



**CITY OF LAKE ELSINORE**  
**INVESTMENT REPORT**

**CITY OF LAKE ELSINORE**  
**INVESTMENT REPORT OF POOLED CASH AND INVESTMENTS**  
**AS OF August 31, 2023**

	BANK BALANCE	DEPOSITS IN TRANSIT	OUTSTANDING PAYMENTS	BOOK BALANCE
<b>CASH ACCOUNTS</b>				
Bank Accounts:				
General Checking Account	\$ 2,542,473	\$ 269,643	\$ (427,785)	\$ 2,384,332
Cash On Hand:				
Cashier Drawers #1 & #2	-	-	-	300
City of Lake Elsinore Petty Cash Fund	-	-	-	2,000
Total Cash Accounts	2,542,473	269,643	(427,785)	2,386,632
<b>INVESTMENTS</b>				
Local Agency Investment Funds	54,450,572	-	-	54,450,572
CAMP Investments:				
CAMP Pool Account	50,055	-	-	50,055
U.S. Treasury Bond / Note	23,409,521	-	-	23,409,521
Supra-National Agency Bond / Note	1,133,455	-	-	1,133,455
Municipal Bond / Note	1,536,023	-	-	1,536,023
Federal Agency Commercial Mortgage-Backed Security	4,002,923	-	-	4,002,923
Federal Agency Bond / Note	4,511,627	-	-	4,511,627
Corporate Note	11,849,400	-	-	11,849,400
Certificate of Deposit	900,000	-	-	900,000
Asset-Backed Security	4,546,486	-	-	4,546,486
Sub-total Investments	106,390,062	-	-	106,390,062
Market Value Adjustment:				
Unrealized Gain/(Loss) at 06/30/2023	(2,817,910)	-	-	(2,817,910)
Total Investments	103,572,152	-	-	103,572,152
Total Pooled Cash and Investments	\$ 106,114,625	\$ 269,643	\$ (427,785)	\$ 105,958,784
<b>TOTAL POOLED CASH AND INVESTMENTS</b>				<b>\$ 105,958,784</b>

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

September 20, 2023  
Date

**CITY OF LAKE ELSINORE**  
**POOLED CASH AND INVESTMENTS BY FUND**  
**AS OF August 31, 2023**

<u>FUND NO</u>	<u>FUND NAME</u>	<u>AMOUNT</u>
100	General	\$ 13,874,999
102	Measure Z	21,363,354
106	Affordable Housing In Lieu	670,491
107	Developer Agreement Revenue	79,276
108	American Rescue Plan	9,130,923
109	Road Maintenance and Rehabilitation (SB1)	241,439
110	State Gas Tax	1,232,946
112	Measure A	1,054,862
114	SB1186 CASP Education Program	57,572
116	City Hall-Public Works DIF	20,549
117	Community Center DIF	173,858
118	Lake Side Facility DIF	290,060
119	Animal Shelter DIF	36,599
135	Lighting & Landscape Maintenance - Dist. No. 1	1,089,261
140	Geothermal	11,740
160	PEG Grant	84,326
180	Launch Pointe	915,764
202	La Strada RBBD	23,944
203	E.L.S.P. - S.T.I.F.	3,376,452
205	Traffic Impact Fee	171,167
211	Storm Drain C.I.P.	3,078,723
221	Quimby Park C.I.P.	103,493
231	Library C.I.P.	1,331,195
232	City Fire Protection	600,684
300	Insurance Service	743,257
305	Information Systems Service	2,787,387
310	Support Service	35,520
315	Fleet Service	585,791
320	Facilities Service	2,388,257
331	CFD 2006-1CC Summerly Improvement Area CC	4,974
332	CFD 2006-1 Improvement Area B, Summerly	4,579
334	CFD 2015-5 Trieste - Far West Industries	3,033
335	CFD 2003-2E Canyon Hills Improvement Area E	6,937
336	CFD 2006-1FF Summerly Improvement Area FF	3,346
337	CFD 2016-2 Canyon Hills	78,533
338	CFD 2006-1 IA-JJ Summerly Improvement Area	8,111
339	CFD 2006-1 IA-KK Summerly Improvement Area	19,798
340	CFD 2006-1 IA-EE Summerly Improvement Area	3,960
345	CFD 2003-2 Improvement Area D, Canyon Hills	24,149
346	CFD 2014-1 Southshore	68,242
347	CFD 2006-1 Improvement Area A, Summerly	3,808

**CITY OF LAKE ELSINORE**  
**POOLED CASH AND INVESTMENTS BY FUND**  
**AS OF August 31, 2023**

<u>FUND NO</u>	<u>FUND NAME</u>	<u>AMOUNT</u>
354	CFD 90-2 Tuscany Hills	1,099,399
361	CFD 2022-2 Lakeshore Improvement	9,141
362	CFD 2006-8S Running Deer Estates Services	23,376
363	CFD 2022-3 Lakeside	5,014
364	CFD 2023-2 Coastal Mission Trail Improvement	40,038
366	CFD 2005-6 City Center Townhomes	13,459
368	CFD 2006-2 Viscaya	34,572
369	CFD 2004-3 Area 1 Rosetta Canyon Improvement Area	23,885
370	CFD 2006-1 IA-HH Summerly Improvement	10,701
371	CFD 2005-1 Serenity	9,103
372	CFD 2005-2 Alberhill Ranch Improvement Area	18,174
374	CFD 2005-4 Lakeview Villas	550
375	CFD 2006-4 Clurman	2,838
377	CFD 2006-6 Tessara	3,090
378	CFD 2006-8 Running Deer Estates	2,793
384	CFD 2003-2 Area B Canyon Hills Improvement Area	25,818
385	CFD 2004-3 Area 2 Rosetta Canyon Improvement Area	20,524
386	CFD 2007-4 Mekenna Court	3,735
387	CFD 2007-5 Red Kite	3,868
388	CFD 2007-6 Holiday Inn Express	365
394	CFD 2005-5 (2012A) Wasson Canyon	390
395	CFD 2018-1 Wasson Canyon II Improvement Area	656
510	Successor To RDA Area I, II, & III	2,746,318
603	Endowment Trust - Carl Graves	59,527
604	Endowment Trust - Korn Memorial	33,735
605	Public Improvement Trust	1,682,408
606	Mobile Source Air Polution Reduction	302,117
608	Trust Deposit & Pre Paid Expense	1,568,921
617	Successor Agency Housing	25,933,152
620	Cost Recovery System	5,946,150
631	Lake Destratification Equipment Replacement	502,060
650	CFD 2003-1 Law & Fire Service	31,044
655	CFD 2015-1s Law, Fire, Paramedic Services	18,504
<b>Total Pooled Cash &amp; Investments</b>		<u><u>\$ 105,958,784</u></u>

**CITY OF LAKE ELSINORE**  
**SUMMARY OF POLICY LIMITATIONS**  
**FOR THE MONTH ENDING August 31, 2023**

<u>TYPES OF SECURITIES</u>	<u>MAXIMUM PERCENTAGE</u>	<u>DIVERSIFICATION PERCENTAGE</u>	<u>CURRENT BALANCE</u>
CAMP - Pooled Sweep Account	Unlimited	0.05%	\$ 50,055
U.S. Treasury Bond / Note	Unlimited	22.00%	\$ 23,409,521
Supra-National Agency Bond / Note	30%	1.07%	\$ 1,133,455
Municipal Bond / Note	Unlimited	1.44%	\$ 1,536,023
Federal Agency Collateralized Mortgage Obligation	40%	3.76%	\$ 4,002,923
Federal Agency Bond / Note	Unlimited	4.24% <sup>(1)</sup>	\$ 4,511,627
Corporate Note	30%	11.14%	\$ 11,849,400
Negotiable Certificates of Deposit	30%	0.85%	\$ 900,000
Asset-Backed Security / Collateralized Mortgage	20%	4.27%	\$ 4,546,486
LAIF (Local Agency Investment Funds)	\$150 Million	51.18% <sup>(2)</sup>	\$ 54,450,572
TOTAL		<u>100.00%</u>	<u>\$ 106,390,062</u>

Note:

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

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



## **Local Agency Investment Fund**



# PMIA/LAIF Performance Report as of 09/14/23



## Quarterly Performance Quarter Ended 06/30/23

LAIF Apportionment Rate <sup>(2)</sup> :	3.15
LAIF Earnings Ratio <sup>(2)</sup> :	0.0008636172883763
LAIF Administrative Cost <sup>(1)*</sup> :	0.06
LAIF Fair Value Factor <sup>(1)</sup> :	0.984828499
PMIA Daily <sup>(1)</sup> :	3.26
PMIA Quarter to Date <sup>(1)</sup> :	3.01
PMIA Average Life <sup>(1)</sup> :	260

## PMIA Average Monthly Effective Yields<sup>(1)</sup>

<b>August</b>	<b>3.434</b>
July	3.305**
June	3.167
May	2.993
April	2.870
March	2.831

## Pooled Money Investment Account Monthly Portfolio Composition <sup>(1)</sup> 08/31/23 \$168.1 billion

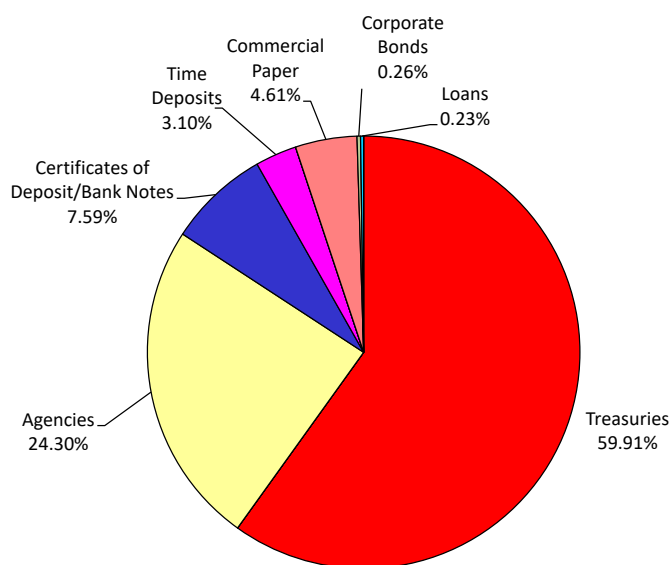


Chart does not include \$2,496,000.00 in mortgages, which equates to 0.002%. Percentages may not total 100% due to rounding.

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).

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

\*\* Revised

Source:

<sup>(1)</sup> State of California, Office of the Treasurer

<sup>(2)</sup> State of California, Office of the Controller

**CITY OF LAKE ELSINORE**  
**LOCAL AGENCY INVESTMENT FUND**  
**TRANSACTION SUMMARY**  
**FOR THE MONTH ENDING August 31, 2023**

<u>Yield</u>	<u>Purchase Date</u>	<u>Maturity Rate</u>
3.434%	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>\$ 73,550,572</u>	<u>\$ (19,100,000)</u>	<u>\$ 54,450,572</u>

Note:

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





## **CAMP**

### **Investment Portfolio**



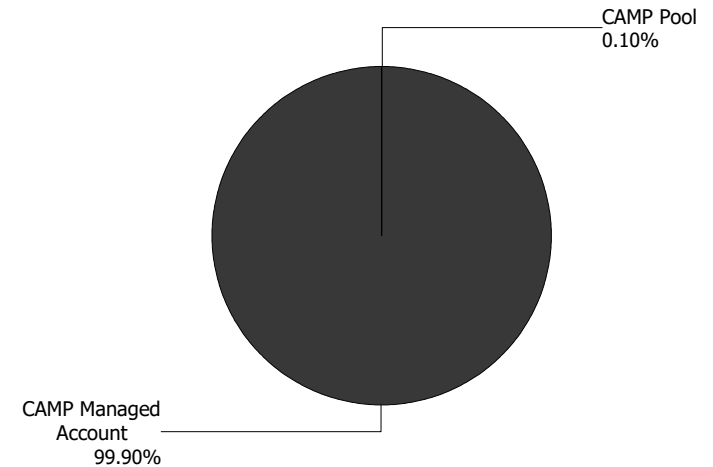
## Account Statement - Transaction Summary

For the Month Ending **August 31, 2023**

### CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

<b>CAMP Pool</b>	
Opening Market Value	51,530.66
Purchases	1,192,291.77
Redemptions	(1,193,767.25)
Unsettled Trades	0.00
Change in Value	0.00
<b>Closing Market Value</b>	<b>\$50,055.18</b>
Cash Dividends and Income	418.40
<b>CAMP Managed Account</b>	
Opening Market Value	50,264,323.24
Purchases	1,188,717.01
Redemptions	(1,124,235.62)
Unsettled Trades	0.00
Change in Value	37,831.08
<b>Closing Market Value</b>	<b>\$50,366,635.71</b>
Cash Dividends and Income	24,644.20

