



CITY OF
EL SEGUNDO

City of El Segundo Investment Portfolio Report May 2023

Certified By:
City Treasurers Office

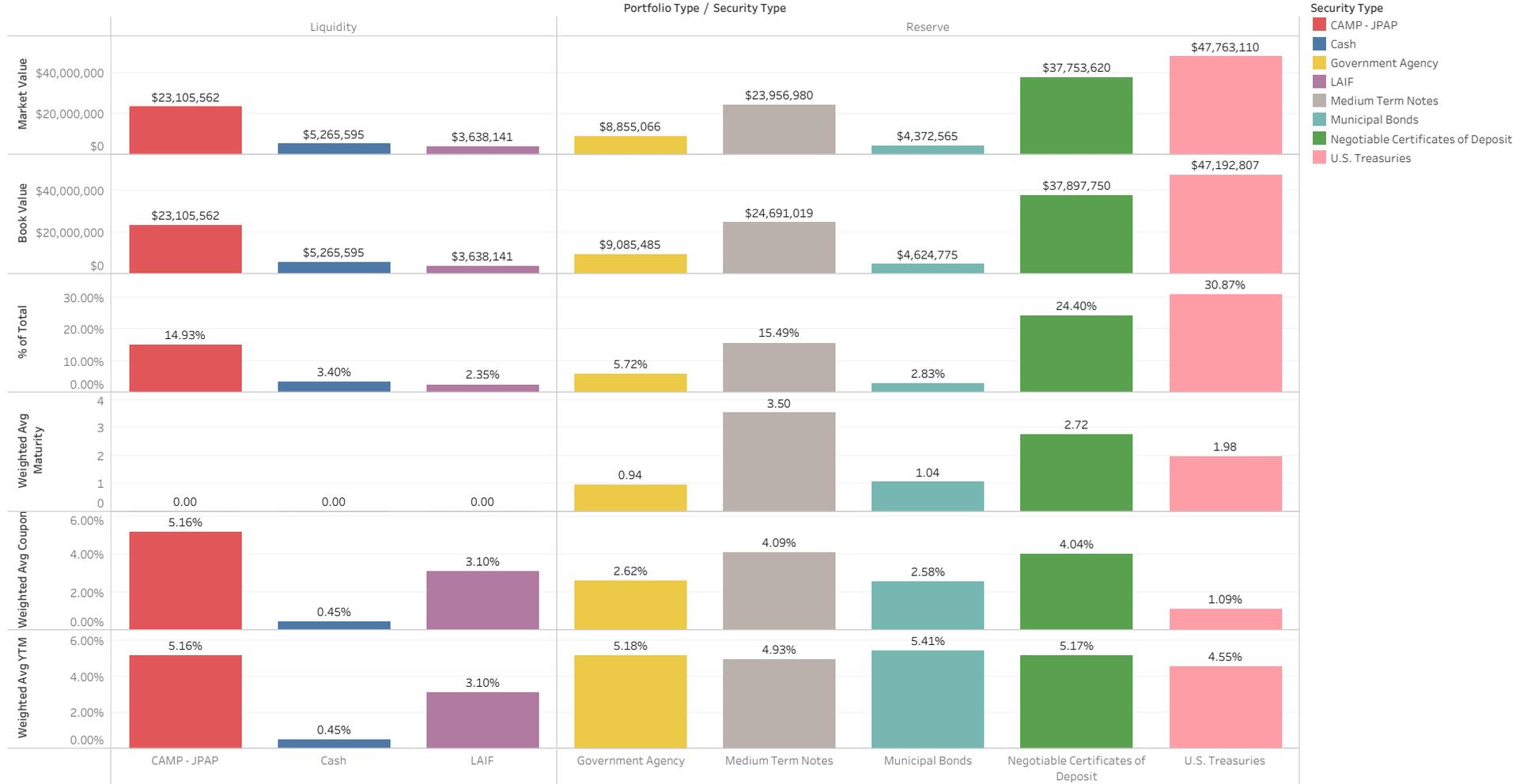


CITY OF
EL SEGUNDO

Portfolio

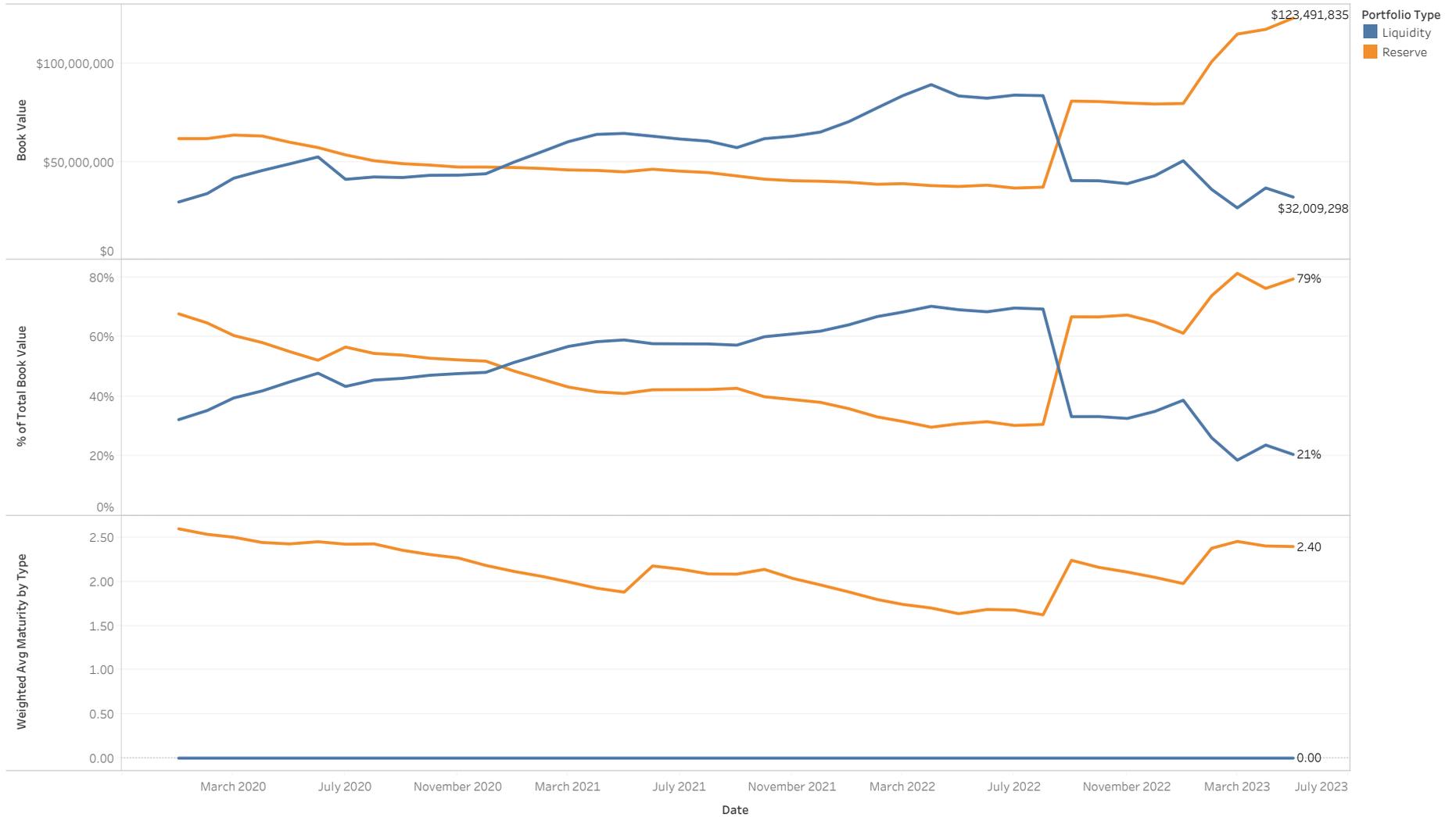
Portfolio Summary

As of May 2023



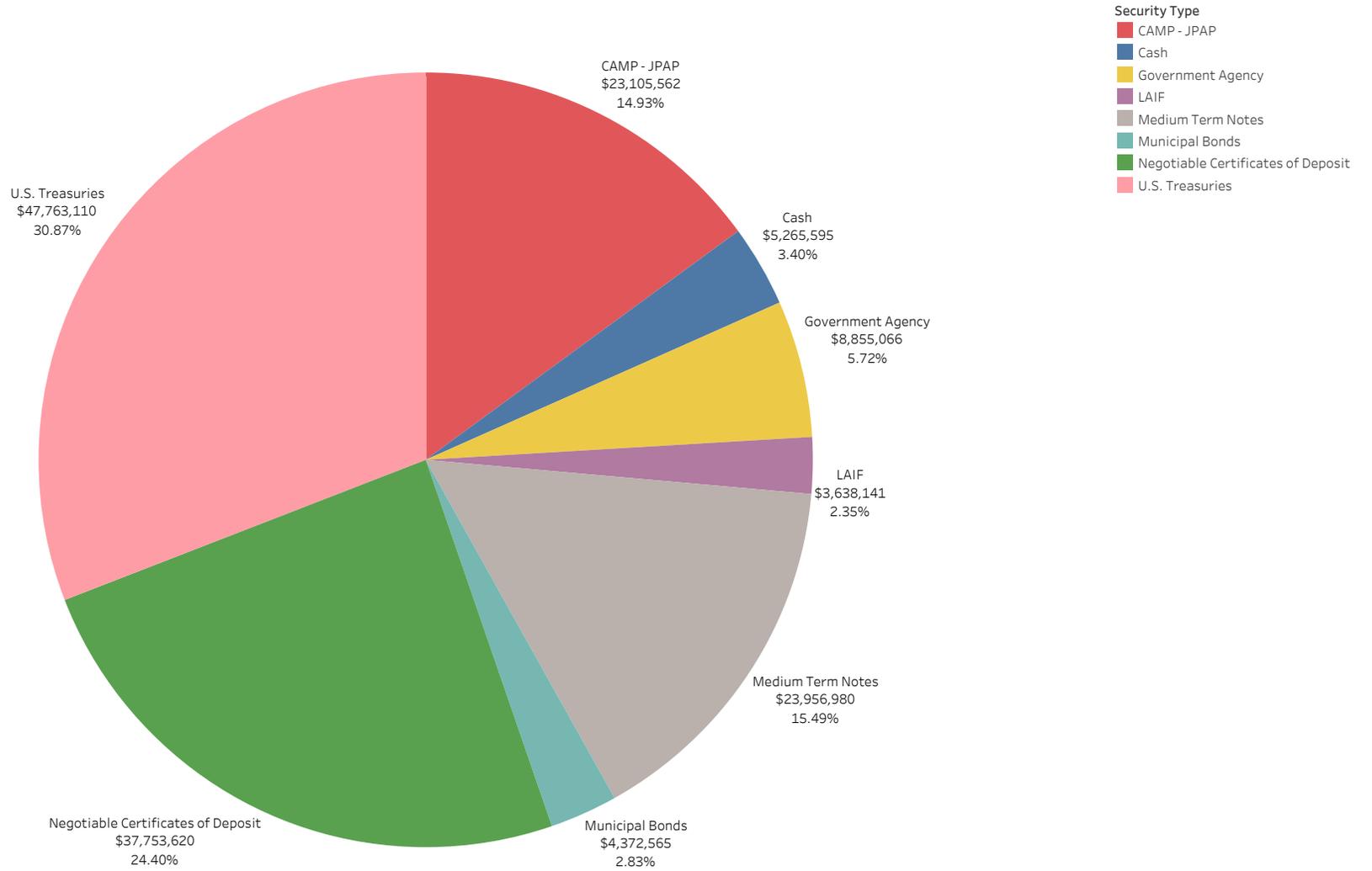
Portfolio Through Time

As of May 2023



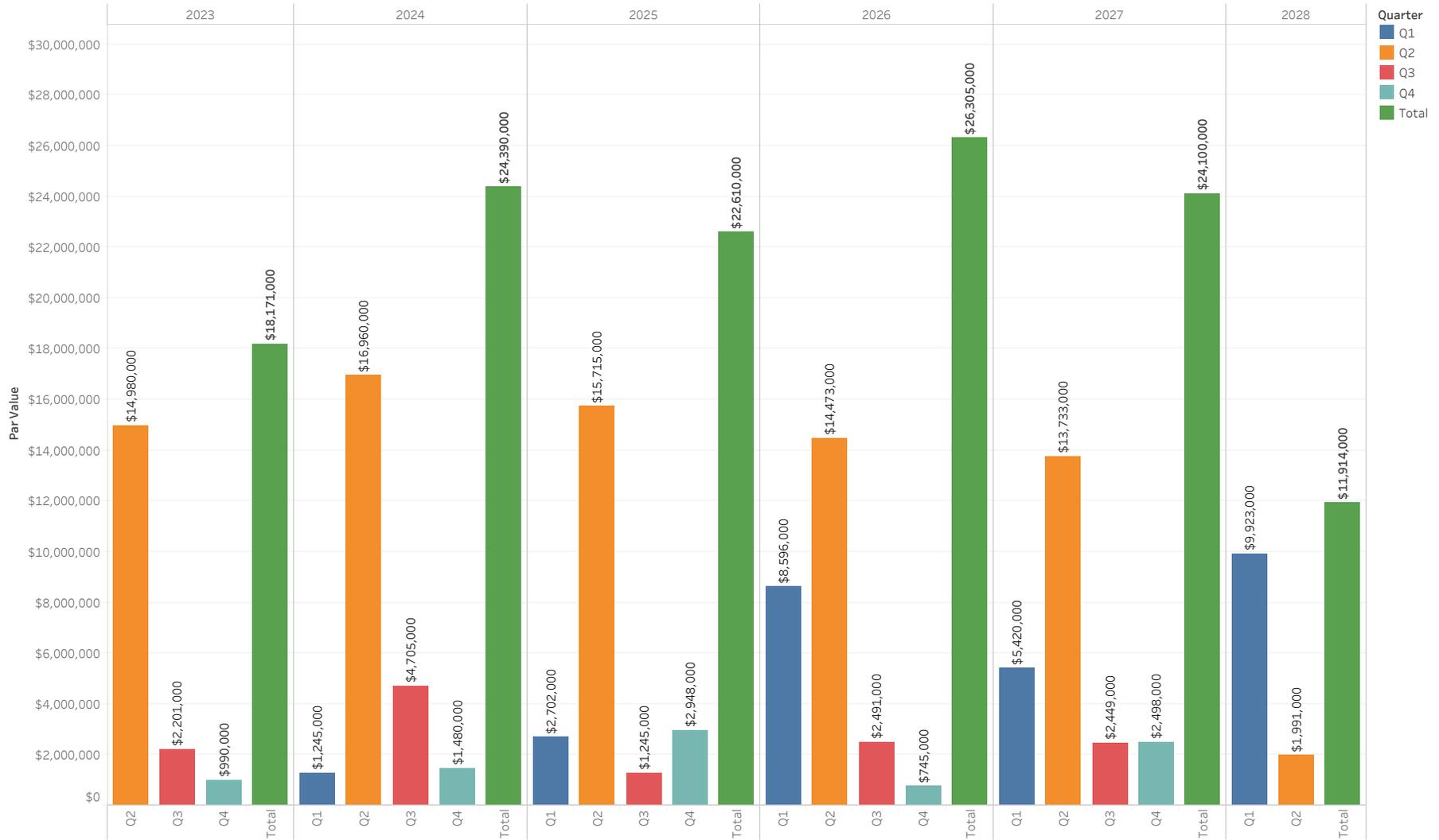
Investments by Security Type

As of May 2023



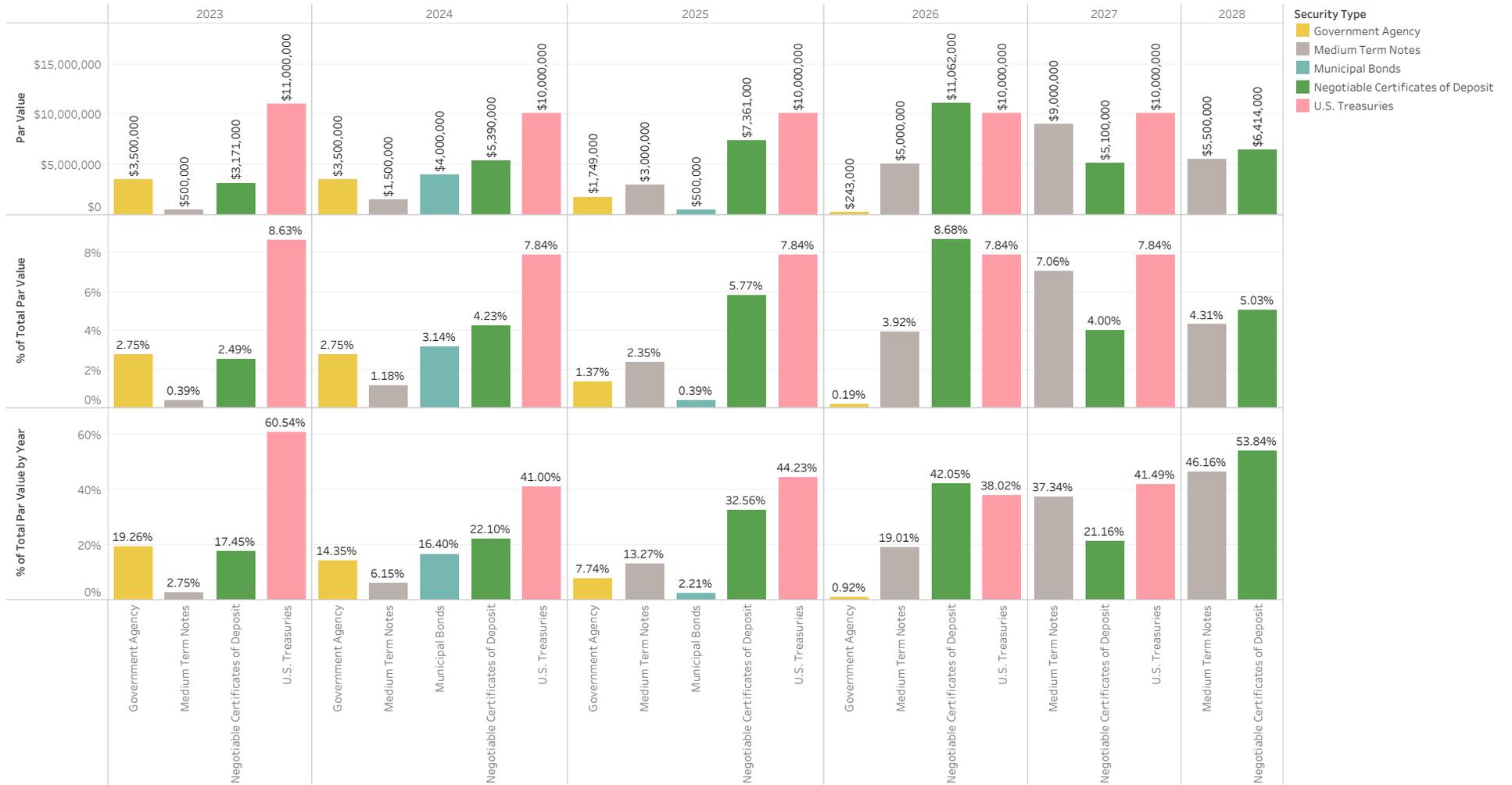
Reserve Portfolio Ladder by Quarter

As of May 2023



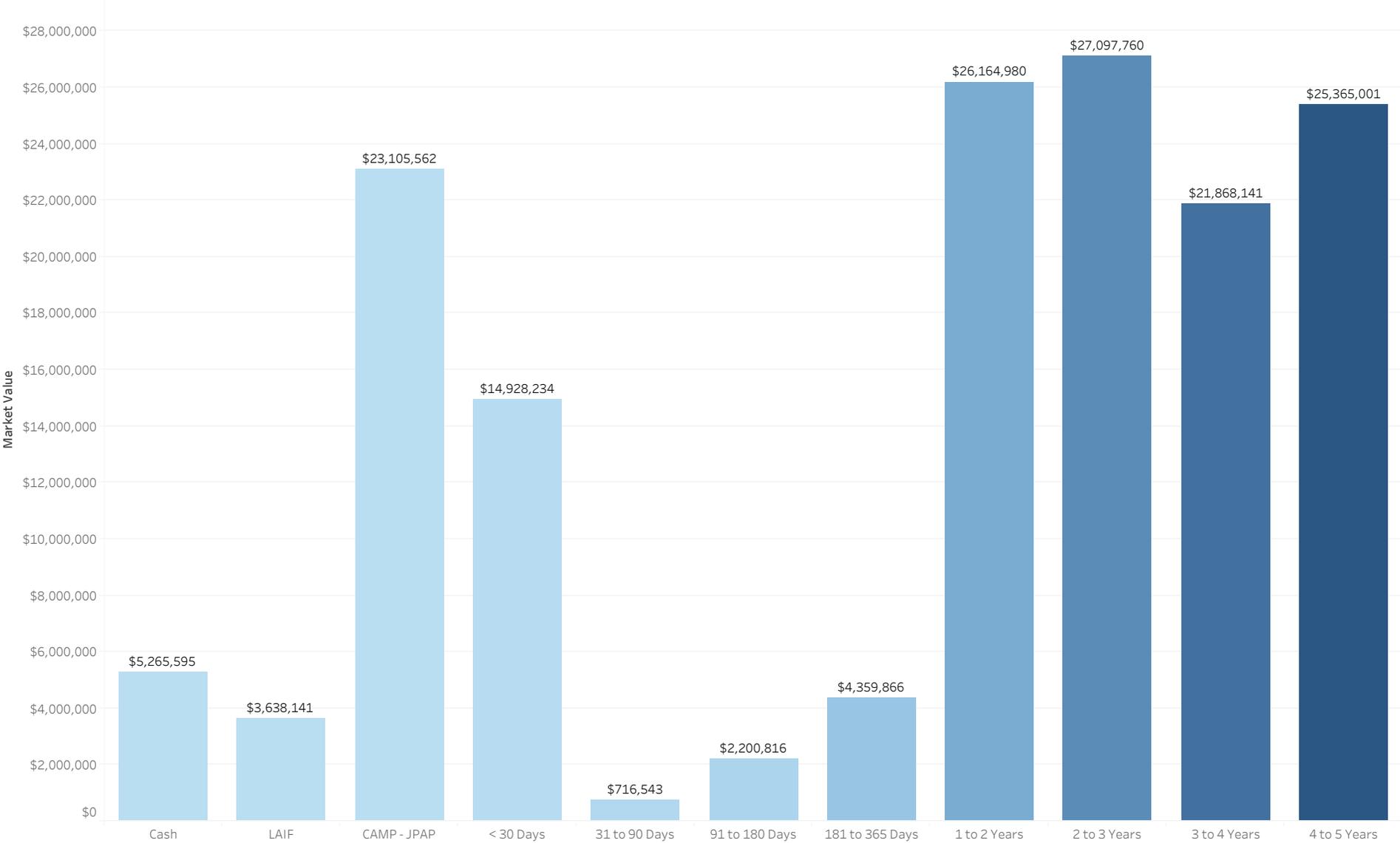
Ladder Diversification

As of May 2023



Investments by Maturity Date

As of May 2023



Portfolio

As of May 2023

Security Type	Issuer	CUSIP	Month, Day, Year of Maturity Date	Days to Maturity	Coupon	Par Value	Market Value	Book Value	Unrealized P/L
Cash	Bank	Cash	Null	1	0.45%	\$5,265,595	\$5,265,595	\$5,265,595	\$0
LAIF	LAIF	LAIF	Null	1	3.10%	\$3,638,141	\$3,638,141	\$3,638,141	\$0
CAMP - JPAP	CAMP - JPAP	CAMP - JPAP	Null	1	5.16%	\$23,105,562	\$23,105,562	\$23,105,562	\$0
Medium Term Notes	AMAZON COM INC	023135CP9	December 1, 2027	1,645	4.51%	\$1,000,000	\$1,007,870	\$997,630	\$10,240
	AMERICAN HONDA FIN CO	02665WED9	January 12, 2028	1,687	4.69%	\$1,000,000	\$1,001,920	\$997,794	\$4,126
	APPLE INC	037833EC0	February 8, 2028	1,714	1.37%	\$500,000	\$438,505	\$427,219	\$11,286
	ASTRAZENECA FINANCE L	04636NAA1	May 28, 2026	1,093	1.33%	\$500,000	\$452,735	\$501,040	(\$48,305)
	BANK NOVA SCOTIA B C	06418BAE8	March 11, 2027	1,380	3.17%	\$1,000,000	\$930,270	\$926,343	\$3,927
	BANK OF AMERICA CORP	06051GFX2	April 19, 2026	1,054	3.63%	\$500,000	\$481,695	\$554,155	(\$72,460)
	CANADIAN IMP BK COMM	13607HR61	April 7, 2027	1,407	3.65%	\$1,000,000	\$945,070	\$948,186	(\$3,116)
	CIGNA CORP	125523AG5	November 15, 2025	899	4.21%	\$500,000	\$489,610	\$564,210	(\$74,600)
	CITIGROUP INC	172967KN0	May 1, 2026	1,066	3.55%	\$500,000	\$478,670	\$550,715	(\$72,045)
	COCA COLA CO THE	191216CL2	September 6, 2024	464	1.81%	\$500,000	\$483,070	\$493,865	(\$10,795)
	COMCAST CORP	20030NBW0	January 15, 2027	1,325	2.54%	\$1,000,000	\$925,430	\$917,335	\$8,095
	DEERE JOHN CAPITAL	24422EWR6	January 20, 2028	1,695	4.70%	\$1,000,000	\$1,009,980	\$1,004,330	\$5,650
	DEUTSCHE BK AG N Y	25160PAM9	September 9, 2027	1,562	5.44%	\$1,000,000	\$987,450	\$1,005,611	(\$18,161)
	ESTEE LAUDER CO INC	29736RAN0	December 1, 2024	550	2.08%	\$500,000	\$479,720	\$501,600	(\$21,880)
	GOLDMAN SACHS GROUP I	38141GXJ8	April 1, 2025	671	3.62%	\$500,000	\$482,830	\$545,605	(\$62,775)
