

5) **CC Investment Report for October 2022**

CC Investment Report Dated October 1, 2022 to October 31, 2022. Receive and file.



REPORT TO CITY COUNCIL

To: Honorable Mayor or Members of the City Council

From: Jason Simpson, City Manager

Prepared by: Shannon Buckley, Assistant City Manager

Date: December 13, 2022

Subject: **CC Investment Report for October 2022**

Recommendation

Receive and file the Investment Report for October 2022.

Discussion

The Investment Report is a listing of all funds invested for the City as of the date shown on the report.

Fiscal Impact

No fiscal impact

Attachments

Attachment 1- Investment Report for October 2022



CITY OF LAKE ELSINORE
INVESTMENT REPORT

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

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

I certify that this report accurately reflects all pooled investments and it is in conformity with the investment policy as approved by the City Council on June 28, 2022. A copy of this policy is available in the office of the City Clerk. The pooled investments shown above provide sufficient cash flow liquidity to meet the next six months estimated expenditures.

Jason P. Simpson
City Manager

November 9, 2022
Date

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

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

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

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

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

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

Note:

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

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



Local Agency Investment Fund



PMIA/LAIF Performance Report as of 11/16/22



PMIA Average Monthly Effective Yields⁽¹⁾

October	1.772
September	1.513
August	1.276

Quarterly Performance Quarter Ended 09/30/22

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

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

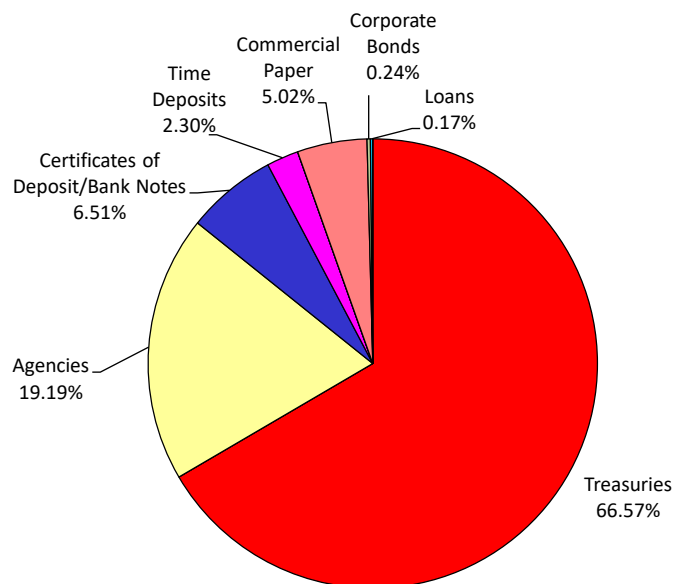


Chart does not include \$3,715,000.00 in mortgages, which equates to 0.002%. Percentages may not total 100% due to rounding.

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

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

Source:

⁽¹⁾ State of California, Office of the Treasurer

⁽²⁾ State of California, Office of the Controller

CITY OF LAKE ELSINORE
LOCAL AGENCY INVESTMENT FUND
TRANSACTION SUMMARY
FOR THE MONTH ENDING October 31, 2022

<u>Yield</u>	<u>Purchase Date</u>	<u>Maturity Rate</u>
1.772%	Daily	24-Hour

<u>Investment</u>	<u>Beginning Balance</u>	<u>Net Increase/(Decrease)</u>	<u>Ending Balance</u>
Total Investments Held with Local Agency Investment Fund:	<u>\$ 71,414,822</u>	<u>\$ 277,425</u>	<u>\$ 71,692,247</u>

Note:

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



CAMP

Investment Portfolio



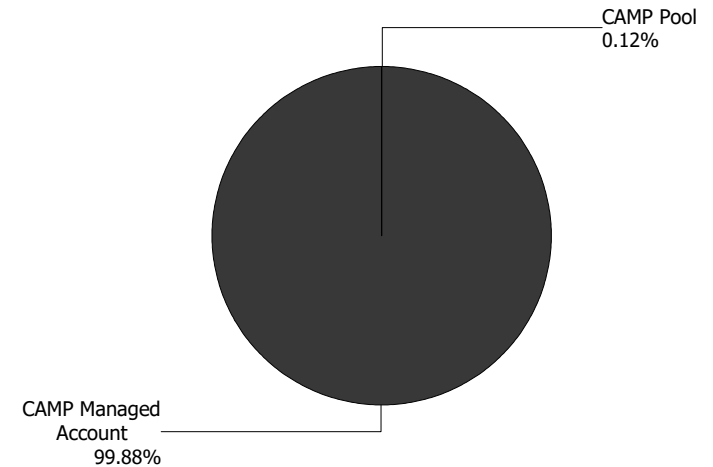
Account Statement - Transaction Summary

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

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

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

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





Managed Account Summary Statement

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

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

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



Portfolio Summary and Statistics

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

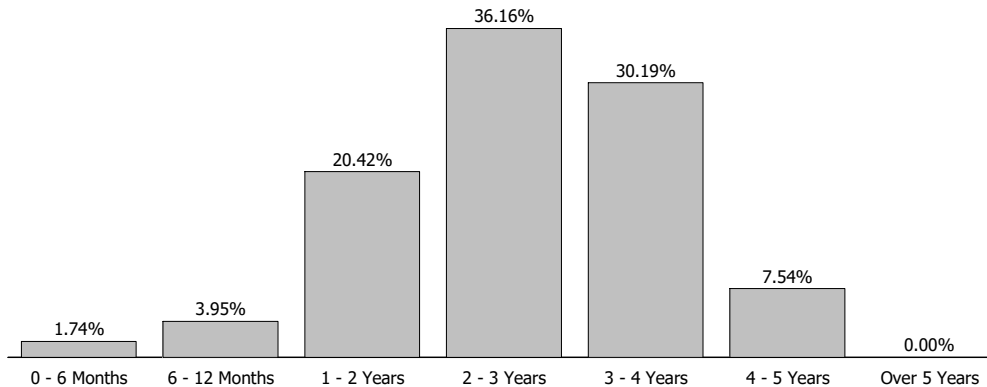
CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Account Summary

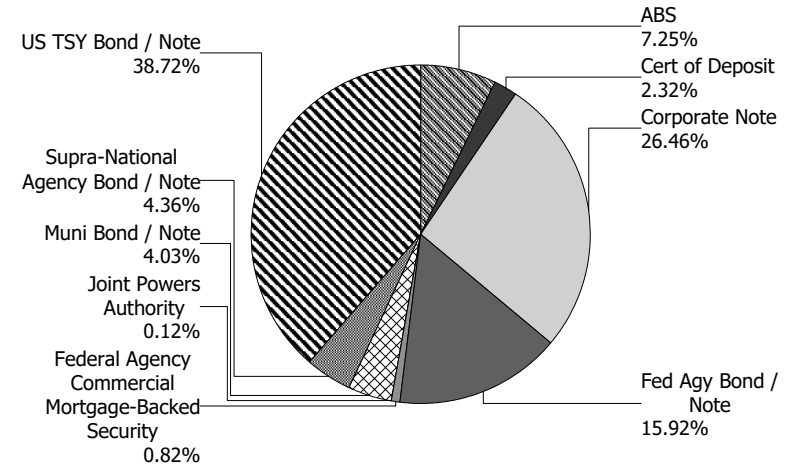
Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	12,850,000.00	11,596,824.13	38.72
Supra-National Agency Bond / Note	1,380,000.00	1,305,161.07	4.36
Municipal Bond / Note	1,335,000.00	1,208,350.20	4.03
Federal Agency Commercial Mortgage-Backed Security	256,595.26	247,109.95	0.82
Federal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

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

Maturity Distribution



Sector Allocation



Characteristics

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



Managed Account Issuer Summary

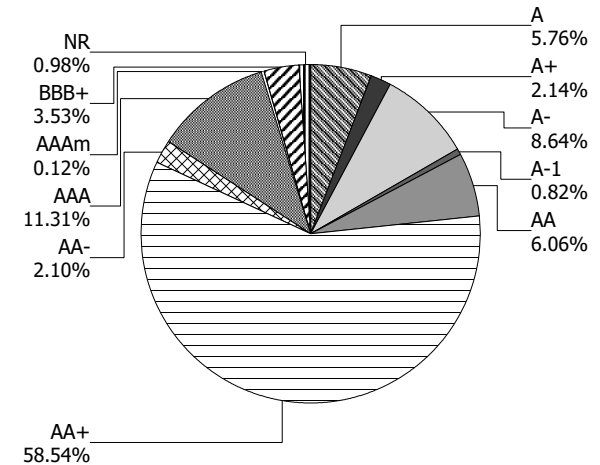
For the Month Ending **October 31, 2022**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Issuer Summary

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

Credit Quality (S&P Ratings)





