



CITY OF LAKE ELSINORE
INVESTMENT REPORT

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

	BANK BALANCE	DEPOSITS IN TRANSIT	OUTSTANDING CHECKS	BOOK BALANCE
CASH ACCOUNTS				
Bank Accounts:				
General Checking Account	\$ 4,985,841	\$ 43,254	\$ (311,743)	\$ 4,717,353
Cash On Hand:				
Cashier Drawers #1 & #2	-	-	-	300
City of Lake Elsinore Petty Cash Fund	-	-	-	2,000
Total Cash Accounts	4,985,841	43,254	(311,743)	4,719,653
INVESTMENTS				
Local Agency Investment Funds	69,692,247	-	-	69,692,247
CAMP Investments:				
CAMP Pool Account	46,870	-	-	46,870
U.S. Treasury Bond / Note	11,945,429	-	-	11,945,429
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	262,383	-	-	262,383
Federal Agency Bond / Note	5,161,605	-	-	5,161,605
Corporate Note	8,643,030	-	-	8,643,030
Certificate of Deposit	1,150,000	-	-	1,150,000
Asset-Backed Security	2,245,750	-	-	2,245,750
Sub-total Investments	101,861,285	-	-	101,861,285
Market Value Adjustment:				
Unrealized Gain/(Loss) at 09/30/2022	(3,763,096)	-	-	(3,763,096)
Total Investments	98,098,189	-	-	98,098,189
Total Pooled Cash and Investments	\$ 103,084,030	\$ 43,254	\$ (311,743)	\$ 102,817,841
TOTAL POOLED CASH AND INVESTMENTS				\$ 102,817,841

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

January 10, 2023
Date

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

<u>FUND NO</u>	<u>FUND NAME</u>	<u>AMOUNT</u>
100	General	\$ 15,949,447
102	Measure Z	13,051,646
106	Affordable Housing In Lieu	606,199
107	Developer Agreement Revenue	59,032
108	American Rescue Plan	9,824,046
109	Road Maintenance and Rehabilitation (SB1)	906,399
110	State Gas Tax	837,594
112	Measure A	1,613,848
114	SB1186 CASP Education Program	49,372
116	City Hall-Public Works DIF	25,120
117	Community Center DIF	136,956
118	Lake Side Facility DIF	236,435
119	Animal Shelter DIF	14,608
135	Lighting & Landscape Maintenance - Dist. No. 1	552,183
140	Geothermal	11,492
160	PEG Grant	71,851
180	Launch Pointe	1,648,802
202	La Strada RBBD	23,438
203	E.L.S.P. - S.T.I.F.	3,305,121
205	Traffic Impact Fee	308,998
211	Storm Drain C.I.P.	3,014,151
221	Quimby Park C.I.P.	81,157
231	Library C.I.P.	1,293,758
232	City Fire Protection	535,188
300	Insurance Service	1,303,708
305	Information Systems Service	2,662,558
310	Support Service	12,407
315	Fleet Service	335,900
320	Facilities Service	2,055,730
337	CFD 2016-2 Canyon Hills	1,839
346	CFD 2014-1 Southshore	66,800
354	CFD 90-2 Tuscany Hills	8,221
361	CFD 2022-2 Lakeshore Improvement	13,266
363	CFD 2022-3 Lakeside	29,869
366	CFD 2005-6 City Center Townhomes	2,150
368	CFD 2006-2 Viscaya	8,393
377	CFD 2006-6 Tessara	3,757
378	CFD 2006-8 Running Deer Estates	5,281
388	CFD 2007-6 Holiday Inn Express	12
395	CFD 2018-1 Wasson Canyon II Improvement Area	2,176

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

<u>FUND NO</u>	<u>FUND NAME</u>	<u>AMOUNT</u>
500	Capital Improvement Plan	8,270,534
540	Successor To RDA Diamond Stadium	1,711,499
603	Endowment Trust - Carl Graves	56,961
604	Endowment Trust - Korn Memorial	33,022
605	Public Improvement Trust	1,642,865
606	Mobile Source Air Pollution Reduction	230,024
608	Trust Deposit & Pre Paid Expense	1,527,809
617	Successor Agency Housing	22,296,713
620	Cost Recovery System	5,916,444
631	Lake Destratification Equipment Replacement	453,586
655	CFD 2015-1s Law, Fire, Paramedic Services	9,472
	Total Pooled Cash & Investments	<u><u>\$ 102,817,841</u></u>

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

<u>TYPES OF SECURITIES</u>	<u>MAXIMUM PERCENTAGE</u>	<u>DIVERSIFICATION PERCENTAGE</u>	<u>CURRENT BALANCE</u>
CAMP - Pooled Sweep Account	Unlimited	0.05%	\$ 46,870
U.S. Treasury Bond / Note	Unlimited	11.73%	\$ 11,945,429
Supra-National Agency Bond / Note	30%	1.35%	\$ 1,377,948
Municipal Bond / Note	Unlimited	1.31%	\$ 1,336,023
Federal Agency Collateralized Mortgage Obligation	40%	0.26%	\$ 262,383
Federal Agency Bond / Note	Unlimited	5.07% ⁽¹⁾	\$ 5,161,605
Corporate Note	30%	8.49%	\$ 8,643,030
Negotiable Certificates of Deposit	30%	1.13%	\$ 1,150,000
Asset-Backed Security / Collateralized Mortgage	20%	2.20%	\$ 2,245,750
LAIF (Local Agency Investment Funds)	\$150 Million	68.42% ⁽²⁾	\$ 69,692,247
TOTAL		<u>100.00%</u>	<u>\$ 101,861,285</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 01/18/23



PMIA Average Monthly Effective Yields⁽¹⁾

December	2.173
November	2.007
October	1.772

Quarterly Performance Quarter Ended 12/31/22

LAIF Apportionment Rate ⁽²⁾ :	2.07
LAIF Earnings Ratio ⁽²⁾ :	0.00005680946709337
LAIF Fair Value Factor ⁽¹⁾ :	0.981389258
PMIA Daily ⁽¹⁾ :	2.29
PMIA Quarter to Date ⁽¹⁾ :	1.98
PMIA Average Life ⁽¹⁾ :	287

Pooled Money Investment Account Monthly Portfolio Composition ⁽¹⁾ 12/31/22 \$199.6 billion

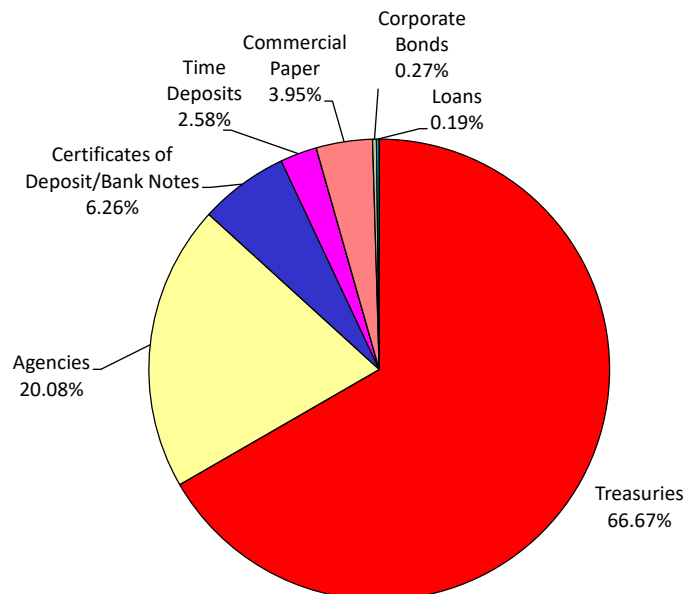


Chart does not include \$3,466,000.00 in mortgages, which equates to 0.002%. Percentages may not total 100% due to rounding.

