



CITY OF LAKE ELSINORE
INVESTMENT REPORT

CITY OF LAKE ELSINORE
INVESTMENT REPORT OF POOLED CASH AND INVESTMENTS
AS OF October 31, 2022

| | BANK BALANCE | DEPOSITS IN TRANSIT | OUTSTANDING CHECKS | BOOK BALANCE |
|--|-----------------|------------------------|-----------------------|-----------------------|
| CASH ACCOUNTS | | | | |
| Bank Accounts: | | | | |
| General Checking Account | \$ 2,774,967 | \$ 602,732 | \$ (2,982) | \$ 3,374,716 |
| Cash On Hand: | | | | |
| Cashier Drawers #1 & #2 | - | - | - | 300 |
| City of Lake Elsinore Petty Cash Fund | - | - | - | 2,000 |
| Total Cash Accounts | 2,774,967 | 602,732 | (2,982) | 3,377,016 |
| INVESTMENTS | | | | |
| Local Agency Investment Funds | 71,692,247 | - | - | 71,692,247 |
| CAMP Investments: | | | | |
| CAMP Pool Account | 34,555 | - | - | 34,555 |
| U.S. Treasury Bond / Note | 12,609,259 | - | - | 12,609,259 |
| Supra-National Agency Bond / Note | 1,377,948 | - | - | 1,377,948 |
| Municipal Bond / Note | 1,336,023 | - | - | 1,336,023 |
| Federal Agency Commercial Mortgage-Backed Security | 268,978 | - | - | 268,978 |
| Federal Agency Bond / Note | 5,161,605 | - | - | 5,161,605 |
| Corporate Note | 8,643,030 | - | - | 8,643,030 |
| Certificate of Deposit | 700,000 | - | - | 700,000 |
| Asset-Backed Security | 2,254,712 | - | - | 2,254,712 |
| Sub-total Investments | 104,078,357 | - | - | 104,078,357 |
| Market Value Adjustment: | | | | |
| Unrealized Gain/(Loss) at 06/30/2022 | (2,832,560) | - | - | (2,832,560) |
| Total Investments | 101,245,797 | - | - | 101,245,797 |
| Total Pooled Cash and Investments | \$ 104,020,764 | \$ 602,732 | \$ (2,982) | \$ 104,622,813 |
| TOTAL POOLED CASH AND INVESTMENTS | | | | \$ 104,622,813 |

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
City Manager

November 9, 2022
Date

CITY OF LAKE ELSINORE
POOLED CASH AND INVESTMENTS BY FUND
AS OF October 31, 2022

| <u>FUND NO</u> | <u>FUND NAME</u> | <u>AMOUNT</u> |
|----------------|--|---------------|
| 100 | General | \$ 12,629,443 |
| 102 | Measure Z | 16,494,853 |
| 106 | Affordable Housing In Lieu | 597,245 |
| 107 | Developer Agreement Revenue | 59,364 |
| 108 | American Rescue Plan | 9,875,093 |
| 109 | Road Maintenance and Rehabilitation (SB1) | 1,123,885 |
| 110 | State Gas Tax | 652,966 |
| 112 | Measure A | 1,932,684 |
| 114 | SB1186 CASP Education Program | 48,118 |
| 116 | City Hall-Public Works DIF | 201,708 |
| 117 | Community Center DIF | 128,348 |
| 118 | Lake Side Facility DIF | 224,361 |
| 119 | Animal Shelter DIF | 8,702 |
| 121 | T.R.I.P.-2014A | 505 |
| 135 | Lighting & Landscape Maintenance - Dist. No. 1 | 632,657 |
| 140 | Geothermal | 11,557 |
| 160 | PEG Grant | 68,164 |
| 180 | Launch Pointe | 1,644,142 |
| 202 | La Strada RBBD | 23,570 |
| 203 | E.L.S.P. - S.T.I.F. | 3,323,720 |
| 205 | Traffic Impact Fee | 298,464 |
| 211 | Storm Drain C.I.P. | 3,029,511 |
| 221 | Quimby Park C.I.P. | 308,226 |
| 231 | Library C.I.P. | 1,298,455 |
| 232 | City Fire Protection | 525,191 |
| 300 | Insurance Service | 755,090 |
| 305 | Information Systems Service | 2,389,902 |
| 310 | Support Service | 1,570 |
| 315 | Fleet Service | 539,668 |
| 320 | Facilities Service | 2,122,189 |
| 337 | CFD 2016-2 Canyon Hills | 6,101 |
| 345 | CFD 2003-2 Improvement Area D, Canyon Hills | 322 |
| 346 | CFD 2014-1 Southshore | 67,176 |
| 354 | CFD 90-2 Tuscany Hills | 17,040 |
| 361 | CFD 2022-2 Lakeshore Improvement | 13,450 |
| 363 | CFD 2022-3 Lakeside | 40,000 |
| 366 | CFD 2005-6 City Center Townhomes | 5,299 |
| 368 | CFD 2006-2 Viscaya | 11,298 |
| 377 | CFD 2006-6 Tessara | 5,389 |
| 378 | CFD 2006-8 Running Deer Estates | 5,970 |

CITY OF LAKE ELSINORE
POOLED CASH AND INVESTMENTS BY FUND
AS OF October 31, 2022

| <u>FUND NO</u> | <u>FUND NAME</u> | <u>AMOUNT</u> |
|--|---|------------------------------|
| 384 | CFD 2003-2 Area B Canyon Hills Improvement Area | 4,603 |
| 385 | CFD 2004-3 Area 2 Rosetta Canyon Improvement Area | 4,245 |
| 388 | CFD 2007-6 Holiday Inn Express | 12 |
| 389 | CFD 88-3 (2008A) West Lake Elsinore Series A | 2,306 |
| 395 | CFD 2018-1 Wasson Canyon II Improvement Area | 2,659 |
| 500 | Capital Improvement Plan | 9,176,052 |
| 540 | Successor To RDA Diamond Stadium | 2,137,939 |
| 603 | Endowment Trust - Carl Graves | 56,944 |
| 604 | Endowment Trust - Korn Memorial | 33,208 |
| 605 | Public Improvement Trust | 1,652,111 |
| 606 | Mobile Source Air Pollution Reduction | 213,112 |
| 608 | Trust Deposit & Pre Paid Expense | 1,493,554 |
| 617 | Successor Agency Housing | 22,428,688 |
| 620 | Cost Recovery System | 5,824,385 |
| 631 | Lake Destratification Equipment Replacement | 456,334 |
| 655 | CFD 2015-1s Law, Fire, Paramedic Services | 15,267 |
| Total Pooled Cash & Investments | | <u><u>\$ 104,622,813</u></u> |

CITY OF LAKE ELSINORE
SUMMARY OF POLICY LIMITATIONS
FOR THE MONTH ENDING October 31, 2022

| <u>TYPES OF SECURITIES</u> | <u>MAXIMUM PERCENTAGE</u> | <u>DIVERSIFICATION PERCENTAGE</u> | <u>CURRENT BALANCE</u> |
|---|-------------------------------|---------------------------------------|----------------------------|
| CAMP - Pooled Sweep Account | Unlimited | 0.03% | \$ 34,555 |
| U.S. Treasury Bond / Note | Unlimited | 12.12% | \$ 12,609,259 |
| Supra-National Agency Bond / Note | 30% | 1.32% | \$ 1,377,948 |
| Municipal Bond / Note | Unlimited | 1.28% | \$ 1,336,023 |
| Federal Agency Collateralized Mortgage Obligation | 40% | 0.26% | \$ 268,978 |
| Federal Agency Bond / Note | Unlimited | 4.96% ⁽¹⁾ | \$ 5,161,605 |
| Corporate Note | 30% | 8.30% | \$ 8,643,030 |
| Negotiable Certificates of Deposit | 30% | 0.67% | \$ 700,000 |
| Asset-Backed Security / Collateralized Mortgage | 20% | 2.17% | \$ 2,254,712 |
| LAIF (Local Agency Investment Funds) | \$150 Million | 68.88% ⁽²⁾ | \$ 71,692,247 |
| TOTAL | | <u>100.00%</u> | <u>\$ 104,078,357</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 11/16/22



PMIA Average Monthly Effective Yields⁽¹⁾

| | |
|-----------|-------|
| October | 1.772 |
| September | 1.513 |
| August | 1.276 |

Quarterly Performance Quarter Ended 09/30/22

| | |
|--|---------------------|
| LAIF Apportionment Rate ⁽²⁾ : | 1.35 |
| LAIF Earnings Ratio ⁽²⁾ : | 0.00003699565555327 |
| LAIF Fair Value Factor ⁽¹⁾ : | 0.980760962 |
| PMIA Daily ⁽¹⁾ : | 1.63% |
| PMIA Quarter to Date ⁽¹⁾ : | 1.29% |
| PMIA Average Life ⁽¹⁾ : | 304 |

Pooled Money Investment Account Monthly Portfolio Composition ⁽¹⁾ 10/31/22 \$215.3 billion

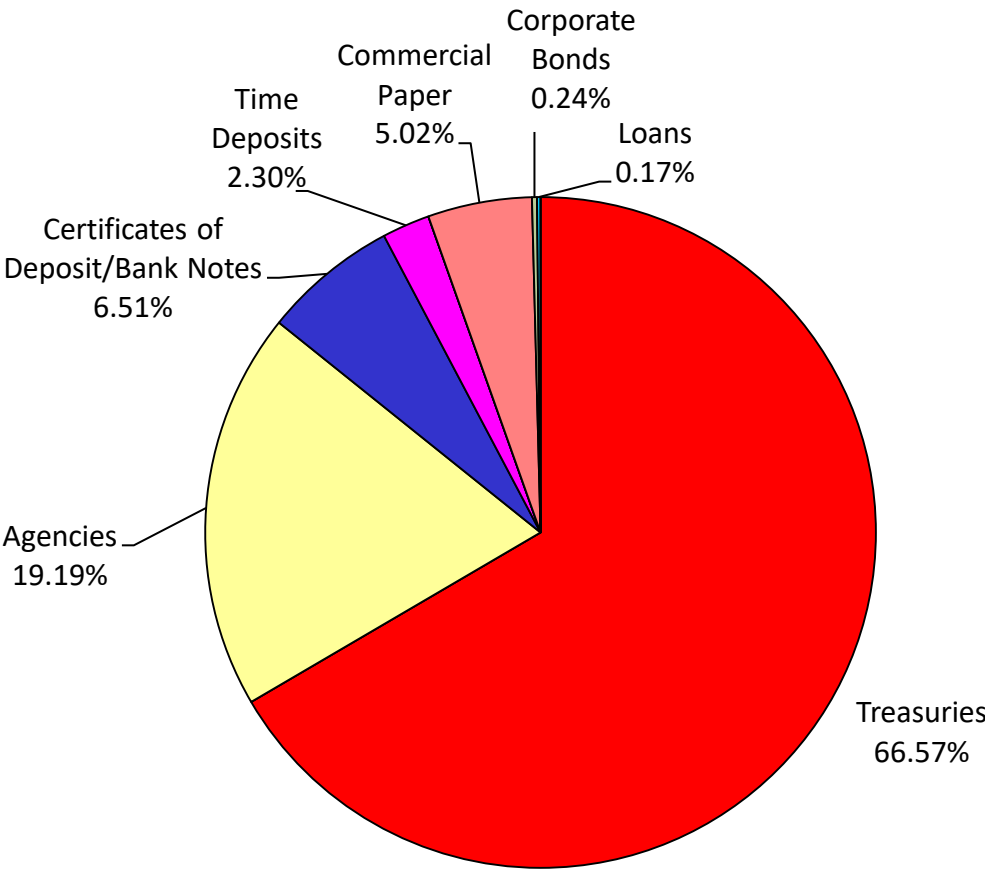


Chart does not include \$3,715,000.00 in mortgages, which equates to 0.002%. Percentages may not total 100% due to rounding.

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).