<b>Asset Summary</b>		
	<b>August 31, 2023</b>	<b>July 31, 2023</b>
<b>CAMP Pool</b>	50,055.18	51,530.66
<b>CAMP Managed Account</b>	50,366,635.71	50,264,323.24
<b>Total</b>	<b>\$50,416,690.89</b>	<b>\$50,315,853.90</b>
<b>Asset Allocation</b>		





## Managed Account Summary Statement

For the Month Ending **August 31, 2023**

### CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Transaction Summary - Money Market		Transaction Summary - Managed Account		Account Total	
Opening Market Value	\$51,530.66	Opening Market Value	\$50,264,323.24	Opening Market Value	\$50,315,853.90
Purchases	1,192,291.77	Maturities/Calls	(67,769.80)		
Redemptions	(1,193,767.25)	Principal Dispositions	(1,056,465.82)		
		Principal Acquisitions	1,188,717.01		
		Unsettled Trades	0.00		
		Change in Current Value	37,831.08		
Closing Market Value	\$50,055.18	Closing Market Value	\$50,366,635.71	Closing Market Value	\$50,416,690.89
Dividend	418.40				
Earnings Reconciliation (Cash Basis) - Managed Account		Cash Balance			
Interest/Dividends/Coupons Received			67,637.75	Closing Cash Balance	\$0.00
Less Purchased Interest Related to Interest/Coupons			(837.34)		
Plus Net Realized Gains/Losses			(42,156.21)		
<b>Total Cash Basis Earnings</b>			<b>\$24,644.20</b>		
Earnings Reconciliation (Accrual Basis)		Managed Account	Total	Cash Transactions Summary- Managed Account	
Ending Amortized Value of Securities		52,088,404.01	52,138,459.19	Maturities/Calls	0.00
Ending Accrued Interest		239,216.32	239,216.32	Sale Proceeds	1,057,014.57
Plus Proceeds from Sales		1,057,014.57	2,250,781.82	Coupon/Interest/Dividend Income	67,089.00
Plus Proceeds of Maturities/Calls/Principal Payments		67,769.80	67,769.80	Principal Payments	67,769.80
Plus Coupons/Dividends Received		67,089.00	67,089.00	Security Purchases	(1,189,554.35)
Less Cost of New Purchases		(1,189,554.35)	(2,381,846.12)	Net Cash Contribution	(2,319.02)
Less Beginning Amortized Value of Securities		(52,043,829.93)	(52,095,360.59)	Reconciling Transactions	0.00
Less Beginning Accrued Interest		(210,256.88)	(210,256.88)		
Dividends		0.00	418.40		
<b>Total Accrual Basis Earnings</b>		<b>\$75,852.54</b>	<b>\$76,270.94</b>		



## Portfolio Summary and Statistics

For the Month Ending **August 31, 2023**

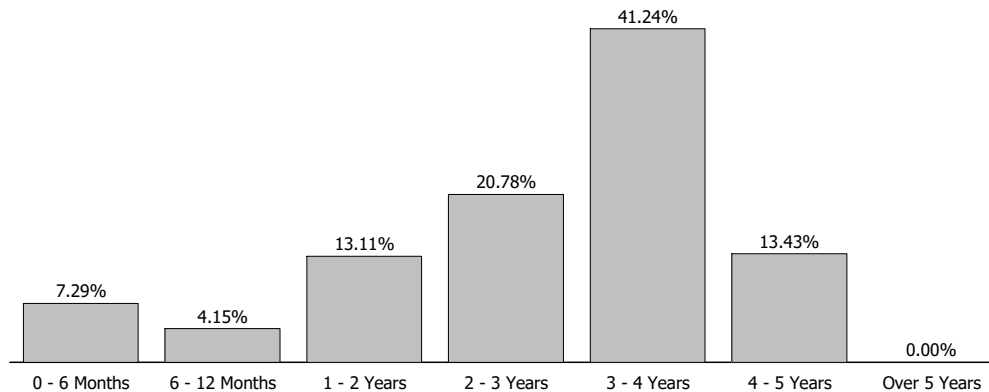
### CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

#### Account Summary

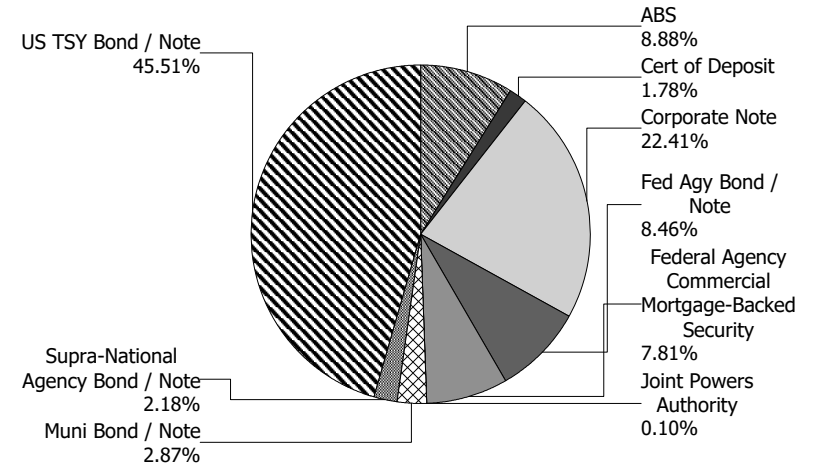
Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	24,825,000.00	22,951,378.77	45.51
Supra-National Agency Bond / Note	1,135,000.00	1,097,908.57	2.18
Municipal Bond / Note	1,535,000.00	1,445,721.15	2.87
Federal Agency Commercial Mortgage-Backed Security	4,094,787.86	3,935,140.18	7.81
Federal Agency Bond / Note	4,525,000.00	4,265,396.46	8.46
Corporate Note	11,840,000.00	11,296,228.09	22.41
Certificate of Deposit	900,000.00	896,118.30	1.78
Asset-Backed Security	4,547,077.85	4,478,744.19	8.88
<b>Managed Account Sub-Total</b>	<b>53,401,865.71</b>	<b>50,366,635.71</b>	<b>99.90%</b>
Accrued Interest		239,216.32	
<b>Total Portfolio</b>	<b>53,401,865.71</b>	<b>50,605,852.03</b>	
CAMP Pool	50,055.18	50,055.18	0.10
<b>Total Investments</b>	<b>53,451,920.89</b>	<b>50,655,907.21</b>	<b>100.00%</b>

Unsettled Trades 0.00 0.00

#### Maturity Distribution



#### Sector Allocation



#### Characteristics

Yield to Maturity at Cost	3.07%
Yield to Maturity at Market	4.82%
Weighted Average Days to Maturity	1027



## Managed Account Issuer Summary

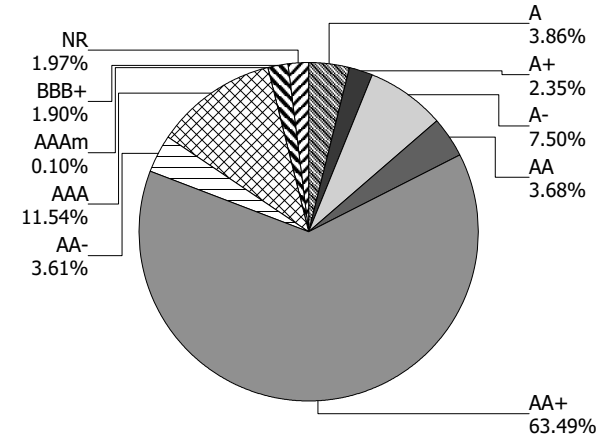
For the Month Ending **August 31, 2023**

### CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

#### Issuer Summary

Issuer	Market Value of Holdings	Percent
ABBOTT LABORATORIES	219,812.40	0.44
AMAZON.COM INC	440,790.03	0.87
AMERICAN EXPRESS CO	537,422.33	1.07
AMERICAN HONDA FINANCE	389,396.80	0.77
APPLE INC	725,179.13	1.44
BANK OF AMERICA CO	600,391.48	1.19
BERKSHIRE HATHAWAY INC	440,146.40	0.87
BMW FINANCIAL SERVICES NA LLC	223,467.23	0.44
BRISTOL-MYERS SQUIBB CO	359,886.00	0.71
CALIFORNIA STATE UNIVERSITY	77,548.05	0.15
CAMP Pool	50,055.18	0.10
CAPITAL ONE FINANCIAL CORP	724,289.97	1.44
CARMAX AUTO OWNER TRUST	265,970.38	0.53
CATERPILLAR INC	203,932.80	0.40
CHAFFEY JOINT UNION HIGH SCHOOL DISTRICT	97,154.00	0.19
CHARLES SCHWAB	379,546.88	0.75
CINTAS CORPORATION NO. 2	62,918.31	0.12
CITIGROUP INC	217,166.40	0.43
DEERE & COMPANY	375,715.88	0.75
DISCOVER FINANCIAL SERVICES	846,747.71	1.68
FANNIE MAE	2,091,141.33	4.15
FEDERAL HOME LOAN BANKS	462,668.45	0.92
FIFTH THIRD AUTO TRUST	350,647.92	0.70
FLORIDA STATE BOARD OF ADMIN FIN CORP	288,575.90	0.57
FORD CREDIT AUTO OWNER TRUST	128,184.12	0.25
FREDDIE MAC	5,646,726.86	11.20
GENERAL DYNAMICS CORP	218,445.08	0.43
GM FINANCIAL CONSUMER AUTOMOBILE TRUST	346,989.99	0.69
GM FINANCIAL LEASINGTRUST	22,537.02	0.04
GOLDMAN SACHS GROUP INC	392,510.80	0.78
HARLEY-DAVIDSON MOTORCYCLE TRUST	168,492.63	0.33
HOME DEPOT INC	24,004.40	0.05

#### Credit Quality (S&P Ratings)





## Managed Account Issuer Summary

For the Month Ending **August 31, 2023**

### CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

<b>Issuer</b>	<b>Market Value of Holdings</b>	<b>Percent</b>
HONDA AUTO RECEIVABLES	409,125.80	0.81
HYUNDAI AUTO RECEIVABLES	106,499.39	0.21
IBM CORP	219,810.60	0.44
INTER-AMERICAN DEVELOPMENT BANK	603,643.07	1.20
INTL BANK OF RECONSTRUCTION AND DEV	494,265.50	0.98
JP MORGAN CHASE & CO	469,630.74	0.93
LOCKHEED MARTIN CORP	59,016.84	0.12
LOS ANGELES COMMUNITY COLLEGE DISTRICT	129,113.60	0.26
MICROSOFT CORP	720,991.50	1.43
MORGAN STANLEY	395,004.40	0.78
NATIONAL AUSTRALIA BANK LTD	720,470.25	1.43
NATIONAL RURAL UTILITIES CO FINANCE CORP	374,270.85	0.74
NEW YORK ST URBAN DEVELOPMENT CORP	302,428.75	0.60
NISSAN AUTO RECEIVABLES	322,804.15	0.64
NORDEA BANK ABP	446,325.30	0.89
PACCAR FINANCIAL CORP	166,505.15	0.33
PNC FINANCIAL SERVICES GROUP	395,684.80	0.78
ROCHE HOLDINGS INC	392,373.69	0.78
SAN JUAN UNIFIED SCHOOL DISTRICT	120,441.10	0.24
STATE OF CALIFORNIA	200,628.00	0.40
STATE OF CONNECTICUT	58,413.60	0.12
STATE OF MINNESOTA	92,216.00	0.18
TARGET CORP	36,533.48	0.07
TEXAS INSTRUMENTS INC	84,545.42	0.17
THE BANK OF NEW YORK MELLON CORPORATION	631,883.81	1.25
THE WALT DISNEY CORPORATION	385,690.00	0.77
TORONTO-DOMINION BANK	449,793.00	0.89
TOYOTA MOTOR CORP	799,557.69	1.59
UNITED STATES TREASURY	22,951,378.77	45.53
UNITEDHEALTH GROUP INC	203,411.03	0.40
UNIVERSITY OF CALIFORNIA	79,202.15	0.16
USAA CAPITAL CORP	216,570.60	0.43
<b>Total</b>	<b>\$50,416,690.89</b>	<b>100.00%</b>



