



CITY OF
EL SEGUNDO

City of El Segundo Investment Portfolio Report September 2024

Certified By:
City Treasurers Office



CITY OF
EL SEGUNDO

Portfolio

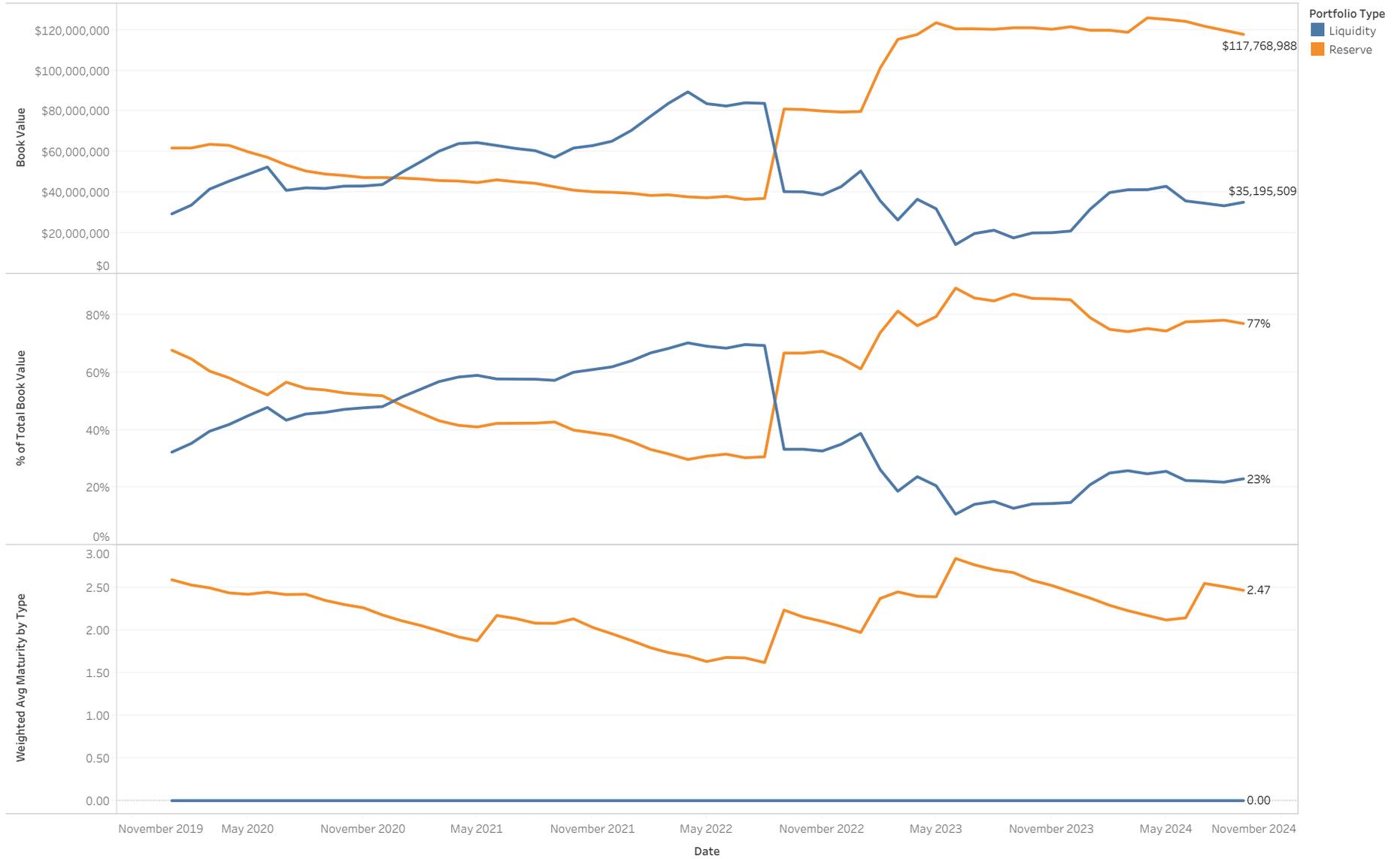
Portfolio Summary

As of September 2024



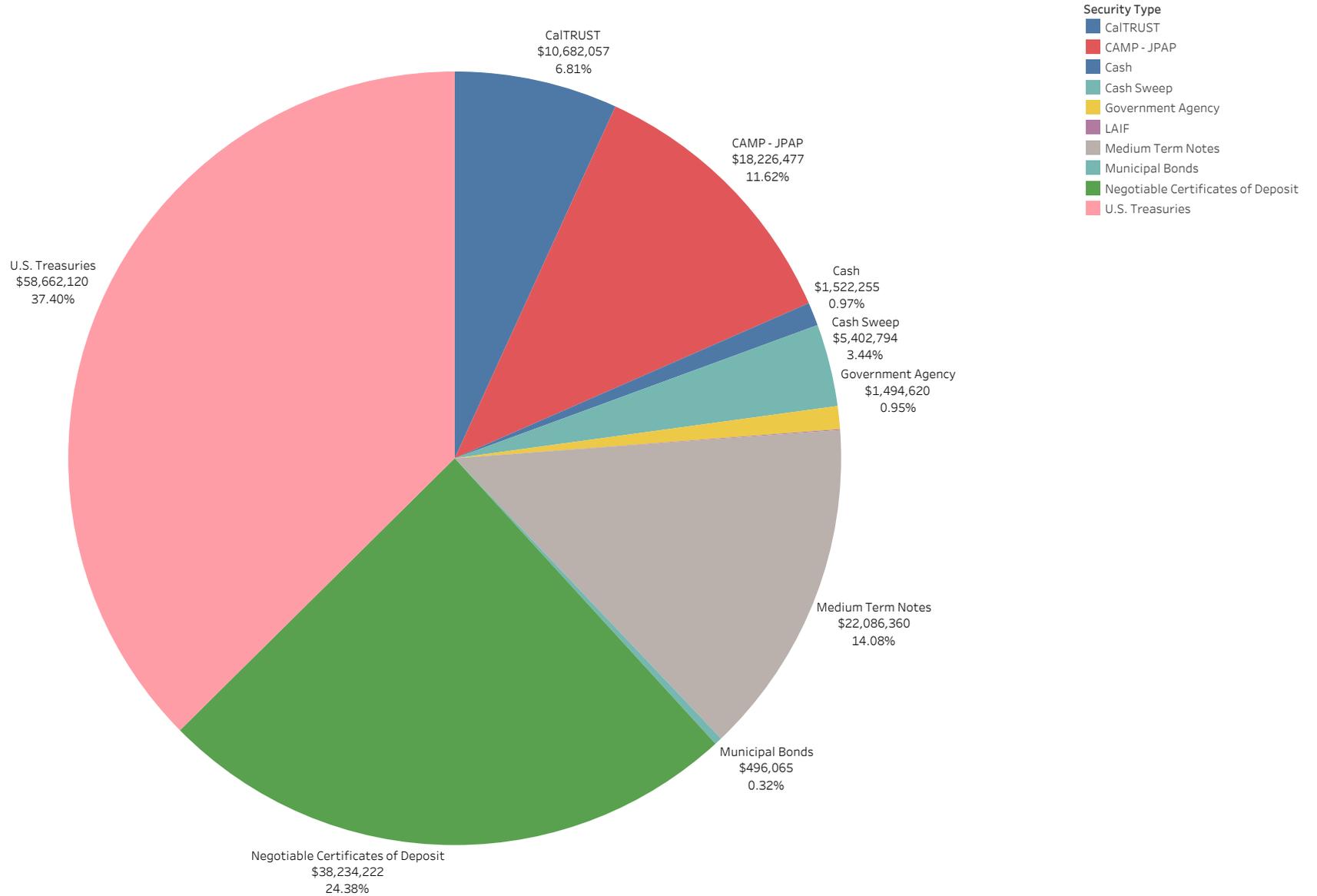
Portfolio Through Time

As of September 2024



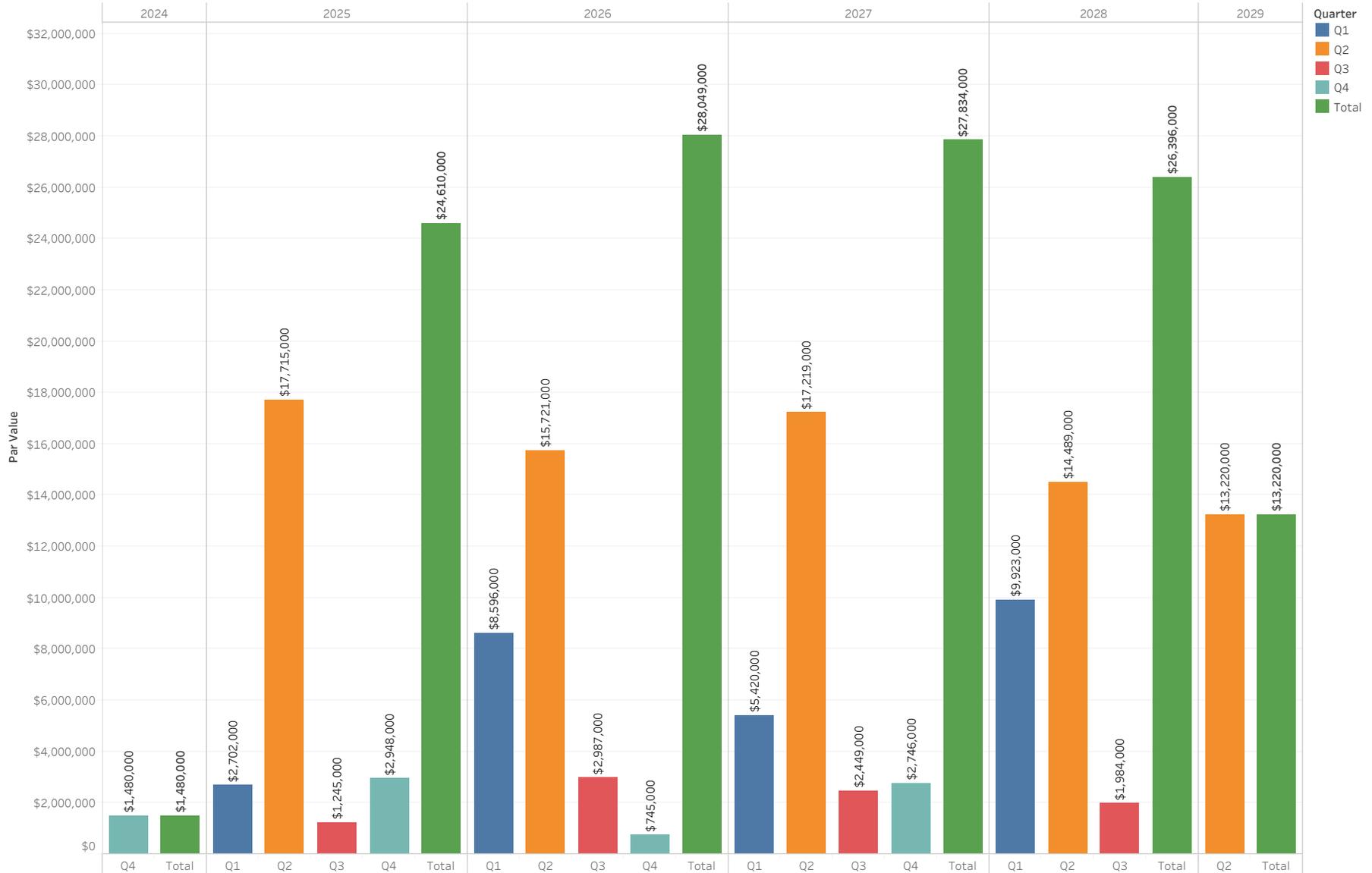
Investments by Security Type

As of September 2024



Reserve Portfolio Ladder by Quarter

As of September 2024



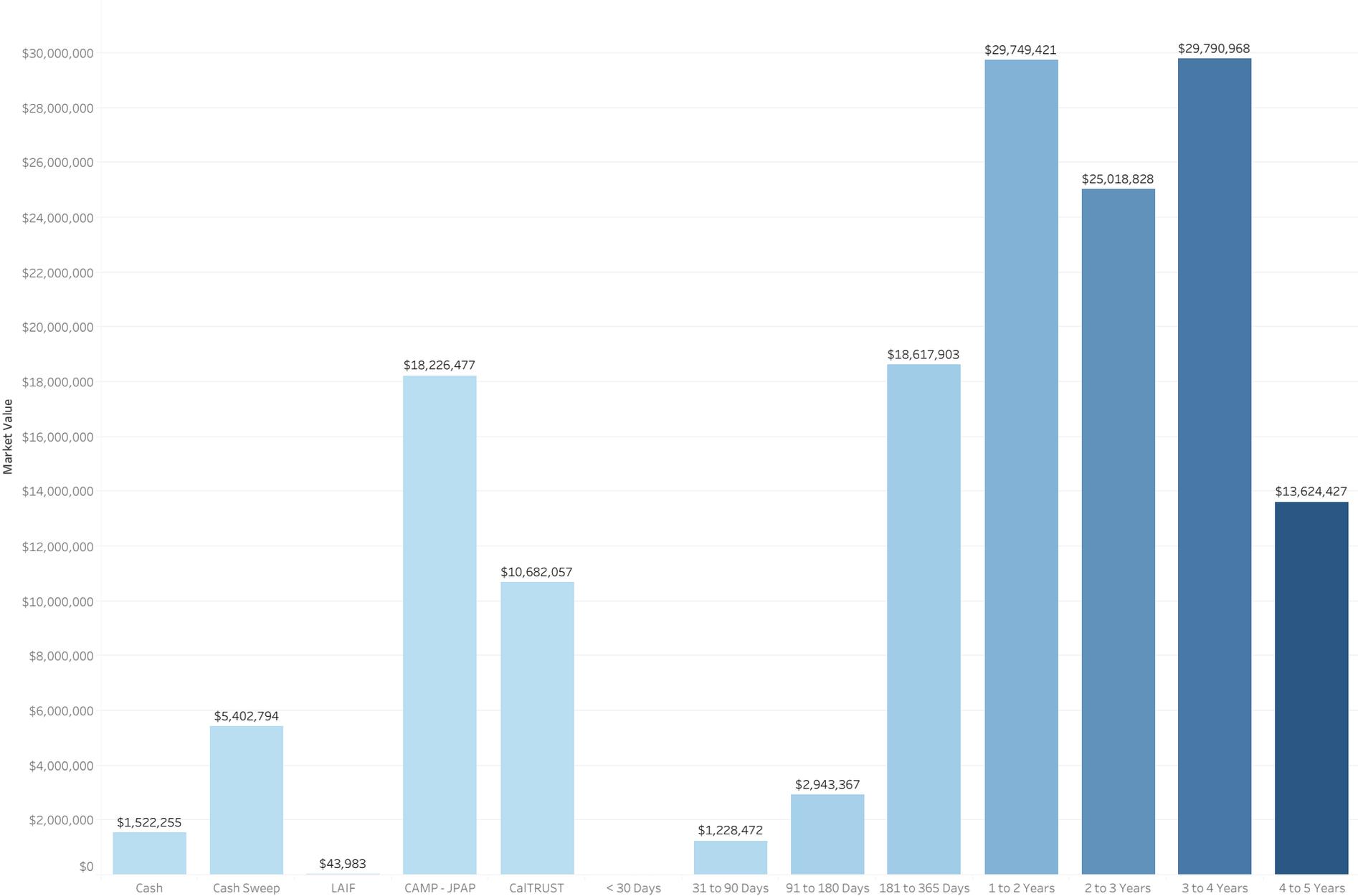
Ladder Diversification

As of September 2024



Investments by Maturity Date

As of September 2024



Portfolio

As of September 2024

Security Type	Issuer	Days to Maturity	Coupon	Par Value	Market Value	Book Value	Unrealized P/L
Cash	Bank	1	0.45%	\$1,522,255	\$1,522,255	\$1,522,255	\$0
Cash Sweep	Bank	1	4.82%	\$5,402,794	\$5,402,794	\$5,402,794	\$0
LAIF	LAIF	1	4.58%	\$43,983	\$43,983	\$43,983	\$0
CAMP - JPAP	CAMP - JPAP	1	5.29%	\$18,226,477	\$18,226,477	\$18,226,477	\$0
CalTRUST	CalTRUST	1	4.19%	\$10,682,057	\$10,682,057	\$10,000,000	\$682,057
Medium Term Notes	AMAZON COM INC	1,157	4.46%	\$1,000,000	\$1,020,870	\$997,630	\$23,240
	AMERICAN HONDA FIN CO	1,199	4.62%	\$1,000,000	\$1,017,860	\$997,794	\$20,066
	APPLE INC	1,226	1.30%	\$500,000	\$460,445	\$427,219	\$33,226
	ASTRAZENECA FINANCE L	605	1.25%	\$500,000	\$478,390	\$501,040	(\$22,650)
	BANK NOVA SCOTIA B C	892	3.03%	\$1,000,000	\$972,610	\$926,343	\$46,267
	BANK OF AMERICA CORP	566	3.53%	\$500,000	\$495,110	\$554,155	(\$59,045)
	CANADIAN IMP BK COMM	919	3.51%	\$1,000,000	\$982,090	\$948,186	\$33,904
	CIGNA CORP	411	4.14%	\$500,000	\$498,430	\$564,210	(\$65,780)
	CITIGROUP INC	578	3.45%	\$500,000	\$493,430	\$550,715	(\$57,285)
	COMCAST CORP	837	2.44%	\$1,000,000	\$964,060	\$917,335	\$46,725
	DEERE JOHN CAPITAL	1,207	4.64%	\$1,000,000	\$1,023,990	\$1,004,330	\$19,660
	DEUTSCHE BK AG N Y	1,074	5.22%	\$1,000,000	\$1,029,140	\$1,005,611	\$23,529
