

16) **SA Investment Report for February 2023**

Receive and file the Investment Report for February 2023.



REPORT TO SUCCESSOR AGENCY BOARD OF THE REDEVELOPMENT AGENCY OF THE CITY OF LAKE ELSINORE

To: Honorable Agency Chair and Members of the Successor Agency

From: Jason Simpson, Executive Director

Prepared by: Shannon Buckley, Assistant Executive Director

Date: March 28, 2023

Subject: **SA Investment Report for February 2023**

Recommendation

Receive and file the Investment Report for February 2023.

Discussion

The Investment Report is a listing of all funds invested for the City of Lake Elsinore and includes funds held for the Successor Agency of the Redevelopment Agency of the City of Lake Elsinore as of the date shown on the report.

Fiscal Impact

No fiscal impact.

Attachments

Attachment 1- Investment Report for February 2023



CITY OF LAKE ELSINORE
INVESTMENT REPORT

CITY OF LAKE ELSINORE
INVESTMENT REPORT OF POOLED CASH AND INVESTMENTS
AS OF February 28, 2023

	BANK BALANCE	DEPOSITS IN TRANSIT	OUTSTANDING CHECKS	BOOK BALANCE
CASH ACCOUNTS				
Bank Accounts:				
General Checking Account	\$ 5,403,599	\$ 76,196	\$ (162,683)	\$ 5,317,113
Cash On Hand:				
Cashier Drawers #1 & #2	-	-	-	300
City of Lake Elsinore Petty Cash Fund	-	-	-	2,000
Total Cash Accounts	5,403,599	76,196	(162,683)	5,319,413
INVESTMENTS				
Local Agency Investment Funds	68,511,627	-	-	68,511,627
CAMP Investments:				
CAMP Pool Account	622,218	-	-	622,218
U.S. Treasury Bond / Note	28,729,363	-	-	28,729,363
Supra-National Agency Bond / Note	1,377,948	-	-	1,377,948
Municipal Bond / Note	1,336,023	-	-	1,336,023
Federal Agency Commercial Mortgage-Backed Security	262,383	-	-	262,383
Federal Agency Bond / Note	5,161,605	-	-	5,161,605
Corporate Note	10,344,329	-	-	10,344,329
Certificate of Deposit	1,150,000	-	-	1,150,000
Asset-Backed Security	2,606,097	-	-	2,606,097
Sub-total Investments	120,101,592	-	-	120,101,592
Market Value Adjustment:				
Unrealized Gain/(Loss) at 12/31/2022	(3,182,321)	-	-	(3,182,321)
Total Investments	116,919,272	-	-	116,919,272
Total Pooled Cash and Investments	\$ 122,322,871	\$ 76,196	\$ (162,683)	\$ 122,238,685
TOTAL POOLED CASH AND INVESTMENTS				\$ 122,238,685

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	March 6, 2023
City Manager	Date

CITY OF LAKE ELSINORE
POOLED CASH AND INVESTMENTS BY FUND
AS OF February 28, 2023

<u>FUND NO</u>	<u>FUND NAME</u>	<u>AMOUNT</u>
100	General	\$ 20,267,201
102	Measure Z	16,075,231
106	Affordable Housing In Lieu	619,900
107	Developer Agreement Revenue	59,485
108	American Rescue Plan	9,665,915
109	Road Maintenance and Rehabilitation (SB1)	306,073
110	State Gas Tax	917,427
112	Measure A	1,219,062
114	SB1186 CASP Education Program	51,433
115	Traffic Safety	19,910
117	Community Center DIF	139,309
118	Lake Side Facility DIF	240,112
119	Animal Shelter DIF	15,551
135	Lighting & Landscape Maintenance - Dist. No. 1	908,013
140	Geothermal	11,580
160	PEG Grant	76,333
180	Launch Pointe	1,529,629
202	La Strada RBBB	23,618
203	E.L.S.P. - S.T.I.F.	3,330,507
205	Traffic Impact Fee	302,815
211	Storm Drain C.I.P.	3,038,060
221	Quimby Park C.I.P.	51,811
231	Library C.I.P.	1,304,054
232	City Fire Protection	541,072
300	Insurance Service	1,455,708
305	Information Systems Service	2,744,439
310	Support Service	28,747
315	Fleet Service	578,814
320	Facilities Service	2,234,020
331	CFD 2006-1CC Summerly Improvement Area CC	41,770
332	CFD 2006-1 Improvement Area B, Summerly	28,342
333	CFD 2015-3 Terracina	2,714
334	CFD 2015-5 Trieste - Far West Industries	40,723
335	CFD 2003-2E Canyon Hills Improvement Area E	12,989
336	CFD 2006-1FF Summerly Improvement Area FF	34,892
337	CFD 2016-2 Canyon Hills	157,299
338	CFD 2006-1 IA-JJ Summerly Improvement Area	52,123
339	CFD 2006-1 IA-KK Summerly Improvement Area	27,457
340	CFD 2006-1 IA-EE Summerly Improvement Area	49,725
345	CFD 2003-2 Improvement Area D, Canyon Hills	525,532
346	CFD 2014-1 Southshore	67,313
347	CFD 2006-1 Improvement Area A, Summerly	57,538
350	CFD 98-1 Summerhill	336,705
354	CFD 90-2 Tuscany Hills	656,176
355	RAD 2021-1 Canyon Hills Improvement	269,250
357	CFD 2003-2 Canyon Hills Improvement Area	18,724
361	CFD 2022-2 Lakeshore Improvement	13,368

CITY OF LAKE ELSINORE
POOLED CASH AND INVESTMENTS BY FUND
AS OF February 28, 2023

<u>FUND NO</u>	<u>FUND NAME</u>	<u>AMOUNT</u>
362	CFD 2006-8S Running Deer Estates Services	11,117
363	CFD 2022-3 Lakeside	20,166
366	CFD 2005-6 City Center Townhomes	87,062
368	CFD 2006-2 Viscaya	136,187
369	CFD 2004-3 Area 1 Rosetta Canyon Improvement Area	408,278
370	CFD 2006-1 IA-HH Summerly Improvement	37,048
371	CFD 2005-1 Serenity	156,948
372	CFD 2005-2 Alberhill Ranch Improvement Area	408,771
374	CFD 2005-4 Lakeview Villas	2,105
375	CFD 2006-4 Clurman	120,924
376	CFD 2006-3 La Strada	798
377	CFD 2006-6 Tessara	19,419
378	CFD 2006-8 Running Deer Estates	30,227
384	CFD 2003-2 Area B Canyon Hills Improvement Area	573,295
385	CFD 2004-3 Area 2 Rosetta Canyon Improvement Area	481,881
386	CFD 2007-4 Mekenna Court	38,212
387	CFD 2007-5 Red Kite	27,404
388	CFD 2007-6 Holiday Inn Express	3,223
389	CFD 88-3 (2008A) West Lake Elsinore Series A	11,423
390	CFD 2003-2 Area C Canyon Hills Improvement Area	83,683
392	CFD 95-1 City Center	20,999
394	CFD 2005-5 (2012A) Wasson Canyon	100,498
395	CFD 2018-1 Wasson Canyon II Improvement Area	5,412
500	Capital Improvement Plan	7,667,833
540	Successor To RDA Diamond Stadium	2,383,780
603	Endowment Trust - Carl Graves	57,730
604	Endowment Trust - Korn Memorial	33,276
605	Public Improvement Trust	1,655,484
606	Mobile Source Air Polution Reduction	231,694
608	Trust Deposit & Pre Paid Expense	1,515,949
617	Successor Agency Housing	25,924,034
620	Cost Recovery System	6,895,619
631	Lake Destratification Equipment Replacement	456,906
650	CFD 2003-1 Law & Fire Service	1,751,145
651	CFD 2006-5 Park & Open Space Service	55,903
652	CFD 2007-1 Law & Fire Service	56,044
653	CFD 2009-1 Parks & Lighting Service	365,681
655	CFD 2015-1s Law, Fire, Paramedic Services	254,058
Total Pooled Cash & Investments		<u><u>\$ 122,238,685</u></u>

CITY OF LAKE ELSINORE
SUMMARY OF POLICY LIMITATIONS
FOR THE MONTH ENDING February 28, 2023

<u>TYPES OF SECURITIES</u>	<u>MAXIMUM PERCENTAGE</u>	<u>DIVERSIFICATION PERCENTAGE</u>	<u>CURRENT BALANCE</u>
CAMP - Pooled Sweep Account	Unlimited	0.52%	\$ 622,218
U.S. Treasury Bond / Note	Unlimited	23.92%	\$ 28,729,363
Supra-National Agency Bond / Note	30%	1.15%	\$ 1,377,948
Municipal Bond / Note	Unlimited	1.11%	\$ 1,336,023
Federal Agency Collateralized Mortgage Obligation	40%	0.22%	\$ 262,383
Federal Agency Bond / Note	Unlimited	4.30% ⁽¹⁾	\$ 5,161,605
Corporate Note	30%	8.61%	\$ 10,344,329
Negotiable Certificates of Deposit	30%	0.96%	\$ 1,150,000
Asset-Backed Security / Collateralized Mortgage	20%	2.17%	\$ 2,606,097
LAIF (Local Agency Investment Funds)	\$150 Million	57.04% ⁽²⁾	\$ 68,511,627
TOTAL		<u>100.00%</u>	<u>\$ 120,101,592</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 03/09/23