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 December 31, 2022

<u>Yield</u>	<u>Purchase Date</u>	<u>Maturity Rate</u>
2.173%	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:	\$ 69,692,247	\$ -	\$ 69,692,247

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 **December 31, 2022**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

CAMP Pool

Opening Market Value	53,691.54
Purchases	1,952,495.36
Redemptions	(1,959,316.49)
Unsettled Trades	0.00
Change in Value	0.00

Closing Market Value **\$46,870.41**

Cash Dividends and Income 135.41

CAMP Managed Account

Opening Market Value	30,223,493.13
Purchases	1,954,066.41
Redemptions	(1,913,913.42)
Unsettled Trades	0.00
Change in Value	(26,774.97)

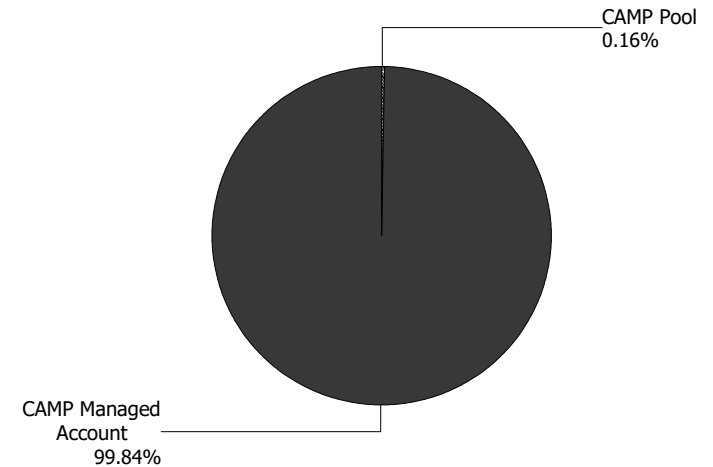
Closing Market Value **\$30,236,871.15**

Cash Dividends and Income (175,260.85)

Asset Summary

	December 31, 2022	November 30, 2022
CAMP Pool	46,870.41	53,691.54
CAMP Managed Account	30,236,871.15	30,223,493.13
Total	\$30,283,741.56	\$30,277,184.67

Asset Allocation





Managed Account Summary Statement

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

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Transaction Summary - Money Market		Transaction Summary - Managed Account		Account Total	
Opening Market Value	\$53,691.54	Opening Market Value	\$30,223,493.13	Opening Market Value	\$30,277,184.67
Purchases	1,952,495.36	Maturities/Calls	(13,991.54)		
Redemptions	(1,959,316.49)	Principal Dispositions	(1,899,921.88)		
		Principal Acquisitions	1,954,066.41		
		Unsettled Trades	0.00		
		Change in Current Value	(26,774.97)		
Closing Market Value	\$46,870.41	Closing Market Value	\$30,236,871.15	Closing Market Value	\$30,283,741.56
Dividend	135.41				
Earnings Reconciliation (Cash Basis) - Managed Account		Cash Balance			
Interest/Dividends/Coupons Received			57,993.41	Closing Cash Balance	\$0.00
Less Purchased Interest Related to Interest/Coupons			(2,552.49)		
Plus Net Realized Gains/Losses			(230,701.77)		
Total Cash Basis Earnings			(\$175,260.85)		
Earnings Reconciliation (Accrual Basis)		Managed Account	Total	Cash Transactions Summary- Managed Account	
Ending Amortized Value of Securities		32,062,111.53	32,108,981.94	Maturities/Calls	0.00
Ending Accrued Interest		94,648.66	94,648.66	Sale Proceeds	1,915,139.27
Plus Proceeds from Sales		1,915,139.27	3,874,455.76	Coupon/Interest/Dividend Income	42,776.02
Plus Proceeds of Maturities/Calls/Principal Payments		13,991.54	13,991.54	Principal Payments	13,991.54
Plus Coupons/Dividends Received		42,776.02	42,776.02	Security Purchases	(1,956,618.90)
Less Cost of New Purchases		(1,956,618.90)	(3,909,114.26)	Net Cash Contribution	(15,287.93)
Less Beginning Amortized Value of Securities		(32,174,266.31)	(32,227,957.85)	Reconciling Transactions	0.00
Less Beginning Accrued Interest		(111,146.54)	(111,146.54)		
Dividends		0.00	135.41		
Total Accrual Basis Earnings		(\$113,364.73)	(\$113,229.32)		



Portfolio Summary and Statistics

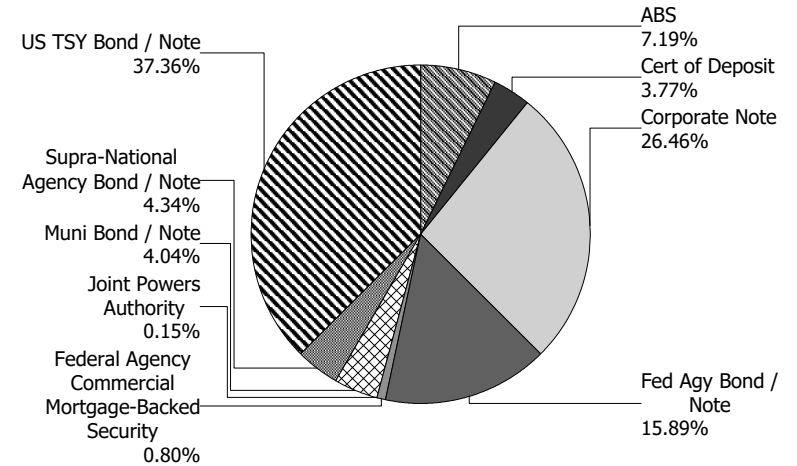
For the Month Ending **December 31, 2022**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Account Summary

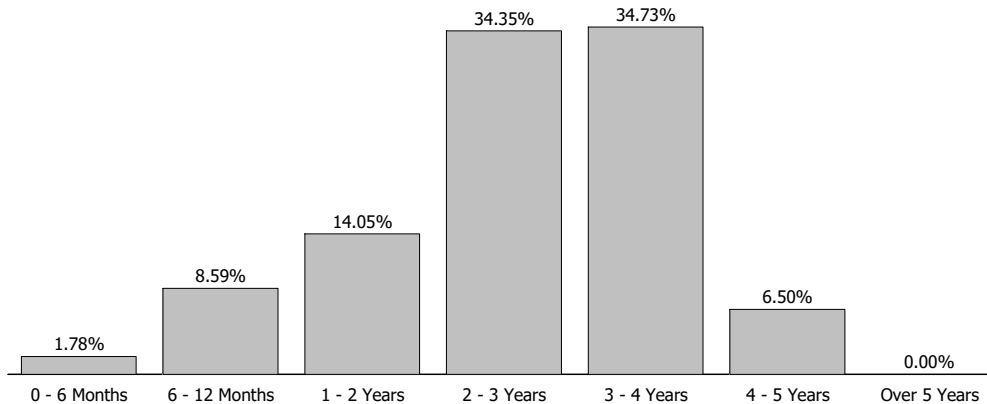
Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	12,500,000.00	11,310,835.89	37.36
Supra-National Agency Bond / Note	1,380,000.00	1,314,057.31	4.34
Municipal Bond / Note	1,335,000.00	1,223,749.45	4.04
Federal Agency Commercial Mortgage-Backed Security	250,000.00	242,197.79	0.80
Federal Agency Bond / Note	5,175,000.00	4,811,476.71	15.89
Corporate Note	8,490,000.00	8,014,498.03	26.46
Certificate of Deposit	1,150,000.00	1,142,400.16	3.77
Asset-Backed Security	2,246,036.06	2,177,655.81	7.19
Managed Account Sub-Total	32,526,036.06	30,236,871.15	99.85%
Accrued Interest		94,648.66	
Total Portfolio	32,526,036.06	30,331,519.81	
CAMP Pool	46,870.41	46,870.41	0.15
Total Investments	32,572,906.47	30,378,390.22	100.00%

Sector Allocation



Unsettled Trades 0.00 0.00

Maturity Distribution



Characteristics

Yield to Maturity at Cost	1.80%
Yield to Maturity at Market	4.44%
Weighted Average Days to Maturity	965