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 October 31, 2022

| | | |
|--------------|----------------------|----------------------|
| <u>Yield</u> | <u>Purchase Date</u> | <u>Maturity Rate</u> |
| 1.772% | 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>\$ 71,414,822</u> | <u>\$ 277,425</u> | <u>\$ 71,692,247</u> |

Note:

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



CAMP

Investment Portfolio



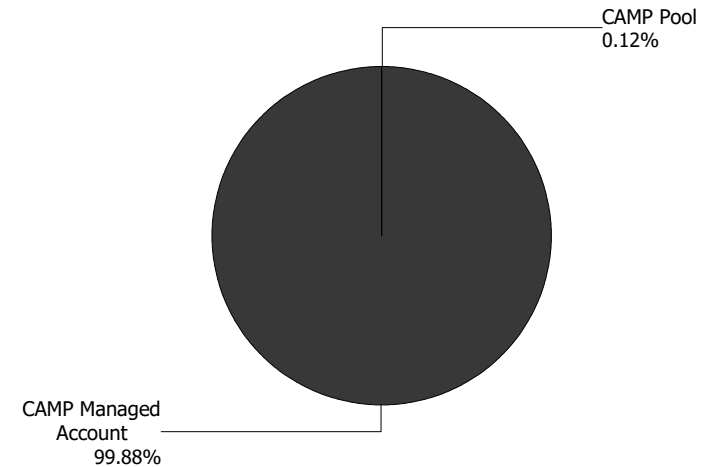
Account Statement - Transaction Summary

For the Month Ending **October 31, 2022**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

| CAMP Pool | |
|-----------------------------|------------------------|
| Opening Market Value | 147,318.92 |
| Purchases | 940,280.67 |
| Redemptions | (1,053,044.64) |
| Unsettled Trades | 0.00 |
| Change in Value | 0.00 |
| Closing Market Value | \$34,554.95 |
| Cash Dividends and Income | 185.31 |
| CAMP Managed Account | |
| Opening Market Value | 29,893,032.70 |
| Purchases | 1,047,529.15 |
| Redemptions | (913,577.36) |
| Unsettled Trades | 4,981.09 |
| Change in Value | (109,303.28) |
| Closing Market Value | \$29,922,662.30 |
| Cash Dividends and Income | (26,831.86) |

| Asset Summary | | |
|-----------------------------|-------------------------|---------------------------|
| | October 31, 2022 | September 30, 2022 |
| CAMP Pool | 34,554.95 | 147,318.92 |
| CAMP Managed Account | 29,922,662.30 | 29,893,032.70 |
| Total | \$29,957,217.25 | \$30,040,351.62 |
| Asset Allocation | | |





Managed Account Summary Statement

For the Month Ending **October 31, 2022**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

| Transaction Summary - Money Market | | Transaction Summary - Managed Account | | Account Total | |
|--|---------------------|---------------------------------------|------------------------|--|------------------------|
| Opening Market Value | \$147,318.92 | Opening Market Value | \$29,893,032.70 | Opening Market Value | \$30,040,351.62 |
| Purchases | 940,280.67 | Maturities/Calls | (102.75) | | |
| Redemptions | (1,053,044.64) | Principal Dispositions | (913,474.61) | | |
| | | Principal Acquisitions | 1,047,529.15 | | |
| | | Unsettled Trades | 4,981.09 | | |
| | | Change in Current Value | (109,303.28) | | |
| Closing Market Value | \$34,554.95 | Closing Market Value | \$29,922,662.30 | Closing Market Value | \$29,957,217.25 |
| Dividend | 185.31 | | | | |
| Earnings Reconciliation (Cash Basis) - Managed Account | | Cash Balance | | | |
| Interest/Dividends/Coupons Received | | | 26,518.00 | Closing Cash Balance | \$0.00 |
| Less Purchased Interest Related to Interest/Coupons | | | (2,834.24) | | |
| Plus Net Realized Gains/Losses | | | (50,515.62) | | |
| Total Cash Basis Earnings | | | (\$26,831.86) | | |
| Earnings Reconciliation (Accrual Basis) | | Managed Account | Total | Cash Transactions Summary- Managed Account | |
| Ending Amortized Value of Securities | | 32,202,912.82 | 32,237,467.77 | Maturities/Calls | 0.00 |
| Ending Accrued Interest | | 102,288.62 | 102,288.62 | Sale Proceeds | 919,297.98 |
| Plus Proceeds from Sales | | 1,160,990.41 | 2,214,035.05 | Coupon/Interest/Dividend Income | 20,694.63 |
| Plus Proceeds of Maturities/Calls/Principal Payments | | 102.75 | 102.75 | Principal Payments | 102.75 |
| Plus Coupons/Dividends Received | | 20,694.63 | 20,694.63 | Security Purchases | (1,050,363.39) |
| Less Cost of New Purchases | | (1,295,324.95) | (2,235,605.62) | Net Cash Contribution | 110,268.03 |
| Less Beginning Amortized Value of Securities | | (32,114,944.06) | (32,262,262.98) | Reconciling Transactions | 0.00 |
| Less Beginning Accrued Interest | | (92,825.97) | (92,825.97) | | |
| Dividends | | 0.00 | 185.31 | | |
| Total Accrual Basis Earnings | | (\$16,105.75) | (\$15,920.44) | | |



Portfolio Summary and Statistics

For the Month Ending **October 31, 2022**

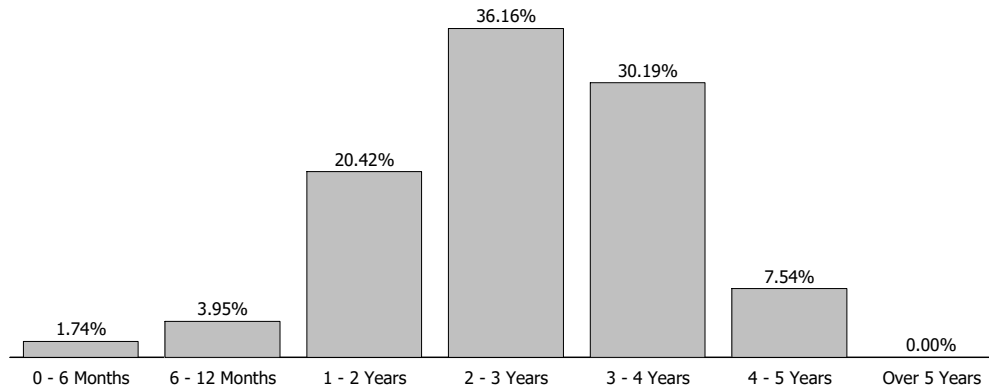
CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Account Summary

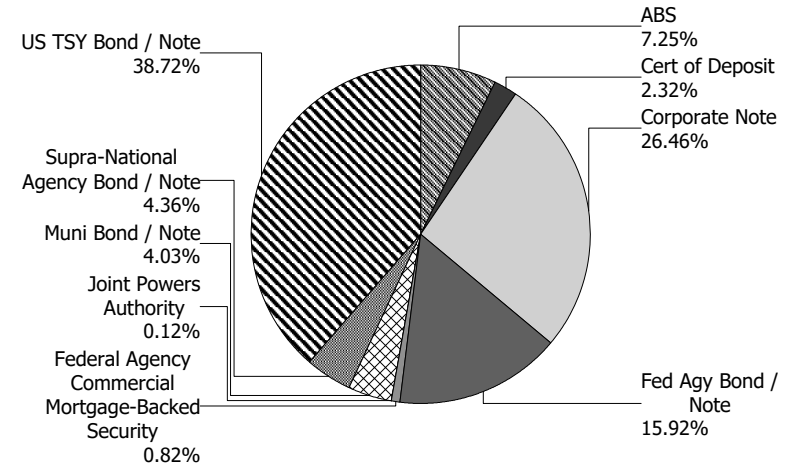
| Description | Par Value | Market Value | Percent |
|--|----------------------|----------------------|----------------|
| U.S. Treasury Bond / Note | 12,850,000.00 | 11,596,824.13 | 38.72 |
| Supra-National Agency Bond / Note | 1,380,000.00 | 1,305,161.07 | 4.36 |
| Municipal Bond / Note | 1,335,000.00 | 1,208,350.20 | 4.03 |
| Federal Agency Commercial Mortgage-Backed Security | 256,595.26 | 247,109.95 | 0.82 |
| Federal Agency Bond / Note | 5,175,000.00 | 4,768,704.53 | 15.92 |
| Corporate Note | 8,490,000.00 | 7,928,142.60 | 26.46 |
| Certificate of Deposit | 700,000.00 | 695,911.12 | 2.32 |
| Asset-Backed Security | 2,255,000.00 | 2,172,458.70 | 7.25 |
| Managed Account Sub-Total | 32,441,595.26 | 29,922,662.30 | 99.88% |
| Accrued Interest | | 102,288.62 | |
| Total Portfolio | 32,441,595.26 | 30,024,950.92 | |
| CAMP Pool | 34,554.95 | 34,554.95 | 0.12 |
| Total Investments | 32,476,150.21 | 30,059,505.87 | 100.00% |

Unsettled Trades **245,000.00** **244,951.00**

Maturity Distribution



Sector Allocation



Characteristics

| | |
|-----------------------------------|-------|
| Yield to Maturity at Cost | 1.48% |
| Yield to Maturity at Market | 4.59% |
| Weighted Average Days to Maturity | 966 |



Managed Account Issuer Summary

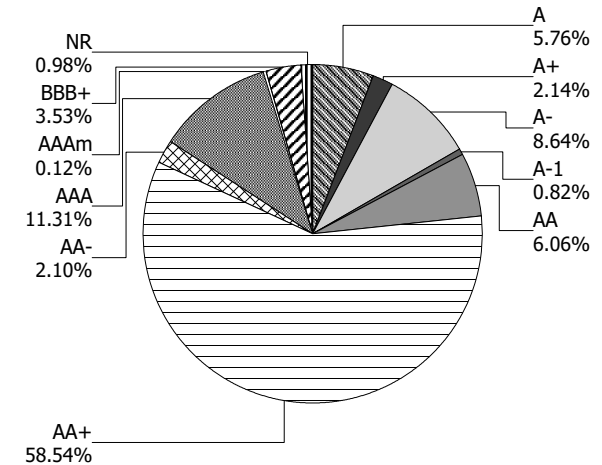
For the Month Ending **October 31, 2022**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Issuer Summary

| Issuer | Market Value of Holdings | Percent |
|--|-----------------------------|---------|
| ABBOTT LABORATORIES | 219,223.35 | 0.73 |
| AMAZON.COM INC | 429,572.43 | 1.43 |
| AMERICAN EXPRESS CO | 74,286.64 | 0.25 |
| AMERICAN HONDA FINANCE | 382,519.60 | 1.28 |
| APPLE INC | 503,234.05 | 1.68 |
| BANK OF AMERICA CO | 421,726.28 | 1.41 |
| BERKSHIRE HATHAWAY INC | 429,450.83 | 1.43 |
| BMW FINANCIAL SERVICES NA LLC | 214,281.76 | 0.72 |
| CALIFORNIA STATE UNIVERSITY | 74,445.55 | 0.25 |
| CAMP Pool | 34,554.95 | 0.12 |
| CAPITAL ONE FINANCIAL CORP | 244,951.00 | 0.82 |
| CARMAX AUTO OWNER TRUST | 308,740.34 | 1.03 |
| CATERPILLAR INC | 197,205.75 | 0.66 |
| CHAFFEY JOINT UNION HIGH SCHOOL DISTRICT | 95,439.00 | 0.32 |
| CHARLES SCHWAB | 99,036.53 | 0.33 |
| CINTAS CORPORATION NO. 2 | 62,787.66 | 0.21 |
| CITIGROUP INC | 213,545.25 | 0.71 |
| CREDIT SUISSE GROUP RK | 245,918.50 | 0.82 |
| DEERE & COMPANY | 92,649.80 | 0.31 |
| DISCOVER FINANCIAL SERVICES | 179,939.96 | 0.60 |
| FANNIE MAE | 1,517,076.43 | 5.05 |
| FEDERAL HOME LOAN BANKS | 450,920.25 | 1.51 |
| FLORIDA STATE BOARD OF ADMIN FIN CORP | 278,671.40 | 0.93 |
| FREDDIE MAC | 3,047,817.80 | 10.16 |
| GENERAL DYNAMICS CORP | 218,001.15 | 0.73 |
| GM FINANCIAL CONSUMER AUTOMOBILE TRUST | 352,419.67 | 1.18 |
| GM FINANCIAL LEASINGTRUST | 116,380.18 | 0.39 |
| GOLDMAN SACHS GROUP INC | 390,845.60 | 1.30 |
| HOME DEPOT INC | 23,778.98 | 0.08 |
| HONDA AUTO RECEIVABLES | 94,397.41 | 0.32 |
| HYUNDAI AUTO RECEIVABLES | 147,372.32 | 0.49 |
| IBM CORP | 219,340.13 | 0.73 |

Credit Quality (S&P Ratings)