	ESTEE LAUDER CO INC	62	2.01%	\$500,000	\$497,500	\$501,600	(\$4,100)
	GOLDMAN SACHS GROUP I	183	3.52%	\$500,000	\$496,905	\$545,605	(\$48,700)
	IBM CORP	1,202	6.05%	\$1,000,000	\$1,075,250	\$1,076,510	(\$1,260)
	INTEL CORP	498	4.85%	\$1,000,000	\$1,005,010	\$998,520	\$6,490
	INTERCONTINENTAL EXCH	427	3.77%	\$500,000	\$497,510	\$557,000	(\$59,490)
	MEAD JOHNSON NUTRITIO	411	4.14%	\$500,000	\$498,525	\$565,170	(\$66,645)
	MITSUBISHI UFJ FIN GR	713	2.83%	\$1,000,000	\$973,430	\$924,800	\$48,630
	MORGAN STANLEY	484	3.89%	\$500,000	\$497,790	\$561,240	(\$63,450)
	ROYAL BK CDA	946	3.66%	\$1,000,000	\$990,600	\$951,709	\$38,891
	STRYKER CORP	397	3.41%	\$500,000	\$495,305	\$548,175	(\$52,870)
	SUMITOMO MITSUI FINL	1,204	3.63%	\$1,000,000	\$977,560	\$934,451	\$43,109
TORONTO DOMINION BANK	1,197	5.01%	\$1,000,000	\$1,029,980	\$1,005,769	\$24,211	
TOSCO CORP	823	7.27%	\$1,000,000	\$1,072,580	\$1,107,960	(\$35,380)	
TOYOTA MTR CR CORP FR	1,136	5.23%	\$1,000,000	\$1,042,140	\$1,030,896	\$11,244	
UNITEDHEALTH GROUP IN	441	3.72%	\$500,000	\$497,550	\$560,625	(\$63,075)	
WELLS FARGO COMPANY	1,025	4.29%	\$1,000,000	\$1,002,300	\$975,500	\$26,800	
Municipal Bonds	ONTARIO CA INTERNATIO	227	2.92%	\$500,000	\$496,065	\$538,090	(\$42,025)
Negotiable Certificates of Deposit	ACHIEVE FINL CR UN BE	505	4.60%	\$249,000	\$251,532	\$249,000	\$2,532
	ADVIA CR UN KALAMAZOO	1,458	4.74%	\$248,000	\$261,352	\$248,000	\$13,352
	AFFINITY BK COVINGTON	715	4.49%	\$249,000	\$252,488	\$249,000	\$3,488
	ALASKA USA FED CR UN	1,255	4.47%	\$249,000	\$256,303	\$249,000	\$7,303
	ALL IN FED CR UN DALE	1,235	4.47%	\$249,000	\$256,077	\$249,000	\$7,077
	ALLIANT CR UN CHICAGO	456	5.03%	\$200,000	\$202,892	\$199,900	\$2,992
	ALLY BK SANDY UTAH	539	4.97%	\$243,000	\$247,029	\$243,000	\$4,029
	AMERICAN EXP NATL BAN	224	3.12%	\$246,000	\$244,044	\$237,002	\$7,042
	AMERICAN FIRST CR UN	939	4.34%	\$249,000	\$252,660	\$249,000	\$3,660
	AUSTIN TELCO FED CR U	807	4.83%	\$248,000	\$254,051	\$248,000	\$6,051

