



CITY OF LAKE ELSINORE
INVESTMENT REPORT

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

	BANK BALANCE	DEPOSITS IN TRANSIT	OUTSTANDING PAYMENTS	BOOK BALANCE
CASH ACCOUNTS				
Bank Accounts:				
General Checking Account	\$ 2,469,307	\$ 624,595	\$ (8,728)	\$ 3,085,174
Cash On Hand:				
Cashier Drawers #1 & #2	-	-	-	300
City of Lake Elsinore Petty Cash Fund	-	-	-	2,000
Total Cash Accounts	2,469,307	624,595	(8,728)	3,087,474
INVESTMENTS				
Local Agency Investment Funds	94,146,410	-	-	94,146,410
CAMP Investments:				
CAMP Pool Account	88,805	-	-	88,805
U.S. Treasury Bond / Note	22,321,837	-	-	22,321,837
Supra-National Agency Bond / Note	-	-	-	-
Municipal Bond / Note	1,396,023	-	-	1,396,023
Federal Agency Commercial Mortgage-Backed Security	7,816,737	-	-	7,816,737
Federal Agency Bond / Note	2,266,362	-	-	2,266,362
Corporate Note	12,376,028	-	-	12,376,028
Certificate of Deposit	900,000	-	-	900,000
Asset-Backed Security	5,595,314	-	-	5,595,314
Sub-total Investments	146,907,515	-	-	146,907,515
Market Value Adjustment:				
Unrealized Gain/(Loss) at 4/30/2024	(921,476)	-	-	(921,476)
Total Investments	145,986,039	-	-	145,986,038
Total Pooled Cash and Investments	\$ 148,455,346	\$ 624,595	\$ (8,728)	\$ 149,073,512
TOTAL POOLED CASH AND INVESTMENTS				\$ 149,073,512

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 11, 2024. 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	July 15, 2024
City Manager	Date

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

<u>FUND NO</u>	<u>FUND NAME</u>	<u>AMOUNT</u>
100	General	\$ 18,252,321
102	Measure Z	22,582,938
106	Affordable Housing In Lieu	1,370,841
107	Developer Agreement Revenue	529,144
108	American Rescue Plan	5,412,593
109	Road Maintenance and Rehabilitation (SB1)	1,789,314
110	State Gas Tax	877,342
111	TUMF C.I.P.	63,146
112	Measure A	840,282
114	SB1186 CASP Education Program	68,176
115	Traffic Safety	11,677
116	City Hall-Public Works DIF	319,496
117	Community Center DIF	431,408
118	Lake Side Facility DIF	643,415
119	Animal Shelter DIF	168,536
121	T.R.I.P.-2014A	520
135	Lighting & Landscape Maintenance - Dist. No. 1	1,708,741
140	Geothermal	12,172
160	PEG Grant	1,922
202	La Strada RBBD	24,824
203	E.L.S.P. - S.T.I.F.	3,500,625
205	Traffic Impact Fee	696,248
211	Storm Drain C.I.P.	3,345,440
221	Quimby Park C.I.P.	91,712
231	Library C.I.P.	1,105,351
232	City Fire Protection	994,860
300	Insurance Service	305,710
305	Information Systems Service	3,190,826
310	Support Service	37,452
315	Fleet Service	196,551
320	Facilities Service	2,416,460
331	CFD 2006-1CC Summerly Improvement Area CC	146,761
332	CFD 2006-1 Improvement Area B, Summerly	117,141
334	CFD 2015-5 Trieste - Far West Industries	116,912
335	CFD 2003-2E Canyon Hills Improvement Area E	137,349
336	CFD 2006-1FF Summerly Improvement Area FF	139,312
337	CFD 2016-2 Canyon Hills	862,770
338	CFD 2006-1 IA-JJ Summerly Improvement Area	230,933
339	CFD 2006-1 IA-KK Summerly Improvement Area	175,745
340	CFD 2006-1 IA-EE Summerly Improvement Area	201,377
345	CFD 2003-2 Improvement Area D, Canyon Hills	1,568,091
346	CFD 2014-1 Southshore	70,752
347	CFD 2006-1 Improvement Area A, Summerly	182,019
350	CFD 98-1 Summerhill	932,629
351	CFD 2006-1 IA-II Summerly Improvement	234,266
354	CFD 90-2 Tuscany Hills	1,036,521

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

<u>FUND NO</u>	<u>FUND NAME</u>	<u>AMOUNT</u>
355	RAD 2021-1 Canyon Hills Improvement	897,038
357	CFD 2003-2 Canyon Hills Improvement Area	580,121
361	CFD 2022-2 Lakeshore Improvement	13,632
363	CFD 2022-3 Lakeside	3,476
364	CFD 2023-2 Coastal Mission Trail Improvement	8,504
366	CFD 2005-6 City Center Townhomes	217,429
368	CFD 2006-2 Viscaya	451,469
369	CFD 2004-3 Area 1 Rosetta Canyon Improvement Area	1,418,945
370	CFD 2006-1 IA-HH Summerly Improvement	217,236
371	CFD 2005-1 Serenity	534,504
372	CFD 2005-2 Alberhill Ranch Improvement Area	1,278,155
374	CFD 2005-4 Lakeview Villas	7,169
375	CFD 2006-4 Clurman	254,408
377	CFD 2006-6 Tessara	97,466
378	CFD 2006-8 Running Deer Estates	108,348
384	CFD 2003-2 Area B Canyon Hills Improvement Area	1,584,670
385	CFD 2004-3 Area 2 Rosetta Canyon Improvement Area	1,469,742
386	CFD 2007-4 Mekenna Court	122,057
387	CFD 2007-5 Red Kite	95,263
388	CFD 2007-6 Holiday Inn Express	6,002
389	CFD 88-3 (2008A) West Lake Elsinore Series A	1,092
390	CFD 2003-2 Area C Canyon Hills Improvement Area	552,866
392	CFD 95-1 City Center	126,610
394	CFD 2005-5 (2012A) Wasson Canyon	236,711
395	CFD 2018-1 Wasson Canyon II Improvement Area	5,003
396	CFD 2018-2 Nichols Ranch Improvement Area	196,124
397	CFD 2018-3 Village at Lakeshore	231,531
500	Capital Improvement Plan	6,234,911
510	Successor To RDA Area I, II, & III	9,669,473
603	Endowment Trust - Carl Graves	63,399
604	Endowment Trust - Korn Memorial	34,976
605	Public Improvement Trust	2,120,285
606	Mobile Source Air Pollution Reduction	122,625
608	Trust Deposit & Pre Paid Expense	1,553,407
617	Successor Agency Housing	36,215,996
620	Cost Recovery System	4,742,248
631	Lake Destratification Equipment Replacement	458,002
	Total Pooled Cash & Investments	\$ 149,073,512

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

<u>TYPES OF SECURITIES</u>	<u>MAXIMUM PERCENTAGE</u>	<u>DIVERSIFICATION PERCENTAGE</u>	<u>CURRENT BALANCE</u>
CAMP - Pooled Sweep Account	Unlimited	0.06%	\$ 88,805
U.S. Treasury Bond / Note	Unlimited	15.19%	\$ 22,321,837
Supra-National Agency Bond / Note	30%	0.00%	\$ -
Municipal Bond / Note	Unlimited	0.95%	\$ 1,396,023
Federal Agency Collateralized Mortgage Obligation	40%	5.32%	\$ 7,816,737
Federal Agency Bond / Note	Unlimited	1.54% ⁽¹⁾	\$ 2,266,362
Corporate Note	30%	8.42%	\$ 12,376,028
Negotiable Certificates of Deposit	30%	0.61%	\$ 900,000
Asset-Backed Security / Collateralized Mortgage	20%	3.81%	\$ 5,595,314
LAIF (Local Agency Investment Funds)	\$150 Million	64.09% ⁽²⁾	\$ 94,146,410
TOTAL		<u>100.00%</u>	<u>\$ 146,907,515</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 7/10/24



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⁾

June	4.480
May	4.332
April	4.272
March	4.232
February	4.122
January	4.012

Pooled Money Investment Account Monthly Portfolio Composition ⁽¹⁾ 5/31/24 \$162.3 billion

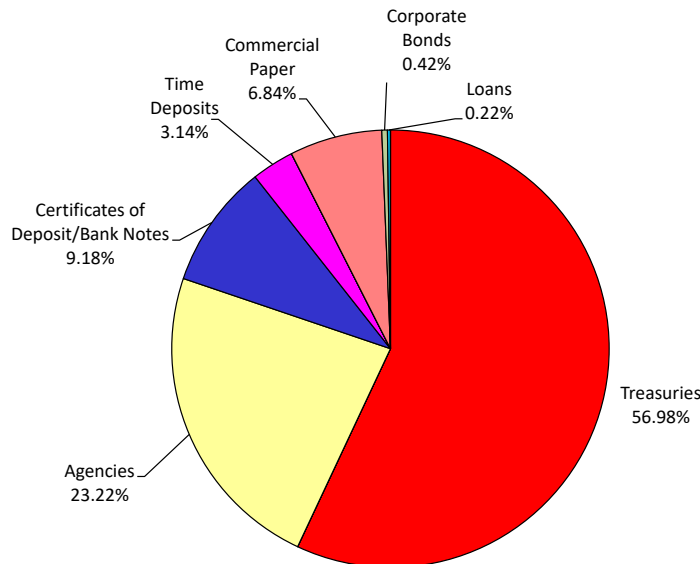


Chart does not include \$1,943,000.00 in mortgages, which equates to 0.001%. Percentages may not total 100% due to rounding.