Managed Account Issuer Summary

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

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

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



Managed Account Detail of Securities Held

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

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

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



Managed Account Detail of Securities Held

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

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
U.S. Treasury Bond / Note											
US TREASURY N/B NOTES DTD 04/30/2021 0.750% 04/30/2026	91282CBW0	950,000.00	AA+	Aaa	01/04/22	01/06/22	926,843.75	1.33	19.69	931,239.76	838,375.00
US TREASURY N/B NOTES DTD 07/31/2021 0.625% 07/31/2026	91282CCP4	200,000.00	AA+	Aaa	09/01/22	09/06/22	179,007.81	3.53	315.90	179,833.35	174,250.00
US TREASURY N/B NOTES DTD 07/31/2021 0.625% 07/31/2026	91282CCP4	250,000.00	AA+	Aaa	05/03/22	05/05/22	226,250.00	3.03	394.87	229,011.63	217,812.50
US TREASURY N/B NOTES DTD 07/31/2021 0.625% 07/31/2026	91282CCP4	750,000.00	AA+	Aaa	08/01/22	08/04/22	690,468.75	2.74	1,184.61	694,105.18	653,437.50
US TREASURY N/B NOTES DTD 07/31/2021 0.625% 07/31/2026	91282CCP4	800,000.00	AA+	Aaa	07/05/22	07/08/22	732,343.75	2.84	1,263.59	737,632.24	697,000.00
US TREASURY N/B NOTES DTD 07/31/2021 0.625% 07/31/2026	91282CCP4	900,000.00	AA+	Aaa	06/02/22	06/06/22	819,035.16	2.94	1,421.54	826,939.38	784,125.00
US TREASURY N/B NOTES DTD 07/31/2021 0.625% 07/31/2026	91282CCP4	900,000.00	AA+	Aaa	08/08/22	08/15/22	819,562.50	3.04	1,421.54	823,901.45	784,125.00
US TREASURY NOTES DTD 11/15/2016 2.000% 11/15/2026	912828U24	350,000.00	AA+	Aaa	10/05/22	10/11/22	322,574.22	4.10	3,233.70	322,959.21	319,484.38
Security Type Sub-Total		12,850,000.00					12,609,258.80	1.51	39,277.72	12,543,768.22	11,596,824.13
Supra-National Agency Bond / Note											
INTL BK OF RECON AND DEV NOTE DTD 04/20/2021 0.125% 04/20/2023	459058JV6	245,000.00	AAA	Aaa	04/13/21	04/20/21	244,492.85	0.23	9.36	244,881.90	240,130.87
INTL BK RECON & DEVELOP NOTES DTD 11/24/2020 0.250% 11/24/2023	459058JM6	500,000.00	AAA	Aaa	11/17/20	11/24/20	498,925.00	0.32	545.14	499,619.09	477,365.00
INTER-AMERICAN DEVEL BK NOTES DTD 09/23/2021 0.500% 09/23/2024	4581X0DZ8	635,000.00	AAA	Aaa	09/15/21	09/23/21	634,530.10	0.52	335.14	634,703.31	587,665.20
Security Type Sub-Total		1,380,000.00					1,377,947.95	0.40	889.64	1,379,204.30	1,305,161.07
Municipal Bond / Note											



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Municipal Bond / Note											
CT ST TXBL GO BONDS DTD 06/11/2020 1.998% 07/01/2024	20772KJW0	60,000.00	A+	Aa3	05/29/20	06/11/20	60,000.00	2.00	399.60	60,000.00	57,305.40
CHAFFEY UHSD, CA TXBL GO BONDS DTD 12/05/2019 2.101% 08/01/2024	157411TK5	100,000.00	AA-	Aa1	11/06/19	12/05/19	100,000.00	2.10	525.25	100,000.00	95,439.00
NY ST URBAN DEV CORP TXBL REV BONDS DTD 12/23/2020 0.870% 03/15/2025	650036DT0	325,000.00	AA+	NR	12/16/20	12/23/20	325,000.00	0.87	361.29	325,000.00	295,711.00
UNIV OF CAL TXBL REV BONDS DTD 07/16/2020 0.883% 05/15/2025	91412HGE7	85,000.00	AA	Aa2	07/10/20	07/16/20	85,000.00	0.88	346.09	85,000.00	76,531.45
FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025	341271AD6	65,000.00	AA	Aa3	09/03/20	09/16/20	65,459.55	1.11	272.57	65,255.66	58,431.10
FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025	341271AD6	85,000.00	AA	Aa3	09/03/20	09/16/20	85,563.55	1.12	356.43	85,313.51	76,409.90
FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025	341271AD6	160,000.00	AA	Aa3	09/03/20	09/16/20	160,000.00	1.26	670.93	160,000.00	143,830.40
MN ST TXBL GO BONDS DTD 08/25/2020 0.630% 08/01/2025	60412AVJ9	100,000.00	AAA	Aaa	08/11/20	08/25/20	100,000.00	0.63	157.50	100,000.00	89,107.00
SAN JUAN USD, CA TXBL GO BONDS DTD 10/29/2020 0.852% 08/01/2025	798306WP7	130,000.00	NR	Aa2	10/16/20	10/29/20	130,000.00	0.85	276.90	130,000.00	116,017.20
LOS ANGELES CCD, CA TXBL GO BONDS DTD 11/10/2020 0.773% 08/01/2025	54438CYK2	140,000.00	AA+	Aaa	10/30/20	11/10/20	140,000.00	0.77	270.55	140,000.00	125,122.20
CA ST UNIV TXBL REV BONDS DTD 07/29/2021 0.862% 11/01/2025	13077DOD7	85,000.00	AA-	Aa2	07/09/21	07/29/21	85,000.00	0.86	366.35	85,000.00	74,445.55
Security Type Sub-Total		1,335,000.00					1,336,023.10	1.06	4,003.46	1,335,569.17	1,208,350.20
Federal Agency Commercial Mortgage-Backed Security											
FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023	3137FKK39	5,568.75	AA+	Aaa	12/07/18	12/17/18	5,568.73	3.20	14.86	5,568.75	5,539.27
FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/01/2024	3137FO3V3	1,026.51	AA+	Aaa	11/20/19	11/26/19	1,026.48	2.09	1.79	1,026.50	1,026.51