Managed Account Issuer Summary

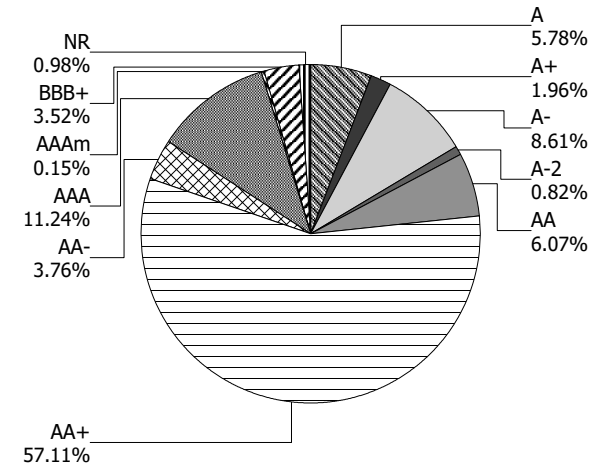
For the Month Ending **December 31, 2022**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Issuer Summary

Issuer	Market Value of Holdings	Percent
ABBOTT LABORATORIES	220,834.35	0.73
AMAZON.COM INC	433,778.55	1.43
AMERICAN EXPRESS CO	75,531.84	0.25
AMERICAN HONDA FINANCE	385,007.20	1.27
APPLE INC	506,607.20	1.67
BANK OF AMERICA CO	426,795.53	1.41
BERKSHIRE HATHAWAY INC	437,687.33	1.45
BMW FINANCIAL SERVICES NA LLC	218,882.23	0.72
CALIFORNIA STATE UNIVERSITY	75,883.75	0.25
CAMP Pool	46,870.41	0.15
CAPITAL ONE FINANCIAL CORP	246,603.28	0.81
CARMAX AUTO OWNER TRUST	305,946.06	1.01
CATERPILLAR INC	203,013.23	0.67
CHAFFEY JOINT UNION HIGH SCHOOL DISTRICT	96,103.00	0.32
CHARLES SCHWAB	99,939.63	0.33
CINTAS CORPORATION NO. 2	62,936.19	0.21
CITIGROUP INC	217,288.13	0.72
CREDIT SUISSE GROUP RK	247,586.50	0.82
DEERE & COMPANY	93,246.70	0.31
DISCOVER FINANCIAL SERVICES	181,501.07	0.60
FANNIE MAE	1,532,483.68	5.06
FEDERAL HOME LOAN BANKS	455,625.70	1.50
FLORIDA STATE BOARD OF ADMIN FIN CORP	283,333.80	0.94
FREDDIE MAC	3,065,565.12	10.12
GENERAL DYNAMICS CORP	218,907.45	0.72
GM FINANCIAL CONSUMER AUTOMOBILE TRUST	355,397.25	1.17
GM FINANCIAL LEASINGTRUST	117,211.43	0.39
GOLDMAN SACHS GROUP INC	393,045.20	1.30
HOME DEPOT INC	23,919.15	0.08
HONDA AUTO RECEIVABLES	94,904.49	0.31
HYUNDAI AUTO RECEIVABLES	143,164.43	0.47
IBM CORP	221,339.03	0.73

Credit Quality (S&P Ratings)





Managed Account Issuer Summary

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

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Issuer	Market Value of Holdings	Percent
INTER-AMERICAN DEVELOPMENT BANK	591,708.88	1.95
INTL BANK OF RECONSTRUCTION AND DEV	722,348.43	2.39
JP MORGAN CHASE & CO	458,482.89	1.51
LOS ANGELES COMMUNITY COLLEGE DISTRICT	127,048.60	0.42
MORGAN STANLEY	393,075.60	1.30
NATIONAL AUSTRALIA BANK LTD	242,137.00	0.80
NATIONAL RURAL UTILITIES CO FINANCE CORP	48,119.10	0.16
NEW YORK ST URBAN DEVELOPMENT CORP	298,424.75	0.99
NISSAN AUTO RECEIVABLES	420,828.09	1.39
NORDEA BANK ABP	445,012.65	1.47
PACCAR FINANCIAL CORP	164,573.15	0.54
PNC FINANCIAL SERVICES GROUP	394,184.40	1.30
Roche Holding AG	388,503.29	1.28
SAN JUAN UNIFIED SCHOOL DISTRICT	118,095.90	0.39
STATE OF CONNECTICUT	57,692.40	0.19
STATE OF MINNESOTA	90,408.00	0.30
TARGET CORP	36,282.12	0.12
THE BANK OF NEW YORK MELLON CORPORATION	624,492.22	2.06
THE WALT DISNEY CORPORATION	381,259.20	1.26
TORONTO-DOMINION BANK	449,801.01	1.49
TOYOTA MOTOR CORP	538,566.43	1.78
UNITED STATES TREASURY	11,310,835.89	37.35
UNITEDHEALTH GROUP INC	201,442.95	0.67
UNIVERSITY OF CALIFORNIA	76,759.25	0.25
USAA CAPITAL CORP	216,720.45	0.72
Total	\$30,283,741.56	100.00%



Managed Account Detail of Securities Held

For the Month Ending **December 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	75,000.00	AA+	Aaa	01/02/20	01/07/20	76,104.49	1.66	4.14	75,368.61	72,093.75
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	17.95	328,001.55	312,406.25
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	27.62	508,432.52	480,625.00
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	24.17	515,633.02	474,531.25
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	1.72	247,147.60	226,406.25
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	3.11	446,338.86	407,531.25
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	1.55	148,029.76	133,968.75
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	3.63	346,625.31	312,593.75
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	4.14	391,134.44	357,250.00
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	4.66	447,392.12	401,906.25
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	6.73	637,197.55	580,531.25
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	8.54	817,521.43	736,828.13
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	96.34	72,198.23	67,031.25
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	1,220.30	932,136.61	849,062.50



Managed Account Detail of Securities Held

For the Month Ending **December 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 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	523.10	180,732.59	176,656.24
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	653.87	229,947.51	220,820.30
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	1,961.62	696,597.57	662,460.90
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	2,092.39	740,413.26	706,624.96
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	2,353.94	830,197.20	794,953.08
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	2,353.94	827,294.74	794,953.08
US TREASURY NOTES DTD 11/15/2016 2.000% 11/15/2026	912828U24	300,000.00	AA+	Aaa	11/01/22	11/04/22	273,773.44	4.39	779.01	274,806.82	277,265.64
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	908.84	324,077.50	323,476.58
US TREASURY NOTES DTD 11/15/2016 2.000% 11/15/2026	912828U24	2,100,000.00	AA+	Aaa	12/05/22	12/07/22	1,954,066.41	3.92	5,453.04	1,956,601.74	1,940,859.48
Security Type Sub-Total		12,500,000.00					11,945,428.72	2.19	18,504.35	11,973,826.54	11,310,835.89
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	60.40	244,924.27	241,842.93
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	128.47	499,678.97	480,505.50
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	864.31	634,729.46	591,708.88
Security Type Sub-Total		1,380,000.00					1,377,947.95	0.40	1,053.18	1,379,332.70	1,314,057.31



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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
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	57,692.40
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	875.42	100,000.00	96,103.00
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	832.54	325,000.00	298,424.75
UNIV OF CAL TXBL REV BONDS DTD 07/16/2020 0.883% 05/15/2025	91412HGE7	85,000.00	AA	Aa2	07/10/20	07/16/20	85,000.00	0.88	95.90	85,000.00	76,759.25
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	65,239.63	59,408.70
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	85,293.86	77,688.30
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	146,236.80
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	262.50	100,000.00	90,408.00
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	461.50	130,000.00	118,095.90
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	450.92	140,000.00	127,048.60
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	122.12	85,000.00	75,883.75

Security Type Sub-Total		1,335,000.00					1,336,023.10	1.06	5,650.20	1,335,533.49	1,223,749.45
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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	255,063.06	242,197.79
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Security Type Sub-Total		250,000.00					262,382.81	1.95	637.92	255,063.06	242,197.79
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For the Month Ending **December 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 09/04/2020 0.250% 09/08/2023	3137EAEW5	375,000.00	AA+	Aaa	09/02/20	09/04/20	375,068.48	0.24	294.27	375,015.58	363,484.50
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	411.98	524,960.59	508,878.30
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	84.64	324,681.16	313,120.28
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	133.68	349,911.19	336,648.90
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	76.74	324,888.55	311,735.13
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	56.25	299,908.59	287,497.20
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	374.31	349,206.24	320,420.80
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	419.27	349,667.17	321,094.20
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	423,918.54	384,569.75
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	349,131.61	315,620.90
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	149,758.30	135,204.90
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	698,849.47	629,168.40
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	648,669.74	584,033.45
Security Type Sub-Total		5,175,000.00					5,161,604.98	0.41	4,403.74	5,168,566.73	4,811,476.71



