18,304,165	11.73%	100.00%
Cash Sweep	Chase	Cash Sweep	N/A	N/A	Y	5,414,191	3.47%	100.00%
Government Agency	FEDERAL HOME LOA	3130ASA82	AA+	AAA	Y	499,660	0.32%	100.00%
Government Agency	FEDERAL HOME LOA	3130ASE96	AA+	AAA	Y	992,640	0.64%	100.00%
Medium Term Note	AMAZON COM INC	023135CP9	AA	A1	Y	1,005,700	0.64%	1.00%
Medium Term Note	AMERICAN HONDA F	02665WED9	A-	A3	Y	1,003,590	0.64%	1.00%
Medium Term Note	APPLE INC	037833ECO	AA+	AAA	Y	452,810	0.29%	1.00%
Medium Term Note	ASTRAZENECA FINAI	04636NAA1	A+	A2	Y	475,945	0.30%	1.00%
Medium Term Note	BANK NOVA SCOTIA	06418BAE8	A-	A2	Y	962,990	0.62%	1.00%
Medium Term Note	BANK OF AMERICA C	06051GFX2	A-	A1	Y	492,355	0.32%	1.00%
Medium Term Note	CANADIAN IMP BK C	13607HR61	A-	A2	Y	973,440	0.62%	1.00%
Medium Term Note	CIGNA CORP	125523AG5	A-	BAA1	Y	497,100	0.32%	1.00%
Medium Term Note	CITIGROUP INC	172967KN0	BBB+	A3	Y	490,880	0.31%	1.00%
Medium Term Note	COMCAST CORP	20030NBW0	A-	A3	Y	953,820	0.61%	1.00%
Medium Term Note	DEERE JOHN CAPITA	24422EWR6	A	A1	Y	1,008,430	0.65%	1.00%
Medium Term Note	DEUTSCHE BK AG N Y	25160PAM9	A	A1	Y	1,020,340	0.65%	1.00%
Medium Term Note	ESTEE LAUDER CO IN	29736RAN0	A	A2	Y	498,675	0.32%	1.00%
Medium Term Note	GOLDMAN SACHS GI	38141GXJ8	BBB+	A2	Y	497,145	0.32%	1.00%
Medium Term Note	IBM CORP	459200AS0	A-	A3	Y	1,057,350	0.68%	1.00%
Medium Term Note	INTEL CORP	458140CD0	BBB+	BAA1	Y	1,000,170	0.64%	1.00%
Medium Term Note	INTERCONTINENTAL	45866FAD6	A-	A3	Y	495,435	0.32%	1.00%
Medium Term Note	MEAD JOHNSON NU	582839AH9	A-	A3	Y	497,555	0.32%	1.00%
Medium Term Note	MITSUBISHI UFJ FIN	606822AJ3	A-	A1	Y	967,120	0.62%	1.00%
Medium Term Note	MORGAN STANLEY	61746BDZ6	A-	A1	Y	495,410	0.32%	1.00%
Medium Term Note	ROYAL BK CDA	78016EZD2	A	A1	Y	978,400	0.63%	1.00%
Medium Term Note	STRYKER CORP	863667AH4	BBB+	BAA1	Y	494,490	0.32%	1.00%
Medium Term Note	SUMITOMO MITSUI I	86562MAY6	A-	A1	Y	963,590	0.62%	1.00%
Medium Term Note	TORONTO DOMINIO	89115A2M3	A-	A2	Y	1,010,670	0.65%	1.00%
Medium Term Note	TOSCO CORP	891490AR5	A-	A2	Y	1,066,720	0.68%	1.00%
Medium Term Note	TOYOTA MTR CR COI	89236TKL8	A+	A1	Y	1,027,180	0.66%	1.00%
Medium Term Note	UNITEDHEALTH GRO	91324PDN9	A+	A2	Y	495,685	0.32%	1.00%
Medium Term Note	WELLS FARGO COMF	94974BGL8	BBB	A3	Y	986,830	0.63%	1.00%
Municipal Bond	ONTARIO CA INTERN	683042AJ4	AA	N/A	Y	495,945	0.32%	1.00%
US Treasury	U S TREASURY NOTE	912828ZV5	N/A	AAA	Y	10,908,720	6.99%	100.00%
US Treasury	U S TREASURY NOTE	912828ZW3	N/A	AAA	Y	11,678,160	7.48%	100.00%
US Treasury	U S TREASURY NOTE	91282CCJ8	N/A	AAA	Y	11,363,400	7.28%	100.00%
US Treasury	U S TREASURY NOTE	91282CHK0	N/A	AAA	Y	11,938,560	7.65%	100.00%
US Treasury	U S TREASURY NOTE	91282CKX8	N/A	AAA	Y	12,041,760	7.72%	100.00%

