

6) **CC Investment Report for August 2023**

Receive and file the Investment Report for August 2023.



## **REPORT TO CITY COUNCIL**

**To:** Honorable Mayor and Members of the City Council  
**From:** Jason Simpson, City Manager  
**Prepared by:** Shannon Buckley, Assistant City Manager  
**Date:** October 10, 2023  
**Subject:** CC Investment Report for August 2023

### **Recommendation**

Receive and file the Investment Report for August 2023.

### **Discussion**

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

### **Fiscal Impact**

No fiscal impact.

### **Attachments**

Attachment 1- Investment Report for August 2023



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

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

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

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

Jason P. Simpson  
City Manager

September 20, 2023  
Date

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

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

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

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

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

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

Note:

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

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



## **Local Agency Investment Fund**





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



## Quarterly Performance Quarter Ended 06/30/23

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

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

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

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

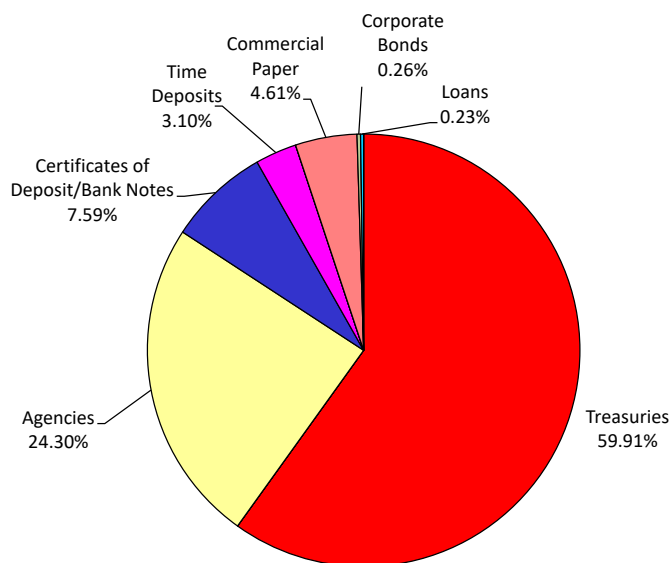


Chart does not include \$2,496,000.00 in mortgages, which equates to 0.002%. Percentages may not total 100% due to rounding.

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

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

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

\*\* Revised

Source:

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

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

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

|              |                      |                      |
|--------------|----------------------|----------------------|
| <u>Yield</u> | <u>Purchase Date</u> | <u>Maturity Rate</u> |
| 3.434%       | Daily                | 24-Hour              |

|                                                              |                          |                                |                       |
|--------------------------------------------------------------|--------------------------|--------------------------------|-----------------------|
| <u>Investment</u>                                            | <u>Beginning Balance</u> | <u>Net Increase/(Decrease)</u> | <u>Ending Balance</u> |
| Total Investments Held with<br>Local Agency Investment Fund: | <u>\$ 73,550,572</u>     | <u>\$ (19,100,000)</u>         | <u>\$ 54,450,572</u>  |

Note:

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



## **CAMP**

### **Investment Portfolio**



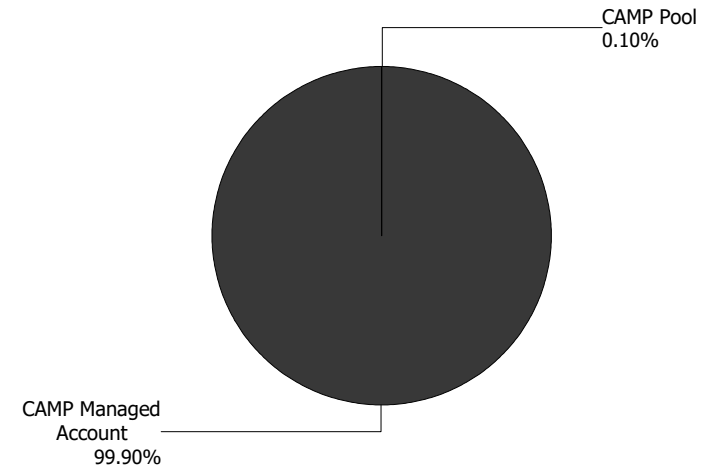
## Account Statement - Transaction Summary