Managed Account Issuer Summary

For the Month Ending **October 31, 2022**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

| Issuer | Market Value of Holdings | Percent |
|--|-------------------------------------|----------------|
| INTER-AMERICAN DEVELOPMENT BANK | 587,665.20 | 1.96 |
| INTL BANK OF RECONSTRUCTION AND DEV | 717,495.87 | 2.40 |
| JP MORGAN CHASE & CO | 452,465.06 | 1.51 |
| LOS ANGELES COMMUNITY COLLEGE DISTRICT | 125,122.20 | 0.42 |
| MORGAN STANLEY | 391,979.20 | 1.31 |
| NATIONAL AUSTRALIA BANK LTD | 239,197.75 | 0.80 |
| NATIONAL RURAL UTILITIES CO FINANCE CORP | 47,936.15 | 0.16 |
| NEW YORK ST URBAN DEVELOPMENT CORP | 295,711.00 | 0.99 |
| NISSAN AUTO RECEIVABLES | 419,038.75 | 1.40 |
| PACCAR FINANCIAL CORP | 162,560.83 | 0.54 |
| PNC FINANCIAL SERVICES GROUP | 392,282.00 | 1.31 |
| Roche Holding AG | 384,980.57 | 1.29 |
| SAN JUAN UNIFIED SCHOOL DISTRICT | 116,017.20 | 0.39 |
| STATE OF CONNECTICUT | 57,305.40 | 0.19 |
| STATE OF MINNESOTA | 89,107.00 | 0.30 |
| TARGET CORP | 35,696.12 | 0.12 |
| THE BANK OF NEW YORK MELLON CORPORATION | 613,968.10 | 2.05 |
| THE WALT DISNEY CORPORATION | 377,405.60 | 1.26 |
| TORONTO-DOMINION BANK | 449,992.62 | 1.50 |
| TOYOTA MOTOR CORP | 532,754.02 | 1.78 |
| UNITED STATES TREASURY | 11,596,824.13 | 38.70 |
| UNITEDHEALTH GROUP INC | 198,435.15 | 0.66 |
| UNIVERSITY OF CALIFORNIA | 76,531.45 | 0.26 |
| USAA CAPITAL CORP | 216,215.33 | 0.72 |
| Total | \$29,957,217.25 | 100.00% |



Managed Account Detail of Securities Held

For the Month Ending **October 31, 2022**

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 06/30/2017 2.000% 06/30/2024 | 912828XX3 | 325,000.00 | AA+ | Aaa | 02/03/20 | 02/07/20 | 333,823.24 | 1.36 | 2,190.22 | 328,336.89 | 311,339.86 |
| US TREASURY NOTES DTD 06/30/2017 2.000% 06/30/2024 | 912828XX3 | 500,000.00 | AA+ | Aaa | 03/02/20 | 03/06/20 | 524,355.47 | 0.85 | 3,369.57 | 509,374.62 | 478,984.40 |
| US TREASURY NOTES DTD 06/30/2017 2.000% 06/30/2024 | 912828XX3 | 825,000.00 | AA+ | Aaa | 01/02/20 | 01/07/20 | 837,149.42 | 1.66 | 5,559.79 | 829,512.26 | 790,324.26 |
| US TREASURY NOTES DTD 12/31/2019 1.750% 12/31/2024 | 912828YY0 | 500,000.00 | AA+ | Aaa | 08/05/20 | 08/07/20 | 534,414.06 | 0.18 | 2,948.37 | 516,939.34 | 472,343.75 |
| US TREASURY NOTES DTD 12/31/2019 1.750% 12/31/2024 | 912828YY0 | 2,000,000.00 | AA+ | Aaa | 07/01/20 | 07/06/20 | 2,130,625.00 | 0.28 | 11,793.48 | 2,063,041.11 | 1,889,375.00 |
| US TREASURY NOTES DTD 06/30/2020 0.250% 06/30/2025 | 912828ZW3 | 250,000.00 | AA+ | Aaa | 04/01/21 | 04/05/21 | 245,156.25 | 0.72 | 210.60 | 246,956.61 | 224,257.80 |
| US TREASURY NOTES DTD 06/30/2020 0.250% 06/30/2025 | 912828ZW3 | 450,000.00 | AA+ | Aaa | 03/01/21 | 03/04/21 | 443,654.30 | 0.58 | 379.07 | 446,093.72 | 403,664.04 |
| US TREASURY NOTES DTD 12/31/2020 0.375% 12/31/2025 | 91282CBC4 | 150,000.00 | AA+ | Aaa | 07/01/21 | 07/07/21 | 147,052.73 | 0.82 | 189.54 | 147,920.00 | 132,304.68 |
| US TREASURY NOTES DTD 12/31/2020 0.375% 12/31/2025 | 91282CBC4 | 350,000.00 | AA+ | Aaa | 06/02/21 | 06/07/21 | 344,859.38 | 0.70 | 442.26 | 346,437.32 | 308,710.92 |
| US TREASURY NOTES DTD 12/31/2020 0.375% 12/31/2025 | 91282CBC4 | 400,000.00 | AA+ | Aaa | 12/02/21 | 12/06/21 | 387,968.75 | 1.13 | 505.43 | 390,640.56 | 352,812.48 |
| US TREASURY NOTES DTD 12/31/2020 0.375% 12/31/2025 | 91282CBC4 | 450,000.00 | AA+ | Aaa | 08/03/21 | 08/05/21 | 446,167.97 | 0.57 | 568.61 | 447,246.84 | 396,914.04 |
| US TREASURY NOTES DTD 12/31/2020 0.375% 12/31/2025 | 91282CBC4 | 650,000.00 | AA+ | Aaa | 11/02/21 | 11/04/21 | 632,251.95 | 1.05 | 821.33 | 636,484.36 | 573,320.28 |
| US TREASURY NOTES DTD 12/31/2020 0.375% 12/31/2025 | 91282CBC4 | 825,000.00 | AA+ | Aaa | 09/01/21 | 09/07/21 | 814,236.33 | 0.68 | 1,042.46 | 817,104.82 | 727,675.74 |
| US TREASURY N/B NOTES DTD 04/30/2021 0.750% 04/30/2026 | 91282CBW0 | 75,000.00 | AA+ | Aaa | 02/10/22 | 02/14/22 | 71,458.01 | 1.92 | 1.55 | 72,057.57 | 66,187.50 |



Managed Account Detail of Securities Held

For the Month Ending **October 31, 2022**

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 N/B NOTES DTD 04/30/2021 0.750% 04/30/2026 | 91282CBW0 | 950,000.00 | AA+ | Aaa | 01/04/22 | 01/06/22 | 926,843.75 | 1.33 | 19.69 | 931,239.76 | 838,375.00 |
| US TREASURY N/B 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 | 315.90 | 179,833.35 | 174,250.00 |
| US TREASURY N/B NOTES DTD 07/31/2021 0.625% 07/31/2026 | 91282CCP4 | 250,000.00 | AA+ | Aaa | 05/03/22 | 05/05/22 | 226,250.00 | 3.03 | 394.87 | 229,011.63 | 217,812.50 |
| US TREASURY N/B 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 | 1,184.61 | 694,105.18 | 653,437.50 |
| US TREASURY N/B NOTES DTD 07/31/2021 0.625% 07/31/2026 | 91282CCP4 | 800,000.00 | AA+ | Aaa | 07/05/22 | 07/08/22 | 732,343.75 | 2.84 | 1,263.59 | 737,632.24 | 697,000.00 |
| US TREASURY N/B NOTES DTD 07/31/2021 0.625% 07/31/2026 | 91282CCP4 | 900,000.00 | AA+ | Aaa | 06/02/22 | 06/06/22 | 819,035.16 | 2.94 | 1,421.54 | 826,939.38 | 784,125.00 |
| US TREASURY N/B 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 | 1,421.54 | 823,901.45 | 784,125.00 |
| US TREASURY NOTES DTD 11/15/2016 2.000% 11/15/2026 | 912828U24 | 350,000.00 | AA+ | Aaa | 10/05/22 | 10/11/22 | 322,574.22 | 4.10 | 3,233.70 | 322,959.21 | 319,484.38 |
| Security Type Sub-Total | | 12,850,000.00 | | | | | 12,609,258.80 | 1.51 | 39,277.72 | 12,543,768.22 | 11,596,824.13 |
| Supra-National Agency Bond / Note | | | | | | | | | | | |
| INTL BK OF RECON AND DEV NOTE DTD 04/20/2021 0.125% 04/20/2023 | 459058JV6 | 245,000.00 | AAA | Aaa | 04/13/21 | 04/20/21 | 244,492.85 | 0.23 | 9.36 | 244,881.90 | 240,130.87 |
| INTL BK RECON & DEVELOP NOTES DTD 11/24/2020 0.250% 11/24/2023 | 459058JM6 | 500,000.00 | AAA | Aaa | 11/17/20 | 11/24/20 | 498,925.00 | 0.32 | 545.14 | 499,619.09 | 477,365.00 |
| INTER-AMERICAN DEVEL BK NOTES DTD 09/23/2021 0.500% 09/23/2024 | 4581X0DZ8 | 635,000.00 | AAA | Aaa | 09/15/21 | 09/23/21 | 634,530.10 | 0.52 | 335.14 | 634,703.31 | 587,665.20 |
| Security Type Sub-Total | | 1,380,000.00 | | | | | 1,377,947.95 | 0.40 | 889.64 | 1,379,204.30 | 1,305,161.07 |
| Municipal Bond / Note | | | | | | | | | | | |



Managed Account Detail of Securities Held

For the Month Ending **October 31, 2022**

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 | | | | | | | | | | | |
| CT ST TXBL GO BONDS DTD 06/11/2020 1.998% 07/01/2024 | 20772KJW0 | 60,000.00 | A+ | Aa3 | 05/29/20 | 06/11/20 | 60,000.00 | 2.00 | 399.60 | 60,000.00 | 57,305.40 |
| 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 | 95,439.00 |
| NY ST URBAN DEV CORP TXBL REV BONDS DTD 12/23/2020 0.870% 03/15/2025 | 650036DT0 | 325,000.00 | AA+ | NR | 12/16/20 | 12/23/20 | 325,000.00 | 0.87 | 361.29 | 325,000.00 | 295,711.00 |
| 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 | 76,531.45 |
| 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 | 65,255.66 | 58,431.10 |
| 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 | 85,313.51 | 76,409.90 |
| 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 | 143,830.40 |
| 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 | 89,107.00 |
| 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 | 116,017.20 |
| 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 | 125,122.20 |
| CA ST UNIV TXBL REV BONDS DTD 07/29/2021 0.862% 11/01/2025 | 13077DOD7 | 85,000.00 | AA- | Aa2 | 07/09/21 | 07/29/21 | 85,000.00 | 0.86 | 366.35 | 85,000.00 | 74,445.55 |
| Security Type Sub-Total | | 1,335,000.00 | | | | | 1,336,023.10 | 1.06 | 4,003.46 | 1,335,569.17 | 1,208,350.20 |
| Federal Agency Commercial Mortgage-Backed Security | | | | | | | | | | | |
| FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023 | 3137FKK39 | 5,568.75 | AA+ | Aaa | 12/07/18 | 12/17/18 | 5,568.73 | 3.20 | 14.86 | 5,568.75 | 5,539.27 |
| FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/01/2024 | 3137FO3V3 | 1,026.51 | AA+ | Aaa | 11/20/19 | 11/26/19 | 1,026.48 | 2.09 | 1.79 | 1,026.50 | 1,026.51 |