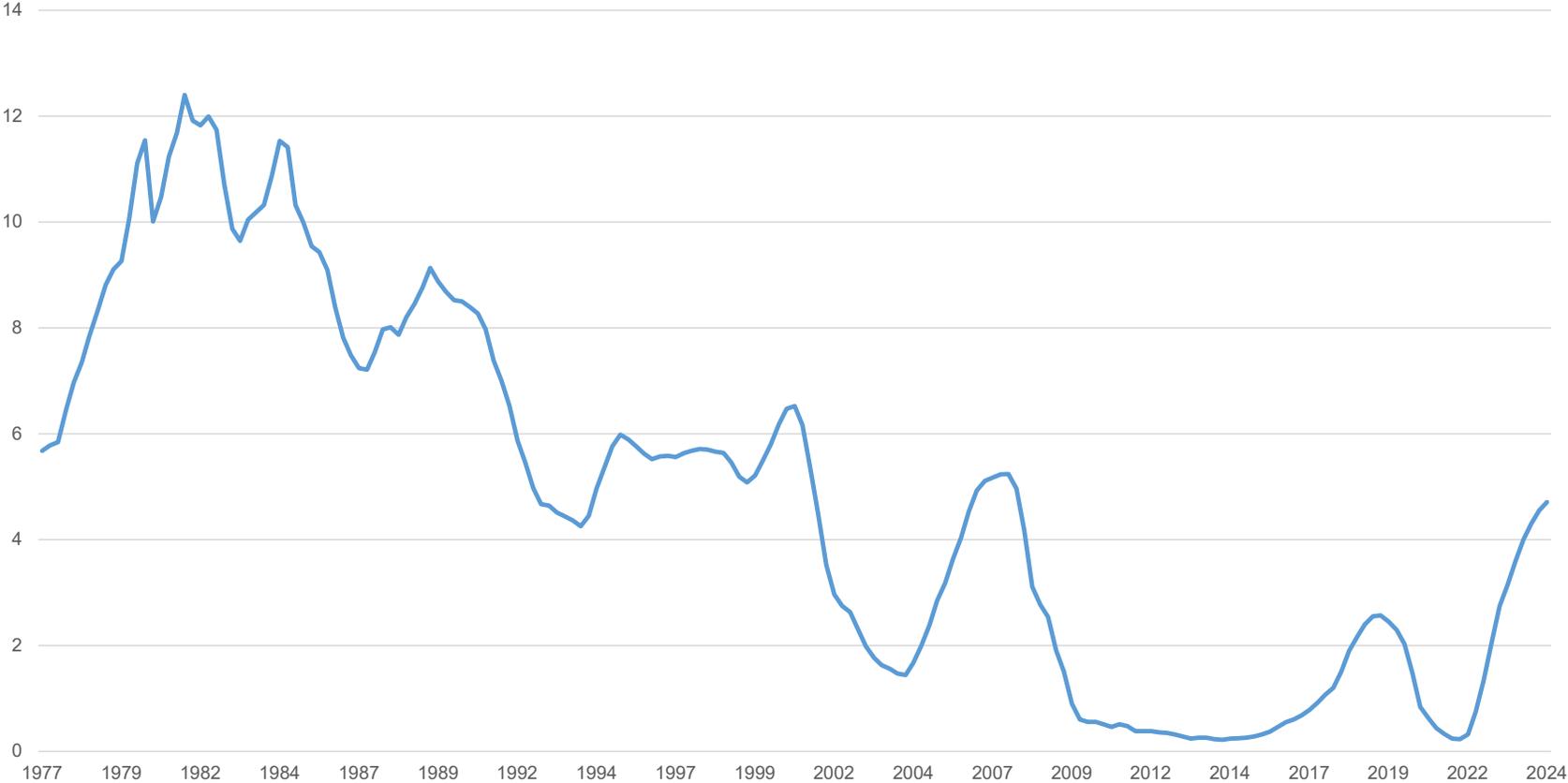


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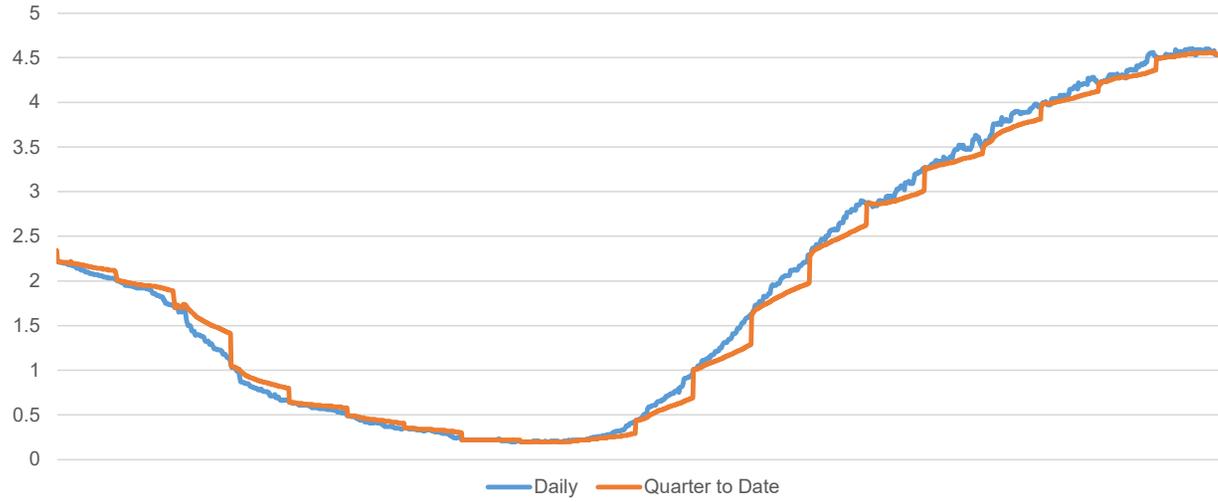
LAIF

LAIF Apportionment Rates

As of October 2024



LAIF Diagnostics



LAIF Average Maturity (Days)





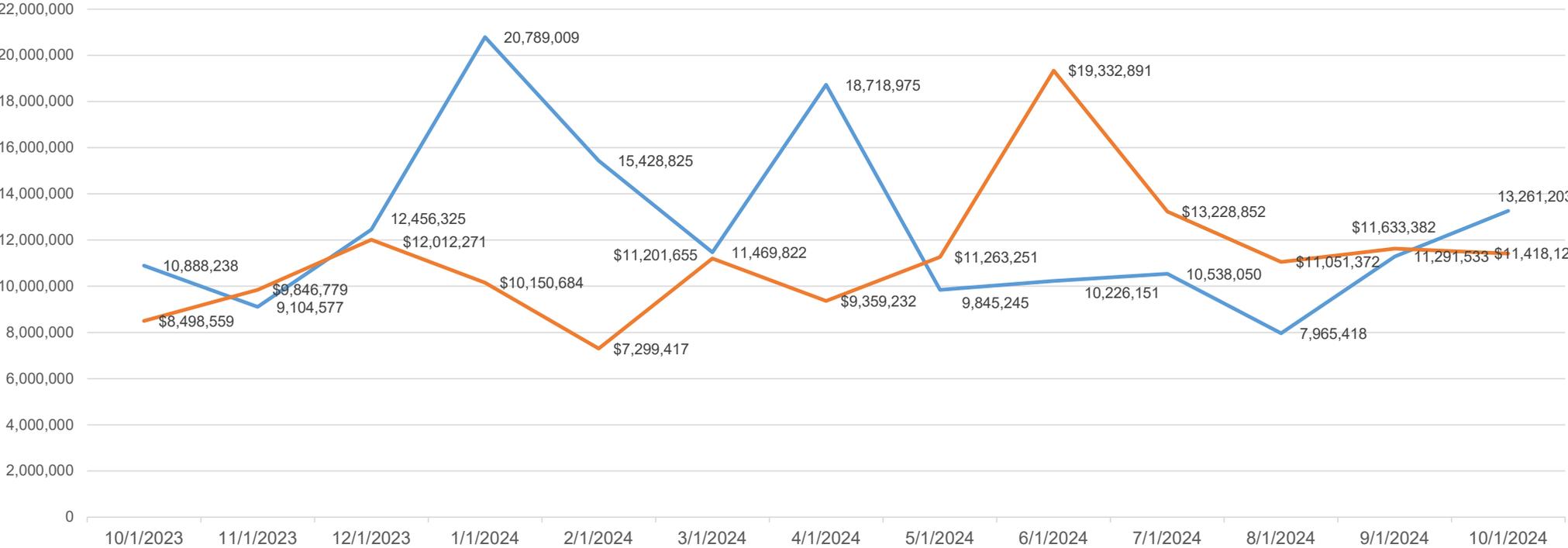
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City Cash Flows