	HSBC HOLDINGS PLC	404280BB4	May 25, 2026	1,090	4.04%	\$1,000,000	\$964,230	\$960,400	\$3,830
	IBM CORP	459200AS0	January 15, 2028	1,690	6.09%	\$1,000,000	\$1,066,820	\$1,076,510	(\$9,690)
	INTEL CORP	458140CD0	February 10, 2026	986	4.85%	\$1,000,000	\$1,005,580	\$998,520	\$7,060
	INTERCONTINENTAL EXCH	45866FAD6	December 1, 2025	915	3.85%	\$500,000	\$486,415	\$557,000	(\$70,585)
	MEAD JOHNSON NUTRITIO	582839AH9	November 15, 2025	899	4.19%	\$500,000	\$492,705	\$565,170	(\$72,465)
	MITSUBISHI UFJ FIN GR	606822AJ3	September 13, 2026	1,201	2.99%	\$1,000,000	\$923,010	\$924,800	(\$1,790)
	MORGAN STANLEY	61746BDZ6	January 27, 2026	972	3.98%	\$500,000	\$486,755	\$561,240	(\$74,485)
	ORACLE CORP	68389XBL8	September 15, 2023	107	2.42%	\$500,000	\$495,535	\$492,550	\$2,985
	ROYAL BK CDA	78016EZD2	May 4, 2027	1,434	3.80%	\$1,000,000	\$953,150	\$951,709	\$1,441
	STRYKER CORP	863667AH4	November 1, 2025	885	3.50%	\$500,000	\$482,030	\$548,175	(\$66,145)
	SUMITOMO MITSUI FINL	86562MAY6	January 17, 2028	1,692	3.80%	\$1,000,000	\$933,630	\$934,451	(\$821)
	TORONTO DOMINION BANK	89115A2M3	January 10, 2028	1,685	5.14%	\$1,000,000	\$1,002,350	\$1,005,769	(\$3,419)
	TOSCO CORP	891490AR5	January 1, 2027	1,311	7.07%	\$1,000,000	\$1,102,870	\$1,107,960	(\$5,090)
	TOYOTA MTR CR CORP FR	89236TKL8	November 10, 2027	1,624	5.28%	\$1,000,000	\$1,032,320	\$1,030,896	\$1,424
	UNITED PARCEL SERVICE	911312BT2	September 1, 2024	459	2.28%	\$500,000	\$483,045	\$504,105	(\$21,060)
	UNITEDHEALTH GROUP IN	91324PDN9	December 15, 2025	929	3.79%	\$500,000	\$488,020	\$560,625	(\$72,605)
	WELLS FARGO COMPANY	94974BGL8	July 22, 2027	1,513	4.46%	\$1,000,000	\$963,690	\$975,500	(\$11,810)
Municipal Bonds	CONNECTICUT ST TXBL S	20772KGN3	April 15, 2024	320	3.10%	\$1,000,000	\$981,330	\$1,064,850	(\$83,520)
	HOUSTON TX REF SER B	4423315T7	March 1, 2024	275	2.00%	\$1,000,000	\$974,250	\$1,006,410	(\$32,160)
	NEW YORK NY TXBL FISC	64966QCA6	August 1, 2024	428	2.21%	\$1,000,000	\$962,430	\$1,003,750	(\$41,320)
	ONTARIO CA INTERNATIO	683042AJ4	May 15, 2025	715	3.03%	\$500,000	\$478,250	\$538,090	(\$59,840)
	OREGON ST DEPT ADMINI	68607VT47	April 1, 2024	306	2.87%	\$500,000	\$489,765	\$510,125	(\$20,360)
	TULSA CNTY OKLA INDPT	899593MG9	June 1, 2024	367	2.67%	\$500,000	\$486,540	\$501,550	(\$15,010)
Negotiable Certificates of Deposit	1ST SECURITY BANK OF	33625CCP2	July 30, 2024	426	2.08%	\$245,000	\$235,663	\$245,000	(\$9,337)
	ABACUS FEDERAL SAVING	00257TBF2	August 2, 2024	429	2.08%	\$245,000	\$235,624	\$245,000	(\$9,376)
	ACHIEVE FINL CR UN BE	00453NAA9	February 17, 2026	993	4.71%	\$249,000	\$245,658	\$249,000	(\$3,342)