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 JUNE 30, 2024

<u>Yield</u>	<u>Purchase Date</u>	<u>Maturity Rate</u>
4.480%	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:	\$ 80,146,410	\$ 14,000,000	\$ 94,146,410

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



CAMP

Investment Portfolio



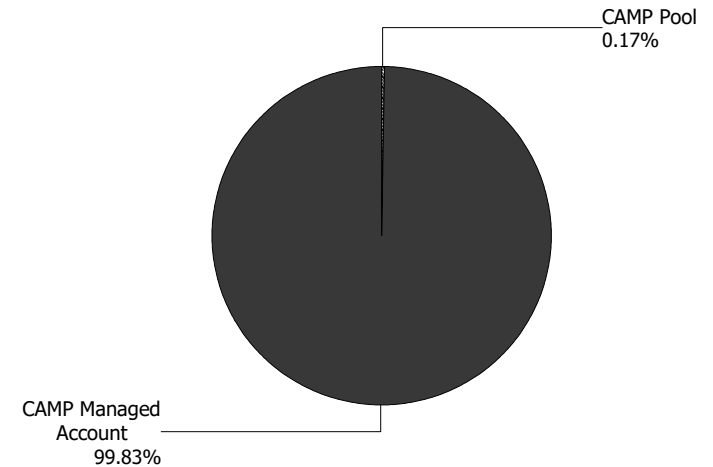
Account Statement - Transaction Summary

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

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

CAMP Pool	
Opening Market Value	312,890.23
Purchases	3,285,354.95
Redemptions	(3,509,439.91)
Unsettled Trades	0.00
Change in Value	0.00
Closing Market Value	\$88,805.27
Cash Dividends and Income	1,677.00
CAMP Managed Account	
Opening Market Value	51,723,392.89
Purchases	3,488,073.51
Redemptions	(3,212,080.28)
Unsettled Trades	0.00
Change in Value	198,686.45
Closing Market Value	\$52,198,072.57
Cash Dividends and Income	101,187.70

Asset Summary		
	June 30, 2024	May 31, 2024
CAMP Pool	88,805.27	312,890.23
CAMP Managed Account	52,198,072.57	51,723,392.89
Total	\$52,286,877.84	\$52,036,283.12
Asset Allocation		





Managed Account Summary Statement

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

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Transaction Summary - Money Market		Transaction Summary - Managed Account		Account Total	
Opening Market Value	\$312,890.23	Opening Market Value	\$51,723,392.89	Opening Market Value	\$52,036,283.12
Purchases	3,285,354.95	Maturities/Calls	(373,362.93)		
Redemptions	(3,509,439.91)	Principal Dispositions	(2,838,717.35)		
		Principal Acquisitions	3,488,073.51		
		Unsettled Trades	0.00		
		Change in Current Value	198,686.45		
Closing Market Value	\$88,805.27	Closing Market Value	\$52,198,072.57	Closing Market Value	\$52,286,877.84
Dividend	1,677.00				
Earnings Reconciliation (Cash Basis) - Managed Account		Cash Balance		Closing Cash Balance	
Interest/Dividends/Coupons Received			90,222.67		\$0.00
Less Purchased Interest Related to Interest/Coupons			(17,113.38)		
Plus Net Realized Gains/Losses			28,078.41		
Total Cash Basis Earnings			\$101,187.70		
Earnings Reconciliation (Accrual Basis)	Managed Account	Total	Cash Transactions Summary- Managed Account		
Ending Amortized Value of Securities	52,942,503.35	53,031,308.62	Maturities/Calls		316,297.80
Ending Accrued Interest	329,637.31	329,637.31	Sale Proceeds		2,843,442.02
Plus Proceeds from Sales	2,843,442.02	6,352,881.93	Coupon/Interest/Dividend Income		84,200.20
Plus Proceeds of Maturities/Calls/Principal Payments	374,660.73	374,660.73	Principal Payments		58,362.93
Plus Coupons/Dividends Received	84,200.20	84,200.20	Security Purchases		(3,505,186.89)
Less Cost of New Purchases	(3,505,186.89)	(6,790,541.84)	Net Cash Contribution		202,883.94
Less Beginning Amortized Value of Securities	(52,688,139.35)	(53,001,029.58)	Reconciling Transactions		0.00
Less Beginning Accrued Interest	(261,969.47)	(261,969.47)			
Dividends	0.00	1,677.00			
Total Accrual Basis Earnings	\$119,147.90	\$120,824.90			



Portfolio Summary and Statistics

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

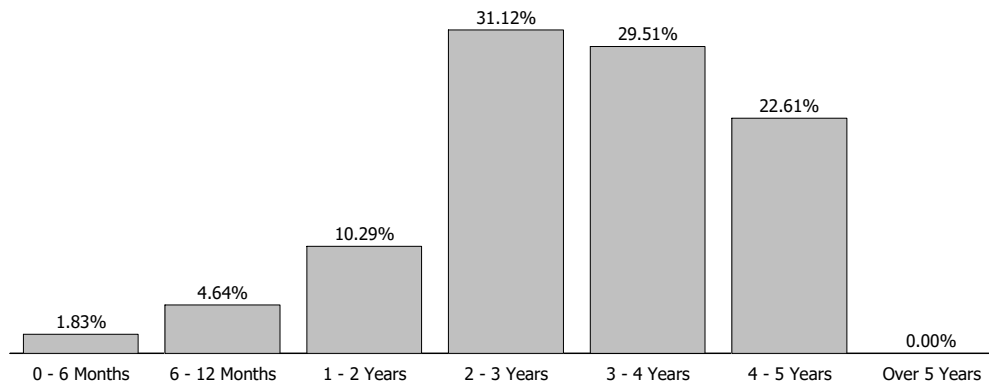
CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Account Summary

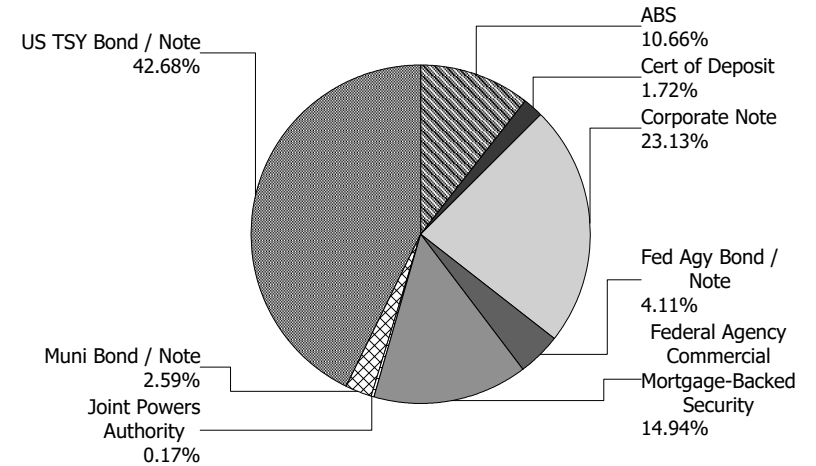
Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	23,525,000.00	22,313,070.15	42.68
Municipal Bond / Note	1,395,000.00	1,354,197.05	2.59
Federal Agency Commercial Mortgage-Backed Security	7,947,901.51	7,812,521.09	14.94
Federal Agency Bond / Note	2,275,000.00	2,151,470.53	4.11
Corporate Note	12,420,000.00	12,093,783.12	23.13
Certificate of Deposit	900,000.00	901,796.39	1.72
Asset-Backed Security	5,596,123.15	5,571,234.24	10.66
Managed Account Sub-Total	54,059,024.66	52,198,072.57	99.83%
Accrued Interest		329,637.31	
Total Portfolio	54,059,024.66	52,527,709.88	
CAMP Pool	88,805.27	88,805.27	0.17
Total Investments	54,147,829.93	52,616,515.15	100.00%

Unsettled Trades 0.00 0.00

Maturity Distribution



Sector Allocation



Characteristics

Yield to Maturity at Cost	3.92%
Yield to Maturity at Market	4.80%
Weighted Average Days to Maturity	1083



Managed Account Issuer Summary

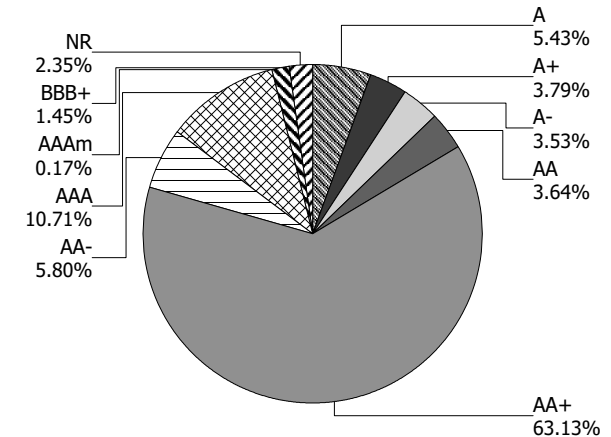
For the Month Ending **June 30, 2024**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Issuer Summary

Issuer	Market Value of Holdings	Percent
ABBOTT LABORATORIES	222,124.50	0.42
ADOBE INC	375,413.63	0.72
AIR PRODUCTS & CHEMICALS	336,717.30	0.64
AMAZON.COM INC	455,986.23	0.87
AMERICAN EXPRESS CO	1,457,945.12	2.80
APPLE INC	730,308.08	1.40
BANK OF AMERICA CO	790,266.77	1.51
BERKSHIRE HATHAWAY INC	445,140.08	0.85
BLACKROCK INC	771,176.93	1.47
BMW FINANCIAL SERVICES NA LLC	230,689.76	0.44
BRISTOL-MYERS SQUIBB CO	361,091.25	0.69
CALIFORNIA STATE UNIVERSITY	80,328.40	0.15
CAMP Pool	88,805.27	0.17
CAPITAL ONE FINANCIAL CORP	726,456.71	1.39
CARMAX AUTO OWNER TRUST	208,687.80	0.40
CATERPILLAR INC	207,750.60	0.40
CHAFFEY JOINT UNION HIGH SCHOOL DISTRICT	99,818.00	0.19
CHARLES SCHWAB	286,387.50	0.55
CHASE ISSURANCE	405,319.46	0.78
CINTAS CORPORATION NO. 2	63,959.29	0.12
CISCO SYSTEMS INC	419,643.00	0.80
CITIGROUP INC	770,231.25	1.47
DEERE & COMPANY	375,077.25	0.72
DISCOVER FINANCIAL SERVICES	856,545.34	1.64
FANNIE MAE	1,478,852.44	2.84
FEDERAL HOME LOAN BANKS	141,896.25	0.27
FIFTH THIRD AUTO TRUST	350,731.12	0.67
FLORIDA STATE BOARD OF ADMIN FIN CORP	297,578.30	0.57
FORD CREDIT AUTO OWNER TRUST	128,779.51	0.25
FREDDIE MAC	8,343,242.93	15.97
GENERAL DYNAMICS CORP	221,365.35	0.42
GM FINANCIAL CONSUMER AUTOMOBILE TRUST	310,495.05	0.59

Credit Quality (S&P Ratings)





Managed Account Issuer Summary

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

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Issuer	Market Value of Holdings	Percent
GOLDMAN SACHS GROUP INC	399,649.20	0.76
HARLEY-DAVIDSON MOTORCYCLE TRUST	169,168.62	0.32
HOME DEPOT INC	396,673.35	0.76
HONDA AUTO RECEIVABLES	445,227.95	0.85
HYUNDAI AUTO RECEIVABLES	32,122.46	0.06
IBM CORP	221,827.28	0.42
JP MORGAN CHASE & CO	171,540.78	0.33
LOCKHEED MARTIN CORP	59,111.70	0.11
MICROSOFT CORP	723,738.75	1.38
NATIONAL AUSTRALIA BANK LTD	730,680.00	1.40
NATIONAL RURAL UTILITIES CO FINANCE CORP	381,093.35	0.73
NEW YORK ST URBAN DEVELOPMENT CORP	314,788.50	0.60
NISSAN AUTO RECEIVABLES	194,313.72	0.37
NORDEA BANK ABP	450,107.10	0.86
PACCAR FINANCIAL CORP	171,197.25	0.33
ROCHE HOLDINGS INC	400,779.92	0.77
SAN JUAN UNIFIED SCHOOL DISTRICT	124,069.40	0.24
STATE OF CALIFORNIA	200,364.00	0.38
STATE OF CONNECTICUT	60,000.00	0.11
STATE OF MINNESOTA	95,267.10	0.18
TARGET CORP	37,202.80	0.07
TEXAS INSTRUMENTS INC	84,300.11	0.16
THE BANK OF NEW YORK MELLON CORPORATION	441,090.23	0.84
TORONTO-DOMINION BANK	451,689.29	0.86
TOYOTA MOTOR CORP	666,671.05	1.28
UNITED STATES TREASURY	22,313,070.15	42.68
UNITEDHEALTH GROUP INC	209,029.73	0.40
UNIVERSITY OF CALIFORNIA	81,983.35	0.16
USAA CAPITAL CORP	221,310.23	0.42
Total	\$52,286,877.84	100.00%