Rolling 13-Month Cash Flow Analysis

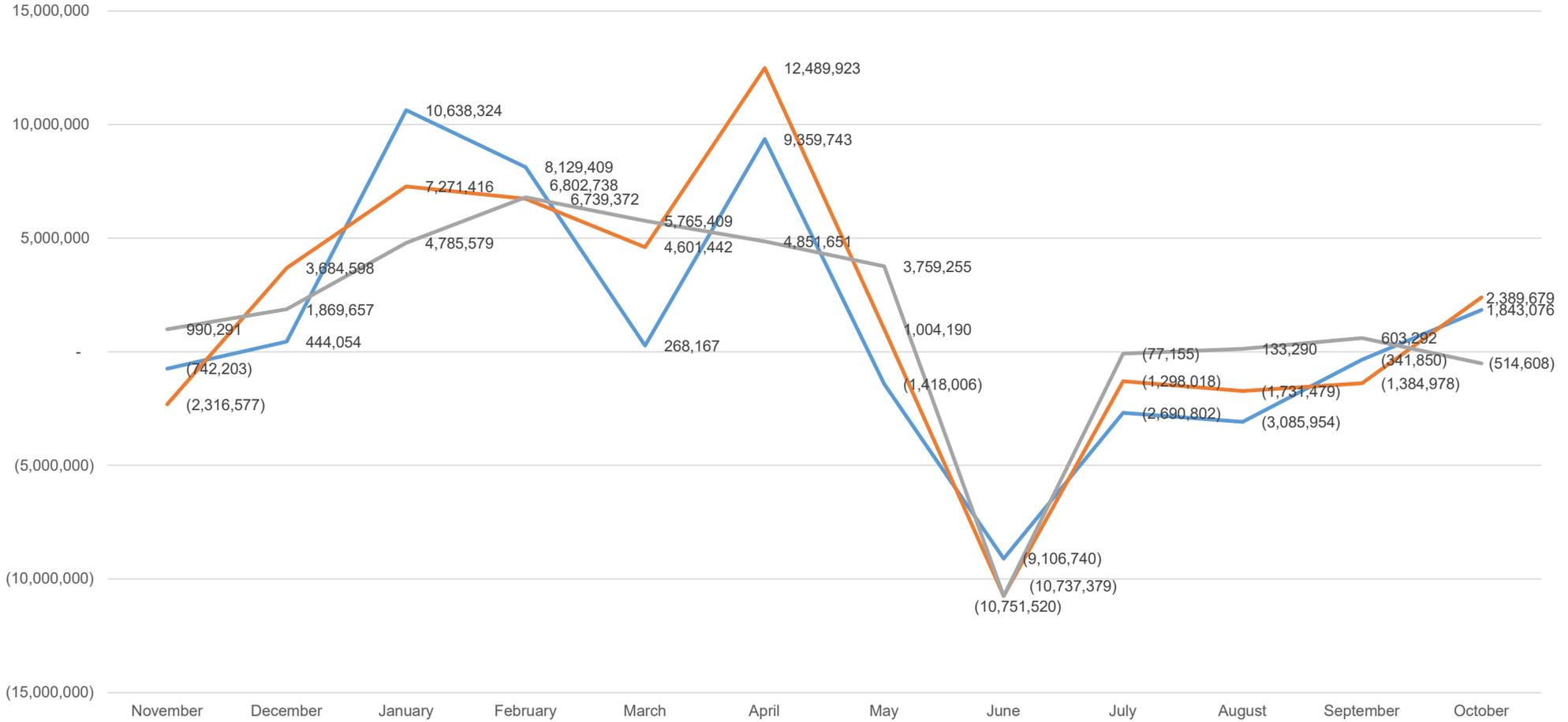
As of October 2024

Credits Debits



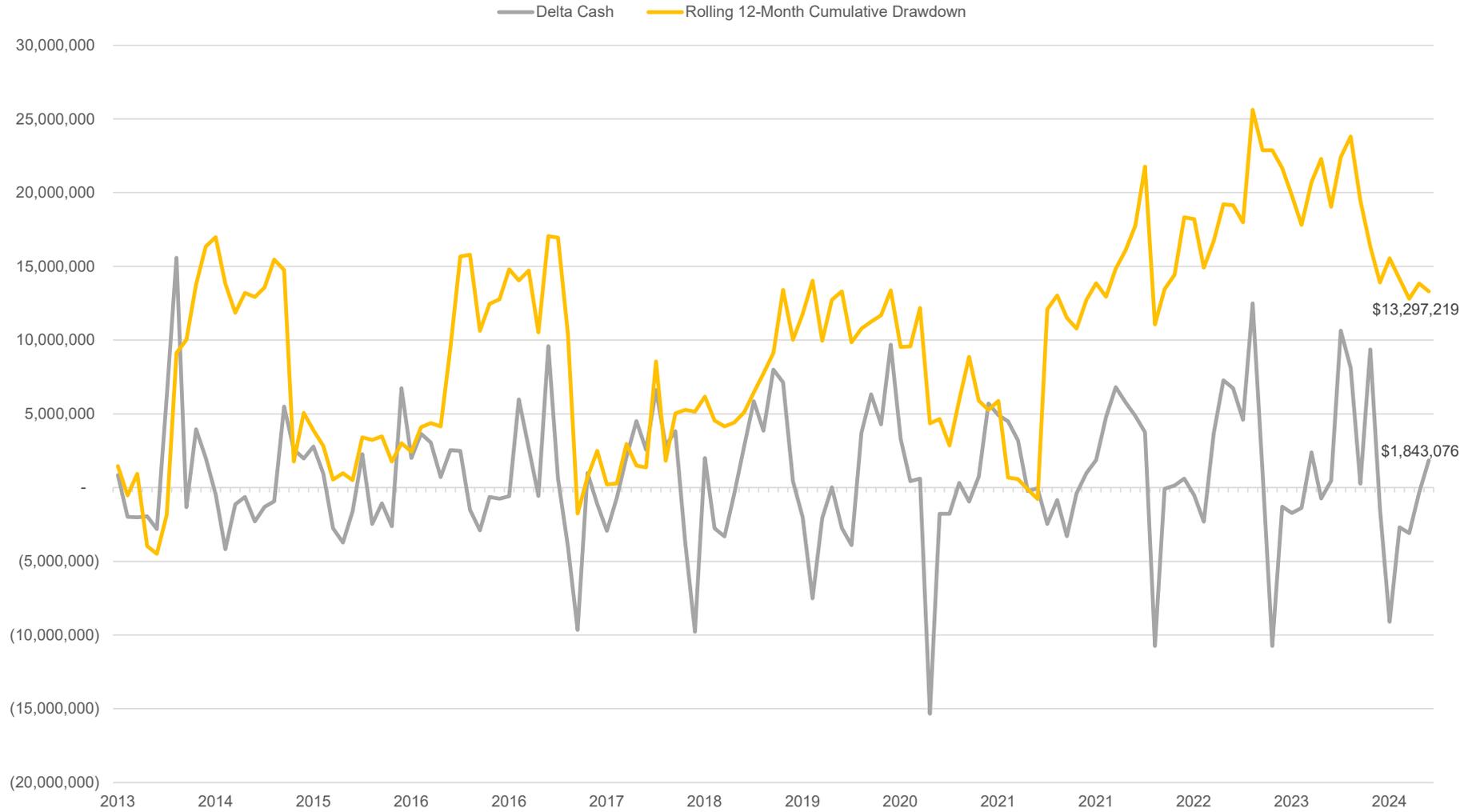
Net Change Cash by Year As of October 2024