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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	6,144.44	400,572.17	394,184.40
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	225.31	104,978.83	99,939.63
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	189.58	209,901.39	198,052.89
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	2,669.44	406,367.02	393,075.60
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	106.67	399,404.47	385,007.20
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	404,977.85	393,045.20
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	69,996.61	65,419.83
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	2,352.78	399,455.70	381,259.20
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	192.71	99,963.35	93,246.70
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	178,878.85	164,573.15
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	585.00	79,941.54	75,531.84



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Corporate Note											
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	388,503.29
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	24,967.21	23,919.15
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	1,320.00	237,332.97	217,288.13
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	64,988.88	62,936.19
USAA CAPITAL CORP CORPORATE NOTES DTD 05/26/2022 3.375% 05/01/2025	90327QD89	225,000.00	AA	Aa1	05/23/22	05/26/22	224,264.25	3.49	1,265.63	224,415.38	216,720.45
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	859.38	550,512.08	506,607.20
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	238,632.23	218,907.45
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	216.30	315,000.00	293,765.54
AMAZON INC CORP NOTES (CALLABLE) DTD 06/03/2020 0.800% 06/03/2025	023135BO8	475,000.00	AA	A1	06/03/20	06/05/20	474,767.25	0.81	295.56	474,887.20	433,778.55
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	534.72	250,000.00	242,137.00
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	49,989.37	48,119.10



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Corporate Note											
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	10.97	99,921.04	98,126.20
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	221,339.03
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	3,632.81	241,656.97	219,069.68
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	2,567.19	242,100.27	220,834.35
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	239.06	225,000.00	207,725.85
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	164,717.35
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	330.63	224,735.71	201,442.95
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	58.91	144,766.03	128,340.52
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	174,961.99	153,462.40
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	224,084.01	203,013.23
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	39,944.80	36,282.12



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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											
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	474,140.91	426,439.33
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	467,505.77	437,687.33
Security Type Sub-Total		8,490,000.00					8,643,030.00	1.95	52,867.29	8,553,980.60	8,014,498.03
Certificate of Deposit											
CREDIT SUISSE NEW YORK CERT DEPOS DTD 03/23/2021 0.590% 03/17/2023	22552G3C2	250,000.00	A-2	P-2	03/19/21	03/23/21	250,000.00	0.59	1,188.19	250,000.00	247,586.50
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	4,340.00	450,000.00	449,801.01
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	445,012.65
Security Type Sub-Total		1,150,000.00					1,150,000.00	4.48	9,537.44	1,150,000.00	1,142,400.16
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	84,993.12	83,505.39
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	34,998.24	33,706.04
HART 2021-A A3 DTD 04/28/2021 0.380% 09/15/2025	44933LAC7	70,079.91	AAA	NR	04/20/21	04/28/21	70,072.54	0.38	11.84	70,075.36	67,778.93
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	294,996.77	282,533.15
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	324,977.25	312,099.71



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Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Asset-Backed Security											
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	99,984.51	94,904.49
CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314QAC8	105,956.15	AAA	NR	04/13/21	04/21/21	105,933.32	0.52	24.49	105,941.35	101,985.03
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	79,986.61	75,385.50
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	194,968.86	181,501.07
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	84,998.36	80,032.46
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	209,995.51	203,961.03
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	139,972.66	138,294.94
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	274,956.99	275,364.79
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	244,962.82	246,603.28
Security Type Sub-Total		2,246,036.06					2,245,749.79	2.10	1,994.54	2,245,808.41	2,177,655.81
Managed Account Sub-Total		32,526,036.06					32,122,167.35	1.80	94,648.66	32,062,111.53	30,236,871.15
Joint Powers Authority											
CAMP Pool		46,870.41	AAAm	NR			46,870.41		0.00	46,870.41	46,870.41
Liquid Sub-Total		46,870.41					46,870.41		0.00	46,870.41	46,870.41



Managed Account Detail of Securities Held

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

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Securities Sub-Total	\$32,572,906.47	\$32,169,037.76	1.80%	\$94,648.66	\$32,108,981.94	\$30,283,741.56
Accrued Interest						\$94,648.66
Total Investments						\$30,378,390.22



Managed Account Fair Market Value & Analytics

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CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
U.S. Treasury Bond / Note										
US TREASURY NOTES DTD 06/30/2017 2.000% 06/30/2024	912828XX3	75,000.00	HSBC		96.13	72,093.75	(4,010.74)	(3,274.86)	1.47	4.71
US TREASURY NOTES DTD 06/30/2017 2.000% 06/30/2024	912828XX3	325,000.00	HSBC		96.13	312,406.25	(21,416.99)	(15,595.30)	1.47	4.71
US TREASURY NOTES DTD 06/30/2017 2.000% 06/30/2024	912828XX3	500,000.00	HSBC		96.13	480,625.00	(43,730.47)	(27,807.52)	1.47	4.71
US TREASURY NOTES DTD 12/31/2019 1.750% 12/31/2024	912828YY0	500,000.00	WELLS_F		94.91	474,531.25	(59,882.81)	(41,101.77)	1.96	4.44
US TREASURY NOTES DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	250,000.00	GOLDMAN		90.56	226,406.25	(18,750.00)	(20,741.35)	2.49	4.27
US TREASURY NOTES DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	450,000.00	MERRILL		90.56	407,531.25	(36,123.05)	(38,807.61)	2.49	4.27
US TREASURY NOTES DTD 12/31/2020 0.375% 12/31/2025	91282CBC4	150,000.00	CITIGRP		89.31	133,968.75	(13,083.98)	(14,061.01)	2.98	4.20
US TREASURY NOTES DTD 12/31/2020 0.375% 12/31/2025	91282CBC4	350,000.00	JPM_CHA		89.31	312,593.75	(32,265.63)	(34,031.56)	2.98	4.20
US TREASURY NOTES DTD 12/31/2020 0.375% 12/31/2025	91282CBC4	400,000.00	CITIGRP		89.31	357,250.00	(30,718.75)	(33,884.44)	2.98	4.20
US TREASURY NOTES DTD 12/31/2020 0.375% 12/31/2025	91282CBC4	450,000.00	JPM_CHA		89.31	401,906.25	(44,261.72)	(45,485.87)	2.98	4.20
US TREASURY NOTES DTD 12/31/2020 0.375% 12/31/2025	91282CBC4	650,000.00	BNP_PAR		89.31	580,531.25	(51,720.70)	(56,666.30)	2.98	4.20
US TREASURY NOTES DTD 12/31/2020 0.375% 12/31/2025	91282CBC4	825,000.00	CITIGRP		89.31	736,828.13	(77,408.20)	(80,693.30)	2.98	4.20
US TREASURY N/B NOTES DTD 04/30/2021 0.750% 04/30/2026	91282CBW0	75,000.00	BMO		89.38	67,031.25	(4,426.76)	(5,166.98)	3.29	4.20
US TREASURY N/B NOTES DTD 04/30/2021 0.750% 04/30/2026	91282CBW0	950,000.00	CITIGRP		89.38	849,062.50	(77,781.25)	(83,074.11)	3.29	4.20
US TREASURY N/B NOTES DTD 07/31/2021 0.625% 07/31/2026	91282CCP4	200,000.00	BMO		88.33	176,656.24	(2,351.57)	(4,076.35)	3.54	4.16
US TREASURY N/B NOTES DTD 07/31/2021 0.625% 07/31/2026	91282CCP4	250,000.00	HSBC		88.33	220,820.30	(5,429.70)	(9,127.21)	3.54	4.16
US TREASURY N/B NOTES DTD 07/31/2021 0.625% 07/31/2026	91282CCP4	750,000.00	BMO		88.33	662,460.90	(28,007.85)	(34,136.67)	3.54	4.16



Managed Account Fair Market Value & Analytics

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CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