Portfolio

As of May 2023

Security Type	Issuer	CUSIP	Month, Day, Year of Maturity Date	Days to Maturity	Coupon	Par Value	Market Value	Book Value	Unrealized P/L
Negotiable Certificates of Deposit	AFFINITY BK COVINGTON	00833JAL5	September 15, 2026	1,203	4.63%	\$249,000	\$244,595	\$249,000	(\$4,405)
	ALASKA USA FED CR UN	011852AE0	March 8, 2028	1,743	4.70%	\$249,000	\$243,736	\$249,000	(\$5,264)
	ALL IN FED CR UN DALE	01664MAE6	February 17, 2028	1,723	4.70%	\$249,000	\$243,793	\$249,000	(\$5,207)
	ALLIANT CR UN CHICAGO	01882MAD4	December 30, 2025	944	5.11%	\$200,000	\$199,538	\$199,900	(\$362)
	ALLY BK SANDY UTAH	02007GM42	March 23, 2026	1,027	5.07%	\$243,000	\$242,220	\$243,000	(\$780)
	ALMA BK ASTORIA NEW Y	020080BL0	September 11, 2024	469	1.83%	\$245,000	\$234,075	\$245,000	(\$10,925)
	AMERICAN EXP NATL BAN	02589ACP5	May 12, 2025	712	3.28%	\$246,000	\$236,197	\$237,002	(\$805)
	AMERICAN FIRST CR UN	02616ACA5	April 27, 2027	1,427	4.51%	\$249,000	\$242,795	\$249,000	(\$6,205)
	AMERICAN ST BK SIOUX	029728BA9	April 26, 2024	331	2.56%	\$245,000	\$238,814	\$245,000	(\$6,186)
	AUSTIN TELCO FED CR U	052392CH8	December 16, 2026	1,295	4.98%	\$248,000	\$246,614	\$248,000	(\$1,386)
	BALBOA THRIFT LN ASSN	05765LAY3	July 19, 2023	49	2.06%	\$245,000	\$243,947	\$245,000	(\$1,054)
	BANK FIVE NINE OCONOM	062119BK7	March 20, 2028	1,755	4.74%	\$249,000	\$244,234	\$249,000	(\$4,766)
	BANK NEW YORK MELLON	06405VFG9	March 21, 2025	660	5.03%	\$243,000	\$241,787	\$243,000	(\$1,213)
	BANK OF NEW ENGLAND	06426KBE7	May 23, 2024	358	2.72%	\$245,000	\$238,598	\$245,000	(\$6,402)
	BANK OF PERRY CNTY LO	06425KCT4	May 31, 2028	1,827	4.27%	\$249,000	\$247,882	\$249,000	(\$1,118)
	BANK PONTIAC ILL	064455AZ1	April 28, 2027	1,428	4.38%	\$244,000	\$236,673	\$244,000	(\$7,327)
	BANK SIERRA PORTERVIL	064860MCO	March 15, 2027	1,384	4.68%	\$244,000	\$239,730	\$244,000	(\$4,270)
	BANK UTAH OGDEN UTAH	065427AC0	May 10, 2028	1,806	4.41%	\$249,000	\$239,767	\$249,000	(\$9,233)
	BANKERS BK MADISON WI	06610RBZ1	November 24, 2027	1,638	4.40%	\$249,000	\$240,534	\$249,000	(\$8,466)
	BELLCO FEDERAL CR UN	07833EAN7	February 24, 2026	1,000	4.74%	\$248,000	\$245,924	\$248,000	(\$2,076)
	BLUE RIDGE BK MARTINS	09582YAG7	March 16, 2026	1,020	5.02%	\$230,000	\$228,956	\$230,000	(\$1,044)
	BMO HARRIS BK NATL AS	05600XQA1	May 9, 2025	709	4.84%	\$244,000	\$241,899	\$244,000	(\$2,101)
	BMW BK NORTH AMER SAL	05580AW83	March 17, 2028	1,752	4.82%	\$244,000	\$240,384	\$244,000	(\$3,616)
	BRENTWOOD BK BETHEL P	107219BK2	March 17, 2026	1,021	4.80%	\$235,000	\$232,417	\$235,000	(\$2,583)
	BRIDGEWATER BK BLOOMI	108622NK3	March 29, 2028	1,764	4.86%	\$249,000	\$245,808	\$249,000	(\$3,192)
	CALIFORNIA CR UN GLEN	130162AU4	February 23, 2026	999	4.58%	\$244,000	\$239,808	\$244,000	(\$4,192)
	CAPITAL ONE NATL ASSN	14042RUR0	September 30, 2027	1,583	4.44%	\$200,000	\$193,830	\$199,800	(\$5,970)
	CATTLEMENS BK ALTUS O	14947NAA4	March 16, 2026	1,020	4.77%	\$249,000	\$247,792	\$249,000	(\$1,208)
	CELTIC BK SALT LAKE C	15118RE78	March 17, 2027	1,386	4.77%	\$249,000	\$245,479	\$249,000	(\$3,521)
	CENTRAL BK STORM LAKE	15258RBG1	May 5, 2025	705	4.70%	\$249,000	\$246,171	\$249,000	(\$2,829)
	CENTRIS FEDERAL CREDI	15643VAB8	May 27, 2025	727	5.02%	\$248,000	\$246,775	\$248,000	(\$1,225)
	CFBANK FAIRLAWN OHIO	15721UFP9	September 15, 2026	1,203	4.81%	\$248,000	\$245,111	\$248,000	(\$2,889)
	CHARLES SCHWAB BK SSB	15987UBA5	March 28, 2025	667	5.07%	\$243,000	\$241,996	\$243,000	(\$1,004)
	CHEROKEE ST BK IOWA	164499DE2	March 6, 2026	1,010	4.62%	\$242,000	\$238,113	\$239,922	(\$1,808)
	CIBC BK USA CHICAGO I	12547CAU2	March 24, 2026	1,028	5.02%	\$243,000	\$241,904	\$243,000	(\$1,096)
	CITADEL FED CR UN EXT	17286TAG0	February 27, 2025	638	1.76%	\$245,000	\$230,170	\$245,000	(\$14,830)
	CITIZENS BK INC ROBER	173851AE6	March 16, 2026	1,020	4.69%	\$248,000	\$248,739	\$248,000	\$739
	CITIZENS ST BK LACROS	176688DA4	March 24, 2028	1,759	4.78%	\$249,000	\$244,755	\$249,000	(\$4,245)
	CITY NATL BK LOS ANGE	178180GY5	March 31, 2028	1,766	5.02%	\$243,000	\$241,950	\$243,000	(\$1,050)
	COASTLIFE CR UN CORPU	19058LAB0	February 13, 2026	989	4.71%	\$249,000	\$245,663	\$249,000	(\$3,337)
	COMMERCE BK GENEVA MI	20056QRZ8	June 26, 2024	392	2.38%	\$245,000	\$237,131	\$245,000	(\$7,869)
	COMMERCIAL BK HARROGA	20143PDX5	June 14, 2023	14	2.45%	\$245,000	\$244,740	\$245,000	(\$260)
	COMMUNITY FIRST BK IN	20368TDH0	May 5, 2025	705	4.75%	\$249,000	\$246,400	\$249,000	(\$2,600)
	COMMUNITY HERITAGE FI	597338AJ1	May 10, 2027	1,440	4.51%	\$249,000	\$242,758	\$249,000	(\$6,242)

Portfolio

As of May 2023

Security Type	Issuer	CUSIP	Month, Day, Year of Maturity Date	Days to Maturity	Coupon	Par Value	Market Value	Book Value	Unrealized P/L
Negotiable Certificates of Deposit	CONNECTONE BK ENGLEWO	20786ADG7	March 23, 2026	1,027	0.79%	\$240,000	\$211,956	\$213,854	(\$1,898)
	CONNEXUS CREDIT UNION	20825WBC3	August 26, 2025	818	3.63%	\$249,000	\$239,899	\$238,934	\$965
	CORNERSTONE BK FARGO	219232CQ6	May 12, 2025	712	4.70%	\$249,000	\$246,156	\$249,000	(\$2,844)
	COUNTY SCHS FED CR UN	22258JAF8	March 17, 2026	1,021	4.85%	\$248,000	\$245,597	\$248,000	(\$2,403)
	CROSS RIV BK TEANECK	227563CH4	May 19, 2026	1,084	4.71%	\$244,000	\$240,643	\$244,000	(\$3,357)
	CY FAIR FCU HOUSTON T	23248UAA5	May 19, 2027	1,449	4.47%	\$249,000	\$242,287	\$249,000	(\$6,713)
	DENVER SVGS BK IOWA	249398BT4	June 21, 2023	21	2.25%	\$245,000	\$244,581	\$245,000	(\$419)
	DISCOVER BK GREENWOOD	2546732F2	March 6, 2028	1,741	4.58%	\$244,000	\$237,331	\$241,897	(\$4,566)
	DORT FINL CR UN GRAND	25844MAQ1	February 10, 2028	1,716	4.41%	\$247,000	\$238,276	\$247,000	(\$8,724)
	EAGLEBANK BETHESDA MD	27002YFQ4	February 24, 2026	1,000	4.35%	\$244,000	\$238,268	\$238,205	\$63
	ENCORE BK LITTLE ROCK	29260MAM7	August 14, 2023	75	2.01%	\$245,000	\$243,363	\$245,000	(\$1,637)
	ENERBANK USA SALT LAK	29278TMN7	November 22, 2023	175	1.83%	\$245,000	\$240,962	\$245,000	(\$4,038)
	ENTERPRISE BANK PA	29367RKT2	May 16, 2024	351	2.67%	\$245,000	\$238,635	\$245,000	(\$6,365)
	FEDERAL SVGS BK CHICA	313812EC9	February 24, 2026	1,000	4.31%	\$249,000	\$242,800	\$244,829	(\$2,029)
	FIDELITY BK NEW ORLEA	31617CAY9	March 16, 2026	1,020	4.74%	\$249,000	\$246,911	\$249,000	(\$2,089)
	FIRST FED CR UN CEDAR	32024JAM5	February 17, 2028	1,723	4.53%	\$249,000	\$241,709	\$249,000	(\$7,291)
	FIRST FMRS BK TR CONV	320165JK0	September 4, 2024	462	1.83%	\$245,000	\$234,227	\$245,000	(\$10,773)
	FIRST NATIONAL BANK O	32112UDM0	January 2, 2024	216	1.79%	\$245,000	\$239,968	\$245,000	(\$5,032)
	FIRST NATL BK DAMARIS	32117BFR4	September 23, 2026	1,211	5.02%	\$248,000	\$246,988	\$248,000	(\$1,012)
	FIRST NATL BK OF MICH	32114VCH8	March 15, 2028	1,750	4.70%	\$249,000	\$243,716	\$249,000	(\$5,284)
	FIRST ST BK BUXTON ND	33648RAZ2	September 5, 2023	97	1.67%	\$245,000	\$242,663	\$245,000	(\$2,337)
	FIRST ST BK NEW LONDO	336793CD4	March 12, 2027	1,381	4.72%	\$244,000	\$240,150	\$244,000	(\$3,850)
	FIRST TECHNOLOGY FED	33715LEN6	February 18, 2025	629	4.89%	\$248,000	\$246,175	\$248,000	(\$1,825)
	FIRST UTD BK TR CO	33742CCS4	February 8, 2027	1,349	4.16%	\$200,000	\$192,516	\$195,050	(\$2,534)
	FIRST WESTN BK TR MIN	33749VBP2	May 12, 2025	712	4.80%	\$249,000	\$246,617	\$249,000	(\$2,383)
	FLAGSTAR BK NATL ASSN	33847GAB8	March 2, 2026	1,006	4.49%	\$244,000	\$241,887	\$241,365	\$522
	FNCB BK DUNMORE PA	30257YBS0	May 7, 2027	1,437	4.43%	\$244,000	\$237,063	\$244,000	(\$6,937)
	FREEDOM FIRST CR UN R	35638CAH2	April 28, 2025	698	4.80%	\$248,000	\$245,649	\$248,000	(\$2,351)
	FREEDOM NORTHWEST CR	356436AK1	June 1, 2026	1,097	4.89%	\$248,000	\$245,934	\$248,000	(\$2,066)
	FREESTAR FINL CR UN C	35688MAE6	February 22, 2028	1,728	4.45%	\$249,000	\$240,649	\$249,000	(\$8,351)
	GENOA BKG CO OHIO	372348CJ9	July 31, 2024	427	2.03%	\$245,000	\$235,526	\$245,000	(\$9,474)
	GEORGIA BKG CO	37312PDD8	March 27, 2026	1,031	4.98%	\$243,000	\$241,593	\$243,000	(\$1,407)
	GOLD COAST BK CHICAGO	38058KEW2	September 22, 2027	1,575	4.77%	\$249,000	\$245,153	\$249,000	(\$3,847)
	GRAND RIV BK GRANDVIL	38644ABP3	August 2, 2024	429	2.08%	\$245,000	\$235,624	\$245,000	(\$9,376)
	GREAT NORTH BK FLOREN	39103QAZ9	March 16, 2026	1,020	4.89%	\$244,000	\$241,950	\$244,000	(\$2,050)
	GREENSTATE CR UN NORT	39573LDW5	October 28, 2025	881	4.80%	\$248,000	\$245,394	\$248,000	(\$2,606)
	HONOLULU FIRE DEPT FE	438649AE5	August 17, 2026	1,174	4.50%	\$249,000	\$243,557	\$249,000	(\$5,443)
	HORIZON BK WAVERLY NE	44042TBQ6	August 29, 2023	90	1.71%	\$231,000	\$229,233	\$227,867	\$1,365
	HUNTINGTON NATL BK CO	446438SB0	May 5, 2025	705	4.84%	\$244,000	\$241,902	\$244,000	(\$2,098)
	INDUSTRIAL COML BK CH	45581EAX9	June 30, 2023	30	3.31%	\$245,000	\$244,618	\$245,000	(\$382)
	JOHN MARSHALL BK REST	47804GKM4	September 2, 2026	1,190	4.54%	\$249,000	\$243,881	\$248,502	(\$4,621)
	KEY BK NATL ASSN OHIO	49306SJS6	March 17, 2025	656	5.03%	\$243,000	\$241,787	\$243,000	(\$1,213)
KNOX TVA EMPL CREDIT	499724AD4	August 30, 2023	91	3.27%	\$245,000	\$243,755	\$245,000	(\$1,245)	
LAFAYETTE FED CR UN R	50625LAE3	September 27, 2023	119	3.32%	\$245,000	\$243,425	\$245,000	(\$1,575)	