Managed Account Detail of Securities Held

For the Month Ending **June 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	2.38	50,391.90	49,117.19
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	0.34	49,772.06	47,648.44
US TREASURY NOTES DTD 11/15/2016 2.000% 11/15/2026	912828U24	450,000.00	AA+	Aaa	01/04/23	01/06/23	418,658.20	3.96	1,149.46	430,714.45	423,421.88
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	24,266.30	9,141,899.31	8,938,906.25
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	5,559.78	1,170,233.23	1,143,187.44
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	4,306.32	365,791.50	356,074.20
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	4,593.41	381,295.91	379,812.48
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	6,890.11	573,970.17	569,718.72
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	9,473.90	796,637.01	783,363.24
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	3,856.47	1,171,063.81	1,152,601.56
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	3,938.53	1,186,390.38	1,177,125.00
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	5,347.83	394,028.89	393,875.00
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	8,021.74	602,261.08	590,812.50
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	18,048.91	1,336,470.21	1,329,328.13



Managed Account Detail of Securities Held

For the Month Ending **June 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 02/28/2023 4.000% 02/29/2028	91282CGP0	2,450,000.00	AA+	Aaa	05/01/24	05/06/24	2,383,390.63	4.79	32,755.43	2,386,066.47	2,412,484.37
US TREASURY NOTES DTD 06/30/2021 1.250% 06/30/2028	91282CCH2	2,900,000.00	AA+	Aaa	06/06/24	06/11/24	2,565,253.91	4.39	98.51	2,569,777.51	2,565,593.75

Security Type Sub-Total		23,525,000.00					22,321,836.94	4.03	128,309.42	22,606,763.89	22,313,070.15
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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	599.40	60,000.00	60,000.00
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	875.42	100,000.00	99,818.00
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	832.54	325,000.00	314,788.50
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	95.90	85,000.00	81,983.35
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	408.85	65,095.90	62,395.45
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	534.65	85,117.61	81,594.05
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	1,006.40	160,000.00	153,588.80
MINNESOTA ST-F-UNREF MUNICIPAL BONDS DTD 08/25/2020 0.630% 08/01/2025	60412AK85	100,000.00	AAA	Aaa	05/07/24	05/07/24	100,000.00	5.30	262.50	100,000.00	95,267.10
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	461.50	130,000.00	124,069.40
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	122.12	85,000.00	80,328.40



Managed Account Detail of Securities Held

For the Month Ending **June 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
Municipal Bond / Note											
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	3,230.67	200,000.00	200,364.00

Security Type Sub-Total		1,395,000.00					1,396,023.10	1.98	8,429.95	1,395,213.51	1,354,197.05
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Federal Agency Commercial Mortgage-Backed Security											
FHMS K043 A2 DTD 03/01/2015 3.062% 12/01/2024	3137BGK24	243,868.94	AA+	Aaa	03/19/20	03/25/20	255,948.07	1.95	622.27	244,948.44	240,897.11
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	268,704.62	265,348.76
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	535,397.78	523,885.05
FHMS K061 A2 DTD 01/30/2017 3.347% 11/01/2026	3137BTUM1	374,996.09	AA+	Aaa	05/19/23	05/24/23	363,453.25	4.31	1,045.93	367,163.12	361,458.82
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	526,488.74	526,662.46
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	533,387.13	525,933.24
FHMS KJ48 A1 DTD 12/01/2023 4.858% 05/01/2028	3137HBC69	396,745.88	AA+	Aaa	12/06/23	12/14/23	396,742.69	4.86	1,606.16	396,743.07	395,827.32
FHMS KJ46 A1 DTD 07/01/2023 4.777% 06/01/2028	3137HAD45	437,290.60	AA+	Aaa	07/19/23	07/27/23	437,279.71	4.78	1,740.78	437,281.80	435,542.85
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	554,421.29	548,362.33
FNA 2023-M6 A2 DTD 07/01/2023 4.190% 07/01/2028	3136BODE6	550,000.00	AA+	Aaa	07/18/23	07/31/23	540,675.78	4.58	1,920.42	542,419.21	534,912.64
FHMS K508 A2 DTD 10/01/2023 4.740% 08/01/2028	3137HAO74	500,000.00	AA+	Aaa	10/11/23	10/19/23	489,032.00	5.26	1,975.00	490,473.11	497,049.35
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	789,907.58	792,911.26



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CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

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Federal Agency Commercial Mortgage-Backed Security											
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	364,512.38	374,269.41
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	494,849.51	498,198.56
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	179,538.14	181,077.57
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	274,293.53	274,542.66
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	292,683.00	286,422.34
FHMS K522 A2 DTD 06/01/2024 4.803% 05/01/2029	3137HDJJ0	550,000.00	AA+	Aaa	06/05/24	06/13/24	549,998.35	4.80	2,201.38	549,998.37	549,219.36

Security Type Sub-Total		7,947,901.51					7,816,736.50	4.68	27,724.35	7,843,210.82	7,812,521.09
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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	708.33	424,553.26	404,228.98
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	459.38	349,622.83	331,481.85
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	182.81	149,893.62	141,896.25
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	714.58	699,481.34	661,405.50
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	487.50	649,368.73	612,457.95

Security Type Sub-Total		2,275,000.00					2,266,361.50	0.49	2,552.60	2,272,919.78	2,151,470.53
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Corporate Note



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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	7,400.56	400,000.00	399,649.20
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	202.71	69,999.76	69,598.41
PACCAR FINANCIAL CORP CORPORATE NOTES DTD 02/06/2020 1.800% 02/06/2025	69371RO66	175,000.00	A+	A1	10/22/20	10/29/20	182,894.25	0.73	1,268.75	176,112.58	171,197.25
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	585.00	79,981.86	78,266.96
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	2,695.20	410,000.00	400,779.92
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	142.50	24,988.69	24,512.10
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	373.75	64,996.03	63,959.29
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	1,265.63	224,791.16	221,310.23
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	1,006.25	229,357.57	221,365.35
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	295.56	474,957.00	455,986.23
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	534.72	250,000.00	245,744.50



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Corporate Note											
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	76.67	49,995.86	49,026.30
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	3,850.00	225,000.00	221,827.28
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	3,632.81	231,994.87	221,355.00
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	2,567.19	231,660.71	222,124.50
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	239.06	225,000.00	220,224.60
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	1,602.05	175,000.00	171,540.78
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	330.63	224,853.24	209,029.73
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	844.62	174,977.76	161,091.35
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	1,838.13	224,425.32	207,750.60
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	359.67	39,965.27	37,202.80
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	4,192.53	474,457.14	441,090.23



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Corporate Note											
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	9,968.75	731,255.54	723,738.75
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	2,486.25	285,225.85	280,176.00
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	3,216.81	470,178.09	445,140.08
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	2,475.00	289,903.07	286,387.50
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	1,193.19	492,185.11	484,935.50
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	6,804.93	751,586.71	730,308.08
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	8,141.93	375,920.66	371,473.88
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	4,760.00	334,877.26	332,067.05
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	1,477.11	86,551.45	84,300.11
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	5,321.88	362,677.30	361,091.25



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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											
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	341.17	59,915.95	59,111.70
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	8,610.94	377,325.45	375,077.25
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	11,122.42	746,767.23	770,231.25
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	6,212.56	339,579.93	336,717.30
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	7,072.92	419,862.08	419,643.00
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	698.47	49,914.29	49,753.35
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	10,127.85	725,336.09	721,423.58
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	1,972.00	169,785.21	170,187.51
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	2,378.00	204,707.63	205,226.12
HOME DEPOT INC CORPORATE NOTES (CALLABLE DTD 06/25/2024 4.750% 06/25/2029	437076DC3	125,000.00	A	A2	06/17/24	06/25/24	124,193.75	4.90	98.96	124,196.09	124,053.75
HOME DEPOT INC CORPORATE NOTES (CALLABLE DTD 06/25/2024 4.750% 06/25/2029	437076DC3	250,000.00	A	A2	06/18/24	06/25/24	248,627.50	4.88	197.92	248,631.48	248,107.50



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For the Month Ending **June 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
Security Type Sub-Total		12,420,000.00					12,376,027.70	3.62	129,983.05	12,328,897.29	12,093,783.12
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	17,500.00	450,000.00	451,689.29
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	4,009.25	450,000.00	450,107.10
Security Type Sub-Total		900,000.00					900,000.00	5.56	21,509.25	900,000.00	901,796.39
Asset-Backed Security											
HART 2021-A A3 DTD 04/28/2021 0.380% 09/15/2025	44933LAC7	2,412.88	AAA	NR	04/20/21	04/28/21	2,412.62	0.38	0.41	2,412.81	2,406.80
NAROT 2021-A A3 DTD 06/23/2021 0.330% 10/15/2025	65480BAC1	56,309.69	AAA	Aaa	06/15/21	06/23/21	56,308.73	0.33	8.26	56,309.40	55,723.56
TAOT 2021-B A3 DTD 06/14/2021 0.260% 11/17/2025	89190GAC1	52,903.10	AAA	NR	06/08/21	06/14/21	52,897.40	0.26	6.11	52,901.32	52,350.47
HAROT 2021-4 A3 DTD 11/24/2021 0.880% 01/21/2026	43815GAC3	39,957.53	NR	Aaa	11/16/21	11/24/21	39,949.11	0.89	9.77	39,954.38	39,148.41
CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314QAC8	18,597.95	AAA	NR	04/13/21	04/21/21	18,593.93	0.52	4.30	18,596.59	18,395.20
HART 2021-C A3 DTD 11/17/2021 0.740% 05/15/2026	44935FAD6	30,240.83	AAA	NR	11/09/21	11/17/21	30,234.08	0.75	9.95	30,238.02	29,715.66
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	194,981.45	192,927.54
GMCAR 2021-4 A3 DTD 10/21/2021 0.680% 09/16/2026	362554AC1	38,017.70	AAA	Aaa	10/13/21	10/21/21	38,016.73	0.68	10.77	38,017.26	37,149.17
CARMX 2022-3 A3 DTD 07/20/2022 3.970% 04/15/2027	14318MAD1	192,683.47	AAA	NR	07/12/22	07/20/22	192,678.92	3.97	339.98	192,680.79	190,292.60
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	139,982.02	138,590.16



