

15) **SA Investment Report for June 2023**

Receive and file the Investment Report for June 2023.



REPORT TO SUCCESSOR AGENCY

To: Honorable Chair and Members of the Successor Agency

From: Jason Simpson, Executive Director

Prepared by: Shannon Buckley, Assistant Executive Director

Date: July 25, 2023

Subject: SA Investment Report for June 2023

Recommendation

Receive and file the Investment Report for June 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 June 2023



CITY OF LAKE ELSINORE
INVESTMENT REPORT

CITY OF LAKE ELSINORE
INVESTMENT REPORT OF POOLED CASH AND INVESTMENTS
AS OF June 30, 2023

CASH ACCOUNTS	BANK BALANCE	DEPOSITS IN TRANSIT	OUTSTANDING CHECKS	BOOK BALANCE
Bank Accounts:				
General Checking Account	\$ 6,568,738	\$ 178,117	\$ (208,923)	\$ 6,537,932
Cash On Hand:				
Cashier Drawers #1 & #2	-	-	-	300
City of Lake Elsinore Petty Cash Fund	-	-	-	2,000
Total Cash Accounts	6,568,738	178,117	(208,923)	6,540,232
INVESTMENTS				
Local Agency Investment Funds	73,059,580	-	-	73,059,580
CAMP Investments:				
CAMP Pool Account	99,539	-	-	99,539
U.S. Treasury Bond / Note	25,664,513	-	-	25,664,513
Supra-National Agency Bond / Note	1,133,455	-	-	1,133,455
Municipal Bond / Note	1,536,023	-	-	1,536,023
Federal Agency Commercial Mortgage-Backed Security	1,948,172	-	-	1,948,172
Federal Agency Bond / Note	5,011,578	-	-	5,011,578
Corporate Note	11,571,470	-	-	11,571,470
Certificate of Deposit	900,000	-	-	900,000
Asset-Backed Security	3,993,714	-	-	3,993,714
Sub-total Investments	124,918,043	-	-	124,918,043
Market Value Adjustment:				
Unrealized Gain/(Loss) at 03/31/2023	(2,162,400)	-	-	(2,162,400)
Total Investments	122,755,644	-	-	122,755,644
Total Pooled Cash and Investments	\$ 129,324,382	\$ 178,117	\$ (208,923)	\$ 129,295,875
TOTAL POOLED CASH AND INVESTMENTS				\$ 129,295,875

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

July 13, 2023
Date

CITY OF LAKE ELSINORE
POOLED CASH AND INVESTMENTS BY FUND
AS OF June 30, 2023

<u>FUND NO</u>	<u>FUND NAME</u>	<u>AMOUNT</u>
100	General	\$ 20,039,767
102	Measure Z	20,647,062
104	Traffic Offender	9,625
105	Misc. General Project	83,375
106	Affordable Housing In Lieu	643,753
107	Developer Agreement Revenue	60,217
108	American Rescue Plan	9,395,048
109	Road Maintenance and Rehabilitation (SB1)	88,509
110	State Gas Tax	1,306,091
112	Measure A	1,499,745
114	SB1186 CASP Education Program	55,709
115	Traffic Safety	65,893
116	City Hall-Public Works DIF	935
117	Community Center DIF	161,104
118	Lake Side Facility DIF	271,769
119	Animal Shelter DIF	28,565
135	Lighting & Landscape Maintenance - Dist. No. 1	1,162,571
140	Geothermal	11,723
160	PEG Grant	80,853
180	Launch Pointe	1,097,078
202	La Strada RBBD	23,908
203	E.L.S.P. - S.T.I.F.	3,371,464
205	Traffic Impact Fee	203,141
211	Storm Drain C.I.P.	3,096,293
221	Quimby Park C.I.P.	88,071
231	Library C.I.P.	1,325,638
232	City Fire Protection	578,022
300	Insurance Service	712,065
305	Information Systems Service	2,679,108
310	Support Service	22,476
315	Fleet Service	445,165
320	Facilities Service	2,203,905
331	CFD 2006-1CC Summerly Improvement Area CC	95,671
332	CFD 2006-1 Improvement Area B, Summerly	102,702
334	CFD 2015-5 Trieste - Far West Industries	76,814
335	CFD 2003-2E Canyon Hills Improvement Area E	92,428
336	CFD 2006-1FF Summerly Improvement Area FF	111,361
337	CFD 2016-2 Canyon Hills	706,160
338	CFD 2006-1 IA-JJ Summerly Improvement Area	165,976
339	CFD 2006-1 IA-KK Summerly Improvement Area	154,391
340	CFD 2006-1 IA-EE Summerly Improvement Area	156,306
345	CFD 2003-2 Improvement Area D, Canyon Hills	849,817
346	CFD 2014-1 Southshore	68,141
347	CFD 2006-1 Improvement Area A, Summerly	154,299
350	CFD 98-1 Summerhill	852,772
351	CFD 2006-1 IA-II Summerly Improvement	162,527
354	CFD 90-2 Tuscany Hills	1,076,640
355	RAD 2021-1 Canyon Hills Improvement	835,112
357	CFD 2003-2 Canyon Hills Improvement Area	470,975
361	CFD 2022-2 Lakeshore Improvement	10,289

CITY OF LAKE ELSINORE
POOLED CASH AND INVESTMENTS BY FUND
AS OF June 30, 2023

<u>FUND NO</u>	<u>FUND NAME</u>	<u>AMOUNT</u>
362	CFD 2006-8S Running Deer Estates Services	24,355
363	CFD 2022-3 Lakeside	6,667
364	CFD 2023-2 Coastal Mission Trail Improvement	40,000
366	CFD 2005-6 City Center Townhomes	153,146
368	CFD 2006-2 Viscaya	311,343
369	CFD 2004-3 Area 1 Rosetta Canyon Improvement Area	1,187,777
370	CFD 2006-1 IA-HH Summerly Improvement	159,552
371	CFD 2005-1 Serenity	473,119
372	CFD 2005-2 Alberhill Ranch Improvement Area	1,104,378
374	CFD 2005-4 Lakeview Villas	1,048
375	CFD 2006-4 Clurman	3,202
376	CFD 2006-3 La Strada	2
377	CFD 2006-6 Tessara	95,886
378	CFD 2006-8 Running Deer Estates	4,085
384	CFD 2003-2 Area B Canyon Hills Improvement Area	947,868
385	CFD 2004-3 Area 2 Rosetta Canyon Improvement Area	1,097,208
386	CFD 2007-4 Mekenna Court	77,477
387	CFD 2007-5 Red Kite	72,812
388	CFD 2007-6 Holiday Inn Express	363
390	CFD 2003-2 Area C Canyon Hills Improvement Area	472,274
392	CFD 95-1 City Center	100,993
394	CFD 2005-5 (2012A) Wasson Canyon	196,309
395	CFD 2018-1 Wasson Canyon II Improvement Area	1,598
396	CFD 2018-2 Nichols Ranch Improvement Area	276
397	CFD 2018-3 Village at Lakeshore	159,167
500	Capital Improvement Plan	3,287,758
510	Successor To RDA Area I, II, & III	4,766,673
540	Successor To RDA Diamond Stadium	549,249
603	Endowment Trust - Carl Graves	59,273
604	Endowment Trust - Korn Memorial	33,685
605	Public Improvement Trust	1,675,842
606	Mobile Source Air Polution Reduction	281,243
608	Trust Deposit & Pre Paid Expense	1,565,373
617	Successor Agency Housing	25,934,872
620	Cost Recovery System	5,970,161
631	Lake Destratification Equipment Replacement	505,028
653	CFD 2009-1 Parks & Lighting Service	355,042
655	CFD 2015-1s Law, Fire, Paramedic Services	19,742
Total Pooled Cash & Investments		<u><u>\$ 129,295,875</u></u>

CITY OF LAKE ELSINORE
SUMMARY OF POLICY LIMITATIONS
FOR THE MONTH ENDING June 30, 2023

<u>TYPES OF SECURITIES</u>	<u>MAXIMUM PERCENTAGE</u>	<u>DIVERSIFICATION PERCENTAGE</u>	<u>CURRENT BALANCE</u>
CAMP - Pooled Sweep Account	Unlimited	0.08%	\$ 99,539
U.S. Treasury Bond / Note	Unlimited	20.55%	\$ 25,664,513
Supra-National Agency Bond / Note	30%	0.91%	\$ 1,133,455
Municipal Bond / Note	Unlimited	1.23%	\$ 1,536,023
Federal Agency Collateralized Mortgage Obligation	40%	1.56%	\$ 1,948,172
Federal Agency Bond / Note	Unlimited	4.01% ⁽¹⁾	\$ 5,011,578
Corporate Note	30%	9.26%	\$ 11,571,470
Negotiable Certificates of Deposit	30%	0.72%	\$ 900,000
Asset-Backed Security / Collateralized Mortgage	20%	3.20%	\$ 3,993,714
LAIF (Local Agency Investment Funds)	\$150 Million	58.49% ⁽²⁾	\$ 73,059,580
TOTAL		<u>100.00%</u>	<u>\$ 124,918,043</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 07/05/23



Quarterly Performance Quarter Ended 03/31/23

LAIF Apportionment Rate ⁽²⁾ :	2.74
LAIF Earnings Ratio ⁽²⁾ :	0.0007493902135155
LAIF Administrative Cost ^{(1)*} :	0.34
LAIF Fair Value Factor ⁽¹⁾ :	0.986510329
PMIA Daily ⁽¹⁾ :	2.87
PMIA Quarter to Date ⁽¹⁾ :	2.63
PMIA Average Life ⁽¹⁾ :	275

PMIA Average Monthly Effective Yields⁽¹⁾

June	3.167
May	2.993
April	2.870
March	2.831
February	2.624
January	2.425

Pooled Money Investment Account Monthly Portfolio Composition ⁽¹⁾ 05/31/23 \$179.6 billion

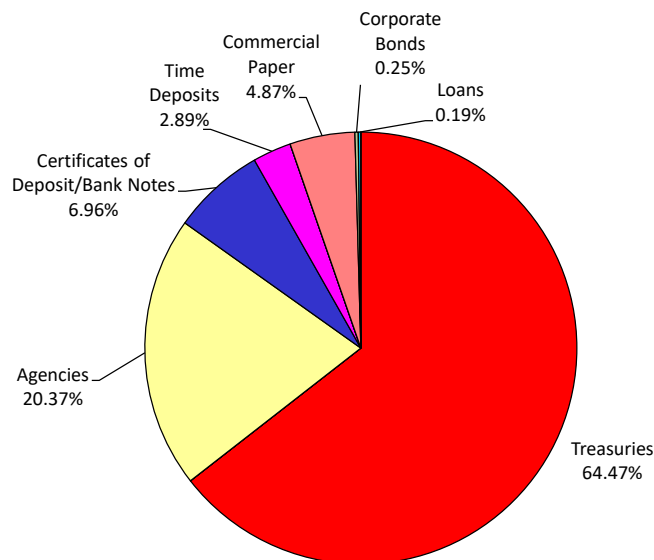


Chart does not include \$2,938,000.00 in mortgages, which equates to 0.002%. Percentages may not total 100% due to rounding.