— This Year
 — Last Year
 — Two Years Ago



Historic Drawdowns

As of October 2024



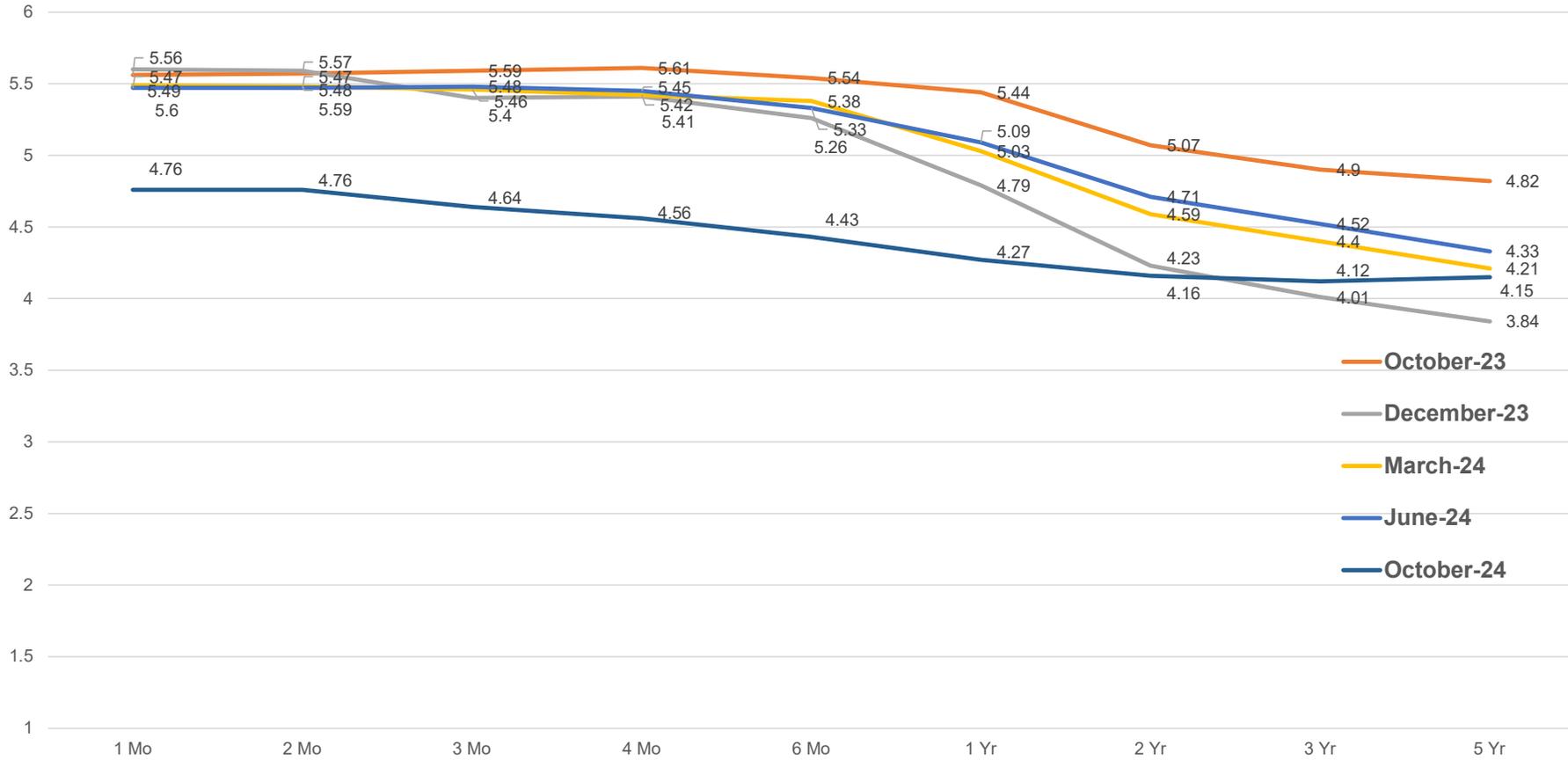


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Economic Environment

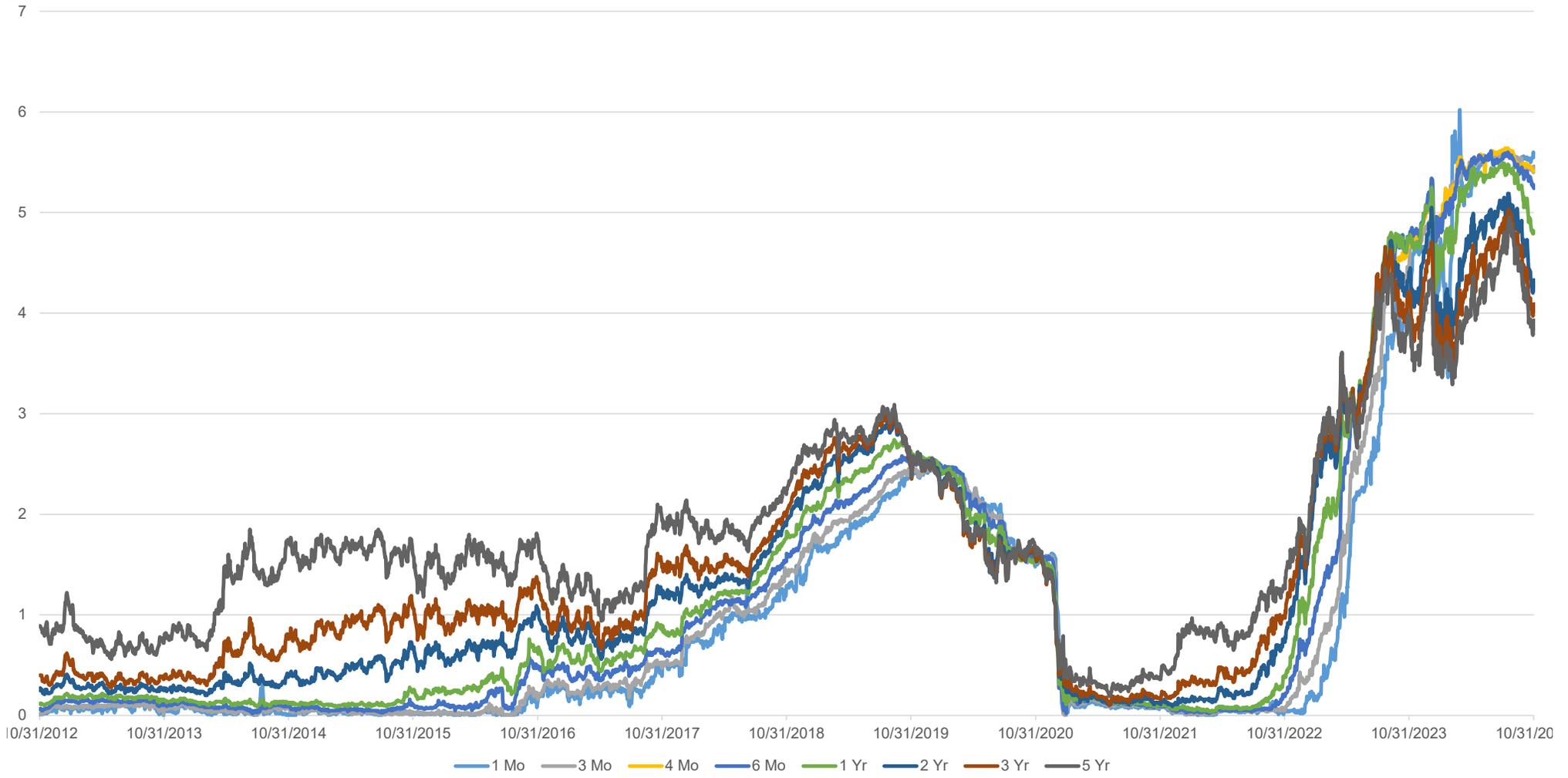
US Treasury Yield Curve

As of October 2024



US Treasury Maturity Through Time

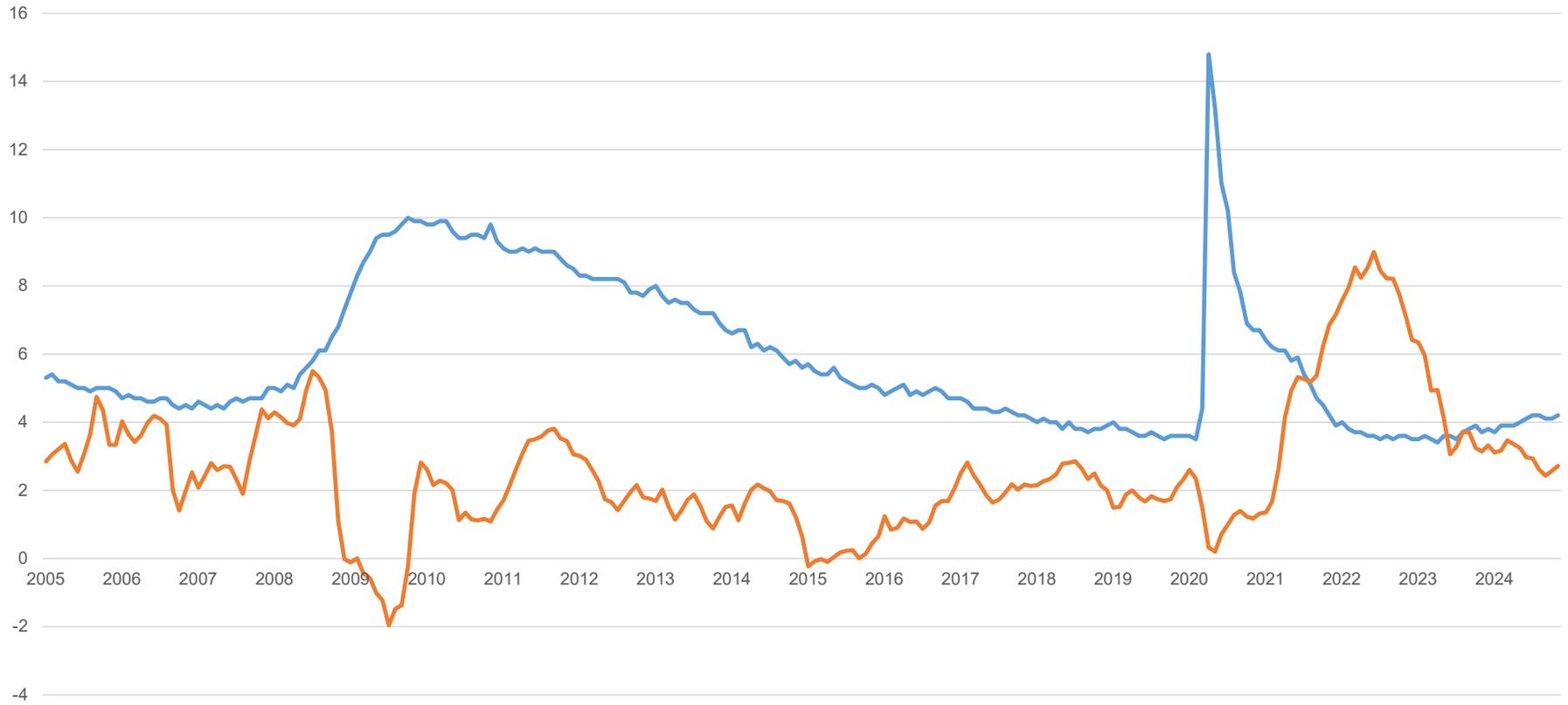
As of October 2024



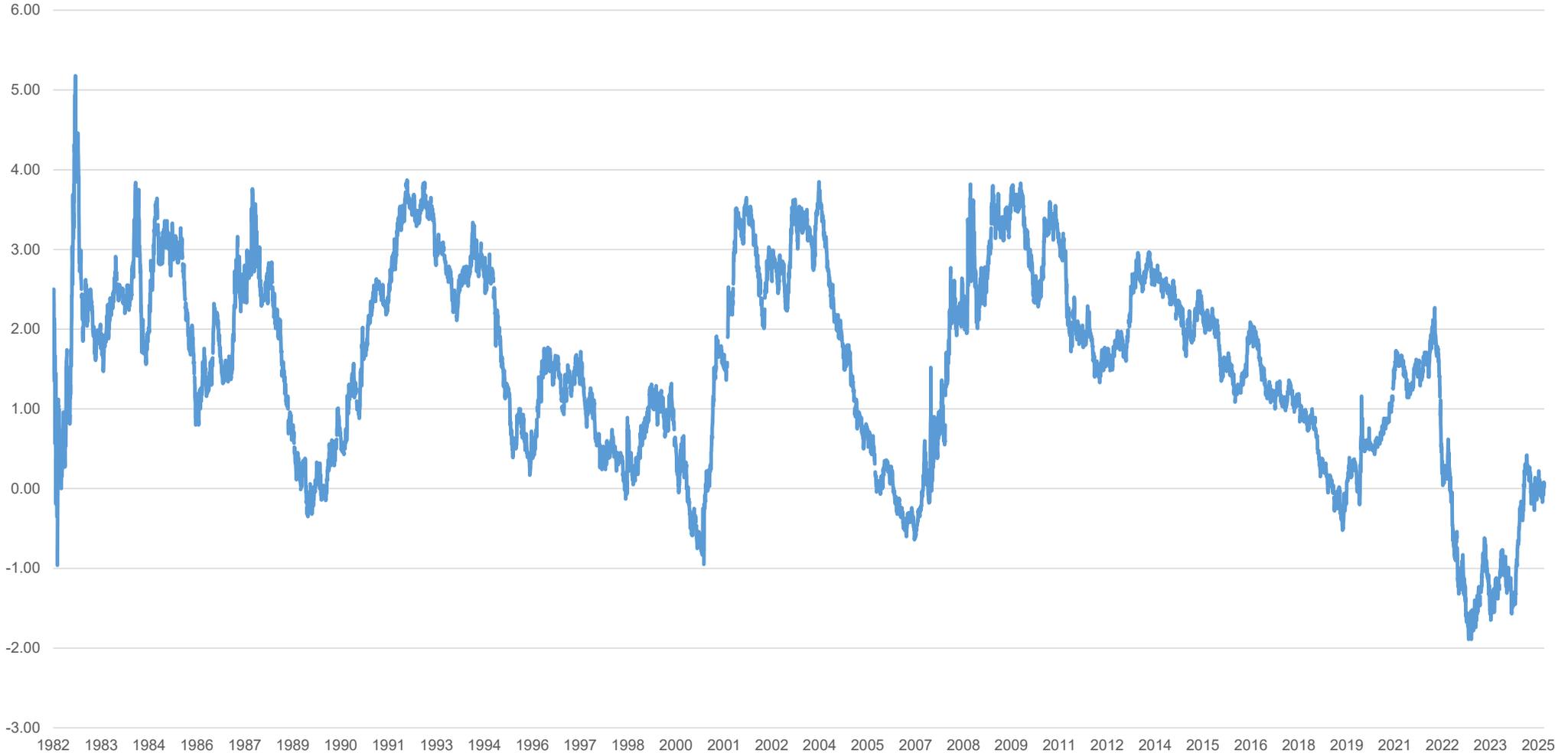
Unemployment vs. Inflation

As of October 2024

— Unemployment % — Inflation %



10-Year Minus 3-Month Treasury Yield Spread
As of October 2024



5-Year Breakeven Inflation Prediction

As of October 2024





CITY OF
EL SEGUNDO

Annex

Portfolio

As of October 2024

Security Type	Issuer	Days to Maturity	Coupon	Book Value	Market Value	Par Value	Unrealized P/L
CalTRUST	CalTRUST	1	4.21%	10,000,000	10,601,613	10,000,000	601,613
CAMP - JPAP	CAMP - JPAP	1	5.03%	18,304,165	18,304,165	18,304,165	0
Cash & Cash Equivalents	Chase	1	0.45%	44,505	44,505	44,505	0
Cash Sweep	Chase	1	4.37%	5,414,191	5,414,191	5,414,191	0
LAIF	LAIF	1	4.52%	2,113,331	2,113,331	2,113,331	0
Medium Term Note	AMAZON COM INC	1126	4.52%	997,630	1,005,700	1,000,000	8,070
Medium Term Note	AMERICAN HONDA FIN CORP	1168	4.68%	997,794	1,003,590	1,000,000	5,796
Medium Term Note	APPLE INC	1195	1.33%	427,219	452,810	500,000	25,591
Medium Term Note	ASTRAZENECA FINANCE LLC L P	574	1.26%	501,040	475,945	500,000	-25,095
Medium Term Note	BANK NOVA SCOTIA B C	861	3.06%	926,343	962,990	1,000,000	36,647
Medium Term Note	BANK OF AMERICA CORP	535	3.55%	554,155	492,355	500,000	-61,800
Medium Term Note	CANADIAN IMP BK COMM	888	3.54%	948,186	973,440	1,000,000	25,254
Medium Term Note	CIGNA CORP	380	4.15%	564,210	497,100	500,000	-67,110
Medium Term Note	CITIGROUP INC	547	3.46%	550,715	490,880	500,000	-59,835
Medium Term Note	COMCAST CORP	806	2.46%	917,335	953,820	1,000,000	36,485
Medium Term Note	DEERE JOHN CAPITAL	1176	4.71%	1,004,330	1,008,430	1,000,000	4,100
Medium Term Note	DEUTSCHE BK AG N Y	1043	5.26%	1,005,611	1,020,340	1,000,000	14,729
Medium Term Note	ESTEE LAUDER CO INC	31	2.01%	501,600	498,675	500,000	-2,925
Medium Term Note	GOLDMAN SACHS GROUP INC SR NT	152	3.52%	545,605	497,145	500,000	-48,460
Medium Term Note	IBM CORP	1171	6.15%	1,076,510	1,057,350	1,000,000	-19,160
Medium Term Note	INTEL CORP	467	4.87%	998,520	1,000,170	1,000,000	1,650
Medium Term Note	INTERCONTINENTAL EXCHANGE	396	3.78%	557,000	495,435	500,000	-61,565
Medium Term Note	MEAD JOHNSON NUTRITION C	380	4.15%	565,170	497,555	500,000	-67,615