Managed Account Detail of Securities Held

For the Month Ending **June 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											
GMCAR 2022-4 A3 DTD 10/12/2022 4.820% 08/16/2027	36265OAD8	275,000.00	AAA	NR	10/04/22	10/12/22	274,954.93	4.82	552.29	274,970.93	273,345.88
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	244,999.92	242,846.70
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	244,974.45	243,193.13
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	169,987.70	169,168.62
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	129,989.93	128,779.51
HAROT 2023-3 A3 DTD 08/22/2023 5.410% 02/18/2028	43815QAC1	320,000.00	AAA	NR	08/15/23	08/22/23	319,934.02	5.42	625.16	319,946.65	320,400.93
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	319,986.05	315,108.06
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	169,969.68	168,965.47
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	189,986.74	189,215.28
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	489,912.61	483,263.58
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	349,962.34	348,509.74
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	84,986.90	85,678.61
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	349,982.03	350,731.12
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	404,903.69	405,319.46



Managed Account Detail of Securities Held

For the Month Ending **June 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											
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	409,984.24	411,510.97
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	179,978.24	179,721.70
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	1,150.60	494,901.92	498,775.91
Security Type Sub-Total		5,596,123.15					5,595,314.06	4.59	11,128.69	5,595,498.06	5,571,234.24
Managed Account Sub-Total		54,059,024.66					52,672,299.80	3.92	329,637.31	52,942,503.35	52,198,072.57
Joint Powers Authority											
CAMP Pool		88,805.27	AAAm	NR			88,805.27		0.00	88,805.27	88,805.27
Liquid Sub-Total		88,805.27					88,805.27		0.00	88,805.27	88,805.27
Securities Sub-Total		\$54,147,829.93					\$52,761,105.07	3.92%	\$329,637.31	\$53,031,308.62	\$52,286,877.84
Accrued Interest											\$329,637.31
Total Investments											\$52,616,515.15



Managed Account Fair Market Value & Analytics

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

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		98.23	49,117.19	(4,324.22)	(1,274.71)	0.50	5.38
US TREASURY NOTES DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	50,000.00	GOLDMAN		95.30	47,648.44	(1,382.81)	(2,123.62)	1.00	5.13
US TREASURY NOTES DTD 11/15/2016 2.000% 11/15/2026	912828U24	450,000.00	BMO		94.09	423,421.88	4,763.68	(7,292.57)	2.33	4.65
US TREASURY NOTES DTD 11/15/2016 2.000% 11/15/2026	912828U24	9,500,000.00	JPM_CHA		94.09	8,938,906.25	16,328.12	(202,993.06)	2.33	4.65
US TREASURY NOTES DTD 04/30/2022 2.750% 04/30/2027	91282CEN7	1,200,000.00	BNP_PAR		95.27	1,143,187.44	(12,234.44)	(27,045.79)	2.74	4.55
US TREASURY NOTES DTD 07/31/2022 2.750% 07/31/2027	91282CFB2	375,000.00	MORGAN_		94.95	356,074.20	(6,254.90)	(9,717.30)	2.95	4.52
US TREASURY NOTES DTD 07/31/2022 2.750% 07/31/2027	91282CFB2	400,000.00	BMO		94.95	379,812.48	6,546.86	(1,483.43)	2.95	4.52
US TREASURY NOTES DTD 07/31/2022 2.750% 07/31/2027	91282CFB2	600,000.00	CITIGRP		94.95	569,718.72	4,078.09	(4,251.45)	2.95	4.52
US TREASURY NOTES DTD 07/31/2022 2.750% 07/31/2027	91282CFB2	825,000.00	HSBC		94.95	783,363.24	(3,416.06)	(13,273.77)	2.95	4.52
US TREASURY NOTES DTD 11/30/2022 3.875% 11/30/2027	91282CFZ9	1,175,000.00	CITIGRP		98.09	1,152,601.56	(17,900.39)	(18,462.25)	3.23	4.48
US TREASURY NOTES DTD 11/30/2022 3.875% 11/30/2027	91282CFZ9	1,200,000.00	HSBC		98.09	1,177,125.00	(6,984.38)	(9,265.38)	3.23	4.48
US TREASURY NOTES DTD 02/28/2023 4.000% 02/29/2028	91282CGP0	400,000.00	JPM_CHA		98.47	393,875.00	234.37	(153.89)	3.41	4.46
US TREASURY NOTES DTD 02/28/2023 4.000% 02/29/2028	91282CGP0	600,000.00	CITIGRP		98.47	590,812.50	(11,695.31)	(11,448.58)	3.41	4.46
US TREASURY NOTES DTD 02/28/2023 4.000% 02/29/2028	91282CGP0	1,350,000.00	CITIGRP		98.47	1,329,328.13	(5,958.98)	(7,142.08)	3.41	4.46
US TREASURY NOTES DTD 02/28/2023 4.000% 02/29/2028	91282CGP0	2,450,000.00	HSBC		98.47	2,412,484.37	29,093.74	26,417.90	3.41	4.46
US TREASURY NOTES DTD 06/30/2021 1.250% 06/30/2028	91282CCH2	2,900,000.00	BMO		88.47	2,565,593.75	339.84	(4,183.76)	3.89	4.43
Security Type Sub-Total		23,525,000.00				22,313,070.15	(8,766.79)	(293,693.74)	2.90	4.55



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
Municipal Bond / Note										
CT ST TXBL GO BONDS DTD 06/11/2020 1.998% 07/01/2024	20772KJW0	60,000.00	SIEBERT		100.00	60,000.00	0.00	0.00	0.01	1.98
CHAFFEY UHSD, CA TXBL GO BONDS DTD 12/05/2019 2.101% 08/01/2024	157411TK5	100,000.00	RBC		99.82	99,818.00	(182.00)	(182.00)	0.09	4.19
NY ST URBAN DEV CORP TXBL REV BONDS DTD 12/23/2020 0.870% 03/15/2025	650036DT0	325,000.00	WELLS_F		96.86	314,788.50	(10,211.50)	(10,211.50)	0.71	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	96.45	81,983.35	(3,016.65)	(3,016.65)	0.80	5.08
FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025	341271AD6	65,000.00	MERRILL		95.99	62,395.45	(3,064.10)	(2,700.45)	1.00	5.42
FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025	341271AD6	85,000.00	MERRILL		95.99	81,594.05	(3,969.50)	(3,523.56)	1.00	5.42
FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025	341271AD6	160,000.00	MERRILL		95.99	153,588.80	(6,411.20)	(6,411.20)	1.00	5.42
MINNESOTA ST-F-UNREF MUNICIPAL BONDS DTD 08/25/2020 0.630% 08/01/2025	60412AK85	100,000.00	MORGAN_		95.27	95,267.10	(4,732.90)	(4,732.90)	1.09	5.17
SAN JUAN USD, CA TXBL GO BONDS DTD 10/29/2020 0.852% 08/01/2025	798306WP7	130,000.00	KEYBANC		95.44	124,069.40	(5,930.60)	(5,930.60)	1.09	5.23
CA ST UNIV TXBL REV BONDS DTD 07/29/2021 0.862% 11/01/2025	13077DOD7	85,000.00	JPM_CHA		94.50	80,328.40	(4,671.60)	(4,671.60)	1.33	5.17
CA ST MUNICIPAL BONDS DTD 03/15/2023 4.846% 03/01/2027	13063D3N6	200,000.00	WELLS_F		100.18	200,364.00	364.00	364.00	2.50	4.77

Security Type Sub-Total		1,395,000.00				1,354,197.05	(41,826.05)	(41,016.46)	1.07	5.02
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Federal Agency Commercial Mortgage-Backed Security

FHMS K043 A2 DTD 03/01/2015 3.062% 12/01/2024	3137BGK24	243,868.94	CITIGRP		98.78	240,897.11	(15,050.96)	(4,051.33)	0.41	6.01
FHMS K054 A2 DTD 04/20/2016 2.745% 01/01/2026	3137BNGT5	275,000.00	BAIRD		96.49	265,348.76	1,735.48	(3,355.86)	1.37	5.18
FHMS K058 A2 DTD 11/09/2016 2.653% 08/01/2026	3137BSP72	550,000.00	BREAN		95.25	523,885.05	(2,954.79)	(11,512.73)	2.00	5.06



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CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

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Federal Agency Commercial Mortgage-Backed Security										
FHMS K061 A2 DTD 01/30/2017 3.347% 11/01/2026	3137BTUM1	374,996.09	CITIGRP		96.39	361,458.82	(1,994.43)	(5,704.30)	2.13	4.99
FHMS K064 A2 DTD 05/15/2017 3.224% 03/01/2027	3137BXQY1	550,000.00	MORGAN_		95.76	526,662.46	7,857.77	173.72	2.40	4.92
FHLMC MULTIFAMILY STRUCTURED P DTD 07/01/2017 3.243% 04/01/2027	3137F1G44	550,000.00	CITIGRP		95.62	525,933.24	(1,099.96)	(7,453.89)	2.54	4.95
FHMS KJ48 A1 DTD 12/01/2023 4.858% 05/01/2028	3137HBC69	396,745.88	JPM_CHA		99.77	395,827.32	(915.37)	(915.75)	3.12	4.92
FHMS KJ46 A1 DTD 07/01/2023 4.777% 06/01/2028	3137HAD45	437,290.60	JPM_CHA		99.60	435,542.85	(1,736.86)	(1,738.95)	2.68	4.89
FHMS K505 A2 DTD 07/01/2023 4.819% 06/01/2028	3137HACX2	550,000.00	JPM_CHA		99.70	548,362.33	(7,131.07)	(6,058.96)	3.45	4.90
FNA 2023-M6 A2 DTD 07/01/2023 4.190% 07/01/2028	3136BODE6	550,000.00	JPM_CHA		97.26	534,912.64	(5,763.14)	(7,506.57)	3.60	4.95
FHMS K508 A2 DTD 10/01/2023 4.740% 08/01/2028	3137HAO74	500,000.00	BMO		99.41	497,049.35	8,017.35	6,576.24	3.61	4.90
FHMS K506 A2 DTD 09/01/2023 4.650% 08/01/2028	3137HAMH6	800,000.00	WELLS_F		99.11	792,911.26	4,745.66	3,003.68	3.59	4.89
FHMS K509 A2 DTD 10/01/2023 4.850% 09/01/2028	3137HAST4	375,000.00	MORGAN_		99.81	374,269.41	11,225.53	9,757.03	3.68	4.90
FHMS K507 A2 DTD 09/01/2023 4.800% 09/01/2028	3137HAMS2	500,000.00	MERRILL		99.64	498,198.56	4,175.06	3,349.05	3.64	4.90
FHMS K510 A2 DTD 11/01/2023 5.069% 10/01/2028	3137HB3D4	180,000.00	JPM_CHA		100.60	181,077.57	1,597.95	1,539.43	3.70	4.91
FHMS K511 A2 DTD 12/01/2023 4.860% 10/01/2028	3137HB3G7	275,000.00	MERRILL		99.83	274,542.66	332.73	249.13	3.75	4.90
FHMS K514 A2 DTD 02/01/2024 4.572% 12/01/2028	3137HBLV4	290,000.00	JPM_CHA		98.77	286,422.34	(6,477.37)	(6,260.66)	3.84	4.88
FHMS K522 A2 DTD 06/01/2024 4.803% 05/01/2029	3137HDJJ0	550,000.00	MORGAN_		99.86	549,219.36	(778.99)	(779.01)	4.31	4.84
Security Type Sub-Total		7,947,901.51				7,812,521.09	(4,215.41)	(30,689.73)	3.09	4.96
Federal Agency Bond / Note										