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

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

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

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





## Managed Account Summary Statement

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

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

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



## Portfolio Summary and Statistics

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

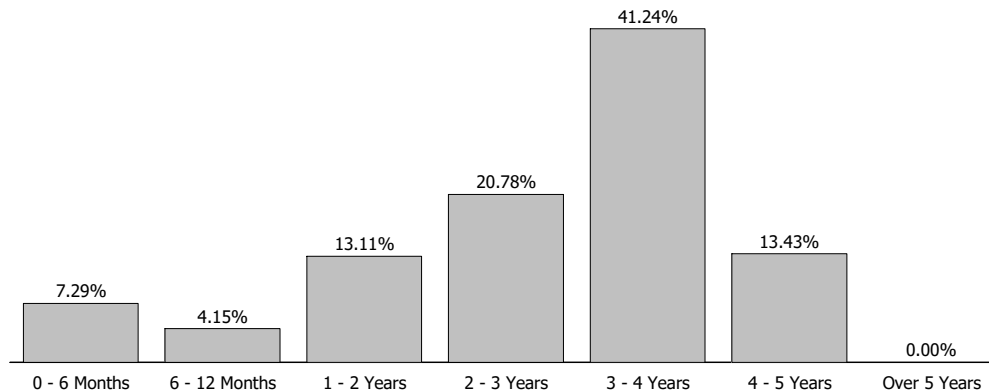
### CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

#### Account Summary

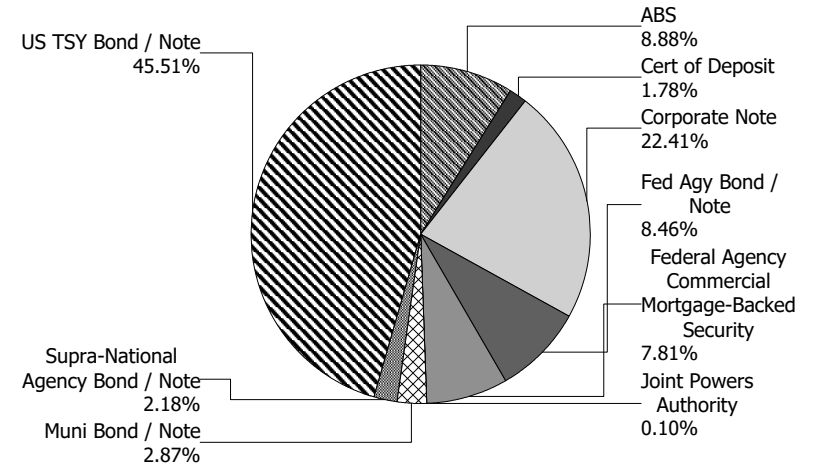
| Description                                        | Par Value            | Market Value         | Percent        |
|----------------------------------------------------|----------------------|----------------------|----------------|
| U.S. Treasury Bond / Note                          | 24,825,000.00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

Unsettled Trades 0.00 0.00

#### Maturity Distribution



#### Sector Allocation



#### Characteristics

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



## Managed Account Issuer Summary

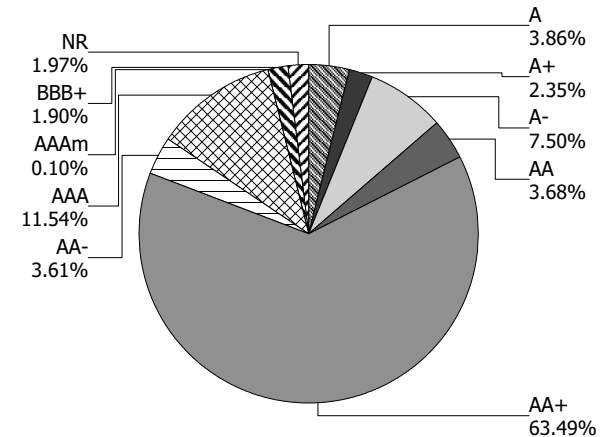
For the Month Ending **August 31, 2023**

