



CITY OF LAKE ELSINORE
INVESTMENT REPORT

CITY OF LAKE ELSINORE
INVESTMENT REPORT OF POOLED CASH AND INVESTMENTS
AS OF APRIL 30, 2024

	BANK BALANCE	DEPOSITS IN TRANSIT	OUTSTANDING PAYMENTS	BOOK BALANCE
CASH ACCOUNTS				
Bank Accounts:				
General Checking Account	\$ 4,728,278	\$ 238,858	\$ (816)	\$ 4,966,319
Cash On Hand:				
Cashier Drawers #1 & #2	-	-	-	300
City of Lake Elsinore Petty Cash Fund	-	-	-	2,000
Total Cash Accounts	4,728,278	238,858	(816)	4,968,619
INVESTMENTS				
Local Agency Investment Funds	71,646,410	-	-	71,646,410
CAMP Investments:				
CAMP Pool Account	276,871	-	-	276,871
U.S. Treasury Bond / Note	22,190,592	-	-	22,190,592
Supra-National Agency Bond / Note	-	-	-	-
Municipal Bond / Note	1,536,023	-	-	1,536,023
Federal Agency Commercial Mortgage-Backed Security	7,270,686	-	-	7,270,686
Federal Agency Bond / Note	2,266,362	-	-	2,266,362
Corporate Note	12,318,206	-	-	12,318,206
Certificate of Deposit	900,000	-	-	900,000
Asset-Backed Security	5,702,602	-	-	5,702,602
Sub-total Investments	124,107,751	-	-	124,107,751
Market Value Adjustment:				
Unrealized Gain/(Loss) at 4/30/2024	(921,476)	-	-	(921,476)
Total Investments	123,186,275	-	-	123,186,275
Total Pooled Cash and Investments	\$ 127,914,553	\$ 238,858	\$ (816)	\$ 128,154,894
TOTAL POOLED CASH AND INVESTMENTS				\$ 128,154,894

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 June 28, 2022. A copy of this policy is available in the office of the City Clerk. The pooled investments shown above provide sufficient cash flow liquidity to meet the next six months estimated expenditures.

Jason P. Simpson	May 9, 2024
City Manager	Date

CITY OF LAKE ELSINORE
POOLED CASH AND INVESTMENTS BY FUND
AS OF APRIL 30, 2024

<u>FUND NO</u>	<u>FUND NAME</u>	<u>AMOUNT</u>
100	General	\$ 15,983,064
102	Measure Z	19,760,826
106	Affordable Housing In Lieu	1,092,727
107	Developer Agreement Revenue	445,134
108	American Rescue Plan	5,545,845
109	Road Maintenance and Rehabilitation (SB1)	1,459,354
110	State Gas Tax	646,807
112	Measure A	847,022
114	SB1186 CASP Education Program	66,000
115	Traffic Safety	7,007
116	City Hall-Public Works DIF	227,270
117	Community Center DIF	369,278
118	Lake Side Facility DIF	554,609
119	Animal Shelter DIF	128,864
135	Lighting & Landscape Maintenance - Dist. No. 1	1,387,379
140	Geothermal	12,172
155	CSA152 -- N.P.D.E.S.	5,666
202	La Strada RBBD	24,824
203	E.L.S.P. - S.T.I.F.	3,500,625
205	Traffic Impact Fee	549,051
211	Storm Drain C.I.P.	3,343,765
221	Quimby Park C.I.P.	85,312
231	Library C.I.P.	1,088,251
232	City Fire Protection	909,246
300	Insurance Service	1,017,757
305	Information Systems Service	2,830,403
310	Support Service	19,990
315	Fleet Service	46,563
320	Facilities Service	2,088,850
331	CFD 2006-1CC Summerly Improvement Area CC	55,636
332	CFD 2006-1 Improvement Area B, Summerly	29,679
334	CFD 2015-5 Trieste - Far West Industries	38,753
335	CFD 2003-2E Canyon Hills Improvement Area E	46,690
336	CFD 2006-1FF Summerly Improvement Area FF	29,397
337	CFD 2016-2 Canyon Hills	228,325
338	CFD 2006-1 IA-JJ Summerly Improvement Area	69,006
339	CFD 2006-1 IA-KK Summerly Improvement Area	42,066
340	CFD 2006-1 IA-EE Summerly Improvement Area	58,525
345	CFD 2003-2 Improvement Area D, Canyon Hills	652,935
346	CFD 2014-1 Southshore	70,752
347	CFD 2006-1 Improvement Area A, Summerly	69,950
350	CFD 98-1 Summerhill	425,918
351	CFD 2006-1 IA-II Summerly Improvement	24,070
354	CFD 90-2 Tuscany Hills	548,919
355	RAD 2021-1 Canyon Hills Improvement	326,831

CITY OF LAKE ELSINORE
POOLED CASH AND INVESTMENTS BY FUND
AS OF APRIL 30, 2024

<u>FUND NO</u>	<u>FUND NAME</u>	<u>AMOUNT</u>
357	CFD 2003-2 Canyon Hills Improvement Area	110,412
361	CFD 2022-2 Lakeshore Improvement	9,691
364	CFD 2023-2 Coastal Mission Trail Improvement	8,504
366	CFD 2005-6 City Center Townhomes	98,283
368	CFD 2006-2 Viscaya	208,571
369	CFD 2004-3 Area 1 Rosetta Canyon Improvement Area	618,986
370	CFD 2006-1 IA-HH Summerly Improvement	53,861
371	CFD 2005-1 Serenity	215,370
372	CFD 2005-2 Alberhill Ranch Improvement Area	508,831
374	CFD 2005-4 Lakeview Villas	2,481
375	CFD 2006-4 Clurman	126,451
378	CFD 2006-8 Running Deer Estates	44,174
384	CFD 2003-2 Area B Canyon Hills Improvement Area	631,798
385	CFD 2004-3 Area 2 Rosetta Canyon Improvement Area	556,995
386	CFD 2007-4 Mekenna Court	33,341
387	CFD 2007-5 Red Kite	30,720
388	CFD 2007-6 Holiday Inn Express	2,637
389	CFD 88-3 (2008A) West Lake Elsinore Series A	1,092
390	CFD 2003-2 Area C Canyon Hills Improvement Area	144,925
392	CFD 95-1 City Center	45,468
394	CFD 2005-5 (2012A) Wasson Canyon	105,273
395	CFD 2018-1 Wasson Canyon II Improvement Area	817
396	CFD 2018-2 Nichols Ranch Improvement Area	91,458
397	CFD 2018-3 Village at Lakeshore	49,661
500	Capital Improvement Plan	11,440,824
603	Endowment Trust - Carl Graves	63,065
604	Endowment Trust - Korn Memorial	34,976
605	Public Improvement Trust	1,781,152
606	Mobile Source Air Polution Reduction	97,628
608	Trust Deposit & Pre Paid Expense	1,539,123
617	Successor Agency Housing	34,639,522
620	Cost Recovery System	7,608,889
631	Lake Destratification Equipment Replacement	490,447
	Total Pooled Cash & Investments	\$ 128,154,894

CITY OF LAKE ELSINORE
SUMMARY OF POLICY LIMITATIONS
FOR THE MONTH ENDING APRIL 30, 2024

<u>TYPES OF SECURITIES</u>	<u>MAXIMUM PERCENTAGE</u>	<u>DIVERSIFICATION PERCENTAGE</u>	<u>CURRENT BALANCE</u>
CAMP - Pooled Sweep Account	Unlimited	0.22%	\$ 276,871
U.S. Treasury Bond / Note	Unlimited	17.88%	\$ 22,190,592
Supra-National Agency Bond / Note	30%	0.00%	\$ -
Municipal Bond / Note	Unlimited	1.24%	\$ 1,536,023
Federal Agency Collateralized Mortgage Obligation	40%	5.86%	\$ 7,270,686
Federal Agency Bond / Note	Unlimited	1.83% ⁽¹⁾	\$ 2,266,362
Corporate Note	30%	9.93%	\$ 12,318,206
Negotiable Certificates of Deposit	30%	0.73%	\$ 900,000
Asset-Backed Security / Collateralized Mortgage	20%	4.59%	\$ 5,702,602
LAIF (Local Agency Investment Funds)	\$150 Million	57.73% ⁽²⁾	\$ 71,646,410
TOTAL		<u>100.00%</u>	<u>\$ 124,107,751</u>

Note:

⁽¹⁾ No more than 40% in any one federal agency. See CAMP Portfolio Statement for listing of agencies.

⁽²⁾ Investment in LAIF may not exceed \$75 million in each agency.



Local Agency Investment Fund



PMIA/LAIF Performance Report as of 5/8/24



Quarterly Performance Quarter Ended 03/31/24

LAIF Apportionment Rate ⁽²⁾ :	4.30
LAIF Earnings Ratio ⁽²⁾ :	0.00011755619077389
LAIF Administrative Cost ^{(1)*} :	0.27
LAIF Fair Value Factor ⁽¹⁾ :	0.994191267
PMIA Daily ⁽¹⁾ :	4.22
PMIA Quarter to Date ⁽¹⁾ :	4.12
PMIA Average Life ⁽¹⁾ :	226

PMIA Average Monthly Effective Yields⁽¹⁾

April	4.272
March	4.232
February	4.122
January	4.012
December	3.929
November	3.843

Pooled Money Investment Account Monthly Portfolio Composition ⁽¹⁾ 3/31/24 \$156.5 billion

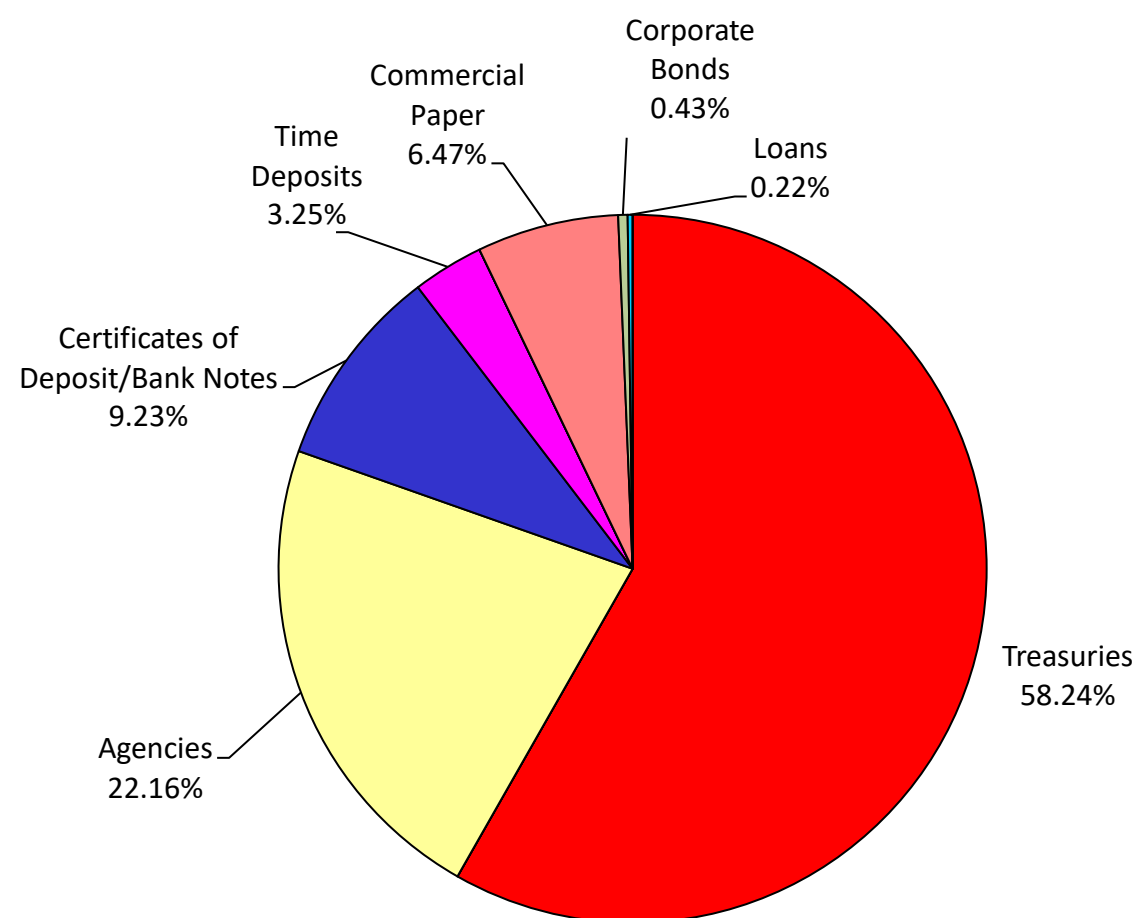


Chart does not include \$2,005,000.00 in mortgages, which equates to 0.001%. Percentages may not total 100% due to rounding.

Daily rates are now available here. [View PMIA Daily Rates](#)

Notes: The apportionment rate includes interest earned on the CalPERS Supplemental Pension Payment pursuant to Government Code 20825 (c)(1) and interest earned on the Wildfire Fund loan pursuant to Public Utility Code 3288 (a).

*The percentage of administrative cost equals the total administrative cost divided by the quarterly interest earnings. The law provides that administrative costs are not to exceed 5% of quarterly EARNINGS of the fund. However, if the 13-week Daily Treasury Bill Rate on the last day of the fiscal year is below 1%, then administrative costs shall not exceed 8% of quarterly EARNINGS of the fund for the subsequent fiscal year.

Source:

⁽¹⁾ State of California, Office of the Treasurer

⁽²⁾ State of California, Office of the Controller

CITY OF LAKE ELSINORE
LOCAL AGENCY INVESTMENT FUND
TRANSACTION SUMMARY
FOR THE MONTH ENDING APRIL 30, 2024

<u>Yield</u>	<u>Purchase Date</u>	<u>Maturity Rate</u>
4.272%	Daily	24-Hour

<u>Investment</u>	<u>Beginning Balance</u>	<u>Net Increase/(Decrease)</u>	<u>Ending Balance</u>
Total Investments Held with Local Agency Investment Fund:	<u>\$ 70,976,822</u>	<u>\$ 669,587</u>	<u>\$ 71,646,410</u>

Note:

Per California State Treasurer, LAIF Statute 16429.1: Separate accounts for each governmental unit shall be maintained.