PMIA Average Monthly Effective Yields⁽¹⁾

February	2.624
January	2.425
December	2.173

Quarterly Performance Quarter Ended 12/31/22

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

Pooled Money Investment Account Monthly Portfolio Composition ⁽¹⁾ 02/28/23 \$200.5 billion

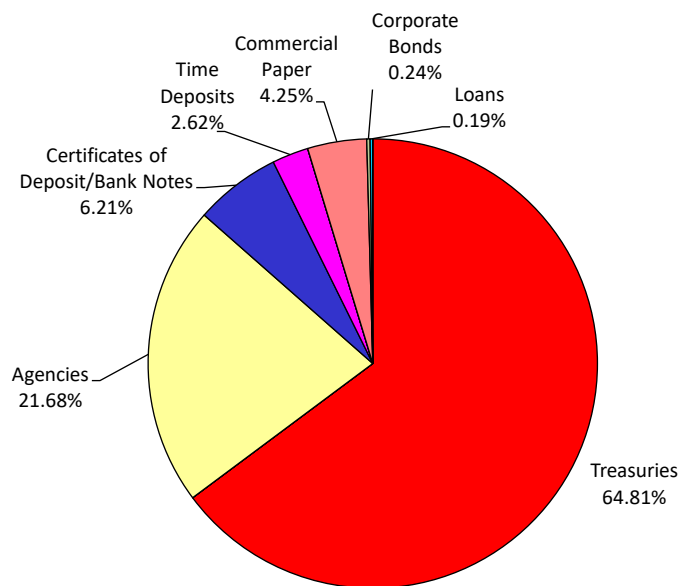


Chart does not include \$3,158,000.00 in mortgages, which equates to 0.002%. Percentages may not total 100% due to rounding.

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 February 28, 2023

<u>Yield</u>	<u>Purchase Date</u>	<u>Maturity Rate</u>
2.624%	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>\$ 70,511,627</u>	<u>\$ (2,000,000)</u>	<u>\$ 68,511,627</u>

Note:

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



CAMP

Investment Portfolio



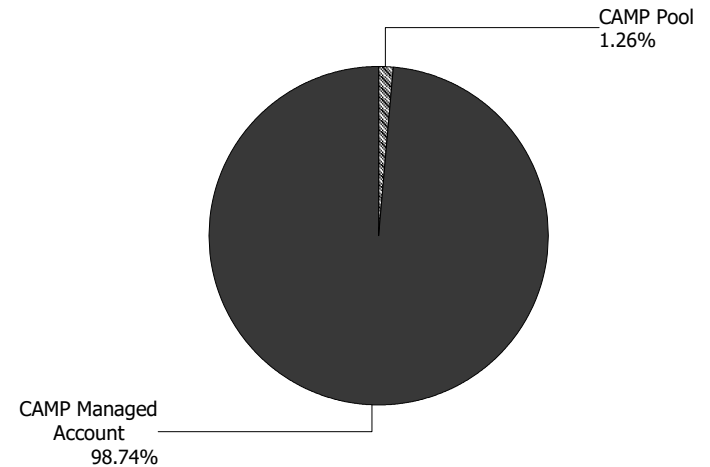
Account Statement - Transaction Summary

For the Month Ending **February 28, 2023**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

CAMP Pool	
Opening Market Value	2,666,909.70
Purchases	288,790.78
Redemptions	(2,333,482.45)
Unsettled Trades	0.00
Change in Value	0.00
Closing Market Value	\$622,218.03
Cash Dividends and Income	4,789.16
CAMP Managed Account	
Opening Market Value	48,602,498.79
Purchases	1,160,379.38
Redemptions	(262,194.38)
Unsettled Trades	0.00
Change in Value	(598,371.08)
Closing Market Value	\$48,902,312.71
Cash Dividends and Income	(9,239.82)

Asset Summary		
	February 28, 2023	January 31, 2023
CAMP Pool	622,218.03	2,666,909.70
CAMP Managed Account	48,902,312.71	48,602,498.79
Total	\$49,524,530.74	\$51,269,408.49
Asset Allocation		





Managed Account Summary Statement

For the Month Ending **February 28, 2023**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Transaction Summary - Money Market		Transaction Summary - Managed Account		Account Total	
Opening Market Value	\$2,666,909.70	Opening Market Value	\$48,602,498.79	Opening Market Value	\$51,269,408.49
Purchases	288,790.78	Maturities/Calls	(34,279.58)		
Redemptions	(2,333,482.45)	Principal Dispositions	(227,914.80)		
		Principal Acquisitions	1,160,379.38		
		Unsettled Trades	0.00		
		Change in Current Value	(598,371.08)		
Closing Market Value	\$622,218.03	Closing Market Value	\$48,902,312.71	Closing Market Value	\$49,524,530.74
Dividend	4,789.16				
Earnings Reconciliation (Cash Basis) - Managed Account			Cash Balance		
Interest/Dividends/Coupons Received		21,807.23	Closing Cash Balance		\$0.00
Less Purchased Interest Related to Interest/Coupons		(14,382.51)			
Plus Net Realized Gains/Losses		(16,664.54)			
Total Cash Basis Earnings		(\$9,239.82)			
Earnings Reconciliation (Accrual Basis)		Managed Account	Total	Cash Transactions Summary- Managed Account	
Ending Amortized Value of Securities	51,002,349.06	51,624,567.09		Maturities/Calls	0.00
Ending Accrued Interest	203,046.60	203,046.60		Sale Proceeds	228,589.32
Plus Proceeds from Sales	228,589.32	2,562,071.77		Coupon/Interest/Dividend Income	21,132.71
Plus Proceeds of Maturities/Calls/Principal Payments	34,279.58	34,279.58		Principal Payments	34,279.58
Plus Coupons/Dividends Received	21,132.71	21,132.71		Security Purchases	(2,330,183.77)
Less Cost of New Purchases	(1,166,101.67)	(1,454,892.45)		Net Cash Contribution	2,046,182.16
Less Beginning Amortized Value of Securities	(50,077,466.70)	(52,744,376.40)		Reconciling Transactions	0.00
Less Beginning Accrued Interest	(153,343.21)	(153,343.21)			
Dividends	0.00	4,789.16			
Total Accrual Basis Earnings	\$92,485.69	\$97,274.85			



Portfolio Summary and Statistics

For the Month Ending **February 28, 2023**

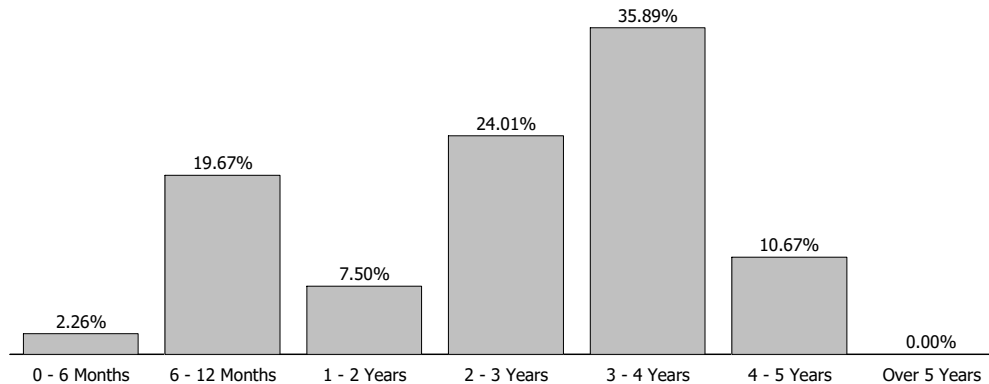
CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Account Summary

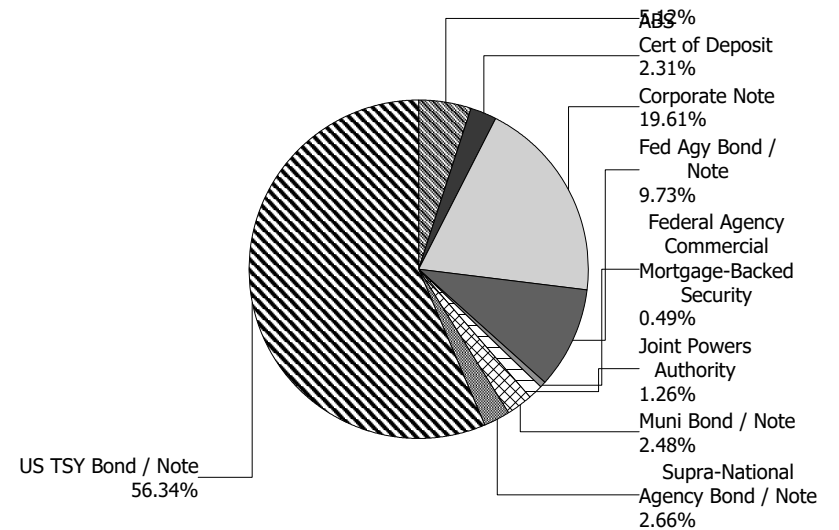
Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	30,275,000.00	27,907,851.44	56.34
Supra-National Agency Bond / Note	1,380,000.00	1,317,684.69	2.66
Municipal Bond / Note	1,335,000.00	1,226,351.85	2.48
Federal Agency Commercial Mortgage-Backed Security	250,000.00	241,103.45	0.49
Federal Agency Bond / Note	5,175,000.00	4,819,251.64	9.73
Corporate Note	10,295,000.00	9,709,941.90	19.61
Certificate of Deposit	1,150,000.00	1,143,621.90	2.31
Asset-Backed Security	2,606,393.63	2,536,505.84	5.12
Managed Account Sub-Total	52,466,393.63	48,902,312.71	98.74%
Accrued Interest		203,046.60	
Total Portfolio	52,466,393.63	49,105,359.31	
CAMP Pool	622,218.03	622,218.03	1.26
Total Investments	53,088,611.66	49,727,577.34	100.00%