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

#### Issuer Summary

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

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





## Managed Account Issuer Summary

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

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

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





## Managed Account Detail of Securities Held

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

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

| Security Type/Description<br>Dated Date/Coupon/Maturity   | CUSIP     | Par          | S&P<br>Rating | Moody's<br>Rating | Trade<br>Date | Settle<br>Date | Original<br>Cost | YTM<br>at Cost | Accrued<br>Interest | Amortized<br>Cost | Market<br>Value |
|-----------------------------------------------------------|-----------|--------------|---------------|-------------------|---------------|----------------|------------------|----------------|---------------------|-------------------|-----------------|
| <b>U.S. Treasury Bond / Note</b>                          |           |              |               |                   |               |                |                  |                |                     |                   |                 |
| US TREASURY N/B NOTES<br>DTD 01/31/2022 0.875% 01/31/2024 | 91282CDV0 | 1,225,000.00 | AA+           | Aaa               | 01/13/23      | 01/17/23       | 1,178,296.87     | 4.68           | 932.07              | 1,206,269.46      | 1,202,222.60    |
| US TREASURY NOTES<br>DTD 12/31/2019 1.750% 12/31/2024     | 912828YY0 | 400,000.00   | AA+           | Aaa               | 08/05/20      | 08/07/20       | 427,531.25       | 0.18           | 1,198.37            | 408,343.32        | 382,312.48      |
| US TREASURY NOTES<br>DTD 06/30/2020 0.250% 06/30/2025     | 912828ZW3 | 150,000.00   | AA+           | Aaa               | 04/01/21      | 04/05/21       | 147,093.75       | 0.72           | 64.20               | 148,745.07        | 137,835.93      |
| US TREASURY NOTES<br>DTD 12/31/2020 0.375% 12/31/2025     | 91282CBC4 | 400,000.00   | AA+           | Aaa               | 12/02/21      | 12/06/21       | 387,968.75       | 1.13           | 256.79              | 393,101.87        | 362,375.00      |
| US TREASURY NOTES<br>DTD 12/31/2020 0.375% 12/31/2025     | 91282CBC4 | 550,000.00   | AA+           | Aaa               | 09/01/21      | 09/07/21       | 542,824.22       | 0.68           | 353.09              | 546,120.71        | 498,265.63      |
| US TREASURY NOTES<br>DTD 12/31/2020 0.375% 12/31/2025     | 91282CBC4 | 650,000.00   | AA+           | Aaa               | 11/02/21      | 11/04/21       | 632,251.95       | 1.05           | 417.29              | 640,038.64        | 588,859.37      |
| US TREASURY N/B NOTES<br>DTD 04/30/2021 0.750% 04/30/2026 | 91282CBW0 | 75,000.00    | AA+           | Aaa               | 02/10/22      | 02/14/22       | 71,458.01        | 1.92           | 189.54              | 72,758.58         | 67,828.13       |
| US TREASURY N/B NOTES<br>DTD 04/30/2021 0.750% 04/30/2026 | 91282CBW0 | 950,000.00   | AA+           | Aaa               | 01/04/22      | 01/06/22       | 926,843.75       | 1.33           | 2,400.81            | 935,709.29        | 859,156.25      |
| US TREASURY N/B NOTES<br>DTD 07/31/2021 0.625% 07/31/2026 | 91282CCP4 | 200,000.00   | AA+           | Aaa               | 09/01/22      | 09/06/22       | 179,007.81       | 3.53           | 108.70              | 184,314.82        | 178,812.50      |
| US TREASURY N/B NOTES<br>DTD 07/31/2021 0.625% 07/31/2026 | 91282CCP4 | 250,000.00   | AA+           | Aaa               | 05/03/22      | 05/05/22       | 226,250.00       | 3.03           | 135.87              | 233,675.71        | 223,515.63      |
| US TREASURY N/B NOTES<br>DTD 07/31/2021 0.625% 07/31/2026 | 91282CCP4 | 750,000.00   | AA+           | Aaa               | 08/01/22      | 08/04/22       | 690,468.75       | 2.74           | 407.61              | 706,526.25        | 670,546.87      |
| US TREASURY N/B NOTES<br>DTD 07/31/2021 0.625% 07/31/2026 | 91282CCP4 | 800,000.00   | AA+           | Aaa               | 07/05/22      | 07/08/22       | 732,343.75       | 2.84           | 434.78              | 751,491.75        | 715,250.00      |
| US TREASURY N/B NOTES<br>DTD 07/31/2021 0.625% 07/31/2026 | 91282CCP4 | 900,000.00   | AA+           | Aaa               | 06/02/22      | 06/06/22       | 819,035.16       | 2.94           | 489.13              | 843,175.07        | 804,656.25      |
| US TREASURY N/B NOTES<br>DTD 07/31/2021 0.625% 07/31/2026 | 91282CCP4 | 900,000.00   | AA+           | Aaa               | 08/08/22      | 08/15/22       | 819,562.50       | 3.04           | 489.13              | 840,812.24        | 804,656.25      |