CAMP

Investment Portfolio



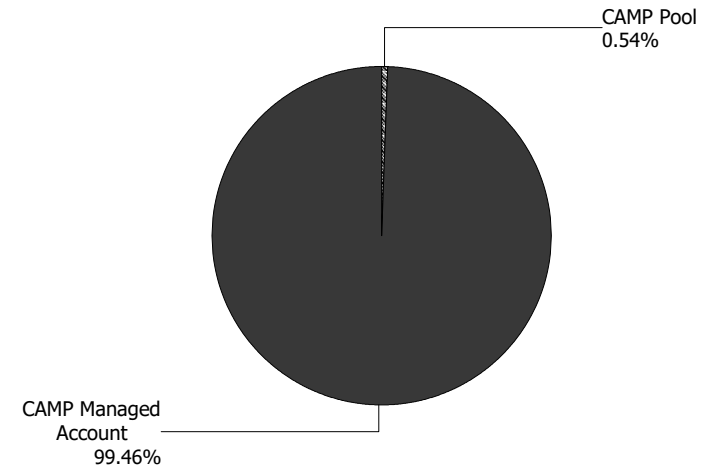
Account Statement - Transaction Summary

For the Month Ending **April 30, 2024**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

CAMP Pool	
Opening Market Value	221,402.57
Purchases	1,324,282.41
Redemptions	(1,268,814.28)
Unsettled Trades	0.00
Change in Value	0.00
Closing Market Value	\$276,870.70
Cash Dividends and Income	456.60
CAMP Managed Account	
Opening Market Value	51,668,359.01
Purchases	1,263,009.31
Redemptions	(1,227,331.24)
Unsettled Trades	0.00
Change in Value	(491,629.54)
Closing Market Value	\$51,212,407.54
Cash Dividends and Income	48,300.49

Asset Summary		
	April 30, 2024	March 31, 2024
CAMP Pool	276,870.70	221,402.57
CAMP Managed Account	51,212,407.54	51,668,359.01
Total	\$51,489,278.24	\$51,889,761.58
Asset Allocation		





Managed Account Summary Statement

For the Month Ending **April 30, 2024**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Transaction Summary - Money Market		Transaction Summary - Managed Account		Account Total	
Opening Market Value	\$221,402.57	Opening Market Value	\$51,668,359.01	Opening Market Value	\$51,889,761.58
Purchases	1,324,282.41	Maturities/Calls	(259,122.76)		
Redemptions	(1,268,814.28)	Principal Dispositions	(968,208.48)		
		Principal Acquisitions	1,263,009.31		
		Unsettled Trades	0.00		
		Change in Current Value	(491,629.54)		
Closing Market Value	\$276,870.70	Closing Market Value	\$51,212,407.54	Closing Market Value	\$51,489,278.24
Dividend	456.60				

Earnings Reconciliation (Cash Basis) - Managed Account		Cash Balance	
Interest/Dividends/Coupons Received	74,733.32	Closing Cash Balance	\$0.00
Less Purchased Interest Related to Interest/Coupons	(1,565.22)		
Plus Net Realized Gains/Losses	(24,867.61)		
Total Cash Basis Earnings	\$48,300.49		

Earnings Reconciliation (Accrual Basis)		Managed Account	Total	Cash Transactions Summary- Managed Account	
Ending Amortized Value of Securities	52,565,464.87	52,842,335.57		Maturities/Calls	210,525.00
Ending Accrued Interest	353,696.78	353,696.78		Sale Proceeds	975,766.93
Plus Proceeds from Sales	975,766.93	2,244,581.21		Coupon/Interest/Dividend Income	66,649.87
Plus Proceeds of Maturities/Calls/Principal Payments	259,647.76	259,647.76		Principal Payments	49,122.76
Plus Coupons/Dividends Received	66,649.87	66,649.87		Security Purchases	(1,264,574.53)
Less Cost of New Purchases	(1,264,574.53)	(2,588,856.94)		Net Cash Contribution	(37,490.03)
Less Beginning Amortized Value of Securities	(52,526,496.32)	(52,747,898.89)		Reconciling Transactions	0.00
Less Beginning Accrued Interest	(294,317.35)	(294,317.35)			
Dividends	0.00	456.60			
Total Accrual Basis Earnings	\$135,838.01	\$136,294.61			



Portfolio Summary and Statistics

For the Month Ending **April 30, 2024**

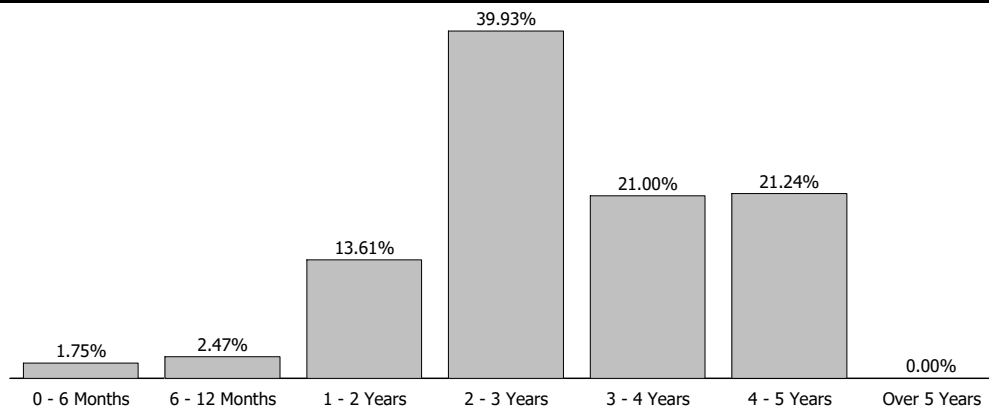
CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Account Summary

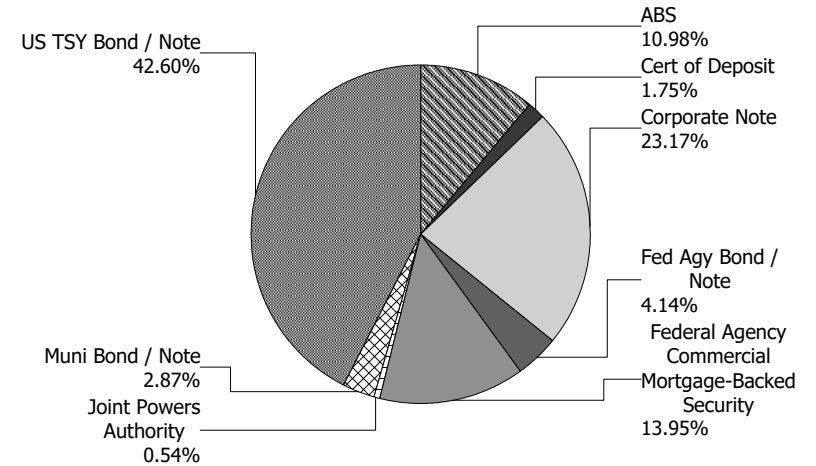
Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	23,400,000.00	21,937,410.16	42.60
Municipal Bond / Note	1,535,000.00	1,477,207.90	2.87
Federal Agency Commercial Mortgage-Backed Security	7,401,852.95	7,184,116.82	13.95
Federal Agency Bond / Note	2,275,000.00	2,130,504.90	4.14
Corporate Note	12,360,000.00	11,929,567.18	23.17
Certificate of Deposit	900,000.00	902,023.08	1.75
Asset-Backed Security	5,703,421.05	5,651,577.50	10.98
Managed Account Sub-Total	53,575,274.00	51,212,407.54	99.46%
Accrued Interest		353,696.78	
Total Portfolio	53,575,274.00	51,566,104.32	
CAMP Pool	276,870.70	276,870.70	0.54
Total Investments	53,852,144.70	51,842,975.02	100.00%

Unsettled Trades 0.00 0.00

Maturity Distribution



Sector Allocation



Characteristics

Yield to Maturity at Cost	3.76%
Yield to Maturity at Market	5.03%
Weighted Average Days to Maturity	1068



Managed Account Issuer Summary

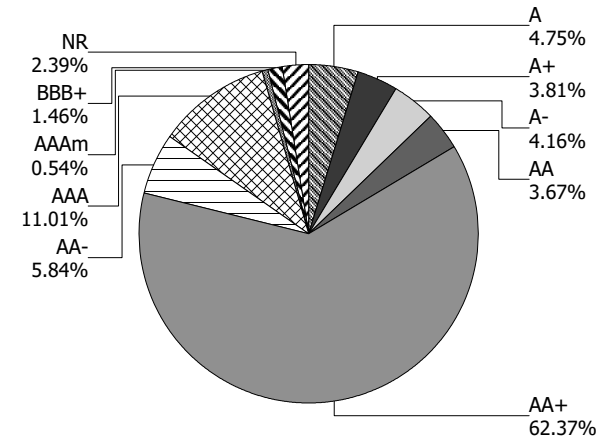
For the Month Ending **April 30, 2024**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Issuer Summary

Issuer	Market Value of Holdings	Percent
ABBOTT LABORATORIES	221,133.83	0.43
ADOBE INC	370,995.38	0.72
AIR PRODUCTS & CHEMICALS	331,603.36	0.64
AMAZON.COM INC	452,383.83	0.88
AMERICAN EXPRESS CO	1,446,270.99	2.81
APPLE INC	723,248.60	1.40
BANK OF AMERICA CO	785,964.44	1.53
BERKSHIRE HATHAWAY INC	440,238.55	0.86
BLACKROCK INC	759,781.33	1.48
BMW FINANCIAL SERVICES NA LLC	228,628.37	0.44
BRISTOL-MYERS SQUIBB CO	357,972.00	0.70
CALIFORNIA STATE UNIVERSITY	79,820.95	0.16
CAMP Pool	276,870.70	0.54
CAPITAL ONE FINANCIAL CORP	723,823.20	1.41
CARMAX AUTO OWNER TRUST	234,059.06	0.45
CATERPILLAR INC	205,554.15	0.40
CHAFFEY JOINT UNION HIGH SCHOOL DISTRICT	99,263.00	0.19
CHARLES SCHWAB	282,566.40	0.55
CHASE ISSURANCE	402,761.08	0.78
CINTAS CORPORATION NO. 2	63,622.20	0.12
CISCO SYSTEMS INC	414,287.58	0.80
CITIGROUP INC	764,463.00	1.48
DEERE & COMPANY	371,959.88	0.72
DISCOVER FINANCIAL SERVICES	851,612.00	1.65
FANNIE MAE	1,463,833.49	2.84
FEDERAL HOME LOAN BANKS	140,632.20	0.27
FIFTH THIRD AUTO TRUST	349,979.21	0.68
FLORIDA STATE BOARD OF ADMIN FIN CORP	295,203.70	0.57
FORD CREDIT AUTO OWNER TRUST	128,368.66	0.25
FREDDIE MAC	7,710,156.03	14.97
GENERAL DYNAMICS CORP	220,433.40	0.43
GM FINANCIAL CONSUMER AUTOMOBILE TRUST	317,447.83	0.62

Credit Quality (S&P Ratings)





Managed Account Issuer Summary

For the Month Ending **April 30, 2024**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Issuer	Market Value of Holdings	Percent
GOLDMAN SACHS GROUP INC	398,540.00	0.77
HARLEY-DAVIDSON MOTORCYCLE TRUST	169,007.81	0.33
HOME DEPOT INC	24,382.53	0.05
HONDA AUTO RECEIVABLES	452,763.54	0.88
HYUNDAI AUTO RECEIVABLES	45,962.29	0.09
IBM CORP	220,875.08	0.43
JP MORGAN CHASE & CO	483,725.34	0.94
LOCKHEED MARTIN CORP	58,350.24	0.11
LOS ANGELES COMMUNITY COLLEGE DISTRICT	132,448.40	0.26
MICROSOFT CORP	718,455.75	1.40
NATIONAL AUSTRALIA BANK LTD	724,583.50	1.41
NATIONAL RURAL UTILITIES CO FINANCE CORP	375,507.25	0.73
NEW YORK ST URBAN DEVELOPMENT CORP	312,451.75	0.61
NISSAN AUTO RECEIVABLES	218,786.62	0.42
NORDEA BANK ABP	451,502.10	0.88
PACCAR FINANCIAL CORP	170,218.83	0.33
ROCHE HOLDINGS INC	398,582.73	0.77
SAN JUAN UNIFIED SCHOOL DISTRICT	123,185.40	0.24
STATE OF CALIFORNIA	199,454.00	0.39
STATE OF CONNECTICUT	59,657.40	0.12
STATE OF MINNESOTA	94,499.00	0.18
TARGET CORP	36,923.80	0.07
TEXAS INSTRUMENTS INC	83,596.40	0.16
THE BANK OF NEW YORK MELLON CORPORATION	437,141.55	0.85
TORONTO-DOMINION BANK	450,520.98	0.87
TOYOTA MOTOR CORP	687,148.33	1.33
UNITED STATES TREASURY	21,937,410.16	42.62
UNITEDHEALTH GROUP INC	206,969.18	0.40
UNIVERSITY OF CALIFORNIA	81,224.30	0.16
USAA CAPITAL CORP	220,465.58	0.43
Total	\$51,489,278.24	100.00%