Managed Account Detail of Securities Held

For the Month Ending **October 31, 2022**

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 |
|--|-----------|-------------------|---------------|-------------------|---------------|----------------|-------------------|----------------|---------------------|-------------------|-------------------|
| Federal Agency Commercial Mortgage-Backed Security | | | | | | | | | | | |
| FHMS K043 A2 DTD 03/01/2015 3.062% 12/01/2024 | 3137BGK24 | 250,000.00 | AA+ | Aaa | 03/19/20 | 03/25/20 | 262,382.81 | 1.95 | 637.92 | 255,504.27 | 240,544.17 |
| Security Type Sub-Total | | 256,595.26 | | | | | 268,978.02 | 1.98 | 654.57 | 262,099.52 | 247,109.95 |
| Federal Agency Bond / Note | | | | | | | | | | | |
| FREDDIE MAC NOTES DTD 09/04/2020 0.250% 09/08/2023 | 3137EAEW5 | 375,000.00 | AA+ | Aaa | 09/02/20 | 09/04/20 | 375,068.48 | 0.24 | 138.02 | 375,019.38 | 361,212.75 |
| FREDDIE MAC NOTES DTD 09/04/2020 0.250% 09/08/2023 | 3137EAEW5 | 525,000.00 | AA+ | Aaa | 09/02/20 | 09/04/20 | 524,826.75 | 0.26 | 193.23 | 524,950.97 | 505,697.85 |
| FREDDIE MAC NOTES DTD 10/16/2020 0.125% 10/16/2023 | 3137EAEY1 | 325,000.00 | AA+ | Aaa | 10/14/20 | 10/16/20 | 323,787.75 | 0.25 | 16.93 | 324,613.63 | 311,258.35 |
| FREDDIE MAC NOTES DTD 11/05/2020 0.250% 11/06/2023 | 3137EAEZ8 | 350,000.00 | AA+ | Aaa | 11/03/20 | 11/05/20 | 349,685.00 | 0.28 | 425.35 | 349,893.66 | 334,791.80 |
| FANNIE MAE NOTES DTD 11/25/2020 0.250% 11/27/2023 | 3135G06H1 | 325,000.00 | AA+ | Aaa | 11/23/20 | 11/25/20 | 324,629.50 | 0.29 | 347.57 | 324,867.94 | 310,085.43 |
| FREDDIE MAC NOTES DTD 12/04/2020 0.250% 12/04/2023 | 3137EAF2 | 300,000.00 | AA+ | Aaa | 12/02/20 | 12/04/20 | 299,703.00 | 0.28 | 306.25 | 299,892.05 | 285,885.30 |
| FEDERAL HOME LOAN BANK NOTES DTD 04/16/2020 0.500% 04/14/2025 | 3130AJHU6 | 350,000.00 | AA+ | Aaa | 04/15/20 | 04/16/20 | 348,264.00 | 0.60 | 82.64 | 349,148.18 | 317,392.95 |
| FANNIE MAE NOTES DTD 04/24/2020 0.625% 04/22/2025 | 3135G03U5 | 350,000.00 | AA+ | Aaa | 04/22/20 | 04/24/20 | 349,279.00 | 0.67 | 54.69 | 349,643.06 | 318,126.90 |
| 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 | 423,847.76 | 380,070.70 |
| 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 | 349,076.83 | 311,795.40 |
| 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 | 149,743.21 | 133,527.30 |



Managed Account Detail of Securities Held

For the Month Ending **October 31, 2022**

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 |
|---|-----------|---------------------|---------------|-------------------|---------------|----------------|---------------------|----------------|---------------------|---------------------|---------------------|
| 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 | 698,779.00 | 621,791.10 |
| 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 | 648,591.79 | 577,068.70 |
| Security Type Sub-Total | | 5,175,000.00 | | | | | 5,161,604.98 | 0.41 | 4,184.99 | 5,168,067.46 | 4,768,704.53 |
| Corporate Note | | | | | | | | | | | |
| PNC BANK NA CORP NOTES (CALLABLE) DTD 01/23/2019 3.500% 01/23/2024 | 693475AV7 | 400,000.00 | A- | A3 | 02/12/19 | 02/15/19 | 402,848.00 | 3.34 | 3,811.11 | 400,670.21 | 392,282.00 |
| CHARLES SCHWAB CORP NOTES (CALLABLE) DTD 03/18/2021 0.750% 03/18/2024 | 808513BN4 | 105,000.00 | A | A2 | 03/16/21 | 03/18/21 | 104,947.50 | 0.77 | 94.06 | 104,975.91 | 99,036.53 |
| BANK OF NY MELLON CORP NOTES (CALLABLE) DTD 04/26/2021 0.500% 04/26/2024 | 06406RAS6 | 210,000.00 | A | A1 | 04/19/21 | 04/26/21 | 209,775.30 | 0.54 | 14.58 | 209,888.88 | 196,170.45 |
| MORGAN STANLEY CORP NOTES DTD 04/28/2014 3.875% 04/29/2024 | 61746BDO6 | 400,000.00 | A- | A1 | 07/19/19 | 07/23/19 | 422,916.00 | 2.59 | 86.11 | 407,169.47 | 391,979.20 |
| AMERICAN HONDA FINANCE CORP NOTE DTD 06/27/2019 2.400% 06/27/2024 | 02665WCZ2 | 400,000.00 | A- | A3 | 07/11/19 | 07/15/19 | 398,016.00 | 2.51 | 3,306.67 | 399,337.57 | 382,519.60 |
| 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 | 405,633.68 | 390,845.60 |
| 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 | 69,996.26 | 64,692.46 |
| WALT DISNEY COMPANY/THE (CALLABLE) DTD 09/06/2019 1.750% 08/30/2024 | 254687FK7 | 400,000.00 | BBB+ | A2 | 09/03/19 | 09/06/19 | 398,368.00 | 1.84 | 1,186.11 | 399,401.00 | 377,405.60 |
| JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 09/10/2021 0.625% 09/10/2024 | 24422EVU0 | 100,000.00 | A | A2 | 09/07/21 | 09/10/21 | 99,935.00 | 0.65 | 88.54 | 99,959.73 | 92,649.80 |



Managed Account Detail of Securities Held

For the Month Ending **October 31, 2022**

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 | | | | | | | | | | | |
| 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 | 179,187.34 | 162,560.83 |
| AMERICAN EXPRESS CO CORP NOTES (CALLABLE) DTD 03/04/2022 2.250% 03/04/2025 | 025816CQ0 | 80,000.00 | BBB+ | A2 | 03/01/22 | 03/04/22 | 79,919.20 | 2.29 | 285.00 | 79,937.04 | 74,286.64 |
| 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 | 384,980.57 |
| 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 | 24,964.81 | 23,778.98 |
| CITIGROUP INC CORP NOTES DTD 04/27/2015 3.300% 04/27/2025 | 172967JP7 | 225,000.00 | BBB+ | A3 | 08/28/20 | 09/01/20 | 249,738.75 | 0.88 | 82.50 | 238,221.18 | 213,545.25 |
| 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 | 1,108.79 | 64,988.08 | 62,787.66 |
| 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 | 3,269.53 | 224,373.48 | 216,215.33 |
| APPLE INC (CALLABLE) CORP NOTES DTD 05/11/2020 1.125% 05/11/2025 | 037833DT4 | 550,000.00 | AA+ | Aaa | 05/11/20 | 05/13/20 | 551,105.50 | 1.08 | 2,921.88 | 550,549.67 | 503,234.05 |
| 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 | 239,666.51 | 218,001.15 |
| 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 | 290,110.91 |
| 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 | 474,879.41 | 429,572.43 |



Managed Account Detail of Securities Held

For the Month Ending **October 31, 2022**

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 AUSTRALIA BK/NY CORPORATE NOTES DTD 06/09/2022 3.500% 06/09/2025 | 63254ABD9 | 250,000.00 | AA- | Aa3 | 05/31/22 | 06/09/22 | 250,000.00 | 3.50 | 3,451.39 | 250,000.00 | 239,197.75 |
| 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 | 848.13 | 49,988.65 | 47,936.15 |
| TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 06/30/2022 3.950% 06/30/2025 | 89236TKC8 | 100,000.00 | A+ | A1 | 06/27/22 | 06/30/22 | 99,905.00 | 3.98 | 1,327.64 | 99,915.75 | 97,463.10 |
| 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 | 219,340.13 |
| BANK OF AMERICA CORP NOTES DTD 07/30/2015 3.875% 08/01/2025 | 06051GFS3 | 225,000.00 | A- | A2 | 08/18/20 | 08/20/20 | 256,918.50 | 0.93 | 2,179.69 | 242,734.46 | 217,126.13 |
| ABBOTT LABORATORIES CORPORATE NOTES (CAL DTD 03/22/2017 3.875% 09/15/2025 | 002824BM1 | 225,000.00 | AA- | A1 | 09/24/20 | 09/28/20 | 257,845.50 | 0.86 | 1,114.06 | 243,264.46 | 219,223.35 |
| BANK OF AMERICA CORP NOTES (CALLABLE) DTD 12/06/2021 1.530% 12/06/2025 | 06051GKE8 | 225,000.00 | A- | A2 | 12/01/21 | 12/06/21 | 225,000.00 | 1.53 | 1,386.56 | 225,000.00 | 204,600.15 |
| 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 | 162,354.15 |
| UNITEDHEALTH GROUP INC (CALLABLE) CORPOR DTD 05/19/2021 1.150% 05/15/2026 | 91324PEC2 | 225,000.00 | A+ | A3 | 05/17/21 | 05/19/21 | 224,608.50 | 1.19 | 1,193.13 | 224,722.60 | 198,435.15 |
| TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 06/18/2021 1.125% 06/18/2026 | 89236TJK2 | 145,000.00 | A+ | A1 | 09/08/21 | 09/13/21 | 144,678.10 | 1.17 | 602.66 | 144,754.73 | 126,071.85 |



Managed Account Detail of Securities Held

For the Month Ending **October 31, 2022**

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 | | | | | | | | | | | |
| 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 | 174,960.24 | 149,589.30 |
| 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 | 224,045.95 | 197,205.75 |
| 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 | 39,942.52 | 35,696.12 |
| 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 | 474,105.64 | 417,797.65 |
| 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 | 467,207.76 | 429,450.83 |
| Security Type Sub-Total | | 8,490,000.00 | | | | | 8,643,030.00 | 1.95 | 50,665.40 | 8,559,442.99 | 7,928,142.60 |
| Certificate of Deposit | | | | | | | | | | | |
| CREDIT SUISSE NEW YORK CERT DEPOS DTD 03/23/2021 0.590% 03/17/2023 | 22552G3C2 | 250,000.00 | A-1 | P-1 | 03/19/21 | 03/23/21 | 250,000.00 | 0.59 | 938.26 | 250,000.00 | 245,918.50 |
| 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 | 70.00 | 450,000.00 | 449,992.62 |
| Security Type Sub-Total | | 700,000.00 | | | | | 700,000.00 | 3.82 | 1,008.26 | 700,000.00 | 695,911.12 |
| Asset-Backed Security | | | | | | | | | | | |
| GMALT 2021-1 A4 DTD 02/24/2021 0.330% 02/20/2025 | 36261RAD0 | 85,000.00 | NR | Aaa | 02/17/21 | 02/24/21 | 84,987.17 | 0.33 | 8.57 | 84,992.59 | 82,801.65 |
| GMALT 2021-2 A4 DTD 05/26/2021 0.410% 05/20/2025 | 380144AD7 | 35,000.00 | AAA | NR | 05/18/21 | 05/26/21 | 34,997.05 | 0.41 | 4.38 | 34,998.11 | 33,578.53 |



Managed Account Detail of Securities Held

For the Month Ending **October 31, 2022**

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 | | | | | | | | | | | |
| HART 2021-A A3 DTD 04/28/2021 0.380% 09/15/2025 | 44933LAC7 | 75,000.00 | AAA | NR | 04/20/21 | 04/28/21 | 74,992.11 | 0.38 | 12.67 | 74,994.83 | 72,170.33 |
| NAROT 2021-A A3 DTD 06/23/2021 0.330% 10/15/2025 | 65480BAC1 | 295,000.00 | AAA | Aaa | 06/15/21 | 06/23/21 | 294,995.01 | 0.33 | 43.27 | 294,996.58 | 281,003.75 |
| TAOT 2021-B A3 DTD 06/14/2021 0.260% 11/17/2025 | 89190GAC1 | 325,000.00 | AAA | NR | 06/08/21 | 06/14/21 | 324,965.00 | 0.26 | 37.56 | 324,975.93 | 309,219.07 |
| HAROT 2021-4 A3 DTD 11/24/2021 0.880% 01/21/2026 | 43815GAC3 | 100,000.00 | NR | Aaa | 11/16/21 | 11/24/21 | 99,978.92 | 0.89 | 24.44 | 99,983.67 | 94,397.41 |
| CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026 | 14314OAC8 | 110,000.00 | AAA | NR | 04/13/21 | 04/21/21 | 109,976.30 | 0.52 | 25.42 | 109,983.81 | 105,258.87 |
| HART 2021-C A3 DTD 11/17/2021 0.740% 05/15/2026 | 44935FAD6 | 80,000.00 | AAA | NR | 11/09/21 | 11/17/21 | 79,982.14 | 0.75 | 26.31 | 79,985.94 | 75,201.99 |
| 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 | 194,967.46 | 179,939.96 |
| GMCAR 2021-4 A3 DTD 10/21/2021 0.680% 09/16/2026 | 362554AC1 | 85,000.00 | AAA | Aaa | 10/13/21 | 10/21/21 | 84,997.83 | 0.68 | 24.08 | 84,998.29 | 79,500.87 |
| 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 | 209,995.34 | 203,481.47 |
| 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 | 139,971.61 | 138,035.00 |
| 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 | 699.57 | 274,955.44 | 272,918.80 |
| 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 | 0.00 | 244,961.56 | 244,951.00 |
| Security Type Sub-Total | | 2,255,000.00 | | | | | 2,254,712.34 | 2.09 | 1,604.58 | 2,254,761.16 | 2,172,458.70 |
| Managed Account Sub-Total | | 32,441,595.26 | | | | | 32,351,555.19 | 1.48 | 102,288.62 | 32,202,912.82 | 29,922,662.30 |
| Joint Powers Authority | | | | | | | | | | | |



Managed Account Detail of Securities Held

For the Month Ending **October 31, 2022**

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 |
|---|-------|------------------------|---------------|-------------------|---------------|----------------|------------------------|----------------|---------------------|------------------------|------------------------|
| Joint Powers Authority | | | | | | | | | | | |
| CAMP Pool | | 34,554.95 | AAAm | NR | | | 34,554.95 | | 0.00 | 34,554.95 | 34,554.95 |
| Liquid Sub-Total | | 34,554.95 | | | | | 34,554.95 | | 0.00 | 34,554.95 | 34,554.95 |
| Securities Sub-Total | | \$32,476,150.21 | | | | | \$32,386,110.14 | 1.48% | \$102,288.62 | \$32,237,467.77 | \$29,957,217.25 |
| Accrued Interest | | | | | | | | | | | \$102,288.62 |
| Total Investments | | | | | | | | | | | \$30,059,505.87 |

Bolded items are forward settling trades.