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As of May 2023

Security Type	Issuer	CUSIP	Month, Day, Year of Maturity Date	Days to Maturity	Coupon	Par Value	Market Value	Book Value	Unrealized P/L
Negotiable Certificates of Deposit	LEADERS CR UN JACKSON	52171MAG0	March 30, 2028	1,765	5.02%	\$248,000	\$246,939	\$248,000	(\$1,061)
	LIBERTY FED CR UN EVA	53052LAU3	June 9, 2025	740		\$248,000	\$247,519	\$0	\$247,519
	LIBERTY FIRST CR UN L	530520AE5	February 3, 2028	1,709	4.39%	\$249,000	\$241,246	\$249,000	(\$7,754)
	LIVE OAK BANKING COMP	538036GU2	November 27, 2024	546	1.95%	\$245,000	\$232,797	\$245,000	(\$12,203)
	LUANA SVGS BK IOWA	549104C70	March 17, 2026	1,021	4.49%	\$244,000	\$239,122	\$244,000	(\$4,878)
	LYONS NATL BK N Y	552249CH5	March 16, 2026	1,020	4.89%	\$244,000	\$241,950	\$244,000	(\$2,050)
	MAINSTREET BANK	56065GAG3	April 26, 2024	331	2.66%	\$245,000	\$239,029	\$245,000	(\$5,971)
	MANUFACTURERS TRADERS	564759SE9	March 17, 2027	1,386	4.89%	\$244,000	\$241,811	\$244,000	(\$2,189)
	MID AMERN CR UN WICHI	59522NAD6	May 23, 2025	723	5.02%	\$248,000	\$246,775	\$248,000	(\$1,225)
	MID MO BK SPRINGFIELD	59541KBV8	July 17, 2024	413	1.98%	\$245,000	\$235,663	\$245,000	(\$9,337)
	MIDWEST BK WESTN ILL	59828PCQ1	March 23, 2026	1,027	5.02%	\$248,000	\$246,891	\$248,000	(\$1,109)
	MINNWEST BK REDWOOD F	604255KB4	May 3, 2027	1,433	4.38%	\$249,000	\$241,453	\$249,000	(\$7,547)
	MORGAN STANLEY BK N A	61690UPF1	November 29, 2024	548	2.05%	\$245,000	\$233,169	\$245,000	(\$11,831)
	MORGAN STANLEY PVT BK	61760AYR4	April 11, 2024	316	2.86%	\$245,000	\$239,757	\$245,000	(\$5,243)
	MOUNTAIN AMER FED CR	62384RAT3	April 28, 2026	1,063	4.76%	\$249,000	\$245,910	\$249,000	(\$3,090)
	NEBRASKALAND BK NORTH	63970MAE5	September 17, 2025	840	4.84%	\$249,000	\$246,702	\$249,000	(\$2,298)
	NEIGHBORS FCU BATON R	64017AAM6	September 28, 2023	120	3.32%	\$245,000	\$243,371	\$245,000	(\$1,629)
	NORTHWEST BK BOISE ID	66736ACE7	March 17, 2026	1,021	5.02%	\$248,000	\$246,886	\$248,000	(\$1,114)
	NUMERICA CR UN SPOKAN	67054NBH5	June 1, 2026	1,097	4.80%	\$248,000	\$245,247	\$248,000	(\$2,753)
	ONE CMNTY BK ORE WIS	682325DH5	October 6, 2026	1,224	4.85%	\$248,000	\$245,468	\$248,000	(\$2,532)
	PARKSIDE FINL BK TR C	70147AEX8	September 17, 2025	840	4.66%	\$249,000	\$245,626	\$249,000	(\$3,374)
	PARTNERS BK MISSION V	70212YBN1	March 17, 2025	656	5.07%	\$243,000	\$241,994	\$243,000	(\$1,006)
	PEOPLES BK CO COLDWAT	710275AC2	March 17, 2027	1,386	4.77%	\$249,000	\$245,479	\$249,000	(\$3,521)
	PEOPLES SVGS BK WELLS	71224LAG9	March 8, 2027	1,377	4.51%	\$244,000	\$238,085	\$240,906	(\$2,821)
	PINNACLE BK NASHVILLE	723455LN9	May 8, 2026	1,073	4.67%	\$244,000	\$240,318	\$244,000	(\$3,682)
	PLAINS ST BK TEX	726547BK7	June 21, 2024	387	2.38%	\$245,000	\$237,224	\$245,000	(\$7,776)
	POINT WEST CREDIT UNI	730716AF4	April 13, 2026	1,048	5.02%	\$243,000	\$241,928	\$243,000	(\$1,072)
	POPPY BK SANTA ROSA C	73319FAF6	March 18, 2025	657	1.19%	\$245,000	\$227,419	\$245,000	(\$17,581)
	POPULAR BK NEW YORK B	73317ABT8	March 19, 2026	1,023	4.80%	\$247,000	\$244,293	\$247,000	(\$2,707)
	PORTAGE BK BELLEVUE W	73565MAC9	March 24, 2027	1,393	4.81%	\$249,000	\$245,902	\$249,000	(\$3,098)
	PREFERRED BANK LA CAL	740367HP5	August 16, 2024	443	2.08%	\$245,000	\$235,337	\$245,000	(\$9,663)
	RAIZ FCU EL PASO TEX	75102EAG3	August 18, 2025	810	4.75%	\$249,000	\$246,211	\$249,000	(\$2,789)
	RAYMOND JAMES BANK NA	75472RAU5	December 30, 2024	579	1.95%	\$245,000	\$232,253	\$245,000	(\$12,747)
	RIA FED CR UN	749622AL0	December 26, 2023	209	2.54%	\$245,000	\$241,141	\$245,000	(\$3,859)
	RIVERBANK POCAHONTAS	76857AAB7	June 19, 2023	19	2.35%	\$245,000	\$244,635	\$245,000	(\$365)
	ROGUE CR UN MEDFORD O	77535MAM5	January 20, 2028	1,695	5.11%	\$248,000	\$247,549	\$248,000	(\$451)
	SAN FRANCISCO FED CR	79772FAG1	February 3, 2028	1,709	4.49%	\$216,000	\$209,274	\$216,000	(\$6,726)
	SANDY SPRING BK OLNEY	800364EX5	March 16, 2026	1,020	4.94%	\$244,000	\$242,265	\$244,000	(\$1,735)
	SAVANNAH BK NATL ASSN	804767AB7	May 3, 2028	1,799	4.29%	\$249,000	\$238,176	\$249,000	(\$10,824)
	SAWYER SVGS BK SAUGER	805508BY3	March 10, 2026	1,014	4.62%	\$245,000	\$241,048	\$243,177	(\$2,129)
SECURITY ST BK WARROA	81501JAE2	May 31, 2028	1,827	4.32%	\$249,000	\$247,884	\$249,000	(\$1,116)	
SIGNATURE FED CR UN A	82671DAC1	June 8, 2026	1,104		\$248,000	\$246,762	\$0	\$246,762	
SOUTHERN BK POPLAR BL	843383CS7	May 17, 2028	1,813	4.37%	\$249,000	\$239,189	\$249,000	(\$9,811)	
SOUTHERN FIRST BK N A	84287PHU9	November 27, 2026	1,276	4.68%	\$249,000	\$244,827	\$249,000	(\$4,173)	

Portfolio

As of May 2023

Security Type	Issuer	CUSIP	Month, Day, Year of Maturity Date	Days to Maturity	Coupon	Par Value	Market Value	Book Value	Unrealized P/L	
Negotiable Certificates of Deposit	SOUTHERN MICH BK TR	843355BP2	November 8, 2027	1,622	4.27%	\$249,000	\$239,127	\$249,000	(\$9,873)	
	STATE BK INDIA NEW YO	856285X89	February 28, 2028	1,734	4.62%	\$244,000	\$237,878	\$244,000	(\$6,122)	
	SYNCHRONY BK RETAIL C	87164XZW9	August 20, 2026	1,177	1.02%	\$248,000	\$217,826	\$219,540	(\$1,714)	
	TECHNOLOGY CR UN SAN	87868YAJ2	February 24, 2025	635	5.02%	\$248,000	\$246,782	\$248,000	(\$1,218)	
	THOMASVILLE NATL BK G	884693BY7	March 24, 2025	663	5.07%	\$248,000	\$246,988	\$248,000	(\$1,012)	
	TRANSPORTATION ALLIAN	89388CGJ1	March 17, 2025	656	5.02%	\$248,000	\$246,775	\$248,000	(\$1,225)	
	TRISTATE CAP BK PITTS	89677DJE7	March 30, 2026	1,034	5.02%	\$243,000	\$241,911	\$243,000	(\$1,089)	
	TRULIANT FED CR UN WI	89789AAD9	February 26, 2027	1,367	4.60%	\$249,000	\$243,813	\$249,000	(\$5,187)	
	UFIRST FED CR UN PLAT	902684AA7	August 22, 2025	814	4.75%	\$249,000	\$246,204	\$249,000	(\$2,796)	
	UNITED FID BK FSB EVA	910286GA5	March 30, 2027	1,399	4.94%	\$248,000	\$246,204	\$248,000	(\$1,796)	
	UNITED HERITAGE CR UN	91334AAL7	March 21, 2025	660	5.16%	\$248,000	\$247,417	\$248,000	(\$583)	
	UNITED ROOSEVELT SVGS	91139LAF3	May 19, 2027	1,449	4.51%	\$249,000	\$242,733	\$249,000	(\$6,267)	
	UNIVERSITY BK ANN ARB	914098DQ8	April 3, 2028	1,769	4.90%	\$248,000	\$245,344	\$248,000	(\$2,656)	
	UNIVEST NATL BK TR SO	91527PBW6	May 5, 2028	1,801	4.29%	\$249,000	\$238,166	\$249,000	(\$10,834)	
	UPPER PENNSUA STATE	91630PAS0	December 27, 2024	576	1.85%	\$245,000	\$231,814	\$245,000	(\$13,186)	
	USALLIANCE FCU RYE NE	90352RDB8	May 26, 2028	1,822	4.66%	\$249,000	\$242,979	\$249,000	(\$6,021)	
	UTAH CMNTY CR UN PROV	917352AC0	April 27, 2026	1,062	4.67%	\$249,000	\$245,240	\$249,000	(\$3,760)	
	VALLESTAR CR UN MART	92023CAE3	March 20, 2028	1,755	4.82%	\$248,000	\$244,307	\$248,000	(\$3,693)	
	VIKING BK NATL ASSN A	92675MAA0	March 13, 2026	1,017	4.71%	\$249,000	\$245,629	\$249,000	(\$3,371)	
	WASHINGTON FEDERAL	938828BJ8	August 23, 2024	450	2.13%	\$245,000	\$235,342	\$245,000	(\$9,658)	
	WELLS FARGO BANK NA	949763B96	May 24, 2024	359	2.72%	\$245,000	\$238,579	\$245,000	(\$6,421)	
	WESTERN ALLIANCE BK P	95763PLW9	April 28, 2025	698	4.84%	\$244,000	\$241,911	\$244,000	(\$2,089)	
	Government Agency	B1BANK BATON ROUGE LA	098079AM8	May 12, 2025	712	4.80%	\$249,000	\$246,617	\$249,000	(\$2,383)
		CUSTOMERS BK PHOENIXV	23204HNV6	March 31, 2026	1,035	5.02%	\$243,000	\$241,914	\$243,000	(\$1,086)
F H L M C		3137EAEN5	June 19, 2023	19	2.75%	\$1,000,000	\$998,440	\$1,017,080	(\$18,640)	
F H L M C M T N		3137EAES4	June 26, 2023	26	0.25%	\$1,000,000	\$996,270	\$974,857	\$21,413	
FEDERAL AGRI MTG CORP		31422BPQ7	November 22, 2023	175	1.65%	\$500,000	\$491,105	\$499,884	(\$8,779)	
FEDERAL FARM CREDIT B		3133EKSJ7	June 26, 2023	26	1.77%	\$1,000,000	\$997,640	\$998,607	(\$967)	
FEDERAL HOME LOAN BKS		3130A1XJ2	June 14, 2024	380	2.94%	\$2,000,000	\$1,954,640	\$2,089,405	(\$134,765)	
		3130ASA82	June 20, 2025	751	2.53%	\$500,000	\$493,685	\$497,010	(\$3,325)	
		3130ASE96	June 27, 2025	758	3.31%	\$1,000,000	\$967,930	\$990,123	(\$22,193)	
		3130ASH77	June 28, 2024	394	3.64%	\$1,000,000	\$980,870	\$1,000,000	(\$19,130)	
TENNESSEE VALLEY AUTH	880591ER9	September 15, 2024	473	2.96%	\$500,000	\$485,955	\$526,520	(\$40,565)		
U.S. Treasuries	U S TREASURY BILL	912796X53	June 15, 2023	15	4.70%	\$1,000,000	\$998,010	\$971,032	\$26,978	
	U S TREASURY NOTE	91282CCJ8	June 30, 2026	1,126	0.96%	\$10,000,000	\$9,106,600	\$8,978,125	\$128,475	
		91282CCK5	June 30, 2023	30	0.13%	\$10,000,000	\$9,959,300	\$9,734,275	\$225,025	
		91282CEX5	June 30, 2024	396	3.07%	\$10,000,000	\$9,773,800	\$9,840,625	(\$66,825)	
		91282ZV5	June 30, 2027	1,491	0.57%	\$10,000,000	\$8,728,900	\$8,611,719	\$117,181	
		91282ZW3	June 30, 2025	761	0.27%	\$10,000,000	\$9,196,500	\$9,057,031	\$139,469	