Portfolio

As of September 2024

Security Type	Issuer	Days to Maturity	Coupon	Par Value	Market Value	Book Value	Unrealized P/L
Negotiable Certificates of Deposit	B1BANK BATON ROUGE LA	224	4.74%	\$249,000	\$249,580	\$249,000	\$580
	BANK FIVE NINE OCONOM	1,267	4.51%	\$249,000	\$256,844	\$249,000	\$7,844
	BANK NEW YORK MELLON	172	4.99%	\$243,000	\$243,527	\$243,000	\$527
	BANK OF PERRY CNTY LO	1,339	4.05%	\$249,000	\$261,311	\$249,000	\$12,311
	BANK PONTIAC ILL	940	4.21%	\$244,000	\$246,579	\$244,000	\$2,579
	BANK SIERRA PORTERVIL	896	4.52%	\$244,000	\$248,512	\$244,000	\$4,512
	BANK UTAH OGDEN UTAH	1,318	4.17%	\$249,000	\$254,070	\$249,000	\$5,070
	BANKERS BK MADISON WI	1,150	4.19%	\$249,000	\$252,601	\$249,000	\$3,601
	BAXTER CR UN VERNON H	1,422	4.68%	\$248,000	\$259,919	\$248,000	\$11,919
	BEAL BK PLANO TEX	1,710	4.49%	\$244,000	\$255,226	\$244,000	\$11,226
	BEAL BK USA LAS VEGAS	1,710	4.49%	\$244,000	\$255,226	\$244,000	\$11,226
	BELLCO FEDERAL CR UN	512	4.64%	\$248,000	\$251,241	\$248,000	\$3,241
	BLUE RIDGE BK MARTINS	532	4.92%	\$230,000	\$233,593	\$230,000	\$3,593
	BMO HARRIS BK NATL AS	221	4.79%	\$244,000	\$244,478	\$244,000	\$478
	BMW BK NORTH AMER SAL	1,264	4.59%	\$244,000	\$252,355	\$244,000	\$8,355
	BRENTWOOD BK BETHEL P	533	4.69%	\$235,000	\$237,902	\$235,000	\$2,902
	BRIDGEWATER BK BLOOMI	1,276	4.63%	\$249,000	\$258,171	\$249,000	\$9,171
	CALIFORNIA CR UN GLEN	511	4.47%	\$244,000	\$245,886	\$244,000	\$1,886
	CAPITAL ONE NATL ASSN	1,095	4.24%	\$200,000	\$202,810	\$199,800	\$3,010
	CATTLEMENS BK ALTUS O	532	4.68%	\$249,000	\$252,912	\$249,000	\$3,912
	CELTIC BK SALT LAKE C	898	4.60%	\$249,000	\$254,264	\$249,000	\$5,264
	CENTRAL BK STORM LAKE	217	4.64%	\$249,000	\$249,388	\$249,000	\$388
	CENTRIS FEDERAL CREDI	239	4.98%	\$248,000	\$249,081	\$248,000	\$1,081
	CFBANK FAIRLAWN OHIO	715	4.67%	\$248,000	\$252,409	\$248,000	\$4,409
	CHARLES SCHWAB BK SSB	179	5.04%	\$243,000	\$243,671	\$243,000	\$671
	CHARTWAY FED CR UN VA	617	4.82%	\$248,000	\$252,273	\$248,000	\$4,273
	CHEROKEE ST BK IOWA	522	4.51%	\$242,000	\$244,219	\$239,922	\$4,297
	CIBC BK USA CHICAGO I	540	4.92%	\$243,000	\$246,866	\$243,000	\$3,866
	CITADEL FED CR UN EXT	150	1.67%	\$245,000	\$242,114	\$245,000	(\$2,886)
	CITIZENS BK INC ROBER	532	4.81%	\$248,000	\$252,896	\$248,000	\$4,896
	CITIZENS ST BK LACROS	1,271	4.55%	\$249,000	\$257,297	\$249,000	\$8,297
	CITY NATL BK LOS ANGE	1,278	4.81%	\$243,000	\$252,676	\$243,000	\$9,676
	COASTLIFE CR UN CORPU	501	4.60%	\$249,000	\$251,505	\$249,000	\$2,505
	COMMUNITY FIRST BK IN	217	4.69%	\$249,000	\$249,461	\$249,000	\$461
	COMMUNITY HERITAGE FI	952	4.34%	\$249,000	\$252,708	\$249,000	\$3,708
	CONNECTONE BK ENGLEWO	539	0.73%	\$240,000	\$229,032	\$213,854	\$15,178
	CONNEXUS CREDIT UNION	330	3.52%	\$249,000	\$247,785	\$238,934	\$8,851
	CORNERSTONE BK FARGO	224	4.64%	\$249,000	\$249,428	\$249,000	\$428
	COUNTY SCHS FED CR UN	533	4.74%	\$248,000	\$251,239	\$248,000	\$3,239
	CROSS RIV BK TEANECK	596	4.60%	\$244,000	\$246,916	\$244,000	\$2,916
	CUSTOMERS BK PHOENIXV	547	4.92%	\$243,000	\$246,946	\$243,000	\$3,946
	CY FAIR FCU HOUSTON T	961	4.29%	\$249,000	\$252,429	\$249,000	\$3,429
DEPARTMENT OF COMM FE	1,156	4.82%	\$248,000	\$257,181	\$246,669	\$10,512	
DISCOVER BK GREENWOOD	1,253	4.34%	\$244,000	\$249,937	\$241,897	\$8,039	

Portfolio

As of September 2024

Security Type	Issuer	Days to Maturity	Coupon	Par Value	Market Value	Book Value	Unrealized P/L
Negotiable Certificates of Deposit	DORT FINL CR UN GRAND	1,228	4.18%	\$247,000	\$251,199	\$247,000	\$4,199
	EAGLEBANK BETHESDA MD	512	4.23%	\$244,000	\$245,071	\$238,205	\$6,866
	EMPOWER CU SYRACUSE N	1,460	4.82%	\$248,000	\$262,305	\$248,000	\$14,305
	ESSENTIAL FED CR UN B	1,451	4.75%	\$248,000	\$261,246	\$248,000	\$13,246
	FEDERAL SVGS BK CHICA	512	4.18%	\$249,000	\$250,051	\$244,829	\$5,222
	FIDELITY BK NEW ORLEA	532	4.79%	\$249,000	\$252,357	\$249,000	\$3,357
	FIRST FED CR UN CEDAR	1,235	4.30%	\$249,000	\$254,498	\$249,000	\$5,498
	FIRST FNDTN BK IRVINE	1,695	4.42%	\$244,000	\$254,067	\$244,000	\$10,067
	FIRST NATL BK DAMARIS	723	4.89%	\$248,000	\$253,654	\$248,000	\$5,654
	FIRST NATL BK OF MICH	1,262	4.47%	\$249,000	\$256,383	\$249,000	\$7,383
	FIRST ST BK NEW LONDO	893	4.56%	\$244,000	\$248,807	\$244,000	\$4,807
	FIRST TECHNOLOGY FED	141	4.84%	\$248,000	\$248,273	\$248,000	\$273
	FIRST UTD BK TR CO	861	3.98%	\$200,000	\$200,900	\$195,050	\$5,850
	FIRST WESTN BK TR MIN	224	4.74%	\$249,000	\$249,580	\$249,000	\$580
	FLAGSTAR BK NATL ASSN	518	4.39%	\$244,000	\$247,192	\$241,365	\$5,827
	FNCB BK DUNMORE PA	949	4.25%	\$244,000	\$246,901	\$244,000	\$2,901
	FORBRIGHT BK POTOMAC	987	4.73%	\$244,000	\$250,422	\$244,000	\$6,422
	FREEDOM FIRST CR UN R	210	4.74%	\$248,000	\$248,489	\$248,000	\$489
	FREEDOM NORTHWEST CR	609	4.77%	\$248,000	\$252,037	\$248,000	\$4,037
	FREESTAR FINL CR UN C	1,240	4.22%	\$249,000	\$253,738	\$249,000	\$4,738
	GEORGIA BKG CO	543	4.88%	\$243,000	\$246,718	\$243,000	\$3,718
	GOLD COAST BK CHICAGO	1,087	4.58%	\$249,000	\$255,300	\$249,000	\$6,300
	GREAT NORTH BK FLOREN	532	4.78%	\$244,000	\$247,326	\$244,000	\$3,326
	GREENSTATE CR UN NORT	393	4.71%	\$248,000	\$250,143	\$248,000	\$2,143
	GREENWOOD MUN FED CR	974	4.35%	\$249,000	\$257,349	\$249,000	\$8,349
	GUARDIAN CREDIT UNION	1,460	4.82%	\$248,000	\$262,305	\$248,000	\$14,305
	HONOLULU FIRE DEPT FE	686	4.35%	\$249,000	\$251,639	\$249,000	\$2,639
	HUNTINGTON NATL BK CO	217	4.79%	\$244,000	\$244,451	\$244,000	\$451
	JOHN MARSHALL BK REST	702	4.40%	\$249,000	\$251,943	\$248,502	\$3,441
	KEY BK NATL ASSN OHIO	168	4.99%	\$243,000	\$243,532	\$243,000	\$532
	LEADERS CR UN JACKSON	1,277	4.79%	\$248,000	\$258,795	\$248,000	\$10,795
	LIBERTY FED CR UN EVA	252	5.07%	\$248,000	\$249,357	\$248,000	\$1,357
	LIBERTY FIRST CR UN L	1,221	4.17%	\$249,000	\$253,997	\$249,000	\$4,997
	LIVE OAK BANKING COMP	58	1.86%	\$245,000	\$243,898	\$245,000	(\$1,103)
	LUANA SVGS BK IOWA	533	4.37%	\$244,000	\$245,757	\$244,000	\$1,757
	LYONS NATL BK N Y	532	4.78%	\$244,000	\$247,326	\$244,000	\$3,326
	MAINE SVGS FCU HAMPDE	1,425	4.63%	\$248,000	\$259,512	\$248,000	\$11,512
	MANUFACTURERS TRADERS	898	4.73%	\$244,000	\$249,941	\$244,000	\$5,941
	MEDALLION BK UTAH	1,355	4.28%	\$249,000	\$255,718	\$249,000	\$6,718
	MID AMERN CR UN WICHI	235	5.15%	\$248,000	\$249,064	\$248,000	\$1,064
MIDWEST BK WESTN ILL	539	4.92%	\$248,000	\$251,931	\$248,000	\$3,931	
MINNWEST BK REDWOOD F	945	4.20%	\$249,000	\$251,764	\$249,000	\$2,764	
MORGAN STANLEY BK N A	60	1.96%	\$245,000	\$243,831	\$245,000	(\$1,169)	
MORGAN STANLEY PRIVAT	1,716	4.49%	\$244,000	\$255,192	\$244,000	\$11,192	