## Managed Account Detail of Securities Held

For the Month Ending **August 31, 2023**

### 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
<b>U.S. Treasury Bond / Note</b>											
US TREASURY N/B NOTES DTD 01/31/2022 0.875% 01/31/2024	91282CDV0	1,225,000.00	AA+	Aaa	01/13/23	01/17/23	1,178,296.87	4.68	932.07	1,206,269.46	1,202,222.60
US TREASURY NOTES DTD 12/31/2019 1.750% 12/31/2024	912828YY0	400,000.00	AA+	Aaa	08/05/20	08/07/20	427,531.25	0.18	1,198.37	408,343.32	382,312.48
US TREASURY NOTES DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	150,000.00	AA+	Aaa	04/01/21	04/05/21	147,093.75	0.72	64.20	148,745.07	137,835.93
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	256.79	393,101.87	362,375.00
US TREASURY NOTES DTD 12/31/2020 0.375% 12/31/2025	91282CBC4	550,000.00	AA+	Aaa	09/01/21	09/07/21	542,824.22	0.68	353.09	546,120.71	498,265.63
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	417.29	640,038.64	588,859.37
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	189.54	72,758.58	67,828.13
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	2,400.81	935,709.29	859,156.25
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	108.70	184,314.82	178,812.50
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	135.87	233,675.71	223,515.63
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	407.61	706,526.25	670,546.87
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	434.78	751,491.75	715,250.00
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	489.13	843,175.07	804,656.25
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	489.13	840,812.24	804,656.25



## Managed Account Detail of Securities Held

For the Month Ending **August 31, 2023**

### 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
<b>U.S. Treasury Bond / Note</b>											
US TREASURY NOTES DTD 11/15/2016 2.000% 11/15/2026	912828U24	250,000.00	AA+	Aaa	11/01/22	11/04/22	228,144.53	4.39	1,480.98	232,613.62	231,484.38
US TREASURY NOTES DTD 11/15/2016 2.000% 11/15/2026	912828U24	975,000.00	AA+	Aaa	01/04/23	01/06/23	907,092.77	3.96	5,775.81	918,563.26	902,789.06
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	12,440.22	1,981,245.15	1,944,468.75
US TREASURY NOTES DTD 11/15/2016 2.000% 11/15/2026	912828U24	9,500,000.00	AA+	Aaa	01/13/23	01/17/23	8,922,578.13	3.72	56,277.17	9,016,336.90	8,796,406.25
US TREASURY N/B NOTES DTD 04/30/2022 2.750% 04/30/2027	91282CEN7	1,200,000.00	AA+	Aaa	01/31/23	02/03/23	1,155,421.88	3.70	11,119.57	1,161,473.21	1,132,687.44
US TREASURY N/B NOTES DTD 07/31/2022 2.750% 07/31/2027	91282CFB2	375,000.00	AA+	Aaa	05/01/23	05/05/23	362,329.10	3.62	896.74	363,303.15	352,968.75
US TREASURY N/B NOTES DTD 07/31/2022 2.750% 07/31/2027	91282CFB2	600,000.00	AA+	Aaa	07/03/23	07/07/23	565,640.63	4.30	1,434.78	566,936.34	564,750.00
US TREASURY N/B NOTES DTD 07/31/2022 2.750% 07/31/2027	91282CFB2	800,000.00	AA+	Aaa	03/02/23	03/06/23	746,531.25	4.44	1,913.04	752,483.31	753,000.00
US TREASURY N/B NOTES DTD 07/31/2022 2.750% 07/31/2027	91282CFB2	825,000.00	AA+	Aaa	06/02/23	06/06/23	786,779.30	3.97	1,972.83	788,972.70	776,531.25
<b>Security Type Sub-Total</b>		<b>24,825,000.00</b>					<b>23,409,520.52</b>	<b>3.38</b>	<b>101,188.52</b>	<b>23,693,010.42</b>	<b>22,951,378.77</b>
<b>Supra-National Agency Bond / Note</b>											
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	336.81	499,917.53	494,265.50
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	1,393.47	634,833.65	603,643.07
<b>Security Type Sub-Total</b>		<b>1,135,000.00</b>					<b>1,133,455.10</b>	<b>0.43</b>	<b>1,730.28</b>	<b>1,134,751.18</b>	<b>1,097,908.57</b>
<b>Municipal Bond / Note</b>											





## Managed Account Detail of Securities Held

For the Month Ending **August 31, 2023**

### 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
<b>Municipal Bond / Note</b>											
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	199.80	60,000.00	58,413.60
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	175.08	100,000.00	97,154.00
NY ST URBAN DEV CORP TXBL REV BONDS DTD 12/23/2020 0.870% 03/15/2025	650036DT0	325,000.00	NR	NR	12/16/20	12/23/20	325,000.00	0.87	1,303.79	325,000.00	302,428.75
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	221.00	85,000.00	79,202.15
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	136.28	65,175.78	60,507.85
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	178.22	85,215.56	79,125.65
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	335.47	160,000.00	148,942.40
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	52.50	100,000.00	92,216.00
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	92.30	130,000.00	120,441.10
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	90.18	140,000.00	129,113.60
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	244.23	85,000.00	77,548.05
CA ST MUNICIPAL BONDS DTD 03/15/2023 4.846% 03/01/2027	13063D3N6	200,000.00	AA-	Aa2	03/09/23	03/15/23	200,000.00	4.85	4,469.09	200,000.00	200,628.00

<b>Security Type Sub-Total</b>		<b>1,535,000.00</b>					<b>1,536,023.10</b>	<b>1.59</b>	<b>7,497.94</b>	<b>1,535,391.34</b>	<b>1,445,721.15</b>
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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	253,305.46	242,309.12
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## Managed Account Detail of Securities Held

For the Month Ending **August 31, 2023**

### 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
<b>Federal Agency Commercial Mortgage-Backed Security</b>											
FHMS K054 A2 DTD 04/20/2016 2.745% 01/01/2026	3137BNGT5	275,000.00	AA+	Aaa	04/11/23	04/14/23	263,613.28	4.37	629.06	265,218.66	260,479.27
FHMS K058 A2 DTD 11/09/2016 2.653% 08/01/2026	3137BSP72	550,000.00	AA+	Aaa	04/06/23	04/12/23	526,839.84	4.02	1,215.96	529,564.56	514,423.82
FHMS K061 A2 DTD 01/30/2017 3.347% 11/01/2026	3137BTUM1	380,000.00	AA+	Aaa	05/19/23	05/24/23	368,303.13	4.31	1,059.88	369,233.67	361,789.54
FHMS K064 A2 DTD 05/15/2017 3.224% 03/01/2027	3137BXQY1	550,000.00	AA+	Aaa	08/16/23	08/18/23	518,804.69	4.98	1,477.67	519,142.98	519,358.33
FHLMC MULTIFAMILY STRUCTURED P DTD 07/01/2017 3.243% 04/01/2027	3137F1G44	550,000.00	AA+	Aaa	06/08/23	06/13/23	527,033.20	4.44	1,486.38	528,356.93	519,468.61
FHMS KJ46 A1 DTD 07/01/2023 4.777% 06/01/2028	3137HAD45	439,787.86	AA+	Aaa	07/19/23	07/27/23	439,776.87	4.78	1,750.72	439,777.09	435,938.13
FHMS K505 A2 DTD 07/01/2023 4.819% 06/01/2028	3137HACX2	550,000.00	AA+	Aaa	07/13/23	07/20/23	555,493.40	4.59	2,208.71	555,360.54	548,732.31
FNA 2023-M6 A2 DTD 07/01/2023 4.190% 07/01/2028	3136BQDE6	550,000.00	AA+	Aaa	07/18/23	07/31/23	540,675.78	4.58	1,920.42	540,841.82	532,641.05
<b>Security Type Sub-Total</b>		<b>4,094,787.86</b>					<b>4,002,923.00</b>	<b>4.36</b>	<b>12,386.72</b>	<b>4,000,801.71</b>	<b>3,935,140.18</b>
<b>Federal Agency Bond / Note</b>											
FREDDIE MAC NOTES DTD 09/04/2020 0.250% 09/08/2023	3137EAEW5	250,000.00	AA+	Aaa	09/02/20	09/04/20	249,917.50	0.26	300.35	249,999.47	249,741.25
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	152.34	324,950.18	322,813.08
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	279.51	349,981.03	346,716.65
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	212.15	324,970.62	320,956.68



## Managed Account Detail of Securities Held

For the Month Ending **August 31, 2023**

### 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
<b>Federal Agency Bond / Note</b>											
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	181.25	299,974.50	295,953.30
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	665.97	349,437.51	325,476.20
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	783.85	349,763.22	325,677.80
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	177.08	424,200.51	390,268.15
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	21.88	349,349.83	320,160.40
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	276.56	149,818.42	137,192.25
FREDDIE MAC NOTES DTD 09/25/2020 0.375% 09/23/2025	3137EAEX3	700,000.00	AA+	Aaa	09/23/20	09/25/20	697,893.00	0.44	1,152.08	699,130.17	638,735.30
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	1,029.17	648,980.26	591,705.40
<b>Security Type Sub-Total</b>		<b>4,525,000.00</b>					<b>4,511,627.25</b>	<b>0.43</b>	<b>5,232.19</b>	<b>4,520,555.72</b>	<b>4,265,396.46</b>
<b>Corporate Note</b>											
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	1,477.78	400,181.62	395,684.80
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	356.56	104,990.47	102,067.88
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	364.58	209,951.21	202,928.88
MORGAN STANLEY CORP NOTES DTD 04/28/2014 3.875% 04/29/2024	61746BDQ6	400,000.00	A-	A1	07/19/19	07/23/19	422,916.00	2.59	5,252.78	403,170.35	395,004.40



## Managed Account Detail of Securities Held

For the Month Ending **August 31, 2023**

### 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
<b>Corporate Note</b>											
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	1,706.67	399,670.98	389,396.80
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	2,267.22	402,365.29	392,510.80
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	27.71	69,998.01	66,924.83
WALT DISNEY COMPANY/THE (CALLABLE) DTD 09/06/2019 1.750% 08/30/2024	254687FK7	400,000.00	A-	A2	09/03/19	09/06/19	398,368.00	1.84	19.44	399,673.60	385,690.00
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	218.75	177,649.96	166,505.15
AMERICAN EXPRESS CO CORP NOTES (CALLABLE DTD 03/04/2022 2.250% 03/04/2025	025816CO0	80,000.00	BBB+	A2	03/01/22	03/04/22	79,919.20	2.29	885.00	79,959.45	75,952.48
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	4,152.07	410,000.00	392,373.69
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	255.00	24,976.75	24,004.40
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	2,557.50	233,794.71	217,166.40
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	747.50	64,992.05	62,918.31
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	2,531.25	224,582.32	216,570.60



## Managed Account Detail of Securities Held

For the Month Ending **August 31, 2023**

### 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
<b>Corporate Note</b>											
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	2,318.75	234,512.04	218,445.08
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	648.90	315,000.00	302,467.41
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	928.89	474,918.21	440,790.03
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	1,993.06	250,000.00	242,385.75
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	364.17	49,992.25	48,223.45
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	850.00	225,000.00	219,810.60
BANK OF AMERICA CORP NOTES DTD 07/30/2015 3.875% 08/01/2025	06051GFS3	225,000.00	A-	A1	08/18/20	08/20/20	256,918.50	0.93	726.56	237,364.67	218,987.10
ABBOTT LABORATORIES CORPORATE NOTES (CAL DTD 03/22/2017 3.875% 09/15/2025	002824BM1	225,000.00	AA-	Aa3	09/24/20	09/28/20	257,845.50	0.86	4,020.31	237,462.59	219,812.40
BANK OF AMERICA CORP NOTES (CALLABLE) DTD 12/06/2021 1.530% 12/06/2025	06051GKE8	225,000.00	A-	A1	12/01/21	12/06/21	225,000.00	1.53	812.81	225,000.00	212,390.33
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	88.30	175,000.00	167,163.33
UNITEDHEALTH GROUP INC (CALLABLE) CORPOR DTD 05/19/2021 1.150% 05/15/2026	91324PEC2	225,000.00	A+	A2	05/17/21	05/19/21	224,608.50	1.19	761.88	224,787.92	203,411.03