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U.S. Treasury Bond / Note										
US TREASURY N/B NOTES DTD 07/31/2021 0.625% 07/31/2026	91282CCP4	800,000.00	HSBC		88.33	706,624.96	(25,718.79)	(33,788.30)	3.54	4.16
US TREASURY N/B NOTES DTD 07/31/2021 0.625% 07/31/2026	91282CCP4	900,000.00	MERRILL		88.33	794,953.08	(24,082.08)	(35,244.12)	3.54	4.16
US TREASURY N/B NOTES DTD 07/31/2021 0.625% 07/31/2026	91282CCP4	900,000.00	BMO		88.33	794,953.08	(24,609.42)	(32,341.66)	3.54	4.16
US TREASURY NOTES DTD 11/15/2016 2.000% 11/15/2026	912828U24	300,000.00	BMO		92.42	277,265.64	3,492.20	2,458.82	3.73	4.14
US TREASURY NOTES DTD 11/15/2016 2.000% 11/15/2026	912828U24	350,000.00	BMO		92.42	323,476.58	902.36	(600.92)	3.73	4.14
US TREASURY NOTES DTD 11/15/2016 2.000% 11/15/2026	912828U24	2,100,000.00	HSBC		92.42	1,940,859.48	(13,206.93)	(15,742.26)	3.73	4.14
Security Type Sub-Total		12,500,000.00				11,310,835.89	(634,592.83)	(662,990.65)	3.16	4.23
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		98.71	241,842.93	(2,649.92)	(3,081.34)	0.31	4.40
INTL BK RECON & DEVELOP NOTES DTD 11/24/2020 0.250% 11/24/2023	459058JM6	500,000.00	TD		96.10	480,505.50	(18,419.50)	(19,173.47)	0.90	4.73
INTER-AMERICAN DEVEL BK NOTES DTD 09/23/2021 0.500% 09/23/2024	4581X0DZ8	635,000.00	JPM_CHA		93.18	591,708.88	(42,821.22)	(43,020.58)	1.72	4.65
Security Type Sub-Total		1,380,000.00				1,314,057.31	(63,890.64)	(65,275.39)	1.16	4.63
Municipal Bond / Note										
CT ST TXBL GO BONDS DTD 06/11/2020 1.998% 07/01/2024	20772KJW0	60,000.00	SIEBERT		96.15	57,692.40	(2,307.60)	(2,307.60)	1.47	4.68
CHAFFEY UHSD, CA TXBL GO BONDS DTD 12/05/2019 2.101% 08/01/2024	157411TK5	100,000.00	RBC		96.10	96,103.00	(3,897.00)	(3,897.00)	1.55	4.68
NY ST URBAN DEV CORP TXBL REV BONDS DTD 12/23/2020 0.870% 03/15/2025	650036DT0	325,000.00	WELLS_F		91.82	298,424.75	(26,575.25)	(26,575.25)	2.19	4.82
UNIV OF CAL TXBL REV BONDS DTD 07/16/2020 0.883% 05/15/2025	91412HGE7	85,000.00	JPM_CHA	04/15/25	90.31	76,759.25	(8,240.75)	(8,240.75)	2.27	5.28



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Municipal Bond / Note										
FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025	341271AD6	65,000.00	MERRILL		91.40	59,408.70	(6,050.85)	(5,830.93)	2.45	4.95
FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025	341271AD6	85,000.00	MERRILL		91.40	77,688.30	(7,875.25)	(7,605.56)	2.45	4.95
FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025	341271AD6	160,000.00	MERRILL		91.40	146,236.80	(13,763.20)	(13,763.20)	2.45	4.95
MN ST TXBL GO BONDS DTD 08/25/2020 0.630% 08/01/2025	60412AVJ9	100,000.00	MORGAN_		90.41	90,408.00	(9,592.00)	(9,592.00)	2.56	4.61
SAN JUAN USD, CA TXBL GO BONDS DTD 10/29/2020 0.852% 08/01/2025	798306WP7	130,000.00	KEYBANC		90.84	118,095.90	(11,904.10)	(11,904.10)	2.55	4.65
LOS ANGELES CCD, CA TXBL GO BONDS DTD 11/10/2020 0.773% 08/01/2025	54438CYK2	140,000.00	MERRILL		90.75	127,048.60	(12,951.40)	(12,951.40)	2.56	4.61
CA ST UNIV TXBL REV BONDS DTD 07/29/2021 0.862% 11/01/2025	13077DQD7	85,000.00	JPM_CHA		89.28	75,883.75	(9,116.25)	(9,116.25)	2.80	4.96
Security Type Sub-Total		1,335,000.00				1,223,749.45	(112,273.65)	(111,784.04)	2.31	4.82

Federal Agency Commercial Mortgage-Backed Security										
FHMS K043 A2 DTD 03/01/2015 3.062% 12/01/2024	3137BGK24	250,000.00	CITIGRP		96.88	242,197.79	(20,185.02)	(12,865.27)	1.82	4.77
Security Type Sub-Total		250,000.00				242,197.79	(20,185.02)	(12,865.27)	1.82	4.77

Federal Agency Bond / Note										
FREDDIE MAC NOTES DTD 09/04/2020 0.250% 09/08/2023	3137EAEW5	375,000.00	NOMURA		96.93	363,484.50	(11,583.98)	(11,531.08)	0.69	4.84
FREDDIE MAC NOTES DTD 09/04/2020 0.250% 09/08/2023	3137EAEW5	525,000.00	WELLS_F		96.93	508,878.30	(15,948.45)	(16,082.29)	0.69	4.84
FREDDIE MAC NOTES DTD 10/16/2020 0.125% 10/16/2023	3137EAEY1	325,000.00	WELLS_F		96.34	313,120.28	(10,667.47)	(11,560.88)	0.79	4.87
FREDDIE MAC NOTES DTD 11/05/2020 0.250% 11/06/2023	3137EAEZ8	350,000.00	CITIGRP		96.19	336,648.90	(13,036.10)	(13,262.29)	0.85	4.89
FANNIE MAE NOTES DTD 11/25/2020 0.250% 11/27/2023	3135G06H1	325,000.00	NOMURA		95.92	311,735.13	(12,894.37)	(13,153.42)	0.91	4.90



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Federal Agency Bond / Note										
FREDDIE MAC NOTES DTD 12/04/2020 0.250% 12/04/2023	3137EAF2	300,000.00	CITIGRP		95.83	287,497.20	(12,205.80)	(12,411.39)	0.93	4.90
FEDERAL HOME LOAN BANK NOTES DTD 04/16/2020 0.500% 04/14/2025	3130AJHU6	350,000.00	CITIGRP		91.55	320,420.80	(27,843.20)	(28,785.44)	2.28	4.42
FANNIE MAE NOTES DTD 04/24/2020 0.625% 04/22/2025	3135G03U5	350,000.00	CITIGRP		91.74	321,094.20	(28,184.80)	(28,572.97)	2.29	4.42
FREDDIE MAC NOTES DTD 07/23/2020 0.375% 07/21/2025	3137EAEU9	425,000.00	WELLS_F		90.49	384,569.75	(38,313.75)	(39,348.79)	2.54	4.34
FANNIE MAE NOTES DTD 08/27/2020 0.375% 08/25/2025	3135G05X7	350,000.00	BARCLAY		90.18	315,620.90	(32,741.10)	(33,510.71)	2.64	4.33
FEDERAL HOME LOAN BANK NOTES DTD 09/11/2020 0.375% 09/04/2025	3130AK5E2	150,000.00	WELLS_F		90.14	135,204.90	(14,345.10)	(14,553.40)	2.66	4.31
FREDDIE MAC NOTES DTD 09/25/2020 0.375% 09/23/2025	3137EAEX3	700,000.00	CITIGRP		89.88	629,168.40	(68,724.60)	(69,681.07)	2.72	4.34
FANNIE MAE NOTES DTD 11/12/2020 0.500% 11/07/2025	3135G06G3	650,000.00	BARCLAY		89.85	584,033.45	(63,639.55)	(64,636.29)	2.83	4.32
Security Type Sub-Total		5,175,000.00				4,811,476.71	(350,128.27)	(357,090.02)	1.80	4.58
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	98.55	394,184.40	(8,663.60)	(6,387.77)	0.96	4.92
CHARLES SCHWAB CORP NOTES (CALLABLE) DTD 03/18/2021 0.750% 03/18/2024	808513BN4	105,000.00	CSFB	02/18/24	95.18	99,939.63	(5,007.87)	(5,039.20)	1.13	4.88
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	94.31	198,052.89	(11,722.41)	(11,848.50)	1.24	5.00
MORGAN STANLEY CORP NOTES DTD 04/28/2014 3.875% 04/29/2024	61746BDO6	400,000.00	WELLS_FA		98.27	393,075.60	(29,840.40)	(13,291.42)	1.30	5.23
AMERICAN HONDA FINANCE CORP NOTE DTD 06/27/2019 2.400% 06/27/2024	02665WCZ2	400,000.00	WELLS_FA		96.25	385,007.20	(13,008.80)	(14,397.27)	1.47	5.04