## Managed Account Detail of Securities Held

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

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

| Security Type/Description<br>Dated Date/Coupon/Maturity           | CUSIP     | Par                  | S&P<br>Rating | Moody's<br>Rating | Trade<br>Date | Settle<br>Date | Original<br>Cost     | YTM<br>at Cost | Accrued<br>Interest | Amortized<br>Cost    | Market<br>Value      |
|-------------------------------------------------------------------|-----------|----------------------|---------------|-------------------|---------------|----------------|----------------------|----------------|---------------------|----------------------|----------------------|
| <b>U.S. Treasury Bond / Note</b>                                  |           |                      |               |                   |               |                |                      |                |                     |                      |                      |
| US TREASURY NOTES<br>DTD 11/15/2016 2.000% 11/15/2026             | 912828U24 | 250,000.00           | AA+           | Aaa               | 11/01/22      | 11/04/22       | 228,144.53           | 4.39           | 1,480.98            | 232,613.62           | 231,484.38           |
| US TREASURY NOTES<br>DTD 11/15/2016 2.000% 11/15/2026             | 912828U24 | 975,000.00           | AA+           | Aaa               | 01/04/23      | 01/06/23       | 907,092.77           | 3.96           | 5,775.81            | 918,563.26           | 902,789.06           |
| US TREASURY NOTES<br>DTD 11/15/2016 2.000% 11/15/2026             | 912828U24 | 2,100,000.00         | AA+           | Aaa               | 12/05/22      | 12/07/22       | 1,954,066.41         | 3.92           | 12,440.22           | 1,981,245.15         | 1,944,468.75         |
| US TREASURY NOTES<br>DTD 11/15/2016 2.000% 11/15/2026             | 912828U24 | 9,500,000.00         | AA+           | Aaa               | 01/13/23      | 01/17/23       | 8,922,578.13         | 3.72           | 56,277.17           | 9,016,336.90         | 8,796,406.25         |
| US TREASURY N/B NOTES<br>DTD 04/30/2022 2.750% 04/30/2027         | 91282CEN7 | 1,200,000.00         | AA+           | Aaa               | 01/31/23      | 02/03/23       | 1,155,421.88         | 3.70           | 11,119.57           | 1,161,473.21         | 1,132,687.44         |
| US TREASURY N/B NOTES<br>DTD 07/31/2022 2.750% 07/31/2027         | 91282CFB2 | 375,000.00           | AA+           | Aaa               | 05/01/23      | 05/05/23       | 362,329.10           | 3.62           | 896.74              | 363,303.15           | 352,968.75           |
| US TREASURY N/B NOTES<br>DTD 07/31/2022 2.750% 07/31/2027         | 91282CFB2 | 600,000.00           | AA+           | Aaa               | 07/03/23      | 07/07/23       | 565,640.63           | 4.30           | 1,434.78            | 566,936.34           | 564,750.00           |
| US TREASURY N/B NOTES<br>DTD 07/31/2022 2.750% 07/31/2027         | 91282CFB2 | 800,000.00           | AA+           | Aaa               | 03/02/23      | 03/06/23       | 746,531.25           | 4.44           | 1,913.04            | 752,483.31           | 753,000.00           |
| US TREASURY N/B NOTES<br>DTD 07/31/2022 2.750% 07/31/2027         | 91282CFB2 | 825,000.00           | AA+           | Aaa               | 06/02/23      | 06/06/23       | 786,779.30           | 3.97           | 1,972.83            | 788,972.70           | 776,531.25           |
| <b>Security Type Sub-Total</b>                                    |           | <b>24,825,000.00</b> |               |                   |               |                | <b>23,409,520.52</b> | <b>3.38</b>    | <b>101,188.52</b>   | <b>23,693,010.42</b> | <b>22,951,378.77</b> |
| <b>Supra-National Agency Bond / Note</b>                          |           |                      |               |                   |               |                |                      |                |                     |                      |                      |
| INTL BK RECON & DEVELOP NOTES<br>DTD 11/24/2020 0.250% 11/24/2023 | 459058JM6 | 500,000.00           | AAA           | Aaa               | 11/17/20      | 11/24/20       | 498,925.00           | 0.32           | 336.81              | 499,917.53           | 494,265.50           |
| INTER-AMERICAN DEVEL BK NOTES<br>DTD 09/23/2021 0.500% 09/23/2024 | 4581X0DZ8 | 635,000.00           | AAA           | Aaa               | 09/15/21      | 09/23/21       | 634,530.10           | 0.52           | 1,393.47            | 634,833.65           | 603,643.07           |
| <b>Security Type Sub-Total</b>                                    |           | <b>1,135,000.00</b>  |               |                   |               |                | <b>1,133,455.10</b>  | <b>0.43</b>    | <b>1,730.28</b>     | <b>1,134,751.18</b>  | <b>1,097,908.57</b>  |
| <b>Municipal Bond / Note</b>                                      |           |                      |               |                   |               |                |                      |                |                     |                      |                      |