Portfolio

As of September 2024

Security Type	Issuer	Days to Maturity	Coupon	Par Value	Market Value	Book Value	Unrealized P/L
Negotiable Certificates of Deposit	MOUNTAIN AMER FED CR	575	4.64%	\$249,000	\$252,182	\$249,000	\$3,182
	NEBRASKALAND BK NORTH	352	4.76%	\$249,000	\$250,902	\$249,000	\$1,902
	NORTHWEST BK BOISE ID	533	4.92%	\$248,000	\$251,943	\$248,000	\$3,943
	NUMERICA CR UN SPOKAN	609	4.68%	\$248,000	\$251,636	\$248,000	\$3,636
	ONE CMNTY BK ORE WIS	736	4.71%	\$248,000	\$252,806	\$248,000	\$4,806
	OREGON CMNTY CR UN EU	980	4.72%	\$248,000	\$254,639	\$248,000	\$6,639
	PARKSIDE FINL BK TR C	352	4.57%	\$249,000	\$250,432	\$249,000	\$1,432
	PARTNERS BK MISSION V	168	5.04%	\$243,000	\$243,556	\$243,000	\$556
	PEOPLES BK CO COLDWAT	898	4.60%	\$249,000	\$254,264	\$249,000	\$5,264
	PEOPLES SVGS BK WELLS	889	4.34%	\$244,000	\$247,375	\$240,906	\$6,468
	PINNACLE BK NASHVILLE	585	4.55%	\$244,000	\$246,657	\$244,000	\$2,657
	POINT WEST CREDIT UNI	560	4.92%	\$243,000	\$247,017	\$243,000	\$4,017
	POPPY BK SANTA ROSA C	169	1.12%	\$245,000	\$241,146	\$245,000	(\$3,854)
	POPULAR BK NEW YORK B	535	4.69%	\$247,000	\$250,028	\$247,000	\$3,028
	PORTAGE BK BELLEVUE W	905	4.65%	\$249,000	\$254,598	\$249,000	\$5,598
	RAIZ FCU EL PASO TEX	322	4.67%	\$249,000	\$250,357	\$249,000	\$1,357
	RAYMOND JAMES BANK NA	91	1.86%	\$245,000	\$243,199	\$245,000	(\$1,801)
	ROGUE CR UN MEDFORD O	1,207	5.10%	\$248,000	\$248,188	\$248,000	\$188
	SAN FRANCISCO FED CR	1,221	4.26%	\$216,000	\$220,314	\$216,000	\$4,314
	SANDY SPRING BK OLNEY	532	4.83%	\$244,000	\$247,499	\$244,000	\$3,499
	SAVANNAH BK NATL ASSN	1,311	4.04%	\$249,000	\$252,750	\$249,000	\$3,750
	SAWYER SVGS BK SAUGER	526	4.51%	\$245,000	\$247,288	\$243,177	\$4,111
	SECURITY ST BK WARROA	1,339	4.10%	\$249,000	\$261,301	\$249,000	\$12,301
	SIGNATURE FED CR UN A	616	4.73%	\$248,000	\$251,891	\$248,000	\$3,891
	SOUTHERN BK POPLAR BL	1,325	4.12%	\$249,000	\$253,714	\$249,000	\$4,714
	SOUTHERN FIRST BK N A	788	4.52%	\$249,000	\$253,151	\$249,000	\$4,151
	SOUTHERN MICH BK TR	1,134	4.06%	\$249,000	\$251,380	\$249,000	\$2,380
	ST VINCENTS MED CTR C	989	4.51%	\$249,000	\$254,124	\$249,000	\$5,124
	STATE BK INDIA NEW YO	1,246	4.39%	\$244,000	\$250,115	\$244,000	\$6,115
	STATE EMPLOYEES CR UN	966	4.68%	\$248,000	\$254,245	\$248,000	\$6,245
	SYNCHRONY BK RETAIL C	689	0.95%	\$248,000	\$235,312	\$219,540	\$15,773
	TECHNOLOGY CR UN SAN	147	4.99%	\$248,000	\$248,367	\$248,000	\$367
	THOMASVILLE NATL BK G	175	5.04%	\$248,000	\$248,657	\$248,000	\$657
	TOYOTA FINL SVGS BK H	1,697	4.42%	\$244,000	\$254,075	\$244,000	\$10,075
	TRANSPORTATION ALLIAN	168	4.99%	\$248,000	\$248,551	\$248,000	\$551
	TRISTATE CAP BK PITTS	546	4.92%	\$243,000	\$247,002	\$243,000	\$4,002
	TRULIANT FED CR UN WI	879	4.43%	\$249,000	\$253,029	\$249,000	\$4,029
	TUCSON FED CR UN ARIZ	1,439	4.75%	\$248,000	\$261,065	\$248,000	\$13,065
	UBS BK USA SALT LAKE	1,340	4.23%	\$249,000	\$261,674	\$249,000	\$12,674
	UFIRST FED CR UN PLAT	326	4.67%	\$249,000	\$250,370	\$249,000	\$1,370
UNITED FID BK FSB EVA	911	4.77%	\$248,000	\$254,498	\$248,000	\$6,498	
UNITED HERITAGE CR UN	172	5.13%	\$248,000	\$248,774	\$248,000	\$774	
UNITED ROOSEVELT SVGS	961	4.33%	\$249,000	\$252,742	\$249,000	\$3,742	
UNIVERSITY BK ANN ARB	1,281	4.67%	\$248,000	\$257,598	\$248,000	\$9,598	

Portfolio

As of September 2024

Security Type	Issuer	Days to Maturity	Coupon	Par Value	Market Value	Book Value	Unrealized P/L
Negotiable Certificates of Deposit	UNIVEST NATL BK TR SO	1,313	4.04%	\$249,000	\$252,765	\$249,000	\$3,765
	UPPER PENNISUA STATE	88	1.76%	\$245,000	\$243,243	\$245,000	(\$1,757)
	USALLIANCE FCU RYE NE	1,334	4.41%	\$249,000	\$256,776	\$249,000	\$7,776
	UTAH CMNTY CR UN PROV	574	4.55%	\$249,000	\$251,826	\$249,000	\$2,826
	UTAH FIRST FED CREDIT	1,383	4.47%	\$248,000	\$263,309	\$248,000	\$15,309
	VALLESTAR CR UN MART	1,267	4.59%	\$248,000	\$256,618	\$248,000	\$8,618
	VIBRANT CREDIT UNION	728	5.24%	\$248,000	\$255,606	\$248,000	\$7,606
	VIKING BK NATL ASSN A	529	4.60%	\$249,000	\$251,637	\$249,000	\$2,637
	VISIONS FED CR UN END	729	5.33%	\$248,000	\$256,095	\$248,000	\$8,095
	WELLS FARGO BANK NATL	970	4.72%	\$248,000	\$254,582	\$248,000	\$6,582
	WESTERN ALLIANCE BK P	210	4.79%	\$244,000	\$244,505	\$244,000	\$505
	Government Agency	FEDERAL HOME LOAN BKS	533	7.47%	\$1,500,000	\$1,494,620	\$1,487,133
U.S. Treasuries	U S TREASURY NOTE	5,017	9.79%	\$60,000,000	\$58,662,120	\$56,017,115	\$2,645,005

Transactions

Prior 3 Months as of September 2024

Year of Transaction Date	Month of Transaction Date	Day of Transaction Date	Issuer	CUSIP	Maturity Date	Coupon	Par Value	Book Value
2024	July	9	U S TREASURY NT	91282CKX8	6/30/29	4.250%	\$12,000,000	\$12,017,250.00