CITY OF
EL SEGUNDO

Transactions

Transactions

Prior 3 Months as of May 2023

Year of Transaction Date	Month of Transaction Date	Day of Transaction Date	Issuer	CUSIP	Maturity Date	Coupon	Par Value	Book Value
2023	March	8	ALASKA USA FED C D	011852AE0	3/08/28	4.600%	\$249,000	\$249,000.00
		13	EAGLEBANK C D	27002YFQ4	2/24/26	4.250%	\$244,000	\$238,205.00
			FIRST UTD BK TR C D	33742CCS4	2/08/27	4.000%	\$200,000	\$195,050.00
		14	CHEROKEE ST BK C D	164499DE2	3/06/26	4.550%	\$242,000	\$239,921.70
			DISCOVER BK C D	2546732F2	3/06/28	4.450%	\$244,000	\$241,897.45
			GREAT NORTH C D	39103QAZ9	3/16/26	4.850%	\$244,000	\$244,000.00
			LYONS NATL BK N C D	552249CH5	3/16/26	4.850%	\$244,000	\$244,000.00
			PEOPLES SVGS BK C D	71224LAG9	3/08/27	4.400%	\$244,000	\$240,906.08
			SANDY SPRING BK C D	800364EX5	3/16/26	4.900%	\$244,000	\$244,000.00
			SAWYER SVGS C D	805508BY3	3/10/26	4.550%	\$245,000	\$243,177.20
			15	AFFINITY BK C D	00833JAL5	9/15/26	4.550%	\$249,000
		AMERICAN EXP C D		02589ACP5	5/12/25	3.050%	\$246,000	\$237,001.81
		BANK SIERRA C D		064860MC0	3/15/27	4.600%	\$244,000	\$244,000.00
		CFBANK FAIRLAWN C D		15721UFP9	9/15/26	4.750%	\$248,000	\$248,000.00
		CITIZENS BK INC C D		173851AE6	3/16/26	4.700%	\$248,000	\$248,000.00
		CONNECTONE BK C D		20786ADG7	3/23/26	0.700%	\$240,000	\$213,854.40
		CONNEXUS CREDIT C D		20825WBC3	8/26/25	3.500%	\$249,000	\$238,933.93
		FEDERAL SVGS BK C D		313812EC9	2/24/26	4.200%	\$249,000	\$244,829.25
		FIDELITY BK NEW C D		31617CAY9	3/16/26	4.700%	\$249,000	\$249,000.00
		FIRST NATL BK C D		32114VCH8	3/15/28	4.600%	\$249,000	\$249,000.00
		FLAGSTAR BK C D		33847GAB8	3/02/26	4.450%	\$244,000	\$241,364.56
		JOHN MARSHALL C D		47804GKM4	9/02/26	4.450%	\$249,000	\$248,502.00
		KEY BK NATL C D		49306SJ56	3/17/25	5.000%	\$243,000	\$243,000.00
		SYNCHRONY BK C D		87164XZW9	8/20/26	0.900%	\$248,000	\$219,539.52
		VIKING BK NATL C D		92675MAA0	3/13/26	4.650%	\$249,000	\$249,000.00
		16	BLUE RIDGE BK C D	09582YAG7	3/16/26	5.000%	\$230,000	\$230,000.00
			CATTLEMENS BK C D	14947NAA4	3/16/26	4.750%	\$249,000	\$249,000.00
		17	BMW BK NORTH C D	05580AW83	3/17/28	4.750%	\$244,000	\$244,000.00
			BRENTWOOD BK C D	107219BK2	3/17/26	4.750%	\$235,000	\$235,000.00
			CELTIC BK SALT C D	15118RE78	3/17/27	4.700%	\$249,000	\$249,000.00
			COUNTY SCHS FED C D	22258JAF8	3/17/26	4.800%	\$248,000	\$248,000.00
			FIRST ST BK NEW C D	336793CD4	3/12/27	4.650%	\$244,000	\$244,000.00
			LUANA SVGS BK C D	549104C70	3/17/26	4.400%	\$244,000	\$244,000.00
			MANUFACTURERS C D	564759SE9	3/17/27	4.850%	\$244,000	\$244,000.00
			NEBRASKALAND BK C D	63970MAE5	9/17/25	4.800%	\$249,000	\$249,000.00
			NORTHWEST BK C D	66736ACE7	3/17/26	5.000%	\$248,000	\$248,000.00
			PARKSIDE FINL BK C D	70147AEX8	9/17/25	4.600%	\$249,000	\$249,000.00
			PARTNERS BK C D	70212YBN1	3/17/25	5.050%	\$243,000	\$243,000.00
			PEOPLES BK CO C D	710275AC2	3/17/27	4.700%	\$249,000	\$249,000.00
		20	TRANSPORTATION C D	89388CGJ1	3/17/25	5.000%	\$248,000	\$248,000.00
			BANK FIVE NINE C D	062119BK7	3/20/28	4.650%	\$249,000	\$249,000.00
			VALLEYSTAR CR C D	92023CAE3	3/20/28	4.750%	\$248,000	\$248,000.00

Transactions

Prior 3 Months as of May 2023

Year of Transaction Date	Month of Transaction Date	Day of Transaction Date	Issuer	CUSIP	Maturity Date	Coupon	Par Value	Book Value		
2023	March	21	BANK NEW YORK C D	06405VFG9	3/21/25	5.000%	\$243,000	\$243,000.00		
			MIDWEST BK C D	59828PCQ1	3/23/26	5.000%	\$248,000	\$248,000.00		
			UNITED HERITAGE C D	91334AAL7	3/21/25	5.150%	\$248,000	\$248,000.00		
		22	GOLD COAST C D	38058KEW2	9/22/27	4.700%	\$249,000	\$249,000.00		
			POPULAR BK C D	73317ABT8	3/19/26	4.750%	\$247,000	\$247,000.00		
		23	ALLY BK C D	02007GM42	3/23/26	5.050%	\$243,000	\$243,000.00		
			FIRST NATL BK C D	32117BFR4	9/23/26	5.000%	\$248,000	\$248,000.00		
		24	CIBC BK USA C D	12547CAU2	3/24/26	5.000%	\$243,000	\$243,000.00		
			CITIZENS ST BK C D	176688DA4	3/24/28	4.700%	\$249,000	\$249,000.00		
			PORTAGE BK C D	73565MAC9	3/24/27	4.750%	\$249,000	\$249,000.00		
			THOMASVILLE BK C D	884693BY7	3/24/25	5.050%	\$248,000	\$248,000.00		
		27	GEORGIA BKG C D	37312PDD8	3/27/26	4.950%	\$243,000	\$243,000.00		
		29	BRIDGEWATER BK C D	108622NK3	3/29/28	4.800%	\$249,000	\$249,000.00		
		30	CHARLES SCHWAB C D	15987UBA5	3/28/25	5.050%	\$243,000	\$243,000.00		
			LEADERS CR UN C D	52171MAGO	3/30/28	5.000%	\$248,000	\$248,000.00		
			TRISTATE CAP BK C D	89677DJE7	3/30/26	5.000%	\$243,000	\$243,000.00		
		31	UNITED FID BK C D	910286GA5	3/30/27	4.900%	\$248,000	\$248,000.00		
			CITY NATL BK C D	178180GY5	3/31/28	5.000%	\$243,000	\$243,000.00		
			CUSTOMERS BK C D	23204HNV6	3/31/26	5.000%	\$243,000	\$243,000.00		
		April	April	3	UNIVERSITY BK C D	914098DQ8	4/03/28	4.850%	\$248,000	\$248,000.00
				6	ONE CMNTY BK C D	682325DH5	10/06/26	4.800%	\$248,000	\$248,000.00
				12	POINT WEST C D	730716AF4	4/13/26	5.000%	\$243,000	\$243,000.00
				24	CAPITAL ONE C D	14042RUR0	9/30/27	4.300%	\$200,000	\$199,800.00
				26	UTAH CMNTY CR C D	917352AC0	4/27/26	4.600%	\$249,000	\$249,000.00
				27	AMERICAN FIRST C D	02616ACA5	4/27/27	4.400%	\$249,000	\$249,000.00
					WESTERN C D	95763PLW9	4/28/25	4.800%	\$244,000	\$244,000.00
				28	BANK PONTIAC ILL C D	064455AZ1	4/28/27	4.250%	\$244,000	\$244,000.00
					FREEDOM FIRST C D	35638CAH2	4/28/25	4.750%	\$248,000	\$248,000.00
					GREENSTATE CR C D	39573LDW5	10/28/25	4.750%	\$248,000	\$248,000.00
		28	MOUNTAIN AMER C D	62384RAT3	4/28/26	4.700%	\$249,000	\$249,000.00		
		May	May	1	MINNWEST BK C D	60425SKB4	5/03/27	4.250%	\$249,000	\$249,000.00
3	SAVANNAH BK C D			804767AB7	5/03/28	4.100%	\$249,000	\$249,000.00		
4	CENTRAL BK C D			15258RBG1	5/05/25	4.650%	\$249,000	\$249,000.00		
5	COMMUNITY FIRST C D			20368TDH0	5/05/25	4.700%	\$249,000	\$249,000.00		
	HUNTINGTON NATL C D			446438SB0	5/05/25	4.800%	\$244,000	\$244,000.00		
	UNIVEST NATL BK C D			91527PBW6	5/05/28	4.100%	\$249,000	\$249,000.00		
8	PINNACLE BK C D			72345SLN9	5/08/26	4.600%	\$244,000	\$244,000.00		
	SOUTHERN MICH BK C D			843355BP2	11/08/27	4.100%	\$249,000	\$249,000.00		
9	BMO HARRIS C D			05600XA1	5/09/25	4.800%	\$244,000	\$244,000.00		
10	B1BANK BATON C D			098079AM8	5/12/25	4.750%	\$249,000	\$249,000.00		
	BANK UTAH OGDEN C D	065427AC0	5/10/28	4.250%	\$249,000	\$249,000.00				
	COMMUNITY C D	597338AJ1	5/10/27	4.400%	\$249,000	\$249,000.00				

Transactions

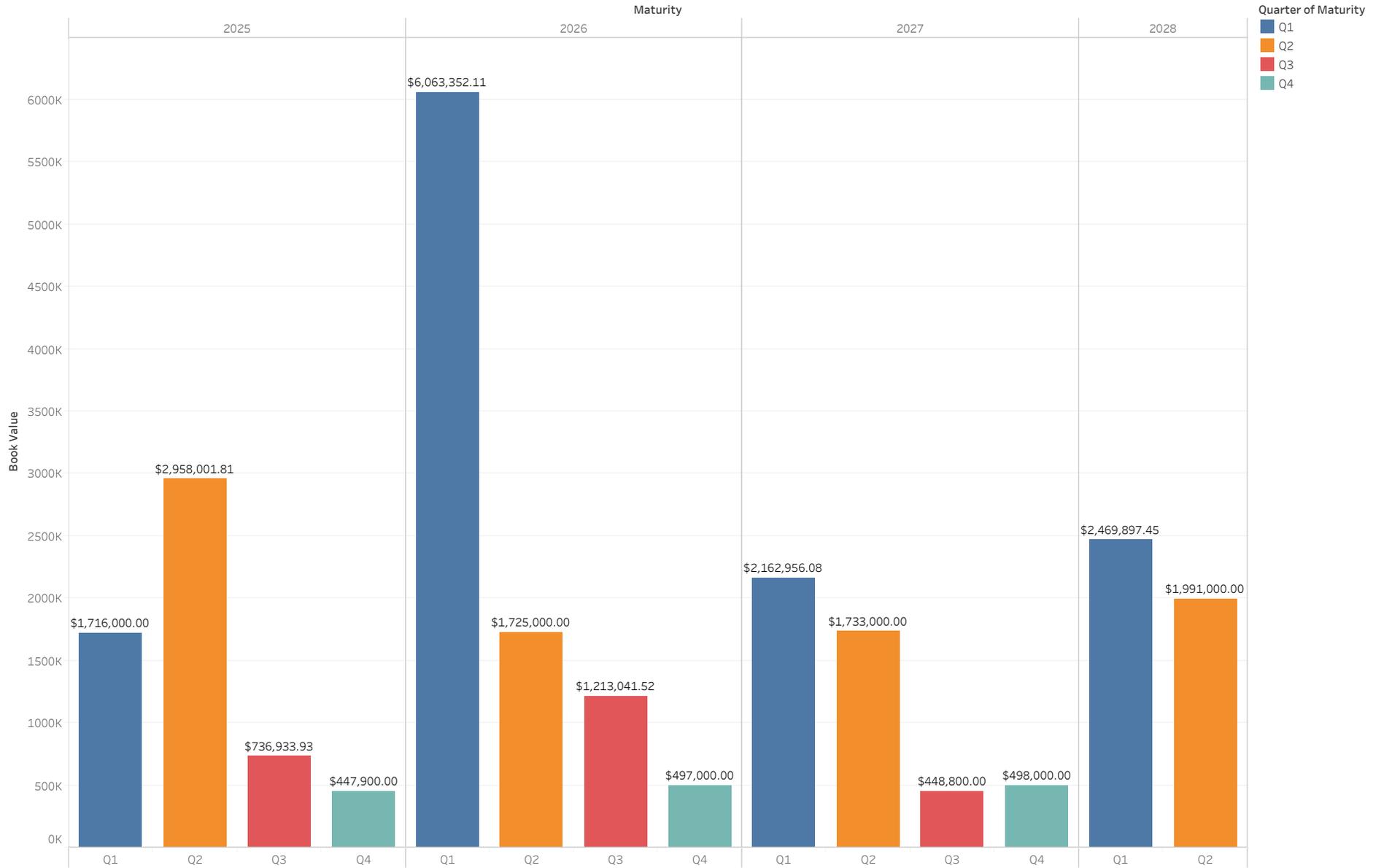
Prior 3 Months as of May 2023

Year of Transaction Date	Month of Transaction Date	Day of Transaction Date	Issuer	CUSIP	Maturity Date	Coupon	Par Value	Book Value
2023	May	10	CORNERSTONE BK C D	219232CQ6	5/12/25	4.650%	\$249,000	\$249,000.00
			FIRST WESTN BK C D	33749VBP2	5/12/25	4.750%	\$249,000	\$249,000.00
		12	ALLIANT CR UN C D	01882MAD4	12/30/25	5.100%	\$200,000	\$199,900.00
			FNCB BK C D	30257YBS0	5/07/27	4.300%	\$244,000	\$244,000.00
		17	SOUTHERN BK C D	843383CS7	5/17/28	4.200%	\$249,000	\$249,000.00
		19	CROSS RIV BK C D	227563CH4	5/19/26	4.650%	\$244,000	\$244,000.00
			CY FAIR FCU C D	23248UAA5	5/19/27	4.350%	\$249,000	\$249,000.00
		24	UNITED C D	91139LAF3	5/19/27	4.400%	\$249,000	\$249,000.00
			BANKERS BK C D	06610RBZ1	11/24/27	4.250%	\$249,000	\$249,000.00
			CENTRIS MTN C D	15643VAB8	5/27/25	5.000%	\$248,000	\$248,000.00
		26	MID AMERN CR UN C D	59522NAD6	5/23/25	5.000%	\$248,000	\$248,000.00
			SOUTHERN FIRST C D	84287PHU9	11/27/26	4.600%	\$249,000	\$249,000.00
			USALLIANCE FCU C D	90352RDB8	5/26/28	4.550%	\$249,000	\$249,000.00
		30	FREEDOM C D	356436AK1	6/01/26	4.850%	\$248,000	\$248,000.00
			NUMERICA CR UN C D	67054NBH5	6/01/26	4.750%	\$248,000	\$248,000.00
		31	BANK OF PERRY C D	06425KCT4	5/31/28	4.250%	\$249,000	\$249,000.00
			SECURITY ST BK C D	81501JAE2	5/31/28	4.300%	\$249,000	\$249,000.00