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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	SUSQ	04/08/24	98.26	393,045.20	(25,586.80)	(11,932.65)	1.23	5.05
BMW US CAPITAL LLC CORPORATE NOTES DTD 08/12/2021 0.750% 08/12/2024	05565EBU8	70,000.00	GOLDMAN		93.46	65,419.83	(4,573.87)	(4,576.78)	1.61	5.01
WALT DISNEY COMPANY/THE (CALLABLE) DTD 09/06/2019 1.750% 08/30/2024	254687FK7	400,000.00	JPM_CHAS	07/30/24	95.31	381,259.20	(17,108.80)	(18,196.50)	1.56	4.70
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 09/10/2021 0.625% 09/10/2024	24422EVU0	100,000.00	HSBC		93.25	93,246.70	(6,688.30)	(6,716.65)	1.68	4.82
PACCAR FINANCIAL CORP CORPORATE NOTES DTD 02/06/2020 1.800% 02/06/2025	69371RO66	175,000.00	MERRILL		94.04	164,573.15	(18,321.10)	(14,305.70)	2.05	4.82
AMERICAN EXPRESS CO CORP NOTES (CALLABLE) DTD 03/04/2022 2.250% 03/04/2025	025816CO0	80,000.00	BARCLAY	02/01/25	94.41	75,531.84	(4,387.36)	(4,409.70)	2.03	4.99
ROCHE HOLDINGS INC (CALLABLE) CORPORATE DTD 03/10/2022 2.132% 03/10/2025	771196BT8	410,000.00	DEUTSCH	02/10/25	94.76	388,503.29	(21,496.71)	(21,496.71)	2.06	4.67
HOME DEPOT INC (CALLABLE) CORPORATE NOTE DTD 03/28/2022 2.700% 04/15/2025	437076CM2	25,000.00	MORGAN_	03/15/25	95.68	23,919.15	(1,037.10)	(1,048.06)	2.15	4.71
CITIGROUP INC CORP NOTES DTD 04/27/2015 3.300% 04/27/2025	172967JP7	225,000.00	MKTX		96.57	217,288.13	(32,450.62)	(20,044.84)	2.24	4.88
CINTAS CORPORATION NO. 2 CORP NOTE (CALL DTD 05/03/2022 3.450% 05/01/2025	17252MAP5	65,000.00	KEYBANC	04/01/25	96.82	62,936.19	(2,049.51)	(2,052.69)	2.17	4.90
USAA CAPITAL CORP CORPORATE NOTES DTD 05/26/2022 3.375% 05/01/2025	90327QD89	225,000.00	MERRILL		96.32	216,720.45	(7,543.80)	(7,694.93)	2.25	5.06
APPLE INC (CALLABLE) CORP NOTES DTD 05/11/2020 1.125% 05/11/2025	037833DT4	550,000.00	GOLDMAN	04/11/25	92.11	506,607.20	(44,498.30)	(43,904.88)	2.25	4.69
GENERAL DYNAMICS CORP (CALLABLE) CORP NO DTD 05/11/2018 3.500% 05/15/2025	369550BG2	225,000.00	JPM_CHA	03/15/25	97.29	218,907.45	(33,340.05)	(19,724.78)	2.13	4.72



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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										
JPMORGAN CHASE & CO (CALLABLE) CORP NOTE DTD 06/01/2021 0.824% 06/01/2025	46647PCH7	315,000.00	JPM_CHA	06/01/24	93.26	293,765.54	(21,234.46)	(21,234.46)	1.41	3.76
AMAZON INC CORP NOTES (CALLABLE) DTD 06/03/2020 0.800% 06/03/2025	023135BO8	475,000.00	GOLDMAN	05/03/25	91.32	433,778.55	(40,988.70)	(41,108.65)	2.32	4.62
NATIONAL AUSTRALIA BK/NY CORPORATE NOTES DTD 06/09/2022 3.500% 06/09/2025	63254ABD9	250,000.00	CITIGRP		96.85	242,137.00	(7,863.00)	(7,863.00)	2.36	4.88
NATIONAL RURAL UTIL COOP CORPORATE NOTES DTD 05/04/2022 3.450% 06/15/2025	63743HFE7	50,000.00	RBC		96.24	48,119.10	(1,867.40)	(1,870.27)	2.37	5.10
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 06/30/2022 3.950% 06/30/2025	89236TKC8	100,000.00	MERRILL		98.13	98,126.20	(1,778.80)	(1,794.84)	2.40	4.75
IBM CORP CORPORATE NOTES DTD 07/27/2022 4.000% 07/27/2025	459200KS9	225,000.00	JPM_CHA		98.37	221,339.03	(3,660.97)	(3,660.97)	2.43	4.68
BANK OF AMERICA CORP NOTES DTD 07/30/2015 3.875% 08/01/2025	06051GFS3	225,000.00	MERRILL		97.36	219,069.68	(37,848.82)	(22,587.29)	2.44	4.97
ABBOTT LABORATORIES CORPORATE NOTES (CAL DTD 03/22/2017 3.875% 09/15/2025	002824BM1	225,000.00	US_BANC	06/15/25	98.15	220,834.35	(37,011.15)	(21,265.92)	2.34	4.61
BANK OF AMERICA CORP NOTES (CALLABLE) DTD 12/06/2021 1.530% 12/06/2025	06051GKE8	225,000.00	MERRILL	12/06/24	92.32	207,725.85	(17,274.15)	(17,274.15)	1.91	4.35
JPMORGAN CHASE & CO CORP NOTES (CALLABLE DTD 02/24/2022 2.595% 02/24/2026	46647PCV6	175,000.00	JPM_CHA	02/24/25	94.12	164,717.35	(10,282.65)	(10,282.65)	2.08	4.62
UNITEDHEALTH GROUP INC (CALLABLE) CORPOR DTD 05/19/2021 1.150% 05/15/2026	91324PEC2	225,000.00	CITIGRP	04/15/26	89.53	201,442.95	(23,165.55)	(23,292.76)	3.23	4.53
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 06/18/2021 1.125% 06/18/2026	89236TJK2	145,000.00	JPM_CHA		88.51	128,340.52	(16,337.58)	(16,425.51)	3.40	4.76