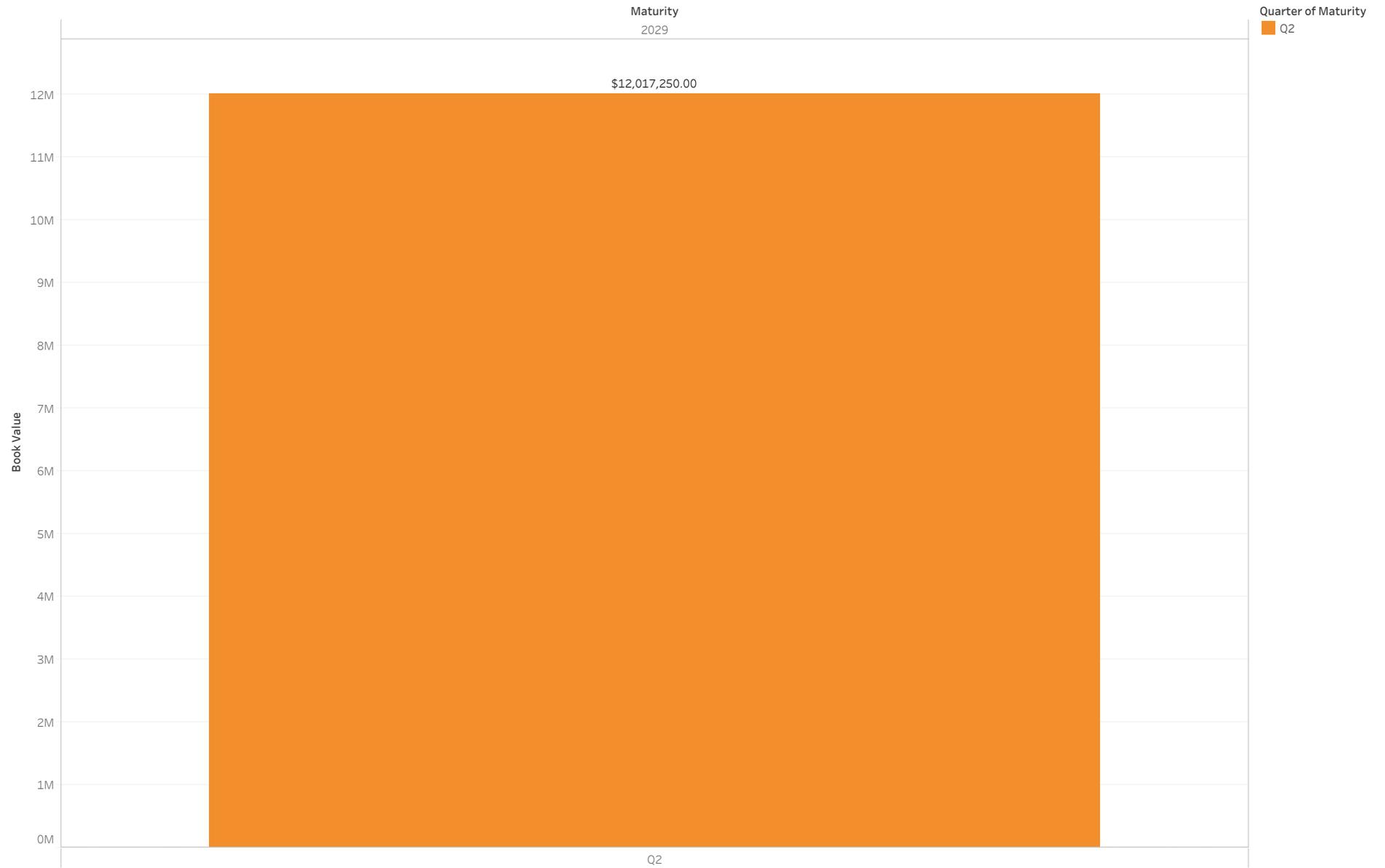


CITY OF
EL SEGUNDO

Transactions

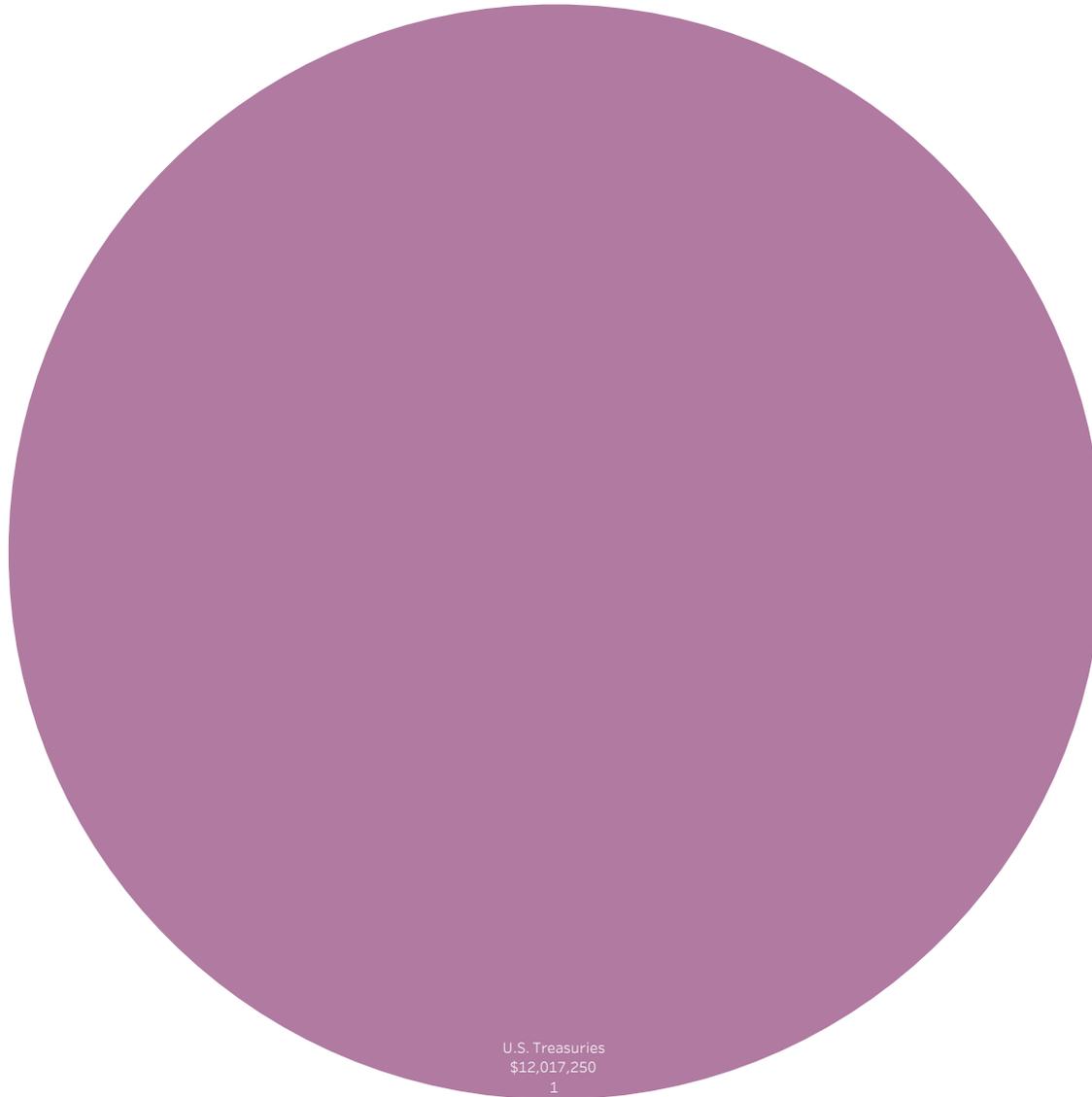
Transaction Ladder

Prior 3 Months as of September 2024



Transaction Summary

Prior 3 Months as of September 2024



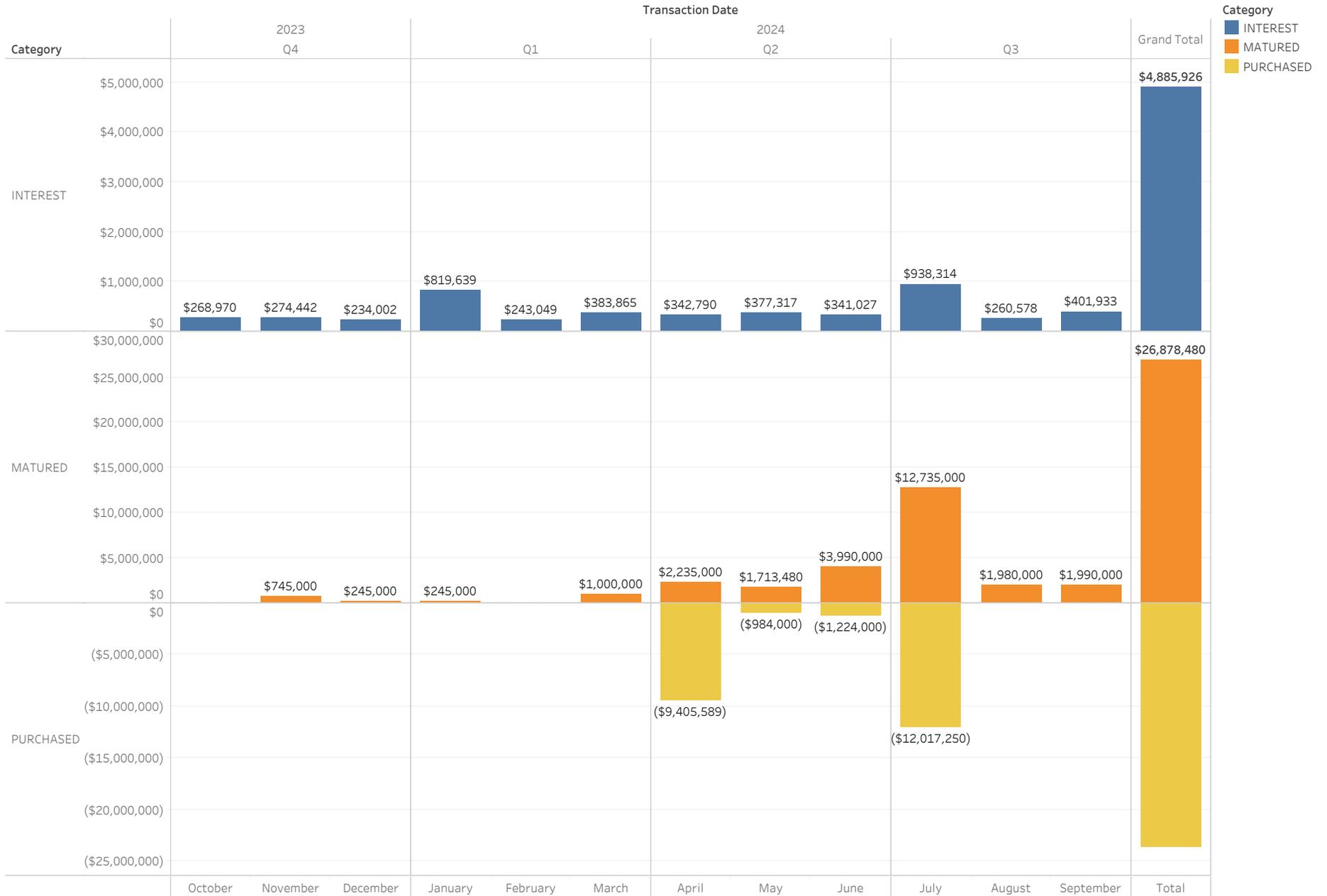
\$12,017,250

Security Type
U.S. Treasuries

Security Type, sum of Cost Basis and count of Cusip. Color shows details about Security Type. Size shows sum of Cost Basis. The marks are labeled by Security Type, sum of Cost Basis and count of Cusip. The data is filtered on Last 3 Months, NonZero and Category. The Last 3 Months filter keeps True. The NonZero filter keeps True. The Category filter keeps PURCHASED.