Managed Account Fair Market Value & Analytics

For the Month Ending **October 31, 2022**

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 06/30/2017 2.000% 06/30/2024 | 912828XX3 | 325,000.00 | HSBC | | 95.80 | 311,339.86 | (22,483.38) | (16,997.03) | 1.64 | 4.65 |
| US TREASURY NOTES DTD 06/30/2017 2.000% 06/30/2024 | 912828XX3 | 500,000.00 | HSBC | | 95.80 | 478,984.40 | (45,371.07) | (30,390.22) | 1.64 | 4.65 |
| US TREASURY NOTES DTD 06/30/2017 2.000% 06/30/2024 | 912828XX3 | 825,000.00 | HSBC | | 95.80 | 790,324.26 | (46,825.16) | (39,188.00) | 1.64 | 4.65 |
| US TREASURY NOTES DTD 12/31/2019 1.750% 12/31/2024 | 912828YY0 | 500,000.00 | WELLS_F | | 94.47 | 472,343.75 | (62,070.31) | (44,595.59) | 2.12 | 4.46 |
| US TREASURY NOTES DTD 12/31/2019 1.750% 12/31/2024 | 912828YY0 | 2,000,000.00 | WELLS_F | | 94.47 | 1,889,375.00 | (241,250.00) | (173,666.11) | 2.12 | 4.46 |
| US TREASURY NOTES DTD 06/30/2020 0.250% 06/30/2025 | 912828ZW3 | 250,000.00 | GOLDMAN | | 89.70 | 224,257.80 | (20,898.45) | (22,698.81) | 2.66 | 4.38 |
| US TREASURY NOTES DTD 06/30/2020 0.250% 06/30/2025 | 912828ZW3 | 450,000.00 | MERRILL | | 89.70 | 403,664.04 | (39,990.26) | (42,429.68) | 2.66 | 4.38 |
| US TREASURY NOTES DTD 12/31/2020 0.375% 12/31/2025 | 91282CBC4 | 150,000.00 | CITIGRP | | 88.20 | 132,304.68 | (14,748.05) | (15,615.32) | 3.14 | 4.41 |
| US TREASURY NOTES DTD 12/31/2020 0.375% 12/31/2025 | 91282CBC4 | 350,000.00 | JPM_CHA | | 88.20 | 308,710.92 | (36,148.46) | (37,726.40) | 3.14 | 4.41 |
| US TREASURY NOTES DTD 12/31/2020 0.375% 12/31/2025 | 91282CBC4 | 400,000.00 | CITIGRP | | 88.20 | 352,812.48 | (35,156.27) | (37,828.08) | 3.14 | 4.41 |
| US TREASURY NOTES DTD 12/31/2020 0.375% 12/31/2025 | 91282CBC4 | 450,000.00 | JPM_CHA | | 88.20 | 396,914.04 | (49,253.93) | (50,332.80) | 3.14 | 4.41 |
| US TREASURY NOTES DTD 12/31/2020 0.375% 12/31/2025 | 91282CBC4 | 650,000.00 | BNP_PAR | | 88.20 | 573,320.28 | (58,931.67) | (63,164.08) | 3.14 | 4.41 |
| US TREASURY NOTES DTD 12/31/2020 0.375% 12/31/2025 | 91282CBC4 | 825,000.00 | CITIGRP | | 88.20 | 727,675.74 | (86,560.59) | (89,429.08) | 3.14 | 4.41 |
| US TREASURY N/B NOTES DTD 04/30/2021 0.750% 04/30/2026 | 91282CBW0 | 75,000.00 | BMO | | 88.25 | 66,187.50 | (5,270.51) | (5,870.07) | 3.46 | 4.41 |
| US TREASURY N/B NOTES DTD 04/30/2021 0.750% 04/30/2026 | 91282CBW0 | 950,000.00 | CITIGRP | | 88.25 | 838,375.00 | (88,468.75) | (92,864.76) | 3.46 | 4.41 |
| US TREASURY N/B NOTES DTD 07/31/2021 0.625% 07/31/2026 | 91282CCP4 | 200,000.00 | BMO | | 87.13 | 174,250.00 | (4,757.81) | (5,583.35) | 3.70 | 4.39 |
| US TREASURY N/B NOTES DTD 07/31/2021 0.625% 07/31/2026 | 91282CCP4 | 250,000.00 | HSBC | | 87.13 | 217,812.50 | (8,437.50) | (11,199.13) | 3.70 | 4.39 |



Managed Account Fair Market Value & Analytics

For the Month Ending **October 31, 2022**

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 N/B NOTES DTD 07/31/2021 0.625% 07/31/2026 | 91282CCP4 | 750,000.00 | BMO | | 87.13 | 653,437.50 | (37,031.25) | (40,667.68) | 3.70 | 4.39 |
| US TREASURY N/B NOTES DTD 07/31/2021 0.625% 07/31/2026 | 91282CCP4 | 800,000.00 | HSBC | | 87.13 | 697,000.00 | (35,343.75) | (40,632.24) | 3.70 | 4.39 |
| US TREASURY N/B NOTES DTD 07/31/2021 0.625% 07/31/2026 | 91282CCP4 | 900,000.00 | MERRILL | | 87.13 | 784,125.00 | (34,910.16) | (42,814.38) | 3.70 | 4.39 |
| US TREASURY N/B NOTES DTD 07/31/2021 0.625% 07/31/2026 | 91282CCP4 | 900,000.00 | BMO | | 87.13 | 784,125.00 | (35,437.50) | (39,776.45) | 3.70 | 4.39 |
| US TREASURY NOTES DTD 11/15/2016 2.000% 11/15/2026 | 912828U24 | 350,000.00 | BMO | | 91.28 | 319,484.38 | (3,089.84) | (3,474.83) | 3.86 | 4.38 |
| Security Type Sub-Total | | 12,850,000.00 | | | | 11,596,824.13 | (1,012,434.67) | (946,944.09) | 2.91 | 4.44 |
| Supra-National Agency Bond / Note | | | | | | | | | | |
| INTL BK OF RECON AND DEV NOTE DTD 04/20/2021 0.125% 04/20/2023 | 459058JV6 | 245,000.00 | TD | | 98.01 | 240,130.87 | (4,361.98) | (4,751.03) | 0.47 | 4.42 |
| INTL BK RECON & DEVELOP NOTES DTD 11/24/2020 0.250% 11/24/2023 | 459058JM6 | 500,000.00 | TD | | 95.47 | 477,365.00 | (21,560.00) | (22,254.09) | 1.07 | 4.65 |
| INTER-AMERICAN DEVEL BK NOTES DTD 09/23/2021 0.500% 09/23/2024 | 4581X0DZ8 | 635,000.00 | JPM_CHA | | 92.55 | 587,665.20 | (46,864.90) | (47,038.11) | 1.89 | 4.65 |
| Security Type Sub-Total | | 1,380,000.00 | | | | 1,305,161.07 | (72,786.88) | (74,043.23) | 1.33 | 4.61 |
| Municipal Bond / Note | | | | | | | | | | |
| CT ST TXBL GO BONDS DTD 06/11/2020 1.998% 07/01/2024 | 20772KJW0 | 60,000.00 | SIEBERT | | 95.51 | 57,305.40 | (2,694.60) | (2,694.60) | 1.64 | 4.83 |
| CHAFFEY UHSD, CA TXBL GO BONDS DTD 12/05/2019 2.101% 08/01/2024 | 157411TK5 | 100,000.00 | RBC | | 95.44 | 95,439.00 | (4,561.00) | (4,561.00) | 1.72 | 4.84 |
| NY ST URBAN DEV CORP TXBL REV BONDS DTD 12/23/2020 0.870% 03/15/2025 | 650036DT0 | 325,000.00 | WELLS_F | | 90.99 | 295,711.00 | (29,289.00) | (29,289.00) | 2.35 | 4.94 |
| UNIV OF CAL TXBL REV BONDS DTD 07/16/2020 0.883% 05/15/2025 | 91412HGE7 | 85,000.00 | JPM_CHA | 04/15/25 | 90.04 | 76,531.45 | (8,468.55) | (8,468.55) | 2.43 | 5.11 |
| FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025 | 341271AD6 | 65,000.00 | MERRILL | | 89.89 | 58,431.10 | (7,028.45) | (6,824.56) | 2.62 | 5.37 |



Managed Account Fair Market Value & Analytics

For the Month Ending **October 31, 2022**

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 | | | | | | | | | | |
| FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025 | 341271AD6 | 85,000.00 | MERRILL | | 89.89 | 76,409.90 | (9,153.65) | (8,903.61) | 2.62 | 5.37 |
| FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025 | 341271AD6 | 160,000.00 | MERRILL | | 89.89 | 143,830.40 | (16,169.60) | (16,169.60) | 2.62 | 5.37 |
| MN ST TXBL GO BONDS DTD 08/25/2020 0.630% 08/01/2025 | 60412AVJ9 | 100,000.00 | MORGAN_ | | 89.11 | 89,107.00 | (10,893.00) | (10,893.00) | 2.73 | 4.91 |
| SAN JUAN USD, CA TXBL GO BONDS DTD 10/29/2020 0.852% 08/01/2025 | 798306WP7 | 130,000.00 | KEYBANC | | 89.24 | 116,017.20 | (13,982.80) | (13,982.80) | 2.72 | 5.09 |
| LOS ANGELES CCD, CA TXBL GO BONDS DTD 11/10/2020 0.773% 08/01/2025 | 54438CYK2 | 140,000.00 | MERRILL | | 89.37 | 125,122.20 | (14,877.80) | (14,877.80) | 2.72 | 4.95 |
| CA ST UNIV TXBL REV BONDS DTD 07/29/2021 0.862% 11/01/2025 | 13077DOD7 | 85,000.00 | JPM_CHA | | 87.58 | 74,445.55 | (10,554.45) | (10,554.45) | 2.95 | 5.40 |

| | | | | | | | | | | |
|--------------------------------|--|---------------------|--|--|--|---------------------|---------------------|---------------------|-------------|-------------|
| Security Type Sub-Total | | 1,335,000.00 | | | | 1,208,350.20 | (127,672.90) | (127,218.97) | 2.47 | 5.08 |
|--------------------------------|--|---------------------|--|--|--|---------------------|---------------------|---------------------|-------------|-------------|

| | | | | | | | | | | |
|---|-----------|------------|----------|--|--------|------------|-------------|-------------|------|------|
| Federal Agency Commercial Mortgage-Backed Security | | | | | | | | | | |
| FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023 | 3137FKK39 | 5,568.75 | CSFB | | 99.47 | 5,539.27 | (29.46) | (29.48) | 0.71 | 4.00 |
| FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/01/2024 | 3137FO3V3 | 1,026.51 | JPM_CHAS | | 100.00 | 1,026.51 | 0.03 | 0.01 | 0.22 | 2.09 |
| FHMS K043 A2 DTD 03/01/2015 3.062% 12/01/2024 | 3137BGK24 | 250,000.00 | CITIGRP | | 96.22 | 240,544.17 | (21,838.64) | (14,960.10) | 1.97 | 4.97 |