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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	255,504.27	240,544.17
Security Type Sub-Total		256,595.26					268,978.02	1.98	654.57	262,099.52	247,109.95
Federal Agency Bond / Note											
FREDDIE MAC NOTES DTD 09/04/2020 0.250% 09/08/2023	3137EAEW5	375,000.00	AA+	Aaa	09/02/20	09/04/20	375,068.48	0.24	138.02	375,019.38	361,212.75
FREDDIE MAC NOTES DTD 09/04/2020 0.250% 09/08/2023	3137EAEW5	525,000.00	AA+	Aaa	09/02/20	09/04/20	524,826.75	0.26	193.23	524,950.97	505,697.85
FREDDIE MAC NOTES DTD 10/16/2020 0.125% 10/16/2023	3137EAEY1	325,000.00	AA+	Aaa	10/14/20	10/16/20	323,787.75	0.25	16.93	324,613.63	311,258.35
FREDDIE MAC NOTES DTD 11/05/2020 0.250% 11/06/2023	3137EAEZ8	350,000.00	AA+	Aaa	11/03/20	11/05/20	349,685.00	0.28	425.35	349,893.66	334,791.80
FANNIE MAE NOTES DTD 11/25/2020 0.250% 11/27/2023	3135G06H1	325,000.00	AA+	Aaa	11/23/20	11/25/20	324,629.50	0.29	347.57	324,867.94	310,085.43
FREDDIE MAC NOTES DTD 12/04/2020 0.250% 12/04/2023	3137EAF2	300,000.00	AA+	Aaa	12/02/20	12/04/20	299,703.00	0.28	306.25	299,892.05	285,885.30
FEDERAL HOME LOAN BANK NOTES DTD 04/16/2020 0.500% 04/14/2025	3130AJHU6	350,000.00	AA+	Aaa	04/15/20	04/16/20	348,264.00	0.60	82.64	349,148.18	317,392.95
FANNIE MAE NOTES DTD 04/24/2020 0.625% 04/22/2025	3135G03U5	350,000.00	AA+	Aaa	04/22/20	04/24/20	349,279.00	0.67	54.69	349,643.06	318,126.90
FREDDIE MAC NOTES DTD 07/23/2020 0.375% 07/21/2025	3137EAEU9	425,000.00	AA+	Aaa	07/21/20	07/23/20	422,883.50	0.48	442.71	423,847.76	380,070.70
FANNIE MAE NOTES DTD 08/27/2020 0.375% 08/25/2025	3135G05X7	350,000.00	AA+	Aaa	08/25/20	08/27/20	348,362.00	0.47	240.63	349,076.83	311,795.40
FEDERAL HOME LOAN BANK NOTES DTD 09/11/2020 0.375% 09/04/2025	3130AK5E2	150,000.00	AA+	Aaa	09/10/20	09/11/20	149,550.00	0.44	89.06	149,743.21	133,527.30



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Federal Agency Bond / Note											
FREDDIE MAC NOTES DTD 09/25/2020 0.375% 09/23/2025	3137EAEX3	700,000.00	AA+	Aaa	09/23/20	09/25/20	697,893.00	0.44	277.08	698,779.00	621,791.10
FANNIE MAE NOTES DTD 11/12/2020 0.500% 11/07/2025	3135G06G3	650,000.00	AA+	Aaa	11/09/20	11/12/20	647,673.00	0.57	1,570.83	648,591.79	577,068.70
Security Type Sub-Total		5,175,000.00					5,161,604.98	0.41	4,184.99	5,168,067.46	4,768,704.53
Corporate Note											
PNC BANK NA CORP NOTES (CALLABLE) DTD 01/23/2019 3.500% 01/23/2024	693475AV7	400,000.00	A-	A3	02/12/19	02/15/19	402,848.00	3.34	3,811.11	400,670.21	392,282.00
CHARLES SCHWAB CORP NOTES (CALLABLE) DTD 03/18/2021 0.750% 03/18/2024	808513BN4	105,000.00	A	A2	03/16/21	03/18/21	104,947.50	0.77	94.06	104,975.91	99,036.53
BANK OF NY MELLON CORP NOTES (CALLABLE) DTD 04/26/2021 0.500% 04/26/2024	06406RAS6	210,000.00	A	A1	04/19/21	04/26/21	209,775.30	0.54	14.58	209,888.88	196,170.45
MORGAN STANLEY CORP NOTES DTD 04/28/2014 3.875% 04/29/2024	61746BDO6	400,000.00	A-	A1	07/19/19	07/23/19	422,916.00	2.59	86.11	407,169.47	391,979.20
AMERICAN HONDA FINANCE CORP NOTE DTD 06/27/2019 2.400% 06/27/2024	02665WCZ2	400,000.00	A-	A3	07/11/19	07/15/19	398,016.00	2.51	3,306.67	399,337.57	382,519.60
GOLDMAN SACHS GROUP INC (CALLABLE) BONDS DTD 07/08/2014 3.850% 07/08/2024	38141EC23	400,000.00	BBB+	A2	07/08/19	07/11/19	418,632.00	2.84	4,833.89	405,633.68	390,845.60
BMW US CAPITAL LLC CORPORATE NOTES DTD 08/12/2021 0.750% 08/12/2024	05565EBU8	70,000.00	A	A2	08/09/21	08/12/21	69,993.70	0.75	115.21	69,996.26	64,692.46
WALT DISNEY COMPANY/THE (CALLABLE) DTD 09/06/2019 1.750% 08/30/2024	254687FK7	400,000.00	BBB+	A2	09/03/19	09/06/19	398,368.00	1.84	1,186.11	399,401.00	377,405.60
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 09/10/2021 0.625% 09/10/2024	24422EVU0	100,000.00	A	A2	09/07/21	09/10/21	99,935.00	0.65	88.54	99,959.73	92,649.80