Managed Account Detail of Securities Held

For the Month Ending **April 30, 2024**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
U.S. Treasury Bond / Note											
US TREASURY NOTES DTD 12/31/2019 1.750% 12/31/2024	912828YY0	50,000.00	AA+	Aaa	08/05/20	08/07/20	53,441.41	0.18	293.27	50,522.53	48,843.75
US TREASURY NOTES DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	50,000.00	AA+	Aaa	04/01/21	04/05/21	49,031.25	0.72	41.90	49,733.86	47,210.94
US TREASURY NOTES DTD 07/31/2021 0.625% 07/31/2026	91282CCP4	200,000.00	AA+	Aaa	09/01/22	09/06/22	179,007.81	3.53	312.50	187,897.06	181,593.76
US TREASURY NOTES DTD 07/31/2021 0.625% 07/31/2026	91282CCP4	500,000.00	AA+	Aaa	07/05/22	07/08/22	457,714.84	2.84	781.25	476,606.39	453,984.40
US TREASURY NOTES DTD 07/31/2021 0.625% 07/31/2026	91282CCP4	750,000.00	AA+	Aaa	08/01/22	08/04/22	690,468.75	2.74	1,171.88	716,454.94	680,976.60
US TREASURY NOTES DTD 07/31/2021 0.625% 07/31/2026	91282CCP4	900,000.00	AA+	Aaa	08/08/22	08/15/22	819,562.50	3.04	1,406.25	854,329.75	817,171.92
US TREASURY NOTES DTD 11/15/2016 2.000% 11/15/2026	912828U24	250,000.00	AA+	Aaa	11/01/22	11/04/22	228,144.53	4.39	2,307.69	236,221.55	232,578.12
US TREASURY NOTES DTD 11/15/2016 2.000% 11/15/2026	912828U24	975,000.00	AA+	Aaa	01/04/23	01/06/23	907,092.77	3.96	9,000.00	930,274.73	907,054.69
US TREASURY NOTES DTD 11/15/2016 2.000% 11/15/2026	912828U24	2,100,000.00	AA+	Aaa	12/05/22	12/07/22	1,954,066.41	3.92	19,384.62	2,005,888.55	1,953,656.25
US TREASURY NOTES DTD 11/15/2016 2.000% 11/15/2026	912828U24	9,500,000.00	AA+	Aaa	01/13/23	01/17/23	8,922,578.13	3.72	87,692.31	9,116,704.22	8,837,968.75
US TREASURY NOTES DTD 04/30/2022 2.750% 04/30/2027	91282CEN7	1,200,000.00	AA+	Aaa	01/31/23	02/03/23	1,155,421.88	3.70	89.67	1,168,475.46	1,129,500.00
US TREASURY NOTES DTD 07/31/2022 2.750% 07/31/2027	91282CFB2	375,000.00	AA+	Aaa	05/01/23	05/05/23	362,329.10	3.62	2,578.12	365,292.19	351,445.31
US TREASURY NOTES DTD 07/31/2022 2.750% 07/31/2027	91282CFB2	400,000.00	AA+	Aaa	03/02/23	03/06/23	373,265.62	4.44	2,750.00	380,281.73	374,875.00
US TREASURY NOTES DTD 07/31/2022 2.750% 07/31/2027	91282CFB2	600,000.00	AA+	Aaa	07/03/23	07/07/23	565,640.63	4.30	4,125.00	572,558.78	562,312.50



Managed Account Detail of Securities Held

For the Month Ending **April 30, 2024**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
U.S. Treasury Bond / Note											
US TREASURY NOTES DTD 07/31/2022 2.750% 07/31/2027	91282CFB2	825,000.00	AA+	Aaa	06/02/23	06/06/23	786,779.30	3.97	5,671.88	795,099.11	773,179.69
US TREASURY NOTES DTD 11/30/2022 3.875% 11/30/2027	91282CFZ9	1,175,000.00	AA+	Aaa	01/02/24	01/05/24	1,170,501.95	3.98	19,033.56	1,170,871.26	1,138,464.79
US TREASURY NOTES DTD 11/30/2022 3.875% 11/30/2027	91282CFZ9	1,200,000.00	AA+	Aaa	12/01/23	12/05/23	1,184,109.38	4.24	19,438.52	1,185,724.64	1,162,687.44
US TREASURY NOTES DTD 02/28/2023 4.000% 02/29/2028	91282CGP0	400,000.00	AA+	Aaa	04/03/24	04/05/24	393,640.63	4.45	2,695.65	393,756.66	388,750.00
US TREASURY NOTES DTD 02/28/2023 4.000% 02/29/2028	91282CGP0	600,000.00	AA+	Aaa	02/02/24	02/06/24	602,507.81	3.89	4,043.48	602,364.17	583,125.00
US TREASURY NOTES DTD 02/28/2023 4.000% 02/29/2028	91282CGP0	1,350,000.00	AA+	Aaa	03/01/24	03/06/24	1,335,287.11	4.30	9,097.83	1,335,853.38	1,312,031.25
Security Type Sub-Total		23,400,000.00					22,190,591.81	3.79	191,915.38	22,594,910.96	21,937,410.16
Municipal Bond / Note											
CT ST TXBL GO BONDS DTD 06/11/2020 1.998% 07/01/2024	20772KJW0	60,000.00	AA-	Aa3	05/29/20	06/11/20	60,000.00	2.00	399.60	60,000.00	59,657.40
CHAFFEY UHSD, CA TXBL GO BONDS DTD 12/05/2019 2.101% 08/01/2024	157411TK5	100,000.00	AA-	Aa1	11/06/19	12/05/19	100,000.00	2.10	525.25	100,000.00	99,263.00
NY ST URBAN DEV CORP TXBL REV BONDS DTD 12/23/2020 0.870% 03/15/2025	650036DT0	325,000.00	NR	NR	12/16/20	12/23/20	325,000.00	0.87	361.29	325,000.00	312,451.75
UNIV OF CAL TXBL REV BONDS DTD 07/16/2020 0.883% 05/15/2025	91412HGE7	85,000.00	AA	Aa2	07/10/20	07/16/20	85,000.00	0.88	346.09	85,000.00	81,224.30
FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025	341271AD6	65,000.00	AA	Aa3	09/03/20	09/16/20	65,459.55	1.11	272.57	65,111.93	61,897.55
FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025	341271AD6	85,000.00	AA	Aa3	09/03/20	09/16/20	85,563.55	1.12	356.43	85,137.26	80,942.95
FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025	341271AD6	160,000.00	AA	Aa3	09/03/20	09/16/20	160,000.00	1.26	670.93	160,000.00	152,363.20



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Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Municipal Bond / Note											
MN ST TXBL GO BONDS DTD 08/25/2020 0.630% 08/01/2025	60412AVJ9	100,000.00	AAA	Aaa	08/11/20	08/25/20	100,000.00	0.63	157.50	100,000.00	94,499.00
SAN JUAN USD, CA TXBL GO BONDS DTD 10/29/2020 0.852% 08/01/2025	798306WP7	130,000.00	NR	Aa2	10/16/20	10/29/20	130,000.00	0.85	276.90	130,000.00	123,185.40
LOS ANGELES CCD, CA TXBL GO BONDS DTD 11/10/2020 0.773% 08/01/2025	54438CYK2	140,000.00	AA+	Aaa	10/30/20	11/10/20	140,000.00	0.77	270.55	140,000.00	132,448.40
CA ST UNIV TXBL REV BONDS DTD 07/29/2021 0.862% 11/01/2025	13077DQD7	85,000.00	AA-	Aa2	07/09/21	07/29/21	85,000.00	0.86	366.35	85,000.00	79,820.95
CA ST MUNICIPAL BONDS DTD 03/15/2023 4.846% 03/01/2027	13063D3N6	200,000.00	AA-	Aa2	03/09/23	03/15/23	200,000.00	4.85	1,615.33	200,000.00	199,454.00

Security Type Sub-Total		1,535,000.00					1,536,023.10	1.57	5,618.79	1,535,249.19	1,477,207.90
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Federal Agency Commercial Mortgage-Backed Security											
FHMS K043 A2 DTD 03/01/2015 3.062% 12/01/2024	3137BGK24	244,719.54	AA+	Aaa	03/19/20	03/25/20	256,840.80	1.95	624.44	246,234.70	240,791.14
FHMS K054 A2 DTD 04/20/2016 2.745% 01/01/2026	3137BNGT5	275,000.00	AA+	Aaa	04/11/23	04/14/23	263,613.28	4.37	629.06	268,005.14	263,663.43
FHMS K058 A2 DTD 11/09/2016 2.653% 08/01/2026	3137BSP72	550,000.00	AA+	Aaa	04/06/23	04/12/23	526,839.84	4.02	1,215.96	534,227.30	518,750.36
FHMS K061 A2 DTD 01/30/2017 3.347% 11/01/2026	3137BTUM1	376,479.71	AA+	Aaa	05/19/23	05/24/23	364,891.20	4.31	1,050.06	368,053.38	359,676.41
FHMS K064 A2 DTD 05/15/2017 3.224% 03/01/2027	3137BXOY1	550,000.00	AA+	Aaa	08/16/23	08/18/23	518,804.69	4.98	1,477.67	525,014.76	521,398.93
FHLMC MULTIFAMILY STRUCTURED P DTD 07/01/2017 3.243% 04/01/2027	3137F1G44	550,000.00	AA+	Aaa	06/08/23	06/13/23	527,033.20	4.44	1,486.38	532,377.78	520,532.18
FHMS KJ48 A1 DTD 12/01/2023 4.858% 05/01/2028	3137HBC69	397,849.40	AA+	Aaa	12/06/23	12/14/23	397,846.21	4.86	1,610.63	397,846.47	391,752.62



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Federal Agency Commercial Mortgage-Backed Security											
FHMS KJ46 A1 DTD 07/01/2023 4.777% 06/01/2028	3137HAD45	437,804.30	AA+	Aaa	07/19/23	07/27/23	437,793.39	4.78	1,742.83	437,795.11	431,247.51
FHMS K505 A2 DTD 07/01/2023 4.819% 06/01/2028	3137HACX2	550,000.00	AA+	Aaa	07/13/23	07/20/23	555,493.40	4.59	2,208.71	554,609.76	540,868.32
FNA 2023-M6 A2 DTD 07/01/2023 4.190% 07/01/2028	3136BQDE6	550,000.00	AA+	Aaa	07/18/23	07/31/23	540,675.78	4.58	1,920.42	542,102.69	529,332.89
FHMS K508 A2 DTD 10/01/2023 4.740% 08/01/2028	3137HAQ74	500,000.00	AA+	Aaa	10/11/23	10/19/23	489,032.00	5.26	1,975.00	490,125.96	490,518.47
FHMS K506 A2 DTD 09/01/2023 4.650% 08/01/2028	3137HAMH6	800,000.00	AA+	Aaa	09/07/23	09/14/23	788,165.60	4.99	3,100.00	789,537.66	782,443.54
FHMS K509 A2 DTD 10/01/2023 4.850% 09/01/2028	3137HAST4	375,000.00	AA+	Aaa	10/25/23	10/31/23	363,043.88	5.60	1,515.63	364,141.58	369,344.14
FHMS K507 A2 DTD 09/01/2023 4.800% 09/01/2028	3137HAMS2	500,000.00	AA+	Aaa	09/20/23	09/28/23	494,023.50	5.07	2,000.00	494,665.24	491,549.43
FHMS K510 A2 DTD 11/01/2023 5.069% 10/01/2028	3137HB3D4	180,000.00	AA+	Aaa	11/14/23	11/21/23	179,479.62	5.14	760.35	179,522.00	178,727.89
FHMS K511 A2 DTD 12/01/2023 4.860% 10/01/2028	3137HB3G7	275,000.00	AA+	Aaa	11/28/23	12/07/23	274,209.93	4.93	1,113.75	274,268.73	270,894.26
FHMS K514 A2 DTD 02/01/2024 4.572% 12/01/2028	3137HBLV4	290,000.00	AA+	Aaa	02/01/24	02/08/24	292,899.71	4.34	1,104.90	292,774.54	282,625.30
Security Type Sub-Total		7,401,852.95					7,270,686.03	4.67	25,535.79	7,291,302.80	7,184,116.82
Federal Agency Bond / Note											
FREDDIE MAC NOTES DTD 07/23/2020 0.375% 07/21/2025	3137EAEU9	425,000.00	AA+	Aaa	07/21/20	07/23/20	422,883.50	0.48	442.71	424,482.48	400,746.10
FANNIE MAE NOTES DTD 08/27/2020 0.375% 08/25/2025	3135G05X7	350,000.00	AA+	Aaa	08/25/20	08/27/20	348,362.00	0.47	240.63	349,568.05	328,534.85
FEDERAL HOME LOAN BANK NOTES DTD 09/11/2020 0.375% 09/04/2025	3130AK5E2	150,000.00	AA+	Aaa	09/10/20	09/11/20	149,550.00	0.44	89.06	149,878.53	140,632.20



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Federal Agency Bond / Note											
FREDDIE MAC NOTES DTD 09/25/2020 0.375% 09/23/2025	3137EAEX3	700,000.00	AA+	Aaa	09/23/20	09/25/20	697,893.00	0.44	277.08	699,410.87	654,626.00
FANNIE MAE NOTES DTD 11/12/2020 0.500% 11/07/2025	3135G06G3	650,000.00	AA+	Aaa	11/09/20	11/12/20	647,673.00	0.57	1,570.83	649,290.78	605,965.75
Security Type Sub-Total		2,275,000.00					2,266,361.50	0.49	2,620.31	2,272,630.71	2,130,504.90
Corporate Note											
GOLDMAN SACHS GROUP INC (CALLABLE) BONDS DTD 07/08/2014 3.850% 07/08/2024	38141EC23	400,000.00	BBB+	A2	07/08/19	07/11/19	418,632.00	2.84	4,833.89	400,000.00	398,540.00
BMW US CAPITAL LLC CORPORATE NOTES DTD 08/12/2021 0.750% 08/12/2024	05565EBU8	70,000.00	A	A2	08/09/21	08/12/21	69,993.70	0.75	115.21	69,999.41	69,018.39
PACCAR FINANCIAL CORP CORPORATE NOTES DTD 02/06/2020 1.800% 02/06/2025	69371RQ66	175,000.00	A+	A1	10/22/20	10/29/20	182,894.25	0.73	743.75	176,421.07	170,218.83
AMERICAN EXPRESS CO CORP NOTES (CALLABLE DTD 03/04/2022 2.250% 03/04/2025	025816CO0	80,000.00	BBB+	A2	03/01/22	03/04/22	79,919.20	2.29	285.00	79,977.37	77,741.28
ROCHE HOLDINGS INC (CALLABLE) CORPORATE DTD 03/10/2022 2.132% 03/10/2025	771196BT8	410,000.00	AA	Aa2	03/03/22	03/10/22	410,000.00	2.13	1,238.34	410,000.00	398,582.73
HOME DEPOT INC (CALLABLE) CORPORATE NOTE DTD 03/28/2022 2.700% 04/15/2025	437076CM2	25,000.00	A	A2	03/24/22	03/28/22	24,956.25	2.76	30.00	24,986.29	24,382.53
CINTAS CORPORATION NO. 2 CORP NOTE (CALL DTD 05/03/2022 3.450% 05/01/2025	17252MAP5	65,000.00	A-	A3	04/26/22	05/03/22	64,985.70	3.46	1,121.25	64,995.23	63,622.20
USAA CAPITAL CORP CORPORATE NOTES DTD 05/26/2022 3.375% 05/01/2025	90327OD89	225,000.00	AA	Aa1	05/23/22	05/26/22	224,264.25	3.49	3,796.88	224,749.25	220,465.58