Unsettled Trades 0.00 0.00

Maturity Distribution



Sector Allocation



Characteristics

Yield to Maturity at Cost	2.79%
Yield to Maturity at Market	4.70%
Weighted Average Days to Maturity	981



Managed Account Issuer Summary

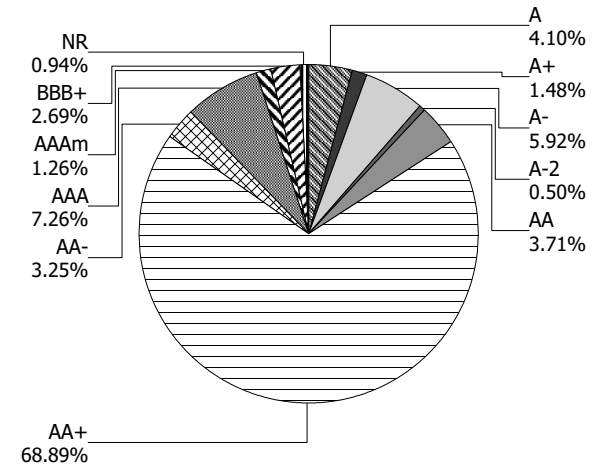
For the Month Ending February 28, 2023

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Issuer Summary

Issuer	Market Value of Holdings	Percent
ABBOTT LABORATORIES	218,851.65	0.44
AMAZON.COM INC	433,235.63	0.87
AMERICAN EXPRESS CO	346,582.28	0.70
AMERICAN HONDA FINANCE	384,846.40	0.78
APPLE INC	720,081.95	1.45
BANK OF AMERICA CO	426,541.28	0.86
BERKSHIRE HATHAWAY INC	438,851.55	0.89
BMW FINANCIAL SERVICES NA LLC	219,327.54	0.44
CALIFORNIA STATE UNIVERSITY	76,593.50	0.15
CAMP Pool	622,218.03	1.26
CAPITAL ONE FINANCIAL CORP	244,588.79	0.49
CARMAX AUTO OWNER TRUST	296,635.10	0.60
CATERPILLAR INC	202,401.45	0.41
CHAFFEY JOINT UNION HIGH SCHOOL DISTRICT	96,168.00	0.19
CHARLES SCHWAB	382,977.44	0.77
CINTAS CORPORATION NO. 2	62,610.93	0.13
CITIGROUP INC	214,920.90	0.43
CREDIT SUISSE GROUP RK	249,482.25	0.50
DEERE & COMPANY	93,488.90	0.19
DISCOVER FINANCIAL SERVICES	181,493.77	0.37
FANNIE MAE	1,532,045.33	3.09
FEDERAL HOME LOAN BANKS	454,689.60	0.92
FLORIDA STATE BOARD OF ADMIN FIN CORP	282,757.20	0.57
FREDDIE MAC	3,073,620.16	6.22
GENERAL DYNAMICS CORP	217,307.03	0.44
GM FINANCIAL CONSUMER AUTOMOBILE TRUST	352,894.67	0.71
GM FINANCIAL LEASINGTRUST	117,930.06	0.24
GOLDMAN SACHS GROUP INC	390,774.80	0.79
HARLEY-DAVIDSON MOTORCYCLE TRUST	168,837.74	0.34
HOME DEPOT INC	23,830.23	0.05
HONDA AUTO RECEIVABLES	95,027.25	0.19
HYUNDAI AUTO RECEIVABLES	135,330.89	0.27

Credit Quality (S&P Ratings)





Managed Account Issuer Summary

For the Month Ending **February 28, 2023**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Issuer	Market Value of Holdings	Percent
IBM CORP	219,071.25	0.44
INTER-AMERICAN DEVELOPMENT BANK	591,670.78	1.19
INTL BANK OF RECONSTRUCTION AND DEV	726,013.91	1.47
JP MORGAN CHASE & CO	459,835.60	0.93
LOS ANGELES COMMUNITY COLLEGE DISTRICT	127,334.20	0.26
MORGAN STANLEY	393,014.00	0.79
NATIONAL AUSTRALIA BANK LTD	717,415.50	1.45
NATIONAL RURAL UTILITIES CO FINANCE CORP	372,308.35	0.75
NEW YORK ST URBAN DEVELOPMENT CORP	298,805.00	0.60
NISSAN AUTO RECEIVABLES	416,292.25	0.84
NORDEA BANK ABP	444,400.65	0.90
PACCAR FINANCIAL CORP	164,136.35	0.33
PNC FINANCIAL SERVICES GROUP	393,870.00	0.80
Roche Holding AG	387,169.56	0.78
SAN JUAN UNIFIED SCHOOL DISTRICT	118,293.50	0.24
STATE OF CONNECTICUT	57,820.20	0.12
STATE OF MINNESOTA	90,580.00	0.18
TARGET CORP	36,015.28	0.07
THE BANK OF NEW YORK MELLON CORPORATION	624,692.77	1.26
THE WALT DISNEY CORPORATION	380,170.80	0.77
TORONTO-DOMINION BANK	449,739.00	0.91
TOYOTA MOTOR CORP	897,613.82	1.81
UNITED STATES TREASURY	27,907,851.44	56.36
UNITEDHEALTH GROUP INC	199,102.28	0.40
UNIVERSITY OF CALIFORNIA	78,000.25	0.16
USAA CAPITAL CORP	216,371.70	0.44
Total	\$49,524,530.74	100.00%



Managed Account Detail of Securities Held

For the Month Ending **February 28, 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
U.S. Treasury Bond / Note											
US TREASURY N/B NOTES DTD 01/31/2022 0.875% 01/31/2024	91282CDV0	7,000,000.00	AA+	Aaa	01/13/23	01/17/23	6,733,125.00	4.68	4,906.77	6,763,403.69	6,733,125.00
US TREASURY NOTES DTD 12/31/2019 1.750% 12/31/2024	912828YY0	500,000.00	AA+	Aaa	08/05/20	08/07/20	534,414.06	0.18	1,450.28	514,369.53	472,812.50
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	103.59	247,332.34	225,937.50
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	186.47	446,575.97	406,687.50
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	93.23	148,135.91	133,804.68
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	217.54	346,807.14	312,210.92
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	248.62	391,612.13	356,812.48
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	279.70	447,532.64	401,414.04
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	404.01	637,887.37	579,820.28
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	512.78	817,924.39	735,925.74
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	188.02	72,334.28	66,855.47
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	2,381.56	933,004.05	846,835.89
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	100.14	181,602.35	176,187.50
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	125.17	230,852.71	220,234.38



Managed Account Detail of Securities Held

For the Month Ending **February 28, 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
U.S. Treasury Bond / Note											
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	375.52	699,008.24	660,703.12
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	400.55	743,103.10	704,750.00
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	450.62	833,348.21	792,843.75
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	450.62	830,576.76	792,843.75
US TREASURY NOTES DTD 11/15/2016 2.000% 11/15/2026	912828U24	300,000.00	AA+	Aaa	11/01/22	11/04/22	273,773.44	4.39	1,756.91	275,858.02	275,812.50
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	2,049.72	325,159.14	321,781.25
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	5,709.95	909,695.32	896,390.63
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	12,298.34	1,962,585.12	1,930,687.50
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	55,635.36	8,940,338.60	8,734,062.50
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	11,030.39	1,156,171.09	1,129,312.56
Security Type Sub-Total		30,275,000.00					28,729,363.30	3.42	101,355.86	28,855,218.10	27,907,851.44
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	AAA	Aaa	04/13/21	04/20/21	244,492.85	0.23	111.44	244,965.26	243,497.91
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	499,736.89	482,516.00
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	1,393.47	634,754.76	591,670.78



Managed Account Detail of Securities Held

For the Month Ending **February 28, 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
Supra-National Agency Bond / Note											

Security Type Sub-Total		1,380,000.00					1,377,947.95	0.40	1,841.72	1,379,456.91	1,317,684.69
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Municipal Bond / Note

CT ST TXBL GO BONDS DTD 06/11/2020 1.998% 07/01/2024	20772KJW0	60,000.00	AA-	Aa3	05/29/20	06/11/20	60,000.00	2.00	199.80	60,000.00	57,820.20
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	96,168.00
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	1,303.79	325,000.00	298,805.00
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	221.00	85,000.00	78,000.25
FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025	341271AD6	65,000.00	AA	Aa3	09/03/20	09/16/20	65,459.55	1.11	136.28	65,224.13	59,287.80
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	85,274.85	77,530.20
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	145,939.20
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	90,580.00
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	118,293.50
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	127,334.20
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	244.23	85,000.00	76,593.50