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

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

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

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 June 30, 2023

<u>Yield</u>	<u>Purchase Date</u>	<u>Maturity Rate</u>
3.167%	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:	\$ 60,059,580	\$ 13,000,000	\$ 73,059,580

Note:

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



CAMP

Investment Portfolio



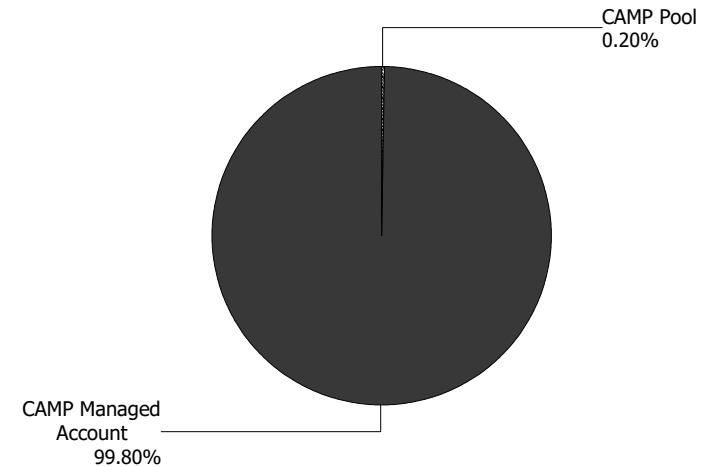
Account Statement - Transaction Summary

For the Month Ending **June 30, 2023**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

CAMP Pool	
Opening Market Value	19,445.64
Purchases	2,116,482.59
Redemptions	(2,036,389.45)
Unsettled Trades	0.00
Change in Value	0.00
Closing Market Value	\$99,538.78
Cash Dividends and Income	273.70
CAMP Managed Account	
Opening Market Value	50,471,000.19
Purchases	2,023,709.88
Redemptions	(2,065,487.30)
Unsettled Trades	0.00
Change in Value	(379,784.21)
Closing Market Value	\$50,049,438.56
Cash Dividends and Income	10,019.50

Asset Summary		
	June 30, 2023	May 31, 2023
CAMP Pool	99,538.78	19,445.64
CAMP Managed Account	50,049,438.56	50,471,000.19
Total	\$50,148,977.34	\$50,490,445.83
Asset Allocation		





Managed Account Summary Statement

For the Month Ending **June 30, 2023**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Transaction Summary - Money Market		Transaction Summary - Managed Account		Account Total	
Opening Market Value	\$19,445.64	Opening Market Value	\$50,471,000.19	Opening Market Value	\$50,490,445.83
Purchases	2,116,482.59	Maturities/Calls	(78,435.54)		
Redemptions	(2,036,389.45)	Principal Dispositions	(1,987,051.76)		
		Principal Acquisitions	2,023,709.88		
		Unsettled Trades	0.00		
		Change in Current Value	(379,784.21)		
Closing Market Value	\$99,538.78	Closing Market Value	\$50,049,438.56	Closing Market Value	\$50,148,977.34
Dividend	273.70				
Earnings Reconciliation (Cash Basis) - Managed Account		Cash Balance			
Interest/Dividends/Coupons Received			50,721.59	Closing Cash Balance	\$0.00
Less Purchased Interest Related to Interest/Coupons			(8,491.30)		
Plus Net Realized Gains/Losses			(32,210.79)		
Total Cash Basis Earnings			\$10,019.50		
Earnings Reconciliation (Accrual Basis)		Managed Account	Total	Cash Transactions Summary- Managed Account	
Ending Amortized Value of Securities		51,922,252.76	52,021,791.54	Maturities/Calls	0.00
Ending Accrued Interest		224,627.01	224,627.01	Sale Proceeds	1,993,054.00
Plus Proceeds from Sales		1,993,054.00	4,029,443.45	Coupon/Interest/Dividend Income	44,719.35
Plus Proceeds of Maturities/Calls/Principal Payments		78,435.54	78,435.54	Principal Payments	78,435.54
Plus Coupons/Dividends Received		44,719.35	44,719.35	Security Purchases	(2,032,201.18)
Less Cost of New Purchases		(2,032,201.18)	(4,148,683.77)	Net Cash Contribution	(84,007.71)
Less Beginning Amortized Value of Securities		(51,977,203.83)	(51,996,649.47)	Reconciling Transactions	0.00
Less Beginning Accrued Interest		(183,338.84)	(183,338.84)		
Dividends		0.00	273.70		
Total Accrual Basis Earnings		\$70,344.81	\$70,618.51		



Portfolio Summary and Statistics

For the Month Ending **June 30, 2023**

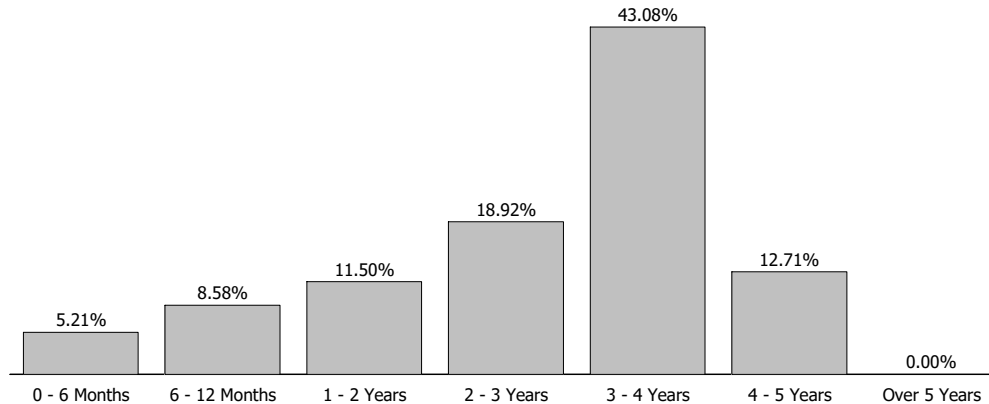
CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Account Summary

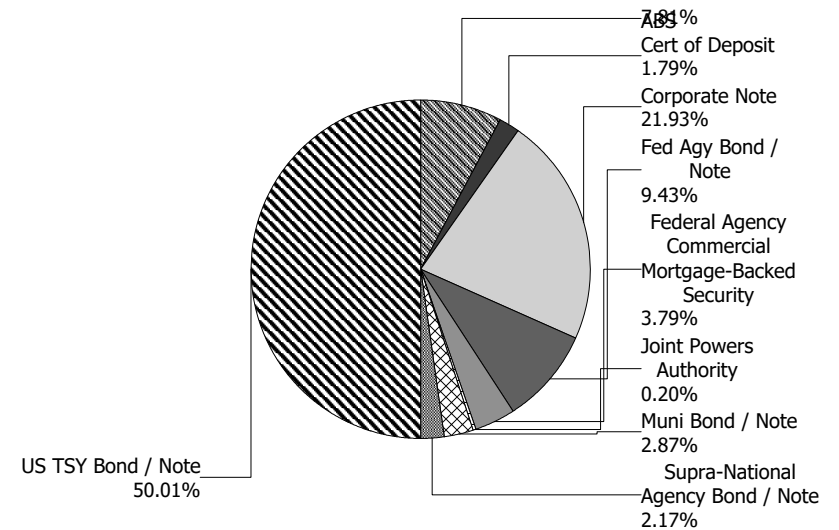
Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	27,125,000.00	25,080,027.35	50.01
Supra-National Agency Bond / Note	1,135,000.00	1,088,421.68	2.17
Municipal Bond / Note	1,535,000.00	1,439,911.25	2.87
Federal Agency Commercial Mortgage-Backed Security	2,005,000.00	1,901,240.98	3.79
Federal Agency Bond / Note	5,025,000.00	4,731,554.96	9.43
Corporate Note	11,565,000.00	10,996,344.90	21.93
Certificate of Deposit	900,000.00	895,777.34	1.79
Asset-Backed Security	3,994,229.88	3,916,160.10	7.81
Managed Account Sub-Total	53,284,229.88	50,049,438.56	99.80%
Accrued Interest		224,627.01	
Total Portfolio	53,284,229.88	50,274,065.57	
CAMP Pool	99,538.78	99,538.78	0.20
Total Investments	53,383,768.66	50,373,604.35	100.00%

Unsettled Trades 0.00 0.00

Maturity Distribution



Sector Allocation



Characteristics

Yield to Maturity at Cost	2.91%
Yield to Maturity at Market	4.76%
Weighted Average Days to Maturity	1002



Managed Account Issuer Summary

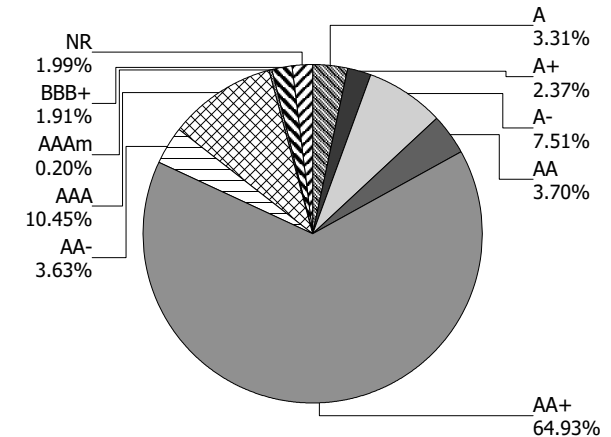
For the Month Ending **June 30, 2023**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Issuer Summary

Issuer	Market Value of Holdings	Percent
ABBOTT LABORATORIES	219,933.90	0.44
AMAZON.COM INC	438,335.70	0.87
AMERICAN EXPRESS CO	537,732.35	1.07
AMERICAN HONDA FINANCE	387,818.00	0.77
APPLE INC	727,032.15	1.45
BANK OF AMERICA CO	596,847.43	1.19
BERKSHIRE HATHAWAY INC	443,520.33	0.88
BMW FINANCIAL SERVICES NA LLC	222,079.17	0.44
BRISTOL-MYERS SQUIBB CO	364,047.75	0.73
CALIFORNIA STATE UNIVERSITY	77,533.60	0.15
CAMP Pool	99,538.78	0.20
CAPITAL ONE FINANCIAL CORP	724,461.16	1.44
CARMAX AUTO OWNER TRUST	275,189.41	0.55
CATERPILLAR INC	203,145.08	0.41
CHAFFEY JOINT UNION HIGH SCHOOL DISTRICT	96,663.00	0.19
CHARLES SCHWAB	377,541.80	0.75
CINTAS CORPORATION NO. 2	62,752.17	0.13
CITIGROUP INC	216,426.60	0.43
DEERE & COMPANY	94,533.80	0.19
DISCOVER FINANCIAL SERVICES	844,943.83	1.68
FANNIE MAE	1,548,718.98	3.09
FEDERAL HOME LOAN BANKS	459,509.25	0.92
FLORIDA STATE BOARD OF ADMIN FIN CORP	287,224.30	0.57
FORD CREDIT AUTO OWNER TRUST	128,407.21	0.26
FREDDIE MAC	4,624,567.71	9.22
GENERAL DYNAMICS CORP	218,419.43	0.44
GM FINANCIAL CONSUMER AUTOMOBILE TRUST	352,793.17	0.70
GM FINANCIAL LEASINGTRUST	34,645.31	0.07
GOLDMAN SACHS GROUP INC	392,475.20	0.78
HARLEY-DAVIDSON MOTORCYCLE TRUST	168,592.93	0.34
HOME DEPOT INC	23,930.10	0.05
HONDA AUTO RECEIVABLES	96,140.85	0.19

Credit Quality (S&P Ratings)





Managed Account Issuer Summary

For the Month Ending **June 30, 2023**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Issuer	Market Value of Holdings	Percent
HYUNDAI AUTO RECEIVABLES	120,150.11	0.24
IBM CORP	219,920.40	0.44
INTER-AMERICAN DEVELOPMENT BANK	598,427.18	1.19
INTL BANK OF RECONSTRUCTION AND DEV	489,994.50	0.98
JP MORGAN CHASE & CO	465,253.01	0.93
LOCKHEED MARTIN CORP	59,106.90	0.12
LOS ANGELES COMMUNITY COLLEGE DISTRICT	128,535.40	0.26
MICROSOFT CORP	721,335.00	1.44
MORGAN STANLEY	394,123.60	0.79
NATIONAL AUSTRALIA BANK LTD	718,941.25	1.43
NATIONAL RURAL UTILITIES CO FINANCE CORP	373,547.45	0.74
NEW YORK ST URBAN DEVELOPMENT CORP	300,485.25	0.60
NISSAN AUTO RECEIVABLES	353,538.39	0.70
NORDEA BANK ABP	446,081.40	0.89
PACCAR FINANCIAL CORP	165,232.73	0.33
PNC FINANCIAL SERVICES GROUP	395,134.00	0.79
Roche Holding AG	389,790.69	0.78
SAN JUAN UNIFIED SCHOOL DISTRICT	119,705.30	0.24
STATE OF CALIFORNIA	200,784.00	0.40
STATE OF CONNECTICUT	58,098.00	0.12
STATE OF MINNESOTA	91,710.00	0.18
TARGET CORP	36,601.04	0.07
TEXAS INSTRUMENTS INC	85,101.41	0.17
THE BANK OF NEW YORK MELLON CORPORATION	628,504.00	1.25
THE WALT DISNEY CORPORATION	383,641.60	0.77
TORONTO-DOMINION BANK	449,695.94	0.90
TOYOTA MOTOR CORP	831,456.13	1.66
UNITED STATES TREASURY	25,080,027.35	50.00
UNITEDHEALTH GROUP INC	203,450.63	0.41
UNIVERSITY OF CALIFORNIA	79,172.40	0.16
USAA CAPITAL CORP	215,931.83	0.43
Total	\$50,148,977.34	100.00%