Interest Received

As of September 2024





CITY OF
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Compliance

Asset Class Compliance

As of September 2024

Security Type	In Compliance?	Max Weight	Weight	Par Value	Book Value	Market Value
Cash	Y	100%	0.97%	\$1,522,255	\$1,522,255	\$1,522,255
Cash Sweep	Y	100%	3.44%	\$5,402,794	\$5,402,794	\$5,402,794
LAIF	Y	100%	0.03%	\$43,983	\$43,983	\$43,983
CAMP - JPAP	Y	100%	11.62%	\$18,226,477	\$18,226,477	\$18,226,477
CalTRUST	Y	100%	6.81%	\$10,682,057	\$10,000,000	\$10,682,057
Medium Term Notes	Y	30%	14.08%	\$22,000,000	\$22,240,099	\$22,086,360
Municipal Bonds	Y	100%	0.32%	\$500,000	\$538,090	\$496,065
Negotiable Certificates of Deposit	Y	30%	24.38%	\$37,589,000	\$37,486,552	\$38,234,222
Government Agency	Y	100%	0.95%	\$1,500,000	\$1,487,133	\$1,494,620
U.S. Treasuries	Y	100%	37.40%	\$60,000,000	\$56,017,115	\$58,662,120
		Totals	100.00%	\$157,466,566	\$152,964,497	\$156,850,953

Rating Compliance

As of September 2024

Security Type	Issuer	CUSIP	S&P Rating	Moody Rating	In Compliance?	Market Value	Weight	Maximum % of Portfolio	
CalTRUST	CalTRUST	CalTRUST	Null	Null	Y	\$10,682,057	6.81%	1.00%	
Cash Sweep	Bank	Cash Sweep	Null	Null	Y	\$5,402,794	3.44%	1.00%	
Government Agency	FEDERAL HOME LOAN BKS	3130ASA82	AA+	AAA	Y	\$500,340	0.32%	100.00%	
		3130ASE96	AA+	AAA	Y	\$994,280	0.63%	100.00%	
Medium Term Notes	AMAZON COM INC	023135CP9	AA	A1	Y	\$1,020,870	0.65%	1.00%	
	AMERICAN HONDA FIN CO	02665WED9	A-	A3	Y	\$1,017,860	0.65%	1.00%	
	APPLE INC	037833EC0	AA+	AAA	Y	\$460,445	0.29%	1.00%	
	ASTRAZENECA FINANCE L	04636NAA1	A+	A2	Y	\$478,390	0.30%	1.00%	
	BANK NOVA SCOTIA B C	06418BAE8	A-	A2	Y	\$972,610	0.62%	1.00%	
	BANK OF AMERICA CORP	06051GFX2	A-	A1	Y	\$495,110	0.32%	1.00%	
	CANADIAN IMP BK COMM	13607HR61	A-	A2	Y	\$982,090	0.63%	1.00%	
	CIGNA CORP	125523AG5	A-	BAA1	Y	\$498,430	0.32%	1.00%	
	CITIGROUP INC	172967KNO	BBB+	A3	Y	\$493,430	0.31%	1.00%	
	COMCAST CORP	20030NBW0	A-	A3	Y	\$964,060	0.61%	1.00%	
	DEERE JOHN CAPITAL	24422EWR6	A	A1	Y	\$1,023,990	0.65%	1.00%	
	DEUTSCHE BK AG N Y	25160PAM9	A	A1	Y	\$1,029,140	0.66%	1.00%	
	ESTEE LAUDER CO INC	29736RAN0	A	A1	Y	\$497,500	0.32%	1.00%	
	GOLDMAN SACHS GROUP I	38141GXJ8	BBB+	A2	Y	\$496,905	0.32%	1.00%	
	IBM CORP	459200AS0	A-	A3	Y	\$1,075,250	0.69%	1.00%	
	INTEL CORP	458140CD0	BBB+	BAA1	Y	\$1,005,010	0.64%	1.00%	
	INTERCONTINENTAL EXCH	45866FAD6	A-	A3	Y	\$497,510	0.32%	1.00%	
	MEAD JOHNSON NUTRITIO	582839AH9	A-	A3	Y	\$498,525	0.32%	1.00%	
	MITSUBISHI UFJ FIN GR	606822AJ3	A-	A1	Y	\$973,430	0.62%	1.00%	
	MORGAN STANLEY	61746BDZ6	A-	A1	Y	\$497,790	0.32%	1.00%	
	ROYAL BK CDA	78016Ezd2	A	A1	Y	\$990,600	0.63%	1.00%	
	STRYKER CORP	863667AH4	BBB+	BAA1	Y	\$495,305	0.32%	1.00%	
	SUMITOMO MITSUI FINL	86562MAY6	A-	A1	Y	\$977,560	0.62%	1.00%	
	TORONTO DOMINION BANK	89115A2M3	A	A1	Y	\$1,029,980	0.66%	1.00%	
	TOSCO CORP	891490AR5	A-	A2	Y	\$1,072,580	0.68%	1.00%	
	TOYOTA MTR CR CORP FR	89236TKL8	A+	A1	Y	\$1,042,140	0.66%	1.00%	
	UNITEDHEALTH GROUP IN	91324PDN9	A+	A2	Y	\$497,550	0.32%	1.00%	
	WELLS FARGO COMPANY	94974BGL8	BBB	A3	Y	\$1,002,300	0.64%	1.00%	
	Municipal Bonds	ONTARIO CA INTERNATIO	683042AJ4	AA	N/A	Y	\$496,065	0.32%	1.00%
	U.S. Treasuries	U S TREASURY NOTE	91282CCJ8	N/A	AAA	Y	\$11,432,400	7.29%	100.00%
91282CHK0			N/A	AAA	Y	\$12,179,520	7.77%	100.00%	
91282CKX8			N/A	AAA	Y	\$12,350,640	7.87%	100.00%	
912828ZV5			Null	AAA	Y	\$11,040,000	7.04%	100.00%	
912828ZW3			N/A	AAA	Y	\$11,659,560	7.43%	100.00%	