Security Type Sub-Total		1,335,000.00					1,336,023.10	1.06	3,028.85	1,335,498.98	1,226,351.85
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Federal Agency Commercial Mortgage-Backed Security



Managed Account Detail of Securities Held

For the Month Ending **February 28, 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
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	254,636.32	241,103.45
Security Type Sub-Total		250,000.00					262,382.81	1.95	637.92	254,636.32	241,103.45
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	450.52	375,011.90	365,714.63
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	630.73	524,969.89	512,000.47
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	324,746.48	315,057.93
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	349,928.15	338,601.20
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	324,908.47	313,525.23
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	299,924.60	289,071.90
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	349,262.39	319,676.70
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	349,690.49	320,320.35
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	423,987.00	383,555.28
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	349,184.59	314,826.05
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	149,772.90	135,012.90
FREDDIE MAC NOTES DTD 09/25/2020 0.375% 09/23/2025	3137EAEX3	700,000.00	AA+	Aaa	09/23/20	09/25/20	697,893.00	0.44	1,152.08	698,917.62	628,515.30



Managed Account Detail of Securities Held

For the Month Ending **February 28, 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
Federal Agency Bond / Note											
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	648,745.13	583,373.70
Security Type Sub-Total		5,175,000.00					5,161,604.98	0.41	6,013.09	5,169,049.61	4,819,251.64
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	1,477.78	400,477.35	393,870.00
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	356.56	104,981.65	100,174.94
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	209,913.48	198,721.32
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	5,252.78	405,590.87	393,014.00
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	399,469.18	384,846.40
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	404,343.52	390,774.80
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	69,996.95	65,678.76
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	19.44	399,508.61	380,170.80
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	296.88	99,966.85	93,488.90



Managed Account Detail of Securities Held

For the Month Ending **February 28, 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
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	218.75	178,580.48	164,136.35
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	885.00	79,945.89	75,286.88
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	387,169.56
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	24,969.52	23,830.23
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	236,473.89	214,920.90
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	64,989.65	62,610.93
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	2,531.25	224,455.92	216,371.70
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	237,631.85	217,307.03
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	294,808.50
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	474,894.73	433,235.63
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	240,375.50



Managed Account Detail of Securities Held

For the Month Ending February 28, 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
Corporate Note											
NATIONAL RURAL UTIL COOP CORPORATE NOTES DTD 05/04/2022 3.450% 06/15/2025	63743HFE7	50,000.00	A-	A2	04/27/22	05/04/22	49,986.50	3.46	364.17	49,990.07	47,902.10
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	850.00	225,000.00	219,071.25
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	726.56	240,614.81	218,279.93
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	4,020.31	240,974.25	218,851.65
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	812.81	225,000.00	208,261.35
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	165,027.10
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	761.88	224,748.38	199,102.28
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	174,963.69	153,648.78
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	224,120.83	202,401.45
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	39,947.01	36,015.28
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	474,175.02	425,971.45



Managed Account Detail of Securities Held

For the Month Ending **February 28, 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
Corporate Note											
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	277,838.77	271,295.40
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	467,794.01	438,851.55
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	284,995.40	282,802.50
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	488,630.90	477,040.00
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	741,804.44	720,081.95
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	376,268.94	370,138.50
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	329,269.44	324,406.25
Security Type Sub-Total		10,295,000.00					10,344,328.65	2.60	69,431.29	10,252,326.35	9,709,941.90
Certificate of Deposit											
CREDIT SUISSE NEW YORK CERT DEPOS DTD 03/23/2021 0.590% 03/17/2023	22552G3C2	250,000.00	A-2	P-2	03/19/21	03/23/21	250,000.00	0.59	1,429.93	250,000.00	249,482.25
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	8,470.00	450,000.00	449,739.00
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	444,400.65



Managed Account Detail of Securities Held

For the Month Ending **February 28, 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
Security Type Sub-Total		1,150,000.00					1,150,000.00	4.47	18,056.68	1,150,000.00	1,143,621.90
Asset-Backed Security											
GMALT 2021-1 A4 DTD 02/24/2021 0.330% 02/20/2025	36261RAD0	85,000.00	NR	Aaa	02/17/21	02/24/21	84,987.17	0.33	8.57	84,993.64	83,912.60
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	34,998.36	34,017.46
HART 2021-A A3 DTD 04/28/2021 0.380% 09/15/2025	44933LAC7	61,330.92	AAA	NR	04/20/21	04/28/21	61,324.47	0.38	10.36	61,327.18	59,382.67
NAROT 2021-A A3 DTD 06/23/2021 0.330% 10/15/2025	65480BAC1	289,336.83	AAA	Aaa	06/15/21	06/23/21	289,331.94	0.33	42.44	289,333.85	278,337.72
TAOT 2021-B A3 DTD 06/14/2021 0.260% 11/17/2025	89190GAC1	296,281.73	AAA	NR	06/08/21	06/14/21	296,249.82	0.26	34.24	296,262.15	285,278.83
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	99,985.33	95,027.25
CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314OAC8	94,444.15	AAA	NR	04/13/21	04/21/21	94,423.80	0.52	21.83	94,431.64	91,195.23
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	79,987.25	75,948.22
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	194,970.22	181,493.77
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	84,998.43	80,243.09
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	209,995.68	205,439.87
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	139,973.67	137,954.53
GMCAR 2022-4 A3 DTD 10/12/2022 4.820% 08/16/2027	36265QAD8	275,000.00	AAA	NR	10/04/22	10/12/22	274,954.93	4.82	552.29	274,958.50	272,651.58



Managed Account Detail of Securities Held

For the Month Ending **February 28, 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
Asset-Backed Security											
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	244,999.88	242,196.49
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	244,964.07	244,588.79
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	190.78	169,982.94	168,837.74
Security Type Sub-Total		2,606,393.63					2,606,096.71	2.57	2,681.19	2,606,162.79	2,536,505.84
Managed Account Sub-Total		52,466,393.63					50,967,747.50	2.79	203,046.60	51,002,349.06	48,902,312.71
Joint Powers Authority											
CAMP Pool		622,218.03	AAAm	NR			622,218.03		0.00	622,218.03	622,218.03
Liquid Sub-Total		622,218.03					622,218.03		0.00	622,218.03	622,218.03
Securities Sub-Total		\$53,088,611.66					\$51,589,965.53	2.79%	\$203,046.60	\$51,624,567.09	\$49,524,530.74
Accrued Interest											\$203,046.60
Total Investments											\$49,727,577.34



Managed Account Fair Market Value & Analytics

For the Month Ending **February 28, 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
U.S. Treasury Bond / Note										
US TREASURY N/B NOTES DTD 01/31/2022 0.875% 01/31/2024	91282CDV0	7,000,000.00	CITIGRP		96.19	6,733,125.00	0.00	(30,278.69)	0.92	5.16
US TREASURY NOTES DTD 12/31/2019 1.750% 12/31/2024	912828YY0	500,000.00	WELLS_F		94.56	472,812.50	(61,601.56)	(41,557.03)	1.81	4.88
US TREASURY NOTES DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	250,000.00	GOLDMAN		90.38	225,937.50	(19,218.75)	(21,394.84)	2.33	4.64
US TREASURY NOTES DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	450,000.00	MERRILL		90.38	406,687.50	(36,966.80)	(39,888.47)	2.33	4.64
US TREASURY NOTES DTD 12/31/2020 0.375% 12/31/2025	91282CBC4	150,000.00	CITIGRP		89.20	133,804.68	(13,248.05)	(14,331.23)	2.82	4.47
US TREASURY NOTES DTD 12/31/2020 0.375% 12/31/2025	91282CBC4	350,000.00	JPM_CHA		89.20	312,210.92	(32,648.46)	(34,596.22)	2.82	4.47
US TREASURY NOTES DTD 12/31/2020 0.375% 12/31/2025	91282CBC4	400,000.00	CITIGRP		89.20	356,812.48	(31,156.27)	(34,799.65)	2.82	4.47
US TREASURY NOTES DTD 12/31/2020 0.375% 12/31/2025	91282CBC4	450,000.00	JPM_CHA		89.20	401,414.04	(44,753.93)	(46,118.60)	2.82	4.47
US TREASURY NOTES DTD 12/31/2020 0.375% 12/31/2025	91282CBC4	650,000.00	BNP_PAR		89.20	579,820.28	(52,431.67)	(58,067.09)	2.82	4.47
US TREASURY NOTES DTD 12/31/2020 0.375% 12/31/2025	91282CBC4	825,000.00	CITIGRP		89.20	735,925.74	(78,310.59)	(81,998.65)	2.82	4.47
US TREASURY N/B NOTES DTD 04/30/2021 0.750% 04/30/2026	91282CBW0	75,000.00	BMO		89.14	66,855.47	(4,602.54)	(5,478.81)	3.13	4.46
US TREASURY N/B NOTES DTD 04/30/2021 0.750% 04/30/2026	91282CBW0	950,000.00	CITIGRP		89.14	846,835.89	(80,007.86)	(86,168.16)	3.13	4.46
US TREASURY N/B NOTES DTD 07/31/2021 0.625% 07/31/2026	91282CCP4	200,000.00	BMO		88.09	176,187.50	(2,820.31)	(5,414.85)	3.39	4.41
US TREASURY N/B NOTES DTD 07/31/2021 0.625% 07/31/2026	91282CCP4	250,000.00	HSBC		88.09	220,234.38	(6,015.62)	(10,618.33)	3.39	4.41
US TREASURY N/B NOTES DTD 07/31/2021 0.625% 07/31/2026	91282CCP4	750,000.00	BMO		88.09	660,703.12	(29,765.63)	(38,305.12)	3.39	4.41
US TREASURY N/B NOTES DTD 07/31/2021 0.625% 07/31/2026	91282CCP4	800,000.00	HSBC		88.09	704,750.00	(27,593.75)	(38,353.10)	3.39	4.41
US TREASURY N/B NOTES DTD 07/31/2021 0.625% 07/31/2026	91282CCP4	900,000.00	MERRILL		88.09	792,843.75	(26,191.41)	(40,504.46)	3.39	4.41