## Managed Account Detail of Securities Held

For the Month Ending **August 31, 2023**

### 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
<b>Corporate Note</b>											
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	115.45	174,969.00	156,542.40
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	563.13	224,235.64	203,932.80
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	99.67	39,953.89	36,533.48
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	946.70	474,281.39	428,954.93
MICROSOFT CORP CORP NOTES (CALLABLE) DTD 02/06/2017 3.300% 02/06/2027	594918BY9	750,000.00	AAA	Aaa	03/14/23	03/17/23	721,942.50	4.36	1,718.75	725,257.31	720,991.50
AMERICAN EXPRESS CO CORP NOTES (CALLABLE DTD 03/04/2022 2.550% 03/04/2027	025816CS6	300,000.00	BBB+	A2	01/13/23	01/18/23	277,203.00	4.59	3,761.25	280,624.06	272,516.10
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	5,037.64	468,692.93	440,146.40
CHARLES SCHWAB CORP NOTES (CALLABLE) DTD 09/24/2021 3.300% 04/01/2027	808513BW4	300,000.00	A-	A2	02/17/23	02/22/23	284,925.00	4.66	4,125.00	286,845.83	277,479.00
NATIONAL AUSTRALIA BK/NY CORPORATE NOTES DTD 06/09/2022 3.905% 06/09/2027	63254ABE7	500,000.00	AA-	Aa3	01/13/23	01/18/23	488,325.00	4.50	4,447.36	489,971.01	478,084.50
APPLE INC (CALLABLE) BONDS DTD 09/12/2017 2.900% 09/12/2027	037833DB3	775,000.00	AA+	Aaa	01/19/23	01/23/23	741,062.75	3.94	10,550.76	745,492.83	725,179.13
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 01/12/2023 4.625% 01/12/2028	89236TKQ7	375,000.00	A+	A1	02/08/23	02/10/23	376,282.50	4.55	2,360.68	376,137.62	371,070.38



## Managed Account Detail of Securities Held

For the Month Ending **August 31, 2023**

### 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
<b>Corporate Note</b>											
NATIONAL RURAL UTIL COOP CORP NOTES (CAL DTD 02/07/2018 3.400% 02/07/2028	637432NP6	350,000.00	A-	A1	02/17/23	02/22/23	329,189.00	4.76	793.33	331,383.87	326,047.40
TEXAS INSTRUMENTS INC CORP NOTE (CALLABL DTD 11/18/2022 4.600% 02/15/2028	882508BV5	85,000.00	A+	Aa3	05/11/23	05/18/23	87,043.40	4.04	173.78	86,916.21	84,545.42
BRISTOL-MYERS SQUIBB CO CORP NOTES (CALL DTD 07/15/2020 3.900% 02/20/2028	110122DE5	375,000.00	A+	A2	03/09/23	03/13/23	358,263.75	4.93	446.88	359,858.56	359,886.00
LOCKHEED MARTIN CORP NOTES (CALLABLE) DTD 05/25/2023 4.450% 05/15/2028	539830BZ1	60,000.00	A-	A2	05/23/23	05/25/23	59,892.00	4.49	712.00	59,897.88	59,016.84
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 07/14/2023 4.950% 07/14/2028	24422EXB0	375,000.00	A	A2	07/21/23	07/25/23	377,865.00	4.78	2,423.44	377,805.05	375,715.88
<b>Security Type Sub-Total</b>		<b>11,840,000.00</b>					<b>11,849,400.30</b>	<b>2.89</b>	<b>74,609.26</b>	<b>11,757,317.53</b>	<b>11,296,228.09</b>
<b>Certificate of Deposit</b>											
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	21,350.00	450,000.00	449,793.00
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	8,156.75	450,000.00	446,325.30
<b>Security Type Sub-Total</b>		<b>900,000.00</b>					<b>900,000.00</b>	<b>5.56</b>	<b>29,506.75</b>	<b>900,000.00</b>	<b>896,118.30</b>
<b>Asset-Backed Security</b>											
GMALT 2021-2 A4 DTD 05/26/2021 0.410% 05/20/2025	380144AD7	22,615.32	AAA	NR	05/18/21	05/26/21	22,613.41	0.41	2.83	22,614.50	22,537.02
HART 2021-A A3 DTD 04/28/2021 0.380% 09/15/2025	44933LAC7	36,416.89	AAA	NR	04/20/21	04/28/21	36,413.07	0.38	6.15	36,415.11	35,634.12



## Managed Account Detail of Securities Held

For the Month Ending **August 31, 2023**

### 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
<b>Asset-Backed Security</b>											
NAROT 2021-A A3 DTD 06/23/2021 0.330% 10/15/2025	65480BAC1	190,326.75	AAA	Aaa	06/15/21	06/23/21	190,323.52	0.33	27.91	190,325.16	185,097.43
TAOT 2021-B A3 DTD 06/14/2021 0.260% 11/17/2025	89190GAC1	192,217.77	AAA	NR	06/08/21	06/14/21	192,197.06	0.26	22.21	192,207.42	186,659.08
HAROT 2021-4 A3 DTD 11/24/2021 0.880% 01/21/2026	43815GAC3	91,588.31	NR	Aaa	11/16/21	11/24/21	91,569.00	0.89	22.39	91,577.21	88,239.40
CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314QAC8	62,788.50	AAA	NR	04/13/21	04/21/21	62,774.96	0.52	14.51	62,781.59	60,811.38
HART 2021-C A3 DTD 11/17/2021 0.740% 05/15/2026	44935FAD6	73,374.84	AAA	NR	11/09/21	11/17/21	73,358.46	0.75	24.13	73,364.98	70,865.27
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	194,974.45	185,174.26
GMCAR 2021-4 A3 DTD 10/21/2021 0.680% 09/16/2026	362554AC1	77,749.47	AAA	Aaa	10/13/21	10/21/21	77,747.48	0.68	22.03	77,748.24	74,577.82
CARMX 2022-3 A3 DTD 07/20/2022 3.970% 04/15/2027	14318MAD1	210,000.00	AAA	NR	07/12/22	07/20/22	209,995.04	3.97	370.53	209,996.21	205,159.00
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	139,976.82	137,706.72
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	274,963.18	272,412.17
TAOT 2023-A A3 DTD 01/30/2023 4.630% 09/15/2027	891940AC2	245,000.00	AAA	NR	01/24/23	01/30/23	244,999.88	4.63	504.16	244,999.90	241,828.23
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	244,967.98	243,152.11
HDMOT 2023-A A3 DTD 02/23/2023 5.050% 12/15/2027	41285JAD0	170,000.00	NR	Aaa	02/13/23	02/23/23	169,982.88	5.05	381.56	169,984.73	168,492.63
FORDO 2023-A A3 DTD 03/31/2023 4.650% 02/15/2028	344928AD8	130,000.00	AAA	NR	03/28/23	03/31/23	129,986.44	4.65	268.67	129,987.61	128,184.12





## Managed Account Detail of Securities Held

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### CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
<b>Asset-Backed Security</b>											
HAROT 2023-3 A3 DTD 08/22/2023 5.410% 02/18/2028	43815QAC1	320,000.00	AAA	NR	08/15/23	08/22/23	319,934.02	5.42	432.80	319,934.42	320,886.40
DCENT 2023-A1 A DTD 04/11/2023 4.310% 03/15/2028	254683CY9	320,000.00	NR	Aaa	04/04/23	04/11/23	319,981.44	4.31	612.98	319,982.91	313,480.70
BACCT 2023-A1 A1 DTD 06/16/2023 4.790% 05/15/2028	05522RDG0	170,000.00	AAA	NR	06/08/23	06/16/23	169,961.51	4.79	361.91	169,963.16	169,014.05
AMXCA 2023-1 A DTD 06/14/2023 4.870% 05/15/2028	02582JJZ4	190,000.00	AAA	NR	06/07/23	06/14/23	189,983.15	4.87	411.24	189,983.89	188,953.75
COMET 2023-A1 A DTD 05/24/2023 4.420% 05/15/2028	14041NGD7	490,000.00	AAA	NR	05/17/23	05/24/23	489,887.64	4.43	962.58	489,893.82	481,137.86
DCENT 2023-A2 A DTD 06/28/2023 4.930% 06/15/2028	254683CZ6	350,000.00	AAA	Aaa	06/21/23	06/28/23	349,952.72	4.93	766.89	349,954.41	348,092.75
FITAT 2023-1 A3 DTD 08/23/2023 5.530% 08/15/2028	31680EAD3	350,000.00	AAA	Aaa	08/15/23	08/23/23	349,978.30	5.53	430.11	349,978.41	350,647.92
<b>Security Type Sub-Total</b>		<b>4,547,077.85</b>					<b>4,546,485.75</b>	<b>3.92</b>	<b>7,064.66</b>	<b>4,546,576.11</b>	<b>4,478,744.19</b>
<b>Managed Account Sub-Total</b>		<b>53,401,865.71</b>					<b>51,889,435.02</b>	<b>3.07</b>	<b>239,216.32</b>	<b>52,088,404.01</b>	<b>50,366,635.71</b>
<b>Joint Powers Authority</b>											
CAMP Pool		50,055.18	AAAm	NR			50,055.18		0.00	50,055.18	50,055.18
<b>Liquid Sub-Total</b>		<b>50,055.18</b>					<b>50,055.18</b>		<b>0.00</b>	<b>50,055.18</b>	<b>50,055.18</b>
<b>Securities Sub-Total</b>		<b>\$53,451,920.89</b>					<b>\$51,939,490.20</b>	<b>3.07%</b>	<b>\$239,216.32</b>	<b>\$52,138,459.19</b>	<b>\$50,416,690.89</b>
<b>Accrued Interest</b>											<b>\$239,216.32</b>
<b>Total Investments</b>											<b>\$50,655,907.21</b>



## 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
<b>U.S. Treasury Bond / Note</b>										
US TREASURY N/B NOTES DTD 01/31/2022 0.875% 01/31/2024	91282CDV0	1,225,000.00	CITIGRP		98.14	1,202,222.60	23,925.73	(4,046.86)	0.42	5.44
US TREASURY NOTES DTD 12/31/2019 1.750% 12/31/2024	912828YY0	400,000.00	WELLS_F		95.58	382,312.48	(45,218.77)	(26,030.84)	1.32	5.23
US TREASURY NOTES DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	150,000.00	GOLDMAN		91.89	137,835.93	(9,257.82)	(10,909.14)	1.83	4.93
US TREASURY NOTES DTD 12/31/2020 0.375% 12/31/2025	91282CBC4	400,000.00	CITIGRP		90.59	362,375.00	(25,593.75)	(30,726.87)	2.32	4.68
US TREASURY NOTES DTD 12/31/2020 0.375% 12/31/2025	91282CBC4	550,000.00	CITIGRP		90.59	498,265.63	(44,558.59)	(47,855.08)	2.32	4.68
US TREASURY NOTES DTD 12/31/2020 0.375% 12/31/2025	91282CBC4	650,000.00	BNP_PAR		90.59	588,859.37	(43,392.58)	(51,179.27)	2.32	4.68
US TREASURY N/B NOTES DTD 04/30/2021 0.750% 04/30/2026	91282CBW0	75,000.00	BMO		90.44	67,828.13	(3,629.88)	(4,930.45)	2.64	4.60
US TREASURY N/B NOTES DTD 04/30/2021 0.750% 04/30/2026	91282CBW0	950,000.00	CITIGRP		90.44	859,156.25	(67,687.50)	(76,553.04)	2.64	4.60
US TREASURY N/B NOTES DTD 07/31/2021 0.625% 07/31/2026	91282CCP4	200,000.00	BMO		89.41	178,812.50	(195.31)	(5,502.32)	2.89	4.55
US TREASURY N/B NOTES DTD 07/31/2021 0.625% 07/31/2026	91282CCP4	250,000.00	HSBC		89.41	223,515.63	(2,734.37)	(10,160.08)	2.89	4.55
US TREASURY N/B NOTES DTD 07/31/2021 0.625% 07/31/2026	91282CCP4	750,000.00	BMO		89.41	670,546.87	(19,921.88)	(35,979.38)	2.89	4.55
US TREASURY N/B NOTES DTD 07/31/2021 0.625% 07/31/2026	91282CCP4	800,000.00	HSBC		89.41	715,250.00	(17,093.75)	(36,241.75)	2.89	4.55
US TREASURY N/B NOTES DTD 07/31/2021 0.625% 07/31/2026	91282CCP4	900,000.00	MERRILL		89.41	804,656.25	(14,378.91)	(38,518.82)	2.89	4.55
US TREASURY N/B NOTES DTD 07/31/2021 0.625% 07/31/2026	91282CCP4	900,000.00	BMO		89.41	804,656.25	(14,906.25)	(36,155.99)	2.89	4.55
US TREASURY NOTES DTD 11/15/2016 2.000% 11/15/2026	912828U24	250,000.00	BMO		92.59	231,484.38	3,339.85	(1,129.24)	3.10	4.51
US TREASURY NOTES DTD 11/15/2016 2.000% 11/15/2026	912828U24	975,000.00	BMO		92.59	902,789.06	(4,303.71)	(15,774.20)	3.10	4.51
US TREASURY NOTES DTD 11/15/2016 2.000% 11/15/2026	912828U24	2,100,000.00	HSBC		92.59	1,944,468.75	(9,597.66)	(36,776.40)	3.10	4.51