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Corporate Note											
GENERAL DYNAMICS CORP (CALLABLE) CORP NO DTD 05/11/2018 3.500% 05/15/2025	369550BG2	225,000.00	A-	A3	10/16/20	10/20/20	252,247.50	0.80	3,631.25	230,391.85	220,433.40
JPMORGAN CHASE & CO (CALLABLE) CORP NOTE DTD 06/01/2021 0.824% 06/01/2025	46647PCH7	315,000.00	A-	A1	05/24/21	06/01/21	315,000.00	0.82	1,081.50	315,000.00	313,373.34
AMAZON INC CORP NOTES (CALLABLE) DTD 06/03/2020 0.800% 06/03/2025	023135BQ8	475,000.00	AA	A1	06/03/20	06/05/20	474,767.25	0.81	1,562.22	474,949.21	452,383.83
NATIONAL AUSTRALIA BK/NY CORPORATE NOTES DTD 06/09/2022 3.500% 06/09/2025	63254ABD9	250,000.00	AA-	Aa2	05/31/22	06/09/22	250,000.00	3.50	3,451.39	250,000.00	244,683.50
NATIONAL RURAL UTIL COOP CORPORATE NOTES DTD 05/04/2022 3.450% 06/15/2025	63743HFE7	50,000.00	A-	A2	04/27/22	05/04/22	49,986.50	3.46	651.67	49,995.14	48,796.25
IBM CORP CORPORATE NOTES DTD 07/27/2022 4.000% 07/27/2025	459200KS9	225,000.00	A-	A3	07/20/22	07/27/22	225,000.00	4.00	2,350.00	225,000.00	220,875.08
BANK OF AMERICA CORP NOTES DTD 07/30/2015 3.875% 08/01/2025	06051GFS3	225,000.00	A-	A1	08/18/20	08/20/20	256,918.50	0.93	2,179.69	233,072.36	220,114.35
ABBOTT LABORATORIES CORPORATE NOTES (CAL DTD 03/22/2017 3.875% 09/15/2025	002824BM1	225,000.00	AA-	Aa3	09/24/20	09/28/20	257,845.50	0.86	1,114.06	232,824.90	221,133.83
BANK OF AMERICA CORP NOTES (CALLABLE) DTD 12/06/2021 1.530% 12/06/2025	06051GKE8	225,000.00	A-	A1	12/01/21	12/06/21	225,000.00	1.53	1,386.56	225,000.00	219,145.05
JPMORGAN CHASE & CO CORP NOTES (CALLABLE DTD 02/24/2022 2.595% 02/24/2026	46647PCV6	175,000.00	A-	A1	02/16/22	02/24/22	175,000.00	2.60	845.18	175,000.00	170,352.00
UNITEDHEALTH GROUP INC (CALLABLE) CORPOR DTD 05/19/2021 1.150% 05/15/2026	91324PEC2	225,000.00	A+	A2	05/17/21	05/19/21	224,608.50	1.19	1,193.13	224,840.13	206,969.18



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Corporate Note											
BMW US CAPITAL LLC (CALLABLE) CORPORATE DTD 08/12/2021 1.250% 08/12/2026	05565EBW4	175,000.00	A	A2	08/12/21	08/16/21	174,947.50	1.26	480.03	174,976.00	159,609.98
CATERPILLAR FINL SERVICE CORPORATE NOTES DTD 01/10/2022 1.700% 01/08/2027	14913R2U0	225,000.00	A	A2	01/11/22	01/13/22	223,863.75	1.81	1,200.63	224,387.26	205,554.15
TARGET CORP CORP NOTES (CALLABLE) DTD 01/24/2022 1.950% 01/15/2027	87612EBM7	40,000.00	A	A2	01/19/22	01/24/22	39,932.00	1.99	229.67	39,962.99	36,923.80
BANK OF NY MELLON CORP (CALLABLE) CORPOR DTD 01/26/2022 2.050% 01/26/2027	06406RBA4	475,000.00	A	A1	01/26/22	01/28/22	473,945.50	2.10	2,569.62	474,421.87	437,141.55
MICROSOFT CORP CORP NOTES (CALLABLE) DTD 02/06/2017 3.300% 02/06/2027	594918BY9	750,000.00	AAA	Aaa	03/14/23	03/17/23	721,942.50	4.36	5,843.75	730,051.95	718,455.75
AMERICAN EXPRESS CO CORP NOTES (CALLABLE DTD 03/04/2022 2.550% 03/04/2027	025816CS6	300,000.00	BBB+	A2	01/13/23	01/18/23	277,203.00	4.59	1,211.25	284,302.46	277,405.50
BERKSHIRE HATHAWAY CORP NOTES (CALLABLE) DTD 03/15/2022 2.300% 03/15/2027	084664CZ2	475,000.00	AA	Aa2	03/15/22	03/17/22	466,089.00	2.70	1,395.97	469,880.08	440,238.55
CHARLES SCHWAB CORP NOTES (CALLABLE) DTD 09/24/2021 3.300% 04/01/2027	808513BW4	300,000.00	A-	A2	02/17/23	02/22/23	284,925.00	4.66	825.00	289,289.61	282,566.40
NATIONAL AUSTRALIA BK/NY CORPORATE NOTES DTD 06/09/2022 3.905% 06/09/2027	63254ABE7	500,000.00	AA-	Aa2	01/13/23	01/18/23	488,325.00	4.50	7,701.53	491,740.83	479,900.00
APPLE INC (CALLABLE) BONDS DTD 09/12/2017 2.900% 09/12/2027	037833DB3	775,000.00	AA+	Aaa	01/19/23	01/23/23	741,062.75	3.94	3,059.10	750,363.92	723,248.60
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 01/12/2023 4.625% 01/12/2028	89236TKQ7	375,000.00	A+	A1	02/08/23	02/10/23	376,282.50	4.55	5,251.30	375,964.19	367,971.38



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CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Corporate Note											
NATIONAL RURAL UTIL COOP CORP NOTES (CAL DTD 02/07/2018 3.400% 02/07/2028	637432NP6	350,000.00	A-	A1	02/17/23	02/22/23	329,189.00	4.76	2,776.67	334,176.29	326,711.00
TEXAS INSTRUMENTS INC CORP NOTE (CALLABL DTD 11/18/2022 4.600% 02/15/2028	882508BV5	85,000.00	A+	Aa3	05/11/23	05/18/23	87,043.40	4.04	825.44	86,624.64	83,596.40
BRISTOL-MYERS SQUIBB CO CORP NOTES (CALL DTD 07/15/2020 3.900% 02/20/2028	110122DE5	375,000.00	A	A2	03/09/23	03/13/23	358,263.75	4.93	2,884.38	362,111.70	357,972.00
LOCKHEED MARTIN CORP NOTES (CALLABLE) DTD 05/25/2023 4.450% 05/15/2028	539830BZ1	60,000.00	A-	A2	05/23/23	05/25/23	59,892.00	4.49	1,231.17	59,912.33	58,350.24
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 07/14/2023 4.950% 07/14/2028	24422EXB0	375,000.00	A	A1	07/21/23	07/25/23	377,865.00	4.78	5,517.19	377,421.68	371,959.88
CITIBANK NA CORP NOTES (CALLABLE) DTD 09/29/2023 5.803% 09/29/2028	17325FBB3	750,000.00	A+	Aa3	10/02/23	10/04/23	746,280.00	5.92	3,868.67	746,656.50	764,463.00
AIR PRODUCTS & CHEMICALS CORP NOTES (CAL DTD 02/08/2024 4.600% 02/08/2029	009158BH8	340,000.00	A	A2	02/06/24	02/08/24	339,547.80	4.63	3,605.89	339,566.25	331,603.36
CISCO SYSTEMS INC CORPORATE NOTES (CALLA DTD 02/26/2024 4.850% 02/26/2029	17275RBR2	420,000.00	AA-	A1	02/21/24	02/26/24	419,853.00	4.86	3,677.92	419,857.66	414,287.58
BLACKROCK FUNDING INC CORPORATE NOTES (C DTD 03/14/2024 4.700% 03/14/2029	09290DAA9	50,000.00	AA-	Aa3	03/05/24	03/14/24	49,909.50	4.74	306.81	49,911.60	49,018.15
BLACKROCK FUNDING INC CORPORATE NOTES (C DTD 03/14/2024 4.700% 03/14/2029	09290DAA9	725,000.00	AA-	Aa3	03/06/24	03/14/24	725,355.25	4.69	4,448.68	725,346.84	710,763.18



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For the Month Ending **April 30, 2024**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Corporate Note											
ADOBE INC CORP NOTES (CALLABLE) DTD 04/04/2024 4.800% 04/04/2029	00724PAF6	170,000.00	A+	A1	04/02/24	04/04/24	169,775.60	4.83	612.00	169,778.54	168,184.57
ADOBE INC CORP NOTES (CALLABLE) DTD 04/04/2024 4.800% 04/04/2029	00724PAF6	205,000.00	A+	A1	04/01/24	04/04/24	204,694.55	4.83	738.00	204,698.55	202,810.81
Security Type Sub-Total		12,360,000.00					12,318,206.45	3.50	91,871.64	12,268,605.95	11,929,567.18
Certificate of Deposit											
TORONTO DOMINION BANK NY CERT DEPOS DTD 10/31/2022 5.600% 10/27/2025	89115B6K1	450,000.00	A	A1	10/27/22	10/31/22	450,000.00	5.58	13,230.00	450,000.00	450,520.98
NORDEA BANK ABP NEW YORK CERT DEPOS DTD 11/03/2022 5.530% 11/03/2025	65558UYF3	450,000.00	AA-	Aa3	11/02/22	11/03/22	450,000.00	5.53	12,304.25	450,000.00	451,502.10
Security Type Sub-Total		900,000.00					900,000.00	5.56	25,534.25	900,000.00	902,023.08
Asset-Backed Security											
HART 2021-A A3 DTD 04/28/2021 0.380% 09/15/2025	44933LAC7	8,564.20	AAA	NR	04/20/21	04/28/21	8,563.30	0.38	1.45	8,563.92	8,509.59
NAROT 2021-A A3 DTD 06/23/2021 0.330% 10/15/2025	65480BAC1	81,607.27	AAA	Aaa	06/15/21	06/23/21	81,605.88	0.33	11.97	81,606.80	80,379.99
TAOT 2021-B A3 DTD 06/14/2021 0.260% 11/17/2025	89190GAC1	78,128.60	AAA	NR	06/08/21	06/14/21	78,120.18	0.26	9.03	78,125.66	77,019.05
HAROT 2021-4 A3 DTD 11/24/2021 0.880% 01/21/2026	43815GAC3	49,438.91	NR	Aaa	11/16/21	11/24/21	49,428.49	0.89	12.09	49,434.59	48,202.53
CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314OAC8	26,694.06	AAA	NR	04/13/21	04/21/21	26,688.30	0.52	6.17	26,691.91	26,312.97
HART 2021-C A3 DTD 11/17/2021 0.740% 05/15/2026	44935FAD6	38,242.38	AAA	NR	11/09/21	11/17/21	38,233.84	0.75	12.58	38,238.51	37,452.70
DCENT 2021-A1 A1 DTD 09/27/2021 0.580% 09/15/2026	254683CP8	195,000.00	AAA	Aaa	09/20/21	09/27/21	194,958.25	0.58	50.27	194,980.05	191,415.28



Managed Account Detail of Securities Held

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CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Asset-Backed Security											
GMCAR 2021-4 A3 DTD 10/21/2021 0.680% 09/16/2026	362554AC1	45,745.63	AAA	Aaa	10/13/21	10/21/21	45,744.46	0.68	12.96	45,745.06	44,405.80
CARMX 2022-3 A3 DTD 07/20/2022 3.970% 04/15/2027	14318MAD1	210,000.00	AAA	NR	07/12/22	07/20/22	209,995.04	3.97	370.53	209,996.91	207,746.09
NAROT 2022-B A3 DTD 09/28/2022 4.460% 05/17/2027	65480JAC4	140,000.00	AAA	Aaa	09/20/22	09/28/22	139,971.03	4.46	277.51	139,980.98	138,406.63
GMCAR 2022-4 A3 DTD 10/12/2022 4.820% 08/16/2027	36265QAD8	275,000.00	AAA	NR	10/04/22	10/12/22	274,954.93	4.82	552.29	274,969.38	273,042.03
TAOT 2023-A A3 DTD 01/30/2023 4.630% 09/15/2027	891940AC2	245,000.00	AAA	NR	01/24/23	01/30/23	244,999.88	4.63	504.16	244,999.91	242,157.90
COMET 2022-A3 A DTD 11/03/2022 4.950% 10/15/2027	14041NGB1	245,000.00	AAA	NR	10/27/22	11/03/22	244,961.56	4.95	539.00	244,973.15	243,086.06
HDMOT 2023-A A3 DTD 02/23/2023 5.050% 12/15/2027	41285JAD0	170,000.00	NR	Aaa	02/13/23	02/23/23	169,982.88	5.05	381.56	169,987.10	169,007.81
FORDO 2023-A A3 DTD 03/31/2023 4.650% 02/15/2028	344928AD8	130,000.00	AAA	NR	03/28/23	03/31/23	129,986.44	4.65	268.67	129,989.46	128,368.66
HAROT 2023-3 A3 DTD 08/22/2023 5.410% 02/18/2028	43815OAC1	320,000.00	AAA	NR	08/15/23	08/22/23	319,934.02	5.42	625.16	319,944.19	319,275.39
DCENT 2023-A1 A DTD 04/11/2023 4.310% 03/15/2028	254683CY9	320,000.00	NR	Aaa	04/04/23	04/11/23	319,981.44	4.31	612.98	319,985.42	313,587.52
BACCT 2023-A1 A1 DTD 06/16/2023 4.790% 05/15/2028	05522RDG0	170,000.00	AAA	NR	06/08/23	06/16/23	169,961.51	4.79	361.91	169,968.37	168,091.90
AMXCA 2023-1 A DTD 06/14/2023 4.870% 05/15/2028	02582JJZ4	190,000.00	AAA	NR	06/07/23	06/14/23	189,983.15	4.87	411.24	189,986.17	187,911.16
COMET 2023-A1 A DTD 05/24/2023 4.420% 05/15/2028	14041NGD7	490,000.00	AAA	NR	05/17/23	05/24/23	489,887.64	4.43	962.58	489,908.84	480,737.14
DCENT 2023-A2 A DTD 06/28/2023 4.930% 06/15/2028	254683CZ6	350,000.00	AAA	Aaa	06/21/23	06/28/23	349,952.72	4.93	766.89	349,960.75	346,609.20