Medium Term Note	MINITSUBISHI UFJ FIN GRP	682	2.85%	924,800	967,120	1,000,000	42,320
Medium Term Note	MORGAN STANLEY	453	3.91%	561,240	495,410	500,000	-65,830
Medium Term Note	ROYAL BK CDA	915	3.71%	951,709	978,400	1,000,000	26,691
Medium Term Note	STRYKER CORP	366	3.41%	548,175	494,490	500,000	-53,685
Medium Term Note	SUMITOMO MITSUI FINL GRP	1173	3.68%	934,451	963,590	1,000,000	29,139
Medium Term Note	TORONTO DOMINION BANK	1166	5.10%	1,005,769	1,010,670	1,000,000	4,901
Medium Term Note	TOSCO CORP	792	7.31%	1,107,960	1,066,720	1,000,000	-41,240
Medium Term Note	TOYOTA MTR CR CORP FR	1105	5.31%	1,030,896	1,027,180	1,000,000	-3,716
Medium Term Note	UNITEDHEALTH GROUP INC	410	3.73%	560,625	495,685	500,000	-64,940
Medium Term Note	WELLS FARGO COMPANY	994	4.36%	975,500	986,830	1,000,000	11,330
Municipal Bond	ONTARIO CA INTERNATIONAL ARPT AUTH	196	2.92%	538,090	495,945	500,000	-42,145
Negotiable Certificate of Deposit	ACHIEVE FINL CR UN BERLIN	474	4.62%	249,000	250,604	249,000	1,604
Negotiable Certificate of Deposit	ADVIA CR UN KALAMAZOO MICH	1427	4.81%	248,000	257,665	248,000	9,665
Negotiable Certificate of Deposit	AFFINITY BK COVINGTON GA	684	4.51%	249,000	251,470	249,000	2,470
Negotiable Certificate of Deposit	ALASKA USA FED CR UN ANCHORA	1224	4.51%	249,000	254,189	249,000	5,189
Negotiable Certificate of Deposit	ALL IN FED CR UN DALEVILLE AL	1204	4.51%	249,000	254,095	249,000	5,095
Negotiable Certificate of Deposit	ALLIANT CR UN CHICAGO ILL S.1000%	425	5.05%	199,900	202,106	200,000	2,206
Negotiable Certificate of Deposit	ALLY BK SANDY UTAH	508	4.99%	243,000	246,038	243,000	3,038
Negotiable Certificate of Deposit	AMERICAN EXP NATL BANK	193	3.12%	237,002	244,285	246,000	7,284
Negotiable Certificate of Deposit	AMERICAN FIRST CR UN BREA	908	4.35%	249,000	251,615	249,000	2,615
Negotiable Certificate of Deposit	AUSTIN TELCO FED CR UN TEX	776	4.85%	248,000	252,980	248,000	4,980
Negotiable Certificate of Deposit	B1BANK BATON ROUGE LA	193	4.74%	249,000	249,446	249,000	446
Negotiable Certificate of Deposit	BANK FIVE NINE OCONOMOWOC WIS	1236	4.55%	249,000	254,637	249,000	5,637
Negotiable Certificate of Deposit	BANK NEW YORK MELLON CORP	141	4.99%	243,000	243,459	243,000	459
Negotiable Certificate of Deposit	BANK OF PERRY CNTY LOBELVILLE	1308	4.09%	249,000	258,507	249,000	9,507
Negotiable Certificate of Deposit	BANK PONTIAC ILL	909	4.22%	244,000	245,657	244,000	1,657
Negotiable Certificate of Deposit	BANK SIERRA PORTERVILLE CALIF	865	4.54%	244,000	247,497	244,000	3,497