Managed Account Detail of Securities Held

For the Month Ending **June 30, 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	2,900,000.00	AA+	Aaa	01/13/23	01/17/23	2,789,437.50	4.68	10,584.60	2,837,571.57	2,825,234.52
US TREASURY NOTES DTD 12/31/2019 1.750% 12/31/2024	912828YY0	400,000.00	AA+	Aaa	08/05/20	08/07/20	427,531.25	0.18	19.02	409,405.51	380,250.00
US TREASURY NOTES DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	150,000.00	AA+	Aaa	04/01/21	04/05/21	147,093.75	0.72	1.02	148,628.60	136,992.18
US TREASURY NOTES DTD 12/31/2020 0.375% 12/31/2025	91282CBC4	150,000.00	AA+	Aaa	07/01/21	07/07/21	147,052.73	0.82	1.53	148,355.43	135,210.93
US TREASURY NOTES DTD 12/31/2020 0.375% 12/31/2025	91282CBC4	350,000.00	AA+	Aaa	06/02/21	06/07/21	344,859.38	0.70	3.57	347,183.14	315,492.17
US TREASURY NOTES DTD 12/31/2020 0.375% 12/31/2025	91282CBC4	400,000.00	AA+	Aaa	12/02/21	12/06/21	387,968.75	1.13	4.08	392,599.89	360,562.48
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	4.59	447,823.20	405,632.79
US TREASURY NOTES DTD 12/31/2020 0.375% 12/31/2025	91282CBC4	650,000.00	AA+	Aaa	11/02/21	11/04/21	632,251.95	1.05	6.62	639,313.76	585,914.03
US TREASURY NOTES DTD 12/31/2020 0.375% 12/31/2025	91282CBC4	825,000.00	AA+	Aaa	09/01/21	09/07/21	814,236.33	0.68	8.41	818,757.62	743,660.12
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	94.77	72,615.61	67,546.88
US TREASURY N/B NOTES DTD 04/30/2021 0.750% 04/30/2026	91282CBW0	950,000.00	AA+	Aaa	01/04/22	01/06/22	926,843.75	1.33	1,200.41	934,797.74	855,593.75
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	521.41	183,400.84	178,187.50
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	651.76	232,724.48	222,734.38
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	1,955.28	703,993.01	668,203.12



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CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
U.S. Treasury Bond / Note											
US TREASURY N/B NOTES DTD 07/31/2021 0.625% 07/31/2026	91282CCP4	800,000.00	AA+	Aaa	07/05/22	07/08/22	732,343.75	2.84	2,085.64	748,665.14	712,750.00
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	2,346.34	839,863.85	801,843.75
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	2,346.34	837,363.33	801,843.75
US TREASURY NOTES DTD 11/15/2016 2.000% 11/15/2026	912828U24	250,000.00	AA+	Aaa	11/01/22	11/04/22	228,144.53	4.39	638.59	231,693.07	231,250.00
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	2,490.49	915,575.15	901,875.00
US TREASURY NOTES DTD 11/15/2016 2.000% 11/15/2026	912828U24	2,100,000.00	AA+	Aaa	12/05/22	12/07/22	1,954,066.41	3.92	5,364.13	1,974,957.53	1,942,500.00
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	24,266.30	8,990,728.78	8,787,500.00
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	5,559.78	1,159,686.63	1,133,625.00
US TREASURY N/B NOTES DTD 07/31/2022 2.750% 07/31/2027	91282CFB2	375,000.00	AA+	Aaa	05/01/23	05/05/23	362,329.10	3.62	4,301.62	362,795.66	353,554.69
US TREASURY N/B NOTES DTD 07/31/2022 2.750% 07/31/2027	91282CFB2	800,000.00	AA+	Aaa	03/02/23	03/06/23	746,531.25	4.44	9,176.80	750,421.70	754,250.00
US TREASURY N/B NOTES DTD 07/31/2022 2.750% 07/31/2027	91282CFB2	825,000.00	AA+	Aaa	06/02/23	06/06/23	786,779.30	3.97	9,463.57	787,409.59	777,820.31
Security Type Sub-Total		27,125,000.00					25,664,512.71	3.33	83,096.67	25,916,330.83	25,080,027.35
Supra-National Agency Bond / Note											
INTL BK RECON & DEVELOP NOTES DTD 11/24/2020 0.250% 11/24/2023	459058JM6	500,000.00	AAA	Aaa	11/17/20	11/24/20	498,925.00	0.32	128.47	499,856.67	489,994.50
INTER-AMERICAN DEVEL BK NOTES DTD 09/23/2021 0.500% 09/23/2024	4581X0DZ8	635,000.00	AAA	Aaa	09/15/21	09/23/21	634,530.10	0.52	864.31	634,807.07	598,427.18



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Supra-National Agency Bond / Note											
Security Type Sub-Total		1,135,000.00					1,133,455.10	0.43	992.78	1,134,663.74	1,088,421.68
Municipal Bond / Note											
CT ST TXBL GO BONDS DTD 06/11/2020 1.998% 07/01/2024	20772KJW0	60,000.00	AA-	Aa3	05/29/20	06/11/20	60,000.00	2.00	599.40	60,000.00	58,098.00
CHAFFEY UHSD, CA TXBL GO BONDS DTD 12/05/2019 2.101% 08/01/2024	157411TK5	100,000.00	AA-	Aa1	11/06/19	12/05/19	100,000.00	2.10	875.42	100,000.00	96,663.00
NY ST URBAN DEV CORP TXBL REV BONDS DTD 12/23/2020 0.870% 03/15/2025	650036DT0	325,000.00	NR	NR	12/16/20	12/23/20	325,000.00	0.87	832.54	325,000.00	300,485.25
UNIV OF CAL TXBL REV BONDS DTD 07/16/2020 0.883% 05/15/2025	91412HGE7	85,000.00	AA	Aa2	07/10/20	07/16/20	85,000.00	0.88	95.90	85,000.00	79,172.40
FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025	341271AD6	65,000.00	AA	Aa3	09/03/20	09/16/20	65,459.55	1.11	408.85	65,192.07	60,224.45
FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025	341271AD6	85,000.00	AA	Aa3	09/03/20	09/16/20	85,563.55	1.12	534.65	85,235.54	78,755.05
FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025	341271AD6	160,000.00	AA	Aa3	09/03/20	09/16/20	160,000.00	1.26	1,006.40	160,000.00	148,244.80
MN ST TXBL GO BONDS DTD 08/25/2020 0.630% 08/01/2025	60412AVJ9	100,000.00	AAA	Aaa	08/11/20	08/25/20	100,000.00	0.63	262.50	100,000.00	91,710.00
SAN JUAN USD, CA TXBL GO BONDS DTD 10/29/2020 0.852% 08/01/2025	798306WP7	130,000.00	NR	Aa2	10/16/20	10/29/20	130,000.00	0.85	461.50	130,000.00	119,705.30
LOS ANGELES CCD, CA TXBL GO BONDS DTD 11/10/2020 0.773% 08/01/2025	54438CYK2	140,000.00	AA+	Aaa	10/30/20	11/10/20	140,000.00	0.77	450.92	140,000.00	128,535.40
CA ST UNIV TXBL REV BONDS DTD 07/29/2021 0.862% 11/01/2025	13077DOD7	85,000.00	AA-	Aa2	07/09/21	07/29/21	85,000.00	0.86	122.12	85,000.00	77,533.60
CA ST MUNICIPAL BONDS DTD 03/15/2023 4.846% 03/01/2027	13063D3N6	200,000.00	AA-	Aa2	03/09/23	03/15/23	200,000.00	4.85	2,853.76	200,000.00	200,784.00
Security Type Sub-Total		1,535,000.00					1,536,023.10	1.59	8,503.96	1,535,427.61	1,439,911.25



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Federal Agency Commercial Mortgage-Backed Security											
FHMS K043 A2 DTD 03/01/2015 3.062% 12/01/2024	3137BGK24	250,000.00	AA+	Aaa	03/19/20	03/25/20	262,382.81	1.95	637.92	253,753.90	241,662.97
FHMS K054 A2 DTD 04/20/2016 2.745% 01/01/2026	3137BNGT5	275,000.00	AA+	Aaa	04/11/23	04/14/23	263,613.28	4.37	629.06	264,507.71	260,239.61
FHMS K058 A2 DTD 11/09/2016 2.653% 08/01/2026	3137BSP72	550,000.00	AA+	Aaa	04/06/23	04/12/23	526,839.84	4.02	1,215.96	528,374.90	515,094.55
FHMS K061 A2 DTD 01/30/2017 3.347% 11/01/2026	3137BTUM1	380,000.00	AA+	Aaa	05/19/23	05/24/23	368,303.13	4.31	1,059.88	368,656.73	362,853.07
FHLMC MULTIFAMILY STRUCTURED P DTD 07/01/2017 3.243% 04/01/2027	3137F1G44	550,000.00	AA+	Aaa	06/08/23	06/13/23	527,033.20	4.44	1,486.38	527,331.04	521,390.78
Security Type Sub-Total		2,005,000.00					1,948,172.26	3.97	5,029.20	1,942,624.28	1,901,240.98
Federal Agency Bond / Note											
FREDDIE MAC NOTES DTD 09/04/2020 0.250% 09/08/2023	3137EAEW5	225,000.00	AA+	Aaa	09/02/20	09/04/20	225,041.09	0.24	176.56	225,002.58	222,928.20
FREDDIE MAC NOTES DTD 09/04/2020 0.250% 09/08/2023	3137EAEW5	525,000.00	AA+	Aaa	09/02/20	09/04/20	524,826.75	0.26	411.98	524,989.12	520,165.80
FREDDIE MAC NOTES DTD 10/16/2020 0.125% 10/16/2023	3137EAEY1	325,000.00	AA+	Aaa	10/14/20	10/16/20	323,787.75	0.25	84.64	324,881.54	320,163.35
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	133.68	349,963.21	343,944.30
FANNIE MAE NOTES DTD 11/25/2020 0.250% 11/27/2023	3135G06H1	325,000.00	AA+	Aaa	11/23/20	11/25/20	324,629.50	0.29	76.74	324,949.68	318,425.58
FREDDIE MAC NOTES DTD 12/04/2020 0.250% 12/04/2023	3137EAFA2	300,000.00	AA+	Aaa	12/02/20	12/04/20	299,703.00	0.28	56.25	299,957.69	293,526.60
FEDERAL HOME LOAN BANK NOTES DTD 04/16/2020 0.500% 04/14/2025	3130AJHU6	350,000.00	AA+	Aaa	04/15/20	04/16/20	348,264.00	0.60	374.31	349,378.50	323,222.55
FANNIE MAE NOTES DTD 04/24/2020 0.625% 04/22/2025	3135G03U5	350,000.00	AA+	Aaa	04/22/20	04/24/20	349,279.00	0.67	419.27	349,738.72	323,704.15