Managed Account Detail of Securities Held

For the Month Ending **April 30, 2024**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Asset-Backed Security											
HAROT 2023-4 A3 DTD 11/08/2023 5.670% 06/21/2028	438123AC5	85,000.00	NR	Aaa	11/01/23	11/08/23	84,985.03	5.67	133.88	84,986.41	85,285.62
FITAT 2023-1 A3 DTD 08/23/2023 5.530% 08/15/2028	31680EAD3	350,000.00	AAA	Aaa	08/15/23	08/23/23	349,978.30	5.53	860.22	349,981.31	349,979.21
CHAIT 2023-A1 A DTD 09/15/2023 5.160% 09/15/2028	161571HT4	405,000.00	AAA	NR	09/07/23	09/15/23	404,887.73	5.17	928.80	404,900.29	402,761.08
AMXCA 2023-3 A DTD 09/19/2023 5.230% 09/15/2028	02582JKD1	410,000.00	AAA	NR	09/12/23	09/19/23	409,981.67	5.23	953.02	409,983.69	408,725.60
BACCT 2023-A2 A2 DTD 12/14/2023 4.980% 11/15/2028	05522RDH8	180,000.00	NR	Aaa	12/07/23	12/14/23	179,975.83	4.98	398.40	179,977.50	178,613.14
AMXCA 2024-1 A DTD 04/23/2024 5.230% 04/16/2029	02582JKH2	495,000.00	AAA	NR	04/16/24	04/23/24	494,898.53	5.23	575.30	494,898.93	494,487.45
Security Type Sub-Total		5,703,421.05					5,702,602.03	4.52	10,600.62	5,702,765.26	5,651,577.50
Managed Account Sub-Total		53,575,274.00					52,184,470.92	3.76	353,696.78	52,565,464.87	51,212,407.54
Joint Powers Authority											
CAMP Pool		276,870.70	AAAm	NR			276,870.70		0.00	276,870.70	276,870.70
Liquid Sub-Total		276,870.70					276,870.70		0.00	276,870.70	276,870.70
Securities Sub-Total		\$53,852,144.70					\$52,461,341.62	3.76%	\$353,696.78	\$52,842,335.57	\$51,489,278.24
Accrued Interest											\$353,696.78
Total Investments											\$51,842,975.02



Managed Account Fair Market Value & Analytics

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CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
U.S. Treasury Bond / Note										
US TREASURY NOTES DTD 12/31/2019 1.750% 12/31/2024	912828YY0	50,000.00	WELLS_F		97.69	48,843.75	(4,597.66)	(1,678.78)	0.66	5.32
US TREASURY NOTES DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	50,000.00	GOLDMAN		94.42	47,210.94	(1,820.31)	(2,522.92)	1.17	5.24
US TREASURY NOTES DTD 07/31/2021 0.625% 07/31/2026	91282CCP4	200,000.00	BMO		90.80	181,593.76	2,585.95	(6,303.30)	2.24	4.99
US TREASURY NOTES DTD 07/31/2021 0.625% 07/31/2026	91282CCP4	500,000.00	HSBC		90.80	453,984.40	(3,730.44)	(22,621.99)	2.24	4.99
US TREASURY NOTES DTD 07/31/2021 0.625% 07/31/2026	91282CCP4	750,000.00	BMO		90.80	680,976.60	(9,492.15)	(35,478.34)	2.24	4.99
US TREASURY NOTES DTD 07/31/2021 0.625% 07/31/2026	91282CCP4	900,000.00	BMO		90.80	817,171.92	(2,390.58)	(37,157.83)	2.24	4.99
US TREASURY NOTES DTD 11/15/2016 2.000% 11/15/2026	912828U24	250,000.00	BMO		93.03	232,578.12	4,433.59	(3,643.43)	2.46	4.95
US TREASURY NOTES DTD 11/15/2016 2.000% 11/15/2026	912828U24	975,000.00	BMO		93.03	907,054.69	(38.08)	(23,220.04)	2.46	4.95
US TREASURY NOTES DTD 11/15/2016 2.000% 11/15/2026	912828U24	2,100,000.00	HSBC		93.03	1,953,656.25	(410.16)	(52,232.30)	2.46	4.95
US TREASURY NOTES DTD 11/15/2016 2.000% 11/15/2026	912828U24	9,500,000.00	JPM_CHA		93.03	8,837,968.75	(84,609.38)	(278,735.47)	2.46	4.95
US TREASURY NOTES DTD 04/30/2022 2.750% 04/30/2027	91282CEN7	1,200,000.00	BNP_PAR		94.13	1,129,500.00	(25,921.88)	(38,975.46)	2.90	4.88
US TREASURY NOTES DTD 07/31/2022 2.750% 07/31/2027	91282CFB2	375,000.00	MORGAN_		93.72	351,445.31	(10,883.79)	(13,846.88)	3.11	4.86
US TREASURY NOTES DTD 07/31/2022 2.750% 07/31/2027	91282CFB2	400,000.00	BMO		93.72	374,875.00	1,609.38	(5,406.73)	3.11	4.86
US TREASURY NOTES DTD 07/31/2022 2.750% 07/31/2027	91282CFB2	600,000.00	CITIGRP		93.72	562,312.50	(3,328.13)	(10,246.28)	3.11	4.86
US TREASURY NOTES DTD 07/31/2022 2.750% 07/31/2027	91282CFB2	825,000.00	HSBC		93.72	773,179.69	(13,599.61)	(21,919.42)	3.11	4.86
US TREASURY NOTES DTD 11/30/2022 3.875% 11/30/2027	91282CFZ9	1,175,000.00	CITIGRP		96.89	1,138,464.79	(32,037.16)	(32,406.47)	3.32	4.83
US TREASURY NOTES DTD 11/30/2022 3.875% 11/30/2027	91282CFZ9	1,200,000.00	HSBC		96.89	1,162,687.44	(21,421.94)	(23,037.20)	3.32	4.83



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Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
U.S. Treasury Bond / Note										
US TREASURY NOTES DTD 02/28/2023 4.000% 02/29/2028	91282CGP0	400,000.00	JPM_CHA		97.19	388,750.00	(4,890.63)	(5,006.66)	3.56	4.81
US TREASURY NOTES DTD 02/28/2023 4.000% 02/29/2028	91282CGP0	600,000.00	CITIGRP		97.19	583,125.00	(19,382.81)	(19,239.17)	3.56	4.81
US TREASURY NOTES DTD 02/28/2023 4.000% 02/29/2028	91282CGP0	1,350,000.00	CITIGRP		97.19	1,312,031.25	(23,255.86)	(23,822.13)	3.56	4.81
Security Type Sub-Total		23,400,000.00				21,937,410.16	(253,181.65)	(657,500.80)	2.72	4.92
Municipal Bond / Note										
CT ST TXBL GO BONDS DTD 06/11/2020 1.998% 07/01/2024	20772KJW0	60,000.00	SIEBERT		99.43	59,657.40	(342.60)	(342.60)	0.17	5.36
CHAFFEY UHSD, CA TXBL GO BONDS DTD 12/05/2019 2.101% 08/01/2024	157411TK5	100,000.00	RBC		99.26	99,263.00	(737.00)	(737.00)	0.26	5.03
NY ST URBAN DEV CORP TXBL REV BONDS DTD 12/23/2020 0.870% 03/15/2025	650036DT0	325,000.00	WELLS_F		96.14	312,451.75	(12,548.25)	(12,548.25)	0.87	5.45
UNIV OF CAL TXBL REV BONDS DTD 07/16/2020 0.883% 05/15/2025	91412HGE7	85,000.00	JPM_CHA	04/15/25	95.56	81,224.30	(3,775.70)	(3,775.70)	0.95	5.32
FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025	341271AD6	65,000.00	MERRILL		95.23	61,897.55	(3,562.00)	(3,214.38)	1.16	5.53
FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025	341271AD6	85,000.00	MERRILL		95.23	80,942.95	(4,620.60)	(4,194.31)	1.16	5.53
FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025	341271AD6	160,000.00	MERRILL		95.23	152,363.20	(7,636.80)	(7,636.80)	1.16	5.53
MN ST TXBL GO BONDS DTD 08/25/2020 0.630% 08/01/2025	60412AVJ9	100,000.00	MORGAN_		94.50	94,499.00	(5,501.00)	(5,501.00)	1.25	5.22
SAN JUAN USD, CA TXBL GO BONDS DTD 10/29/2020 0.852% 08/01/2025	798306WP7	130,000.00	KEYBANC		94.76	123,185.40	(6,814.60)	(6,814.60)	1.25	5.23
LOS ANGELES CCD, CA TXBL GO BONDS DTD 11/10/2020 0.773% 08/01/2025	54438CYK2	140,000.00	MERRILL		94.61	132,448.40	(7,551.60)	(7,551.60)	1.25	5.28
CA ST UNIV TXBL REV BONDS DTD 07/29/2021 0.862% 11/01/2025	13077DQD7	85,000.00	JPM_CHA		93.91	79,820.95	(5,179.05)	(5,179.05)	1.49	5.13
CA ST MUNICIPAL BONDS DTD 03/15/2023 4.846% 03/01/2027	13063D3N6	200,000.00	WELLS_F		99.73	199,454.00	(546.00)	(546.00)	2.66	4.95



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Security Type Sub-Total		1,535,000.00				1,477,207.90	(58,815.20)	(58,041.29)	1.23	5.29
Federal Agency Commercial Mortgage-Backed Security										
FHMS K043 A2 DTD 03/01/2015 3.062% 12/01/2024	3137BGK24	244,719.54	CITIGRP		98.39	240,791.14	(16,049.66)	(5,443.56)	0.57	5.85
FHMS K054 A2 DTD 04/20/2016 2.745% 01/01/2026	3137BNGT5	275,000.00	BAIRD		95.88	263,663.43	50.15	(4,341.71)	1.53	5.33
FHMS K058 A2 DTD 11/09/2016 2.653% 08/01/2026	3137BSP72	550,000.00	BREAN		94.32	518,750.36	(8,089.48)	(15,476.94)	2.15	5.34
FHMS K061 A2 DTD 01/30/2017 3.347% 11/01/2026	3137BTUM1	376,479.71	CITIGRP		95.54	359,676.41	(5,214.79)	(8,376.97)	2.27	5.25
FHMS K064 A2 DTD 05/15/2017 3.224% 03/01/2027	3137BXOY1	550,000.00	MORGAN_		94.80	521,398.93	2,594.24	(3,615.83)	2.55	5.20
FHLMC MULTIFAMILY STRUCTURED P DTD 07/01/2017 3.243% 04/01/2027	3137F1G44	550,000.00	CITIGRP		94.64	520,532.18	(6,501.02)	(11,845.60)	2.69	5.23
FHMS KJ48 A1 DTD 12/01/2023 4.858% 05/01/2028	3137HBC69	397,849.40	JPM_CHA		98.47	391,752.62	(6,093.59)	(6,093.85)	3.24	5.28
FHMS KJ46 A1 DTD 07/01/2023 4.777% 06/01/2028	3137HAD45	437,804.30	JPM_CHA		98.50	431,247.51	(6,545.88)	(6,547.60)	2.82	5.18
FHMS K505 A2 DTD 07/01/2023 4.819% 06/01/2028	3137HACX2	550,000.00	JPM_CHA		98.34	540,868.32	(14,625.08)	(13,741.44)	3.58	5.27
FNA 2023-M6 A2 DTD 07/01/2023 4.190% 07/01/2028	3136BODE6	550,000.00	JPM_CHA		96.24	529,332.89	(11,342.89)	(12,769.80)	3.74	5.19
FHMS K508 A2 DTD 10/01/2023 4.740% 08/01/2028	3137HAO74	500,000.00	BMO		98.10	490,518.47	1,486.47	392.51	3.74	5.24
FHMS K506 A2 DTD 09/01/2023 4.650% 08/01/2028	3137HAMH6	800,000.00	WELLS_F		97.81	782,443.54	(5,722.06)	(7,094.12)	3.72	5.23
FHMS K509 A2 DTD 10/01/2023 4.850% 09/01/2028	3137HAST4	375,000.00	MORGAN_		98.49	369,344.14	6,300.26	5,202.56	3.81	5.24
FHMS K507 A2 DTD 09/01/2023 4.800% 09/01/2028	3137HAMS2	500,000.00	MERRILL		98.31	491,549.43	(2,474.07)	(3,115.81)	3.77	5.24
FHMS K510 A2 DTD 11/01/2023 5.069% 10/01/2028	3137HB3D4	180,000.00	JPM_CHA		99.29	178,727.89	(751.73)	(794.11)	3.83	5.25
FHMS K511 A2 DTD 12/01/2023 4.860% 10/01/2028	3137HB3G7	275,000.00	MERRILL		98.51	270,894.26	(3,315.67)	(3,374.47)	3.87	5.24