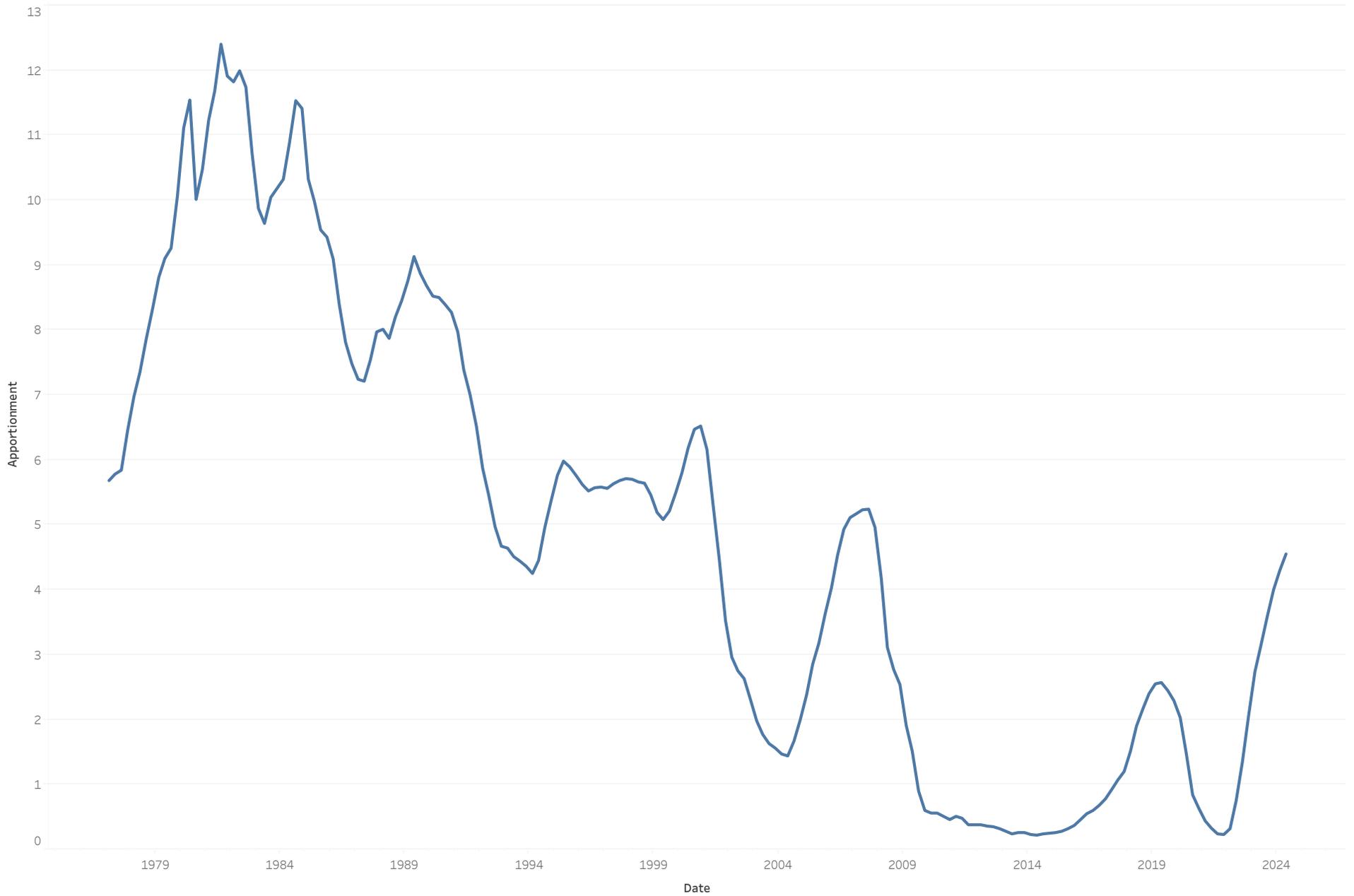


CITY OF
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LAIF

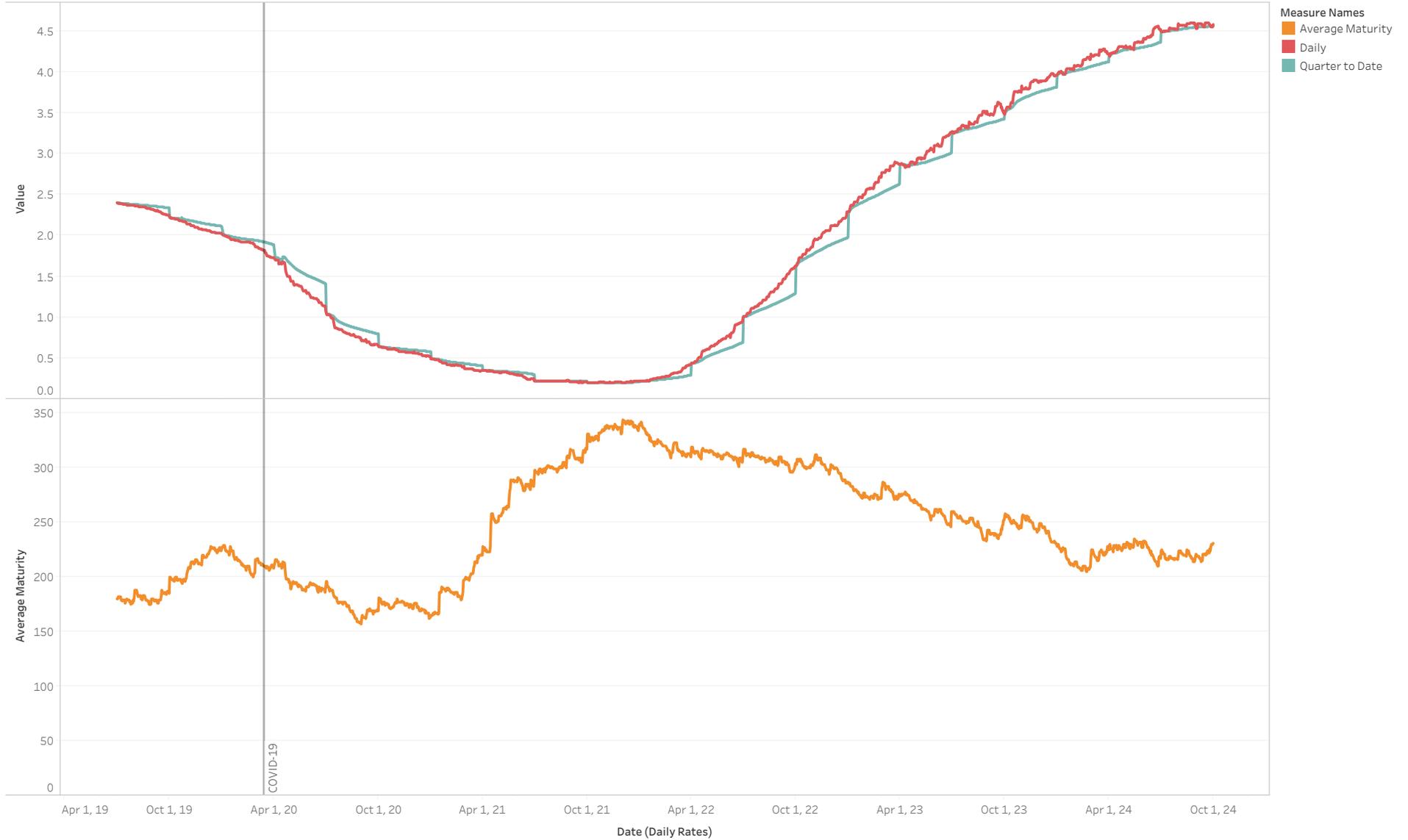
LAIF Apportionment Rates

As of September 2024



LAIF Diagnostics

As of September 2024



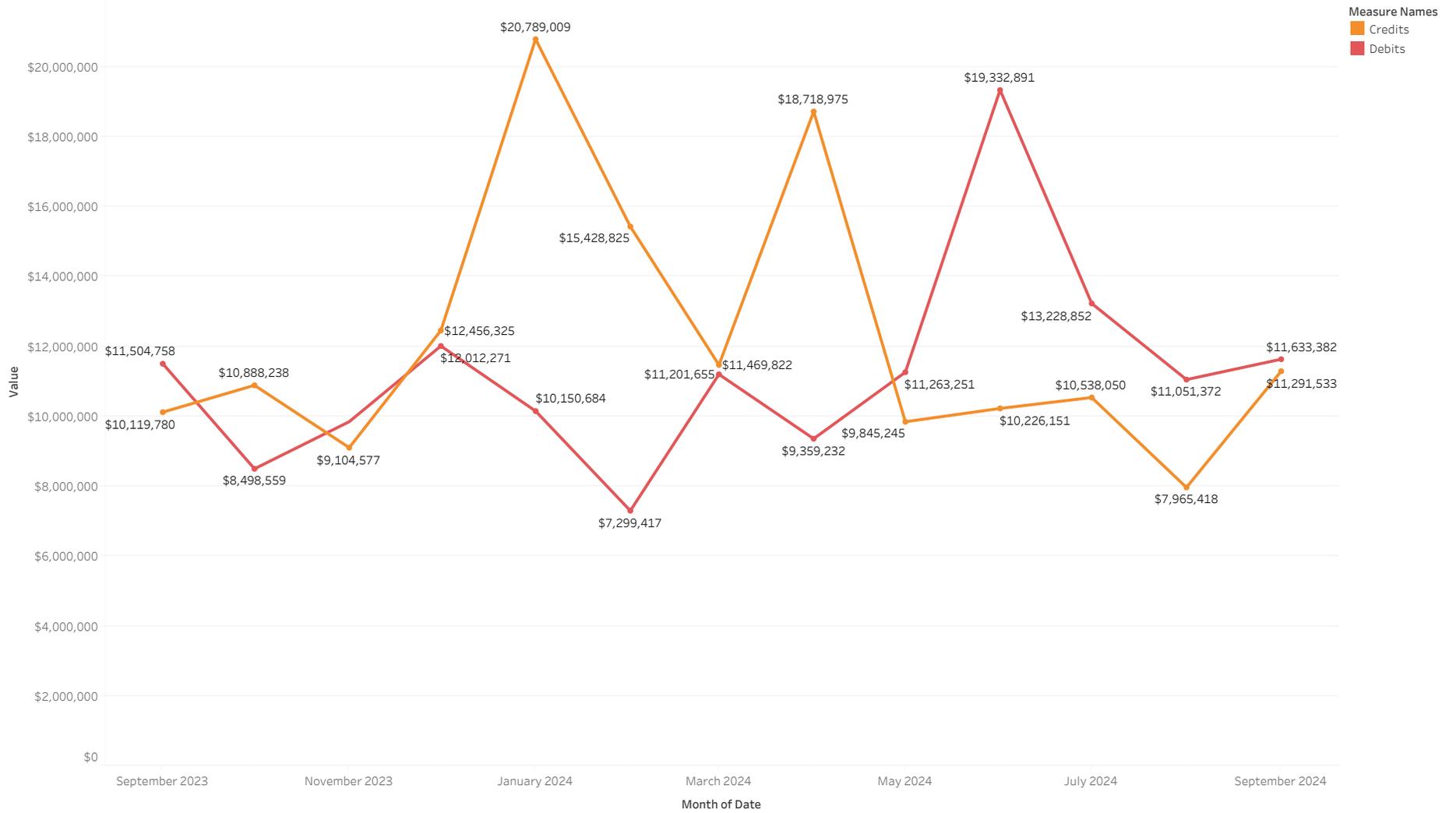


CITY OF
EL SEGUNDO

City Cash Flows

Rolling 13-Month Cash Flow Analysis

As of September 2024



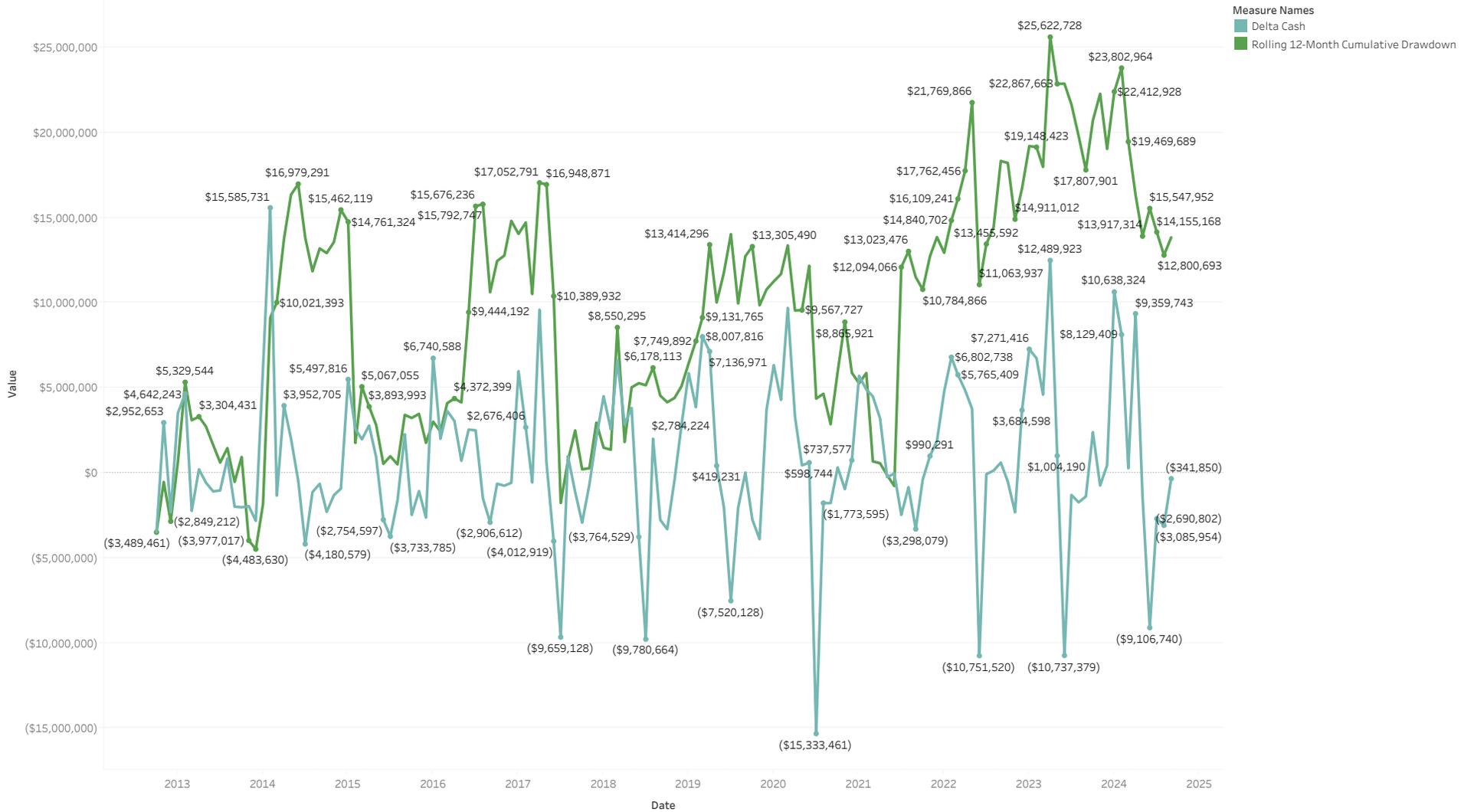
Net Change in Cash by Year

As of September 2024



Historic Drawdowns

As of September 2024