## Managed Account Detail of Securities Held

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

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

| Security Type/Description<br>Dated Date/Coupon/Maturity                 | CUSIP     | Par                 | S&P<br>Rating | Moody's<br>Rating | Trade<br>Date | Settle<br>Date | Original<br>Cost    | YTM<br>at Cost | Accrued<br>Interest | Amortized<br>Cost   | Market<br>Value     |
|-------------------------------------------------------------------------|-----------|---------------------|---------------|-------------------|---------------|----------------|---------------------|----------------|---------------------|---------------------|---------------------|
| <b>Municipal Bond / Note</b>                                            |           |                     |               |                   |               |                |                     |                |                     |                     |                     |
| CT ST TXBL GO BONDS<br>DTD 06/11/2020 1.998% 07/01/2024                 | 20772KJW0 | 60,000.00           | AA-           | Aa3               | 05/29/20      | 06/11/20       | 60,000.00           | 2.00           | 199.80              | 60,000.00           | 58,413.60           |
| CHAFFEY UHSD, CA TXBL GO BONDS<br>DTD 12/05/2019 2.101% 08/01/2024      | 157411TK5 | 100,000.00          | AA-           | Aa1               | 11/06/19      | 12/05/19       | 100,000.00          | 2.10           | 175.08              | 100,000.00          | 97,154.00           |
| NY ST URBAN DEV CORP TXBL REV BONDS<br>DTD 12/23/2020 0.870% 03/15/2025 | 650036DT0 | 325,000.00          | NR            | NR                | 12/16/20      | 12/23/20       | 325,000.00          | 0.87           | 1,303.79            | 325,000.00          | 302,428.75          |
| UNIV OF CAL TXBL REV BONDS<br>DTD 07/16/2020 0.883% 05/15/2025          | 91412HGE7 | 85,000.00           | AA            | Aa2               | 07/10/20      | 07/16/20       | 85,000.00           | 0.88           | 221.00              | 85,000.00           | 79,202.15           |
| FL ST BOARD OF ADMIN TXBL REV BONDS<br>DTD 09/16/2020 1.258% 07/01/2025 | 341271AD6 | 65,000.00           | AA            | Aa3               | 09/03/20      | 09/16/20       | 65,459.55           | 1.11           | 136.28              | 65,175.78           | 60,507.85           |
| FL ST BOARD OF ADMIN TXBL REV BONDS<br>DTD 09/16/2020 1.258% 07/01/2025 | 341271AD6 | 85,000.00           | AA            | Aa3               | 09/03/20      | 09/16/20       | 85,563.55           | 1.12           | 178.22              | 85,215.56           | 79,125.65           |