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Federal Agency Commercial Mortgage-Backed Security										
FHMS K514 A2 DTD 02/01/2024 4.572% 12/01/2028	3137HBLV4	290,000.00	JPM_CHA		97.46	282,625.30	(10,274.41)	(10,149.24)	3.97	5.20
Security Type Sub-Total		7,401,852.95				7,184,116.82	(86,569.21)	(107,185.98)	3.13	5.26
Federal Agency Bond / Note										
FREDDIE MAC NOTES DTD 07/23/2020 0.375% 07/21/2025	3137EAEU9	425,000.00	WELLS_F		94.29	400,746.10	(22,137.40)	(23,736.38)	1.22	5.25
FANNIE MAE NOTES DTD 08/27/2020 0.375% 08/25/2025	3135G05X7	350,000.00	BARCLAY		93.87	328,534.85	(19,827.15)	(21,033.20)	1.32	5.25
FEDERAL HOME LOAN BANK NOTES DTD 09/11/2020 0.375% 09/04/2025	3130AK5E2	150,000.00	WELLS_F		93.75	140,632.20	(8,917.80)	(9,246.33)	1.34	5.25
FREDDIE MAC NOTES DTD 09/25/2020 0.375% 09/23/2025	3137EAEX3	700,000.00	CITIGRP		93.52	654,626.00	(43,267.00)	(44,784.87)	1.39	5.25
FANNIE MAE NOTES DTD 11/12/2020 0.500% 11/07/2025	3135G06G3	650,000.00	BARCLAY		93.23	605,965.75	(41,707.25)	(43,325.03)	1.51	5.19
Security Type Sub-Total		2,275,000.00				2,130,504.90	(135,856.60)	(142,125.81)	1.38	5.23
Corporate Note										
GOLDMAN SACHS GROUP INC (CALLABLE) BONDS DTD 07/08/2014 3.850% 07/08/2024	38141EC23	400,000.00	SUSQ		99.64	398,540.00	(20,092.00)	(1,460.00)	0.19	5.73
BMW US CAPITAL LLC CORPORATE NOTES DTD 08/12/2021 0.750% 08/12/2024	05565EBU8	70,000.00	GOLDMAN		98.60	69,018.39	(975.31)	(981.02)	0.29	5.77
PACCAR FINANCIAL CORP CORPORATE NOTES DTD 02/06/2020 1.800% 02/06/2025	69371RQ66	175,000.00	MERRILL		97.27	170,218.83	(12,675.42)	(6,202.24)	0.76	5.48
AMERICAN EXPRESS CO CORP NOTES (CALLABLE DTD 03/04/2022 2.250% 03/04/2025	025816CO0	80,000.00	BARCLAY	02/01/25	97.18	77,741.28	(2,177.92)	(2,236.09)	0.75	5.72
ROCHE HOLDINGS INC (CALLABLE) CORPORATE DTD 03/10/2022 2.132% 03/10/2025	771196BT8	410,000.00	DEUTSCH	02/10/25	97.22	398,582.73	(11,417.27)	(11,417.27)	0.77	5.48



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Corporate Note										
HOME DEPOT INC (CALLABLE) CORPORATE NOTE DTD 03/28/2022 2.700% 04/15/2025	437076CM2	25,000.00	MORGAN_	03/15/25	97.53	24,382.53	(573.72)	(603.76)	0.87	5.38
CINTAS CORPORATION NO. 2 CORP NOTE (CALL DTD 05/03/2022 3.450% 05/01/2025	17252MAP5	65,000.00	KEYBANC	04/01/25	97.88	63,622.20	(1,363.50)	(1,373.03)	0.90	5.65
USAA CAPITAL CORP CORPORATE NOTES DTD 05/26/2022 3.375% 05/01/2025	90327QD89	225,000.00	MERRILL		97.98	220,465.58	(3,798.67)	(4,283.67)	0.98	5.47
GENERAL DYNAMICS CORP (CALLABLE) CORP NO DTD 05/11/2018 3.500% 05/15/2025	369550BG2	225,000.00	JPM_CHA	03/15/25	97.97	220,433.40	(31,814.10)	(9,958.45)	0.85	5.53
JPMORGAN CHASE & CO (CALLABLE) CORP NOTE DTD 06/01/2021 0.824% 06/01/2025	46647PCH7	315,000.00	JPM_CHA	06/01/24	99.48	313,373.34	(1,626.66)	(1,626.66)	0.09	1.30
AMAZON INC CORP NOTES (CALLABLE) DTD 06/03/2020 0.800% 06/03/2025	023135BO8	475,000.00	GOLDMAN	05/03/25	95.24	452,383.83	(22,383.42)	(22,565.38)	1.00	5.35
NATIONAL AUSTRALIA BK/NY CORPORATE NOTES DTD 06/09/2022 3.500% 06/09/2025	63254ABD9	250,000.00	CITIGRP		97.87	244,683.50	(5,316.50)	(5,316.50)	1.08	5.50
NATIONAL RURAL UTIL COOP CORPORATE NOTES DTD 05/04/2022 3.450% 06/15/2025	63743HFE7	50,000.00	RBC		97.59	48,796.25	(1,190.25)	(1,198.89)	1.10	5.69
IBM CORP CORPORATE NOTES DTD 07/27/2022 4.000% 07/27/2025	459200KS9	225,000.00	JPM_CHA		98.17	220,875.08	(4,124.92)	(4,124.92)	1.21	5.54
BANK OF AMERICA CORP NOTES DTD 07/30/2015 3.875% 08/01/2025	06051GFS3	225,000.00	MERRILL		97.83	220,114.35	(36,804.15)	(12,958.01)	1.22	5.69
ABBOTT LABORATORIES CORPORATE NOTES (CAL DTD 03/22/2017 3.875% 09/15/2025	002824BM1	225,000.00	US_BANC	06/15/25	98.28	221,133.83	(36,711.67)	(11,691.07)	1.11	5.18
BANK OF AMERICA CORP NOTES (CALLABLE) DTD 12/06/2021 1.530% 12/06/2025	06051GKE8	225,000.00	MERRILL	12/06/24	97.40	219,145.05	(5,854.95)	(5,854.95)	0.60	3.21



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Corporate Note										
JPMORGAN CHASE & CO CORP NOTES (CALLABLE DTD 02/24/2022 2.595% 02/24/2026	46647PCV6	175,000.00	JPM_CHA	02/24/25	97.34	170,352.00	(4,648.00)	(4,648.00)	0.81	4.13
UNITEDHEALTH GROUP INC (CALLABLE) CORPOR DTD 05/19/2021 1.150% 05/15/2026	91324PEC2	225,000.00	CITIGRP	04/15/26	91.99	206,969.18	(17,639.32)	(17,870.95)	1.93	5.34
BMW US CAPITAL LLC (CALLABLE) CORPORATE DTD 08/12/2021 1.250% 08/12/2026	05565EBW4	175,000.00	MITSU	07/12/26	91.21	159,609.98	(15,337.52)	(15,366.02)	2.17	5.39
CATERPILLAR FINL SERVICE CORPORATE NOTES DTD 01/10/2022 1.700% 01/08/2027	14913R2U0	225,000.00	JPM_CHA		91.36	205,554.15	(18,309.60)	(18,833.11)	2.62	5.18
TARGET CORP CORP NOTES (CALLABLE) DTD 01/24/2022 1.950% 01/15/2027	87612EBM7	40,000.00	CITIGRP	12/15/26	92.31	36,923.80	(3,008.20)	(3,039.19)	2.55	5.02
BANK OF NY MELLON CORP (CALLABLE) CORPOR DTD 01/26/2022 2.050% 01/26/2027	06406RBA4	475,000.00	DEUTSCH	12/26/26	92.03	437,141.55	(36,803.95)	(37,280.32)	2.58	5.21
MICROSOFT CORP CORP NOTES (CALLABLE) DTD 02/06/2017 3.300% 02/06/2027	594918BY9	750,000.00	GOLDMAN	11/06/26	95.79	718,455.75	(3,486.75)	(11,596.20)	2.41	4.94
AMERICAN EXPRESS CO CORP NOTES (CALLABLE DTD 03/04/2022 2.550% 03/04/2027	025816CS6	300,000.00	RBS	02/01/27	92.47	277,405.50	202.50	(6,896.96)	2.66	5.44
BERKSHIRE HATHAWAY CORP NOTES (CALLABLE) DTD 03/15/2022 2.300% 03/15/2027	084664CZ2	475,000.00	SEEL	02/15/27	92.68	440,238.55	(25,850.45)	(29,641.53)	2.71	5.07
CHARLES SCHWAB CORP NOTES (CALLABLE) DTD 09/24/2021 3.300% 04/01/2027	808513BW4	300,000.00	BARCLAY	01/01/27	94.19	282,566.40	(2,358.60)	(6,723.21)	2.57	5.48
NATIONAL AUSTRALIA BK/NY CORPORATE NOTES DTD 06/09/2022 3.905% 06/09/2027	63254ABE7	500,000.00	CBAA		95.98	479,900.00	(8,425.00)	(11,840.83)	2.91	5.32
APPLE INC (CALLABLE) BONDS DTD 09/12/2017 2.900% 09/12/2027	037833DB3	775,000.00	TD	06/12/27	93.32	723,248.60	(17,814.15)	(27,115.32)	2.99	5.08



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Corporate Note										
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 01/12/2023 4.625% 01/12/2028	89236TKO7	375,000.00	WELLS_F		98.13	367,971.38	(8,311.12)	(7,992.81)	3.39	5.19
NATIONAL RURAL UTIL COOP CORP NOTES (CAL DTD 02/07/2018 3.400% 02/07/2028	637432NP6	350,000.00	MORGAN_	11/07/27	93.35	326,711.00	(2,478.00)	(7,465.29)	3.31	5.37
TEXAS INSTRUMENTS INC CORP NOTE (CALLABL DTD 11/18/2022 4.600% 02/15/2028	882508BV5	85,000.00	JPM_CHA	01/15/28	98.35	83,596.40	(3,447.00)	(3,028.24)	3.42	5.08
BRISTOL-MYERS SQUIBB CO CORP NOTES (CALL DTD 07/15/2020 3.900% 02/20/2028	110122DE5	375,000.00	MKTX	11/20/27	95.46	357,972.00	(291.75)	(4,139.70)	3.32	5.23
LOCKHEED MARTIN CORP NOTES (CALLABLE) DTD 05/25/2023 4.450% 05/15/2028	539830BZ1	60,000.00	BARCLAY	04/15/28	97.25	58,350.24	(1,541.76)	(1,562.09)	3.59	5.21
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 07/14/2023 4.950% 07/14/2028	24422EXB0	375,000.00	CITIGRP		99.19	371,959.88	(5,905.12)	(5,461.80)	3.79	5.16
CITIBANK NA CORP NOTES (CALLABLE) DTD 09/29/2023 5.803% 09/29/2028	17325FBB3	750,000.00	BARCLAY	08/29/28	101.93	764,463.00	18,183.00	17,806.50	3.88	5.31
AIR PRODUCTS & CHEMICALS CORP NOTES (CAL DTD 02/08/2024 4.600% 02/08/2029	009158BH8	340,000.00	BARCLAY	01/08/29	97.53	331,603.36	(7,944.44)	(7,962.89)	4.22	5.19
CISCO SYSTEMS INC CORPORATE NOTES (CALLA DTD 02/26/2024 4.850% 02/26/2029	17275RBR2	420,000.00	CITIGRP	01/26/29	98.64	414,287.58	(5,565.42)	(5,570.08)	4.25	5.17
BLACKROCK FUNDING INC CORPORATE NOTES (C DTD 03/14/2024 4.700% 03/14/2029	09290DAA9	50,000.00	CITIGRP	02/14/29	98.04	49,018.15	(891.35)	(893.45)	4.32	5.16
BLACKROCK FUNDING INC CORPORATE NOTES (C DTD 03/14/2024 4.700% 03/14/2029	09290DAA9	725,000.00	MERRILL	02/14/29	98.04	710,763.18	(14,592.07)	(14,583.66)	4.32	5.16
ADOBE INC CORP NOTES (CALLABLE) DTD 04/04/2024 4.800% 04/04/2029	00724PAF6	170,000.00	SEEL	03/04/29	98.93	168,184.57	(1,591.03)	(1,593.97)	4.36	5.05



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Corporate Note										
ADOBE INC CORP NOTES (CALLABLE) DTD 04/04/2024 4.800% 04/04/2029	00724PAF6	205,000.00	MERRILL	03/04/29	98.93	202,810.81	(1,883.74)	(1,887.74)	4.36	5.05
Security Type Sub-Total		12,360,000.00				11,929,567.18	(388,639.27)	(339,038.77)	2.50	5.12
Certificate of Deposit										
TORONTO DOMINION BANK NY CERT DEPOS DTD 10/31/2022 5.600% 10/27/2025	89115B6K1	450,000.00	TD		100.12	450,520.98	520.98	520.98	1.45	5.43
NORDEA BANK ABP NEW YORK CERT DEPOS DTD 11/03/2022 5.530% 11/03/2025	65558UYF3	450,000.00	WELLS_F		100.33	451,502.10	1,502.10	1,502.10	1.43	5.30
Security Type Sub-Total		900,000.00				902,023.08	2,023.08	2,023.08	1.44	5.36
Asset-Backed Security										
HART 2021-A A3 DTD 04/28/2021 0.380% 09/15/2025	44933LAC7	8,564.20	BARCLAY		99.36	8,509.59	(53.71)	(54.33)	0.11	0.85
NAROT 2021-A A3 DTD 06/23/2021 0.330% 10/15/2025	65480BAC1	81,607.27	MITSU		98.50	80,379.99	(1,225.89)	(1,226.81)	0.26	1.37
TAOT 2021-B A3 DTD 06/14/2021 0.260% 11/17/2025	89190GAC1	78,128.60	CITIGRP		98.58	77,019.05	(1,101.13)	(1,106.61)	0.23	1.19
HAROT 2021-4 A3 DTD 11/24/2021 0.880% 01/21/2026	43815GAC3	49,438.91	MERRILL		97.50	48,202.53	(1,225.96)	(1,232.06)	0.48	2.36
CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314QAC8	26,694.06	MERRILL		98.57	26,312.97	(375.33)	(378.94)	0.24	1.32
HART 2021-C A3 DTD 11/17/2021 0.740% 05/15/2026	44935FAD6	38,242.38	SMBC		97.94	37,452.70	(781.14)	(785.81)	0.39	1.77
DCENT 2021-A1 A1 DTD 09/27/2021 0.580% 09/15/2026	254683CP8	195,000.00	CITIGRP		98.16	191,415.28	(3,542.97)	(3,564.77)	0.36	1.37
GMCAR 2021-4 A3 DTD 10/21/2021 0.680% 09/16/2026	362554AC1	45,745.63	JPM_CHA		97.07	44,405.80	(1,338.66)	(1,339.26)	0.52	1.94
CARMX 2022-3 A3 DTD 07/20/2022 3.970% 04/15/2027	14318MAD1	210,000.00	RBC		98.93	207,746.09	(2,248.95)	(2,250.82)	0.75	4.36