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Corporate Note											
PACCAR FINANCIAL CORP CORPORATE NOTES DTD 02/06/2020 1.800% 02/06/2025	69371RQ66	175,000.00	A+	A1	10/22/20	10/29/20	182,894.25	0.73	743.75	179,187.34	162,560.83
AMERICAN EXPRESS CO CORP NOTES (CALLABLE) DTD 03/04/2022 2.250% 03/04/2025	025816CQ0	80,000.00	BBB+	A2	03/01/22	03/04/22	79,919.20	2.29	285.00	79,937.04	74,286.64
ROCHE HOLDINGS INC (CALLABLE) CORPORATE DTD 03/10/2022 2.132% 03/10/2025	771196BT8	410,000.00	AA	Aa2	03/03/22	03/10/22	410,000.00	2.13	1,238.34	410,000.00	384,980.57
HOME DEPOT INC (CALLABLE) CORPORATE NOTE DTD 03/28/2022 2.700% 04/15/2025	437076CM2	25,000.00	A	A2	03/24/22	03/28/22	24,956.25	2.76	30.00	24,964.81	23,778.98
CITIGROUP INC CORP NOTES DTD 04/27/2015 3.300% 04/27/2025	172967JP7	225,000.00	BBB+	A3	08/28/20	09/01/20	249,738.75	0.88	82.50	238,221.18	213,545.25
CINTAS CORPORATION NO. 2 CORP NOTE (CALL DTD 05/03/2022 3.450% 05/01/2025	17252MAP5	65,000.00	A-	A3	04/26/22	05/03/22	64,985.70	3.46	1,108.79	64,988.08	62,787.66
USAA CAPITAL CORP CORPORATE NOTES DTD 05/26/2022 3.375% 05/01/2025	90327OD89	225,000.00	AA	Aa1	05/23/22	05/26/22	224,264.25	3.49	3,269.53	224,373.48	216,215.33
APPLE INC (CALLABLE) CORP NOTES DTD 05/11/2020 1.125% 05/11/2025	037833DT4	550,000.00	AA+	Aaa	05/11/20	05/13/20	551,105.50	1.08	2,921.88	550,549.67	503,234.05
GENERAL DYNAMICS CORP (CALLABLE) CORP NO DTD 05/11/2018 3.500% 05/15/2025	369550BG2	225,000.00	A-	A3	10/16/20	10/20/20	252,247.50	0.80	3,631.25	239,666.51	218,001.15
JPMORGAN CHASE & CO (CALLABLE) CORP NOTE DTD 06/01/2021 0.824% 06/01/2025	46647PCH7	315,000.00	A-	A1	05/24/21	06/01/21	315,000.00	0.82	1,081.50	315,000.00	290,110.91
AMAZON INC CORP NOTES (CALLABLE) DTD 06/03/2020 0.800% 06/03/2025	023135BQ8	475,000.00	AA	A1	06/03/20	06/05/20	474,767.25	0.81	1,562.22	474,879.41	429,572.43