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Federal Agency Bond / Note											
FREDDIE MAC NOTES DTD 07/23/2020 0.375% 07/21/2025	3137EAEU9	425,000.00	AA+	Aaa	07/21/20	07/23/20	422,883.50	0.48	708.33	424,128.57	387,795.08
FANNIE MAE NOTES DTD 08/27/2020 0.375% 08/25/2025	3135G05X7	350,000.00	AA+	Aaa	08/25/20	08/27/20	348,362.00	0.47	459.38	349,294.15	318,219.65
FEDERAL HOME LOAN BANK NOTES DTD 09/11/2020 0.375% 09/04/2025	3130AK5E2	150,000.00	AA+	Aaa	09/10/20	09/11/20	149,550.00	0.44	182.81	149,803.08	136,286.70
FREDDIE MAC NOTES DTD 09/25/2020 0.375% 09/23/2025	3137EAEX3	700,000.00	AA+	Aaa	09/23/20	09/25/20	697,893.00	0.44	714.58	699,058.55	634,803.40
FANNIE MAE NOTES DTD 11/12/2020 0.500% 11/07/2025	3135G06G3	650,000.00	AA+	Aaa	11/09/20	11/12/20	647,673.00	0.57	487.50	648,901.03	588,369.60
Security Type Sub-Total		5,025,000.00					5,011,577.59	0.41	4,286.03	5,020,046.42	4,731,554.96
Corporate Note											
PNC BANK NA CORP NOTES (CALLABLE) DTD 01/23/2019 3.500% 01/23/2024	693475AV7	400,000.00	A-	A3	02/12/19	02/15/19	402,848.00	3.34	6,144.44	400,281.26	395,134.00
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	225.31	104,987.50	101,266.10
BANK OF NY MELLON CORP NOTES (CALLABLE) DTD 04/26/2021 0.500% 04/26/2024	06406RAS6	210,000.00	A	A1	04/19/21	04/26/21	209,775.30	0.54	189.58	209,938.49	201,586.35
MORGAN STANLEY CORP NOTES DTD 04/28/2014 3.875% 04/29/2024	61746BDO6	400,000.00	A-	A1	07/19/19	07/23/19	422,916.00	2.59	2,669.44	403,985.96	394,123.60
AMERICAN HONDA FINANCE CORP NOTE DTD 06/27/2019 2.400% 06/27/2024	02665WCZ2	400,000.00	A-	A3	07/11/19	07/15/19	398,016.00	2.51	106.67	399,602.98	387,818.00
GOLDMAN SACHS GROUP INC (CALLABLE) BONDS DTD 07/08/2014 3.850% 07/08/2024	38141EC23	400,000.00	BBB+	A2	07/08/19	07/11/19	418,632.00	2.84	7,400.56	403,031.87	392,475.20



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Corporate Note											
BMW US CAPITAL LLC CORPORATE NOTES DTD 08/12/2021 0.750% 08/12/2024	05565EBU8	70,000.00	A	A2	08/09/21	08/12/21	69,993.70	0.75	202.71	69,997.65	66,367.49
WALT DISNEY COMPANY/THE (CALLABLE) DTD 09/06/2019 1.750% 08/30/2024	254687FK7	400,000.00	A-	A2	09/03/19	09/06/19	398,368.00	1.84	2,352.78	399,618.00	383,641.60
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	192.71	99,974.08	94,533.80
PACCAR FINANCIAL CORP CORPORATE NOTES DTD 02/06/2020 1.800% 02/06/2025	69371RO66	175,000.00	A+	A1	10/22/20	10/29/20	182,894.25	0.73	1,268.75	177,963.50	165,232.73
AMERICAN EXPRESS CO CORP NOTES (CALLABLE DTD 03/04/2022 2.250% 03/04/2025	025816CO0	80,000.00	BBB+	A2	03/01/22	03/04/22	79,919.20	2.29	585.00	79,954.88	75,661.20
ROCHE HOLDINGS INC (CALLABLE) CORPORATE DTD 03/10/2022 2.132% 03/10/2025	771196BT8	410,000.00	AA	Aa2	03/03/22	03/10/22	410,000.00	2.13	2,695.20	410,000.00	389,790.69
HOME DEPOT INC (CALLABLE) CORPORATE NOTE DTD 03/28/2022 2.700% 04/15/2025	437076CM2	25,000.00	A	A2	03/24/22	03/28/22	24,956.25	2.76	142.50	24,974.32	23,930.10
CITIGROUP INC CORP NOTES DTD 04/27/2015 3.300% 04/27/2025	172967JP7	225,000.00	BBB+	A3	08/28/20	09/01/20	249,738.75	0.88	1,320.00	234,697.47	216,426.60
CINTAS CORPORATION NO. 2 CORP NOTE (CALL DTD 05/03/2022 3.450% 05/01/2025	17252MAP5	65,000.00	A-	A3	04/26/22	05/03/22	64,985.70	3.46	373.75	64,991.24	62,752.17
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	1,265.63	224,539.73	215,931.83
GENERAL DYNAMICS CORP (CALLABLE) CORP NO DTD 05/11/2018 3.500% 05/15/2025	369550BG2	225,000.00	A-	A3	10/16/20	10/20/20	252,247.50	0.80	1,006.25	235,563.28	218,419.43



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Corporate Note											
JPMORGAN CHASE & CO (CALLABLE) CORP NOTE DTD 06/01/2021 0.824% 06/01/2025	46647PCH7	315,000.00	A-	A1	05/24/21	06/01/21	315,000.00	0.82	216.30	315,000.00	299,329.38
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	295.56	474,910.29	438,335.70
NATIONAL AUSTRALIA BK/NY CORPORATE NOTES DTD 06/09/2022 3.500% 06/09/2025	63254ABD9	250,000.00	AA-	Aa3	05/31/22	06/09/22	250,000.00	3.50	534.72	250,000.00	241,470.75
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	76.67	49,991.52	48,106.25
IBM CORP CORPORATE NOTES DTD 07/27/2022 4.000% 07/27/2025	459200KS9	225,000.00	A-	A3	07/20/22	07/27/22	225,000.00	4.00	3,850.00	225,000.00	219,920.40
BANK OF AMERICA CORP NOTES DTD 07/30/2015 3.875% 08/01/2025	06051GFS3	225,000.00	A-	A1	08/18/20	08/20/20	256,918.50	0.93	3,632.81	238,459.82	218,097.68
ABBOTT LABORATORIES CORPORATE NOTES (CAL DTD 03/22/2017 3.875% 09/15/2025	002824BM1	225,000.00	AA-	Aa3	09/24/20	09/28/20	257,845.50	0.86	2,567.19	238,645.86	219,933.90
BANK OF AMERICA CORP NOTES (CALLABLE) DTD 12/06/2021 1.530% 12/06/2025	06051GKE8	225,000.00	A-	A1	12/01/21	12/06/21	225,000.00	1.53	239.06	225,000.00	210,101.40
JPMORGAN CHASE & CO CORP NOTES (CALLABLE) DTD 02/24/2022 2.595% 02/24/2026	46647PCV6	175,000.00	A-	A1	02/16/22	02/24/22	175,000.00	2.60	1,602.05	175,000.00	165,923.63
UNITEDHEALTH GROUP INC (CALLABLE) CORPOR DTD 05/19/2021 1.150% 05/15/2026	91324PEC2	225,000.00	A+	A3	05/17/21	05/19/21	224,608.50	1.19	330.63	224,774.60	203,450.63
BMW US CAPITAL LLC (CALLABLE) CORPORATE DTD 08/12/2021 1.250% 08/12/2026	05565EBW4	175,000.00	A	A2	08/12/21	08/16/21	174,947.50	1.26	844.62	174,967.21	155,711.68



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Corporate Note											
CATERPILLAR FINL SERVICE CORPORATE NOTES DTD 01/10/2022 1.700% 01/08/2027	14913R2U0	225,000.00	A	A2	01/11/22	01/13/22	223,863.75	1.81	1,838.13	224,196.95	203,145.08
TARGET CORP CORP NOTES (CALLABLE) DTD 01/24/2022 1.950% 01/15/2027	87612EBM7	40,000.00	A	A2	01/19/22	01/24/22	39,932.00	1.99	359.67	39,951.57	36,601.04
BANK OF NY MELLON CORP (CALLABLE) CORPOR DTD 01/26/2022 2.050% 01/26/2027	06406RBA4	475,000.00	A	A1	01/26/22	01/28/22	473,945.50	2.10	4,192.53	474,245.55	426,917.65
MICROSOFT CORP CORP NOTES (CALLABLE) DTD 02/06/2017 3.300% 02/06/2027	594918BY9	750,000.00	AAA	Aaa	03/14/23	03/17/23	721,942.50	4.36	9,968.75	724,033.99	721,335.00
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	2,486.25	279,685.54	273,174.90
BERKSHIRE HATHAWAY CORP NOTES (CALLABLE) DTD 03/15/2022 2.300% 03/15/2027	084664CZ2	475,000.00	AA	Aa2	03/15/22	03/17/22	466,089.00	2.70	3,216.81	468,390.03	443,520.33
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	2,475.00	286,222.31	276,275.70
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	1,193.19	489,519.45	477,470.50
APPLE INC (CALLABLE) BONDS DTD 09/12/2017 2.900% 09/12/2027	037833DB3	775,000.00	AA+	Aaa	01/19/23	01/23/23	741,062.75	3.94	6,804.93	744,250.01	727,032.15
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 01/12/2023 4.625% 01/12/2028	89236TKO7	375,000.00	A+	A1	02/08/23	02/10/23	376,282.50	4.55	8,141.93	376,181.87	371,703.00
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	4,760.00	330,671.40	325,441.20



Managed Account Detail of Securities Held

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Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Corporate Note											
TEXAS INSTRUMENTS INC CORP NOTE (CALLABL DTD 11/18/2022 4.600% 02/15/2028	882508BV5	85,000.00	A+	Aa3	05/11/23	05/18/23	87,043.40	4.04	1,477.11	86,990.61	85,101.41
BRISTOL-MYERS SQUIBB CO CORP NOTES (CALL DTD 07/15/2020 3.900% 02/20/2028	110122DE5	375,000.00	A+	A2	03/09/23	03/13/23	358,263.75	4.93	5,321.88	359,283.69	364,047.75
LOCKHEED MARTIN CORP NOTES (CALLABLE) DTD 05/25/2023 4.450% 05/15/2028	539830BZ1	60,000.00	A-	A3	05/23/23	05/25/23	59,892.00	4.49	267.00	59,894.20	59,106.90
Security Type Sub-Total		11,565,000.00					11,571,470.30	2.81	94,834.07	11,479,368.68	10,996,344.90
Certificate of Deposit											
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	17,010.00	450,000.00	449,695.94
NORDEA BANK ABP NEW YORK CERT DEPOS DTD 11/03/2022 5.530% 11/03/2025	65558UYF3	450,000.00	AA-	Aa3	11/02/22	11/03/22	450,000.00	5.53	4,009.25	450,000.00	446,081.40
Security Type Sub-Total		900,000.00					900,000.00	5.56	21,019.25	900,000.00	895,777.34
Asset-Backed Security											
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	34,998.60	34,645.31
HART 2021-A A3 DTD 04/28/2021 0.380% 09/15/2025	44933LAC7	44,391.84	AAA	NR	04/20/21	04/28/21	44,387.18	0.38	7.50	44,389.49	43,257.25
NAROT 2021-A A3 DTD 06/23/2021 0.330% 10/15/2025	65480BAC1	222,479.99	AAA	Aaa	06/15/21	06/23/21	222,476.22	0.33	32.63	222,477.99	216,074.21
TAOT 2021-B A3 DTD 06/14/2021 0.260% 11/17/2025	89190GAC1	224,608.57	AAA	NR	06/08/21	06/14/21	224,584.37	0.26	25.95	224,595.55	217,617.52



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Asset-Backed Security											
HAROT 2021-4 A3 DTD 11/24/2021 0.880% 01/21/2026	43815GAC3	100,000.00	NR	Aaa	11/16/21	11/24/21	99,978.92	0.89	24.44	99,987.02	96,140.85
CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314QAC8	72,749.48	AAA	NR	04/13/21	04/21/21	72,733.80	0.52	16.81	72,740.92	70,191.00
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	79,988.58	76,892.86
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	194,973.03	183,495.96
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	84,998.58	81,344.85
CARMX 2022-3 A3 DTD 07/20/2022 3.970% 04/15/2027	14318MAD1	210,000.00	AAA	NR	07/12/22	07/20/22	209,995.04	3.97	370.53	209,996.03	204,998.41
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	139,975.76	137,464.18
GMCAR 2022-4 A3 DTD 10/12/2022 4.820% 08/16/2027	36265OAD8	275,000.00	AAA	NR	10/04/22	10/12/22	274,954.93	4.82	552.29	274,961.61	271,448.32
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	244,999.89	242,135.61
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	244,966.67	243,184.53
HDMOT 2023-A A3 DTD 02/23/2023 5.050% 12/15/2027	41285JAD0	170,000.00	NR	Aaa	02/13/23	02/23/23	169,982.88	5.05	381.56	169,984.13	168,592.93
FORDO 2023-A A3 DTD 03/31/2023 4.650% 02/15/2028	344928AD8	130,000.00	AAA	NR	03/28/23	03/31/23	129,986.44	4.65	268.67	129,987.14	128,407.21
DCENT 2023-A1 A DTD 04/11/2023 4.310% 03/15/2028	254683CY9	320,000.00	NR	Aaa	04/04/23	04/11/23	319,981.44	4.31	612.98	319,982.28	312,857.70
BACCT 2023-A1 A1 DTD 06/16/2023 4.790% 05/15/2028	05522RDG0	170,000.00	AAA	NR	06/08/23	06/16/23	169,961.51	4.79	339.29	169,961.83	168,648.35