Managed Account Fair Market Value & Analytics

For the Month Ending **December 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	87.69	153,462.40	(21,485.10)	(21,499.59)	3.44	5.01
CATERPILLAR FINL SERVICE CORPORATE NOTES DTD 01/10/2022 1.700% 01/08/2027	14913R2U0	225,000.00	JPM_CHA		90.23	203,013.23	(20,850.52)	(21,070.78)	3.86	4.38
TARGET CORP CORP NOTES (CALLABLE) DTD 01/24/2022 1.950% 01/15/2027	87612EBM7	40,000.00	CITIGRP	12/15/26	90.71	36,282.12	(3,649.88)	(3,662.68)	3.78	4.49
BANK OF NY MELLON CORP (CALLABLE) CORPOR DTD 01/26/2022 2.050% 01/26/2027	06406RBA4	475,000.00	DEUTSCH	12/26/26	89.78	426,439.33	(47,506.17)	(47,701.58)	3.80	4.85
BERKSHIRE HATHAWAY CORP NOTES (CALLABLE) DTD 03/15/2022 2.300% 03/15/2027	084664CZ2	475,000.00	SEEL	02/15/27	92.14	437,687.33	(28,401.67)	(29,818.44)	3.92	4.36
Security Type Sub-Total		8,490,000.00				8,014,498.03	(628,531.97)	(539,482.57)	2.22	4.75
Certificate of Deposit										
CREDIT SUISSE NEW YORK CERT DEPOS DTD 03/23/2021 0.590% 03/17/2023	22552G3C2	250,000.00	CSFB		99.03	247,586.50	(2,413.50)	(2,413.50)	0.22	5.15
TORONTO DOMINION BANK NY CERT DEPOS DTD 10/31/2022 5.600% 10/27/2025	89115B6K1	450,000.00	TD		99.96	449,801.01	(198.99)	(198.99)	3.52	5.59
NORDEA BANK ABP NEW YORK CERT DEPOS DTD 11/03/2022 5.530% 11/03/2025	65558UYF3	450,000.00	WELLS_F		98.89	445,012.65	(4,987.35)	(4,987.35)	2.65	5.96
Security Type Sub-Total		1,150,000.00				1,142,400.16	(7,599.84)	(7,599.84)	2.46	5.64
Asset-Backed Security										
GMALT 2021-1 A4 DTD 02/24/2021 0.330% 02/20/2025	36261RAD0	85,000.00	RBC		98.24	83,505.39	(1,481.78)	(1,487.73)	0.46	1.16
GMALT 2021-2 A4 DTD 05/26/2021 0.410% 05/20/2025	380144AD7	35,000.00	SOCGEN		96.30	33,706.04	(1,291.01)	(1,292.20)	0.78	2.00



Managed Account Fair Market Value & Analytics

For the Month Ending **December 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										
HART 2021-A A3 DTD 04/28/2021 0.380% 09/15/2025	44933LAC7	70,079.91	BARCLAY		96.72	67,778.93	(2,293.61)	(2,296.43)	0.69	1.62
NAROT 2021-A A3 DTD 06/23/2021 0.330% 10/15/2025	65480BAC1	295,000.00	MITSU		95.77	282,533.15	(12,461.86)	(12,463.62)	0.88	1.89
TAOT 2021-B A3 DTD 06/14/2021 0.260% 11/17/2025	89190GAC1	325,000.00	CITIGRP		96.03	312,099.71	(12,865.29)	(12,877.54)	0.78	1.67
HAROT 2021-4 A3 DTD 11/24/2021 0.880% 01/21/2026	43815GAC3	100,000.00	MERRILL		94.90	94,904.49	(5,074.43)	(5,080.02)	1.26	2.62
CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314OAC8	105,956.15	MERRILL		96.25	101,985.03	(3,948.29)	(3,956.32)	0.71	1.75
HART 2021-C A3 DTD 11/17/2021 0.740% 05/15/2026	44935FAD6	80,000.00	SMBC		94.23	75,385.50	(4,596.64)	(4,601.11)	1.23	2.52
DCENT 2021-A1 A1 DTD 09/27/2021 0.580% 09/15/2026	254683CP8	195,000.00	CITIGRP		93.08	181,501.07	(13,457.18)	(13,467.79)	1.67	2.54
GMCAR 2021-4 A3 DTD 10/21/2021 0.680% 09/16/2026	362554AC1	85,000.00	JPM_CHA		94.16	80,032.46	(4,965.37)	(4,965.90)	1.30	2.33
CARMX 2022-3 A3 DTD 07/20/2022 3.970% 04/15/2027	14318MAD1	210,000.00	RBC		97.12	203,961.03	(6,034.01)	(6,034.48)	1.98	4.71
NAROT 2022-B A3 DTD 09/28/2022 4.460% 05/17/2027	65480JAC4	140,000.00	WELLS_F		98.78	138,294.94	(1,676.09)	(1,677.72)	2.07	4.77
GMCAR 2022-4 A3 DTD 10/12/2022 4.820% 08/16/2027	36265OAD8	275,000.00	RBC		100.13	275,364.79	409.86	407.80	2.12	4.79
COMET 2022-A3 A DTD 11/03/2022 4.950% 10/15/2027	14041NGB1	245,000.00	RBC		100.65	246,603.28	1,641.72	1,640.46	2.56	4.80
Security Type Sub-Total		2,246,036.06				2,177,655.81	(68,093.98)	(68,152.60)	1.47	3.08
Managed Account Sub-Total		32,526,036.06				30,236,871.15	(1,885,296.20)	(1,825,240.38)	2.41	4.44
Joint Powers Authority										
CAMP Pool		46,870.41			1.00	46,870.41	0.00	0.00	0.00	
Liquid Sub-Total		46,870.41				46,870.41	0.00	0.00	0.00	



Managed Account Fair Market Value & Analytics

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

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Securities Sub-Total	\$32,572,906.47	\$30,283,741.56	(\$1,885,296.20)	(\$1,825,240.38)	2.41	4.44%
Accrued Interest		\$94,648.66				
Total Investments		\$30,378,390.22				



Managed Account Security Transactions & Interest

For the Month Ending **December 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
BUY										
12/05/22	12/07/22	US TREASURY NOTES DTD 11/15/2016 2.000% 11/15/2026	912828U24	2,100,000.00	(1,954,066.41)	(2,552.49)	(1,956,618.90)			
Transaction Type Sub-Total				2,100,000.00	(1,954,066.41)	(2,552.49)	(1,956,618.90)			
INTEREST										
12/01/22	12/01/22	JPMORGAN CHASE & CO (CALLABLE) CORP NOTE DTD 06/01/2021 0.824% 06/01/2025	46647PCH7	315,000.00	0.00	1,297.80	1,297.80			
12/01/22	12/25/22	FHMS K043 A2 DTD 03/01/2015 3.062% 12/01/2024	3137BGK24	250,000.00	0.00	637.92	637.92			
12/01/22	12/25/22	FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023	3137FKK39	5,553.39	0.00	14.82	14.82			
12/03/22	12/03/22	AMAZON INC CORP NOTES (CALLABLE) DTD 06/03/2020 0.800% 06/03/2025	023135BQ8	475,000.00	0.00	1,900.00	1,900.00			
12/04/22	12/04/22	FREDDIE MAC NOTES DTD 12/04/2020 0.250% 12/04/2023	3137EAF2	300,000.00	0.00	375.00	375.00			
12/06/22	12/06/22	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			
12/09/22	12/09/22	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			
12/15/22	12/15/22	HART 2021-C A3 DTD 11/17/2021 0.740% 05/15/2026	44935FAD6	80,000.00	0.00	49.33	49.33			
12/15/22	12/15/22	CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314OAC8	110,000.00	0.00	47.67	47.67			
12/15/22	12/15/22	HART 2021-A A3 DTD 04/28/2021 0.380% 09/15/2025	44933LAC7	74,474.21	0.00	23.58	23.58			
12/15/22	12/15/22	NATIONAL RURAL UTIL COOP CORPORATE NOTES DTD 05/04/2022 3.450% 06/15/2025	63743HFE7	50,000.00	0.00	1,058.96	1,058.96			
12/15/22	12/15/22	NAROT 2022-B A3 DTD 09/28/2022 4.460% 05/17/2027	65480JAC4	140,000.00	0.00	520.33	520.33			