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Corporate Note											
NATIONAL AUSTRALIA BK/NY CORPORATE NOTES DTD 06/09/2022 3.500% 06/09/2025	63254ABD9	250,000.00	AA-	Aa3	05/31/22	06/09/22	250,000.00	3.50	3,451.39	250,000.00	239,197.75
NATIONAL RURAL UTIL COOP CORPORATE NOTES DTD 05/04/2022 3.450% 06/15/2025	63743HFE7	50,000.00	A-	A2	04/27/22	05/04/22	49,986.50	3.46	848.13	49,988.65	47,936.15
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 06/30/2022 3.950% 06/30/2025	89236TKC8	100,000.00	A+	A1	06/27/22	06/30/22	99,905.00	3.98	1,327.64	99,915.75	97,463.10
IBM CORP CORPORATE NOTES DTD 07/27/2022 4.000% 07/27/2025	459200KS9	225,000.00	A-	A3	07/20/22	07/27/22	225,000.00	4.00	2,350.00	225,000.00	219,340.13
BANK OF AMERICA CORP NOTES DTD 07/30/2015 3.875% 08/01/2025	06051GFS3	225,000.00	A-	A2	08/18/20	08/20/20	256,918.50	0.93	2,179.69	242,734.46	217,126.13
ABBOTT LABORATORIES CORPORATE NOTES (CAL DTD 03/22/2017 3.875% 09/15/2025	002824BM1	225,000.00	AA-	A1	09/24/20	09/28/20	257,845.50	0.86	1,114.06	243,264.46	219,223.35
BANK OF AMERICA CORP NOTES (CALLABLE) DTD 12/06/2021 1.530% 12/06/2025	06051GKE8	225,000.00	A-	A2	12/01/21	12/06/21	225,000.00	1.53	1,386.56	225,000.00	204,600.15
JPMORGAN CHASE & CO CORP NOTES (CALLABLE) DTD 02/24/2022 2.595% 02/24/2026	46647PCV6	175,000.00	A-	A1	02/16/22	02/24/22	175,000.00	2.60	845.18	175,000.00	162,354.15
UNITEDHEALTH GROUP INC (CALLABLE) CORPOR DTD 05/19/2021 1.150% 05/15/2026	91324PEC2	225,000.00	A+	A3	05/17/21	05/19/21	224,608.50	1.19	1,193.13	224,722.60	198,435.15
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 06/18/2021 1.125% 06/18/2026	89236TJK2	145,000.00	A+	A1	09/08/21	09/13/21	144,678.10	1.17	602.66	144,754.73	126,071.85



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Corporate Note											
BMW US CAPITAL LLC (CALLABLE) CORPORATE DTD 08/12/2021 1.250% 08/12/2026	05565EBW4	175,000.00	A	A2	08/12/21	08/16/21	174,947.50	1.26	480.03	174,960.24	149,589.30
CATERPILLAR FINL SERVICE CORPORATE NOTES DTD 01/10/2022 1.700% 01/08/2027	14913R2U0	225,000.00	A	A2	01/11/22	01/13/22	223,863.75	1.81	1,200.63	224,045.95	197,205.75
TARGET CORP CORP NOTES (CALLABLE) DTD 01/24/2022 1.950% 01/15/2027	87612EBM7	40,000.00	A	A2	01/19/22	01/24/22	39,932.00	1.99	229.67	39,942.52	35,696.12
BANK OF NY MELLON CORP (CALLABLE) CORPOR DTD 01/26/2022 2.050% 01/26/2027	06406RBA4	475,000.00	A	A1	01/26/22	01/28/22	473,945.50	2.10	2,569.62	474,105.64	417,797.65
BERKSHIRE HATHAWAY CORP NOTES (CALLABLE) DTD 03/15/2022 2.300% 03/15/2027	084664CZ2	475,000.00	AA	Aa2	03/15/22	03/17/22	466,089.00	2.70	1,395.97	467,207.76	429,450.83
Security Type Sub-Total		8,490,000.00					8,643,030.00	1.95	50,665.40	8,559,442.99	7,928,142.60
Certificate of Deposit											
CREDIT SUISSE NEW YORK CERT DEPOS DTD 03/23/2021 0.590% 03/17/2023	22552G3C2	250,000.00	A-1	P-1	03/19/21	03/23/21	250,000.00	0.59	938.26	250,000.00	245,918.50
TORONTO DOMINION BANK NY CERT DEPOS DTD 10/31/2022 5.600% 10/27/2025	89115B6K1	450,000.00	A	A1	10/27/22	10/31/22	450,000.00	5.58	70.00	450,000.00	449,992.62
Security Type Sub-Total		700,000.00					700,000.00	3.82	1,008.26	700,000.00	695,911.12
Asset-Backed Security											
GMALT 2021-1 A4 DTD 02/24/2021 0.330% 02/20/2025	36261RAD0	85,000.00	NR	Aaa	02/17/21	02/24/21	84,987.17	0.33	8.57	84,992.59	82,801.65
GMALT 2021-2 A4 DTD 05/26/2021 0.410% 05/20/2025	380144AD7	35,000.00	AAA	NR	05/18/21	05/26/21	34,997.05	0.41	4.38	34,998.11	33,578.53