## Managed Account Fair Market Value & Analytics

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### CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

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<b>U.S. Treasury Bond / Note</b>										
US TREASURY NOTES DTD 11/15/2016 2.000% 11/15/2026	912828U24	9,500,000.00	JPM_CHA		92.59	8,796,406.25	(126,171.88)	(219,930.65)	3.10	4.51
US TREASURY N/B NOTES DTD 04/30/2022 2.750% 04/30/2027	91282CEN7	1,200,000.00	BNP_PAR		94.39	1,132,687.44	(22,734.44)	(28,785.77)	3.47	4.42
US TREASURY N/B NOTES DTD 07/31/2022 2.750% 07/31/2027	91282CFB2	375,000.00	MORGAN_		94.13	352,968.75	(9,360.35)	(10,334.40)	3.72	4.40
US TREASURY N/B NOTES DTD 07/31/2022 2.750% 07/31/2027	91282CFB2	600,000.00	CITIGRP		94.13	564,750.00	(890.63)	(2,186.34)	3.72	4.40
US TREASURY N/B NOTES DTD 07/31/2022 2.750% 07/31/2027	91282CFB2	800,000.00	BMO		94.13	753,000.00	6,468.75	516.69	3.72	4.40
US TREASURY N/B NOTES DTD 07/31/2022 2.750% 07/31/2027	91282CFB2	825,000.00	HSBC		94.13	776,531.25	(10,248.05)	(12,441.45)	3.72	4.40
<b>Security Type Sub-Total</b>		<b>24,825,000.00</b>				<b>22,951,378.77</b>	<b>(458,141.75)</b>	<b>(741,631.65)</b>	<b>2.91</b>	<b>4.58</b>
<b>Supra-National Agency Bond / Note</b>										
INTL BK RECON & DEVELOP NOTES DTD 11/24/2020 0.250% 11/24/2023	459058JM6	500,000.00	TD		98.85	494,265.50	(4,659.50)	(5,652.03)	0.24	5.22
INTER-AMERICAN DEVEL BK NOTES DTD 09/23/2021 0.500% 09/23/2024	4581X0DZ8	635,000.00	JPM_CHA		95.06	603,643.07	(30,887.03)	(31,190.58)	1.06	5.34
<b>Security Type Sub-Total</b>		<b>1,135,000.00</b>				<b>1,097,908.57</b>	<b>(35,546.53)</b>	<b>(36,842.61)</b>	<b>0.69</b>	<b>5.29</b>
<b>Municipal Bond / Note</b>										
CT ST TXBL GO BONDS DTD 06/11/2020 1.998% 07/01/2024	20772KJW0	60,000.00	SIEBERT		97.36	58,413.60	(1,586.40)	(1,586.40)	0.83	5.27
CHAFFEY UHSD, CA TXBL GO BONDS DTD 12/05/2019 2.101% 08/01/2024	157411TK5	100,000.00	RBC		97.15	97,154.00	(2,846.00)	(2,846.00)	0.91	5.31
NY ST URBAN DEV CORP TXBL REV BONDS DTD 12/23/2020 0.870% 03/15/2025	650036DT0	325,000.00	WELLS_F		93.06	302,428.75	(22,571.25)	(22,571.25)	1.53	5.64
UNIV OF CAL TXBL REV BONDS DTD 07/16/2020 0.883% 05/15/2025	91412HGE7	85,000.00	JPM_CHA	04/15/25	93.18	79,202.15	(5,797.85)	(5,797.85)	1.61	5.10
FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025	341271AD6	65,000.00	MERRILL		93.09	60,507.85	(4,951.70)	(4,667.93)	1.82	5.25



## Managed Account Fair Market Value & Analytics

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<b>Municipal Bond / Note</b>										
FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025	341271AD6	85,000.00	MERRILL		93.09	79,125.65	(6,437.90)	(6,089.91)	1.82	5.25
FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025	341271AD6	160,000.00	MERRILL		93.09	148,942.40	(11,057.60)	(11,057.60)	1.82	5.25
MN ST TXBL GO BONDS DTD 08/25/2020 0.630% 08/01/2025	60412AVJ9	100,000.00	MORGAN_		92.22	92,216.00	(7,784.00)	(7,784.00)	1.91	4.93
SAN JUAN USD, CA TXBL GO BONDS DTD 10/29/2020 0.852% 08/01/2025	798306WP7	130,000.00	KEYBANC		92.65	120,441.10	(9,558.90)	(9,558.90)	1.91	4.91
LOS ANGELES CCD, CA TXBL GO BONDS DTD 11/10/2020 0.773% 08/01/2025	54438CYK2	140,000.00	MERRILL		92.22	129,113.60	(10,886.40)	(10,886.40)	1.91	5.08
CA ST UNIV TXBL REV BONDS DTD 07/29/2021 0.862% 11/01/2025	13077DOD7	85,000.00	JPM_CHA		91.23	77,548.05	(7,451.95)	(7,451.95)	2.15	5.19
CA ST MUNICIPAL BONDS DTD 03/15/2023 4.846% 03/01/2027	13063D3N6	200,000.00	WELLS_F		100.31	200,628.00	628.00	628.00	3.19	4.75
<b>Security Type Sub-Total</b>		<b>1,535,000.00</b>				<b>1,445,721.15</b>	<b>(90,301.95)</b>	<b>(89,670.19)</b>	<b>1.87</b>	<b>5.19</b>

<b>Federal Agency Commercial Mortgage-Backed Security</b>										
FHMS K043 A2 DTD 03/01/2015 3.062% 12/01/2024	3137BGK24	250,000.00	CITIGRP		96.92	242,309.12	(20,073.69)	(10,996.34)	1.18	5.61
FHMS K054 A2 DTD 04/20/2016 2.745% 01/01/2026	3137BNGT5	275,000.00	BAIRD		94.72	260,479.27	(3,134.01)	(4,739.39)	2.15	5.15
FHMS K058 A2 DTD 11/09/2016 2.653% 08/01/2026	3137BSP72	550,000.00	BREAN		93.53	514,423.82	(12,416.02)	(15,140.74)	2.76	5.04
FHMS K061 A2 DTD 01/30/2017 3.347% 11/01/2026	3137BTUM1	380,000.00	CITIGRP		95.21	361,789.54	(6,513.59)	(7,444.13)	2.84	4.98
FHMS K064 A2 DTD 05/15/2017 3.224% 03/01/2027	3137BXQY1	550,000.00	MORGAN_		94.43	519,358.33	553.64	215.35	3.14	4.96
FHLMC MULTIFAMILY STRUCTURED P DTD 07/01/2017 3.243% 04/01/2027	3137F1G44	550,000.00	CITIGRP		94.45	519,468.61	(7,564.59)	(8,888.32)	3.28	4.94
FHMS KJ46 A1 DTD 07/01/2023 4.777% 06/01/2028	3137HAD45	439,787.86	JPM_CHA		99.12	435,938.13	(3,838.74)	(3,838.96)	3.36	4.98
FHMS K505 A2 DTD 07/01/2023 4.819% 06/01/2028	3137HACX2	550,000.00	JPM_CHA		99.77	548,732.31	(6,761.09)	(6,628.23)	4.12	4.87



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<b>Federal Agency Commercial Mortgage-Backed Security</b>										
FNA 2023-M6 A2 DTD 07/01/2023 4.190% 07/01/2028	3136BODE6	550,000.00	JPM_CHA		96.84	532,641.05	(8,034.73)	(8,200.77)	4.28	4.92
<b>Security Type Sub-Total</b>		<b>4,094,787.86</b>				<b>3,935,140.18</b>	<b>(67,782.82)</b>	<b>(65,661.53)</b>	<b>3.21</b>	<b>5.01</b>
<b>Federal Agency Bond / Note</b>										
FREDDIE MAC NOTES DTD 09/04/2020 0.250% 09/08/2023	3137EAEW5	250,000.00	WELLS_F		99.90	249,741.25	(176.25)	(258.22)	0.02	4.90
FREDDIE MAC NOTES DTD 10/16/2020 0.125% 10/16/2023	3137EAey1	325,000.00	WELLS_F		99.33	322,813.08	(974.67)	(2,137.10)	0.13	5.42
FREDDIE MAC NOTES DTD 11/05/2020 0.250% 11/06/2023	3137EAEZ8	350,000.00	CITIGRP		99.06	346,716.65	(2,968.35)	(3,264.38)	0.19	5.41
FANNIE MAE NOTES DTD 11/25/2020 0.250% 11/27/2023	3135G06H1	325,000.00	NOMURA		98.76	320,956.68	(3,672.82)	(4,013.94)	0.25	5.46
FREDDIE MAC NOTES DTD 12/04/2020 0.250% 12/04/2023	3137EAFa2	300,000.00	CITIGRP		98.65	295,953.30	(3,749.70)	(4,021.20)	0.26	5.49
FEDERAL HOME LOAN BANK NOTES DTD 04/16/2020 0.500% 04/14/2025	3130AJHU6	350,000.00	CITIGRP		92.99	325,476.20	(22,787.80)	(23,961.31)	1.61	5.05
FANNIE MAE NOTES DTD 04/24/2020 0.625% 04/22/2025	3135G03U5	350,000.00	CITIGRP		93.05	325,677.80	(23,601.20)	(24,085.42)	1.63	5.08
FREDDIE MAC NOTES DTD 07/23/2020 0.375% 07/21/2025	3137EAEU9	425,000.00	WELLS_F		91.83	390,268.15	(32,615.35)	(33,932.36)	1.89	4.95
FANNIE MAE NOTES DTD 08/27/2020 0.375% 08/25/2025	3135G05X7	350,000.00	BARCLAY		91.47	320,160.40	(28,201.60)	(29,189.43)	1.98	4.93
FEDERAL HOME LOAN BANK NOTES DTD 09/11/2020 0.375% 09/04/2025	3130AK5E2	150,000.00	WELLS_F		91.46	137,192.25	(12,357.75)	(12,626.17)	2.00	4.88
FREDDIE MAC NOTES DTD 09/25/2020 0.375% 09/23/2025	3137EAEX3	700,000.00	CITIGRP		91.25	638,735.30	(59,157.70)	(60,394.87)	2.05	4.88
FANNIE MAE NOTES DTD 11/12/2020 0.500% 11/07/2025	3135G06G3	650,000.00	BARCLAY		91.03	591,705.40	(55,967.60)	(57,274.86)	2.17	4.87
<b>Security Type Sub-Total</b>		<b>4,525,000.00</b>				<b>4,265,396.46</b>	<b>(246,230.79)</b>	<b>(255,159.26)</b>	<b>1.31</b>	<b>5.09</b>
<b>Corporate Note</b>										



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<b>Corporate Note</b>										
PNC BANK NA CORP NOTES (CALLABLE) DTD 01/23/2019 3.500% 01/23/2024	693475AV7	400,000.00	CITIGRP	12/23/23	98.92	395,684.80	(7,163.20)	(4,496.82)	0.32	6.26
CHARLES SCHWAB CORP NOTES (CALLABLE) DTD 03/18/2021 0.750% 03/18/2024	808513BN4	105,000.00	CSFB	02/18/24	97.21	102,067.88	(2,879.62)	(2,922.59)	0.46	5.99
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	96.63	202,928.88	(6,846.42)	(7,022.33)	0.57	5.81
MORGAN STANLEY CORP NOTES DTD 04/28/2014 3.875% 04/29/2024	61746BDO6	400,000.00	WELLS_FA		98.75	395,004.40	(27,911.60)	(8,165.95)	0.65	5.81
AMERICAN HONDA FINANCE CORP NOTE DTD 06/27/2019 2.400% 06/27/2024	02665WCZ2	400,000.00	WELLS_FA		97.35	389,396.80	(8,619.20)	(10,274.18)	0.82	5.73
GOLDMAN SACHS GROUP INC (CALLABLE) BONDS DTD 07/08/2014 3.850% 07/08/2024	38141EC23	400,000.00	SUSQ	04/08/24	98.13	392,510.80	(26,121.20)	(9,854.49)	0.60	6.12
BMW US CAPITAL LLC CORPORATE NOTES DTD 08/12/2021 0.750% 08/12/2024	05565EBU8	70,000.00	GOLDMAN		95.61	66,924.83	(3,068.87)	(3,073.18)	0.95	5.56
WALT DISNEY COMPANY/THE (CALLABLE) DTD 09/06/2019 1.750% 08/30/2024	254687FK7	400,000.00	JPM_CHAS	07/30/24	96.42	385,690.00	(12,678.00)	(13,983.60)	0.91	5.48
PACCAR FINANCIAL CORP CORPORATE NOTES DTD 02/06/2020 1.800% 02/06/2025	69371RO66	175,000.00	MERRILL		95.15	166,505.15	(16,389.10)	(11,144.81)	1.42	5.36
AMERICAN EXPRESS CO CORP NOTES (CALLABLE) DTD 03/04/2022 2.250% 03/04/2025	025816CQ0	80,000.00	BARCLAY	02/01/25	94.94	75,952.48	(3,966.72)	(4,006.97)	1.39	5.79
ROCHE HOLDINGS INC (CALLABLE) CORPORATE DTD 03/10/2022 2.132% 03/10/2025	771196BT8	410,000.00	DEUTSCH	02/10/25	95.70	392,373.69	(17,626.31)	(17,626.31)	1.41	5.09
HOME DEPOT INC (CALLABLE) CORPORATE NOTE DTD 03/28/2022 2.700% 04/15/2025	437076CM2	25,000.00	MORGAN_	03/15/25	96.02	24,004.40	(951.85)	(972.35)	1.50	5.29
CITIGROUP INC CORP NOTES DTD 04/27/2015 3.300% 04/27/2025	172967JP7	225,000.00	MKTX		96.52	217,166.40	(32,572.35)	(16,628.31)	1.61	5.52