Transaction Ladder

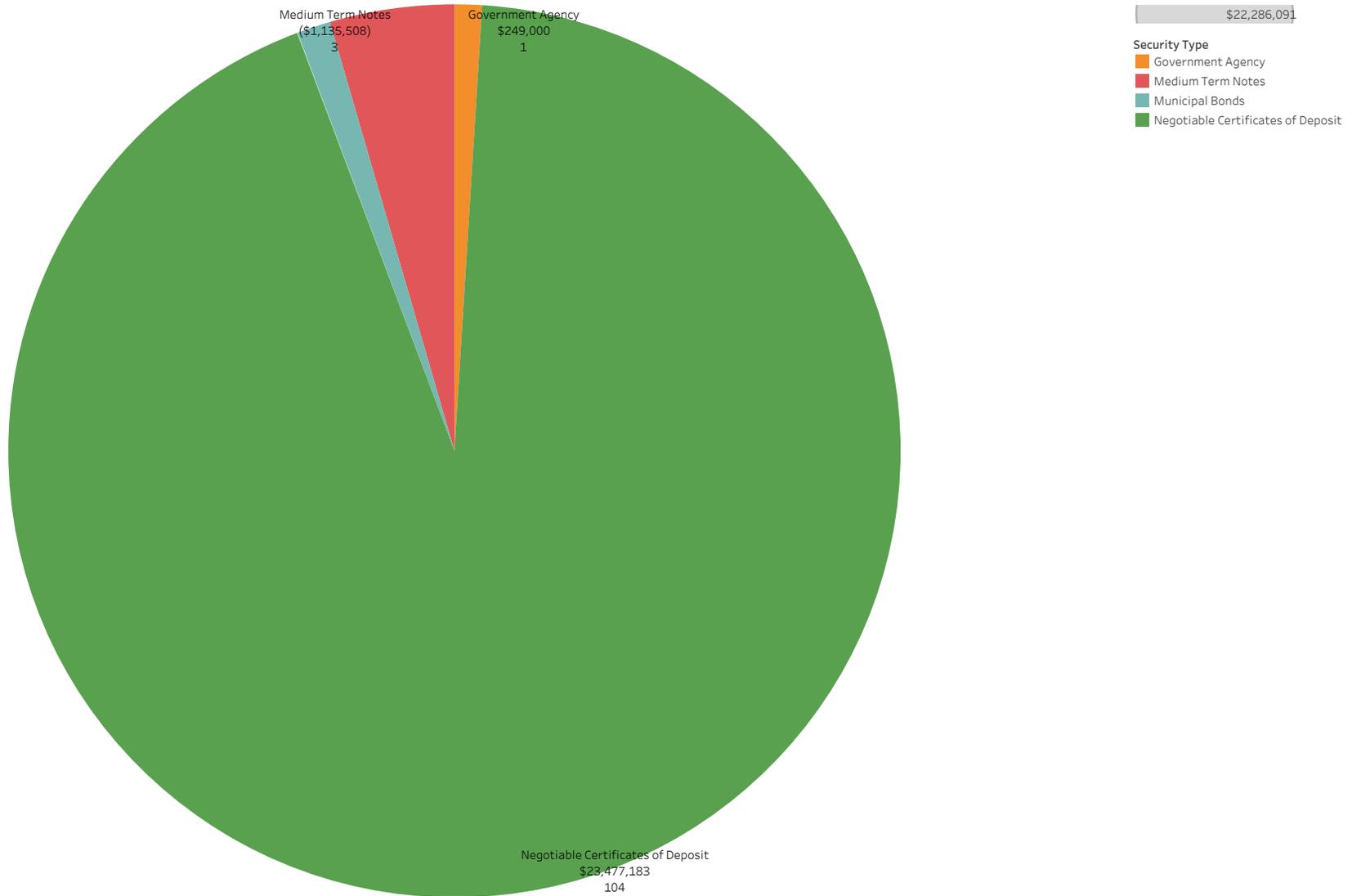
Prior 3 Months as of May 2023

Maturity



Transaction Summary

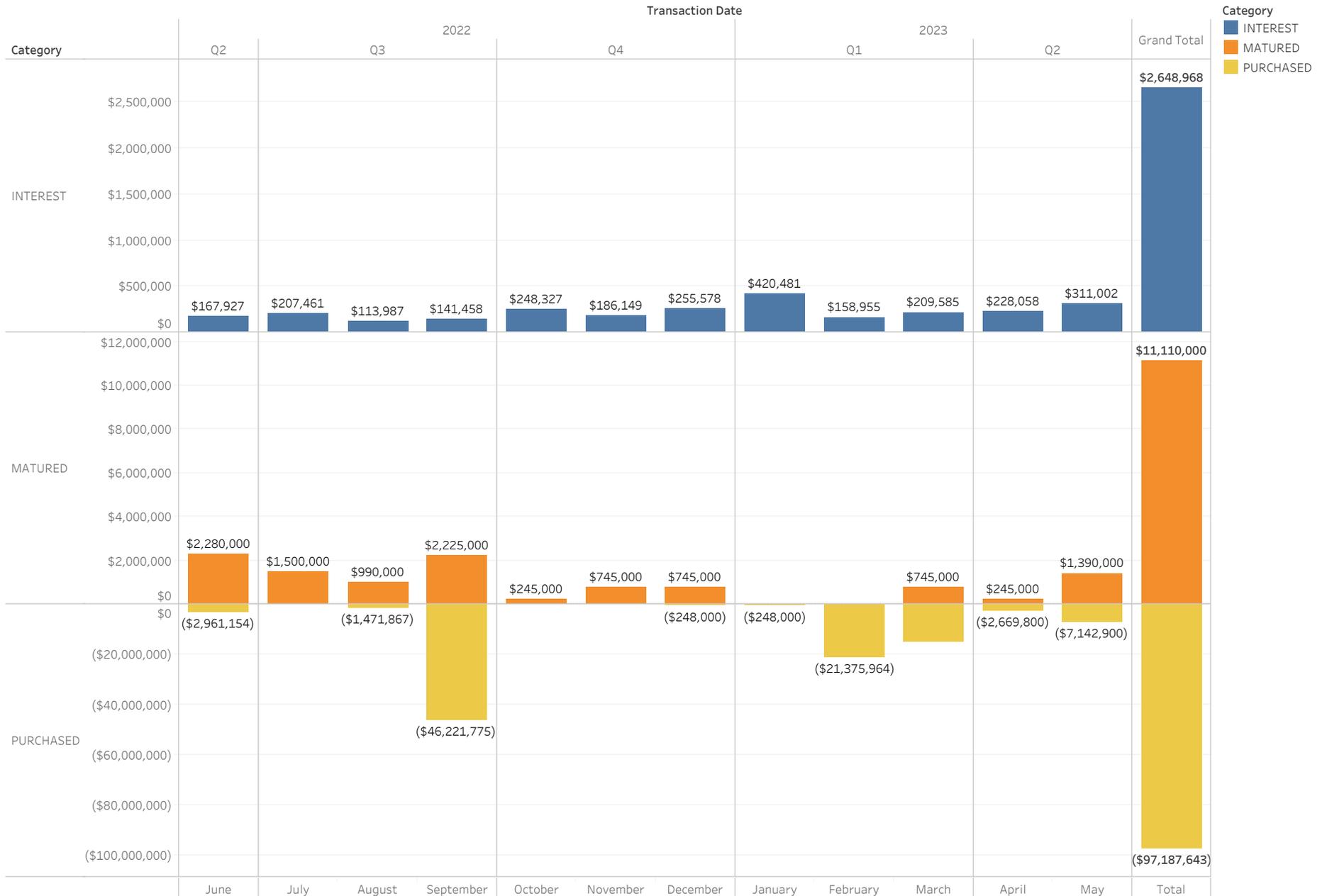
Prior 3 Months as of May 2023



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 and NonZero. The Last 3 Months filter keeps True. The NonZero filter keeps True.

Interest Received

As of May 2023





CITY OF
EL SEGUNDO

Compliance

Asset Class Compliance

As of May 2023

Security Type	In Compliance?	Max Weight	Weight	Par Value	Book Value	Market Value
Cash	Y	100%	3.40%	\$5,265,595	\$5,265,595	\$5,265,595
LAIF	Y	100%	2.35%	\$3,638,141	\$3,638,141	\$3,638,141
CAMP - JPAP	Y	100%	14.93%	\$23,105,562	\$23,105,562	\$23,105,562
Medium Term Notes	Y	30%	15.49%	\$24,500,000	\$24,691,019	\$23,956,980
Municipal Bonds	Y	100%	2.83%	\$4,500,000	\$4,624,775	\$4,372,565
Negotiable Certificates of Deposit	Y	30%	24.40%	\$38,498,000	\$37,897,750	\$37,753,620
Government Agency	Y	100%	5.72%	\$8,992,000	\$9,085,485	\$8,855,066
U.S. Treasuries	Y	100%	30.87%	\$51,000,000	\$47,192,807	\$47,763,110
		Totals	100.00%	\$159,499,298	\$155,501,133	\$154,710,639

Rating Compliance

As of May 2023

Security Type	Issuer	CUSIP	S&P Rating	Moody Rating	In Compliance?	Market Value	Weight	Maximum % of Portfolio	
Government Agency	B1BANK BATON ROUGE LA	098079AM8	Null	N/A	Y	\$246,617	0.16%	100.00%	
	CUSTOMERS BK PHOENIXV	23204HNV6	Null	N/A	Y	\$241,914	0.16%	100.00%	
	F H L M C	3137EAEN5	AA+	AAA	Y	\$998,440	0.65%	100.00%	
	F H L M C M T N	3137EAES4	AA+	WR	Y	\$996,270	0.64%	100.00%	
	FEDERAL AGRI MTG CORP	31422BPQ7	N/A	N/A	Y	\$491,105	0.32%	100.00%	
	FEDERAL FARM CREDIT B	3133EKS7	AA+	AAA	Y	\$997,640	0.64%	100.00%	
	FEDERAL HOME LOAN BKS	3130A1XJ2	AA+	AAA	Y	\$1,954,640	1.26%	100.00%	
		3130ASA82	AA+	AAA	Y	\$493,685	0.32%	100.00%	
		3130ASE96	AA+	AAA	Y	\$967,930	0.63%	100.00%	
		3130ASH77	AA+	AAA	Y	\$980,870	0.63%	100.00%	
	TENNESSEE VALLEY AUTH	880591ER9	AA+	AAA	Y	\$485,955	0.31%	100.00%	
Medium Term Notes	AMAZON COM INC	023135CP9	AA	A1	Y	\$1,007,870	0.65%	1.00%	
	AMERICAN HONDA FIN CO	02665WED9	A-	A3	Y	\$1,001,920	0.65%	1.00%	
	APPLE INC	037833EC0	AA+	AAA	Y	\$438,505	0.28%	1.00%	
	ASTRAZENECA FINANCE L	04636NAA1	A	A3	Y	\$452,735	0.29%	1.00%	
	BANK NOVA SCOTIA B C	06418BAE8	A-	A2	Y	\$930,270	0.60%	1.00%	
	BANK OF AMERICA CORP	06051GFX2	A-	A1	Y	\$481,695	0.31%	1.00%	
	CANADIAN IMP BK COMM	13607HR61	A-	A2	Y	\$945,070	0.61%	1.00%	
	CIGNA CORP	125523AG5	A-	BAA1	Y	\$489,610	0.32%	1.00%	
	CITIGROUP INC	172967KNO	BBB+	A3	Y	\$478,670	0.31%	1.00%	
	COCA COLA CO THE	191216CL2	A+	A1	Y	\$483,070	0.31%	1.00%	
	COMCAST CORP	20030NBW0	A-	A3	Y	\$925,430	0.60%	1.00%	
	DEERE JOHN CAPITAL	24422EWR6	A	A2	Y	\$1,009,980	0.65%	1.00%	
	DEUTSCHE BK AG N Y	25160PAM9	A-	A1	Y	\$987,450	0.64%	1.00%	
	ESTEE LAUDER CO INC	29736RANO	A+	A1	Y	\$479,720	0.31%	1.00%	
	GOLDMAN SACHS GROUP I	38141GXJ8	BBB+	A2	Y	\$482,830	0.31%	1.00%	
	HSBC HOLDINGS PLC	404280BB4	A-	A3	Y	\$964,230	0.62%	1.00%	
	IBM CORP	459200AS0	A-	A3	Y	\$1,066,820	0.69%	1.00%	
	INTEL CORP	458140CD0	A	A2	Y	\$1,005,580	0.65%	1.00%	
	INTERCONTINENTAL EXCH	45866FAD6	A-	A3	Y	\$486,415	0.31%	1.00%	
	MEAD JOHNSON NUTRITIO	582839AH9	A-	A3	Y	\$492,705	0.32%	1.00%	
	MITSUBISHI UFJ FIN GR	606822AJ3	A-	A1	Y	\$923,010	0.60%	1.00%	
	MORGAN STANLEY	61746BDZ6	A-	A1	Y	\$486,755	0.31%	1.00%	
	ORACLE CORP	68389XBL8	BBB	BAA2	Y	\$495,535	0.32%	1.00%	
	ROYAL BK CDA	78016EZD2	A	A1	Y	\$953,150	0.62%	1.00%	
	STRYKER CORP	863667AH4	BBB+	BAA1	Y	\$482,030	0.31%	1.00%	
	SUMITOMO MITSUI FINL	86562MAY6	A-	A1	Y	\$933,630	0.60%	1.00%	
	TORONTO DOMINION BANK	89115A2M3	A	A1	Y	\$1,002,350	0.65%	1.00%	
	TOSCO CORP	891490AR5	A-	A2	Y	\$1,102,870	0.71%	1.00%	
	TOYOTA MTR CR CORP FR	89236TKL8	A+	A1	Y	\$1,032,320	0.67%	1.00%	
	UNITED PARCEL SERVICE	911312BT2	A	A2	Y	\$483,045	0.31%	1.00%	
	UNITEDHEALTH GROUP IN	91324PDN9	A+	A3	Y	\$488,020	0.32%	1.00%	
	WELLS FARGO COMPANY	94974BGL8	BBB	A3	Y	\$963,690	0.62%	1.00%	
	Municipal Bonds	CONNECTICUT ST TXBL S	20772KGN3	AA-	AA3	Y	\$981,330	0.63%	1.00%
		HOUSTON TX REF SER B	4423315T7	AA	AA3	Y	\$974,250	0.63%	1.00%
NEW YORK NY TXBL FISC		64966QCA6	AA	AA2	Y	\$962,430	0.62%	1.00%	
ONTARIO CA INTERNATIO		683042AJ4	AA	N/A	Y	\$478,250	0.31%	1.00%	
OREGON ST DEPT ADMINI		68607VT47	AAA	AA2	Y	\$489,765	0.32%	1.00%	
TULSA CNTY OKLA INDPT		899593MG9	N/A	AA2	Y	\$486,540	0.31%	1.00%	
U.S. Treasuries	U S TREASURY BILL	912796X53	N/A	N/A	Y	\$998,010	0.65%	100.00%	
	U S TREASURY NOTE	91282CCJ8	N/A	AAA	Y	\$9,106,600	5.89%	100.00%	
		91282CCK5	N/A	AAA	Y	\$9,959,300	6.44%	100.00%	
		91282CEX5	N/A	AAA	Y	\$9,773,800	6.32%	100.00%	
		912828ZV5	Null	AAA	Y	\$8,728,900	5.64%	100.00%	
		912828ZW3	N/A	AAA	Y	\$9,196,500	5.94%	100.00%	