| | | | | | | | | | | |
|--------------------------------|--|-------------------|--|--|--|-------------------|--------------------|--------------------|-------------|-------------|
| Security Type Sub-Total | | 256,595.26 | | | | 247,109.95 | (21,868.07) | (14,989.57) | 1.93 | 4.94 |
|--------------------------------|--|-------------------|--|--|--|-------------------|--------------------|--------------------|-------------|-------------|

| | | | | | | | | | | |
|---|-----------|------------|---------|--|-------|------------|-------------|-------------|------|------|
| Federal Agency Bond / Note | | | | | | | | | | |
| FREDDIE MAC NOTES DTD 09/04/2020 0.250% 09/08/2023 | 3137EAEW5 | 375,000.00 | NOMURA | | 96.32 | 361,212.75 | (13,855.73) | (13,806.63) | 0.85 | 4.68 |
| FREDDIE MAC NOTES DTD 09/04/2020 0.250% 09/08/2023 | 3137EAEW5 | 525,000.00 | WELLS_F | | 96.32 | 505,697.85 | (19,128.90) | (19,253.12) | 0.85 | 4.68 |
| FREDDIE MAC NOTES DTD 10/16/2020 0.125% 10/16/2023 | 3137EAEY1 | 325,000.00 | WELLS_F | | 95.77 | 311,258.35 | (12,529.40) | (13,355.28) | 0.96 | 4.68 |
| FREDDIE MAC NOTES DTD 11/05/2020 0.250% 11/06/2023 | 3137EAEZ8 | 350,000.00 | CITIGRP | | 95.65 | 334,791.80 | (14,893.20) | (15,101.86) | 1.02 | 4.68 |



Managed Account Fair Market Value & Analytics

For the Month Ending **October 31, 2022**

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 |
|--|-----------|---------------------|----------|-------------------|-----------------|---------------------|-----------------------|--------------------------|-----------------------|---------------|
| Federal Agency Bond / Note | | | | | | | | | | |
| FANNIE MAE NOTES DTD 11/25/2020 0.250% 11/27/2023 | 3135G06H1 | 325,000.00 | NOMURA | | 95.41 | 310,085.43 | (14,544.07) | (14,782.51) | 1.07 | 4.68 |
| FREDDIE MAC NOTES DTD 12/04/2020 0.250% 12/04/2023 | 3137EAFA2 | 300,000.00 | CITIGRP | | 95.30 | 285,885.30 | (13,817.70) | (14,006.75) | 1.09 | 4.71 |
| FEDERAL HOME LOAN BANK NOTES DTD 04/16/2020 0.500% 04/14/2025 | 3130AJHU6 | 350,000.00 | CITIGRP | | 90.68 | 317,392.95 | (30,871.05) | (31,755.23) | 2.44 | 4.55 |
| FANNIE MAE NOTES DTD 04/24/2020 0.625% 04/22/2025 | 3135G03U5 | 350,000.00 | CITIGRP | | 90.89 | 318,126.90 | (31,152.10) | (31,516.16) | 2.46 | 4.55 |
| FREDDIE MAC NOTES DTD 07/23/2020 0.375% 07/21/2025 | 3137EAEU9 | 425,000.00 | WELLS_F | | 89.43 | 380,070.70 | (42,812.80) | (43,777.06) | 2.71 | 4.54 |
| FANNIE MAE NOTES DTD 08/27/2020 0.375% 08/25/2025 | 3135G05X7 | 350,000.00 | BARCLAY | | 89.08 | 311,795.40 | (36,566.60) | (37,281.43) | 2.80 | 4.54 |
| FEDERAL HOME LOAN BANK NOTES DTD 09/11/2020 0.375% 09/04/2025 | 3130AK5E2 | 150,000.00 | WELLS_F | | 89.02 | 133,527.30 | (16,022.70) | (16,215.91) | 2.83 | 4.53 |
| FREDDIE MAC NOTES DTD 09/25/2020 0.375% 09/23/2025 | 3137EAEX3 | 700,000.00 | CITIGRP | | 88.83 | 621,791.10 | (76,101.90) | (76,987.90) | 2.88 | 4.53 |
| FANNIE MAE NOTES DTD 11/12/2020 0.500% 11/07/2025 | 3135G06G3 | 650,000.00 | BARCLAY | | 88.78 | 577,068.70 | (70,604.30) | (71,523.09) | 2.99 | 4.52 |
| Security Type Sub-Total | | 5,175,000.00 | | | | 4,768,704.53 | (392,900.45) | (399,362.93) | 1.97 | 4.60 |
| Corporate Note | | | | | | | | | | |
| PNC BANK NA CORP NOTES (CALLABLE) DTD 01/23/2019 3.500% 01/23/2024 | 693475AV7 | 400,000.00 | CITIGRP | 12/23/23 | 98.07 | 392,282.00 | (10,566.00) | (8,388.21) | 1.12 | 5.13 |
| CHARLES SCHWAB CORP NOTES (CALLABLE) DTD 03/18/2021 0.750% 03/18/2024 | 808513BN4 | 105,000.00 | CSFB | 02/18/24 | 94.32 | 99,036.53 | (5,910.97) | (5,939.38) | 1.29 | 5.05 |
| BANK OF NY MELLON CORP NOTES (CALLABLE) DTD 04/26/2021 0.500% 04/26/2024 | 06406RAS6 | 210,000.00 | JPM_CHA | 03/26/24 | 93.41 | 196,170.45 | (13,604.85) | (13,718.43) | 1.40 | 5.15 |
| MORGAN STANLEY CORP NOTES DTD 04/28/2014 3.875% 04/29/2024 | 61746BDQ6 | 400,000.00 | WELLS_FA | | 97.99 | 391,979.20 | (30,936.80) | (15,190.27) | 1.47 | 5.29 |
| AMERICAN HONDA FINANCE CORP NOTE DTD 06/27/2019 2.400% 06/27/2024 | 02665WCZ2 | 400,000.00 | WELLS_FA | | 95.63 | 382,519.60 | (15,496.40) | (16,817.97) | 1.62 | 5.18 |



Managed Account Fair Market Value & Analytics

For the Month Ending **October 31, 2022**

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 |
|--|-----------|------------|----------|-------------------|-----------------|-----------------|-----------------------|--------------------------|-----------------------|---------------|
| Corporate Note | | | | | | | | | | |
| GOLDMAN SACHS GROUP INC (CALLABLE) BONDS DTD 07/08/2014 3.850% 07/08/2024 | 38141EC23 | 400,000.00 | SUSQ | 04/08/24 | 97.71 | 390,845.60 | (27,786.40) | (14,788.08) | 1.40 | 5.28 |
| BMW US CAPITAL LLC CORPORATE NOTES DTD 08/12/2021 0.750% 08/12/2024 | 05565EBU8 | 70,000.00 | GOLDMAN | | 92.42 | 64,692.46 | (5,301.24) | (5,303.80) | 1.77 | 5.26 |
| WALT DISNEY COMPANY/THE (CALLABLE) DTD 09/06/2019 1.750% 08/30/2024 | 254687FK7 | 400,000.00 | JPM_CHAS | 07/30/24 | 94.35 | 377,405.60 | (20,962.40) | (21,995.40) | 1.73 | 5.01 |
| JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 09/10/2021 0.625% 09/10/2024 | 24422EVU0 | 100,000.00 | HSBC | | 92.65 | 92,649.80 | (7,285.20) | (7,309.93) | 1.85 | 4.80 |
| PACCAR FINANCIAL CORP CORPORATE NOTES DTD 02/06/2020 1.800% 02/06/2025 | 69371RO66 | 175,000.00 | MERRILL | | 92.89 | 162,560.83 | (20,333.42) | (16,626.51) | 2.22 | 5.16 |
| AMERICAN EXPRESS CO CORP NOTES (CALLABLE) DTD 03/04/2022 2.250% 03/04/2025 | 025816CO0 | 80,000.00 | BARCLAY | 02/01/25 | 92.86 | 74,286.64 | (5,632.56) | (5,650.40) | 2.20 | 5.54 |
| ROCHE HOLDINGS INC (CALLABLE) CORPORATE DTD 03/10/2022 2.132% 03/10/2025 | 771196BT8 | 410,000.00 | DEUTSCH | 02/10/25 | 93.90 | 384,980.57 | (25,019.43) | (25,019.43) | 2.23 | 4.90 |
| HOME DEPOT INC (CALLABLE) CORPORATE NOTE DTD 03/28/2022 2.700% 04/15/2025 | 437076CM2 | 25,000.00 | MORGAN_ | 03/15/25 | 95.12 | 23,778.98 | (1,177.27) | (1,185.83) | 2.31 | 4.83 |
| CITIGROUP INC CORP NOTES DTD 04/27/2015 3.300% 04/27/2025 | 172967JP7 | 225,000.00 | MKTX | | 94.91 | 213,545.25 | (36,193.50) | (24,675.93) | 2.41 | 5.51 |
| CINTAS CORPORATION NO. 2 CORP NOTE (CALL DTD 05/03/2022 3.450% 05/01/2025 | 17252MAP5 | 65,000.00 | KEYBANC | 04/01/25 | 96.60 | 62,787.66 | (2,198.04) | (2,200.42) | 2.38 | 4.91 |
| USAA CAPITAL CORP CORPORATE NOTES DTD 05/26/2022 3.375% 05/01/2025 | 90327QD89 | 225,000.00 | MERRILL | | 96.10 | 216,215.33 | (8,048.92) | (8,158.15) | 2.38 | 5.06 |
| APPLE INC (CALLABLE) CORP NOTES DTD 05/11/2020 1.125% 05/11/2025 | 037833DT4 | 550,000.00 | GOLDMAN | 04/11/25 | 91.50 | 503,234.05 | (47,871.45) | (47,315.62) | 2.41 | 4.73 |
| GENERAL DYNAMICS CORP (CALLABLE) CORP NO DTD 05/11/2018 3.500% 05/15/2025 | 369550BG2 | 225,000.00 | JPM_CHA | 03/15/25 | 96.89 | 218,001.15 | (34,246.35) | (21,665.36) | 2.26 | 4.81 |



Managed Account Fair Market Value & Analytics

For the Month Ending **October 31, 2022**

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 |
|---|-----------|------------|---------|-------------------|-----------------|-----------------|-----------------------|--------------------------|-----------------------|---------------|
| Corporate Note | | | | | | | | | | |
| JPMORGAN CHASE & CO (CALLABLE) CORP NOTE DTD 06/01/2021 0.824% 06/01/2025 | 46647PCH7 | 315,000.00 | JPM_CHA | 06/01/24 | 92.10 | 290,110.91 | (24,889.09) | (24,889.09) | 1.57 | 4.07 |
| AMAZON INC CORP NOTES (CALLABLE) DTD 06/03/2020 0.800% 06/03/2025 | 023135BO8 | 475,000.00 | GOLDMAN | 05/03/25 | 90.44 | 429,572.43 | (45,194.82) | (45,306.98) | 2.48 | 4.77 |
| NATIONAL AUSTRALIA BK/NY CORPORATE NOTES DTD 06/09/2022 3.500% 06/09/2025 | 63254ABD9 | 250,000.00 | CITIGRP | | 95.68 | 239,197.75 | (10,802.25) | (10,802.25) | 2.48 | 5.29 |
| NATIONAL RURAL UTIL COOP CORPORATE NOTES DTD 05/04/2022 3.450% 06/15/2025 | 63743HFE7 | 50,000.00 | RBC | | 95.87 | 47,936.15 | (2,050.35) | (2,052.50) | 2.49 | 5.15 |
| TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 06/30/2022 3.950% 06/30/2025 | 89236TKC8 | 100,000.00 | MERRILL | | 97.46 | 97,463.10 | (2,441.90) | (2,452.65) | 2.52 | 4.98 |
| IBM CORP CORPORATE NOTES DTD 07/27/2022 4.000% 07/27/2025 | 459200KS9 | 225,000.00 | JPM_CHA | | 97.48 | 219,340.13 | (5,659.87) | (5,659.87) | 2.60 | 4.99 |
| BANK OF AMERICA CORP NOTES DTD 07/30/2015 3.875% 08/01/2025 | 06051GFS3 | 225,000.00 | MERRILL | | 96.50 | 217,126.13 | (39,792.37) | (25,608.33) | 2.61 | 5.25 |
| ABBOTT LABORATORIES CORPORATE NOTES (CAL DTD 03/22/2017 3.875% 09/15/2025 | 002824BM1 | 225,000.00 | US_BANC | 06/15/25 | 97.43 | 219,223.35 | (38,622.15) | (24,041.11) | 2.51 | 4.84 |
| BANK OF AMERICA CORP NOTES (CALLABLE) DTD 12/06/2021 1.530% 12/06/2025 | 06051GKE8 | 225,000.00 | MERRILL | 12/06/24 | 90.93 | 204,600.15 | (20,399.85) | (20,399.85) | 2.06 | 4.71 |
| JPMORGAN CHASE & CO CORP NOTES (CALLABLE DTD 02/24/2022 2.595% 02/24/2026 | 46647PCV6 | 175,000.00 | JPM_CHA | 02/24/25 | 92.77 | 162,354.15 | (12,645.85) | (12,645.85) | 2.25 | 4.98 |
| UNITEDHEALTH GROUP INC (CALLABLE) CORPOR DTD 05/19/2021 1.150% 05/15/2026 | 91324PEC2 | 225,000.00 | CITIGRP | 04/15/26 | 88.19 | 198,435.15 | (26,173.35) | (26,287.45) | 3.38 | 4.82 |
| TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 06/18/2021 1.125% 06/18/2026 | 89236TJK2 | 145,000.00 | JPM_CHA | | 86.95 | 126,071.85 | (18,606.25) | (18,682.88) | 3.55 | 5.11 |