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<b>Corporate Note</b>										
CINTAS CORPORATION NO. 2 CORP NOTE (CALL DTD 05/03/2022 3.450% 05/01/2025	17252MAP5	65,000.00	KEYBANC	04/01/25	96.80	62,918.31	(2,067.39)	(2,073.74)	1.54	5.48
USAA CAPITAL CORP CORPORATE NOTES DTD 05/26/2022 3.375% 05/01/2025	90327OD89	225,000.00	MERRILL		96.25	216,570.60	(7,693.65)	(8,011.72)	1.62	5.76
GENERAL DYNAMICS CORP (CALLABLE) CORP NO DTD 05/11/2018 3.500% 05/15/2025	369550BG2	225,000.00	JPM_CHA	03/15/25	97.09	218,445.08	(33,802.42)	(16,066.96)	1.50	5.30
JPMORGAN CHASE & CO (CALLABLE) CORP NOTE DTD 06/01/2021 0.824% 06/01/2025	46647PCH7	315,000.00	JPM_CHA	06/01/24	96.02	302,467.41	(12,532.59)	(12,532.59)	0.75	3.18
AMAZON INC CORP NOTES (CALLABLE) DTD 06/03/2020 0.800% 06/03/2025	023135BQ8	475,000.00	GOLDMAN	05/03/25	92.80	440,790.03	(33,977.22)	(34,128.18)	1.66	5.14
NATIONAL AUSTRALIA BK/NY CORPORATE NOTES DTD 06/09/2022 3.500% 06/09/2025	63254ABD9	250,000.00	CITIGRP		96.95	242,385.75	(7,614.25)	(7,614.25)	1.72	5.32
NATIONAL RURAL UTIL COOP CORPORATE NOTES DTD 05/04/2022 3.450% 06/15/2025	63743HFE7	50,000.00	RBC		96.45	48,223.45	(1,763.05)	(1,768.80)	1.74	5.56
IBM CORP CORPORATE NOTES DTD 07/27/2022 4.000% 07/27/2025	459200KS9	225,000.00	JPM_CHA		97.69	219,810.60	(5,189.40)	(5,189.40)	1.85	5.28
BANK OF AMERICA CORP NOTES DTD 07/30/2015 3.875% 08/01/2025	06051GFS3	225,000.00	MERRILL		97.33	218,987.10	(37,931.40)	(18,377.57)	1.86	5.36
ABBOTT LABORATORIES CORPORATE NOTES (CAL DTD 03/22/2017 3.875% 09/15/2025	002824BM1	225,000.00	US_BANC	06/15/25	97.69	219,812.40	(38,033.10)	(17,650.19)	1.72	5.08
BANK OF AMERICA CORP NOTES (CALLABLE) DTD 12/06/2021 1.530% 12/06/2025	06051GKE8	225,000.00	MERRILL	12/06/24	94.40	212,390.33	(12,609.67)	(12,609.67)	1.25	4.15
JPMORGAN CHASE & CO CORP NOTES (CALLABLE DTD 02/24/2022 2.595% 02/24/2026	46647PCV6	175,000.00	JPM_CHA	02/24/25	95.52	167,163.33	(7,836.67)	(7,836.67)	1.46	4.52



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<b>Corporate Note</b>										
UNITEDHEALTH GROUP INC (CALLABLE) CORPOR DTD 05/19/2021 1.150% 05/15/2026	91324PEC2	225,000.00	CITIGRP	04/15/26	90.40	203,411.03	(21,197.47)	(21,376.89)	2.58	4.98
BMW US CAPITAL LLC (CALLABLE) CORPORATE DTD 08/12/2021 1.250% 08/12/2026	05565EBW4	175,000.00	MITSU	07/12/26	89.45	156,542.40	(18,405.10)	(18,426.60)	2.82	5.15
CATERPILLAR FINL SERVICE CORPORATE NOTES DTD 01/10/2022 1.700% 01/08/2027	14913R2U0	225,000.00	JPM_CHA		90.64	203,932.80	(19,930.95)	(20,302.84)	3.26	4.75
TARGET CORP CORP NOTES (CALLABLE) DTD 01/24/2022 1.950% 01/15/2027	87612EBM7	40,000.00	CITIGRP	12/15/26	91.33	36,533.48	(3,398.52)	(3,420.41)	3.19	4.76
BANK OF NY MELLON CORP (CALLABLE) CORPOR DTD 01/26/2022 2.050% 01/26/2027	06406RBA4	475,000.00	DEUTSCH	12/26/26	90.31	428,954.93	(44,990.57)	(45,326.46)	3.22	5.19
MICROSOFT CORP CORP NOTES (CALLABLE) DTD 02/06/2017 3.300% 02/06/2027	594918BY9	750,000.00	GOLDMAN	11/06/26	96.13	720,991.50	(951.00)	(4,265.81)	3.04	4.53
AMERICAN EXPRESS CO CORP NOTES (CALLABLE) DTD 03/04/2022 2.550% 03/04/2027	025816CS6	300,000.00	RBS	02/01/27	90.84	272,516.10	(4,686.90)	(8,107.96)	3.24	5.45
BERKSHIRE HATHAWAY CORP NOTES (CALLABLE) DTD 03/15/2022 2.300% 03/15/2027	084664CZ2	475,000.00	SEEL	02/15/27	92.66	440,146.40	(25,942.60)	(28,546.53)	3.30	4.57
CHARLES SCHWAB CORP NOTES (CALLABLE) DTD 09/24/2021 3.300% 04/01/2027	808513BW4	300,000.00	BARCLAY	01/01/27	92.49	277,479.00	(7,446.00)	(9,366.83)	3.13	5.64
NATIONAL AUSTRALIA BK/NY CORPORATE NOTES DTD 06/09/2022 3.905% 06/09/2027	63254ABE7	500,000.00	CBAA		95.62	478,084.50	(10,240.50)	(11,886.51)	3.51	5.20
APPLE INC (CALLABLE) BONDS DTD 09/12/2017 2.900% 09/12/2027	037833DB3	775,000.00	TD	06/12/27	93.57	725,179.13	(15,883.62)	(20,313.70)	3.55	4.67
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 01/12/2023 4.625% 01/12/2028	89236TKQ7	375,000.00	WELLS_F		98.95	371,070.38	(5,212.12)	(5,067.24)	3.98	4.89





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<b>Corporate Note</b>										
NATIONAL RURAL UTIL COOP CORP NOTES (CAL DTD 02/07/2018 3.400% 02/07/2028	637432NP6	350,000.00	MORGAN_	11/07/27	93.16	326,047.40	(3,141.60)	(5,336.47)	3.92	5.14
TEXAS INSTRUMENTS INC CORP NOTE (CALLABL DTD 11/18/2022 4.600% 02/15/2028	882508BV5	85,000.00	JPM_CHA	01/15/28	99.47	84,545.42	(2,497.98)	(2,370.79)	4.00	4.73
BRISTOL-MYERS SQUIBB CO CORP NOTES (CALL DTD 07/15/2020 3.900% 02/20/2028	110122DE5	375,000.00	MKTX	11/20/27	95.97	359,886.00	1,622.25	27.44	3.92	4.91
LOCKHEED MARTIN CORP NOTES (CALLABLE) DTD 05/25/2023 4.450% 05/15/2028	539830BZ1	60,000.00	BARCLAY	04/15/28	98.36	59,016.84	(875.16)	(881.04)	4.25	4.84
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 07/14/2023 4.950% 07/14/2028	24422EXB0	375,000.00	CITIGRP		100.19	375,715.88	(2,149.12)	(2,089.17)	4.36	4.90
<b>Security Type Sub-Total</b>		<b>11,840,000.00</b>				<b>11,296,228.09</b>	<b>(553,172.21)</b>	<b>(461,089.44)</b>	<b>2.29</b>	<b>5.15</b>
<b>Certificate of Deposit</b>										
TORONTO DOMINION BANK NY CERT DEPOS DTD 10/31/2022 5.600% 10/27/2025	89115B6K1	450,000.00	TD		99.95	449,793.00	(207.00)	(207.00)	2.85	5.59
NORDEA BANK ABP NEW YORK CERT DEPOS DTD 11/03/2022 5.530% 11/03/2025	65558UYF3	450,000.00	WELLS_F		99.18	446,325.30	(3,674.70)	(3,674.70)	2.04	5.93
<b>Security Type Sub-Total</b>		<b>900,000.00</b>				<b>896,118.30</b>	<b>(3,881.70)</b>	<b>(3,881.70)</b>	<b>2.45</b>	<b>5.76</b>
<b>Asset-Backed Security</b>										
GMALT 2021-2 A4 DTD 05/26/2021 0.410% 05/20/2025	380144AD7	22,615.32	SOCGEN		99.65	22,537.02	(76.39)	(77.48)	0.08	0.61
HART 2021-A A3 DTD 04/28/2021 0.380% 09/15/2025	44933LAC7	36,416.89	BARCLAY		97.85	35,634.12	(778.95)	(780.99)	0.40	1.45



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<b>Asset-Backed Security</b>										
NAROT 2021-A A3 DTD 06/23/2021 0.330% 10/15/2025	65480BAC1	190,326.75	MITSU		97.25	185,097.43	(5,226.09)	(5,227.73)	0.53	1.65
TAOT 2021-B A3 DTD 06/14/2021 0.260% 11/17/2025	89190GAC1	192,217.77	CITIGRP		97.11	186,659.08	(5,537.98)	(5,548.34)	0.53	1.59
HAROT 2021-4 A3 DTD 11/24/2021 0.880% 01/21/2026	43815GAC3	91,588.31	MERRILL		96.34	88,239.40	(3,329.60)	(3,337.81)	0.74	2.46
CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314QAC8	62,788.50	MERRILL		96.85	60,811.38	(1,963.58)	(1,970.21)	0.55	1.83
HART 2021-C A3 DTD 11/17/2021 0.740% 05/15/2026	44935FAD6	73,374.84	SMBC		96.58	70,865.27	(2,493.19)	(2,499.71)	0.69	2.04
DCENT 2021-A1 A1 DTD 09/27/2021 0.580% 09/15/2026	254683CP8	195,000.00	CITIGRP		94.96	185,174.26	(9,783.99)	(9,800.19)	1.01	2.30
GMCAR 2021-4 A3 DTD 10/21/2021 0.680% 09/16/2026	362554AC1	77,749.47	JPM_CHA		95.92	74,577.82	(3,169.66)	(3,170.42)	0.78	2.06
CARMX 2022-3 A3 DTD 07/20/2022 3.970% 04/15/2027	14318MAD1	210,000.00	RBC		97.69	205,159.00	(4,836.04)	(4,837.21)	1.29	4.66
NAROT 2022-B A3 DTD 09/28/2022 4.460% 05/17/2027	65480JAC4	140,000.00	WELLS_F		98.36	137,706.72	(2,264.31)	(2,270.10)	1.57	4.94
GMCAR 2022-4 A3 DTD 10/12/2022 4.820% 08/16/2027	36265OAD8	275,000.00	RBC		99.06	272,412.17	(2,542.76)	(2,551.01)	1.59	5.08
TAOT 2023-A A3 DTD 01/30/2023 4.630% 09/15/2027	891940AC2	245,000.00	MERRILL		98.71	241,828.23	(3,171.65)	(3,171.67)	1.80	4.98
COMET 2022-A3 A DTD 11/03/2022 4.950% 10/15/2027	14041NGB1	245,000.00	RBC		99.25	243,152.11	(1,809.45)	(1,815.87)	1.97	5.15
HDMOT 2023-A A3 DTD 02/23/2023 5.050% 12/15/2027	41285JAD0	170,000.00	JPM_CHA		99.11	168,492.63	(1,490.25)	(1,492.10)	1.59	5.28
FORDO 2023-A A3 DTD 03/31/2023 4.650% 02/15/2028	344928AD8	130,000.00	BNP_PAR		98.60	128,184.12	(1,802.32)	(1,803.49)	1.97	5.00
HAROT 2023-3 A3 DTD 08/22/2023 5.410% 02/18/2028	43815OAC1	320,000.00	MERRILL		100.28	320,886.40	952.38	951.98	2.13	5.34
DCENT 2023-A1 A DTD 04/11/2023 4.310% 03/15/2028	254683CY9	320,000.00	RBC		97.96	313,480.70	(6,500.74)	(6,502.21)	2.34	4.81
BACCT 2023-A1 A1 DTD 06/16/2023 4.790% 05/15/2028	05522RDG0	170,000.00	MERRILL		99.42	169,014.05	(947.46)	(949.11)	2.53	4.93