Portfolio

As of October 2024

Security Type	Issuer	Days to Maturity	Coupon	Book Value	Market Value	Par Value	Unrealized P/L
Negotiable Certificate of Deposit	BANK UTAH OGDEN UTAH	1287	4.21%	249,000	251,610	249,000	2,610
Negotiable Certificate of Deposit	BANKERS BK MADISON WIS	1119	4.21%	249,000	251,209	249,000	2,209
Negotiable Certificate of Deposit	BAXTER CR UN VERNON HILLS IL C D	1391	4.74%	248,000	256,546	248,000	8,546
Negotiable Certificate of Deposit	BEAL BK PLANO TEX	1679	4.56%	244,000	251,713	244,000	7,713
Negotiable Certificate of Deposit	BEAL BK USA LAS VEGAS NEV	1679	4.56%	244,000	251,713	244,000	7,713
Negotiable Certificate of Deposit	BELLCO FEDERAL CR UN GREENWOOD	481	4.66%	248,000	250,267	248,000	2,267
Negotiable Certificate of Deposit	BLUE RIDGE BK MARTINSVILLE VA	501	4.94%	230,000	232,668	230,000	2,668
Negotiable Certificate of Deposit	BMO HARRIS BK NATL ASSN	190	4.79%	244,000	244,383	244,000	383
Negotiable Certificate of Deposit	BMW BK NORTH AMER SALT LAKE	1233	4.63%	244,000	250,224	244,000	6,224
Negotiable Certificate of Deposit	BRENTWOOD BK BETHEL PK PA	502	4.71%	235,000	236,981	235,000	1,981
Negotiable Certificate of Deposit	BRIDGEWATER BK BLOOMINGTON MN	1245	4.67%	249,000	255,872	249,000	6,872
Negotiable Certificate of Deposit	CALIFORNIA CR UN GLENDALE	480	4.48%	244,000	245,027	244,000	1,027
Negotiable Certificate of Deposit	CAPITAL ONE NATL ASSN VA	1064	4.26%	199,800	201,926	200,000	2,126
Negotiable Certificate of Deposit	CATTLEMENS BK ALTUS OKLA	501	4.70%	249,000	251,886	249,000	2,886
Negotiable Certificate of Deposit	CELTIC BK SALT LAKE CITY UTAH	867	4.62%	249,000	253,178	249,000	4,178
Negotiable Certificate of Deposit	CENTRAL BK STORM LAKE IOWA	186	4.64%	249,000	249,294	249,000	294
Negotiable Certificate of Deposit	CENTRIS FEDERAL CREDIT UN	208	4.98%	248,000	248,856	248,000	856
Negotiable Certificate of Deposit	CFBANK FAIRLAWN OHIO	684	4.69%	248,000	251,353	248,000	3,353
Negotiable Certificate of Deposit	CHARLES SCHWAB BK SSB WESTLAKE	148	5.04%	243,000	243,578	243,000	578
Negotiable Certificate of Deposit	CHARTWAY FED CR UN VA BEACH VA	586	4.84%	248,000	251,217	248,000	3,217
Negotiable Certificate of Deposit	CHEROKEE ST BK IOWA	491	4.52%	239,922	243,346	242,000	3,424
Negotiable Certificate of Deposit	CIBC BK USA CHICAGO IL	509	4.94%	243,000	245,882	243,000	2,882
Negotiable Certificate of Deposit	CITADEL FED CR UN EXTON PA	119	1.67%	245,000	242,744	245,000	-2,256
Negotiable Certificate of Deposit	CITIZENS BK INC ROBERTSDALE	501	4.83%	248,000	251,812	248,000	3,812
Negotiable Certificate of Deposit	CITIZENS ST BK LACROSSE WIS	1240	4.59%	249,000	255,053	249,000	6,053
Negotiable Certificate of Deposit	CITY NATL BK LOS ANGELES	1247	4.85%	243,000	250,380	243,000	7,380
Negotiable Certificate of Deposit	COASTLIFE CR UN CORPUS CHRISTI	470	4.62%	249,000	250,581	249,000	1,581
Negotiable Certificate of Deposit	COMMUNITY FIRST BK IND KOKOMO	186	4.69%	249,000	249,354	249,000	354
Negotiable Certificate of Deposit	COMMUNITY HERITAGE FINL INC	921	4.35%	249,000	251,654	249,000	2,654
Negotiable Certificate of Deposit	CONNECTONE BK ENGLEWOOD	508	0.73%	213,854	228,902	240,000	15,048
Negotiable Certificate of Deposit	CONNEXUS CREDIT UNION WAUSAU	299	3.52%	238,934	247,479	249,000	8,545
Negotiable Certificate of Deposit	CORNERSTONE BK FARGO N D	193	4.64%	249,000	249,316	249,000	316
Negotiable Certificate of Deposit	COUNTY SCHS FED CR UN VENTURA	502	4.76%	248,000	250,257	248,000	2,257
Negotiable Certificate of Deposit	CROSS RIV BK TEANECK N J	565	4.61%	244,000	245,976	244,000	1,976
Negotiable Certificate of Deposit	CUSTOMERS BK PHOENIXVILLE PA	516	4.94%	243,000	245,904	243,000	2,904
Negotiable Certificate of Deposit	CY FAIR FCU HOUSTON TEX	930	4.31%	249,000	251,383	249,000	2,383
Negotiable Certificate of Deposit	DEPARTMENT OF COMM FED CR UN	1125	4.85%	246,669	255,601	248,000	8,932
Negotiable Certificate of Deposit	DISCOVER BK GREENWOOD	1222	4.38%	241,897	247,943	244,000	6,046
Negotiable Certificate of Deposit	DORT FINL CR UN GRAND BLANC MI	1197	4.21%	247,000	249,384	247,000	2,384
Negotiable Certificate of Deposit	EAGLEBANK BETHESDA MD	481	4.25%	238,205	244,264	244,000	6,059
Negotiable Certificate of Deposit	EMPOWER CU SYRACUSE N Y	1429	4.89%	248,000	258,577	248,000	10,577
Negotiable Certificate of Deposit	ESSENTIAL FED CR UN BATON ROUG	1420	4.81%	248,000	257,615	248,000	9,615
Negotiable Certificate of Deposit	FEDERAL SVGS BK CHICAGO IL	481	4.20%	244,829	249,212	249,000	4,382
Negotiable Certificate of Deposit	FIDELITY BK NEW ORLEANS LA	501	4.80%	249,000	251,363	249,000	2,363
Negotiable Certificate of Deposit	FIRST FED CR UN CEDAR RAPIDS	1204	4.34%	249,000	252,558	249,000	3,558
Negotiable Certificate of Deposit	FIRST FNDTN BK IRVINE CA	1664	4.48%	244,000	250,581	244,000	6,581
Negotiable Certificate of Deposit	FIRST NATL BK DAMARISCOTTA ME	692	4.91%	248,000	252,546	248,000	4,546
Negotiable Certificate of Deposit	FIRST NATL BK OF MICH	1231	4.51%	249,000	254,222	249,000	5,222
Negotiable Certificate of Deposit	FIRST ST BK NEW LONDON WIS	862	4.58%	244,000	247,784	244,000	3,784
Negotiable Certificate of Deposit	FIRST TECHNOLOGY FED CR UN SAN	110	4.85%	248,000	248,248	248,000	248