Managed Account Fair Market Value & Analytics

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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
Federal Agency Bond / Note										
FREDDIE MAC NOTES DTD 07/23/2020 0.375% 07/21/2025	3137EAEU9	425,000.00	WELLS_F		95.11	404,228.98	(18,654.52)	(20,324.28)	1.06	5.18
FANNIE MAE NOTES DTD 08/27/2020 0.375% 08/25/2025	3135G05X7	350,000.00	BARCLAY		94.71	331,481.85	(16,880.15)	(18,140.98)	1.15	5.16
FEDERAL HOME LOAN BANK NOTES DTD 09/11/2020 0.375% 09/04/2025	3130AK5E2	150,000.00	WELLS_F		94.60	141,896.25	(7,653.75)	(7,997.37)	1.18	5.16
FREDDIE MAC NOTES DTD 09/25/2020 0.375% 09/23/2025	3137EAEX3	700,000.00	CITIGRP		94.49	661,405.50	(36,487.50)	(38,075.84)	1.23	5.05
FANNIE MAE NOTES DTD 11/12/2020 0.500% 11/07/2025	3135G06G3	650,000.00	BARCLAY		94.22	612,457.95	(35,215.05)	(36,910.78)	1.35	4.97
Security Type Sub-Total		2,275,000.00				2,151,470.53	(114,890.97)	(121,449.25)	1.22	5.08
Corporate Note										
GOLDMAN SACHS GROUP INC (CALLABLE) BONDS DTD 07/08/2014 3.850% 07/08/2024	38141EC23	400,000.00	SUSQ		99.91	399,649.20	(18,982.80)	(350.80)	0.03	7.66
BMW US CAPITAL LLC CORPORATE NOTES DTD 08/12/2021 0.750% 08/12/2024	05565EBU8	70,000.00	GOLDMAN		99.43	69,598.41	(395.29)	(401.35)	0.12	5.68
PACCAR FINANCIAL CORP CORPORATE NOTES DTD 02/06/2020 1.800% 02/06/2025	69371RO66	175,000.00	MERRILL		97.83	171,197.25	(11,697.00)	(4,915.33)	0.60	5.53
AMERICAN EXPRESS CO CORP NOTES (CALLABLE) DTD 03/04/2022 2.250% 03/04/2025	025816CO0	80,000.00	BARCLAY	02/01/25	97.83	78,266.96	(1,652.24)	(1,714.90)	0.59	5.55
ROCHE HOLDINGS INC (CALLABLE) CORPORATE DTD 03/10/2022 2.132% 03/10/2025	771196BT8	410,000.00	DEUTSCH	02/10/25	97.75	400,779.92	(9,220.08)	(9,220.08)	0.61	5.47
HOME DEPOT INC (CALLABLE) CORPORATE NOTE DTD 03/28/2022 2.700% 04/15/2025	437076CM2	25,000.00	MORGAN_	03/15/25	98.05	24,512.10	(444.15)	(476.59)	0.71	5.24
CINTAS CORPORATION NO. 2 CORP NOTE (CALL DTD 05/03/2022 3.450% 05/01/2025	17252MAP5	65,000.00	KEYBANC	04/01/25	98.40	63,959.29	(1,026.41)	(1,036.74)	0.75	5.43



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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
Corporate Note										
USAA CAPITAL CORP CORPORATE NOTES DTD 05/26/2022 3.375% 05/01/2025	90327OD89	225,000.00	MERRILL		98.36	221,310.23	(2,954.02)	(3,480.93)	0.83	5.40
GENERAL DYNAMICS CORP (CALLABLE) CORP NO DTD 05/11/2018 3.500% 05/15/2025	369550BG2	225,000.00	JPM_CHA	03/15/25	98.38	221,365.35	(30,882.15)	(7,992.22)	0.71	5.41
AMAZON INC CORP NOTES (CALLABLE) DTD 06/03/2020 0.800% 06/03/2025	023135BO8	475,000.00	GOLDMAN	05/03/25	96.00	455,986.23	(18,781.02)	(18,970.77)	0.85	5.29
NATIONAL AUSTRALIA BK/NY CORPORATE NOTES DTD 06/09/2022 3.500% 06/09/2025	63254ABD9	250,000.00	CITIGRP		98.30	245,744.50	(4,255.50)	(4,255.50)	0.94	5.38
NATIONAL RURAL UTIL COOP CORPORATE NOTES DTD 05/04/2022 3.450% 06/15/2025	63743HFE7	50,000.00	RBC		98.05	49,026.30	(960.20)	(969.56)	0.95	5.56
IBM CORP CORPORATE NOTES DTD 07/27/2022 4.000% 07/27/2025	459200KS9	225,000.00	JPM_CHA		98.59	221,827.28	(3,172.72)	(3,172.72)	1.05	5.36
BANK OF AMERICA CORP NOTES DTD 07/30/2015 3.875% 08/01/2025	06051GFS3	225,000.00	MERRILL		98.38	221,355.00	(35,563.50)	(10,639.87)	1.06	5.43
ABBOTT LABORATORIES CORPORATE NOTES (CAL DTD 03/22/2017 3.875% 09/15/2025	002824BM1	225,000.00	US_BANC	06/15/25	98.72	222,124.50	(35,721.00)	(9,536.21)	0.95	4.97
BANK OF AMERICA CORP NOTES (CALLABLE) DTD 12/06/2021 1.530% 12/06/2025	06051GKE8	225,000.00	MERRILL	12/06/24	97.88	220,224.60	(4,775.40)	(4,775.40)	0.44	3.05
JPMORGAN CHASE & CO CORP NOTES (CALLABLE DTD 02/24/2022 2.595% 02/24/2026	46647PCV6	175,000.00	JPM_CHA	02/24/25	98.02	171,540.78	(3,459.22)	(3,459.22)	0.65	3.84
UNITEDHEALTH GROUP INC (CALLABLE) CORPOR DTD 05/19/2021 1.150% 05/15/2026	91324PEC2	225,000.00	CITIGRP	04/15/26	92.90	209,029.73	(15,578.77)	(15,823.51)	1.78	5.17
BMW US CAPITAL LLC (CALLABLE) CORPORATE DTD 08/12/2021 1.250% 08/12/2026	05565EBW4	175,000.00	MITSU	07/12/26	92.05	161,091.35	(13,856.15)	(13,886.41)	2.01	5.27



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Corporate Note										
CATERPILLAR FINL SERVICE CORPORATE NOTES DTD 01/10/2022 1.700% 01/08/2027	14913R2U0	225,000.00	JPM_CHA		92.33	207,750.60	(16,113.15)	(16,674.72)	2.46	4.97
TARGET CORP CORP NOTES (CALLABLE) DTD 01/24/2022 1.950% 01/15/2027	87612EBM7	40,000.00	CITIGRP	12/15/26	93.01	37,202.80	(2,729.20)	(2,762.47)	2.39	4.91
BANK OF NY MELLON CORP (CALLABLE) CORPOR DTD 01/26/2022 2.050% 01/26/2027	06406RBA4	475,000.00	DEUTSCH	12/26/26	92.86	441,090.23	(32,855.27)	(33,366.91)	2.42	5.04
MICROSOFT CORP CORP NOTES (CALLABLE) DTD 02/06/2017 3.300% 02/06/2027	594918BY9	750,000.00	GOLDMAN	11/06/26	96.50	723,738.75	1,796.25	(7,516.79)	2.25	4.75
AMERICAN EXPRESS CO CORP NOTES (CALLABLE DTD 03/04/2022 2.550% 03/04/2027	025816CS6	300,000.00	RBS	02/01/27	93.39	280,176.00	2,973.00	(5,049.85)	2.50	5.22
BERKSHIRE HATHAWAY CORP NOTES (CALLABLE) DTD 03/15/2022 2.300% 03/15/2027	084664CZ2	475,000.00	SEEL	02/15/27	93.71	445,140.08	(20,948.92)	(25,038.01)	2.55	4.80
CHARLES SCHWAB CORP NOTES (CALLABLE) DTD 09/24/2021 3.300% 04/01/2027	808513BW4	300,000.00	BARCLAY	01/01/27	95.46	286,387.50	1,462.50	(3,515.57)	2.41	5.09
NATIONAL AUSTRALIA BK/NY CORPORATE NOTES DTD 06/09/2022 3.905% 06/09/2027	63254ABE7	500,000.00	CBAA		96.99	484,935.50	(3,389.50)	(7,249.61)	2.80	5.02
APPLE INC (CALLABLE) BONDS DTD 09/12/2017 2.900% 09/12/2027	037833DB3	775,000.00	TD	06/12/27	94.23	730,308.08	(10,754.67)	(21,278.63)	2.82	4.87
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 01/12/2023 4.625% 01/12/2028	89236TKO7	375,000.00	WELLS_F		99.06	371,473.88	(4,808.62)	(4,446.78)	3.23	4.92
NATIONAL RURAL UTIL COOP CORP NOTES (CAL DTD 02/07/2018 3.400% 02/07/2028	637432NP6	350,000.00	MORGAN_	11/07/27	94.88	332,067.05	2,878.05	(2,810.21)	3.15	4.97
TEXAS INSTRUMENTS INC CORP NOTE (CALLABL DTD 11/18/2022 4.600% 02/15/2028	882508BV5	85,000.00	JPM_CHA	01/15/28	99.18	84,300.11	(2,743.29)	(2,251.34)	3.26	4.85