## Managed Account Fair Market Value & Analytics

For the Month Ending **August 31, 2023**

### 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
<b>Asset-Backed Security</b>										
AMXCA 2023-1 A DTD 06/14/2023 4.870% 05/15/2028	02582JJZ4	190,000.00	RBC		99.45	188,953.75	(1,029.40)	(1,030.14)	2.47	5.00
COMET 2023-A1 A DTD 05/24/2023 4.420% 05/15/2028	14041NGD7	490,000.00	RBC		98.19	481,137.86	(8,749.78)	(8,755.96)	2.49	4.85
DCENT 2023-A2 A DTD 06/28/2023 4.930% 06/15/2028	254683CZ6	350,000.00	MERRILL		99.46	348,092.75	(1,859.97)	(1,861.66)	2.54	5.06
FITAT 2023-1 A3 DTD 08/23/2023 5.530% 08/15/2028	31680EAD3	350,000.00	JPM_CHA		100.19	350,647.92	669.62	669.51	2.20	5.49
<b>Security Type Sub-Total</b>		<b>4,547,077.85</b>				<b>4,478,744.19</b>	<b>(67,741.56)</b>	<b>(67,831.92)</b>	<b>1.81</b>	<b>4.41</b>
<b>Managed Account Sub-Total</b>		<b>53,401,865.71</b>				<b>50,366,635.71</b>	<b>(1,522,799.31)</b>	<b>(1,721,768.30)</b>	<b>2.47</b>	<b>4.82</b>
<b>Joint Powers Authority</b>										
CAMP Pool		50,055.18			1.00	50,055.18	0.00	0.00	0.00	
<b>Liquid Sub-Total</b>		<b>50,055.18</b>				<b>50,055.18</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	
<b>Securities Sub-Total</b>		<b>\$53,451,920.89</b>				<b>\$50,416,690.89</b>	<b>(\$1,522,799.31)</b>	<b>(\$1,721,768.30)</b>	<b>2.47</b>	<b>4.82%</b>
<b>Accrued Interest</b>						<b>\$239,216.32</b>				
<b>Total Investments</b>						<b>\$50,655,907.21</b>				



## Managed Account Security Transactions & Interest

For the Month Ending **August 31, 2023**

### 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										
08/15/23	08/22/23	HAROT 2023-3 A3	43815QAC1	320,000.00	(319,934.02)	0.00	(319,934.02)			
		DTD 08/22/2023 5.410% 02/18/2028								
08/15/23	08/23/23	FITAT 2023-1 A3	31680EAD3	350,000.00	(349,978.30)	0.00	(349,978.30)			
		DTD 08/23/2023 5.530% 08/15/2028								
08/16/23	08/18/23	FHMS K064 A2	3137BXOY1	550,000.00	(518,804.69)	(837.34)	(519,642.03)			
		DTD 05/15/2017 3.224% 03/01/2027								

<b>Transaction Type Sub-Total</b>				<b>1,220,000.00</b>	<b>(1,188,717.01)</b>	<b>(837.34)</b>	<b>(1,189,554.35)</b>			
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<b>INTEREST</b>										
08/01/23	08/01/23	MN ST TXBL GO BONDS DTD 08/25/2020 0.630% 08/01/2025	60412AVJ9	100,000.00	0.00	315.00	315.00			
08/01/23	08/01/23	BANK OF AMERICA CORP NOTES DTD 07/30/2015 3.875% 08/01/2025	06051GFS3	225,000.00	0.00	4,359.38	4,359.38			
08/01/23	08/01/23	SAN JUAN USD, CA TXBL GO BONDS DTD 10/29/2020 0.852% 08/01/2025	798306WP7	130,000.00	0.00	553.80	553.80			
08/01/23	08/01/23	LOS ANGELES CCD, CA TXBL GO BONDS DTD 11/10/2020 0.773% 08/01/2025	54438CYK2	140,000.00	0.00	541.10	541.10			
08/01/23	08/01/23	CHAFFEY UHSD, CA TXBL GO BONDS DTD 12/05/2019 2.101% 08/01/2024	157411TK5	100,000.00	0.00	1,050.50	1,050.50			
08/01/23	08/25/23	FHMS K505 A2 DTD 07/01/2023 4.819% 06/01/2028	3137HACX2	550,000.00	0.00	2,208.71	2,208.71			
08/01/23	08/25/23	FHMS KJ46 A1 DTD 07/01/2023 4.777% 06/01/2028	3137HAD45	440,000.00	0.00	1,751.57	1,751.57			
08/01/23	08/25/23	FHMS K043 A2 DTD 03/01/2015 3.062% 12/01/2024	3137BGK24	250,000.00	0.00	637.92	637.92			
08/01/23	08/25/23	FHMS K061 A2 DTD 01/30/2017 3.347% 11/01/2026	3137BTUM1	380,000.00	0.00	1,059.88	1,059.88			
08/01/23	08/25/23	FNA 2023-M6 A2 DTD 07/01/2023 4.190% 07/01/2028	3136BQDE6	550,000.00	0.00	1,920.42	1,920.42			
08/01/23	08/25/23	FHMS K058 A2 DTD 11/09/2016 2.653% 08/01/2026	3137BSP72	550,000.00	0.00	1,215.96	1,215.96			
08/01/23	08/25/23	FHLMC MULTIFAMILY STRUCTURED P DTD 07/01/2017 3.243% 04/01/2027	3137F1G44	550,000.00	0.00	1,486.38	1,486.38			



## Managed Account Security Transactions & Interest

For the Month Ending **August 31, 2023**

### CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L	Realized G/L	Sale Method
Trade	Settle							Cost	Amort Cost	
INTEREST										
08/01/23	08/25/23	FHMS K054 A2 DTD 04/20/2016 2.745% 01/01/2026	3137BNGT5	275,000.00	0.00	629.06	629.06			
08/06/23	08/06/23	PACCAR FINANCIAL CORP CORPORATE NOTES DTD 02/06/2020 1.800% 02/06/2025	69371RO66	175,000.00	0.00	1,575.00	1,575.00			
08/06/23	08/06/23	MICROSOFT CORP CORP NOTES (CALLABLE) DTD 02/06/2017 3.300% 02/06/2027	594918BY9	750,000.00	0.00	12,375.00	12,375.00			
08/07/23	08/07/23	NATIONAL RURAL UTIL COOP CORP NOTES (CAL DTD 02/07/2018 3.400% 02/07/2028	637432NP6	350,000.00	0.00	5,950.00	5,950.00			
08/12/23	08/12/23	BMW US CAPITAL LLC CORPORATE NOTES DTD 08/12/2021 0.750% 08/12/2024	05565EBU8	70,000.00	0.00	262.50	262.50			
08/12/23	08/12/23	BMW US CAPITAL LLC (CALLABLE) CORPORATE DTD 08/12/2021 1.250% 08/12/2026	05565EBW4	175,000.00	0.00	1,093.75	1,093.75			
08/15/23	08/15/23	COMET 2023-A1 A DTD 05/24/2023 4.420% 05/15/2028	14041NGD7	490,000.00	0.00	1,804.83	1,804.83			
08/15/23	08/15/23	HDMOT 2023-A A3 DTD 02/23/2023 5.050% 12/15/2027	41285JAD0	170,000.00	0.00	715.42	715.42			
08/15/23	08/15/23	NAROT 2022-B A3 DTD 09/28/2022 4.460% 05/17/2027	65480JAC4	140,000.00	0.00	520.33	520.33			
08/15/23	08/15/23	NAROT 2021-A A3 DTD 06/23/2021 0.330% 10/15/2025	65480BAC1	205,927.99	0.00	56.63	56.63			
08/15/23	08/15/23	FORDO 2023-A A3 DTD 03/31/2023 4.650% 02/15/2028	344928AD8	130,000.00	0.00	503.75	503.75			
08/15/23	08/15/23	DCENT 2023-A2 A DTD 06/28/2023 4.930% 06/15/2028	254683CZ6	350,000.00	0.00	1,437.92	1,437.92			
08/15/23	08/15/23	TAOT 2021-B A3 DTD 06/14/2021 0.260% 11/17/2025	89190GAC1	207,937.59	0.00	45.05	45.05			
08/15/23	08/15/23	DCENT 2023-A1 A DTD 04/11/2023 4.310% 03/15/2028	254683CY9	320,000.00	0.00	1,149.33	1,149.33			



## Managed Account Security Transactions & Interest

For the Month Ending **August 31, 2023**

### 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										
08/15/23	08/15/23	TAOT 2023-A A3 DTD 01/30/2023 4.630% 09/15/2027	891940AC2	245,000.00	0.00	945.29	945.29			
08/15/23	08/15/23	CARMX 2022-3 A3 DTD 07/20/2022 3.970% 04/15/2027	14318MAD1	210,000.00	0.00	694.75	694.75			
08/15/23	08/15/23	HART 2021-A A3 DTD 04/28/2021 0.380% 09/15/2025	44933LAC7	40,296.85	0.00	12.76	12.76			
08/15/23	08/15/23	AMXCA 2023-1 A DTD 06/14/2023 4.870% 05/15/2028	02582JJZ4	190,000.00	0.00	771.08	771.08			
08/15/23	08/15/23	HART 2021-C A3 DTD 11/17/2021 0.740% 05/15/2026	44935FAD6	78,227.49	0.00	48.24	48.24			
08/15/23	08/15/23	DCENT 2021-A1 A1 DTD 09/27/2021 0.580% 09/15/2026	254683CP8	195,000.00	0.00	94.25	94.25			
08/15/23	08/15/23	CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314OAC8	67,628.11	0.00	29.31	29.31			
08/15/23	08/15/23	COMET 2022-A3 A DTD 11/03/2022 4.950% 10/15/2027	14041NGB1	245,000.00	0.00	1,010.63	1,010.63			
08/15/23	08/15/23	BACCT 2023-A1 A1 DTD 06/16/2023 4.790% 05/15/2028	05522RDG0	170,000.00	0.00	1,334.55	1,334.55			
08/15/23	08/15/23	TEXAS INSTRUMENTS INC CORP NOTE (CALLABL DTD 11/18/2022 4.600% 02/15/2028	882508BV5	85,000.00	0.00	1,955.00	1,955.00			
08/16/23	08/16/23	GMCAR 2022-4 A3 DTD 10/12/2022 4.820% 08/16/2027	36265QAD8	275,000.00	0.00	1,104.58	1,104.58			
08/16/23	08/16/23	GMCAR 2021-4 A3 DTD 10/21/2021 0.680% 09/16/2026	362554AC1	82,127.25	0.00	46.54	46.54			
08/20/23	08/20/23	BRISTOL-MYERS SQUIBB CO CORP NOTES (CALL DTD 07/15/2020 3.900% 02/20/2028	110122DE5	375,000.00	0.00	7,312.50	7,312.50			
08/20/23	08/20/23	GMALT 2021-2 A4 DTD 05/26/2021 0.410% 05/20/2025	380144AD7	35,000.00	0.00	11.96	11.96			
08/21/23	08/21/23	HAROT 2021-4 A3 DTD 11/24/2021 0.880% 01/21/2026	43815GAC3	97,490.23	0.00	71.49	71.49			