Managed Account Fair Market Value & Analytics

For the Month Ending **October 31, 2022**

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 |
|---|-----------|---------------------|---------|-------------------|-----------------|---------------------|-----------------------|--------------------------|-----------------------|---------------|
| Corporate Note | | | | | | | | | | |
| BMW US CAPITAL LLC (CALLABLE) CORPORATE DTD 08/12/2021 1.250% 08/12/2026 | 05565EBW4 | 175,000.00 | MITSU | 07/12/26 | 85.48 | 149,589.30 | (25,358.20) | (25,370.94) | 3.61 | 5.56 |
| CATERPILLAR FINL SERVICE CORPORATE NOTES DTD 01/10/2022 1.700% 01/08/2027 | 14913R2U0 | 225,000.00 | JPM_CHA | | 87.65 | 197,205.75 | (26,658.00) | (26,840.20) | 4.03 | 5.00 |
| TARGET CORP CORP NOTES (CALLABLE) DTD 01/24/2022 1.950% 01/15/2027 | 87612EBM7 | 40,000.00 | CITIGRP | 12/15/26 | 89.24 | 35,696.12 | (4,235.88) | (4,246.40) | 3.95 | 4.80 |
| BANK OF NY MELLON CORP (CALLABLE) CORPOR DTD 01/26/2022 2.050% 01/26/2027 | 06406RBA4 | 475,000.00 | DEUTSCH | 12/26/26 | 87.96 | 417,797.65 | (56,147.85) | (56,307.99) | 3.97 | 5.26 |
| BERKSHIRE HATHAWAY CORP NOTES (CALLABLE) DTD 03/15/2022 2.300% 03/15/2027 | 084664CZ2 | 475,000.00 | SEEL | 02/15/27 | 90.41 | 429,450.83 | (36,638.17) | (37,756.93) | 4.09 | 4.75 |
| Security Type Sub-Total | | 8,490,000.00 | | | | 7,928,142.60 | (714,887.40) | (631,300.39) | 2.37 | 5.01 |
| Certificate of Deposit | | | | | | | | | | |
| CREDIT SUISSE NEW YORK CERT DEPOS DTD 03/23/2021 0.590% 03/17/2023 | 22552G3C2 | 250,000.00 | CSFB | | 98.37 | 245,918.50 | (4,081.50) | (4,081.50) | 0.39 | 4.92 |
| TORONTO DOMINION BANK NY CERT DEPOS DTD 10/31/2022 5.600% 10/27/2025 | 89115B6K1 | 450,000.00 | TD | | 100.00 | 449,992.62 | (7.38) | (7.38) | 3.68 | 5.58 |
| Security Type Sub-Total | | 700,000.00 | | | | 695,911.12 | (4,088.88) | (4,088.88) | 2.52 | 5.35 |
| Asset-Backed Security | | | | | | | | | | |
| GMALT 2021-1 A4 DTD 02/24/2021 0.330% 02/20/2025 | 36261RAD0 | 85,000.00 | RBC | | 97.41 | 82,801.65 | (2,185.52) | (2,190.94) | 0.58 | 1.47 |
| GMALT 2021-2 A4 DTD 05/26/2021 0.410% 05/20/2025 | 380144AD7 | 35,000.00 | SOCGEN | | 95.94 | 33,578.53 | (1,418.52) | (1,419.58) | 0.89 | 2.04 |
| HART 2021-A A3 DTD 04/28/2021 0.380% 09/15/2025 | 44933LAC7 | 75,000.00 | BARCLAY | | 96.23 | 72,170.33 | (2,821.78) | (2,824.50) | 0.74 | 1.73 |



Managed Account Fair Market Value & Analytics

For the Month Ending **October 31, 2022**

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 | | | | | | | | | | |
| NAROT 2021-A A3 DTD 06/23/2021 0.330% 10/15/2025 | 65480BAC1 | 295,000.00 | MITSU | | 95.26 | 281,003.75 | (13,991.26) | (13,992.83) | 0.97 | 1.98 |
| TAOT 2021-B A3 DTD 06/14/2021 0.260% 11/17/2025 | 89190GAC1 | 325,000.00 | CITIGRP | | 95.14 | 309,219.07 | (15,745.93) | (15,756.86) | 0.91 | 1.90 |
| HAROT 2021-4 A3 DTD 11/24/2021 0.880% 01/21/2026 | 43815GAC3 | 100,000.00 | MERRILL | | 94.40 | 94,397.41 | (5,581.51) | (5,586.26) | 1.42 | 2.70 |
| CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026 | 14314QAC8 | 110,000.00 | MERRILL | | 95.69 | 105,258.87 | (4,717.43) | (4,724.94) | 0.73 | 1.87 |
| HART 2021-C A3 DTD 11/17/2021 0.740% 05/15/2026 | 44935FAD6 | 80,000.00 | SMBC | | 94.00 | 75,201.99 | (4,780.15) | (4,783.95) | 1.33 | 2.51 |
| DCENT 2021-A1 A1 DTD 09/27/2021 0.580% 09/15/2026 | 254683CP8 | 195,000.00 | CITIGRP | | 92.28 | 179,939.96 | (15,018.29) | (15,027.50) | 1.83 | 2.68 |
| GMCAR 2021-4 A3 DTD 10/21/2021 0.680% 09/16/2026 | 362554AC1 | 85,000.00 | JPM_CHA | | 93.53 | 79,500.87 | (5,496.96) | (5,497.42) | 1.31 | 2.43 |
| CARMX 2022-3 A3 DTD 07/20/2022 3.970% 04/15/2027 | 14318MAD1 | 210,000.00 | RBC | | 96.90 | 203,481.47 | (6,513.57) | (6,513.87) | 2.12 | 4.74 |
| NAROT 2022-B A3 DTD 09/28/2022 4.460% 05/17/2027 | 65480JAC4 | 140,000.00 | WELLS_F | | 98.60 | 138,035.00 | (1,936.03) | (1,936.61) | 2.20 | 4.80 |
| GMCAR 2022-4 A3 DTD 10/12/2022 4.820% 08/16/2027 | 36265OAD8 | 275,000.00 | RBC | | 99.24 | 272,918.80 | (2,036.13) | (2,036.64) | 2.17 | 5.00 |
| COMET 2022-A3 A DTD 11/03/2022 4.950% 10/15/2027 | 14041NGB1 | 245,000.00 | RBC | | 99.98 | 244,951.00 | (10.56) | (10.56) | 2.68 | 4.95 |
| Security Type Sub-Total | | 2,255,000.00 | | | | 2,172,458.70 | (82,253.64) | (82,302.46) | 1.57 | 3.21 |
| Managed Account Sub-Total | | 32,441,595.26 | | | | 29,922,662.30 | (2,428,892.89) | (2,280,250.52) | 2.41 | 4.59 |
| Joint Powers Authority | | | | | | | | | | |
| CAMP Pool | | 34,554.95 | | | 1.00 | 34,554.95 | 0.00 | 0.00 | 0.00 | |
| Liquid Sub-Total | | 34,554.95 | | | | 34,554.95 | 0.00 | 0.00 | 0.00 | |



Managed Account Fair Market Value & Analytics

For the Month Ending **October 31, 2022**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

| | | | | | | |
|-----------------------------|------------------------|------------------------|-------------------------|-------------------------|-------------|--------------|
| Securities Sub-Total | \$32,476,150.21 | \$29,957,217.25 | (\$2,428,892.89) | (\$2,280,250.52) | 2.41 | 4.59% |
| Accrued Interest | | \$102,288.62 | | | | |
| Total Investments | | \$30,059,505.87 | | | | |

Bolded items are forward settling trades.



Managed Account Security Transactions & Interest

For the Month Ending **October 31, 2022**

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 |
| BUY | | | | | | | | | | |
| 10/04/22 | 10/12/22 | GMCAR 2022-4 A3 DTD 10/12/2022 4.820% 08/16/2027 | 36265QAD8 | 275,000.00 | (274,954.93) | 0.00 | (274,954.93) | | | |
| 10/05/22 | 10/11/22 | US TREASURY NOTES DTD 11/15/2016 2.000% 11/15/2026 | 912828U24 | 350,000.00 | (322,574.22) | (2,834.24) | (325,408.46) | | | |
| 10/27/22 | 10/31/22 | TORONTO DOMINION BANK NY CERT DEPOS DTD 10/31/2022 5.600% 10/27/2025 | 89115B6K1 | 450,000.00 | (450,000.00) | 0.00 | (450,000.00) | | | |
| 10/27/22 | 11/03/22 | COMET 2022-A3 A DTD 11/03/2022 4.950% 10/15/2027 | 14041NGB1 | 245,000.00 | (244,961.56) | 0.00 | (244,961.56) | | | |

| | | | | | | | | | | |
|-----------------------------------|--|--|--|---------------------|-----------------------|-------------------|-----------------------|--|--|--|
| Transaction Type Sub-Total | | | | 1,320,000.00 | (1,292,490.71) | (2,834.24) | (1,295,324.95) | | | |
|-----------------------------------|--|--|--|---------------------|-----------------------|-------------------|-----------------------|--|--|--|

| | | | | | | | | | | |
|-----------------|----------|---|-----------|------------|------|--------|--------|--|--|--|
| INTEREST | | | | | | | | | | |
| 10/01/22 | 10/25/22 | FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023 | 3137FKK39 | 5,584.98 | 0.00 | 14.91 | 14.91 | | | |
| 10/01/22 | 10/25/22 | FHMS K043 A2 DTD 03/01/2015 3.062% 12/01/2024 | 3137BGK24 | 250,000.00 | 0.00 | 637.92 | 637.92 | | | |
| 10/01/22 | 10/25/22 | FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/01/2024 | 3137FQ3V3 | 1,113.03 | 0.00 | 1.94 | 1.94 | | | |
| 10/14/22 | 10/14/22 | FEDERAL HOME LOAN BANK NOTES DTD 04/16/2020 0.500% 04/14/2025 | 3130AJHU6 | 350,000.00 | 0.00 | 875.00 | 875.00 | | | |
| 10/15/22 | 10/15/22 | NAROT 2022-B A3 DTD 09/28/2022 4.460% 05/17/2027 | 65480JAC4 | 140,000.00 | 0.00 | 294.86 | 294.86 | | | |
| 10/15/22 | 10/15/22 | HOME DEPOT INC (CALLABLE) CORPORATE NOTE DTD 03/28/2022 2.700% 04/15/2025 | 437076CM2 | 25,000.00 | 0.00 | 369.38 | 369.38 | | | |
| 10/15/22 | 10/15/22 | TAOT 2021-B A3 DTD 06/14/2021 0.260% 11/17/2025 | 89190GAC1 | 325,000.00 | 0.00 | 70.42 | 70.42 | | | |
| 10/15/22 | 10/15/22 | CARMX 2022-3 A3 DTD 07/20/2022 3.970% 04/15/2027 | 14318MAD1 | 210,000.00 | 0.00 | 694.75 | 694.75 | | | |
| 10/15/22 | 10/15/22 | DCENT 2021-A1 A1 DTD 09/27/2021 0.580% 09/15/2026 | 254683CP8 | 195,000.00 | 0.00 | 94.25 | 94.25 | | | |
| 10/15/22 | 10/15/22 | HART 2021-C A3 DTD 11/17/2021 0.740% 05/15/2026 | 44935FAD6 | 80,000.00 | 0.00 | 49.33 | 49.33 | | | |