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Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Asset-Backed Security										
NAROT 2022-B A3 DTD 09/28/2022 4.460% 05/17/2027	65480JAC4	140,000.00	WELLS_F		98.86	138,406.63	(1,564.40)	(1,574.35)	1.01	4.86
GMCAR 2022-4 A3 DTD 10/12/2022 4.820% 08/16/2027	36265QAD8	275,000.00	RBC		99.29	273,042.03	(1,912.90)	(1,927.35)	0.94	5.05
TAOT 2023-A A3 DTD 01/30/2023 4.630% 09/15/2027	891940AC2	245,000.00	MERRILL		98.84	242,157.90	(2,841.98)	(2,842.01)	1.18	5.00
COMET 2022-A3 A DTD 11/03/2022 4.950% 10/15/2027	14041NGB1	245,000.00	RBC		99.22	243,086.06	(1,875.50)	(1,887.09)	1.37	5.20
HDMOT 2023-A A3 DTD 02/23/2023 5.050% 12/15/2027	41285JAD0	170,000.00	JPM_CHA		99.42	169,007.81	(975.07)	(979.29)	1.21	5.23
FORDO 2023-A A3 DTD 03/31/2023 4.650% 02/15/2028	344928AD8	130,000.00	BNP_PAR		98.75	128,368.66	(1,617.78)	(1,620.80)	1.39	5.01
HAROT 2023-3 A3 DTD 08/22/2023 5.410% 02/18/2028	43815QAC1	320,000.00	MERRILL		99.77	319,275.39	(658.63)	(668.80)	1.62	5.48
DCENT 2023-A1 A DTD 04/11/2023 4.310% 03/15/2028	254683CY9	320,000.00	RBC		98.00	313,587.52	(6,393.92)	(6,397.90)	1.75	4.88
BACCT 2023-A1 A1 DTD 06/16/2023 4.790% 05/15/2028	05522RDG0	170,000.00	MERRILL		98.88	168,091.90	(1,869.61)	(1,876.47)	1.89	5.10
AMXCA 2023-1 A DTD 06/14/2023 4.870% 05/15/2028	02582JJZ4	190,000.00	RBC		98.90	187,911.16	(2,071.99)	(2,075.01)	1.89	5.17
COMET 2023-A1 A DTD 05/24/2023 4.420% 05/15/2028	14041NGD7	490,000.00	RBC		98.11	480,737.14	(9,150.50)	(9,171.70)	1.90	4.94
DCENT 2023-A2 A DTD 06/28/2023 4.930% 06/15/2028	254683CZ6	350,000.00	MERRILL		99.03	346,609.20	(3,343.52)	(3,351.55)	1.96	5.19
HAROT 2023-4 A3 DTD 11/08/2023 5.670% 06/21/2028	438123AC5	85,000.00	JPM_CHA		100.34	85,285.62	300.59	299.21	1.90	5.58
FITAT 2023-1 A3 DTD 08/23/2023 5.530% 08/15/2028	31680EAD3	350,000.00	JPM_CHA		99.99	349,979.21	0.91	(2.10)	1.72	5.53
CHAIT 2023-A1 A DTD 09/15/2023 5.160% 09/15/2028	161571HT4	405,000.00	JPM_CHA		99.45	402,761.08	(2,126.65)	(2,139.21)	2.18	5.30
AMXCA 2023-3 A DTD 09/19/2023 5.230% 09/15/2028	02582JKD1	410,000.00	CITIGRP		99.69	408,725.60	(1,256.07)	(1,258.09)	2.17	5.31
BACCT 2023-A2 A2 DTD 12/14/2023 4.980% 11/15/2028	05522RDH8	180,000.00	MERRILL		99.23	178,613.14	(1,362.69)	(1,364.36)	2.32	5.17



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Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Asset-Backed Security										
AMXCA 2024-1 A DTD 04/23/2024 5.230% 04/16/2029	02582JKH2	495,000.00	BARCLAY		99.90	494,487.45	(411.08)	(411.48)	2.67	5.25
Security Type Sub-Total		5,703,421.05				5,651,577.50	(51,024.53)	(51,187.76)	1.65	4.82
Managed Account Sub-Total		53,575,274.00				51,212,407.54	(972,063.38)	(1,353,057.33)	2.49	5.03
Joint Powers Authority										
CAMP Pool		276,870.70			1.00	276,870.70	0.00	0.00	0.00	
Liquid Sub-Total		276,870.70				276,870.70	0.00	0.00	0.00	
Securities Sub-Total		\$53,852,144.70				\$51,489,278.24	(\$972,063.38)	(\$1,353,057.33)	2.49	5.03%
Accrued Interest						\$353,696.78				
Total Investments						\$51,842,975.02				



Managed Account Security Transactions & Interest

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Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
BUY										
04/01/24	04/04/24	ADOBE INC CORP NOTES (CALLABLE) DTD 04/04/2024 4.800% 04/04/2029	00724PAF6	205,000.00	(204,694.55)	0.00	(204,694.55)			
04/02/24	04/04/24	ADOBE INC CORP NOTES (CALLABLE) DTD 04/04/2024 4.800% 04/04/2029	00724PAF6	170,000.00	(169,775.60)	0.00	(169,775.60)			
04/03/24	04/05/24	US TREASURY NOTES DTD 02/28/2023 4.000% 02/29/2028	91282CGP0	400,000.00	(393,640.63)	(1,565.22)	(395,205.85)			
04/16/24	04/23/24	AMXCA 2024-1 A DTD 04/23/2024 5.230% 04/16/2029	02582JKH2	495,000.00	(494,898.53)	0.00	(494,898.53)			

Transaction Type Sub-Total			1,270,000.00	(1,263,009.31)	(1,565.22)	(1,264,574.53)
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INTEREST										
04/01/24	04/01/24	CHARLES SCHWAB CORP NOTES (CALLABLE) DTD 09/24/2021 3.300% 04/01/2027	808513BW4	300,000.00	0.00	4,950.00	4,950.00			
04/01/24	04/25/24	FHMS KJ48 A1 DTD 12/01/2023 4.858% 05/01/2028	3137HBC69	398,318.67	0.00	1,612.53	1,612.53			
04/01/24	04/25/24	FHMS K043 A2 DTD 03/01/2015 3.062% 12/01/2024	3137BGK24	245,130.79	0.00	625.49	625.49			
04/01/24	04/25/24	FNA 2023-M6 A2 DTD 07/01/2023 4.190% 07/01/2028	3136BODE6	550,000.00	0.00	1,920.42	1,920.42			
04/01/24	04/25/24	FHMS KJ46 A1 DTD 07/01/2023 4.777% 06/01/2028	3137HAD45	438,034.42	0.00	1,743.74	1,743.74			
04/01/24	04/25/24	FHLMC MULTIFAMILY STRUCTURED P DTD 07/01/2017 3.243% 04/01/2027	3137F1G44	550,000.00	0.00	1,486.38	1,486.38			
04/01/24	04/25/24	FHMS K511 A2 DTD 12/01/2023 4.860% 10/01/2028	3137HB3G7	275,000.00	0.00	1,113.75	1,113.75			
04/01/24	04/25/24	FHMS K514 A2 DTD 02/01/2024 4.572% 12/01/2028	3137HBLV4	290,000.00	0.00	1,104.90	1,104.90			
04/01/24	04/25/24	FHMS K507 A2 DTD 09/01/2023 4.800% 09/01/2028	3137HAMS2	500,000.00	0.00	2,000.00	2,000.00			
04/01/24	04/25/24	FHMS K058 A2 DTD 11/09/2016 2.653% 08/01/2026	3137BSP72	550,000.00	0.00	1,215.96	1,215.96			
04/01/24	04/25/24	FHMS K506 A2 DTD 09/01/2023 4.650% 08/01/2028	3137HAMH6	800,000.00	0.00	3,100.00	3,100.00			



Managed Account Security Transactions & Interest

For the Month Ending **April 30, 2024**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
INTEREST										
04/01/24	04/25/24	FHMS K054 A2 DTD 04/20/2016 2.745% 01/01/2026	3137BNGT5	275,000.00	0.00	629.06	629.06			
04/01/24	04/25/24	FHMS K510 A2 DTD 11/01/2023 5.069% 10/01/2028	3137HB3D4	180,000.00	0.00	760.35	760.35			
04/01/24	04/25/24	FHMS K509 A2 DTD 10/01/2023 4.850% 09/01/2028	3137HAST4	375,000.00	0.00	1,515.63	1,515.63			
04/01/24	04/25/24	FHMS K505 A2 DTD 07/01/2023 4.819% 06/01/2028	3137HACX2	550,000.00	0.00	2,208.71	2,208.71			
04/01/24	04/25/24	FHMS K064 A2 DTD 05/15/2017 3.224% 03/01/2027	3137BXOY1	550,000.00	0.00	1,477.67	1,477.67			
04/01/24	04/25/24	FHMS K508 A2 DTD 10/01/2023 4.740% 08/01/2028	3137HAQ74	500,000.00	0.00	1,975.00	1,975.00			
04/01/24	04/25/24	FHMS K061 A2 DTD 01/30/2017 3.347% 11/01/2026	3137BTUM1	377,198.75	0.00	1,052.07	1,052.07			
04/15/24	04/15/24	HART 2021-A A3 DTD 04/28/2021 0.380% 09/15/2025	44933LAC7	11,826.43	0.00	3.75	3.75			
04/15/24	04/15/24	COMET 2022-A3 A DTD 11/03/2022 4.950% 10/15/2027	14041NGB1	245,000.00	0.00	1,010.63	1,010.63			
04/15/24	04/15/24	DCENT 2023-A1 A DTD 04/11/2023 4.310% 03/15/2028	254683CY9	320,000.00	0.00	1,149.33	1,149.33			
04/15/24	04/15/24	TAOT 2021-B A3 DTD 06/14/2021 0.260% 11/17/2025	89190GAC1	91,573.46	0.00	19.84	19.84			
04/15/24	04/15/24	TAOT 2023-A A3 DTD 01/30/2023 4.630% 09/15/2027	891940AC2	245,000.00	0.00	945.29	945.29			
04/15/24	04/15/24	HDMOT 2023-A A3 DTD 02/23/2023 5.050% 12/15/2027	41285JAD0	170,000.00	0.00	715.42	715.42			
04/15/24	04/15/24	HOME DEPOT INC (CALLABLE) CORPORATE NOTE DTD 03/28/2022 2.700% 04/15/2025	437076CM2	25,000.00	0.00	337.50	337.50			
04/15/24	04/15/24	AMXCA 2023-1 A DTD 06/14/2023 4.870% 05/15/2028	02582JJZ4	190,000.00	0.00	771.08	771.08			
04/15/24	04/15/24	BACCT 2023-A2 A2 DTD 12/14/2023 4.980% 11/15/2028	05522RDH8	180,000.00	0.00	747.00	747.00			



Managed Account Security Transactions & Interest

For the Month Ending **April 30, 2024**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Transaction Type		Security Description	CUSIP	Par	Principal	Accrued	Total	Realized G/L	Realized G/L	Sale
Trade	Settle				Proceeds	Interest		Cost	Amort Cost	Method
INTEREST										
04/15/24	04/15/24	NAROT 2021-A A3 DTD 06/23/2021 0.330% 10/15/2025	65480BAC1	94,704.98	0.00	26.04	26.04			
04/15/24	04/15/24	FORDO 2023-A A3 DTD 03/31/2023 4.650% 02/15/2028	344928AD8	130,000.00	0.00	503.75	503.75			
04/15/24	04/15/24	NAROT 2022-B A3 DTD 09/28/2022 4.460% 05/17/2027	65480JAC4	140,000.00	0.00	520.33	520.33			
04/15/24	04/15/24	AMXCA 2023-3 A DTD 09/19/2023 5.230% 09/15/2028	02582JKD1	410,000.00	0.00	1,786.92	1,786.92			
04/15/24	04/15/24	FITAT 2023-1 A3 DTD 08/23/2023 5.530% 08/15/2028	31680EAD3	350,000.00	0.00	1,612.92	1,612.92			
04/15/24	04/15/24	DCENT 2021-A1 A1 DTD 09/27/2021 0.580% 09/15/2026	254683CP8	195,000.00	0.00	94.25	94.25			
04/15/24	04/15/24	COMET 2023-A1 A DTD 05/24/2023 4.420% 05/15/2028	14041NGD7	490,000.00	0.00	1,804.83	1,804.83			
04/15/24	04/15/24	CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314OAC8	31,040.41	0.00	13.45	13.45			
04/15/24	04/15/24	DCENT 2023-A2 A DTD 06/28/2023 4.930% 06/15/2028	254683CZ6	350,000.00	0.00	1,437.92	1,437.92			
04/15/24	04/15/24	BACCT 2023-A1 A1 DTD 06/16/2023 4.790% 05/15/2028	05522RDG0	170,000.00	0.00	678.58	678.58			
04/15/24	04/15/24	HART 2021-C A3 DTD 11/17/2021 0.740% 05/15/2026	44935FAD6	42,575.89	0.00	26.26	26.26			
04/15/24	04/15/24	CHAIT 2023-A1 A DTD 09/15/2023 5.160% 09/15/2028	161571HT4	405,000.00	0.00	1,741.50	1,741.50			
04/15/24	04/15/24	CARMX 2022-3 A3 DTD 07/20/2022 3.970% 04/15/2027	14318MAD1	210,000.00	0.00	694.75	694.75			
04/16/24	04/16/24	GMCAR 2022-4 A3 DTD 10/12/2022 4.820% 08/16/2027	36265QAD8	275,000.00	0.00	1,104.58	1,104.58			
04/16/24	04/16/24	GMCAR 2021-4 A3 DTD 10/21/2021 0.680% 09/16/2026	362554AC1	49,658.13	0.00	28.14	28.14			
04/18/24	04/18/24	HAROT 2023-3 A3 DTD 08/22/2023 5.410% 02/18/2028	43815QAC1	320,000.00	0.00	1,442.67	1,442.67			
04/21/24	04/21/24	HAROT 2023-4 A3 DTD 11/08/2023 5.670% 06/21/2028	438123AC5	85,000.00	0.00	401.63	401.63			