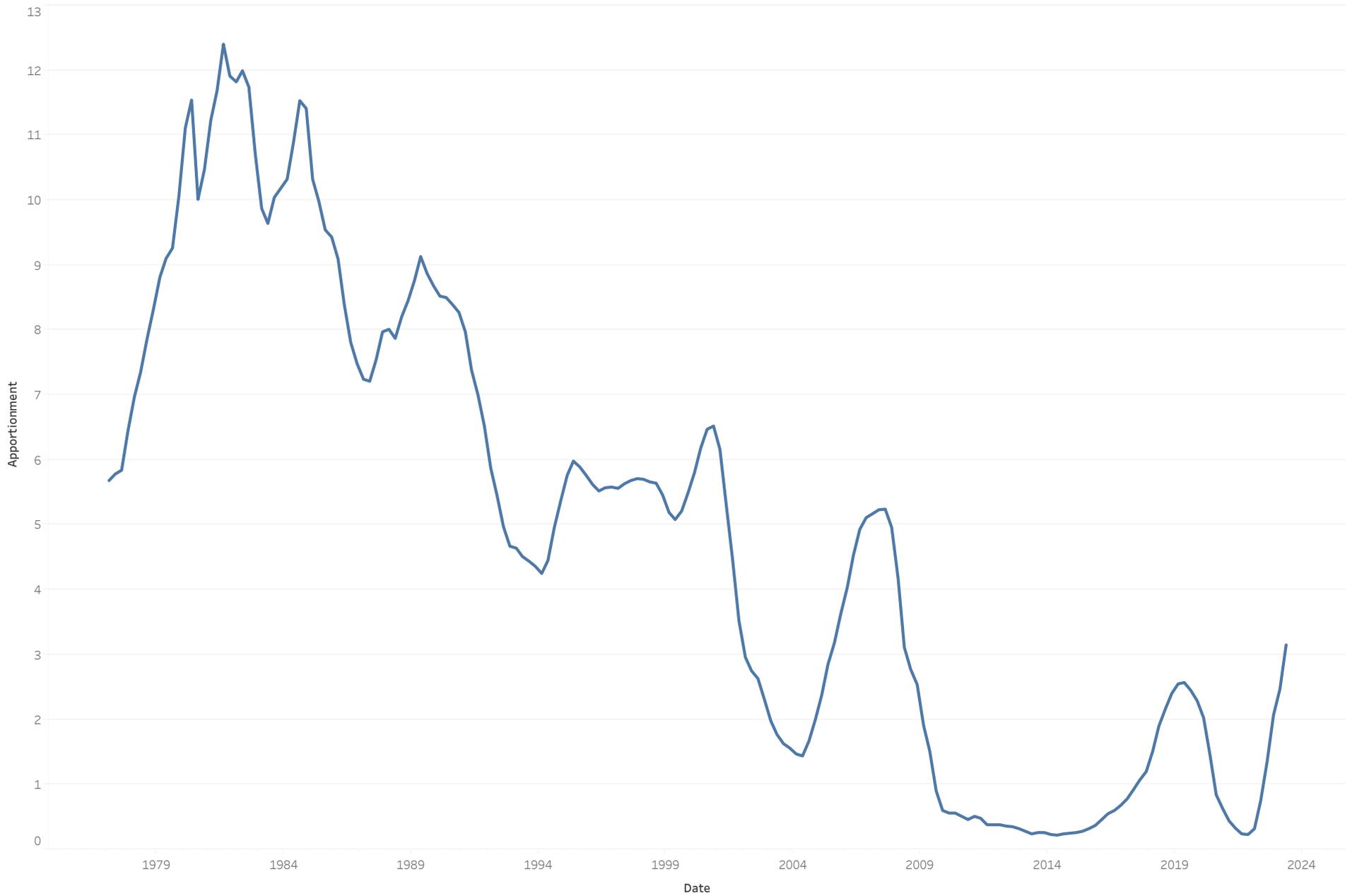


CITY OF
EL SEGUNDO

LAIF

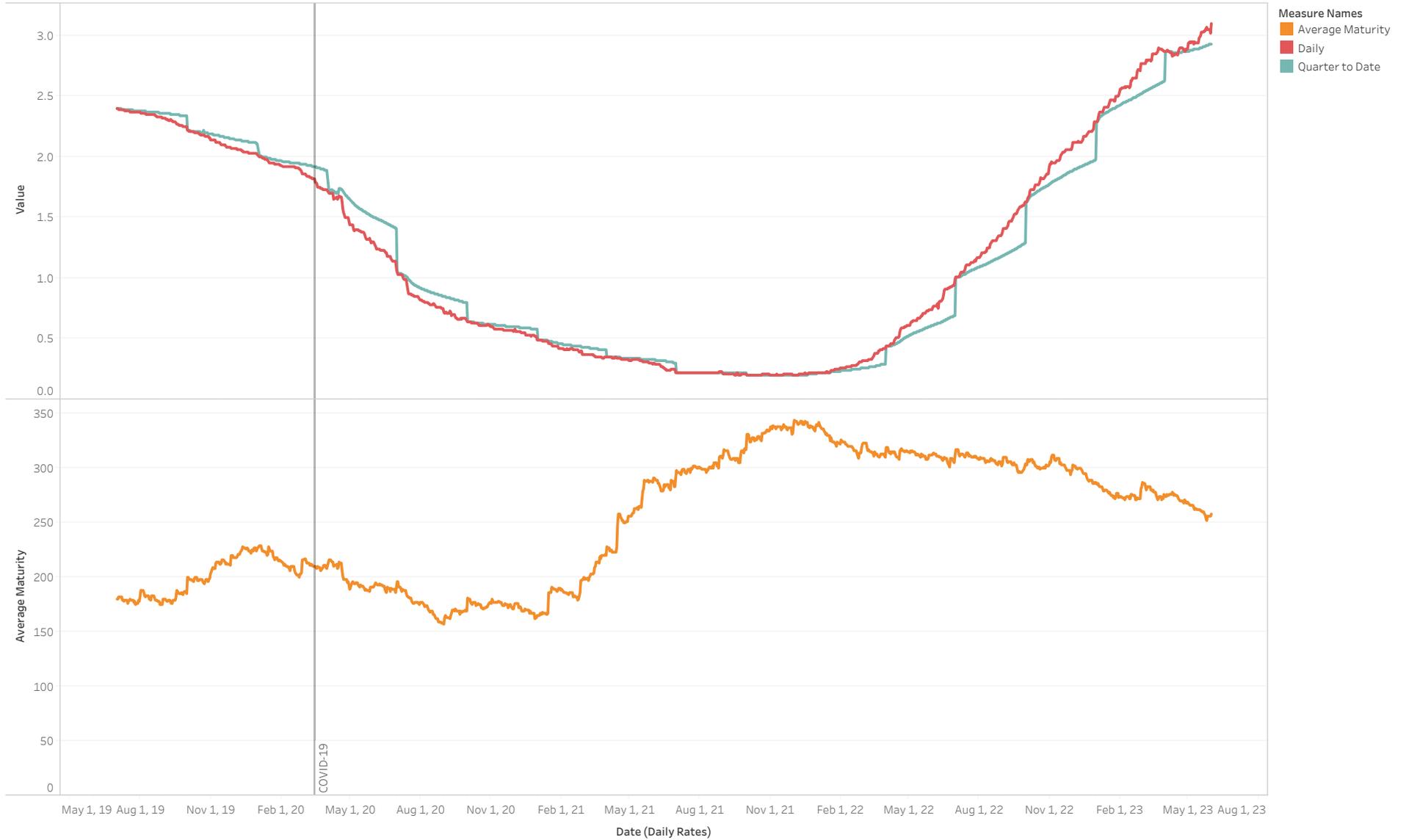
LAIF Apportionment Rates

As of May 2023



LAIF Diagnostics

As of May 2023



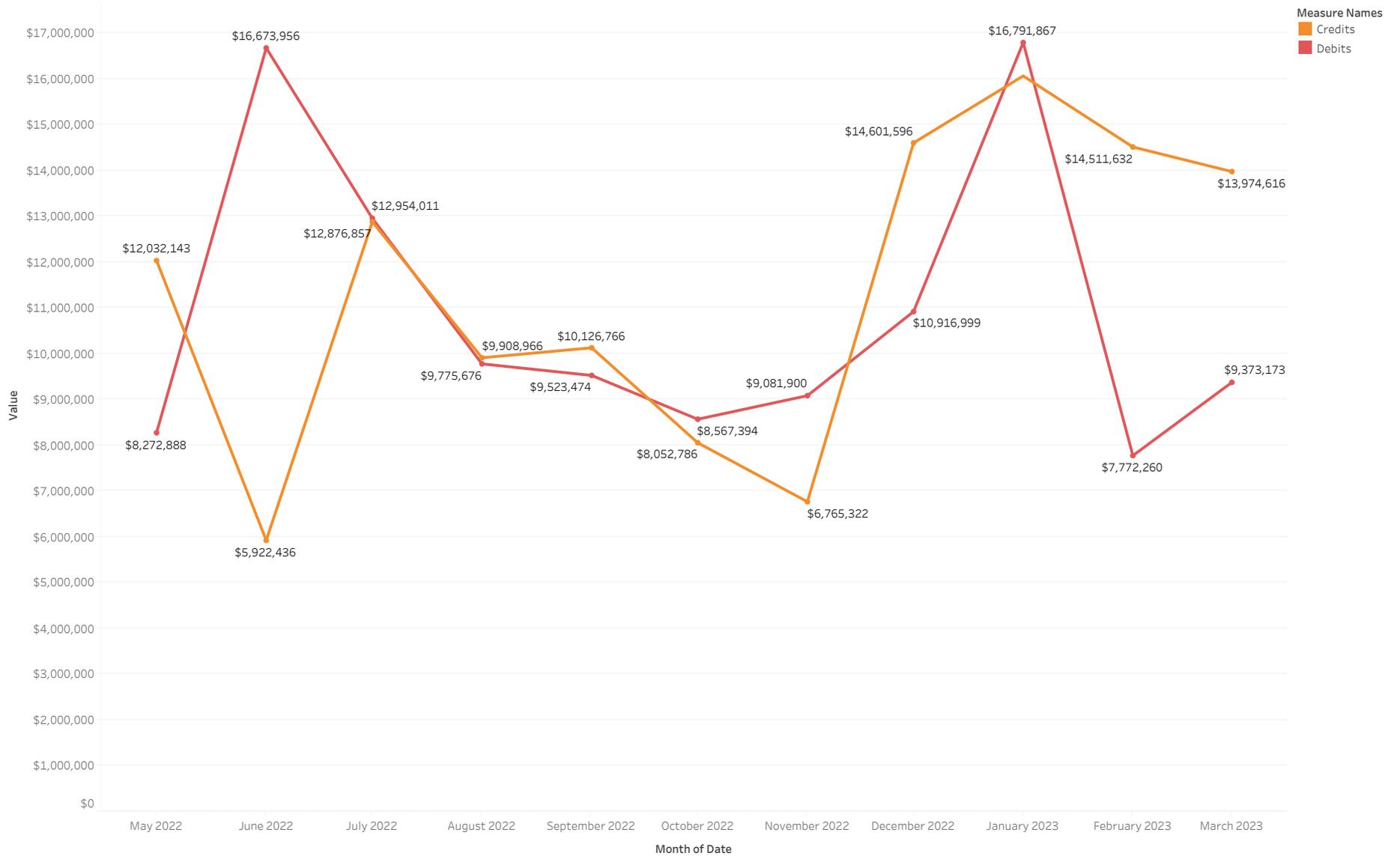


CITY OF
EL SEGUNDO

City Cash Flows

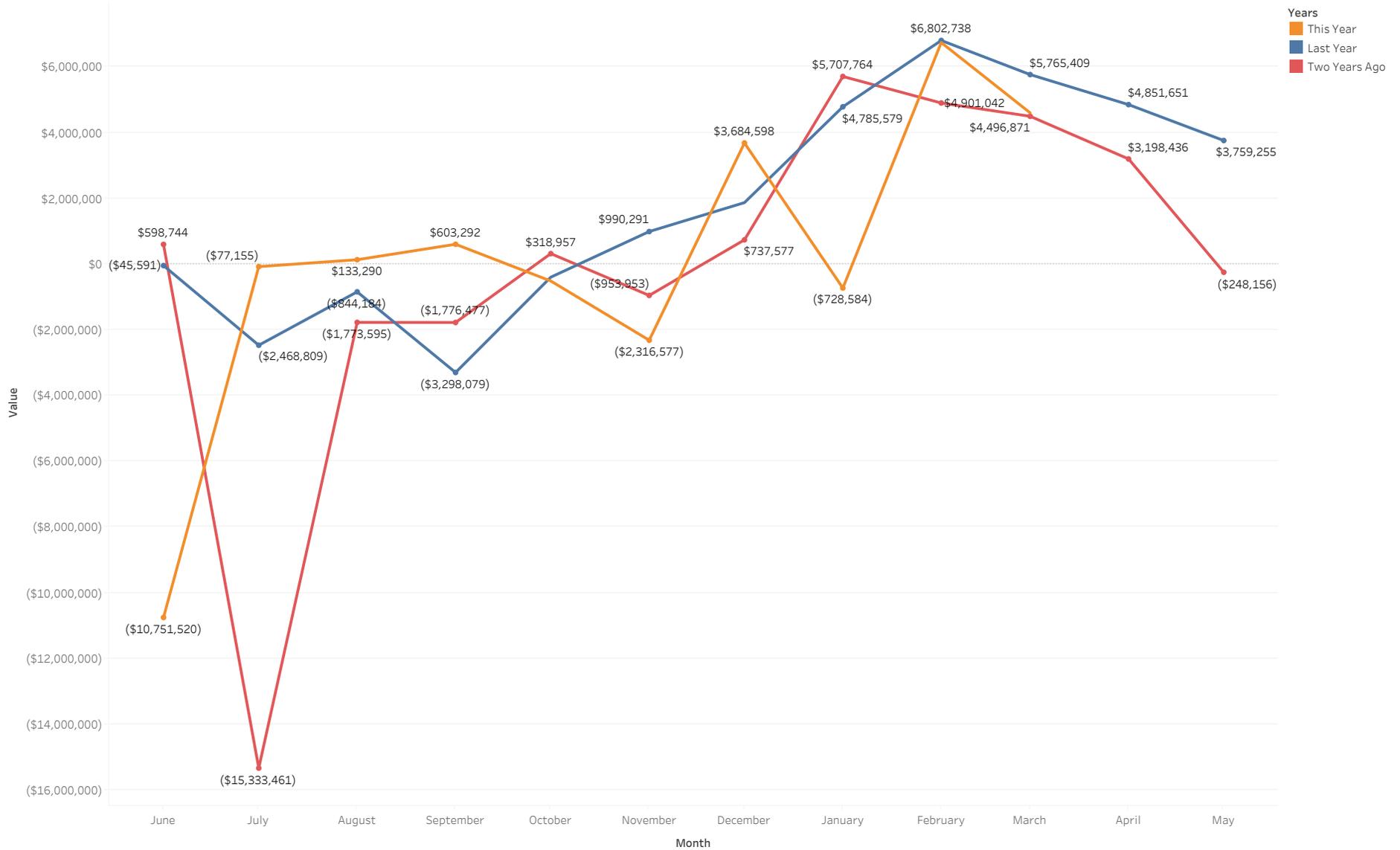
Rolling 13-Month Cash Flow Analysis

As of May 2023



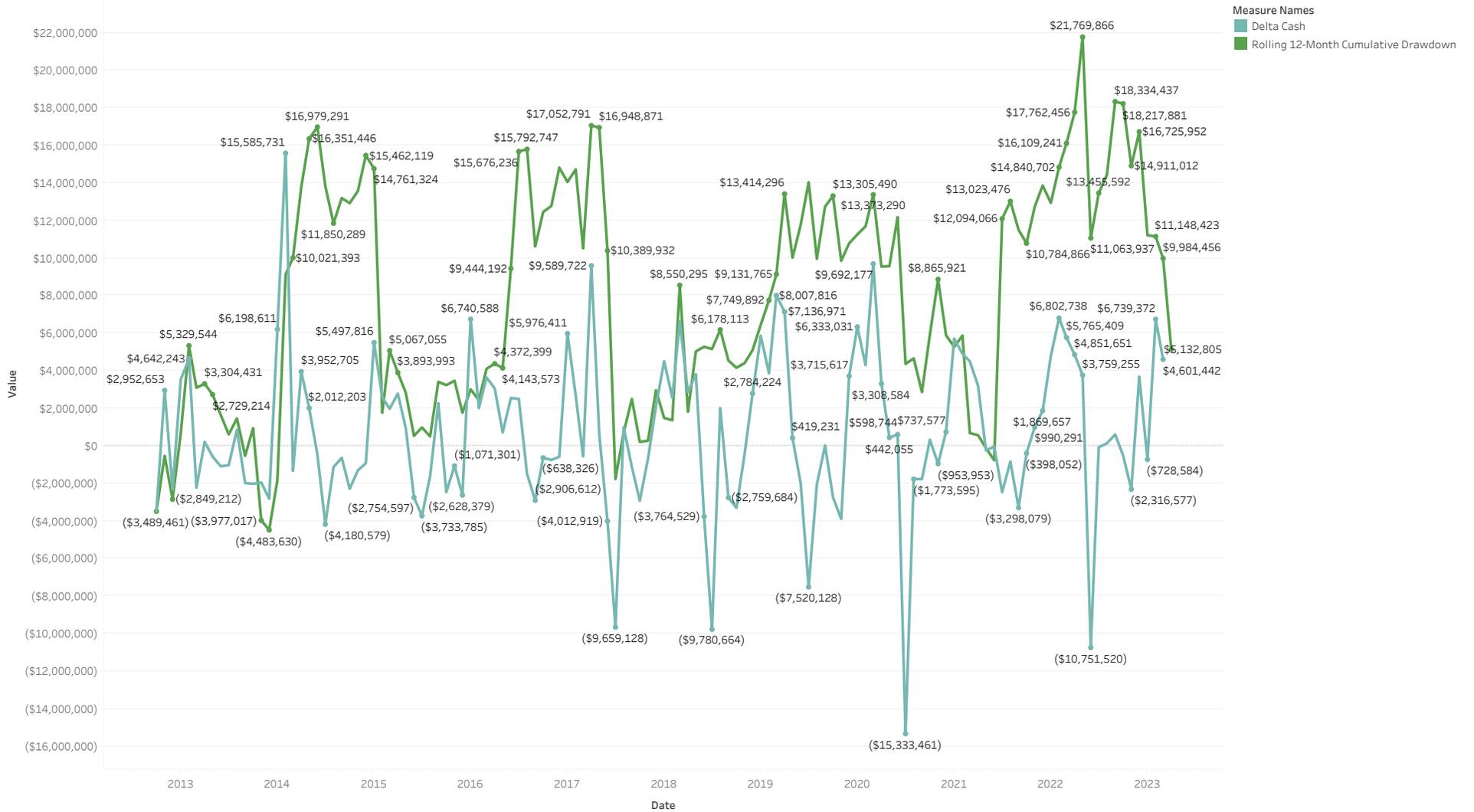
Net Change in Cash by Year

As of May 2023



Historic Drawdowns

As of May 2023



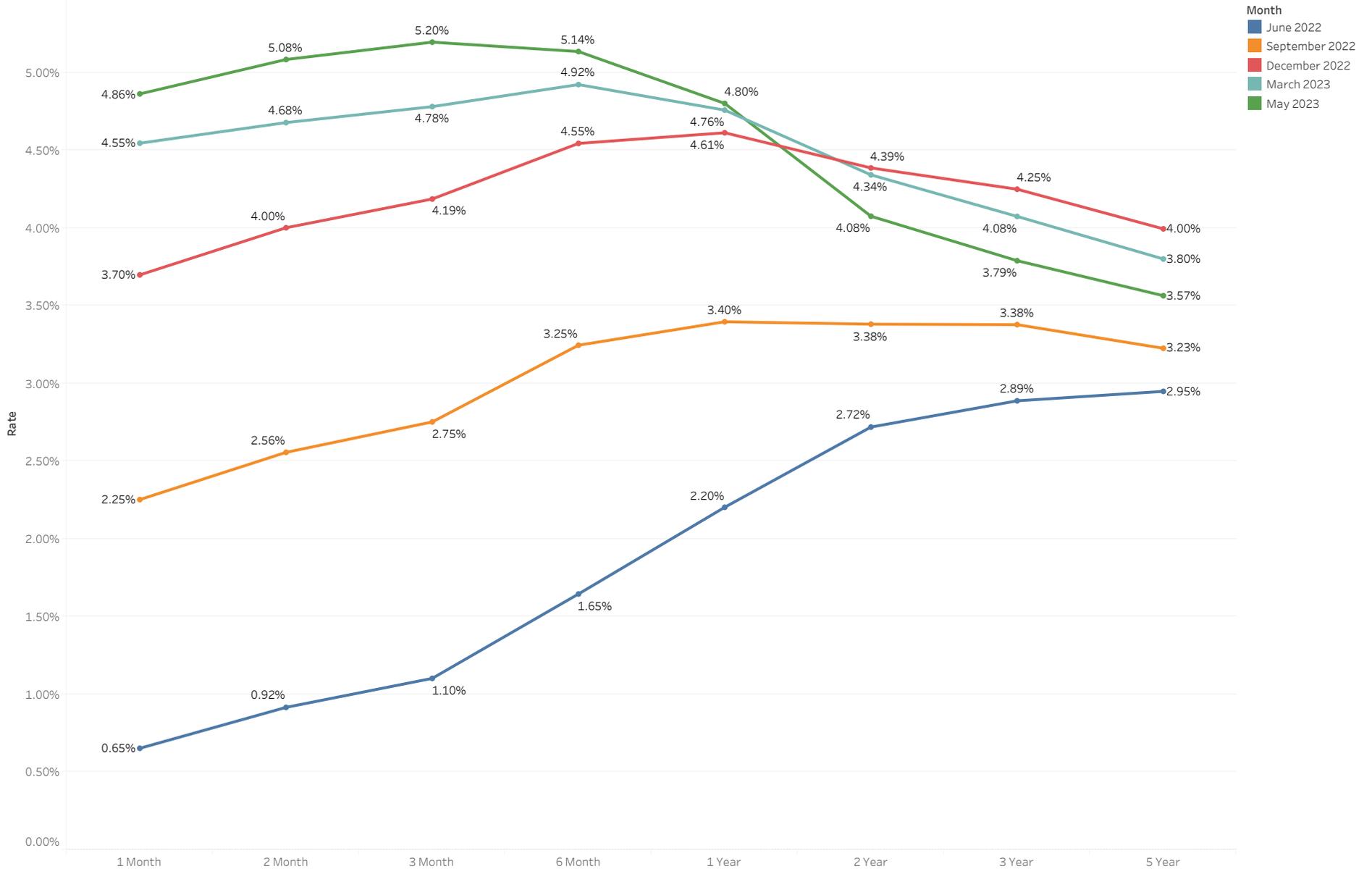