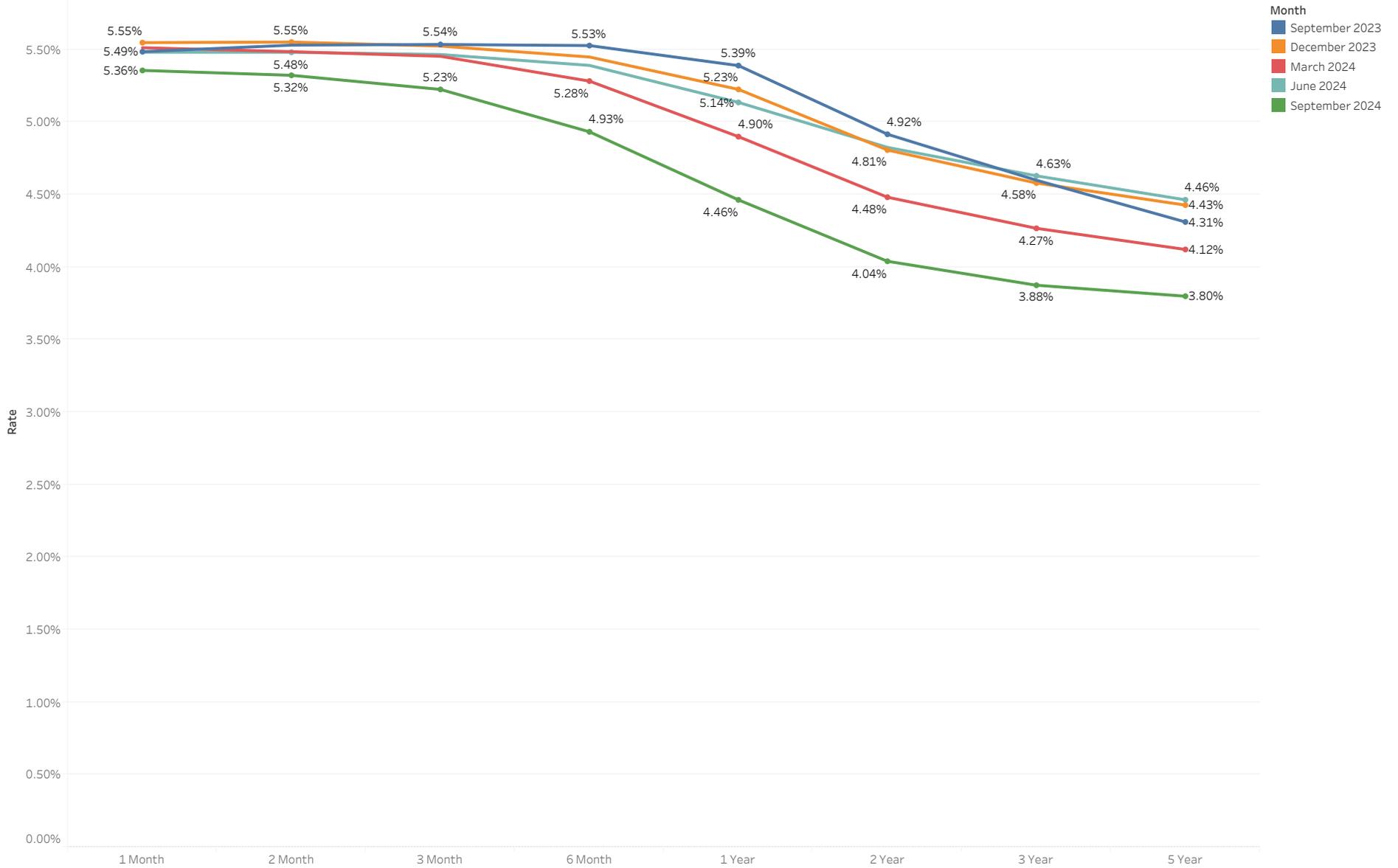


CITY OF
EL SEGUNDO

Economic Environment

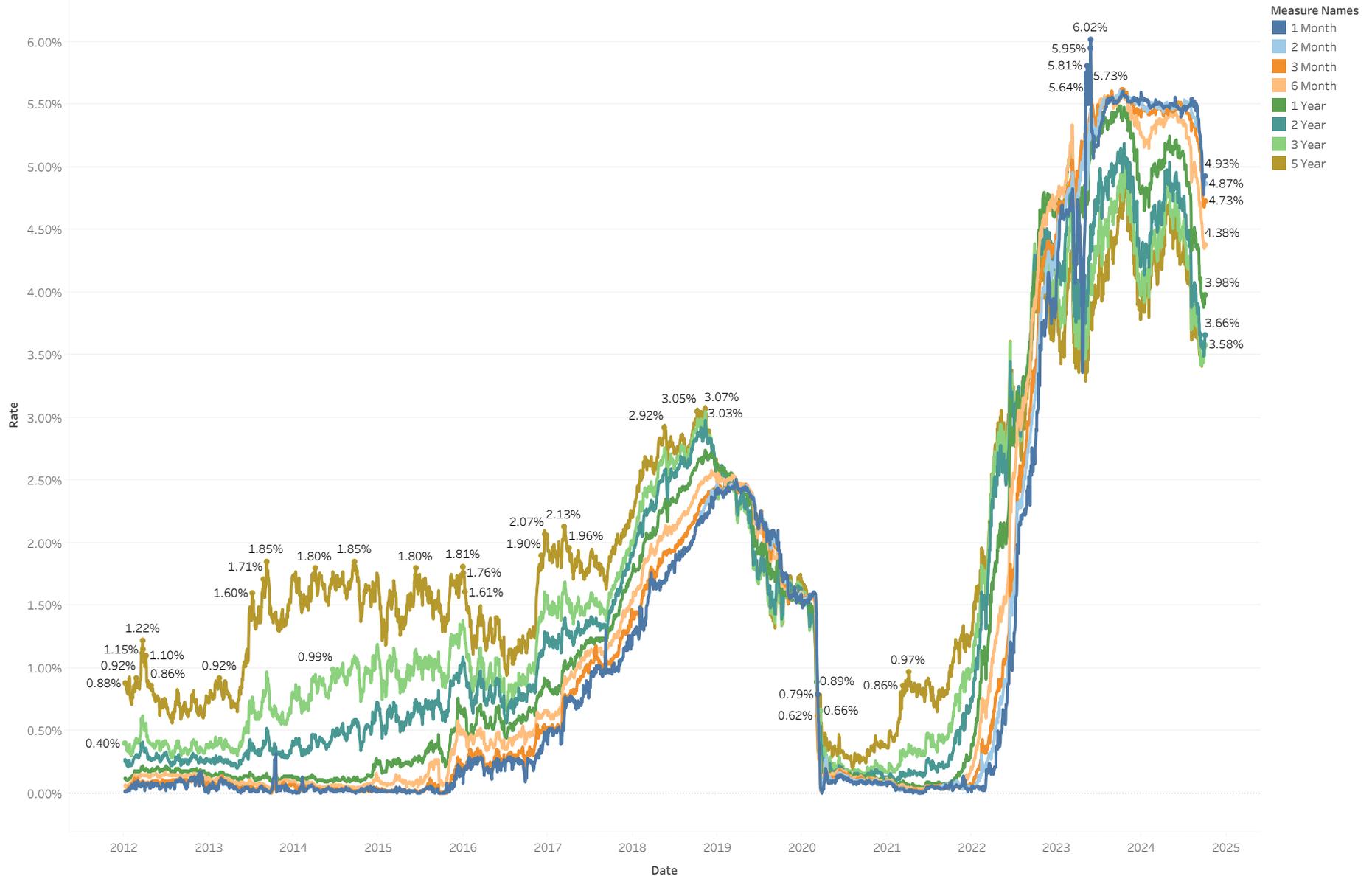
U.S. Treasury Yield Curve

As of September 2024



U.S. Treasury Maturity Through Time

As of September 2024



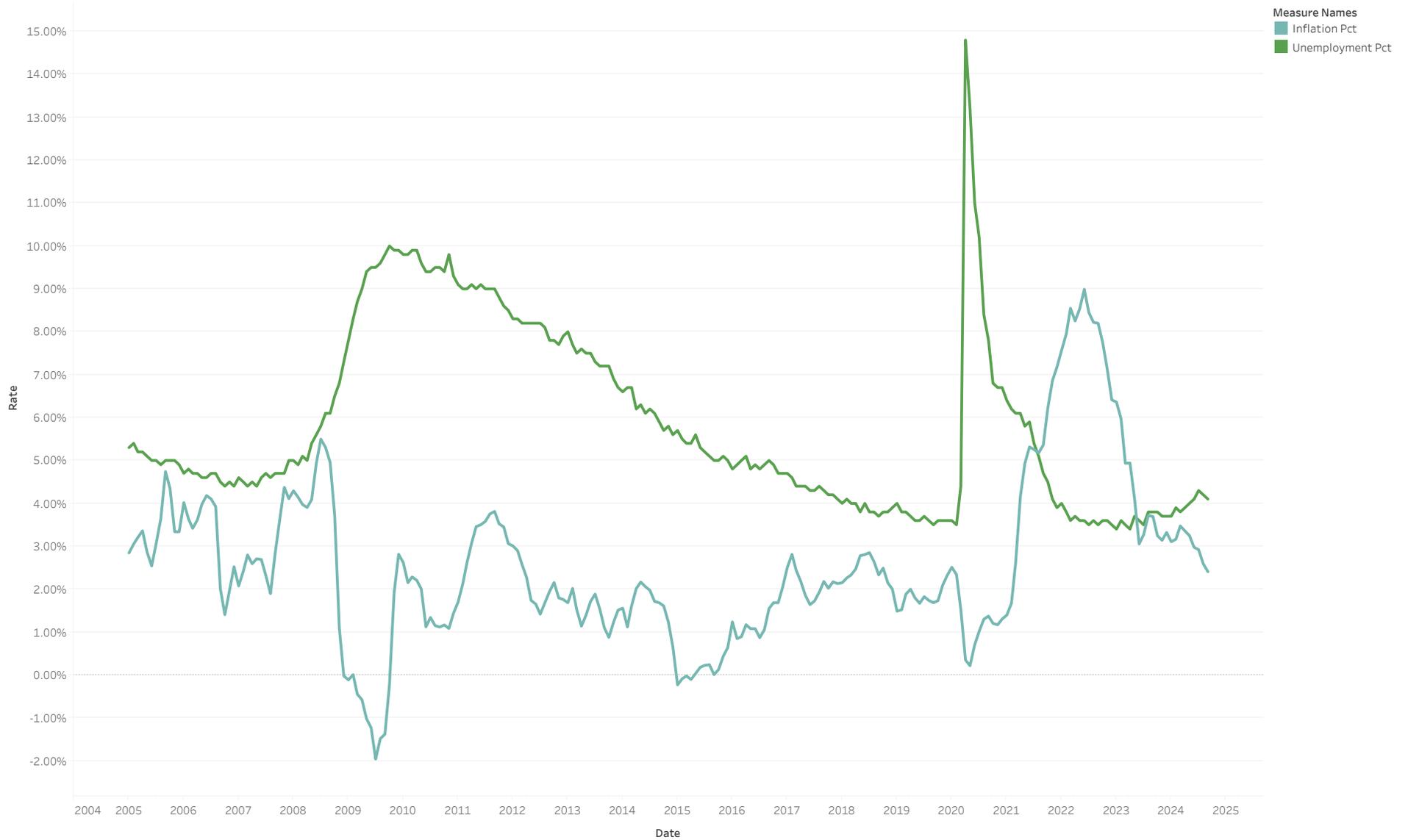
10-Year Minus 3-Month Treasury Yield Spread

As of September 2024



Unemployment vs Inflation

As of September 2024



5-Year Breakeven Inflation Prediction

As of September 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.

 10/16/2024

Matthew Robinson, City Treasurer

Date