Managed Account Fair Market Value & Analytics

For the Month Ending February 28, 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
U.S. Treasury Bond / Note										
US TREASURY N/B NOTES DTD 07/31/2021 0.625% 07/31/2026	91282CCP4	900,000.00	BMO		88.09	792,843.75	(26,718.75)	(37,733.01)	3.39	4.41
US TREASURY NOTES DTD 11/15/2016 2.000% 11/15/2026	912828U24	300,000.00	BMO		91.94	275,812.50	2,039.06	(45.52)	3.57	4.38
US TREASURY NOTES DTD 11/15/2016 2.000% 11/15/2026	912828U24	350,000.00	BMO		91.94	321,781.25	(792.97)	(3,377.89)	3.57	4.38
US TREASURY NOTES DTD 11/15/2016 2.000% 11/15/2026	912828U24	975,000.00	BMO		91.94	896,390.63	(10,702.14)	(13,304.69)	3.57	4.38
US TREASURY NOTES DTD 11/15/2016 2.000% 11/15/2026	912828U24	2,100,000.00	HSBC		91.94	1,930,687.50	(23,378.91)	(31,897.62)	3.57	4.38
US TREASURY NOTES DTD 11/15/2016 2.000% 11/15/2026	912828U24	9,500,000.00	JPM_CHA		91.94	8,734,062.50	(188,515.63)	(206,276.10)	3.57	4.38
US TREASURY N/B NOTES DTD 04/30/2022 2.750% 04/30/2027	91282CEN7	1,200,000.00	BNP_PAR		94.11	1,129,312.56	(26,109.32)	(26,858.53)	3.92	4.31
Security Type Sub-Total		30,275,000.00				27,907,851.44	(821,511.86)	(947,366.66)	2.78	4.59
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		99.39	243,497.91	(994.94)	(1,467.35)	0.14	4.57
INTL BK RECON & DEVELOP NOTES DTD 11/24/2020 0.250% 11/24/2023	459058JM6	500,000.00	TD		96.50	482,516.00	(16,409.00)	(17,220.89)	0.73	5.17
INTER-AMERICAN DEVEL BK NOTES DTD 09/23/2021 0.500% 09/23/2024	4581X0DZ8	635,000.00	JPM_CHA		93.18	591,670.78	(42,859.32)	(43,083.98)	1.56	5.09
Security Type Sub-Total		1,380,000.00				1,317,684.69	(60,263.26)	(61,772.22)	0.99	5.02
Municipal Bond / Note										
CT ST TXBL GO BONDS DTD 06/11/2020 1.998% 07/01/2024	20772KJW0	60,000.00	SIEBERT		96.37	57,820.20	(2,179.80)	(2,179.80)	1.32	4.84
CHAFFEY UHSD, CA TXBL GO BONDS DTD 12/05/2019 2.101% 08/01/2024	157411TK5	100,000.00	RBC		96.17	96,168.00	(3,832.00)	(3,832.00)	1.40	4.93
NY ST URBAN DEV CORP TXBL REV BONDS DTD 12/23/2020 0.870% 03/15/2025	650036DT0	325,000.00	WELLS_F		91.94	298,805.00	(26,195.00)	(26,195.00)	2.02	5.08



Managed Account Fair Market Value & Analytics

For the Month Ending February 28, 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
Municipal Bond / Note										
UNIV OF CAL TXBL REV BONDS DTD 07/16/2020 0.883% 05/15/2025	91412HGE7	85,000.00	JPM_CHA	04/15/25	91.77	78,000.25	(6,999.75)	(6,999.75)	2.10	4.86
FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025	341271AD6	65,000.00	MERRILL		91.21	59,287.80	(6,171.75)	(5,936.33)	2.30	5.31
FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025	341271AD6	85,000.00	MERRILL		91.21	77,530.20	(8,033.35)	(7,744.65)	2.30	5.31
FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025	341271AD6	160,000.00	MERRILL		91.21	145,939.20	(14,060.80)	(14,060.80)	2.30	5.31
MN ST TXBL GO BONDS DTD 08/25/2020 0.630% 08/01/2025	60412AVJ9	100,000.00	MORGAN_		90.58	90,580.00	(9,420.00)	(9,420.00)	2.40	4.80
SAN JUAN USD, CA TXBL GO BONDS DTD 10/29/2020 0.852% 08/01/2025	798306WP7	130,000.00	KEYBANC		91.00	118,293.50	(11,706.50)	(11,706.50)	2.40	4.84
LOS ANGELES CCD, CA TXBL GO BONDS DTD 11/10/2020 0.773% 08/01/2025	54438CYK2	140,000.00	MERRILL		90.95	127,334.20	(12,665.80)	(12,665.80)	2.40	4.78
CA ST UNIV TXBL REV BONDS DTD 07/29/2021 0.862% 11/01/2025	13077DOD7	85,000.00	JPM_CHA		90.11	76,593.50	(8,406.50)	(8,406.50)	2.64	4.86

Security Type Sub-Total		1,335,000.00				1,226,351.85	(109,671.25)	(109,147.13)	2.15	5.01
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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	CITIGRP		96.44	241,103.45	(21,279.36)	(13,532.87)	1.67	5.19

Security Type Sub-Total		250,000.00				241,103.45	(21,279.36)	(13,532.87)	1.67	5.19
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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		97.52	365,714.63	(9,353.85)	(9,297.27)	0.52	5.12
FREDDIE MAC NOTES DTD 09/04/2020 0.250% 09/08/2023	3137EAEW5	525,000.00	WELLS_F		97.52	512,000.47	(12,826.28)	(12,969.42)	0.52	5.12
FREDDIE MAC NOTES DTD 10/16/2020 0.125% 10/16/2023	3137EAEY1	325,000.00	WELLS_F		96.94	315,057.93	(8,729.82)	(9,688.55)	0.63	5.14
FREDDIE MAC NOTES DTD 11/05/2020 0.250% 11/06/2023	3137EAEZ8	350,000.00	CITIGRP		96.74	338,601.20	(11,083.80)	(11,326.95)	0.68	5.16



Managed Account Fair Market Value & Analytics

For the Month Ending **February 28, 2023**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

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Federal Agency Bond / Note										
FANNIE MAE NOTES DTD 11/25/2020 0.250% 11/27/2023	3135G06H1	325,000.00	NOMURA		96.47	313,525.23	(11,104.27)	(11,383.24)	0.74	5.16
FREDDIE MAC NOTES DTD 12/04/2020 0.250% 12/04/2023	3137EAFA2	300,000.00	CITIGRP		96.36	289,071.90	(10,631.10)	(10,852.70)	0.76	5.19
FEDERAL HOME LOAN BANK NOTES DTD 04/16/2020 0.500% 04/14/2025	3130AJHU6	350,000.00	CITIGRP		91.34	319,676.70	(28,587.30)	(29,585.69)	2.11	4.84
FANNIE MAE NOTES DTD 04/24/2020 0.625% 04/22/2025	3135G03U5	350,000.00	CITIGRP		91.52	320,320.35	(28,958.65)	(29,370.14)	2.13	4.84
FREDDIE MAC NOTES DTD 07/23/2020 0.375% 07/21/2025	3137EAEU9	425,000.00	WELLS_F		90.25	383,555.28	(39,328.22)	(40,431.72)	2.38	4.74
FANNIE MAE NOTES DTD 08/27/2020 0.375% 08/25/2025	3135G05X7	350,000.00	BARCLAY		89.95	314,826.05	(33,535.95)	(34,358.54)	2.48	4.71
FEDERAL HOME LOAN BANK NOTES DTD 09/11/2020 0.375% 09/04/2025	3130AK5E2	150,000.00	WELLS_F		90.01	135,012.90	(14,537.10)	(14,760.00)	2.50	4.64
FREDDIE MAC NOTES DTD 09/25/2020 0.375% 09/23/2025	3137EAEX3	700,000.00	CITIGRP		89.79	628,515.30	(69,377.70)	(70,402.32)	2.55	4.65
FANNIE MAE NOTES DTD 11/12/2020 0.500% 11/07/2025	3135G06G3	650,000.00	BARCLAY		89.75	583,373.70	(64,299.30)	(65,371.43)	2.67	4.60
Security Type Sub-Total		5,175,000.00				4,819,251.64	(342,353.34)	(349,797.97)	1.64	4.90
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	98.47	393,870.00	(8,978.00)	(6,607.35)	0.81	5.27
CHARLES SCHWAB CORP NOTES (CALLABLE) DTD 03/18/2021 0.750% 03/18/2024	808513BN4	105,000.00	CSFB	02/18/24	95.40	100,174.94	(4,772.56)	(4,806.71)	0.96	5.31
BANK OF NY MELLON CORP NOTES (CALLABLE) DTD 04/26/2021 0.500% 04/26/2024	06406RAS6	210,000.00	JPM_CHA	03/26/24	94.63	198,721.32	(11,053.98)	(11,192.16)	1.07	5.35
MORGAN STANLEY CORP NOTES DTD 04/28/2014 3.875% 04/29/2024	61746BDQ6	400,000.00	WELLS_FA		98.25	393,014.00	(29,902.00)	(12,576.87)	1.14	5.44
AMERICAN HONDA FINANCE CORP NOTE DTD 06/27/2019 2.400% 06/27/2024	02665WCZ2	400,000.00	WELLS_FA		96.21	384,846.40	(13,169.60)	(14,622.78)	1.31	5.40