| FL ST BOARD OF ADMIN TXBL REV BONDS<br>DTD 09/16/2020 1.258% 07/01/2025 | 341271AD6 | 160,000.00          | AA            | Aa3               | 09/03/20      | 09/16/20       | 160,000.00          | 1.26           | 335.47              | 160,000.00          | 148,942.40          |
| MN ST TXBL GO BONDS<br>DTD 08/25/2020 0.630% 08/01/2025                 | 60412AVJ9 | 100,000.00          | AAA           | Aaa               | 08/11/20      | 08/25/20       | 100,000.00          | 0.63           | 52.50               | 100,000.00          | 92,216.00           |
| SAN JUAN USD, CA TXBL GO BONDS<br>DTD 10/29/2020 0.852% 08/01/2025      | 798306WP7 | 130,000.00          | NR            | Aa2               | 10/16/20      | 10/29/20       | 130,000.00          | 0.85           | 92.30               | 130,000.00          | 120,441.10          |
| LOS ANGELES CCD, CA TXBL GO BONDS<br>DTD 11/10/2020 0.773% 08/01/2025   | 54438CYK2 | 140,000.00          | AA+           | Aaa               | 10/30/20      | 11/10/20       | 140,000.00          | 0.77           | 90.18               | 140,000.00          | 129,113.60          |
| CA ST UNIV TXBL REV BONDS<br>DTD 07/29/2021 0.862% 11/01/2025           | 13077DOD7 | 85,000.00           | AA-           | Aa2               | 07/09/21      | 07/29/21       | 85,000.00           | 0.86           | 244.23              | 85,000.00           | 77,548.05           |
| CA ST MUNICIPAL BONDS<br>DTD 03/15/2023 4.846% 03/01/2027               | 13063D3N6 | 200,000.00          | AA-           | Aa2               | 03/09/23      | 03/15/23       | 200,000.00          | 4.85           | 4,469.09            | 200,000.00          | 200,628.00          |
| <b>Security Type Sub-Total</b>                                          |           | <b>1,535,000.00</b> |               |                   |               |                | <b>1,536,023.10</b> | <b>1.59</b>    | <b>7,497.94</b>     | <b>1,535,391.34</b> | <b>1,445,721.15</b> |
| <b>Federal Agency Commercial Mortgage-Backed Security</b>               |           |                     |               |                   |               |                |                     |                |                     |                     |                     |
| FHMS K043 A2<br>DTD 03/01/2015 3.062% 12/01/2024                        | 3137BGK24 | 250,000.00          | AA+           | Aaa               | 03/19/20      | 03/25/20       | 262,382.81          | 1.95           | 637.92              | 253,305.46          | 242,309.12          |