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Asset-Backed Security											
AMXCA 2023-1 A DTD 06/14/2023 4.870% 05/15/2028	02582JJZ4	190,000.00	AAA	NR	06/07/23	06/14/23	189,983.15	4.87	436.94	189,983.31	188,896.25
COMET 2023-A1 A DTD 05/24/2023 4.420% 05/15/2028	14041NGD7	490,000.00	AAA	NR	05/17/23	05/24/23	489,887.64	4.43	2,225.96	489,889.99	481,276.63
DCENT 2023-A2 A DTD 06/28/2023 4.930% 06/15/2028	254683CZ6	350,000.00	AAA	Aaa	06/21/23	06/28/23	349,952.72	4.93	143.79	349,952.80	348,590.17
Security Type Sub-Total		3,994,229.88					3,993,713.98	3.56	6,865.05	3,993,791.20	3,916,160.10
Managed Account Sub-Total		53,284,229.88					51,758,925.04	2.91	224,627.01	51,922,252.76	50,049,438.56
Joint Powers Authority											
CAMP Pool		99,538.78	AAAm	NR			99,538.78		0.00	99,538.78	99,538.78
Liquid Sub-Total		99,538.78					99,538.78		0.00	99,538.78	99,538.78
Securities Sub-Total		\$53,383,768.66					\$51,858,463.82	2.91%	\$224,627.01	\$52,021,791.54	\$50,148,977.34
Accrued Interest											\$224,627.01
Total Investments											\$50,373,604.35



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U.S. Treasury Bond / Note										
US TREASURY N/B NOTES DTD 01/31/2022 0.875% 01/31/2024	91282CDV0	2,900,000.00	CITIGRP		97.42	2,825,234.52	35,797.02	(12,337.05)	0.58	5.41
US TREASURY NOTES DTD 12/31/2019 1.750% 12/31/2024	912828YY0	400,000.00	WELLS_F		95.06	380,250.00	(47,281.25)	(29,155.51)	1.49	5.21
US TREASURY NOTES DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	150,000.00	GOLDMAN		91.33	136,992.18	(10,101.57)	(11,636.42)	2.00	4.85
US TREASURY NOTES DTD 12/31/2020 0.375% 12/31/2025	91282CBC4	150,000.00	CITIGRP		90.14	135,210.93	(11,841.80)	(13,144.50)	2.49	4.59
US TREASURY NOTES DTD 12/31/2020 0.375% 12/31/2025	91282CBC4	350,000.00	JPM_CHA		90.14	315,492.17	(29,367.21)	(31,690.97)	2.49	4.59
US TREASURY NOTES DTD 12/31/2020 0.375% 12/31/2025	91282CBC4	400,000.00	CITIGRP		90.14	360,562.48	(27,406.27)	(32,037.41)	2.49	4.59
US TREASURY NOTES DTD 12/31/2020 0.375% 12/31/2025	91282CBC4	450,000.00	JPM_CHA		90.14	405,632.79	(40,535.18)	(42,190.41)	2.49	4.59
US TREASURY NOTES DTD 12/31/2020 0.375% 12/31/2025	91282CBC4	650,000.00	BNP_PAR		90.14	585,914.03	(46,337.92)	(53,399.73)	2.49	4.59
US TREASURY NOTES DTD 12/31/2020 0.375% 12/31/2025	91282CBC4	825,000.00	CITIGRP		90.14	743,660.12	(70,576.21)	(75,097.50)	2.49	4.59
US TREASURY N/B NOTES DTD 04/30/2021 0.750% 04/30/2026	91282CBW0	75,000.00	BMO		90.06	67,546.88	(3,911.13)	(5,068.73)	2.80	4.52
US TREASURY N/B NOTES DTD 04/30/2021 0.750% 04/30/2026	91282CBW0	950,000.00	CITIGRP		90.06	855,593.75	(71,250.00)	(79,203.99)	2.80	4.52
US TREASURY N/B NOTES DTD 07/31/2021 0.625% 07/31/2026	91282CCP4	200,000.00	BMO		89.09	178,187.50	(820.31)	(5,213.34)	3.05	4.45
US TREASURY N/B NOTES DTD 07/31/2021 0.625% 07/31/2026	91282CCP4	250,000.00	HSBC		89.09	222,734.38	(3,515.62)	(9,990.10)	3.05	4.45
US TREASURY N/B NOTES DTD 07/31/2021 0.625% 07/31/2026	91282CCP4	750,000.00	BMO		89.09	668,203.12	(22,265.63)	(35,789.89)	3.05	4.45
US TREASURY N/B NOTES DTD 07/31/2021 0.625% 07/31/2026	91282CCP4	800,000.00	HSBC		89.09	712,750.00	(19,593.75)	(35,915.14)	3.05	4.45
US TREASURY N/B NOTES DTD 07/31/2021 0.625% 07/31/2026	91282CCP4	900,000.00	MERRILL		89.09	801,843.75	(17,191.41)	(38,020.10)	3.05	4.45
US TREASURY N/B NOTES DTD 07/31/2021 0.625% 07/31/2026	91282CCP4	900,000.00	BMO		89.09	801,843.75	(17,718.75)	(35,519.58)	3.05	4.45



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U.S. Treasury Bond / Note										
US TREASURY NOTES DTD 11/15/2016 2.000% 11/15/2026	912828U24	250,000.00	BMO		92.50	231,250.00	3,105.47	(443.07)	3.27	4.42
US TREASURY NOTES DTD 11/15/2016 2.000% 11/15/2026	912828U24	975,000.00	BMO		92.50	901,875.00	(5,217.77)	(13,700.15)	3.27	4.42
US TREASURY NOTES DTD 11/15/2016 2.000% 11/15/2026	912828U24	2,100,000.00	HSBC		92.50	1,942,500.00	(11,566.41)	(32,457.53)	3.27	4.42
US TREASURY NOTES DTD 11/15/2016 2.000% 11/15/2026	912828U24	9,500,000.00	JPM_CHA		92.50	8,787,500.00	(135,078.13)	(203,228.78)	3.27	4.42
US TREASURY N/B NOTES DTD 04/30/2022 2.750% 04/30/2027	91282CEN7	1,200,000.00	BNP_PAR		94.47	1,133,625.00	(21,796.88)	(26,061.63)	3.64	4.33
US TREASURY N/B NOTES DTD 07/31/2022 2.750% 07/31/2027	91282CFB2	375,000.00	MORGAN_		94.28	353,554.69	(8,774.41)	(9,240.97)	3.84	4.29
US TREASURY N/B NOTES DTD 07/31/2022 2.750% 07/31/2027	91282CFB2	800,000.00	BMO		94.28	754,250.00	7,718.75	3,828.30	3.84	4.29
US TREASURY N/B NOTES DTD 07/31/2022 2.750% 07/31/2027	91282CFB2	825,000.00	HSBC		94.28	777,820.31	(8,958.99)	(9,589.28)	3.84	4.29
Security Type Sub-Total		27,125,000.00				25,080,027.35	(584,485.36)	(836,303.48)	2.87	4.56
Supra-National Agency Bond / Note										
INTL BK RECON & DEVELOP NOTES DTD 11/24/2020 0.250% 11/24/2023	459058JM6	500,000.00	TD		98.00	489,994.50	(8,930.50)	(9,862.17)	0.40	5.36
INTER-AMERICAN DEVEL BK NOTES DTD 09/23/2021 0.500% 09/23/2024	4581X0DZ8	635,000.00	JPM_CHA		94.24	598,427.18	(36,102.92)	(36,379.89)	1.23	5.40
Security Type Sub-Total		1,135,000.00				1,088,421.68	(45,033.42)	(46,242.06)	0.86	5.38
Municipal Bond / Note										
CT ST TXBL GO BONDS DTD 06/11/2020 1.998% 07/01/2024	20772KJW0	60,000.00	SIEBERT		96.83	58,098.00	(1,902.00)	(1,902.00)	0.99	5.29
CHAFFEY UHSD, CA TXBL GO BONDS DTD 12/05/2019 2.101% 08/01/2024	157411TK5	100,000.00	RBC		96.66	96,663.00	(3,337.00)	(3,337.00)	1.07	5.30
NY ST URBAN DEV CORP TXBL REV BONDS DTD 12/23/2020 0.870% 03/15/2025	650036DT0	325,000.00	WELLS_F		92.46	300,485.25	(24,514.75)	(24,514.75)	1.69	5.56



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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	93.14	79,172.40	(5,827.60)	(5,827.60)	1.78	4.75
FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025	341271AD6	65,000.00	MERRILL		92.65	60,224.45	(5,235.10)	(4,967.62)	1.97	5.17
FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025	341271AD6	85,000.00	MERRILL		92.65	78,755.05	(6,808.50)	(6,480.49)	1.97	5.17
FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025	341271AD6	160,000.00	MERRILL		92.65	148,244.80	(11,755.20)	(11,755.20)	1.97	5.17
MN ST TXBL GO BONDS DTD 08/25/2020 0.630% 08/01/2025	60412AVJ9	100,000.00	MORGAN_		91.71	91,710.00	(8,290.00)	(8,290.00)	2.07	4.86
SAN JUAN USD, CA TXBL GO BONDS DTD 10/29/2020 0.852% 08/01/2025	798306WP7	130,000.00	KEYBANC		92.08	119,705.30	(10,294.70)	(10,294.70)	2.06	4.89
LOS ANGELES CCD, CA TXBL GO BONDS DTD 11/10/2020 0.773% 08/01/2025	54438CYK2	140,000.00	MERRILL		91.81	128,535.40	(11,464.60)	(11,464.60)	2.07	4.95
CA ST UNIV TXBL REV BONDS DTD 07/29/2021 0.862% 11/01/2025	13077DOD7	85,000.00	JPM_CHA		91.22	77,533.60	(7,466.40)	(7,466.40)	2.31	4.89
CA ST MUNICIPAL BONDS DTD 03/15/2023 4.846% 03/01/2027	13063D3N6	200,000.00	WELLS_F		100.39	200,784.00	784.00	784.00	3.36	4.73
Security Type Sub-Total		1,535,000.00				1,439,911.25	(96,111.85)	(95,516.36)	2.04	5.10
Federal Agency Commercial Mortgage-Backed Security										
FHMS K043 A2 DTD 03/01/2015 3.062% 12/01/2024	3137BGK24	250,000.00	CITIGRP		96.67	241,662.97	(20,719.84)	(12,090.93)	1.35	5.51
FHMS K054 A2 DTD 04/20/2016 2.745% 01/01/2026	3137BNGT5	275,000.00	BAIRD		94.63	260,239.61	(3,373.67)	(4,268.10)	2.31	5.03
FHMS K058 A2 DTD 11/09/2016 2.653% 08/01/2026	3137BSP72	550,000.00	BREAN		93.65	515,094.55	(11,745.29)	(13,280.35)	2.93	4.87
FHMS K061 A2 DTD 01/30/2017 3.347% 11/01/2026	3137BTUM1	380,000.00	CITIGRP		95.49	362,853.07	(5,450.06)	(5,803.66)	3.00	4.81
FHLMC MULTIFAMILY STRUCTURED P DTD 07/01/2017 3.243% 04/01/2027	3137F1G44	550,000.00	CITIGRP		94.80	521,390.78	(5,642.42)	(5,940.26)	3.44	4.76
Security Type Sub-Total		2,005,000.00				1,901,240.98	(46,931.28)	(41,383.30)	2.80	4.93