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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
Corporate Note										
BRISTOL-MYERS SQUIBB CO CORP NOTES (CALL DTD 07/15/2020 3.900% 02/20/2028	110122DE5	375,000.00	MKTX	11/20/27	96.29	361,091.25	2,827.50	(1,586.05)	3.16	5.03
LOCKHEED MARTIN CORP NOTES (CALLABLE) DTD 05/25/2023 4.450% 05/15/2028	539830BZ1	60,000.00	BARCLAY	04/15/28	98.52	59,111.70	(780.30)	(804.25)	3.51	4.87
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 07/14/2023 4.950% 07/14/2028	24422EXB0	375,000.00	CITIGRP		100.02	375,077.25	(2,787.75)	(2,248.20)	3.63	4.94
CITIBANK NA CORP NOTES (CALLABLE) DTD 09/29/2023 5.803% 09/29/2028	17325FBB3	750,000.00	BARCLAY	08/29/28	102.70	770,231.25	23,951.25	23,464.02	3.72	5.09
AIR PRODUCTS & CHEMICALS CORP NOTES (CAL DTD 02/08/2024 4.600% 02/08/2029	009158BH8	340,000.00	BARCLAY	01/08/29	99.03	336,717.30	(2,830.50)	(2,862.63)	4.06	4.84
CISCO SYSTEMS INC CORPORATE NOTES (CALLA DTD 02/26/2024 4.850% 02/26/2029	17275RBR2	420,000.00	CITIGRP	01/26/29	99.92	419,643.00	(210.00)	(219.08)	4.09	4.87
BLACKROCK FUNDING INC CORPORATE NOTES (C DTD 03/14/2024 4.700% 03/14/2029	09290DAA9	50,000.00	CITIGRP	02/14/29	99.51	49,753.35	(156.15)	(160.94)	4.16	4.82
BLACKROCK FUNDING INC CORPORATE NOTES (C DTD 03/14/2024 4.700% 03/14/2029	09290DAA9	725,000.00	MERRILL	02/14/29	99.51	721,423.58	(3,931.67)	(3,912.51)	4.16	4.82
ADOBE INC CORP NOTES (CALLABLE) DTD 04/04/2024 4.800% 04/04/2029	00724PAF6	170,000.00	SEEL	03/04/29	100.11	170,187.51	411.91	402.30	4.20	4.77
ADOBE INC CORP NOTES (CALLABLE) DTD 04/04/2024 4.800% 04/04/2029	00724PAF6	205,000.00	MERRILL	03/04/29	100.11	205,226.12	531.57	518.49	4.20	4.77
HOME DEPOT INC CORPORATE NOTES (CALLABLE DTD 06/25/2024 4.750% 06/25/2029	437076DC3	125,000.00	MORGAN_	05/25/29	99.24	124,053.75	(140.00)	(142.34)	4.43	4.92
HOME DEPOT INC CORPORATE NOTES (CALLABLE DTD 06/25/2024 4.750% 06/25/2029	437076DC3	250,000.00	PNC	05/25/29	99.24	248,107.50	(520.00)	(523.98)	4.43	4.92



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CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

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Security Type Sub-Total		12,420,000.00				12,093,783.12	(282,244.58)	(235,114.17)	2.47	5.07
Certificate of Deposit										
TORONTO DOMINION BANK NY CERT DEPOS DTD 10/31/2022 5.600% 10/27/2025	89115B6K1	450,000.00	TD		100.38	451,689.29	1,689.29	1,689.29	1.28	5.20
NORDEA BANK ABP NEW YORK CERT DEPOS DTD 11/03/2022 5.530% 11/03/2025	65558UYF3	450,000.00	WELLS_F		100.02	450,107.10	107.10	107.10	1.31	5.51
Security Type Sub-Total		900,000.00				901,796.39	1,796.39	1,796.39	1.29	5.35
Asset-Backed Security										
HART 2021-A A3 DTD 04/28/2021 0.380% 09/15/2025	44933LAC7	2,412.88	BARCLAY		99.75	2,406.80	(5.82)	(6.01)	0.04	0.59
NAROT 2021-A A3 DTD 06/23/2021 0.330% 10/15/2025	65480BAC1	56,309.69	MITSU		98.96	55,723.56	(585.17)	(585.84)	0.19	1.14
TAOT 2021-B A3 DTD 06/14/2021 0.260% 11/17/2025	89190GAC1	52,903.10	CITIGRP		98.96	52,350.47	(546.93)	(550.85)	0.17	1.02
HAROT 2021-4 A3 DTD 11/24/2021 0.880% 01/21/2026	43815GAC3	39,957.53	MERRILL		97.98	39,148.41	(800.70)	(805.97)	0.42	2.20
CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314OAC8	18,597.95	MERRILL		98.91	18,395.20	(198.73)	(201.39)	0.18	1.20
HART 2021-C A3 DTD 11/17/2021 0.740% 05/15/2026	44935FAD6	30,240.83	SMBC		98.26	29,715.66	(518.42)	(522.36)	0.32	1.68
DCENT 2021-A1 A1 DTD 09/27/2021 0.580% 09/15/2026	254683CP8	195,000.00	CITIGRP		98.94	192,927.54	(2,030.71)	(2,053.91)	0.21	1.07
GMCAR 2021-4 A3 DTD 10/21/2021 0.680% 09/16/2026	362554AC1	38,017.70	JPM_CHA		97.72	37,149.17	(867.56)	(868.09)	0.45	1.73
CARMX 2022-3 A3 DTD 07/20/2022 3.970% 04/15/2027	14318MAD1	192,683.47	RBC		98.76	190,292.60	(2,386.32)	(2,388.19)	0.67	4.44
NAROT 2022-B A3 DTD 09/28/2022 4.460% 05/17/2027	65480JAC4	140,000.00	WELLS_F		98.99	138,590.16	(1,380.87)	(1,391.86)	0.87	4.84
GMCAR 2022-4 A3 DTD 10/12/2022 4.820% 08/16/2027	36265QAD8	275,000.00	RBC		99.40	273,345.88	(1,609.05)	(1,625.05)	0.81	5.03



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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
Asset-Backed Security										
TAOT 2023-A A3 DTD 01/30/2023 4.630% 09/15/2027	891940AC2	245,000.00	MERRILL		99.12	242,846.70	(2,153.18)	(2,153.22)	1.04	4.93
COMET 2022-A3 A DTD 11/03/2022 4.950% 10/15/2027	14041NGB1	245,000.00	RBC		99.26	243,193.13	(1,768.43)	(1,781.32)	1.22	5.19
HDMOT 2023-A A3 DTD 02/23/2023 5.050% 12/15/2027	41285JAD0	170,000.00	JPM_CHA		99.51	169,168.62	(814.26)	(819.08)	0.97	5.20
FORDO 2023-A A3 DTD 03/31/2023 4.650% 02/15/2028	344928AD8	130,000.00	BNP_PAR		99.06	128,779.51	(1,206.93)	(1,210.42)	1.25	4.93
HAROT 2023-3 A3 DTD 08/22/2023 5.410% 02/18/2028	43815OAC1	320,000.00	MERRILL		100.13	320,400.93	466.91	454.28	1.48	5.37
DCENT 2023-A1 A DTD 04/11/2023 4.310% 03/15/2028	254683CY9	320,000.00	RBC		98.47	315,108.06	(4,873.38)	(4,877.99)	1.60	4.76
BACCT 2023-A1 A1 DTD 06/16/2023 4.790% 05/15/2028	05522RDG0	170,000.00	MERRILL		99.39	168,965.47	(996.04)	(1,004.21)	1.74	4.96
AMXCA 2023-1 A DTD 06/14/2023 4.870% 05/15/2028	02582JJZ4	190,000.00	RBC		99.59	189,215.28	(767.87)	(771.46)	1.74	4.99
COMET 2023-A1 A DTD 05/24/2023 4.420% 05/15/2028	14041NGD7	490,000.00	RBC		98.63	483,263.58	(6,624.06)	(6,649.03)	1.75	4.81
DCENT 2023-A2 A DTD 06/28/2023 4.930% 06/15/2028	254683CZ6	350,000.00	MERRILL		99.57	348,509.74	(1,442.98)	(1,452.60)	1.82	5.05
HAROT 2023-4 A3 DTD 11/08/2023 5.670% 06/21/2028	438123AC5	85,000.00	JPM_CHA		100.80	85,678.61	693.58	691.71	1.76	5.45
FITAT 2023-1 A3 DTD 08/23/2023 5.530% 08/15/2028	31680EAD3	350,000.00	JPM_CHA		100.21	350,731.12	752.82	749.09	1.59	5.47
CHAIT 2023-A1 A DTD 09/15/2023 5.160% 09/15/2028	161571HT4	405,000.00	JPM_CHA		100.08	405,319.46	431.73	415.77	2.03	5.14
AMXCA 2023-3 A DTD 09/19/2023 5.230% 09/15/2028	02582JKD1	410,000.00	CITIGRP		100.37	411,510.97	1,529.30	1,526.73	2.03	5.13
BACCT 2023-A2 A2 DTD 12/14/2023 4.980% 11/15/2028	05522RDH8	180,000.00	MERRILL		99.85	179,721.70	(254.13)	(256.54)	2.18	5.02
AMXCA 2024-1 A DTD 04/23/2024 5.230% 04/16/2029	02582JKH2	495,000.00	BARCLAY		100.76	498,775.91	3,877.38	3,873.99	2.53	5.05
Security Type Sub-Total		5,596,123.15				5,571,234.24	(24,079.82)	(24,263.82)	1.54	4.76



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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
Managed Account Sub-Total		54,059,024.66				52,198,072.57	(474,227.23)	(744,430.78)	2.54	4.80
Joint Powers Authority										
CAMP Pool		88,805.27			1.00	88,805.27	0.00	0.00	0.00	
Liquid Sub-Total		88,805.27				88,805.27	0.00	0.00	0.00	
Securities Sub-Total		\$54,147,829.93				\$52,286,877.84	(\$474,227.23)	(\$744,430.78)	2.54	4.80%
Accrued Interest						\$329,637.31				
Total Investments						\$52,616,515.15				



Managed Account Security Transactions & Interest

For the Month Ending **June 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	
BUY										
06/05/24	06/13/24	FHMS K522 A2 DTD 06/01/2024 4.803% 05/01/2029	3137HDJJ0	550,000.00	(549,998.35)	(880.55)	(550,878.90)			
06/06/24	06/11/24	US TREASURY NOTES DTD 06/30/2021 1.250% 06/30/2028	91282CCH2	2,900,000.00	(2,565,253.91)	(16,232.83)	(2,581,486.74)			
06/17/24	06/25/24	HOME DEPOT INC CORPORATE NOTES (CALLABLE DTD 06/25/2024 4.750% 06/25/2029	437076DC3	125,000.00	(124,193.75)	0.00	(124,193.75)			
06/18/24	06/25/24	HOME DEPOT INC CORPORATE NOTES (CALLABLE DTD 06/25/2024 4.750% 06/25/2029	437076DC3	250,000.00	(248,627.50)	0.00	(248,627.50)			

Transaction Type Sub-Total				3,825,000.00	(3,488,073.51)	(17,113.38)	(3,505,186.89)			
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INTEREST