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Asset-Backed Security											
HART 2021-A A3 DTD 04/28/2021 0.380% 09/15/2025	44933LAC7	75,000.00	AAA	NR	04/20/21	04/28/21	74,992.11	0.38	12.67	74,994.83	72,170.33
NAROT 2021-A A3 DTD 06/23/2021 0.330% 10/15/2025	65480BAC1	295,000.00	AAA	Aaa	06/15/21	06/23/21	294,995.01	0.33	43.27	294,996.58	281,003.75
TAOT 2021-B A3 DTD 06/14/2021 0.260% 11/17/2025	89190GAC1	325,000.00	AAA	NR	06/08/21	06/14/21	324,965.00	0.26	37.56	324,975.93	309,219.07
HAROT 2021-4 A3 DTD 11/24/2021 0.880% 01/21/2026	43815GAC3	100,000.00	NR	Aaa	11/16/21	11/24/21	99,978.92	0.89	24.44	99,983.67	94,397.41
CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314OAC8	110,000.00	AAA	NR	04/13/21	04/21/21	109,976.30	0.52	25.42	109,983.81	105,258.87
HART 2021-C A3 DTD 11/17/2021 0.740% 05/15/2026	44935FAD6	80,000.00	AAA	NR	11/09/21	11/17/21	79,982.14	0.75	26.31	79,985.94	75,201.99
DCENT 2021-A1 A1 DTD 09/27/2021 0.580% 09/15/2026	254683CP8	195,000.00	AAA	Aaa	09/20/21	09/27/21	194,958.25	0.58	50.27	194,967.46	179,939.96
GMCAR 2021-4 A3 DTD 10/21/2021 0.680% 09/16/2026	362554AC1	85,000.00	AAA	Aaa	10/13/21	10/21/21	84,997.83	0.68	24.08	84,998.29	79,500.87
CARMX 2022-3 A3 DTD 07/20/2022 3.970% 04/15/2027	14318MAD1	210,000.00	AAA	NR	07/12/22	07/20/22	209,995.04	3.97	370.53	209,995.34	203,481.47
NAROT 2022-B A3 DTD 09/28/2022 4.460% 05/17/2027	65480JAC4	140,000.00	AAA	Aaa	09/20/22	09/28/22	139,971.03	4.46	277.51	139,971.61	138,035.00
GMCAR 2022-4 A3 DTD 10/12/2022 4.820% 08/16/2027	36265OAD8	275,000.00	AAA	NR	10/04/22	10/12/22	274,954.93	4.82	699.57	274,955.44	272,918.80
COMET 2022-A3 A DTD 11/03/2022 4.950% 10/15/2027	14041NGB1	245,000.00	AAA	NR	10/27/22	11/03/22	244,961.56	4.95	0.00	244,961.56	244,951.00
Security Type Sub-Total		2,255,000.00					2,254,712.34	2.09	1,604.58	2,254,761.16	2,172,458.70
Managed Account Sub-Total		32,441,595.26					32,351,555.19	1.48	102,288.62	32,202,912.82	29,922,662.30
Joint Powers Authority											



Managed Account Detail of Securities Held

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

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Joint Powers Authority											
CAMP Pool		34,554.95	AAAm	NR			34,554.95		0.00	34,554.95	34,554.95
Liquid Sub-Total		34,554.95					34,554.95		0.00	34,554.95	34,554.95
Securities Sub-Total		\$32,476,150.21					\$32,386,110.14	1.48%	\$102,288.62	\$32,237,467.77	\$29,957,217.25
Accrued Interest											\$102,288.62
Total Investments											\$30,059,505.87

Bolded items are forward settling trades.



Managed Account Fair Market Value & Analytics

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

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

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



Managed Account Fair Market Value & Analytics

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

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

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



Managed Account Fair Market Value & Analytics

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CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Municipal Bond / Note										
FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025	341271AD6	85,000.00	MERRILL		89.89	76,409.90	(9,153.65)	(8,903.61)	2.62	5.37
FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025	341271AD6	160,000.00	MERRILL		89.89	143,830.40	(16,169.60)	(16,169.60)	2.62	5.37
MN ST TXBL GO BONDS DTD 08/25/2020 0.630% 08/01/2025	60412AVJ9	100,000.00	MORGAN_		89.11	89,107.00	(10,893.00)	(10,893.00)	2.73	4.91
SAN JUAN USD, CA TXBL GO BONDS DTD 10/29/2020 0.852% 08/01/2025	798306WP7	130,000.00	KEYBANC		89.24	116,017.20	(13,982.80)	(13,982.80)	2.72	5.09
LOS ANGELES CCD, CA TXBL GO BONDS DTD 11/10/2020 0.773% 08/01/2025	54438CYK2	140,000.00	MERRILL		89.37	125,122.20	(14,877.80)	(14,877.80)	2.72	4.95
CA ST UNIV TXBL REV BONDS DTD 07/29/2021 0.862% 11/01/2025	13077DOD7	85,000.00	JPM_CHA		87.58	74,445.55	(10,554.45)	(10,554.45)	2.95	5.40

Security Type Sub-Total		1,335,000.00				1,208,350.20	(127,672.90)	(127,218.97)	2.47	5.08
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Federal Agency Commercial Mortgage-Backed Security										
FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023	3137FKK39	5,568.75	CSFB		99.47	5,539.27	(29.46)	(29.48)	0.71	4.00
FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/01/2024	3137FO3V3	1,026.51	JPM_CHAS		100.00	1,026.51	0.03	0.01	0.22	2.09
FHMS K043 A2 DTD 03/01/2015 3.062% 12/01/2024	3137BGK24	250,000.00	CITIGRP		96.22	240,544.17	(21,838.64)	(14,960.10)	1.97	4.97