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Federal Agency Bond / Note										
FREDDIE MAC NOTES DTD 09/04/2020 0.250% 09/08/2023	3137EAEW5	225,000.00	NOMURA		99.08	222,928.20	(2,112.89)	(2,074.38)	0.19	5.17
FREDDIE MAC NOTES DTD 09/04/2020 0.250% 09/08/2023	3137EAEW5	525,000.00	WELLS_F		99.08	520,165.80	(4,660.95)	(4,823.32)	0.19	5.17
FREDDIE MAC NOTES DTD 10/16/2020 0.125% 10/16/2023	3137EAEY1	325,000.00	WELLS_F		98.51	320,163.35	(3,624.40)	(4,718.19)	0.30	5.26
FREDDIE MAC NOTES DTD 11/05/2020 0.250% 11/06/2023	3137EAEZ8	350,000.00	CITIGRP		98.27	343,944.30	(5,740.70)	(6,018.91)	0.35	5.28
FANNIE MAE NOTES DTD 11/25/2020 0.250% 11/27/2023	3135G06H1	325,000.00	NOMURA		97.98	318,425.58	(6,203.92)	(6,524.10)	0.41	5.31
FREDDIE MAC NOTES DTD 12/04/2020 0.250% 12/04/2023	3137EAF2	300,000.00	CITIGRP		97.84	293,526.60	(6,176.40)	(6,431.09)	0.43	5.41
FEDERAL HOME LOAN BANK NOTES DTD 04/16/2020 0.500% 04/14/2025	3130AJHU6	350,000.00	CITIGRP		92.35	323,222.55	(25,041.45)	(26,155.95)	1.78	5.02
FANNIE MAE NOTES DTD 04/24/2020 0.625% 04/22/2025	3135G03U5	350,000.00	CITIGRP		92.49	323,704.15	(25,574.85)	(26,034.57)	1.80	5.02
FREDDIE MAC NOTES DTD 07/23/2020 0.375% 07/21/2025	3137EAEU9	425,000.00	WELLS_F		91.25	387,795.08	(35,088.42)	(36,333.49)	2.05	4.90
FANNIE MAE NOTES DTD 08/27/2020 0.375% 08/25/2025	3135G05X7	350,000.00	BARCLAY		90.92	318,219.65	(30,142.35)	(31,074.50)	2.14	4.87
FEDERAL HOME LOAN BANK NOTES DTD 09/11/2020 0.375% 09/04/2025	3130AK5E2	150,000.00	WELLS_F		90.86	136,286.70	(13,263.30)	(13,516.38)	2.17	4.85
FREDDIE MAC NOTES DTD 09/25/2020 0.375% 09/23/2025	3137EAEX3	700,000.00	CITIGRP		90.69	634,803.40	(63,089.60)	(64,255.15)	2.22	4.83
FANNIE MAE NOTES DTD 11/12/2020 0.500% 11/07/2025	3135G06G3	650,000.00	BARCLAY		90.52	588,369.60	(59,303.40)	(60,531.43)	2.34	4.81
Security Type Sub-Total		5,025,000.00				4,731,554.96	(280,022.63)	(288,491.46)	1.34	5.05
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	98.78	395,134.00	(7,714.00)	(5,147.26)	0.47	5.72



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Corporate Note										
CHARLES SCHWAB CORP NOTES (CALLABLE) DTD 03/18/2021 0.750% 03/18/2024	808513BN4	105,000.00	CSFB	02/18/24	96.44	101,266.10	(3,681.40)	(3,721.40)	0.63	5.89
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	95.99	201,586.35	(8,188.95)	(8,352.14)	0.74	5.55
MORGAN STANLEY CORP NOTES DTD 04/28/2014 3.875% 04/29/2024	61746BDQ6	400,000.00	WELLS_FA		98.53	394,123.60	(28,792.40)	(9,862.36)	0.82	5.70
AMERICAN HONDA FINANCE CORP NOTE DTD 06/27/2019 2.400% 06/27/2024	02665WCZ2	400,000.00	WELLS_FA		96.95	387,818.00	(10,198.00)	(11,784.98)	0.99	5.60
GOLDMAN SACHS GROUP INC (CALLABLE) BONDS DTD 07/08/2014 3.850% 07/08/2024	38141EC23	400,000.00	SUSQ	04/08/24	98.12	392,475.20	(26,156.80)	(10,556.67)	0.75	5.77
BMW US CAPITAL LLC CORPORATE NOTES DTD 08/12/2021 0.750% 08/12/2024	05565EBU8	70,000.00	GOLDMAN		94.81	66,367.49	(3,626.21)	(3,630.16)	1.11	5.61
WALT DISNEY COMPANY/THE (CALLABLE) DTD 09/06/2019 1.750% 08/30/2024	254687FK7	400,000.00	JPM_CHAS	07/30/24	95.91	383,641.60	(14,726.40)	(15,976.40)	1.07	5.41
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 09/10/2021 0.625% 09/10/2024	24422EVU0	100,000.00	HSBC		94.53	94,533.80	(5,401.20)	(5,440.28)	1.19	5.41
PACCAR FINANCIAL CORP CORPORATE NOTES DTD 02/06/2020 1.800% 02/06/2025	69371RO66	175,000.00	MERRILL		94.42	165,232.73	(17,661.52)	(12,730.77)	1.57	5.49
AMERICAN EXPRESS CO CORP NOTES (CALLABLE) DTD 03/04/2022 2.250% 03/04/2025	025816CO0	80,000.00	BARCLAY	02/01/25	94.58	75,661.20	(4,258.00)	(4,293.68)	1.55	5.68
ROCHE HOLDINGS INC (CALLABLE) CORPORATE DTD 03/10/2022 2.132% 03/10/2025	771196BT8	410,000.00	DEUTSCH	02/10/25	95.07	389,790.69	(20,209.31)	(20,209.31)	1.58	5.21
HOME DEPOT INC (CALLABLE) CORPORATE NOTE DTD 03/28/2022 2.700% 04/15/2025	437076CM2	25,000.00	MORGAN_	03/15/25	95.72	23,930.10	(1,026.15)	(1,044.22)	1.67	5.23
CITIGROUP INC CORP NOTES DTD 04/27/2015 3.300% 04/27/2025	172967JP7	225,000.00	MKTX		96.19	216,426.60	(33,312.15)	(18,270.87)	1.78	5.52



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Corporate Note										
CINTAS CORPORATION NO. 2 CORP NOTE (CALL DTD 05/03/2022 3.450% 05/01/2025	17252MAP5	65,000.00	KEYBANC	04/01/25	96.54	62,752.17	(2,233.53)	(2,239.07)	1.71	5.45
USAA CAPITAL CORP CORPORATE NOTES DTD 05/26/2022 3.375% 05/01/2025	90327OD89	225,000.00	MERRILL		95.97	215,931.83	(8,332.42)	(8,607.90)	1.79	5.72
GENERAL DYNAMICS CORP (CALLABLE) CORP NO DTD 05/11/2018 3.500% 05/15/2025	369550BG2	225,000.00	JPM_CHA	03/15/25	97.08	218,419.43	(33,828.07)	(17,143.85)	1.67	5.15
JPMORGAN CHASE & CO (CALLABLE) CORP NOTE DTD 06/01/2021 0.824% 06/01/2025	46647PCH7	315,000.00	JPM_CHA	06/01/24	95.03	299,329.38	(15,670.62)	(15,670.62)	0.92	3.53
AMAZON INC CORP NOTES (CALLABLE) DTD 06/03/2020 0.800% 06/03/2025	023135BQ8	475,000.00	GOLDMAN	05/03/25	92.28	438,335.70	(36,431.55)	(36,574.59)	1.83	5.06
NATIONAL AUSTRALIA BK/NY CORPORATE NOTES DTD 06/09/2022 3.500% 06/09/2025	63254ABD9	250,000.00	CITIGRP		96.59	241,470.75	(8,529.25)	(8,529.25)	1.89	5.37
NATIONAL RURAL UTIL COOP CORPORATE NOTES DTD 05/04/2022 3.450% 06/15/2025	63743HFE7	50,000.00	RBC		96.21	48,106.25	(1,880.25)	(1,885.27)	1.91	5.52
IBM CORP CORPORATE NOTES DTD 07/27/2022 4.000% 07/27/2025	459200KS9	225,000.00	JPM_CHA		97.74	219,920.40	(5,079.60)	(5,079.60)	1.98	5.16
BANK OF AMERICA CORP NOTES DTD 07/30/2015 3.875% 08/01/2025	06051GFS3	225,000.00	MERRILL		96.93	218,097.68	(38,820.82)	(20,362.14)	1.99	5.45
ABBOTT LABORATORIES CORPORATE NOTES (CAL DTD 03/22/2017 3.875% 09/15/2025	002824BM1	225,000.00	US_BANC	06/15/25	97.75	219,933.90	(37,911.60)	(18,711.96)	1.88	4.96
BANK OF AMERICA CORP NOTES (CALLABLE) DTD 12/06/2021 1.530% 12/06/2025	06051GKE8	225,000.00	MERRILL	12/06/24	93.38	210,101.40	(14,898.60)	(14,898.60)	1.42	4.43
JPMORGAN CHASE & CO CORP NOTES (CALLABLE DTD 02/24/2022 2.595% 02/24/2026	46647PCV6	175,000.00	JPM_CHA	02/24/25	94.81	165,923.63	(9,076.37)	(9,076.37)	1.61	4.70



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Corporate Note										
UNITEDHEALTH GROUP INC (CALLABLE) CORPOR DTD 05/19/2021 1.150% 05/15/2026	91324PEC2	225,000.00	CITIGRP	04/15/26	90.42	203,450.63	(21,157.87)	(21,323.97)	2.75	4.75
BMW US CAPITAL LLC (CALLABLE) CORPORATE DTD 08/12/2021 1.250% 08/12/2026	05565EBW4	175,000.00	MITSU	07/12/26	88.98	155,711.68	(19,235.82)	(19,255.53)	2.97	5.12
CATERPILLAR FINL SERVICE CORPORATE NOTES DTD 01/10/2022 1.700% 01/08/2027	14913R2U0	225,000.00	JPM_CHA		90.29	203,145.08	(20,718.67)	(21,051.87)	3.40	4.73
TARGET CORP CORP NOTES (CALLABLE) DTD 01/24/2022 1.950% 01/15/2027	87612EBM7	40,000.00	CITIGRP	12/15/26	91.50	36,601.04	(3,330.96)	(3,350.53)	3.32	4.58
BANK OF NY MELLON CORP (CALLABLE) CORPOR DTD 01/26/2022 2.050% 01/26/2027	06406RBA4	475,000.00	DEUTSCH	12/26/26	89.88	426,917.65	(47,027.85)	(47,327.90)	3.34	5.19
MICROSOFT CORP CORP NOTES (CALLABLE) DTD 02/06/2017 3.300% 02/06/2027	594918BY9	750,000.00	GOLDMAN	11/06/26	96.18	721,335.00	(607.50)	(2,698.99)	3.15	4.46
AMERICAN EXPRESS CO CORP NOTES (CALLABLE) DTD 03/04/2022 2.550% 03/04/2027	025816CS6	300,000.00	RBS	02/01/27	91.06	273,174.90	(4,028.10)	(6,510.64)	3.41	5.25
BERKSHIRE HATHAWAY CORP NOTES (CALLABLE) DTD 03/15/2022 2.300% 03/15/2027	084664CZ2	475,000.00	SEEL	02/15/27	93.37	443,520.33	(22,568.67)	(24,869.70)	3.47	4.25
CHARLES SCHWAB CORP NOTES (CALLABLE) DTD 09/24/2021 3.300% 04/01/2027	808513BW4	300,000.00	BARCLAY	01/01/27	92.09	276,275.70	(8,649.30)	(9,946.61)	3.30	5.67
NATIONAL AUSTRALIA BK/NY CORPORATE NOTES DTD 06/09/2022 3.905% 06/09/2027	63254ABE7	500,000.00	CBAA		95.49	477,470.50	(10,854.50)	(12,048.95)	3.68	5.18
APPLE INC (CALLABLE) BONDS DTD 09/12/2017 2.900% 09/12/2027	037833DB3	775,000.00	TD	06/12/27	93.81	727,032.15	(14,030.60)	(17,217.86)	3.72	4.53
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 01/12/2023 4.625% 01/12/2028	89236TKQ7	375,000.00	WELLS_F		99.12	371,703.00	(4,579.50)	(4,478.87)	4.05	4.84