06/01/24	06/25/24	FHMS K506 A2 DTD 09/01/2023 4.650% 08/01/2028	3137HAMH6	800,000.00	0.00	3,100.00	3,100.00			
06/01/24	06/25/24	FHMS K505 A2 DTD 07/01/2023 4.819% 06/01/2028	3137HACX2	550,000.00	0.00	2,208.71	2,208.71			
06/01/24	06/25/24	FHMS K054 A2 DTD 04/20/2016 2.745% 01/01/2026	3137BNGT5	275,000.00	0.00	629.06	629.06			
06/01/24	06/25/24	FHMS KJ46 A1 DTD 07/01/2023 4.777% 06/01/2028	3137HAD45	437,523.47	0.00	1,741.71	1,741.71			
06/01/24	06/25/24	FHMS K510 A2 DTD 11/01/2023 5.069% 10/01/2028	3137HB3D4	180,000.00	0.00	760.35	760.35			
06/01/24	06/25/24	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			
06/01/24	06/25/24	FHMS KJ48 A1 DTD 12/01/2023 4.858% 05/01/2028	3137HBC69	397,229.54	0.00	1,608.12	1,608.12			
06/01/24	06/25/24	FHMS K508 A2 DTD 10/01/2023 4.740% 08/01/2028	3137HAQ74	500,000.00	0.00	1,975.00	1,975.00			
06/01/24	06/25/24	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			
06/01/24	06/25/24	FHMS K509 A2 DTD 10/01/2023 4.850% 09/01/2028	3137HAST4	375,000.00	0.00	1,515.63	1,515.63			



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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											
06/01/24	06/25/24	FHMS K043 A2 DTD 03/01/2015 3.062% 12/01/2024	3137BGK24	244,283.12	0.00	623.33	623.33				
06/01/24	06/25/24	FHMS K058 A2 DTD 11/09/2016 2.653% 08/01/2026	3137BSP72	550,000.00	0.00	1,215.96	1,215.96				
06/01/24	06/25/24	FHMS K507 A2 DTD 09/01/2023 4.800% 09/01/2028	3137HAMS2	500,000.00	0.00	2,000.00	2,000.00				
06/01/24	06/25/24	FHMS K511 A2 DTD 12/01/2023 4.860% 10/01/2028	3137HB3G7	275,000.00	0.00	1,113.75	1,113.75				
06/01/24	06/25/24	FHMS K064 A2 DTD 05/15/2017 3.224% 03/01/2027	3137BXOY1	550,000.00	0.00	1,477.67	1,477.67				
06/01/24	06/25/24	FHMS K514 A2 DTD 02/01/2024 4.572% 12/01/2028	3137HBLV4	290,000.00	0.00	1,104.90	1,104.90				
06/01/24	06/25/24	FHMS K061 A2 DTD 01/30/2017 3.347% 11/01/2026	3137BTUM1	375,712.67	0.00	1,047.93	1,047.93				
06/03/24	06/03/24	AMAZON INC CORP NOTES (CALLABLE) DTD 06/03/2020 0.800% 06/03/2025	023135BO8	475,000.00	0.00	1,900.00	1,900.00				
06/06/24	06/06/24	BANK OF AMERICA CORP NOTES (CALLABLE) DTD 12/06/2021 1.530% 12/06/2025	06051GKE8	225,000.00	0.00	1,721.25	1,721.25				
06/09/24	06/09/24	NATIONAL AUSTRALIA BK/NY CORPORATE NOTES DTD 06/09/2022 3.500% 06/09/2025	63254ABD9	250,000.00	0.00	4,375.00	4,375.00				
06/09/24	06/09/24	NATIONAL AUSTRALIA BK/NY CORPORATE NOTES DTD 06/09/2022 3.905% 06/09/2027	63254ABE7	500,000.00	0.00	9,762.50	9,762.50				
06/15/24	06/15/24	CARMX 2022-3 A3 DTD 07/20/2022 3.970% 04/15/2027	14318MAD1	204,587.81	0.00	676.84	676.84				
06/15/24	06/15/24	NATIONAL RURAL UTIL COOP CORPORATE NOTES DTD 05/04/2022 3.450% 06/15/2025	63743HFE7	50,000.00	0.00	862.50	862.50				
06/15/24	06/15/24	HART 2021-C A3 DTD 11/17/2021 0.740% 05/15/2026	44935FAD6	34,223.25	0.00	21.10	21.10				
06/15/24	06/15/24	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				



Managed Account Security Transactions & Interest

For the Month Ending **June 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	
INTEREST										
06/15/24	06/15/24	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			
06/15/24	06/15/24	CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314OAC8	22,598.32	0.00	9.79	9.79			
06/15/24	06/15/24	FORDO 2023-A A3 DTD 03/31/2023 4.650% 02/15/2028	344928AD8	130,000.00	0.00	503.75	503.75			
06/15/24	06/15/24	BACCT 2023-A2 A2 DTD 12/14/2023 4.980% 11/15/2028	05522RDH8	180,000.00	0.00	747.00	747.00			
06/15/24	06/15/24	BACCT 2023-A1 A1 DTD 06/16/2023 4.790% 05/15/2028	05522RDG0	170,000.00	0.00	678.58	678.58			
06/15/24	06/15/24	HART 2021-A A3 DTD 04/28/2021 0.380% 09/15/2025	44933LAC7	5,481.70	0.00	1.74	1.74			
06/15/24	06/15/24	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			
06/15/24	06/15/24	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			
06/15/24	06/15/24	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			
06/15/24	06/15/24	NAROT 2021-A A3 DTD 06/23/2021 0.330% 10/15/2025	65480BAC1	68,866.64	0.00	18.94	18.94			
06/15/24	06/15/24	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			
06/15/24	06/15/24	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			
06/15/24	06/15/24	AMXCA 2023-1 A DTD 06/14/2023 4.870% 05/15/2028	02582JJZ4	190,000.00	0.00	771.08	771.08			
06/15/24	06/15/24	TAOT 2021-B A3 DTD 06/14/2021 0.260% 11/17/2025	89190GAC1	65,396.39	0.00	14.17	14.17			
06/15/24	06/15/24	AMXCA 2024-1 A DTD 04/23/2024 5.230% 04/16/2029	02582JKH2	495,000.00	0.00	2,157.37	2,157.37			
06/15/24	06/15/24	DCENT 2021-A1 A1 DTD 09/27/2021 0.580% 09/15/2026	254683CP8	195,000.00	0.00	94.25	94.25			
06/15/24	06/15/24	TAOT 2023-A A3 DTD 01/30/2023 4.630% 09/15/2027	891940AC2	245,000.00	0.00	945.29	945.29			



Managed Account Security Transactions & Interest

For the Month Ending **June 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	
INTEREST										
06/15/24	06/15/24	HDMOT 2023-A A3 DTD 02/23/2023 5.050% 12/15/2027	41285JAD0	170,000.00	0.00	715.42	715.42			
06/15/24	06/15/24	NAROT 2022-B A3 DTD 09/28/2022 4.460% 05/17/2027	65480JAC4	140,000.00	0.00	520.33	520.33			
06/16/24	06/16/24	GMCAR 2021-4 A3 DTD 10/21/2021 0.680% 09/16/2026	362554AC1	41,843.76	0.00	23.71	23.71			
06/16/24	06/16/24	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			
06/18/24	06/18/24	HAROT 2023-3 A3 DTD 08/22/2023 5.410% 02/18/2028	43815OAC1	320,000.00	0.00	1,442.67	1,442.67			
06/21/24	06/21/24	HAROT 2021-4 A3 DTD 11/24/2021 0.880% 01/21/2026	43815GAC3	44,640.91	0.00	32.74	32.74			
06/21/24	06/21/24	HAROT 2023-4 A3 DTD 11/08/2023 5.670% 06/21/2028	438123AC5	85,000.00	0.00	401.63	401.63			
06/30/24	06/30/24	US TREASURY NOTES DTD 06/30/2021 1.250% 06/30/2028	91282CCH2	2,900,000.00	0.00	18,125.00	18,125.00			
06/30/24	06/30/24	US TREASURY NOTES DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	50,000.00	0.00	62.50	62.50			
06/30/24	06/30/24	US TREASURY NOTES DTD 12/31/2019 1.750% 12/31/2024	912828YY0	50,000.00	0.00	437.50	437.50			
Transaction Type Sub-Total				17,552,387.58	0.00	84,200.20	84,200.20			
MATURITY										
06/01/24	06/01/24	JPMORGAN CHASE CORP NOTES (CALLED, OMD 6 DTD 06/01/2021 0.824% 06/01/2024	46647PCH7	315,000.00	315,000.00	1,297.80	316,297.80	0.00	0.00	
Transaction Type Sub-Total				315,000.00	315,000.00	1,297.80	316,297.80	0.00	0.00	
PAYDOWNS										
06/01/24	06/25/24	FHMS KJ48 A1 DTD 12/01/2023 4.858% 05/01/2028	3137HBC69	483.66	483.66	0.00	483.66	0.00	0.00	
06/01/24	06/25/24	FHMS K043 A2 DTD 03/01/2015 3.062% 12/01/2024	3137BGK24	414.18	414.18	0.00	414.18	(20.51)	0.00	



Managed Account Security Transactions & Interest

For the Month Ending **June 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	
PAYDOWNS										
06/01/24	06/25/24	FHMS KJ46 A1 DTD 07/01/2023 4.777% 06/01/2028	3137HAD45	232.87	232.87	0.00	232.87	0.01	0.00	
06/01/24	06/25/24	FHMS K061 A2 DTD 01/30/2017 3.347% 11/01/2026	3137BTUM1	716.58	716.58	0.00	716.58	22.06	0.00	
06/15/24	06/15/24	HART 2021-C A3 DTD 11/17/2021 0.740% 05/15/2026	44935FAD6	3,982.42	3,982.42	0.00	3,982.42	0.89	0.00	
06/15/24	06/15/24	CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314QAC8	4,000.37	4,000.37	0.00	4,000.37	0.86	0.00	
06/15/24	06/15/24	NAROT 2021-A A3 DTD 06/23/2021 0.330% 10/15/2025	65480BAC1	12,556.95	12,556.95	0.00	12,556.95	0.21	0.00	
06/15/24	06/15/24	TAOT 2021-B A3 DTD 06/14/2021 0.260% 11/17/2025	89190GAC1	12,493.29	12,493.29	0.00	12,493.29	1.35	0.00	
06/15/24	06/15/24	HART 2021-A A3 DTD 04/28/2021 0.380% 09/15/2025	44933LAC7	3,068.82	3,068.82	0.00	3,068.82	0.32	0.00	
06/15/24	06/15/24	CARMX 2022-3 A3 DTD 07/20/2022 3.970% 04/15/2027	14318MAD1	11,904.34	11,904.34	0.00	11,904.34	0.28	0.00	
06/16/24	06/16/24	GMCAR 2021-4 A3 DTD 10/21/2021 0.680% 09/16/2026	362554AC1	3,826.06	3,826.06	0.00	3,826.06	0.10	0.00	
06/21/24	06/21/24	HAROT 2021-4 A3 DTD 11/24/2021 0.880% 01/21/2026	43815GAC3	4,683.38	4,683.39	0.00	4,683.39	1.00	0.00	
Transaction Type Sub-Total				58,362.92	58,362.93	0.00	58,362.93	6.57	0.00	
SELL										
06/05/24	06/05/24	LOS ANGELES CCD, CA TXBL GO BONDS DTD 11/10/2020 0.773% 08/01/2025	54438CYK2	140,000.00	134,232.00	372.76	134,604.76	(5,768.00)	(5,768.00)	FIFO
06/06/24	06/11/24	US TREASURY NOTES DTD 11/15/2016 2.000% 11/15/2026	912828U24	250,000.00	235,146.48	366.85	235,513.33	7,001.95	(1,683.82)	FIFO
06/06/24	06/11/24	US TREASURY NOTES DTD 11/15/2016 2.000% 11/15/2026	912828U24	350,000.00	329,205.08	513.59	329,718.67	3,582.03	(5,449.03)	FIFO
06/06/24	06/11/24	US TREASURY NOTES DTD 11/15/2016 2.000% 11/15/2026	912828U24	2,100,000.00	1,975,230.47	3,081.52	1,978,311.99	21,164.06	(34,816.02)	FIFO
06/18/24	06/25/24	US TREASURY NOTES DTD 11/15/2016 2.000% 11/15/2026	912828U24	175,000.00	164,903.32	389.95	165,293.27	2,091.80	(2,544.84)	FIFO