Portfolio

As of October 2024

Security Type	Issuer	Days to Maturity	Coupon	Book Value	Market Value	Par Value	Unrealized P/L
Negotiable Certificate of Deposit	FIRST UTD BK TR CO	830	4.00%	195,050	200,166	200,000	5,116
Negotiable Certificate of Deposit	FIRST WESTN BK TR MINOT	193	4.74%	249,000	249,446	249,000	446
Negotiable Certificate of Deposit	FLAGSTAR BK NATL ASSN HICKSVIL	487	4.41%	241,365	246,255	244,000	4,890
Negotiable Certificate of Deposit	FNCB BK DUNMORE PA	918	4.27%	244,000	245,930	244,000	1,930
Negotiable Certificate of Deposit	FORBRIGHT BK POTOMAC MD	956	4.75%	244,000	249,317	244,000	5,317
Negotiable Certificate of Deposit	FREEDOM FIRST CR UN ROANAOKE	179	4.74%	248,000	248,389	248,000	389
Negotiable Certificate of Deposit	FREEDOM NORTHWEST CR UN KAMIAH	578	4.79%	248,000	251,031	248,000	3,031
Negotiable Certificate of Deposit	FREESTAR FINL CR UN CLINTON	1209	4.25%	249,000	251,786	249,000	2,786
Negotiable Certificate of Deposit	GEORGIA BKG CO	512	4.89%	243,000	245,741	243,000	2,741
Negotiable Certificate of Deposit	GOLD COAST BK CHICAGO ILL	1056	4.61%	249,000	254,119	249,000	5,119
Negotiable Certificate of Deposit	GREAT NORTH BK FLORENCE WI	501	4.80%	244,000	246,377	244,000	2,377
Negotiable Certificate of Deposit	GREENSTATE CR UN NORTH LIBERTY	362	4.73%	248,000	249,309	248,000	1,309
Negotiable Certificate of Deposit	GREENWOOD MUN FED CR UN SOUTH H	943	4.37%	249,000	256,131	249,000	7,131
Negotiable Certificate of Deposit	GUARDIAN CREDIT UNION AL	1429	4.89%	248,000	258,577	248,000	10,577
Negotiable Certificate of Deposit	HONOLULU FIRE DEPT FED CR UN H	655	4.37%	249,000	250,658	249,000	1,658
Negotiable Certificate of Deposit	HUNTINGTON NATL BK COLUMBUS	186	4.79%	244,000	244,366	244,000	366
Negotiable Certificate of Deposit	JOHN MARSHALL BK RESTON	671	4.42%	248,502	250,947	249,000	2,445
Negotiable Certificate of Deposit	KEY BK NATL ASSN OHIO	137	4.99%	243,000	243,469	243,000	469
Negotiable Certificate of Deposit	LEADERS CR UN JACKSON TENN	1246	4.83%	248,000	256,492	248,000	8,492
Negotiable Certificate of Deposit	LIBERTY FED CR UN EVANSVILLE	221	5.08%	248,000	249,074	248,000	1,074
Negotiable Certificate of Deposit	LIBERTY FIRST CR UN LINCOLN NE	1190	4.20%	249,000	252,157	249,000	3,157
Negotiable Certificate of Deposit	LIVE OAK BANKING COMPANY	27	1.85%	245,000	244,498	245,000	-502
Negotiable Certificate of Deposit	LUANA SVGS BK IOWA	502	4.38%	244,000	244,898	244,000	898
Negotiable Certificate of Deposit	LYONS NATL BK N Y	501	4.80%	244,000	246,377	244,000	2,377
Negotiable Certificate of Deposit	MAINE SVGS FCU HAMPDEN ME	1394	4.70%	248,000	256,124	248,000	8,124
Negotiable Certificate of Deposit	MANUFACTURERS TRADERS TR CO	867	4.75%	244,000	248,875	244,000	4,875
Negotiable Certificate of Deposit	MEDALLION BK UTAH	1324	4.33%	249,000	252,957	249,000	3,957
Negotiable Certificate of Deposit	MID AMERN CR UN WICHITA KANS	204	5.15%	248,000	248,851	248,000	851
Negotiable Certificate of Deposit	MIDWEST BK WESTN ILL MONMOUTH	508	4.94%	248,000	250,904	248,000	2,904
Negotiable Certificate of Deposit	MINNWEST BK REDWOOD FALLS	914	4.22%	249,000	250,745	249,000	1,745
Negotiable Certificate of Deposit	MORGAN STANLEY BK N A SALT	29	1.95%	245,000	244,441	245,000	-559
Negotiable Certificate of Deposit	MORGAN STANLEY PRIVATE BK NATL	1685	4.56%	244,000	251,681	244,000	7,681
Negotiable Certificate of Deposit	MOUNTAIN AMER FED CR UN WEST	544	4.66%	249,000	251,189	249,000	2,189
Negotiable Certificate of Deposit	NEBRASKALAND BK NORTH PLATTE N	321	4.78%	249,000	250,155	249,000	1,155
Negotiable Certificate of Deposit	NORTHWEST BK BOISE IDAHO	502	4.94%	248,000	250,919	248,000	2,919
Negotiable Certificate of Deposit	NUMERICA CR UN SPOKANE VY WA	578	4.70%	248,000	250,649	248,000	2,649
Negotiable Certificate of Deposit	ONE CMNTY BK ORE WIS	705	4.73%	248,000	251,747	248,000	3,747
Negotiable Certificate of Deposit	OREGON CMNTY CR UN EUGENE ORE	949	4.75%	248,000	253,483	248,000	5,483
Negotiable Certificate of Deposit	PARKSIDE FINL BK TR CLAYTON MO	321	4.59%	249,000	249,727	249,000	727
Negotiable Certificate of Deposit	PARTNERS BK MISSION VIEJO	137	5.04%	243,000	243,484	243,000	484
Negotiable Certificate of Deposit	PEOPLES BK CO COLDWATER OHIO	867	4.62%	249,000	253,178	249,000	4,178
Negotiable Certificate of Deposit	PEOPLES SVGS BK WELLSBURG IOWA	858	4.36%	240,906	246,406	244,000	5,500
Negotiable Certificate of Deposit	PINNACLE BK NASHVILLE TENN	554	4.57%	244,000	245,737	244,000	1,737
Negotiable Certificate of Deposit	POINT WEST CREDIT UNION	529	4.94%	243,000	246,074	243,000	3,074
Negotiable Certificate of Deposit	POPPY BK SANTA ROSA CALIF	138	1.11%	245,000	241,864	245,000	-3,136
Negotiable Certificate of Deposit	POPULAR BK NEW YORK BRH IN	504	4.71%	247,000	249,085	247,000	2,085
Negotiable Certificate of Deposit	PORTAGE BK BELLEVUE WASH	874	4.67%	249,000	253,499	249,000	4,499
Negotiable Certificate of Deposit	RAIZ FCU EL PASO TEX	291	4.68%	249,000	249,824	249,000	824
Negotiable Certificate of Deposit	RAYMOND JAMES BANK NA	60	1.86%	245,000	243,878	245,000	-1,122
Negotiable Certificate of Deposit	SAN FRANCISCO FED CR UN CA	1190	4.30%	216,000	218,717	216,000	2,717