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Corporate Note										
NATIONAL RURAL UTIL COOP CORP NOTES (CAL DTD 02/07/2018 3.400% 02/07/2028	637432NP6	350,000.00	MORGAN_	11/07/27	92.98	325,441.20	(3,747.80)	(5,230.20)	4.01	5.13
TEXAS INSTRUMENTS INC CORP NOTE (CALLABL DTD 11/18/2022 4.600% 02/15/2028	882508BV5	85,000.00	JPM_CHA	01/15/28	100.12	85,101.41	(1,941.99)	(1,889.20)	4.08	4.57
BRISTOL-MYERS SQUIBB CO CORP NOTES (CALL DTD 07/15/2020 3.900% 02/20/2028	110122DE5	375,000.00	MKTX	11/20/27	97.08	364,047.75	5,784.00	4,764.06	4.01	4.61
LOCKHEED MARTIN CORP NOTES (CALLABLE) DTD 05/25/2023 4.450% 05/15/2028	539830BZ1	60,000.00	BARCLAY	04/15/28	98.51	59,106.90	(785.10)	(787.30)	4.41	4.80
Security Type Sub-Total		11,565,000.00				10,996,344.90	(575,125.40)	(483,023.78)	2.36	5.07
Certificate of Deposit										
TORONTO DOMINION BANK NY CERT DEPOS DTD 10/31/2022 5.600% 10/27/2025	89115B6K1	450,000.00	TD		99.93	449,695.94	(304.06)	(304.06)	3.02	5.59
NORDEA BANK ABP NEW YORK CERT DEPOS DTD 11/03/2022 5.530% 11/03/2025	65558UYF3	450,000.00	WELLS_F		99.13	446,081.40	(3,918.60)	(3,918.60)	2.21	5.93
Security Type Sub-Total		900,000.00				895,777.34	(4,222.66)	(4,222.66)	2.61	5.76
Asset-Backed Security										
GMALT 2021-2 A4 DTD 05/26/2021 0.410% 05/20/2025	380144AD7	35,000.00	SOCGEN		98.99	34,645.31	(351.74)	(353.29)	0.23	0.95
HART 2021-A A3 DTD 04/28/2021 0.380% 09/15/2025	44933LAC7	44,391.84	BARCLAY		97.44	43,257.25	(1,129.93)	(1,132.24)	0.50	1.56
NAROT 2021-A A3 DTD 06/23/2021 0.330% 10/15/2025	65480BAC1	222,479.99	MITSU		97.12	216,074.21	(6,402.01)	(6,403.78)	0.61	1.61
TAOT 2021-B A3 DTD 06/14/2021 0.260% 11/17/2025	89190GAC1	224,608.57	CITIGRP		96.89	217,617.52	(6,966.85)	(6,978.03)	0.61	1.59



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Asset-Backed Security										
HAROT 2021-4 A3 DTD 11/24/2021 0.880% 01/21/2026	43815GAC3	100,000.00	MERRILL		96.14	96,140.85	(3,838.07)	(3,846.17)	0.84	2.44
CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314QAC8	72,749.48	MERRILL		96.48	70,191.00	(2,542.80)	(2,549.92)	0.62	1.89
HART 2021-C A3 DTD 11/17/2021 0.740% 05/15/2026	44935FAD6	80,000.00	SMBC		96.12	76,892.86	(3,089.28)	(3,095.72)	0.81	2.13
DCENT 2021-A1 A1 DTD 09/27/2021 0.580% 09/15/2026	254683CP8	195,000.00	CITIGRP		94.10	183,495.96	(11,462.29)	(11,477.07)	1.18	2.50
GMCAR 2021-4 A3 DTD 10/21/2021 0.680% 09/16/2026	362554AC1	85,000.00	JPM_CHA		95.70	81,344.85	(3,652.98)	(3,653.73)	0.87	2.07
CARMX 2022-3 A3 DTD 07/20/2022 3.970% 04/15/2027	14318MAD1	210,000.00	RBC		97.62	204,998.41	(4,996.63)	(4,997.62)	1.39	4.66
NAROT 2022-B A3 DTD 09/28/2022 4.460% 05/17/2027	65480JAC4	140,000.00	WELLS_F		98.19	137,464.18	(2,506.85)	(2,511.58)	1.73	4.97
GMCAR 2022-4 A3 DTD 10/12/2022 4.820% 08/16/2027	36265OAD8	275,000.00	RBC		98.71	271,448.32	(3,506.61)	(3,513.29)	1.75	5.17
TAOT 2023-A A3 DTD 01/30/2023 4.630% 09/15/2027	891940AC2	245,000.00	MERRILL		98.83	242,135.61	(2,864.27)	(2,864.28)	1.88	4.94
COMET 2022-A3 A DTD 11/03/2022 4.950% 10/15/2027	14041NGB1	245,000.00	RBC		99.26	243,184.53	(1,777.03)	(1,782.14)	2.12	5.14
HDMOT 2023-A A3 DTD 02/23/2023 5.050% 12/15/2027	41285JAD0	170,000.00	JPM_CHA		99.17	168,592.93	(1,389.95)	(1,391.20)	1.94	5.26
FORDO 2023-A A3 DTD 03/31/2023 4.650% 02/15/2028	344928AD8	130,000.00	BNP_PAR		98.77	128,407.21	(1,579.23)	(1,579.93)	2.11	4.95
DCENT 2023-A1 A DTD 04/11/2023 4.310% 03/15/2028	254683CY9	320,000.00	RBC		97.77	312,857.70	(7,123.74)	(7,124.58)	2.50	4.84
BACCT 2023-A1 A1 DTD 06/16/2023 4.790% 05/15/2028	05522RDG0	170,000.00	MERRILL		99.20	168,648.35	(1,313.16)	(1,313.48)	2.63	4.97
AMXCA 2023-1 A DTD 06/14/2023 4.870% 05/15/2028	02582JJZ4	190,000.00	RBC		99.42	188,896.25	(1,086.90)	(1,087.06)	2.63	5.00
COMET 2023-A1 A DTD 05/24/2023 4.420% 05/15/2028	14041NGD7	490,000.00	RBC		98.22	481,276.63	(8,611.01)	(8,613.36)	2.64	4.83
DCENT 2023-A2 A DTD 06/28/2023 4.930% 06/15/2028	254683CZ6	350,000.00	MERRILL		99.60	348,590.17	(1,362.55)	(1,362.63)	2.70	5.02



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Security Type Sub-Total		3,994,229.88				3,916,160.10	(77,553.88)	(77,631.10)	1.85	4.17
Managed Account Sub-Total		53,284,229.88				50,049,438.56	(1,709,486.48)	(1,872,814.20)	2.46	4.76
Joint Powers Authority										
CAMP Pool		99,538.78			1.00	99,538.78	0.00	0.00	0.00	
Liquid Sub-Total		99,538.78				99,538.78	0.00	0.00	0.00	
Securities Sub-Total		\$53,383,768.66				\$50,148,977.34	(\$1,709,486.48)	(\$1,872,814.20)	2.46	4.76%
Accrued Interest						\$224,627.01				
Total Investments						\$50,373,604.35				



Managed Account Security Transactions & Interest

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Transaction Type		Security Description	CUSIP	Par	Principal	Accrued	Total	Realized G/L	Realized G/L	Sale
Trade	Settle				Proceeds	Interest		Cost	Amort Cost	Method
BUY										
06/02/23	06/06/23	US TREASURY N/B NOTES DTD 07/31/2022 2.750% 07/31/2027	91282CFB2	825,000.00	(786,779.30)	(7,896.75)	(794,676.05)			
06/07/23	06/14/23	AMXCA 2023-1 A DTD 06/14/2023 4.870% 05/15/2028	02582JJZ4	190,000.00	(189,983.15)	0.00	(189,983.15)			
06/08/23	06/13/23	FHLMC MULTIFAMILY STRUCTURED P DTD 07/01/2017 3.243% 04/01/2027	3137F1G44	550,000.00	(527,033.20)	(594.55)	(527,627.75)			
06/08/23	06/16/23	BACCT 2023-A1 A1 DTD 06/16/2023 4.790% 05/15/2028	05522RDG0	170,000.00	(169,961.51)	0.00	(169,961.51)			
06/21/23	06/28/23	DCENT 2023-A2 A DTD 06/28/2023 4.930% 06/15/2028	254683CZ6	350,000.00	(349,952.72)	0.00	(349,952.72)			

Transaction Type Sub-Total				2,085,000.00	(2,023,709.88)	(8,491.30)	(2,032,201.18)			
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INTEREST										
06/01/23	06/01/23	JPMORGAN CHASE & CO (CALLABLE) CORP NOTE DTD 06/01/2021 0.824% 06/01/2025	46647PCH7	315,000.00	0.00	1,297.80	1,297.80			
06/01/23	06/25/23	FHMS K054 A2 DTD 04/20/2016 2.745% 01/01/2026	3137BNGT5	275,000.00	0.00	629.06	629.06			
06/01/23	06/25/23	FHMS K043 A2 DTD 03/01/2015 3.062% 12/01/2024	3137BGK24	250,000.00	0.00	637.92	637.92			
06/01/23	06/25/23	FHMS K058 A2 DTD 11/09/2016 2.653% 08/01/2026	3137BSP72	550,000.00	0.00	1,215.96	1,215.96			
06/01/23	06/25/23	FHMS K061 A2 DTD 01/30/2017 3.347% 11/01/2026	3137BTUM1	380,000.00	0.00	1,059.88	1,059.88			
06/03/23	06/03/23	AMAZON INC CORP NOTES (CALLABLE) DTD 06/03/2020 0.800% 06/03/2025	023135BQ8	475,000.00	0.00	1,900.00	1,900.00			
06/04/23	06/04/23	FREDDIE MAC NOTES DTD 12/04/2020 0.250% 12/04/2023	3137EAFA2	300,000.00	0.00	375.00	375.00			
06/06/23	06/06/23	BANK OF AMERICA CORP NOTES (CALLABLE) DTD 12/06/2021 1.530% 12/06/2025	06051GKE8	225,000.00	0.00	1,721.25	1,721.25			
06/09/23	06/09/23	NATIONAL AUSTRALIA BK/NY CORPORATE NOTES DTD 06/09/2022 3.905% 06/09/2027	63254ABE7	500,000.00	0.00	9,762.50	9,762.50			



Managed Account Security Transactions & Interest

For the Month Ending **June 30, 2023**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Transaction Type		Security Description	CUSIP	Par	Principal	Accrued	Total	Realized G/L	Realized G/L	Sale
Trade	Settle				Proceeds	Interest		Cost	Amort Cost	Method
INTEREST										
06/09/23	06/09/23	NATIONAL AUSTRALIA BK/NY CORPORATE NOTES DTD 06/09/2022 3.500% 06/09/2025	63254ABD9	250,000.00	0.00	4,375.00	4,375.00			
06/15/23	06/15/23	CARMX 2022-3 A3 DTD 07/20/2022 3.970% 04/15/2027	14318MAD1	210,000.00	0.00	694.75	694.75			
06/15/23	06/15/23	CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314QAC8	78,133.52	0.00	33.86	33.86			
06/15/23	06/15/23	TAOT 2021-B A3 DTD 06/14/2021 0.260% 11/17/2025	89190GAC1	242,459.20	0.00	52.53	52.53			
06/15/23	06/15/23	NATIONAL RURAL UTIL COOP CORPORATE NOTES DTD 05/04/2022 3.450% 06/15/2025	63743HFE7	50,000.00	0.00	862.50	862.50			
06/15/23	06/15/23	TAOT 2023-A A3 DTD 01/30/2023 4.630% 09/15/2027	891940AC2	245,000.00	0.00	945.29	945.29			
06/15/23	06/15/23	NAROT 2021-A A3 DTD 06/23/2021 0.330% 10/15/2025	65480BAC1	239,559.41	0.00	65.88	65.88			
06/15/23	06/15/23	HART 2021-A A3 DTD 04/28/2021 0.380% 09/15/2025	44933LAC7	48,545.97	0.00	15.37	15.37			
06/15/23	06/15/23	NAROT 2022-B A3 DTD 09/28/2022 4.460% 05/17/2027	65480JAC4	140,000.00	0.00	520.33	520.33			
06/15/23	06/15/23	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			
06/15/23	06/15/23	DCENT 2023-A1 A DTD 04/11/2023 4.310% 03/15/2028	254683CY9	320,000.00	0.00	1,149.33	1,149.33			
06/15/23	06/15/23	HART 2021-C A3 DTD 11/17/2021 0.740% 05/15/2026	44935FAD6	80,000.00	0.00	49.33	49.33			
06/15/23	06/15/23	HDMOT 2023-A A3 DTD 02/23/2023 5.050% 12/15/2027	41285JAD0	170,000.00	0.00	715.42	715.42			
06/15/23	06/15/23	DCENT 2021-A1 A1 DTD 09/27/2021 0.580% 09/15/2026	254683CP8	195,000.00	0.00	94.25	94.25			
06/15/23	06/15/23	FORDO 2023-A A3 DTD 03/31/2023 4.650% 02/15/2028	344928AD8	130,000.00	0.00	503.75	503.75			
06/16/23	06/16/23	GMCAR 2022-4 A3 DTD 10/12/2022 4.820% 08/16/2027	36265OAD8	275,000.00	0.00	1,104.58	1,104.58			