Managed Account Fair Market Value & Analytics

For the Month Ending **February 28, 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
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	97.69	390,774.80	(27,857.20)	(13,568.72)	1.09	5.64
BMW US CAPITAL LLC CORPORATE NOTES DTD 08/12/2021 0.750% 08/12/2024	05565EBU8	70,000.00	GOLDMAN		93.83	65,678.76	(4,314.94)	(4,318.19)	1.44	5.23
WALT DISNEY COMPANY/THE (CALLABLE) DTD 09/06/2019 1.750% 08/30/2024	254687FK7	400,000.00	JPM_CHAS	07/30/24	95.04	380,170.80	(18,197.20)	(19,337.81)	1.41	5.23
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 09/10/2021 0.625% 09/10/2024	24422EVU0	100,000.00	HSBC		93.49	93,488.90	(6,446.10)	(6,477.95)	1.52	5.11
PACCAR FINANCIAL CORP CORPORATE NOTES DTD 02/06/2020 1.800% 02/06/2025	69371RO66	175,000.00	MERRILL		93.79	164,136.35	(18,757.90)	(14,444.13)	1.91	5.22
AMERICAN EXPRESS CO CORP NOTES (CALLABLE DTD 03/04/2022 2.250% 03/04/2025	025816CO0	80,000.00	BARCLAY	02/01/25	94.11	75,286.88	(4,632.32)	(4,659.01)	1.87	5.38
ROCHE HOLDINGS INC (CALLABLE) CORPORATE DTD 03/10/2022 2.132% 03/10/2025	771196BT8	410,000.00	DEUTSCH	02/10/25	94.43	387,169.56	(22,830.44)	(22,830.44)	1.89	5.06
HOME DEPOT INC (CALLABLE) CORPORATE NOTE DTD 03/28/2022 2.700% 04/15/2025	437076CM2	25,000.00	MORGAN_	03/15/25	95.32	23,830.23	(1,126.02)	(1,139.29)	1.98	5.05
CITIGROUP INC CORP NOTES DTD 04/27/2015 3.300% 04/27/2025	172967JP7	225,000.00	MKTX		95.52	214,920.90	(34,817.85)	(21,552.99)	2.08	5.53
CINTAS CORPORATION NO. 2 CORP NOTE (CALL DTD 05/03/2022 3.450% 05/01/2025	17252MAP5	65,000.00	KEYBANC	04/01/25	96.32	62,610.93	(2,374.77)	(2,378.72)	2.01	5.26
USAA CAPITAL CORP CORPORATE NOTES DTD 05/26/2022 3.375% 05/01/2025	90327QD89	225,000.00	MERRILL		96.17	216,371.70	(7,892.55)	(8,084.22)	2.09	5.27
GENERAL DYNAMICS CORP (CALLABLE) CORP NO DTD 05/11/2018 3.500% 05/15/2025	369550BG2	225,000.00	JPM_CHA	03/15/25	96.58	217,307.03	(34,940.47)	(20,324.82)	1.97	5.16



Managed Account Fair Market Value & Analytics

For the Month Ending **February 28, 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
Corporate Note										
JPMORGAN CHASE & CO (CALLABLE) CORP NOTE DTD 06/01/2021 0.824% 06/01/2025	46647PCH7	315,000.00	JPM_CHA	06/01/24	93.59	294,808.50	(20,191.50)	(20,191.50)	1.25	3.82
AMAZON INC CORP NOTES (CALLABLE) DTD 06/03/2020 0.800% 06/03/2025	023135BO8	475,000.00	GOLDMAN	05/03/25	91.21	433,235.63	(41,531.62)	(41,659.10)	2.15	4.96
NATIONAL AUSTRALIA BK/NY CORPORATE NOTES DTD 06/09/2022 3.500% 06/09/2025	63254ABD9	250,000.00	CITIGRP		96.15	240,375.50	(9,624.50)	(9,624.50)	2.19	5.32
NATIONAL RURAL UTIL COOP CORPORATE NOTES DTD 05/04/2022 3.450% 06/15/2025	63743HFE7	50,000.00	RBC		95.80	47,902.10	(2,084.40)	(2,087.97)	2.21	5.42
IBM CORP CORPORATE NOTES DTD 07/27/2022 4.000% 07/27/2025	459200KS9	225,000.00	JPM_CHA		97.37	219,071.25	(5,928.75)	(5,928.75)	2.31	5.18
BANK OF AMERICA CORP NOTES DTD 07/30/2015 3.875% 08/01/2025	06051GFS3	225,000.00	MERRILL		97.01	218,279.93	(38,638.57)	(22,334.88)	2.32	5.20
ABBOTT LABORATORIES CORPORATE NOTES (CAL DTD 03/22/2017 3.875% 09/15/2025	002824BM1	225,000.00	US_BANC	06/15/25	97.27	218,851.65	(38,993.85)	(22,122.60)	2.17	5.03
BANK OF AMERICA CORP NOTES (CALLABLE) DTD 12/06/2021 1.530% 12/06/2025	06051GKE8	225,000.00	MERRILL	12/06/24	92.56	208,261.35	(16,738.65)	(16,738.65)	1.74	4.42
JPMORGAN CHASE & CO CORP NOTES (CALLABLE DTD 02/24/2022 2.595% 02/24/2026	46647PCV6	175,000.00	JPM_CHA	02/24/25	94.30	165,027.10	(9,972.90)	(9,972.90)	1.94	4.66
UNITEDHEALTH GROUP INC (CALLABLE) CORPOR DTD 05/19/2021 1.150% 05/15/2026	91324PEC2	225,000.00	CITIGRP	04/15/26	88.49	199,102.28	(25,506.22)	(25,646.10)	3.06	5.08
BMW US CAPITAL LLC (CALLABLE) CORPORATE DTD 08/12/2021 1.250% 08/12/2026	05565EBW4	175,000.00	MITSU	07/12/26	87.80	153,648.78	(21,298.72)	(21,314.91)	3.30	5.16
CATERPILLAR FINL SERVICE CORPORATE NOTES DTD 01/10/2022 1.700% 01/08/2027	14913R2U0	225,000.00	JPM_CHA		89.96	202,401.45	(21,462.30)	(21,719.38)	3.73	4.57



Managed Account Fair Market Value & Analytics

For the Month Ending **February 28, 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
Corporate Note										
TARGET CORP CORP NOTES (CALLABLE) DTD 01/24/2022 1.950% 01/15/2027	87612EBM7	40,000.00	CITIGRP	12/15/26	90.04	36,015.28	(3,916.72)	(3,931.73)	3.66	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	89.68	425,971.45	(47,974.05)	(48,203.57)	3.68	4.99
AMERICAN EXPRESS CO CORP NOTES (CALLABLE) DTD 03/04/2022 2.550% 03/04/2027	025816CS6	300,000.00	RBS	02/01/27	90.43	271,295.40	(5,907.60)	(6,543.37)	3.69	5.22
BERKSHIRE HATHAWAY CORP NOTES (CALLABLE) DTD 03/15/2022 2.300% 03/15/2027	084664CZ2	475,000.00	SEEL	02/15/27	92.39	438,851.55	(27,237.45)	(28,942.46)	3.76	4.37
CHARLES SCHWAB CORP NOTES (CALLABLE) DTD 09/24/2021 3.300% 04/01/2027	808513BW4	300,000.00	BARCLAY	01/01/27	94.27	282,802.50	(2,122.50)	(2,192.90)	3.57	4.86
NATIONAL AUSTRALIA BK/NY CORPORATE NOTES DTD 06/09/2022 3.905% 06/09/2027	63254ABE7	500,000.00	CBAA		95.41	477,040.00	(11,285.00)	(11,590.90)	3.94	5.11
APPLE INC (CALLABLE) BONDS DTD 09/12/2017 2.900% 09/12/2027	037833DB3	775,000.00	TD	06/12/27	92.91	720,081.95	(20,980.80)	(21,722.49)	3.99	4.65
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 01/12/2023 4.625% 01/12/2028	89236TKO7	375,000.00	WELLS_F		98.70	370,138.50	(6,144.00)	(6,130.44)	4.38	4.93
NATIONAL RURAL UTIL COOP CORP NOTES (CAL DTD 02/07/2018 3.400% 02/07/2028	637432NP6	350,000.00	MORGAN_	11/07/27	92.69	324,406.25	(4,782.75)	(4,863.19)	4.35	5.09
Security Type Sub-Total		10,295,000.00				9,709,941.90	(634,386.75)	(542,384.45)	2.53	5.04
Certificate of Deposit										
CREDIT SUISSE NEW YORK CERT DEPOS DTD 03/23/2021 0.590% 03/17/2023	22552G3C2	250,000.00	CSFB		99.79	249,482.25	(517.75)	(517.75)	0.05	4.78
TORONTO DOMINION BANK NY CERT DEPOS DTD 10/31/2022 5.600% 10/27/2025	89115B6K1	450,000.00	TD		99.94	449,739.00	(261.00)	(261.00)	3.35	5.59