## Managed Account Detail of Securities Held

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

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

| Security Type/Description<br>Dated Date/Coupon/Maturity            | CUSIP     | Par                 | S&P<br>Rating | Moody's<br>Rating | Trade<br>Date | Settle<br>Date | Original<br>Cost    | YTM<br>at Cost | Accrued<br>Interest | Amortized<br>Cost   | Market<br>Value     |
|--------------------------------------------------------------------|-----------|---------------------|---------------|-------------------|---------------|----------------|---------------------|----------------|---------------------|---------------------|---------------------|
| <b>Federal Agency Commercial Mortgage-Backed Security</b>          |           |                     |               |                   |               |                |                     |                |                     |                     |                     |
| FHMS K054 A2<br>DTD 04/20/2016 2.745% 01/01/2026                   | 3137BNGT5 | 275,000.00          | AA+           | Aaa               | 04/11/23      | 04/14/23       | 263,613.28          | 4.37           | 629.06              | 265,218.66          | 260,479.27          |
| FHMS K058 A2<br>DTD 11/09/2016 2.653% 08/01/2026                   | 3137BSP72 | 550,000.00          | AA+           | Aaa               | 04/06/23      | 04/12/23       | 526,839.84          | 4.02           | 1,215.96            | 529,564.56          | 514,423.82          |
| FHMS K061 A2<br>DTD 01/30/2017 3.347% 11/01/2026                   | 3137BTUM1 | 380,000.00          | AA+           | Aaa               | 05/19/23      | 05/24/23       | 368,303.13          | 4.31           | 1,059.88            | 369,233.67          | 361,789.54          |
| FHMS K064 A2<br>DTD 05/15/2017 3.224% 03/01/2027                   | 3137BXQY1 | 550,000.00          | AA+           | Aaa               | 08/16/23      | 08/18/23       | 518,804.69          | 4.98           | 1,477.67            | 519,142.98          | 519,358.33          |
| FHLMC MULTIFAMILY STRUCTURED P<br>DTD 07/01/2017 3.243% 04/01/2027 | 3137F1G44 | 550,000.00          | AA+           | Aaa               | 06/08/23      | 06/13/23       | 527,033.20          | 4.44           | 1,486.38            | 528,356.93          | 519,468.61          |
| FHMS KJ46 A1<br>DTD 07/01/2023 4.777% 06/01/2028                   | 3137HAD45 | 439,787.86          | AA+           | Aaa               | 07/19/23      | 07/27/23       | 439,776.87          | 4.78           | 1,750.72            | 439,777.09          | 435,938.13          |
| FHMS K505 A2<br>DTD 07/01/2023 4.819% 06/01/2028                   | 3137HACX2 | 550,000.00          | AA+           | Aaa               | 07/13/23      | 07/20/23       | 555,493.40          | 4.59           | 2,208.71            | 555,360.54          | 548,732.31          |
| FNA 2023-M6 A2<br>DTD 07/01/2023 4.190% 07/01/2028                 | 3136BQDE6 | 550,000.00          | AA+           | Aaa               | 07/18/23      | 07/31/23       | 540,675.78          | 4.58           | 1,920.42            | 540,841.82          | 532,641.05          |
| <b>Security Type Sub-Total</b>                                     |           | <b>4,094,787.86</b> |               |                   |               |                | <b>4,002,923.00</b> | <b>4.36</b>    | <b>12,386.72</b>    | <b>4,000,801.71</b> | <b>3,935,140.18</b> |
| <b>Federal Agency Bond / Note</b>                                  |           |                     |               |                   |               |                |                     |                |                     |                     |                     |
| FREDDIE MAC NOTES<br>DTD 09/04/2020 0.250% 09/08/2023              | 3137EAEW5 | 250,000.00          | AA+           | Aaa               | 09/02/20      | 09/04/20       | 249,917.50          | 0.26           | 300.35              | 249,999.47          | 249,741.25          |
| FREDDIE MAC NOTES<br>DTD 10/16/2020 0.125% 10/16/2023              | 3137EAEY1 | 325,000.00          | AA+           | Aaa               | 10/14/20      | 10/16/20       | 323,787.75          | 0.25           | 152.34              | 324,950.18          | 322,813.08          |
| FREDDIE MAC NOTES<br>DTD 11/05/2020 0.250% 11/06/2023              | 3137EAEZ8 | 350,000.00          | AA+           | Aaa               | 11/03/20      | 11/05/20       | 349,685.00          | 0.28           | 279.51              | 349,981.03          | 346,716.65          |
| FANNIE MAE NOTES<br>DTD 11/25/2020 0.250% 11/27/2023               | 3135G06H1 | 325,000.00          | AA+           | Aaa               | 11/23/20      | 11/25/20       | 324,629.50          | 0.29           | 212.15              | 324,970.62          | 320,956.68          |