Managed Account Security Transactions & Interest

For the Month Ending **June 30, 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										
06/16/23	06/16/23	GMCAR 2021-4 A3 DTD 10/21/2021 0.680% 09/16/2026	362554AC1	85,000.00	0.00	48.17	48.17			
06/20/23	06/20/23	GMALT 2021-2 A4 DTD 05/26/2021 0.410% 05/20/2025	380144AD7	35,000.00	0.00	11.96	11.96			
06/20/23	06/20/23	GMALT 2021-1 A4 DTD 02/24/2021 0.330% 02/20/2025	36261RAD0	33,967.32	0.00	9.34	9.34			
06/21/23	06/21/23	HAROT 2021-4 A3 DTD 11/24/2021 0.880% 01/21/2026	43815GAC3	100,000.00	0.00	73.33	73.33			
06/27/23	06/27/23	AMERICAN HONDA FINANCE CORP NOTE DTD 06/27/2019 2.400% 06/27/2024	02665WCZ2	400,000.00	0.00	4,800.00	4,800.00			
06/30/23	06/30/23	US TREASURY NOTES DTD 12/31/2020 0.375% 12/31/2025	91282CBC4	2,825,000.00	0.00	5,296.88	5,296.88			
06/30/23	06/30/23	US TREASURY NOTES DTD 12/31/2019 1.750% 12/31/2024	912828YY0	400,000.00	0.00	3,500.00	3,500.00			
06/30/23	06/30/23	US TREASURY NOTES DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	150,000.00	0.00	187.50	187.50			
Transaction Type Sub-Total				10,217,665.42	0.00	44,719.35	44,719.35			
PAYDOWNS										
06/15/23	06/15/23	HART 2021-A A3 DTD 04/28/2021 0.380% 09/15/2025	44933LAC7	4,154.13	4,154.13	0.00	4,154.13	0.44	0.00	
06/15/23	06/15/23	NAROT 2021-A A3 DTD 06/23/2021 0.330% 10/15/2025	65480BAC1	17,079.42	17,079.42	0.00	17,079.42	0.29	0.00	
06/15/23	06/15/23	TAOT 2021-B A3 DTD 06/14/2021 0.260% 11/17/2025	89190GAC1	17,850.63	17,850.63	0.00	17,850.63	1.92	0.00	
06/15/23	06/15/23	CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314QAC8	5,384.04	5,384.04	0.00	5,384.04	1.16	0.00	
06/20/23	06/20/23	GMALT 2021-1 A4 DTD 02/24/2021 0.330% 02/20/2025	36261RAD0	33,967.32	33,967.32	0.00	33,967.32	5.12	0.00	
Transaction Type Sub-Total				78,435.54	78,435.54	0.00	78,435.54	8.93	0.00	
SELL										



Managed Account Security Transactions & Interest

For the Month Ending **June 30, 2023**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Transaction Type		Security Description	CUSIP	Par	Principal	Accrued	Total	Realized G/L	Realized G/L	Sale
Trade	Settle				Proceeds	Interest		Cost	Amort Cost	Method
SELL										
06/02/23	06/06/23	US TREASURY N/B NOTES DTD 01/31/2022 0.875% 01/31/2024	91282CDV0	825,000.00	801,764.65	2,512.60	804,277.25	8,217.78	(3,400.79)	FIFO
06/07/23	06/14/23	US TREASURY N/B NOTES DTD 01/31/2022 0.875% 01/31/2024	91282CDV0	200,000.00	194,570.31	647.79	195,218.10	2,195.31	(782.26)	FIFO
06/08/23	06/13/23	US TREASURY NOTES DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	450,000.00	413,578.13	509.67	414,087.80	(30,076.17)	(33,415.80)	FIFO
06/08/23	06/13/23	US TREASURY NOTES DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	100,000.00	91,906.25	113.26	92,019.51	(6,156.25)	(7,156.94)	FIFO
06/08/23	06/15/23	US TREASURY NOTES DTD 12/31/2019 1.750% 12/31/2024	912828YY0	100,000.00	95,531.25	802.49	96,333.74	(11,351.56)	(6,888.66)	FIFO
06/15/23	06/16/23	US TREASURY N/B NOTES DTD 01/31/2022 0.875% 01/31/2024	91282CDV0	50,000.00	48,656.25	164.36	48,820.61	562.50	(191.95)	FIFO
06/21/23	06/28/23	US TREASURY N/B NOTES DTD 01/31/2022 0.875% 01/31/2024	91282CDV0	350,000.00	341,044.92	1,252.07	342,296.99	4,388.67	(1,314.99)	FIFO
Transaction Type Sub-Total				2,075,000.00	1,987,051.76	6,002.24	1,993,054.00	(32,219.72)	(53,151.39)	
Managed Account Sub-Total					41,777.42	42,230.29	84,007.71	(32,210.79)	(53,151.39)	
Total Security Transactions					\$41,777.42	\$42,230.29	\$84,007.71	(\$32,210.79)	(\$53,151.39)	



Account Statement

For the Month Ending **June 30, 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					19,445.64
06/01/23	06/01/23	Purchase - Interest 46647PCH7	1.00	1,297.80	20,743.44
06/05/23	06/05/23	Purchase - Interest 023135BQ8	1.00	1,900.00	22,643.44
06/05/23	06/05/23	Purchase - Interest 3137EAF2	1.00	375.00	23,018.44
06/06/23	06/06/23	Purchase - Interest 06051GKE8	1.00	1,721.25	24,739.69
06/06/23	06/06/23	Purchase - Principal 91282CDV0	1.00	801,764.65	826,504.34
06/06/23	06/06/23	Purchase - Interest 91282CDV0	1.00	2,512.60	829,016.94
06/06/23	06/06/23	Redemption - Interest 91282CFB2	1.00	(7,896.75)	821,120.19
06/06/23	06/06/23	Redemption - Principal 91282CFB2	1.00	(786,779.30)	34,340.89
06/09/23	06/09/23	Purchase - Interest 63254ABD9	1.00	4,375.00	38,715.89
06/09/23	06/09/23	Purchase - Interest 63254ABE7	1.00	9,762.50	48,478.39
06/13/23	06/13/23	Purchase - Interest 912828ZW3	1.00	622.93	49,101.32
06/13/23	06/13/23	Purchase - Principal 912828ZW3	1.00	505,484.38	554,585.70
06/13/23	06/13/23	Redemption - Principal 3137F1G44	1.00	(527,033.20)	27,552.50
06/13/23	06/13/23	Redemption - Interest 3137F1G44	1.00	(594.55)	26,957.95
06/14/23	06/14/23	Purchase - Interest 91282CDV0	1.00	647.79	27,605.74
06/14/23	06/14/23	Purchase - Principal 91282CDV0	1.00	194,570.31	222,176.05
06/14/23	06/14/23	Redemption - Principal 02582JJZ4	1.00	(189,983.15)	32,192.90
06/15/23	06/15/23	Purchase - Interest 63743HFE7	1.00	862.50	33,055.40
06/15/23	06/15/23	Purchase - Interest 891940AC2	1.00	945.29	34,000.69
06/15/23	06/15/23	Purchase - Interest 89190GAC1	1.00	52.53	34,053.22
06/15/23	06/15/23	Purchase - Interest 65480JAC4	1.00	520.33	34,573.55



Account Statement

For the Month Ending **June 30, 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					
06/15/23	06/15/23	Purchase - Interest 65480BAC1	1.00	65.88	34,639.43
06/15/23	06/15/23	Purchase - Interest 44935FAD6	1.00	49.33	34,688.76
06/15/23	06/15/23	Purchase - Interest 44933LAC7	1.00	15.37	34,704.13
06/15/23	06/15/23	Purchase - Interest 41285JAD0	1.00	715.42	35,419.55
06/15/23	06/15/23	Purchase - Interest 344928AD8	1.00	503.75	35,923.30
06/15/23	06/15/23	Purchase - Interest 254683CY9	1.00	1,149.33	37,072.63
06/15/23	06/15/23	Purchase - Interest 254683CP8	1.00	94.25	37,166.88
06/15/23	06/15/23	Purchase - Interest 14318MAD1	1.00	694.75	37,861.63
06/15/23	06/15/23	Purchase - Interest 14314QAC8	1.00	33.86	37,895.49
06/15/23	06/15/23	Purchase - Interest 14041NGB1	1.00	1,010.63	38,906.12
06/15/23	06/15/23	Purchase - Principal 912828YY0	1.00	95,531.25	134,437.37
06/15/23	06/15/23	Purchase - Interest 912828YY0	1.00	802.49	135,239.86
06/15/23	06/15/23	Purchase - Principal 14314QAC8	1.00	5,384.04	140,623.90
06/15/23	06/15/23	Purchase - Principal 44933LAC7	1.00	4,154.13	144,778.03
06/15/23	06/15/23	Purchase - Principal 65480BAC1	1.00	17,079.42	161,857.45
06/15/23	06/15/23	Purchase - Principal 89190GAC1	1.00	17,850.63	179,708.08
06/16/23	06/16/23	Purchase - Interest 362554AC1	1.00	48.17	179,756.25
06/16/23	06/16/23	Purchase - Interest 36265QAD8	1.00	1,104.58	180,860.83
06/16/23	06/16/23	Purchase - Interest 91282CDV0	1.00	164.36	181,025.19
06/16/23	06/16/23	Purchase - Principal 91282CDV0	1.00	48,656.25	229,681.44
06/16/23	06/16/23	Redemption - Principal 05522RDG0	1.00	(169,961.51)	59,719.93
06/20/23	06/20/23	Purchase - Interest 36261RAD0	1.00	9.34	59,729.27



Account Statement

For the Month Ending **June 30, 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					
06/20/23	06/20/23	Purchase - Interest 380144AD7	1.00	11.96	59,741.23
06/20/23	06/20/23	Purchase - Principal 36261RAD0	1.00	33,967.32	93,708.55
06/21/23	06/21/23	Purchase - Interest 43815GAC3	1.00	73.33	93,781.88
06/23/23	06/23/23	IP Fees May 2023	1.00	(3,958.65)	89,823.23
06/23/23	06/23/23	U.S. Bank Fees April 2023	1.00	(229.62)	89,593.61
06/26/23	06/26/23	Purchase - Interest 3137BGK24	1.00	637.92	90,231.53
06/26/23	06/26/23	Purchase - Interest 3137BNGT5	1.00	629.06	90,860.59
06/26/23	06/26/23	Purchase - Interest 3137BSP72	1.00	1,215.96	92,076.55
06/26/23	06/26/23	Purchase - Interest 3137BTUM1	1.00	1,059.88	93,136.43
06/27/23	06/27/23	Purchase - Interest 02665WCZ2	1.00	4,800.00	97,936.43
06/28/23	06/28/23	Purchase - Interest 91282CDV0	1.00	1,252.07	99,188.50
06/28/23	06/28/23	Purchase - Principal 91282CDV0	1.00	341,044.92	440,233.42
06/28/23	06/28/23	Redemption - Principal 254683CZ6	1.00	(349,952.72)	90,280.70
06/30/23	06/30/23	Purchase - Interest 912828YY0	1.00	3,500.00	93,780.70
06/30/23	06/30/23	Purchase - Interest 912828ZW3	1.00	187.50	93,968.20
06/30/23	06/30/23	Purchase - Interest 91282CBC4	1.00	5,296.88	99,265.08
06/30/23	07/03/23	Accrual Income Div Reinvestment - Distributions	1.00	273.70	99,538.78



Account Statement

For the Month Ending **June 30, 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
Closing Balance					99,538.78
		Month of June	Fiscal YTD January-June		
Opening Balance		19,445.64	46,870.41	Closing Balance	99,538.78
Purchases		2,116,482.59	27,474,597.18	Average Monthly Balance	63,396.44
Redemptions (Excl. Checks)		(2,036,389.45)	(27,421,928.81)	Monthly Distribution Yield	5.24%
Check Disbursements		0.00	0.00		
Closing Balance		99,538.78	99,538.78		
Cash Dividends and Income		273.70	24,175.15		