Managed Account Security Transactions & Interest

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

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Transaction Type				Principal	Accrued	Realized G/L	Realized G/L	Sale		
Trade	Settle	Security Description	CUSIP	Par	Proceeds	Interest	Total	Cost	Amort Cost	Method
Transaction Type Sub-Total				3,015,000.00	2,838,717.35	4,724.67	2,843,442.02	28,071.84	(50,261.71)	
Managed Account Sub-Total					(275,993.23)	73,109.29	(202,883.94)	28,078.41	(50,261.71)	
Total Security Transactions					(\$275,993.23)	\$73,109.29	(\$202,883.94)	\$28,078.41	(\$50,261.71)	



Account Statement

For the Month Ending **June 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					312,890.23
06/03/24	06/03/24	Purchase - Interest 023135BQ8	1.00	1,900.00	314,790.23
06/03/24	06/03/24	Purchase - Principal 46647PCH7	1.00	316,297.80	631,088.03
06/06/24	06/06/24	Purchase - Interest 06051GKE8	1.00	1,721.25	632,809.28
06/06/24	06/06/24	Individual Portfolio Interest 54438CYK2 from 6/5/2024	1.00	372.76	633,182.04
06/06/24	06/06/24	Individual Portfolio Maturity 54438CYK2 from 6/5/2024	1.00	134,232.00	767,414.04
06/10/24	06/10/24	Purchase - Interest 63254ABD9	1.00	4,375.00	771,789.04
06/10/24	06/10/24	Purchase - Interest 63254ABE7	1.00	9,762.50	781,551.54
06/11/24	06/11/24	Purchase - Principal 912828U24	1.00	2,539,582.03	3,321,133.57
06/11/24	06/11/24	Purchase - Interest 912828U24	1.00	3,961.96	3,325,095.53
06/11/24	06/11/24	Redemption - Principal 91282CCH2	1.00	(2,565,253.91)	759,841.62
06/11/24	06/11/24	Redemption - Interest 91282CCH2	1.00	(16,232.83)	743,608.79
06/13/24	06/13/24	Redemption - Interest 3137HDJJ0	1.00	(880.55)	742,728.24
06/13/24	06/13/24	Redemption - Principal 3137HDJJ0	1.00	(549,998.35)	192,729.89
06/17/24	06/17/24	Purchase - Interest 63743HFE7	1.00	862.50	193,592.39
06/17/24	06/17/24	Purchase - Interest 02582JJZ4	1.00	771.08	194,363.47
06/17/24	06/17/24	Purchase - Interest 02582JKD1	1.00	1,786.92	196,150.39
06/17/24	06/17/24	Purchase - Interest 02582JKH2	1.00	2,157.37	198,307.76
06/17/24	06/17/24	Purchase - Interest 05522RDG0	1.00	678.58	198,986.34
06/17/24	06/17/24	Purchase - Interest 05522RDH8	1.00	747.00	199,733.34
06/17/24	06/17/24	Purchase - Interest 14041NGB1	1.00	1,010.63	200,743.97
06/17/24	06/17/24	Purchase - Interest 14041NGD7	1.00	1,804.83	202,548.80



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For the Month Ending **June 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					
06/17/24	06/17/24	Purchase - Interest 14314QAC8	1.00	9.79	202,558.59
06/17/24	06/17/24	Purchase - Interest 14318MAD1	1.00	676.84	203,235.43
06/17/24	06/17/24	Purchase - Interest 161571HT4	1.00	1,741.50	204,976.93
06/17/24	06/17/24	Purchase - Interest 254683CP8	1.00	94.25	205,071.18
06/17/24	06/17/24	Purchase - Interest 254683CY9	1.00	1,149.33	206,220.51
06/17/24	06/17/24	Purchase - Interest 254683CZ6	1.00	1,437.92	207,658.43
06/17/24	06/17/24	Purchase - Interest 31680EAD3	1.00	1,612.92	209,271.35
06/17/24	06/17/24	Purchase - Interest 344928AD8	1.00	503.75	209,775.10
06/17/24	06/17/24	Purchase - Interest 362554AC1	1.00	23.71	209,798.81
06/17/24	06/17/24	Purchase - Interest 36265QAD8	1.00	1,104.58	210,903.39
06/17/24	06/17/24	Purchase - Interest 41285JAD0	1.00	715.42	211,618.81
06/17/24	06/17/24	Purchase - Interest 44933LAC7	1.00	1.74	211,620.55
06/17/24	06/17/24	Purchase - Interest 44935FAD6	1.00	21.10	211,641.65
06/17/24	06/17/24	Purchase - Interest 65480BAC1	1.00	18.94	211,660.59
06/17/24	06/17/24	Purchase - Interest 65480JAC4	1.00	520.33	212,180.92
06/17/24	06/17/24	Purchase - Interest 89190GAC1	1.00	14.17	212,195.09
06/17/24	06/17/24	Purchase - Interest 891940AC2	1.00	945.29	213,140.38
06/17/24	06/17/24	Purchase - Principal 14314QAC8	1.00	4,000.37	217,140.75
06/17/24	06/17/24	Purchase - Principal 14318MAD1	1.00	11,904.34	229,045.09
06/17/24	06/17/24	Purchase - Principal 44935FAD6	1.00	3,982.42	233,027.51
06/17/24	06/17/24	Purchase - Principal 44933LAC7	1.00	3,068.82	236,096.33
06/17/24	06/17/24	Purchase - Principal 362554AC1	1.00	3,826.06	239,922.39



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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					
06/17/24	06/17/24	Purchase - Principal 65480BAC1	1.00	12,556.95	252,479.34
06/17/24	06/17/24	Purchase - Principal 89190GAC1	1.00	12,493.29	264,972.63
06/18/24	06/18/24	Purchase - Interest 43815QAC1	1.00	1,442.67	266,415.30
06/21/24	06/21/24	Purchase - Interest 438123AC5	1.00	401.63	266,816.93
06/21/24	06/21/24	Purchase - Interest 43815GAC3	1.00	32.74	266,849.67
06/21/24	06/21/24	Purchase - Principal 43815GAC3	1.00	4,683.39	271,533.06
06/25/24	06/25/24	Purchase - Interest 3137HBC69	1.00	1,608.12	273,141.18
06/25/24	06/25/24	Purchase - Interest 3137HB3G7	1.00	1,113.75	274,254.93
06/25/24	06/25/24	Purchase - Interest 3137HB3D4	1.00	760.35	275,015.28
06/25/24	06/25/24	Purchase - Interest 3137HAST4	1.00	1,515.63	276,530.91
06/25/24	06/25/24	Purchase - Interest 3137HAQ74	1.00	1,975.00	278,505.91
06/25/24	06/25/24	Purchase - Interest 3137HAMS2	1.00	2,000.00	280,505.91
06/25/24	06/25/24	Purchase - Interest 3137HAMH6	1.00	3,100.00	283,605.91
06/25/24	06/25/24	Purchase - Interest 3137HAD45	1.00	1,741.71	285,347.62
06/25/24	06/25/24	Purchase - Interest 3137HACX2	1.00	2,208.71	287,556.33
06/25/24	06/25/24	Purchase - Interest 3137F1G44	1.00	1,486.38	289,042.71
06/25/24	06/25/24	Purchase - Interest 3137BXQY1	1.00	1,477.67	290,520.38
06/25/24	06/25/24	Purchase - Interest 3137BTUM1	1.00	1,047.93	291,568.31
06/25/24	06/25/24	Purchase - Interest 3137BSP72	1.00	1,215.96	292,784.27
06/25/24	06/25/24	Purchase - Interest 3137BNGT5	1.00	629.06	293,413.33
06/25/24	06/25/24	Purchase - Interest 3137BGK24	1.00	623.33	294,036.66
06/25/24	06/25/24	Purchase - Interest 3136BQDE6	1.00	1,920.42	295,957.08



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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					
06/25/24	06/25/24	Purchase - Interest 3137HBLV4	1.00	1,104.90	297,061.98
06/25/24	06/25/24	Purchase - Interest 912828U24	1.00	389.95	297,451.93
06/25/24	06/25/24	Purchase - Principal 912828U24	1.00	164,903.32	462,355.25
06/25/24	06/25/24	Purchase - Principal 3137BGK24	1.00	414.18	462,769.43
06/25/24	06/25/24	Purchase - Principal 3137BTUM1	1.00	716.58	463,486.01
06/25/24	06/25/24	Purchase - Principal 3137HAD45	1.00	232.87	463,718.88
06/25/24	06/25/24	Purchase - Principal 3137HBC69	1.00	483.66	464,202.54
06/25/24	06/25/24	Redemption - Principal 437076DC3	1.00	(124,193.75)	340,008.79
06/25/24	06/25/24	Redemption - Principal 437076DC3	1.00	(248,627.50)	91,381.29
06/26/24	06/26/24	IP Fees May 2024	1.00	(4,017.19)	87,364.10
06/26/24	06/26/24	U.S. Bank Fees April 2024	1.00	(235.83)	87,128.27
06/28/24	07/01/24	Accrual Income Div Reinvestment - Distributions	1.00	1,677.00	88,805.27



Account Statement

For the Month Ending **June 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
Closing Balance					88,805.27
		Month of June	Fiscal YTD January-June		
Opening Balance		312,890.23	116,772.96	Closing Balance	88,805.27
Purchases		3,285,354.95	12,120,289.81	Average Monthly Balance	377,026.46
Redemptions (Excl. Checks)		(3,509,439.91)	(12,148,257.50)	Monthly Distribution Yield	5.43%
Check Disbursements		0.00	0.00		
Closing Balance		88,805.27	88,805.27		
Cash Dividends and Income		1,677.00	4,685.88		