Managed Account Security Transactions & Interest

For the Month Ending **April 30, 2024**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Transaction Type		Security Description	CUSIP	Par	Principal	Accrued	Total	Realized G/L	Realized G/L	Sale
Trade	Settle				Proceeds	Interest		Cost	Amort Cost	Method
INTEREST										
04/21/24	04/21/24	HAROT 2021-4 A3 DTD 11/24/2021 0.880% 01/21/2026	43815GAC3	54,334.83	0.00	39.85	39.85			
04/30/24	04/30/24	US TREASURY NOTES DTD 04/30/2022 2.750% 04/30/2027	91282CEN7	1,200,000.00	0.00	16,500.00	16,500.00			
Transaction Type Sub-Total				14,184,396.76	0.00	66,649.87	66,649.87			
MATURITY										
04/26/24	04/26/24	BANK OF NY MELLON CORP NOTES (CALLABLE) DTD 04/26/2021 0.500% 04/26/2024	06406RAS6	210,000.00	210,000.00	525.00	210,525.00	224.70	0.00	
Transaction Type Sub-Total				210,000.00	210,000.00	525.00	210,525.00	224.70	0.00	
PAYDOWNS										
04/01/24	04/25/24	FHMS K061 A2 DTD 01/30/2017 3.347% 11/01/2026	3137BTUM1	719.04	719.04	0.00	719.04	22.13	0.00	
04/01/24	04/25/24	FHMS KJ46 A1 DTD 07/01/2023 4.777% 06/01/2028	3137HAD45	230.12	230.12	0.00	230.12	0.01	0.00	
04/01/24	04/25/24	FHMS K043 A2 DTD 03/01/2015 3.062% 12/01/2024	3137BGK24	411.25	411.25	0.00	411.25	(20.37)	0.00	
04/01/24	04/25/24	FHMS KJ48 A1 DTD 12/01/2023 4.858% 05/01/2028	3137HBC69	469.27	469.27	0.00	469.27	0.00	0.00	
04/15/24	04/15/24	NAROT 2021-A A3 DTD 06/23/2021 0.330% 10/15/2025	65480BAC1	13,097.71	13,097.71	0.00	13,097.71	0.22	0.00	
04/15/24	04/15/24	TAOT 2021-B A3 DTD 06/14/2021 0.260% 11/17/2025	89190GAC1	13,444.86	13,444.86	0.00	13,444.86	1.45	0.00	
04/15/24	04/15/24	HART 2021-C A3 DTD 11/17/2021 0.740% 05/15/2026	44935FAD6	4,333.51	4,333.51	0.00	4,333.51	0.97	0.00	
04/15/24	04/15/24	HART 2021-A A3 DTD 04/28/2021 0.380% 09/15/2025	44933LAC7	3,262.23	3,262.23	0.00	3,262.23	0.34	0.00	
04/15/24	04/15/24	CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314OAC8	4,346.35	4,346.35	0.00	4,346.35	0.94	0.00	
04/16/24	04/16/24	GMCAR 2021-4 A3 DTD 10/21/2021 0.680% 09/16/2026	362554AC1	3,912.50	3,912.50	0.00	3,912.50	0.10	0.00	



Managed Account Security Transactions & Interest

For the Month Ending **April 30, 2024**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L	Realized G/L	Sale Method
Trade	Settle							Cost	Amort Cost	
PAYDOWNS										
04/21/24	04/21/24	HAROT 2021-4 A3 DTD 11/24/2021 0.880% 01/21/2026	43815GAC3	4,895.92	4,895.92	0.00	4,895.92	1.03	0.00	
Transaction Type Sub-Total				49,122.76	49,122.76	0.00	49,122.76	6.82	0.00	
SELL										
04/02/24	04/04/24	US TREASURY NOTES DTD 07/31/2021 0.625% 07/31/2026	91282CCP4	150,000.00	136,828.13	164.84	136,992.97	322.27	(5,623.70)	FIFO
04/03/24	04/05/24	MORGAN STANLEY CORP NOTES DTD 04/28/2014 3.875% 04/29/2024	61746BDQ6	400,000.00	399,520.00	6,716.67	406,236.67	(23,396.00)	(795.72)	FIFO
04/16/24	04/23/24	US TREASURY NOTES DTD 07/31/2021 0.625% 07/31/2026	91282CCP4	300,000.00	272,753.91	427.54	273,181.45	(1,875.00)	(13,073.16)	FIFO
04/16/24	04/23/24	US TREASURY NOTES DTD 07/31/2021 0.625% 07/31/2026	91282CCP4	175,000.00	159,106.44	249.40	159,355.84	(150.40)	(7,284.67)	FIFO
Transaction Type Sub-Total				1,025,000.00	968,208.48	7,558.45	975,766.93	(25,099.13)	(26,777.25)	
Managed Account Sub-Total					(35,678.07)	73,168.10	37,490.03	(24,867.61)	(26,777.25)	
Total Security Transactions					(\$35,678.07)	\$73,168.10	\$37,490.03	(\$24,867.61)	(\$26,777.25)	



Account Statement

For the Month Ending **April 30, 2024**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Trade Date	Settlement Date	Transaction Description	Share or Unit Price	Dollar Amount of Transaction	Total Shares Owned
CAMP Pool					
Opening Balance					221,402.57
04/01/24	04/01/24	Purchase - Interest 17325FBB3	1.00	21,761.25	243,163.82
04/01/24	04/01/24	Purchase - Interest 808513BW4	1.00	4,950.00	248,113.82
04/04/24	04/04/24	Purchase - Principal 91282CCP4	1.00	136,828.13	384,941.95
04/04/24	04/04/24	Purchase - Interest 91282CCP4	1.00	164.84	385,106.79
04/04/24	04/04/24	Redemption - Principal 00724PAF6	1.00	(204,694.55)	180,412.24
04/04/24	04/04/24	Redemption - Principal 00724PAF6	1.00	(169,775.60)	10,636.64
04/05/24	04/05/24	Purchase - Interest 61746BDQ6	1.00	6,716.67	17,353.31
04/05/24	04/05/24	Purchase - Principal 61746BDQ6	1.00	399,520.00	416,873.31
04/05/24	04/05/24	Redemption - Principal 91282CGP0	1.00	(393,640.63)	23,232.68
04/05/24	04/05/24	Redemption - Interest 91282CGP0	1.00	(1,565.22)	21,667.46
04/15/24	04/15/24	Purchase - Interest 437076CM2	1.00	337.50	22,004.96
04/15/24	04/15/24	Purchase - Interest 02582JJZ4	1.00	771.08	22,776.04
04/15/24	04/15/24	Purchase - Interest 02582JKD1	1.00	1,786.92	24,562.96
04/15/24	04/15/24	Purchase - Interest 05522RDG0	1.00	678.58	25,241.54
04/15/24	04/15/24	Purchase - Interest 05522RDH8	1.00	747.00	25,988.54
04/15/24	04/15/24	Purchase - Interest 14041INGB1	1.00	1,010.63	26,999.17
04/15/24	04/15/24	Purchase - Interest 14041INGD7	1.00	1,804.83	28,804.00
04/15/24	04/15/24	Purchase - Interest 14314QAC8	1.00	13.45	28,817.45
04/15/24	04/15/24	Purchase - Interest 14318MAD1	1.00	694.75	29,512.20
04/15/24	04/15/24	Purchase - Interest 161571HT4	1.00	1,741.50	31,253.70
04/15/24	04/15/24	Purchase - Interest 254683CP8	1.00	94.25	31,347.95



Account Statement

For the Month Ending **April 30, 2024**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Trade Date	Settlement Date	Transaction Description	Share or Unit Price	Dollar Amount of Transaction	Total Shares Owned
CAMP Pool					
04/15/24	04/15/24	Purchase - Interest 254683CY9	1.00	1,149.33	32,497.28
04/15/24	04/15/24	Purchase - Interest 254683CZ6	1.00	1,437.92	33,935.20
04/15/24	04/15/24	Purchase - Interest 31680EAD3	1.00	1,612.92	35,548.12
04/15/24	04/15/24	Purchase - Interest 344928AD8	1.00	503.75	36,051.87
04/15/24	04/15/24	Purchase - Interest 41285JAD0	1.00	715.42	36,767.29
04/15/24	04/15/24	Purchase - Interest 44933LAC7	1.00	3.75	36,771.04
04/15/24	04/15/24	Purchase - Interest 44935FAD6	1.00	26.26	36,797.30
04/15/24	04/15/24	Purchase - Interest 65480BAC1	1.00	26.04	36,823.34
04/15/24	04/15/24	Purchase - Interest 65480JAC4	1.00	520.33	37,343.67
04/15/24	04/15/24	Purchase - Interest 89190GAC1	1.00	19.84	37,363.51
04/15/24	04/15/24	Purchase - Interest 891940AC2	1.00	945.29	38,308.80
04/15/24	04/15/24	Purchase - Principal 14314QAC8	1.00	4,346.35	42,655.15
04/15/24	04/15/24	Purchase - Principal 89190GAC1	1.00	13,444.86	56,100.01
04/15/24	04/15/24	Purchase - Principal 44935FAD6	1.00	4,333.51	60,433.52
04/15/24	04/15/24	Purchase - Principal 65480BAC1	1.00	13,097.71	73,531.23
04/15/24	04/15/24	Purchase - Principal 44933LAC7	1.00	3,262.23	76,793.46
04/16/24	04/16/24	Purchase - Interest 362554AC1	1.00	28.14	76,821.60
04/16/24	04/16/24	Purchase - Interest 36265QAD8	1.00	1,104.58	77,926.18
04/16/24	04/16/24	Purchase - Principal 362554AC1	1.00	3,912.50	81,838.68
04/18/24	04/18/24	Purchase - Interest 43815QAC1	1.00	1,442.67	83,281.35
04/22/24	04/22/24	Purchase - Interest 43815GAC3	1.00	39.85	83,321.20
04/22/24	04/22/24	Purchase - Interest 438123AC5	1.00	401.63	83,722.83



Account Statement

For the Month Ending **April 30, 2024**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Trade Date	Settlement Date	Transaction Description	Share or Unit Price	Dollar Amount of Transaction	Total Shares Owned
CAMP Pool					
04/22/24	04/22/24	Purchase - Principal 43815GAC3	1.00	4,895.92	88,618.75
04/23/24	04/23/24	Purchase - Principal 91282CCP4	1.00	431,860.35	520,479.10
04/23/24	04/23/24	Purchase - Interest 91282CCP4	1.00	676.94	521,156.04
04/23/24	04/23/24	Redemption - Principal 02582JKH2	1.00	(494,898.53)	26,257.51
04/25/24	04/25/24	Purchase - Interest 3136BQDE6	1.00	1,920.42	28,177.93
04/25/24	04/25/24	Purchase - Interest 3137BGK24	1.00	625.49	28,803.42
04/25/24	04/25/24	Purchase - Interest 3137BNGT5	1.00	629.06	29,432.48
04/25/24	04/25/24	Purchase - Interest 3137BSP72	1.00	1,215.96	30,648.44
04/25/24	04/25/24	Purchase - Interest 3137BTUM1	1.00	1,052.07	31,700.51
04/25/24	04/25/24	Purchase - Interest 3137BXQY1	1.00	1,477.67	33,178.18
04/25/24	04/25/24	Purchase - Interest 3137F1G44	1.00	1,486.38	34,664.56
04/25/24	04/25/24	Purchase - Interest 3137HACX2	1.00	2,208.71	36,873.27
04/25/24	04/25/24	Purchase - Interest 3137HAD45	1.00	1,743.74	38,617.01
04/25/24	04/25/24	Purchase - Interest 3137HAMH6	1.00	3,100.00	41,717.01
04/25/24	04/25/24	Purchase - Interest 3137HAMS2	1.00	2,000.00	43,717.01
04/25/24	04/25/24	Purchase - Interest 3137HAQ74	1.00	1,975.00	45,692.01
04/25/24	04/25/24	Purchase - Interest 3137HAST4	1.00	1,515.63	47,207.64
04/25/24	04/25/24	Purchase - Interest 3137HB3D4	1.00	760.35	47,967.99
04/25/24	04/25/24	Purchase - Interest 3137HB3G7	1.00	1,113.75	49,081.74
04/25/24	04/25/24	Purchase - Interest 3137HBC69	1.00	1,612.53	50,694.27
04/25/24	04/25/24	Purchase - Interest 3137HBLV4	1.00	1,104.90	51,799.17
04/25/24	04/25/24	Purchase - Principal 3137HBC69	1.00	469.27	52,268.44



Account Statement

For the Month Ending **April 30, 2024**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Trade Date	Settlement Date	Transaction Description	Share or Unit Price	Dollar Amount of Transaction	Total Shares Owned
CAMP Pool					
04/25/24	04/25/24	Purchase - Principal 3137HAD45	1.00	230.12	52,498.56
04/25/24	04/25/24	Purchase - Principal 3137BTUM1	1.00	719.04	53,217.60
04/25/24	04/25/24	Purchase - Principal 3137BGK24	1.00	411.25	53,628.85
04/26/24	04/26/24	Purchase - Principal 06406RAS6	1.00	210,525.00	264,153.85
04/29/24	04/29/24	IP Fees March 2024	1.00	(4,006.64)	260,147.21
04/29/24	04/29/24	U.S. Bank Fees February 2024	1.00	(233.11)	259,914.10
04/30/24	04/30/24	Purchase - Interest 91282CEN7	1.00	16,500.00	276,414.10
04/30/24	05/01/24	Accrual Income Div Reinvestment - Distributions	1.00	456.60	276,870.70

Closing Balance

276,870.70

	Month of April	Fiscal YTD January-April
Opening Balance	221,402.57	116,772.96
Purchases	1,324,282.41	6,393,272.09
Redemptions (Excl. Checks)	(1,268,814.28)	(6,233,174.35)
Check Disbursements	0.00	0.00
Closing Balance	276,870.70	276,870.70
Cash Dividends and Income	456.60	2,122.65

Closing Balance	276,870.70
Average Monthly Balance	102,308.60
Monthly Distribution Yield	5.44%