Managed Account Security Transactions & Interest

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

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
Trade	Settle							Cost	Amort Cost	Method
INTEREST										
12/15/22	12/15/22	TAOT 2021-B A3 DTD 06/14/2021 0.260% 11/17/2025	89190GAC1	325,000.00	0.00	70.42	70.42			
12/15/22	12/15/22	DCENT 2021-A1 A1 DTD 09/27/2021 0.580% 09/15/2026	254683CP8	195,000.00	0.00	94.25	94.25			
12/15/22	12/15/22	CARMX 2022-3 A3 DTD 07/20/2022 3.970% 04/15/2027	14318MAD1	210,000.00	0.00	694.75	694.75			
12/15/22	12/15/22	COMET 2022-A3 A DTD 11/03/2022 4.950% 10/15/2027	14041NGB1	245,000.00	0.00	1,414.88	1,414.88			
12/15/22	12/15/22	NAROT 2021-A A3 DTD 06/23/2021 0.330% 10/15/2025	65480BAC1	295,000.00	0.00	81.13	81.13			
12/16/22	12/16/22	GMCAR 2021-4 A3 DTD 10/21/2021 0.680% 09/16/2026	362554AC1	85,000.00	0.00	48.17	48.17			
12/16/22	12/16/22	GMCAR 2022-4 A3 DTD 10/12/2022 4.820% 08/16/2027	36265OAD8	275,000.00	0.00	1,104.58	1,104.58			
12/18/22	12/18/22	TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 06/18/2021 1.125% 06/18/2026	89236TJK2	145,000.00	0.00	815.63	815.63			
12/20/22	12/20/22	GMALT 2021-1 A4 DTD 02/24/2021 0.330% 02/20/2025	36261RAD0	85,000.00	0.00	23.38	23.38			
12/20/22	12/20/22	GMALT 2021-2 A4 DTD 05/26/2021 0.410% 05/20/2025	380144AD7	35,000.00	0.00	11.96	11.96			
12/21/22	12/21/22	HAROT 2021-4 A3 DTD 11/24/2021 0.880% 01/21/2026	43815GAC3	100,000.00	0.00	73.33	73.33			
12/27/22	12/28/22	AMERICAN HONDA FINANCE CORP NOTE DTD 06/27/2019 2.400% 06/27/2024	02665WCZ2	400,000.00	0.00	4,800.00	4,800.00			
12/30/22	12/30/22	TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 06/30/2022 3.950% 06/30/2025	89236TKC8	100,000.00	0.00	1,975.00	1,975.00			
12/31/22	12/31/22	US TREASURY NOTES DTD 12/31/2020 0.375% 12/31/2025	91282CBC4	2,825,000.00	0.00	5,296.88	5,296.88			
12/31/22	12/31/22	US TREASURY NOTES DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	700,000.00	0.00	875.00	875.00			



Managed Account Security Transactions & Interest

For the Month Ending **December 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										
12/31/22	12/31/22	US TREASURY NOTES DTD 06/30/2017 2.000% 06/30/2024	912828XX3	900,000.00	0.00	9,000.00	9,000.00			
12/31/22	12/31/22	US TREASURY NOTES DTD 12/31/2019 1.750% 12/31/2024	912828YY0	500,000.00	0.00	4,375.00	4,375.00			
Transaction Type Sub-Total				9,695,027.60	0.00	42,776.02	42,776.02			
PAYDOWNS										
12/01/22	12/25/22	FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023	3137FKK39	5,553.39	5,553.39	0.00	5,553.39	0.02	0.00	
12/15/22	12/15/22	HART 2021-A A3 DTD 04/28/2021 0.380% 09/15/2025	44933LAC7	4,394.30	4,394.30	0.00	4,394.30	0.46	0.00	
12/15/22	12/15/22	CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314QAC8	4,043.85	4,043.85	0.00	4,043.85	0.87	0.00	
Transaction Type Sub-Total				13,991.54	13,991.54	0.00	13,991.54	1.35	0.00	
SELL										
12/05/22	12/07/22	US TREASURY NOTES DTD 12/31/2019 1.750% 12/31/2024	912828YY0	2,000,000.00	1,899,921.88	15,217.39	1,915,139.27	(230,703.12)	(160,250.10)	FIFO
Transaction Type Sub-Total				2,000,000.00	1,899,921.88	15,217.39	1,915,139.27	(230,703.12)	(160,250.10)	
Managed Account Sub-Total					(40,152.99)	55,440.92	15,287.93	(230,701.77)	(160,250.10)	
Total Security Transactions					(40,152.99)	55,440.92	15,287.93	(230,701.77)	(160,250.10)	



Account Statement

For the Month Ending **December 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					53,691.54
12/01/22	12/01/22	Purchase - Interest 46647PCH7	1.00	1,297.80	54,989.34
12/05/22	12/05/22	Purchase - Interest 023135BQ8	1.00	1,900.00	56,889.34
12/05/22	12/05/22	Purchase - Interest 3137EAF2	1.00	375.00	57,264.34
12/06/22	12/06/22	Purchase - Interest 06051GKE8	1.00	1,721.25	58,985.59
12/07/22	12/07/22	Purchase - Interest 912828YY0	1.00	15,217.39	74,202.98
12/07/22	12/07/22	Purchase - Principal 912828YY0	1.00	1,899,921.88	1,974,124.86
12/07/22	12/07/22	Redemption - Principal 912828U24	1.00	(1,954,066.41)	20,058.45
12/07/22	12/07/22	Redemption - Interest 912828U24	1.00	(2,552.49)	17,505.96
12/09/22	12/09/22	Purchase - Interest 63254ABD9	1.00	4,375.00	21,880.96
12/15/22	12/15/22	Purchase - Interest 63743HFE7	1.00	1,058.96	22,939.92
12/15/22	12/15/22	Purchase - Interest 14041NGB1	1.00	1,414.88	24,354.80
12/15/22	12/15/22	Purchase - Interest 14314QAC8	1.00	47.67	24,402.47
12/15/22	12/15/22	Purchase - Interest 14318MAD1	1.00	694.75	25,097.22
12/15/22	12/15/22	Purchase - Interest 254683CP8	1.00	94.25	25,191.47
12/15/22	12/15/22	Purchase - Interest 44933LAC7	1.00	23.58	25,215.05
12/15/22	12/15/22	Purchase - Interest 44935FAD6	1.00	49.33	25,264.38
12/15/22	12/15/22	Purchase - Interest 65480BAC1	1.00	81.13	25,345.51
12/15/22	12/15/22	Purchase - Interest 65480JAC4	1.00	520.33	25,865.84
12/15/22	12/15/22	Purchase - Interest 89190GAC1	1.00	70.42	25,936.26
12/15/22	12/15/22	Purchase - Principal 14314QAC8	1.00	4,043.85	29,980.11
12/15/22	12/15/22	Purchase - Principal 44933LAC7	1.00	4,394.30	34,374.41



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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					
12/16/22	12/16/22	Purchase - Interest 362554AC1	1.00	48.17	34,422.58
12/16/22	12/16/22	Purchase - Interest 36265QAD8	1.00	1,104.58	35,527.16
12/19/22	12/19/22	Purchase - Interest 89236TJK2	1.00	815.63	36,342.79
12/20/22	12/20/22	Purchase - Interest 36261RAD0	1.00	23.38	36,366.17
12/20/22	12/20/22	Purchase - Interest 380144AD7	1.00	11.96	36,378.13
12/21/22	12/21/22	Purchase - Interest 43815GAC3	1.00	73.33	36,451.46
12/23/22	12/23/22	IP Fees November 2022	1.00	(2,534.39)	33,917.07
12/23/22	12/23/22	U.S. Bank Fees October 2022	1.00	(163.20)	33,753.87
12/27/22	12/27/22	Purchase - Interest 3137BGK24	1.00	637.92	34,391.79
12/27/22	12/27/22	Purchase - Interest 3137FKK39	1.00	14.82	34,406.61
12/27/22	12/27/22	Purchase - Principal 3137FKK39	1.00	5,553.39	39,960.00
12/28/22	12/28/22	Purchase - Interest 02665WCZ2	1.00	4,800.00	44,760.00
12/30/22	12/30/22	Purchase - Interest 89236TKC8	1.00	1,975.00	46,735.00
12/30/22	01/03/23	Accrual Income Div Reinvestment - Distributions	1.00	135.41	46,870.41



Account Statement

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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
Closing Balance					46,870.41
		Month of December	Fiscal YTD January-December		
Opening Balance		53,691.54	255,176.68	Closing Balance	46,870.41
Purchases		1,952,495.36	11,513,668.57	Average Monthly Balance	37,010.35
Redemptions (Excl. Checks)		(1,959,316.49)	(11,721,974.84)	Monthly Distribution Yield	4.30%
Check Disbursements		0.00	0.00		
Closing Balance		46,870.41	46,870.41		
Cash Dividends and Income		135.41	1,710.02		