Managed Account Fair Market Value & Analytics

For the Month Ending **February 28, 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
Certificate of Deposit										
NORDEA BANK ABP NEW YORK CERT DEPOS DTD 11/03/2022 5.530% 11/03/2025	65558UYF3	450,000.00	WELLS_F		98.76	444,400.65	(5,599.35)	(5,599.35)	2.48	6.04
Security Type Sub-Total		1,150,000.00				1,143,621.90	(6,378.10)	(6,378.10)	2.29	5.59
Asset-Backed Security										
GMALT 2021-1 A4 DTD 02/24/2021 0.330% 02/20/2025	36261RAD0	85,000.00	RBC		98.72	83,912.60	(1,074.57)	(1,081.04)	0.31	0.99
GMALT 2021-2 A4 DTD 05/26/2021 0.410% 05/20/2025	380144AD7	35,000.00	SOCGEN		97.19	34,017.46	(979.59)	(980.90)	0.64	1.70
HART 2021-A A3 DTD 04/28/2021 0.380% 09/15/2025	44933LAC7	61,330.92	BARCLAY		96.82	59,382.67	(1,941.80)	(1,944.51)	0.66	1.66
NAROT 2021-A A3 DTD 06/23/2021 0.330% 10/15/2025	65480BAC1	289,336.83	MITSU		96.20	278,337.72	(10,994.22)	(10,996.13)	0.75	1.81
TAOT 2021-B A3 DTD 06/14/2021 0.260% 11/17/2025	89190GAC1	296,281.73	CITIGRP		96.29	285,278.83	(10,970.99)	(10,983.32)	0.70	1.66
HAROT 2021-4 A3 DTD 11/24/2021 0.880% 01/21/2026	43815GAC3	100,000.00	MERRILL		95.03	95,027.25	(4,951.67)	(4,958.08)	1.18	2.67
CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314OAC8	94,444.15	MERRILL		96.56	91,195.23	(3,228.57)	(3,236.41)	0.73	1.71
HART 2021-C A3 DTD 11/17/2021 0.740% 05/15/2026	44935FAD6	80,000.00	SMBC		94.94	75,948.22	(4,033.92)	(4,039.03)	1.13	2.38
DCENT 2021-A1 A1 DTD 09/27/2021 0.580% 09/15/2026	254683CP8	195,000.00	CITIGRP		93.07	181,493.77	(13,464.48)	(13,476.45)	1.51	2.63
GMCAR 2021-4 A3 DTD 10/21/2021 0.680% 09/16/2026	362554AC1	85,000.00	JPM_CHA		94.40	80,243.09	(4,754.74)	(4,755.34)	1.21	2.33
CARMX 2022-3 A3 DTD 07/20/2022 3.970% 04/15/2027	14318MAD1	210,000.00	RBC		97.83	205,439.87	(4,555.17)	(4,555.81)	1.62	4.55
NAROT 2022-B A3 DTD 09/28/2022 4.460% 05/17/2027	65480JAC4	140,000.00	WELLS_F		98.54	137,954.53	(2,016.50)	(2,019.14)	1.93	4.84
GMCAR 2022-4 A3 DTD 10/12/2022 4.820% 08/16/2027	36265QAD8	275,000.00	RBC		99.15	272,651.58	(2,303.35)	(2,306.92)	1.98	5.03



Managed Account Fair Market Value & Analytics

For the Month Ending **February 28, 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
Asset-Backed Security										
TAOT 2023-A A3 DTD 01/30/2023 4.630% 09/15/2027	891940AC2	245,000.00	MERRILL		98.86	242,196.49	(2,803.39)	(2,803.39)	2.15	4.91
COMET 2022-A3 A DTD 11/03/2022 4.950% 10/15/2027	14041NGB1	245,000.00	RBC		99.83	244,588.79	(372.77)	(375.28)	2.42	4.99
HDMOT 2023-A A3 DTD 02/23/2023 5.050% 12/15/2027	41285JAD0	170,000.00	JPM_CHA		99.32	168,837.74	(1,145.14)	(1,145.20)	2.24	5.21
Security Type Sub-Total		2,606,393.63				2,536,505.84	(69,590.87)	(69,656.95)	1.48	3.44
Managed Account Sub-Total		52,466,393.63				48,902,312.71	(2,065,434.79)	(2,100,036.35)	2.47	4.70
Joint Powers Authority										
CAMP Pool		622,218.03			1.00	622,218.03	0.00	0.00	0.00	
Liquid Sub-Total		622,218.03				622,218.03	0.00	0.00	0.00	
Securities Sub-Total		\$53,088,611.66				\$49,524,530.74	(\$2,065,434.79)	(\$2,100,036.35)	2.47	4.70%
Accrued Interest						\$203,046.60				
Total Investments						\$49,727,577.34				



Managed Account Security Transactions & Interest

For the Month Ending **February 28, 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									
BUY										
01/31/23	02/03/23	US TREASURY N/B NOTES DTD 04/30/2022 2.750% 04/30/2027	91282CEN7	1,200,000.00	(1,155,421.88)	(8,660.22)	(1,164,082.10)			
02/08/23	02/10/23	TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 01/12/2023 4.625% 01/12/2028	89236TKO7	375,000.00	(376,282.50)	(1,348.96)	(377,631.46)			
02/13/23	02/23/23	HDMOT 2023-A A3 DTD 02/23/2023 5.050% 12/15/2027	41285JAD0	170,000.00	(169,982.88)	0.00	(169,982.88)			
02/17/23	02/22/23	NATIONAL RURAL UTIL COOP CORP NOTES (CAL DTD 02/07/2018 3.400% 02/07/2028	637432NP6	350,000.00	(329,189.00)	(495.83)	(329,684.83)			
02/17/23	02/22/23	CHARLES SCHWAB CORP NOTES (CALLABLE) DTD 09/24/2021 3.300% 04/01/2027	808513BW4	300,000.00	(284,925.00)	(3,877.50)	(288,802.50)			
Transaction Type Sub-Total				2,395,000.00	(2,315,801.26)	(14,382.51)	(2,330,183.77)			
INTEREST										
02/01/23	02/01/23	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			
02/01/23	02/01/23	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			
02/01/23	02/01/23	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			
02/01/23	02/01/23	MN ST TXBL GO BONDS DTD 08/25/2020 0.630% 08/01/2025	60412AVJ9	100,000.00	0.00	315.00	315.00			
02/01/23	02/01/23	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			
02/01/23	02/25/23	FHMS K043 A2 DTD 03/01/2015 3.062% 12/01/2024	3137BGK24	250,000.00	0.00	637.92	637.92			
02/06/23	02/06/23	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			
02/12/23	02/12/23	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			



Managed Account Security Transactions & Interest

For the Month Ending February 28, 2023

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
INTEREST											
	02/12/23	02/12/23	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			
	02/15/23	02/15/23	TAOT 2023-A A3 DTD 01/30/2023 4.630% 09/15/2027	891940AC2	245,000.00	0.00	472.65	472.65			
	02/15/23	02/15/23	NAROT 2022-B A3 DTD 09/28/2022 4.460% 05/17/2027	65480JAC4	140,000.00	0.00	520.33	520.33			
	02/15/23	02/15/23	CARMX 2022-3 A3 DTD 07/20/2022 3.970% 04/15/2027	14318MAD1	210,000.00	0.00	694.75	694.75			
	02/15/23	02/15/23	HART 2021-A A3 DTD 04/28/2021 0.380% 09/15/2025	44933LAC7	65,730.34	0.00	20.81	20.81			
	02/15/23	02/15/23	HART 2021-C A3 DTD 11/17/2021 0.740% 05/15/2026	44935FAD6	80,000.00	0.00	49.33	49.33			
	02/15/23	02/15/23	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			
	02/15/23	02/15/23	TAOT 2021-B A3 DTD 06/14/2021 0.260% 11/17/2025	89190GAC1	314,935.32	0.00	68.24	68.24			
	02/15/23	02/15/23	NAROT 2021-A A3 DTD 06/23/2021 0.330% 10/15/2025	65480BAC1	295,000.00	0.00	81.13	81.13			
	02/15/23	02/15/23	CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314OAC8	100,007.55	0.00	43.34	43.34			
	02/15/23	02/15/23	DCENT 2021-A1 A1 DTD 09/27/2021 0.580% 09/15/2026	254683CP8	195,000.00	0.00	94.25	94.25			
	02/16/23	02/16/23	GMCAR 2021-4 A3 DTD 10/21/2021 0.680% 09/16/2026	362554AC1	85,000.00	0.00	48.17	48.17			
	02/16/23	02/16/23	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			
	02/20/23	02/20/23	GMALT 2021-2 A4 DTD 05/26/2021 0.410% 05/20/2025	380144AD7	35,000.00	0.00	11.96	11.96			
	02/20/23	02/20/23	GMALT 2021-1 A4 DTD 02/24/2021 0.330% 02/20/2025	36261RAD0	85,000.00	0.00	23.38	23.38			
	02/21/23	02/21/23	HAROT 2021-4 A3 DTD 11/24/2021 0.880% 01/21/2026	43815GAC3	100,000.00	0.00	73.33	73.33			