Portfolio

As of October 2024

Security Type	Issuer	Days to Maturity	Coupon	Book Value	Market Value	Par Value	Unrealized P/L
Negotiable Certificate of Deposit	SANDY SPRING BK OLNEY MD	501	4.85%	244,000	246,538	244,000	2,538
Negotiable Certificate of Deposit	SAVANNAH BK NATL ASSN N Y	1280	4.08%	249,000	250,370	249,000	1,370
Negotiable Certificate of Deposit	SAWYER SVGS BK SAUGERTIES	495	4.52%	243,177	246,374	245,000	3,197
Negotiable Certificate of Deposit	SECURITY ST BK WARROAD MINN	1308	4.14%	249,000	258,497	249,000	9,497
Negotiable Certificate of Deposit	SIGNATURE FED CR UN ALEXANDRIA	585	4.75%	248,000	250,857	248,000	2,857
Negotiable Certificate of Deposit	SOUTHERN BK POPLAR BLUFF MO	1294	4.16%	249,000	251,214	249,000	2,214
Negotiable Certificate of Deposit	SOUTHERN FIRST BK N A GREENVILLE S C	757	4.54%	249,000	252,160	249,000	3,160
Negotiable Certificate of Deposit	SOUTHERN MICH BK TR	1103	4.08%	249,000	250,108	249,000	1,108
Negotiable Certificate of Deposit	ST VINCENTS MED CTR CR UN BRDI	958	4.53%	249,000	253,009	249,000	4,009
Negotiable Certificate of Deposit	STATE BK INDIA NEW YORK N Y	1215	4.42%	244,000	248,153	244,000	4,153
Negotiable Certificate of Deposit	STATE EMPLOYEES CR UN SANTA FE	935	4.70%	248,000	253,104	248,000	5,104
Negotiable Certificate of Deposit	SYNCHRONY BK RETAIL CTF DEP	658	0.95%	219,540	235,064	248,000	15,525
Negotiable Certificate of Deposit	TECHNOLOGY CR UN SAN JOSE CALI	116	4.99%	248,000	248,305	248,000	305
Negotiable Certificate of Deposit	THOMASVILLE NATL BK GA	144	5.04%	248,000	248,548	248,000	548
Negotiable Certificate of Deposit	TOYOTA FINL SVGS BK HEND NV	1666	4.48%	244,000	250,586	244,000	6,586
Negotiable Certificate of Deposit	TRANSPORTATION ALLIANCE BK	137	4.99%	248,000	248,464	248,000	464
Negotiable Certificate of Deposit	TRISTATE CAP BK PITTSBURGH PA	515	4.94%	243,000	245,960	243,000	2,960
Negotiable Certificate of Deposit	TRULIANT FED CR UN WINSTON SAL	848	4.45%	249,000	251,998	249,000	2,998
Negotiable Certificate of Deposit	TUCSON FED CR UN ARIZ	1408	4.81%	248,000	257,533	248,000	9,533
Negotiable Certificate of Deposit	UBS BK USA SALT LAKE CITY UT	1309	4.28%	249,000	258,831	249,000	9,831
Negotiable Certificate of Deposit	UFIRST FED CR UN PLATTSBU	295	4.68%	249,000	249,812	249,000	812
Negotiable Certificate of Deposit	UNITED FID BK FSB EVANSVILE	880	4.80%	248,000	253,367	248,000	5,367
Negotiable Certificate of Deposit	UNITED HERITAGE CR UN AUSTIN TEX	141	5.14%	248,000	248,684	248,000	684
Negotiable Certificate of Deposit	UNITED ROOSEVELT SVGS BK	930	4.35%	249,000	251,684	249,000	2,684
Negotiable Certificate of Deposit	UNIVERSITY BK ANN ARBOR MICH	1250	4.71%	248,000	255,264	248,000	7,264
Negotiable Certificate of Deposit	UNIVEST NATL BK TR SOUDERTON PA	1282	4.08%	249,000	250,374	249,000	1,374
Negotiable Certificate of Deposit	UPPER PENNISUA STATE BANK	57	1.76%	245,000	243,915	245,000	-1,085
Negotiable Certificate of Deposit	USALLIANCE FCU RYE NEW YORK	1303	4.46%	249,000	254,132	249,000	5,132
Negotiable Certificate of Deposit	UTAH CMNTY CR UN PROVO UTAH	543	4.57%	249,000	250,853	249,000	1,853
Negotiable Certificate of Deposit	UTAH FIRST FED CREDIT	1352	4.53%	248,000	260,097	248,000	12,097
Negotiable Certificate of Deposit	VALLESTAR CR UN MARTINSVILLE	1236	4.63%	248,000	254,401	248,000	6,401
Negotiable Certificate of Deposit	VIBRANT CREDIT UNION	697	5.26%	248,000	254,413	248,000	6,413
Negotiable Certificate of Deposit	VIKING BK NATL ASSN ALEXANDRIA	498	4.62%	249,000	250,686	249,000	1,686
Negotiable Certificate of Deposit	VISIONS FED CR UN ENDWELL NY	698	5.35%	248,000	254,880	248,000	6,880
Negotiable Certificate of Deposit	WELLS FARGO BANK NATL ASSN CD	939	4.75%	248,000	253,429	248,000	5,429
Negotiable Certificate of Deposit	WESTERN ALLIANCE BK PHOENIX	179	4.79%	244,000	244,471	244,000	471
Negotiable Certificate of Deposit	FEDERAL HOME LOAN BKS	232	4.25%	497,010	499,660	500,000	2,650
Negotiable Certificate of Deposit	FEDERAL HOME LOAN BKS	239	3.22%	990,123	992,640	1,000,000	2,517
US Treasury	U S TREASURY NOTE	972	0.55%	10,359,844	10,908,720	12,000,000	548,876
US Treasury	U S TREASURY NOTE	242	0.26%	10,945,011	11,678,160	12,000,000	733,149
US Treasury	U S TREASURY NOTE	607	0.92%	10,811,885	11,363,400	12,000,000	551,515
US Treasury	U S TREASURY NOTE	1338	4.02%	11,883,125	11,938,560	12,000,000	55,435
US Treasury	U S TREASURY NOTE	1703	4.24%	12,017,250	12,041,760	12,000,000	24,510
Total				153,397,180	156,065,978	157,217,192	2,668,798



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.

 10/31/2024

Paul Chung, CFO/City Treasurer

Date