CITY OF
EL SEGUNDO

Economic Environment

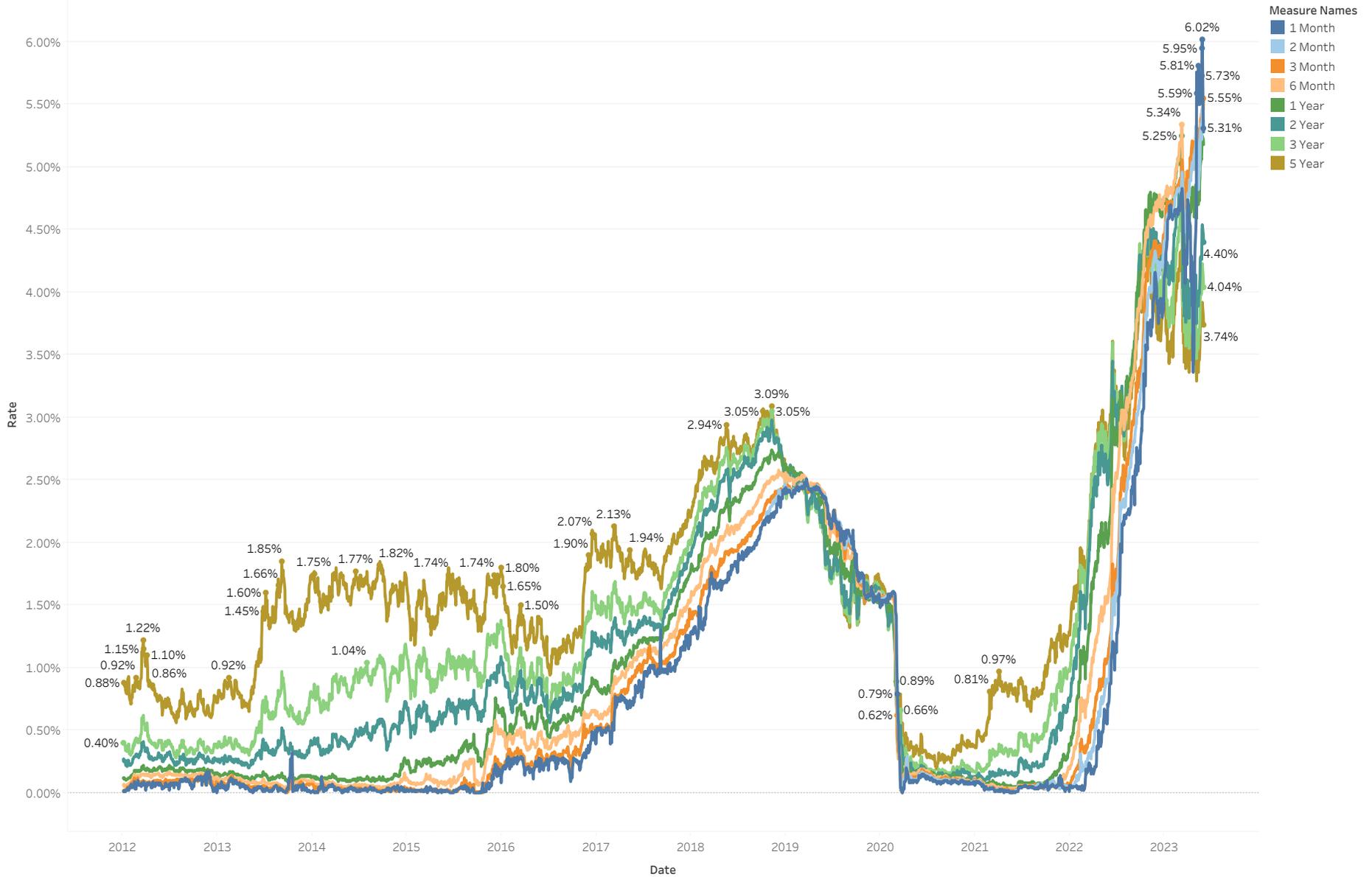
U.S. Treasury Yield Curve

As of May 2023



U.S. Treasury Maturity Through Time

As of May 2023



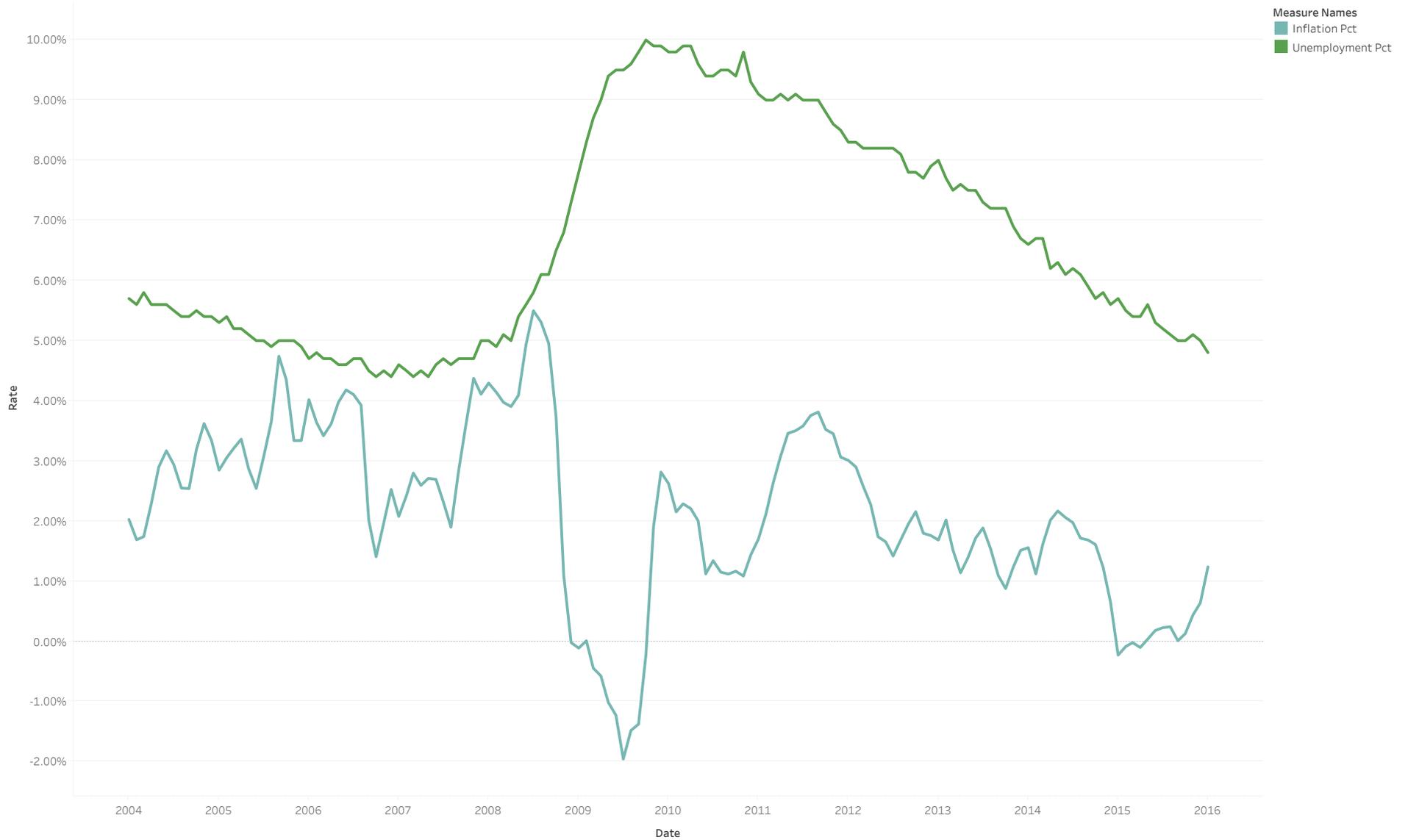
10-Year Minus 3-Month Treasury Yield Spread

As of May 2023



Unemployment vs Inflation

As of May 2023



5-Year Breakeven Inflation Prediction

As of May 2023





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.

 6/11/2023

Matthew Robinson, City Treasurer

Date