## Managed Account Security Transactions & Interest

For the Month Ending **August 31, 2023**

### CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
INTEREST										
08/24/23	08/24/23	JPMORGAN CHASE & CO CORP NOTES (CALLABLE DTD 02/24/2022 2.595% 02/24/2026	46647PCV6	175,000.00	0.00	2,270.63	2,270.63			
08/25/23	08/25/23	FANNIE MAE NOTES DTD 08/27/2020 0.375% 08/25/2025	3135G05X7	350,000.00	0.00	656.25	656.25			
08/30/23	08/30/23	WALT DISNEY COMPANY/THE (CALLABLE) DTD 09/06/2019 1.750% 08/30/2024	254687FK7	400,000.00	0.00	3,500.00	3,500.00			

<b>Transaction Type Sub-Total</b>			<b>11,089,635.51</b>	<b>0.00</b>	<b>67,089.00</b>	<b>67,089.00</b>				
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<b>PAYDOWNS</b>										
08/01/23	08/25/23	FHMS KJ46 A1 DTD 07/01/2023 4.777% 06/01/2028	3137HAD45	212.14	212.14	0.00	212.14	0.01	0.00	
08/15/23	08/15/23	CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314OAC8	4,839.61	4,839.61	0.00	4,839.61	1.04	0.00	
08/15/23	08/15/23	HART 2021-A A3 DTD 04/28/2021 0.380% 09/15/2025	44933LAC7	3,879.96	3,879.96	0.00	3,879.96	0.41	0.00	
08/15/23	08/15/23	TAOT 2021-B A3 DTD 06/14/2021 0.260% 11/17/2025	89190GAC1	15,719.82	15,719.82	0.00	15,719.82	1.69	0.00	
08/15/23	08/15/23	HART 2021-C A3 DTD 11/17/2021 0.740% 05/15/2026	44935FAD6	4,852.65	4,852.65	0.00	4,852.65	1.08	0.00	
08/15/23	08/15/23	NAROT 2021-A A3 DTD 06/23/2021 0.330% 10/15/2025	65480BAC1	15,601.24	15,601.24	0.00	15,601.24	0.26	0.00	
08/16/23	08/16/23	GMCAR 2021-4 A3 DTD 10/21/2021 0.680% 09/16/2026	362554AC1	4,377.78	4,377.78	0.00	4,377.78	0.11	0.00	
08/20/23	08/20/23	GMALT 2021-2 A4 DTD 05/26/2021 0.410% 05/20/2025	380144AD7	12,384.68	12,384.68	0.00	12,384.68	1.04	0.00	
08/21/23	08/21/23	HAROT 2021-4 A3 DTD 11/24/2021 0.880% 01/21/2026	43815GAC3	5,901.92	5,901.92	0.00	5,901.92	1.24	0.00	

<b>Transaction Type Sub-Total</b>			<b>67,769.80</b>	<b>67,769.80</b>	<b>0.00</b>	<b>67,769.80</b>	<b>6.88</b>	<b>0.00</b>		
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<b>SELL</b>										
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## Managed Account Security Transactions & Interest

For the Month Ending **August 31, 2023**

### 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
SELL										
08/15/23	08/22/23	US TREASURY NOTES DTD 12/31/2020 0.375% 12/31/2025	91282CBC4	275,000.00	248,391.60	148.52	248,540.12	(23,020.51)	(24,645.99)	FIFO
08/15/23	08/22/23	US TREASURY NOTES DTD 12/31/2020 0.375% 12/31/2025	91282CBC4	325,000.00	293,553.71	175.53	293,729.24	(28,678.71)	(29,963.60)	FIFO
08/16/23	08/18/23	US TREASURY N/B NOTES DTD 01/31/2022 0.875% 01/31/2024	91282CDV0	325,000.00	318,512.70	139.10	318,651.80	5,903.32	(1,060.27)	FIFO
08/16/23	08/18/23	US TREASURY N/B NOTES DTD 01/31/2022 0.875% 01/31/2024	91282CDV0	200,000.00	196,007.81	85.60	196,093.41	3,632.81	(652.48)	FIFO
Transaction Type Sub-Total				1,125,000.00	1,056,465.82	548.75	1,057,014.57	(42,163.09)	(56,322.34)	
Managed Account Sub-Total					(64,481.39)	66,800.41	2,319.02	(42,156.21)	(56,322.34)	
Total Security Transactions					(\$64,481.39)	\$66,800.41	\$2,319.02	(\$42,156.21)	(\$56,322.34)	





## Account Statement

For the Month Ending **August 31, 2023**

### 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
<b>CAMP Pool</b>					
<b>Opening Balance</b>					<b>51,530.66</b>
08/01/23	08/01/23	Purchase - Interest 06051GFS3	1.00	4,359.38	55,890.04
08/01/23	08/01/23	Purchase - Interest 157411TK5	1.00	1,050.50	56,940.54
08/01/23	08/01/23	Purchase - Interest 54438CYK2	1.00	541.10	57,481.64
08/01/23	08/01/23	Purchase - Interest 60412AVJ9	1.00	315.00	57,796.64
08/01/23	08/01/23	Purchase - Interest 798306WP7	1.00	553.80	58,350.44
08/07/23	08/07/23	Purchase - Interest 594918BY9	1.00	12,375.00	70,725.44
08/07/23	08/07/23	Purchase - Interest 637432NP6	1.00	5,950.00	76,675.44
08/07/23	08/07/23	Purchase - Interest 69371RQ66	1.00	1,575.00	78,250.44
08/14/23	08/14/23	Purchase - Interest 05565EBU8	1.00	262.50	78,512.94
08/14/23	08/14/23	Purchase - Interest 05565EBW4	1.00	1,093.75	79,606.69
08/15/23	08/15/23	Purchase - Interest 882508BV5	1.00	1,955.00	81,561.69
08/15/23	08/15/23	Purchase - Interest 891940AC2	1.00	945.29	82,506.98
08/15/23	08/15/23	Purchase - Interest 89190GAC1	1.00	45.05	82,552.03
08/15/23	08/15/23	Purchase - Interest 65480JAC4	1.00	520.33	83,072.36
08/15/23	08/15/23	Purchase - Interest 65480BAC1	1.00	56.63	83,128.99
08/15/23	08/15/23	Purchase - Interest 44935FAD6	1.00	48.24	83,177.23
08/15/23	08/15/23	Purchase - Interest 44933LAC7	1.00	12.76	83,189.99
08/15/23	08/15/23	Purchase - Interest 41285JAD0	1.00	715.42	83,905.41
08/15/23	08/15/23	Purchase - Interest 344928AD8	1.00	503.75	84,409.16
08/15/23	08/15/23	Purchase - Interest 254683CZ6	1.00	1,437.92	85,847.08
08/15/23	08/15/23	Purchase - Interest 254683CY9	1.00	1,149.33	86,996.41



## Account Statement

For the Month Ending **August 31, 2023**

### 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
<b>CAMP Pool</b>					
08/15/23	08/15/23	Purchase - Interest 254683CP8	1.00	94.25	87,090.66
08/15/23	08/15/23	Purchase - Interest 14318MAD1	1.00	694.75	87,785.41
08/15/23	08/15/23	Purchase - Interest 14314QAC8	1.00	29.31	87,814.72
08/15/23	08/15/23	Purchase - Interest 14041NGD7	1.00	1,804.83	89,619.55
08/15/23	08/15/23	Purchase - Interest 14041NGB1	1.00	1,010.63	90,630.18
08/15/23	08/15/23	Purchase - Interest 05522RDG0	1.00	1,334.55	91,964.73
08/15/23	08/15/23	Purchase - Interest 02582JJZ4	1.00	771.08	92,735.81
08/15/23	08/15/23	Purchase - Principal 14314QAC8	1.00	4,839.61	97,575.42
08/15/23	08/15/23	Purchase - Principal 89190GAC1	1.00	15,719.82	113,295.24
08/15/23	08/15/23	Purchase - Principal 44935FAD6	1.00	4,852.65	118,147.89
08/15/23	08/15/23	Purchase - Principal 44933LAC7	1.00	3,879.96	122,027.85
08/15/23	08/15/23	Purchase - Principal 65480BAC1	1.00	15,601.24	137,629.09
08/16/23	08/16/23	Purchase - Interest 36265QAD8	1.00	1,104.58	138,733.67
08/16/23	08/16/23	Purchase - Interest 362554AC1	1.00	46.54	138,780.21
08/16/23	08/16/23	Purchase - Principal 362554AC1	1.00	4,377.78	143,157.99
08/18/23	08/18/23	Purchase - Interest 91282CDV0	1.00	139.10	143,297.09
08/18/23	08/18/23	Purchase - Principal 91282CDV0	1.00	196,007.81	339,304.90
08/18/23	08/18/23	Purchase - Interest 91282CDV0	1.00	85.60	339,390.50
08/18/23	08/18/23	Purchase - Principal 91282CDV0	1.00	318,512.70	657,903.20
08/18/23	08/18/23	Redemption - Interest 3137BXQY1	1.00	(837.34)	657,065.86
08/18/23	08/18/23	Redemption - Principal 3137BXQY1	1.00	(518,804.69)	138,261.17
08/21/23	08/21/23	Purchase - Interest 110122DE5	1.00	7,312.50	145,573.67



## Account Statement

For the Month Ending **August 31, 2023**

### 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
<b>CAMP Pool</b>					
08/21/23	08/21/23	Purchase - Interest 43815GAC3	1.00	71.49	145,645.16
08/21/23	08/21/23	Purchase - Interest 380144AD7	1.00	11.96	145,657.12
08/21/23	08/21/23	Purchase - Principal 380144AD7	1.00	12,384.68	158,041.80
08/21/23	08/21/23	Purchase - Principal 43815GAC3	1.00	5,901.92	163,943.72
08/22/23	08/22/23	Purchase - Interest 91282CBC4	1.00	324.05	164,267.77
08/22/23	08/22/23	Purchase - Principal 91282CBC4	1.00	541,945.31	706,213.08
08/22/23	08/22/23	Redemption - Principal 43815QAC1	1.00	(319,934.02)	386,279.06
08/23/23	08/23/23	Redemption - Principal 31680EAD3	1.00	(349,978.30)	36,300.76
08/24/23	08/24/23	Purchase - Interest 46647PCV6	1.00	2,270.63	38,571.39
08/24/23	08/24/23	IP Fees July 2023	1.00	(3,963.82)	34,607.57
08/24/23	08/24/23	U.S. Bank Fees June 2023	1.00	(249.08)	34,358.49
08/25/23	08/25/23	Purchase - Interest 3135G05X7	1.00	656.25	35,014.74
08/25/23	08/25/23	Purchase - Interest 3136BQDE6	1.00	1,920.42	36,935.16
08/25/23	08/25/23	Purchase - Interest 3137BGK24	1.00	637.92	37,573.08
08/25/23	08/25/23	Purchase - Interest 3137BNGT5	1.00	629.06	38,202.14
08/25/23	08/25/23	Purchase - Interest 3137BSP72	1.00	1,215.96	39,418.10
08/25/23	08/25/23	Purchase - Interest 3137BTUM1	1.00	1,059.88	40,477.98
08/25/23	08/25/23	Purchase - Interest 3137F1G44	1.00	1,486.38	41,964.36
08/25/23	08/25/23	Purchase - Interest 3137HACX2	1.00	2,208.71	44,173.07
08/25/23	08/25/23	Purchase - Interest 3137HAD45	1.00	1,751.57	45,924.64
08/25/23	08/25/23	Purchase - Principal 3137HAD45	1.00	212.14	46,136.78
08/30/23	08/30/23	Purchase - Interest 254687FK7	1.00	3,500.00	49,636.78



## Account Statement

For the Month Ending **August 31, 2023**

### 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
<b>CAMP Pool</b>					
08/31/23	09/01/23	Accrual Income Div Reinvestment - Distributions	1.00	418.40	50,055.18
<b>Closing Balance</b>					<b>50,055.18</b>

	Month of August	Fiscal YTD January-August		
<b>Opening Balance</b>	51,530.66	46,870.41	<b>Closing Balance</b>	50,055.18
<b>Purchases</b>	1,192,291.77	31,115,172.55	<b>Average Monthly Balance</b>	89,272.54
<b>Redemptions (Excl. Checks)</b>	(1,193,767.25)	(31,111,987.78)	<b>Monthly Distribution Yield</b>	5.52%
<b>Check Disbursements</b>	0.00	0.00		
<b>Closing Balance</b>	<b>50,055.18</b>	<b>50,055.18</b>		
<b>Cash Dividends and Income</b>	418.40	25,435.03		