Security Type Sub-Total		256,595.26				247,109.95	(21,868.07)	(14,989.57)	1.93	4.94
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Federal Agency Bond / Note										
FREDDIE MAC NOTES DTD 09/04/2020 0.250% 09/08/2023	3137EAEW5	375,000.00	NOMURA		96.32	361,212.75	(13,855.73)	(13,806.63)	0.85	4.68
FREDDIE MAC NOTES DTD 09/04/2020 0.250% 09/08/2023	3137EAEW5	525,000.00	WELLS_F		96.32	505,697.85	(19,128.90)	(19,253.12)	0.85	4.68
FREDDIE MAC NOTES DTD 10/16/2020 0.125% 10/16/2023	3137EAEY1	325,000.00	WELLS_F		95.77	311,258.35	(12,529.40)	(13,355.28)	0.96	4.68
FREDDIE MAC NOTES DTD 11/05/2020 0.250% 11/06/2023	3137EAEZ8	350,000.00	CITIGRP		95.65	334,791.80	(14,893.20)	(15,101.86)	1.02	4.68



Managed Account Fair Market Value & Analytics

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

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

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



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CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

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



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



Managed Account Fair Market Value & Analytics

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

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

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



Managed Account Fair Market Value & Analytics

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

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

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



Managed Account Fair Market Value & Analytics

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

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

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

Bolded items are forward settling trades.



Managed Account Security Transactions & Interest

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

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Transaction Type					Principal	Accrued		Realized G/L	Realized G/L	Sale
Trade	Settle	Security Description	CUSIP	Par	Proceeds	Interest	Total	Cost	Amort Cost	Method
BUY										
10/04/22	10/12/22	GMCAR 2022-4 A3 DTD 10/12/2022 4.820% 08/16/2027	36265QAD8	275,000.00	(274,954.93)	0.00	(274,954.93)			
10/05/22	10/11/22	US TREASURY NOTES DTD 11/15/2016 2.000% 11/15/2026	912828U24	350,000.00	(322,574.22)	(2,834.24)	(325,408.46)			
10/27/22	10/31/22	TORONTO DOMINION BANK NY CERT DEPOS DTD 10/31/2022 5.600% 10/27/2025	89115B6K1	450,000.00	(450,000.00)	0.00	(450,000.00)			
10/27/22	11/03/22	COMET 2022-A3 A DTD 11/03/2022 4.950% 10/15/2027	14041NGB1	245,000.00	(244,961.56)	0.00	(244,961.56)			

Transaction Type Sub-Total			1,320,000.00	(1,292,490.71)	(2,834.24)	(1,295,324.95)
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INTEREST										
10/01/22	10/25/22	FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023	3137FKK39	5,584.98	0.00	14.91	14.91			
10/01/22	10/25/22	FHMS K043 A2 DTD 03/01/2015 3.062% 12/01/2024	3137BGK24	250,000.00	0.00	637.92	637.92			
10/01/22	10/25/22	FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/01/2024	3137FQ3V3	1,113.03	0.00	1.94	1.94			
10/14/22	10/14/22	FEDERAL HOME LOAN BANK NOTES DTD 04/16/2020 0.500% 04/14/2025	3130AJHU6	350,000.00	0.00	875.00	875.00			
10/15/22	10/15/22	NAROT 2022-B A3 DTD 09/28/2022 4.460% 05/17/2027	65480JAC4	140,000.00	0.00	294.86	294.86			
10/15/22	10/15/22	HOME DEPOT INC (CALLABLE) CORPORATE NOTE DTD 03/28/2022 2.700% 04/15/2025	437076CM2	25,000.00	0.00	369.38	369.38			
10/15/22	10/15/22	TAOT 2021-B A3 DTD 06/14/2021 0.260% 11/17/2025	89190GAC1	325,000.00	0.00	70.42	70.42			
10/15/22	10/15/22	CARMX 2022-3 A3 DTD 07/20/2022 3.970% 04/15/2027	14318MAD1	210,000.00	0.00	694.75	694.75			
10/15/22	10/15/22	DCENT 2021-A1 A1 DTD 09/27/2021 0.580% 09/15/2026	254683CP8	195,000.00	0.00	94.25	94.25			
10/15/22	10/15/22	HART 2021-C A3 DTD 11/17/2021 0.740% 05/15/2026	44935FAD6	80,000.00	0.00	49.33	49.33			



Managed Account Security Transactions & Interest

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

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

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



Managed Account Security Transactions & Interest

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

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

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

Bolded items are forward settling trades.



Account Statement

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

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

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



Account Statement

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

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

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



Account Statement

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

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Trade Date	Settlement Date	Transaction Description	Share or Unit Price	Dollar Amount of Transaction	Total Shares Owned
Closing Balance					34,554.95
		Month of October	Fiscal YTD January-October		
Opening Balance		147,318.92	255,176.68	Closing Balance	34,554.95
Purchases		940,280.67	8,567,726.76	Average Monthly Balance	70,246.27
Redemptions (Excl. Checks)		(1,053,044.64)	(8,788,348.49)	Monthly Distribution Yield	3.14%
Check Disbursements		0.00	0.00		
Closing Balance		34,554.95	34,554.95		
Cash Dividends and Income		185.31	1,431.06		