Managed Account Security Transactions & Interest

For the Month Ending **October 31, 2022**

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 | | | | | | | | | | |
| 10/15/22 | 10/15/22 | CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026 | 14314QAC8 | 110,000.00 | 0.00 | 47.67 | 47.67 | | | |
| 10/15/22 | 10/15/22 | HART 2021-A A3 DTD 04/28/2021 0.380% 09/15/2025 | 44933LAC7 | 75,000.00 | 0.00 | 23.75 | 23.75 | | | |
| 10/15/22 | 10/15/22 | NAROT 2021-A A3 DTD 06/23/2021 0.330% 10/15/2025 | 65480BAC1 | 295,000.00 | 0.00 | 81.13 | 81.13 | | | |
| 10/16/22 | 10/16/22 | FREDDIE MAC NOTES DTD 10/16/2020 0.125% 10/16/2023 | 3137EAEY1 | 325,000.00 | 0.00 | 203.13 | 203.13 | | | |
| 10/16/22 | 10/16/22 | GMCAR 2021-4 A3 DTD 10/21/2021 0.680% 09/16/2026 | 362554AC1 | 85,000.00 | 0.00 | 48.17 | 48.17 | | | |
| 10/20/22 | 10/20/22 | GMALT 2021-2 A4 DTD 05/26/2021 0.410% 05/20/2025 | 380144AD7 | 35,000.00 | 0.00 | 11.96 | 11.96 | | | |
| 10/20/22 | 10/20/22 | INTL BK OF RECON AND DEV NOTE DTD 04/20/2021 0.125% 04/20/2023 | 459058JV6 | 0.00 | 0.00 | 154.35 | 154.35 | | | |
| 10/20/22 | 10/20/22 | GMALT 2021-1 A4 DTD 02/24/2021 0.330% 02/20/2025 | 36261RAD0 | 85,000.00 | 0.00 | 23.38 | 23.38 | | | |
| 10/21/22 | 10/21/22 | HAROT 2021-4 A3 DTD 11/24/2021 0.880% 01/21/2026 | 43815GAC3 | 100,000.00 | 0.00 | 73.33 | 73.33 | | | |
| 10/22/22 | 10/22/22 | FANNIE MAE NOTES DTD 04/24/2020 0.625% 04/22/2025 | 3135G03U5 | 350,000.00 | 0.00 | 1,093.75 | 1,093.75 | | | |
| 10/26/22 | 10/26/22 | BANK OF NY MELLON CORP NOTES (CALLABLE) DTD 04/26/2021 0.500% 04/26/2024 | 06406RAS6 | 210,000.00 | 0.00 | 525.00 | 525.00 | | | |
| 10/27/22 | 10/27/22 | CITIGROUP INC CORP NOTES DTD 04/27/2015 3.300% 04/27/2025 | 172967JP7 | 225,000.00 | 0.00 | 3,712.50 | 3,712.50 | | | |
| 10/29/22 | 10/29/22 | MORGAN STANLEY CORP NOTES DTD 04/28/2014 3.875% 04/29/2024 | 61746BDQ6 | 400,000.00 | 0.00 | 7,750.00 | 7,750.00 | | | |
| 10/31/22 | 10/31/22 | US TREASURY N/B NOTES DTD 04/30/2021 0.750% 04/30/2026 | 91282CBW0 | 1,025,000.00 | 0.00 | 3,843.75 | 3,843.75 | | | |
| Transaction Type Sub-Total | | | | 4,901,698.01 | 0.00 | 20,694.63 | 20,694.63 | | | |
| PAYDOWNS | | | | | | | | | | |
| 10/01/22 | 10/25/22 | FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023 | 3137FKK39 | 16.23 | 16.23 | 0.00 | 16.23 | 0.00 | 0.00 | |



Managed Account Security Transactions & Interest

For the Month Ending **October 31, 2022**

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 | | | | | | | | | |
| PAYDOWNS | | | | | | | | | | |
| 10/01/22 | 10/25/22 | FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/01/2024 | 3137FQ3V3 | 86.52 | 86.52 | 0.00 | 86.52 | 0.00 | 0.00 | |
| Transaction Type Sub-Total | | | | 102.75 | 102.75 | 0.00 | 102.75 | 0.00 | 0.00 | |
| SELL | | | | | | | | | | |
| 10/04/22 | 10/12/22 | US TREASURY NOTES DTD 06/30/2017 2.000% 06/30/2024 | 912828XX3 | 300,000.00 | 289,125.00 | 1,695.65 | 290,820.65 | (15,292.97) | (12,568.20) | FIFO |
| 10/05/22 | 10/11/22 | US TREASURY NOTES DTD 06/30/2017 2.000% 06/30/2024 | 912828XX3 | 200,000.00 | 192,578.13 | 1,119.57 | 193,697.70 | (10,367.18) | (8,552.47) | FIFO |
| 10/27/22 | 10/31/22 | US TREASURY NOTES DTD 06/30/2017 2.000% 06/30/2024 | 912828XX3 | 450,000.00 | 431,771.48 | 3,008.15 | 434,779.63 | (24,855.47) | (20,691.35) | FIFO |
| 10/28/22 | 11/03/22 | US TREASURY NOTES DTD 06/30/2017 2.000% 06/30/2024 | 912828XX3 | 250,000.00 | 239,980.47 | 1,711.96 | 241,692.43 | (13,701.17) | (11,381.02) | FIFO |
| Transaction Type Sub-Total | | | | 1,200,000.00 | 1,153,455.08 | 7,535.33 | 1,160,990.41 | (64,216.79) | (53,193.04) | |
| Managed Account Sub-Total | | | | | (138,932.88) | 25,395.72 | (113,537.16) | (64,216.79) | (53,193.04) | |
| Total Security Transactions | | | | | (138,932.88) | \$25,395.72 | (\$113,537.16) | (\$64,216.79) | (\$53,193.04) | |

Bolded items are forward settling trades.



Account Statement

For the Month Ending **October 31, 2022**

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 | | | | | 147,318.92 |
| 10/11/22 | 10/11/22 | Purchase - Interest 912828XX3 | 1.00 | 1,119.57 | 148,438.49 |
| 10/11/22 | 10/11/22 | Purchase - Principal 912828XX3 | 1.00 | 192,578.13 | 341,016.62 |
| 10/11/22 | 10/11/22 | Redemption - Interest 912828U24 | 1.00 | (2,834.24) | 338,182.38 |
| 10/11/22 | 10/11/22 | Redemption - Principal 912828U24 | 1.00 | (322,574.22) | 15,608.16 |
| 10/12/22 | 10/12/22 | Purchase - Interest 912828XX3 | 1.00 | 1,695.65 | 17,303.81 |
| 10/12/22 | 10/12/22 | Purchase - Principal 912828XX3 | 1.00 | 289,125.00 | 306,428.81 |
| 10/12/22 | 10/12/22 | Redemption - Principal 36265QAD8 | 1.00 | (274,954.93) | 31,473.88 |
| 10/14/22 | 10/14/22 | Purchase - Interest 3130AJHU6 | 1.00 | 875.00 | 32,348.88 |
| 10/17/22 | 10/17/22 | Purchase - Interest 3137EAEY1 | 1.00 | 203.13 | 32,552.01 |
| 10/17/22 | 10/17/22 | Purchase - Interest 437076CM2 | 1.00 | 369.38 | 32,921.39 |
| 10/17/22 | 10/17/22 | Purchase - Interest 254683CP8 | 1.00 | 94.25 | 33,015.64 |
| 10/17/22 | 10/17/22 | Purchase - Interest 14318MAD1 | 1.00 | 694.75 | 33,710.39 |
| 10/17/22 | 10/17/22 | Purchase - Interest 14314QAC8 | 1.00 | 47.67 | 33,758.06 |
| 10/17/22 | 10/17/22 | Purchase - Interest 89190GAC1 | 1.00 | 70.42 | 33,828.48 |
| 10/17/22 | 10/17/22 | Purchase - Interest 65480JAC4 | 1.00 | 294.86 | 34,123.34 |
| 10/17/22 | 10/17/22 | Purchase - Interest 65480BAC1 | 1.00 | 81.13 | 34,204.47 |
| 10/17/22 | 10/17/22 | Purchase - Interest 44935FAD6 | 1.00 | 49.33 | 34,253.80 |
| 10/17/22 | 10/17/22 | Purchase - Interest 44933LAC7 | 1.00 | 23.75 | 34,277.55 |
| 10/17/22 | 10/17/22 | Purchase - Interest 362554AC1 | 1.00 | 48.17 | 34,325.72 |
| 10/20/22 | 10/20/22 | Purchase - Interest 459058JV6 | 1.00 | 154.35 | 34,480.07 |
| 10/20/22 | 10/20/22 | Purchase - Interest 36261RAD0 | 1.00 | 23.38 | 34,503.45 |



Account Statement

For the Month Ending **October 31, 2022**

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 | | | | | |
| 10/20/22 | 10/20/22 | Purchase - Interest 380144AD7 | 1.00 | 11.96 | 34,515.41 |
| 10/21/22 | 10/21/22 | Purchase - Interest 43815GAC3 | 1.00 | 73.33 | 34,588.74 |
| 10/24/22 | 10/24/22 | Purchase - Interest 3135G03U5 | 1.00 | 1,093.75 | 35,682.49 |
| 10/24/22 | 10/24/22 | IP Fees September 2022 | 1.00 | (2,518.07) | 33,164.42 |
| 10/24/22 | 10/24/22 | U.S. Bank Fees August 2022 | 1.00 | (163.18) | 33,001.24 |
| 10/25/22 | 10/25/22 | Purchase - Interest 3137BGK24 | 1.00 | 637.92 | 33,639.16 |
| 10/25/22 | 10/25/22 | Purchase - Interest 3137FKK39 | 1.00 | 14.91 | 33,654.07 |
| 10/25/22 | 10/25/22 | Purchase - Interest 3137FQ3V3 | 1.00 | 1.94 | 33,656.01 |
| 10/25/22 | 10/25/22 | Purchase - Principal 3137FQ3V3 | 1.00 | 86.52 | 33,742.53 |
| 10/25/22 | 10/25/22 | Purchase - Principal 3137FKK39 | 1.00 | 16.23 | 33,758.76 |
| 10/26/22 | 10/26/22 | Purchase - Interest 06406RAS6 | 1.00 | 525.00 | 34,283.76 |
| 10/27/22 | 10/27/22 | Purchase - Interest 172967JP7 | 1.00 | 3,712.50 | 37,996.26 |
| 10/31/22 | 10/31/22 | Purchase - Interest 61746BDQ6 | 1.00 | 7,750.00 | 45,746.26 |
| 10/31/22 | 10/31/22 | Purchase - Interest 91282CBW0 | 1.00 | 3,843.75 | 49,590.01 |
| 10/31/22 | 10/31/22 | Purchase - Principal 912828XX3 | 1.00 | 431,771.48 | 481,361.49 |
| 10/31/22 | 10/31/22 | Purchase - Interest 912828XX3 | 1.00 | 3,008.15 | 484,369.64 |
| 10/31/22 | 10/31/22 | Redemption - Principal 89115B6K1 | 1.00 | (450,000.00) | 34,369.64 |
| 10/31/22 | 11/01/22 | Accrual Income Div Reinvestment - Distributions | 1.00 | 185.31 | 34,554.95 |



Account Statement

For the Month Ending **October 31, 2022**

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 | | | | | 34,554.95 |
| | | Month of October | Fiscal YTD January-October | | |
| Opening Balance | | 147,318.92 | 255,176.68 | Closing Balance | 34,554.95 |
| Purchases | | 940,280.67 | 8,567,726.76 | Average Monthly Balance | 70,246.27 |
| Redemptions (Excl. Checks) | | (1,053,044.64) | (8,788,348.49) | Monthly Distribution Yield | 3.14% |
| Check Disbursements | | 0.00 | 0.00 | | |
| Closing Balance | | 34,554.95 | 34,554.95 | | |
| Cash Dividends and Income | | 185.31 | 1,431.06 | | |