Managed Account Security Transactions & Interest

For the Month Ending February 28, 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										
02/24/23	02/24/23	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			
02/25/23	02/25/23	FANNIE MAE NOTES DTD 08/27/2020 0.375% 08/25/2025	3135G05X7	350,000.00	0.00	656.25	656.25			
02/28/23	02/28/23	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			
Transaction Type Sub-Total				4,760,673.21	0.00	21,132.71	21,132.71			
PAYDOWNS										
02/15/23	02/15/23	TAOT 2021-B A3 DTD 06/14/2021 0.260% 11/17/2025	89190GAC1	18,653.59	18,653.59	0.00	18,653.59	2.01	0.00	
02/15/23	02/15/23	HART 2021-A A3 DTD 04/28/2021 0.380% 09/15/2025	44933LAC7	4,399.42	4,399.42	0.00	4,399.42	0.46	0.00	
02/15/23	02/15/23	CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314OAC8	5,563.40	5,563.40	0.00	5,563.40	1.20	0.00	
02/15/23	02/15/23	NAROT 2021-A A3 DTD 06/23/2021 0.330% 10/15/2025	65480BAC1	5,663.17	5,663.17	0.00	5,663.17	0.10	0.00	
Transaction Type Sub-Total				34,279.58	34,279.58	0.00	34,279.58	3.77	0.00	
SELL										
02/08/23	02/10/23	TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 06/18/2021 1.125% 06/18/2026	89236TJK2	145,000.00	129,519.80	235.63	129,755.43	(15,158.30)	(15,253.63)	FIFO
02/08/23	02/10/23	TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 06/30/2022 3.950% 06/30/2025	89236TKC8	100,000.00	98,395.00	438.89	98,833.89	(1,510.00)	(1,529.50)	FIFO
Transaction Type Sub-Total				245,000.00	227,914.80	674.52	228,589.32	(16,668.30)	(16,783.13)	
Managed Account Sub-Total					(2,053,606.88)	7,424.72	(2,046,182.16)	(16,664.53)	(16,783.13)	



Managed Account Security Transactions & Interest

For the Month Ending **February 28, 2023**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Total Security Transactions	(\$2,053,606.88)	\$7,424.72	(\$2,046,182.16)	(\$16,664.53)	(\$16,783.13)
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Account Statement

For the Month Ending **February 28, 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
CAMP Pool					
Opening Balance					2,666,909.70
02/01/23	02/01/23	Purchase - Interest 06051GFS3	1.00	4,359.38	2,671,269.08
02/01/23	02/01/23	Purchase - Interest 157411TK5	1.00	1,050.50	2,672,319.58
02/01/23	02/01/23	Purchase - Interest 54438CYK2	1.00	541.10	2,672,860.68
02/01/23	02/01/23	Purchase - Interest 60412AVJ9	1.00	315.00	2,673,175.68
02/01/23	02/01/23	Purchase - Interest 798306WP7	1.00	553.80	2,673,729.48
02/03/23	02/03/23	Redemption - Principal 91282CEN7	1.00	(1,155,421.88)	1,518,307.60
02/03/23	02/03/23	Redemption - Interest 91282CEN7	1.00	(8,660.22)	1,509,647.38
02/06/23	02/06/23	Purchase - Interest 69371RQ66	1.00	1,575.00	1,511,222.38
02/10/23	02/10/23	Purchase - Principal 89236TJK2	1.00	129,519.80	1,640,742.18
02/10/23	02/10/23	Purchase - Interest 89236TJK2	1.00	235.63	1,640,977.81
02/10/23	02/10/23	Purchase - Principal 89236TKC8	1.00	98,395.00	1,739,372.81
02/10/23	02/10/23	Purchase - Interest 89236TKC8	1.00	438.89	1,739,811.70
02/10/23	02/10/23	Redemption - Interest 89236TKQ7	1.00	(1,348.96)	1,738,462.74
02/10/23	02/10/23	Redemption - Principal 89236TKQ7	1.00	(376,282.50)	1,362,180.24
02/13/23	02/13/23	Purchase - Interest 05565EBU8	1.00	262.50	1,362,442.74
02/13/23	02/13/23	Purchase - Interest 05565EBW4	1.00	1,093.75	1,363,536.49
02/15/23	02/15/23	Purchase - Interest 44935FAD6	1.00	49.33	1,363,585.82
02/15/23	02/15/23	Purchase - Interest 44933LAC7	1.00	20.81	1,363,606.63
02/15/23	02/15/23	Purchase - Interest 254683CP8	1.00	94.25	1,363,700.88
02/15/23	02/15/23	Purchase - Interest 14318MAD1	1.00	694.75	1,364,395.63
02/15/23	02/15/23	Purchase - Interest 891940AC2	1.00	472.65	1,364,868.28



Account Statement

For the Month Ending **February 28, 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
CAMP Pool					
02/15/23	02/15/23	Purchase - Interest 89190GAC1	1.00	68.24	1,364,936.52
02/15/23	02/15/23	Purchase - Interest 65480JAC4	1.00	520.33	1,365,456.85
02/15/23	02/15/23	Purchase - Interest 65480BAC1	1.00	81.13	1,365,537.98
02/15/23	02/15/23	Purchase - Interest 14314QAC8	1.00	43.34	1,365,581.32
02/15/23	02/15/23	Purchase - Interest 14041NGB1	1.00	1,010.63	1,366,591.95
02/15/23	02/15/23	Purchase - Principal 14314QAC8	1.00	5,563.40	1,372,155.35
02/15/23	02/15/23	Purchase - Principal 44933LAC7	1.00	4,399.42	1,376,554.77
02/15/23	02/15/23	Purchase - Principal 65480BAC1	1.00	5,663.17	1,382,217.94
02/15/23	02/15/23	Purchase - Principal 89190GAC1	1.00	18,653.59	1,400,871.53
02/16/23	02/16/23	Purchase - Interest 36265QAD8	1.00	1,104.58	1,401,976.11
02/16/23	02/16/23	Purchase - Interest 362554AC1	1.00	48.17	1,402,024.28
02/21/23	02/21/23	Purchase - Interest 43815GAC3	1.00	73.33	1,402,097.61
02/21/23	02/21/23	Purchase - Interest 36261RAD0	1.00	23.38	1,402,120.99
02/21/23	02/21/23	Purchase - Interest 380144AD7	1.00	11.96	1,402,132.95
02/22/23	02/22/23	Redemption - Interest 808513BW4	1.00	(3,877.50)	1,398,255.45
02/22/23	02/22/23	Redemption - Principal 808513BW4	1.00	(284,925.00)	1,113,330.45
02/22/23	02/22/23	Redemption - Interest 637432NP6	1.00	(495.83)	1,112,834.62
02/22/23	02/22/23	Redemption - Principal 637432NP6	1.00	(329,189.00)	783,645.62
02/23/23	02/23/23	Redemption - Principal 41285JAD0	1.00	(169,982.88)	613,662.74
02/24/23	02/24/23	Purchase - Interest 46647PCV6	1.00	2,270.63	615,933.37
02/24/23	02/24/23	IP Fees January 2023	1.00	(3,155.98)	612,777.39
02/24/23	02/24/23	U.S. Bank Fees December 2022	1.00	(142.69)	612,634.70



Account Statement

For the Month Ending **February 28, 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
CAMP Pool					
02/27/23	02/27/23	Purchase - Interest 3135G05X7	1.00	656.25	613,290.95
02/27/23	02/27/23	Purchase - Interest 3137BGK24	1.00	637.92	613,928.87
02/27/23	02/27/23	Purchase - Principal 14313FAD1	1.00	0.01	613,928.88
02/27/23	02/27/23	Redemption - Reversal of Principal 14313FAD1	1.00	(0.01)	613,928.87
02/28/23	02/28/23	Purchase - Interest 254687FK7	1.00	3,500.00	617,428.87
02/28/23	03/01/23	Accrual Income Div Reinvestment - Distributions	1.00	4,789.16	622,218.03
Closing Balance					622,218.03

	Month of February	Fiscal YTD January-February		
Opening Balance	2,666,909.70	46,870.41	Closing Balance	622,218.03
Purchases	288,790.78	21,303,299.39	Average Monthly Balance	1,322,121.06
Redemptions (Excl. Checks)	(2,333,482.45)	(20,727,951.77)	Monthly Distribution Yield	4.73%
Check Disbursements	0.00	0.00		
Closing Balance	622,218.03	622,218.03		
Cash Dividends and Income	4,789.16	22,313.65		