## Managed Account Detail of Securities Held

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

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

| Security Type/Description<br>Dated Date/Coupon/Maturity                        | CUSIP     | Par                 | S&P<br>Rating | Moody's<br>Rating | Trade<br>Date | Settle<br>Date | Original<br>Cost    | YTM<br>at Cost | Accrued<br>Interest | Amortized<br>Cost   | Market<br>Value     |
|--------------------------------------------------------------------------------|-----------|---------------------|---------------|-------------------|---------------|----------------|---------------------|----------------|---------------------|---------------------|---------------------|
| <b>Federal Agency Bond / Note</b>                                              |           |                     |               |                   |               |                |                     |                |                     |                     |                     |
| FREDDIE MAC NOTES<br>DTD 12/04/2020 0.250% 12/04/2023                          | 3137EAF2  | 300,000.00          | AA+           | Aaa               | 12/02/20      | 12/04/20       | 299,703.00          | 0.28           | 181.25              | 299,974.50          | 295,953.30          |
| FEDERAL HOME LOAN BANK NOTES<br>DTD 04/16/2020 0.500% 04/14/2025               | 3130AJHU6 | 350,000.00          | AA+           | Aaa               | 04/15/20      | 04/16/20       | 348,264.00          | 0.60           | 665.97              | 349,437.51          | 325,476.20          |
| FANNIE MAE NOTES<br>DTD 04/24/2020 0.625% 04/22/2025                           | 3135G03U5 | 350,000.00          | AA+           | Aaa               | 04/22/20      | 04/24/20       | 349,279.00          | 0.67           | 783.85              | 349,763.22          | 325,677.80          |
| FREDDIE MAC NOTES<br>DTD 07/23/2020 0.375% 07/21/2025                          | 3137EAEU9 | 425,000.00          | AA+           | Aaa               | 07/21/20      | 07/23/20       | 422,883.50          | 0.48           | 177.08              | 424,200.51          | 390,268.15          |
| FANNIE MAE NOTES<br>DTD 08/27/2020 0.375% 08/25/2025                           | 3135G05X7 | 350,000.00          | AA+           | Aaa               | 08/25/20      | 08/27/20       | 348,362.00          | 0.47           | 21.88               | 349,349.83          | 320,160.40          |
| FEDERAL HOME LOAN BANK NOTES<br>DTD 09/11/2020 0.375% 09/04/2025               | 3130AK5E2 | 150,000.00          | AA+           | Aaa               | 09/10/20      | 09/11/20       | 149,550.00          | 0.44           | 276.56              | 149,818.42          | 137,192.25          |
| FREDDIE MAC NOTES<br>DTD 09/25/2020 0.375% 09/23/2025                          | 3137EAEX3 | 700,000.00          | AA+           | Aaa               | 09/23/20      | 09/25/20       | 697,893.00          | 0.44           | 1,152.08            | 699,130.17          | 638,735.30          |
| FANNIE MAE NOTES<br>DTD 11/12/2020 0.500% 11/07/2025                           | 3135G06G3 | 650,000.00          | AA+           | Aaa               | 11/09/20      | 11/12/20       | 647,673.00          | 0.57           | 1,029.17            | 648,980.26          | 591,705.40          |
| <b>Security Type Sub-Total</b>                                                 |           | <b>4,525,000.00</b> |               |                   |               |                | <b>4,511,627.25</b> | <b>0.43</b>    | <b>5,232.19</b>     | <b>4,520,555.72</b> | <b>4,265,396.46</b> |
| <b>Corporate Note</b>                                                          |           |                     |               |                   |               |                |                     |                |                     |                     |                     |
| PNC BANK NA CORP NOTES (CALLABLE)<br>DTD 01/23/2019 3.500% 01/23/2024          | 693475AV7 | 400,000.00          | A-            | A3                | 02/12/19      | 02/15/19       | 402,848.00          | 3.34           | 1,477.78            | 400,181.62          | 395,684.80          |
| CHARLES SCHWAB CORP NOTES<br>(CALLABLE)<br>DTD 03/18/2021 0.750% 03/18/2024    | 808513BN4 | 105,000.00          | A-            | A2                | 03/16/21      | 03/18/21       | 104,947.50          | 0.77           | 356.56              | 104,990.47          | 102,067.88          |
| BANK OF NY MELLON CORP NOTES<br>(CALLABLE)<br>DTD 04/26/2021 0.500% 04/26/2024 | 06406RAS6 | 210,000.00          | A             | A1                | 04/19/21      | 04/26/21       | 209,775.30          | 0.54           | 364.58              | 209,951.21          | 202,928.88          |
| MORGAN STANLEY CORP NOTES<br>DTD 04/28/2014 3.875% 04/29/2024                  | 61746BDQ6 | 400,000.00          | A-            | A1                | 07/19/19      | 07/23/19       | 422,916.00          | 2.59           | 5,252.78            | 403,170.35          | 395,004.40          |



## Managed Account Detail of Securities Held

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

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

| Security Type/Description<br>Dated Date/Coupon/Maturity                         | CUSIP     | Par        | S&P<br>Rating | Moody's<br>Rating | Trade<br>Date | Settle<br>Date | Original<br>Cost | YTM<br>at Cost | Accrued<br>Interest | Amortized<br>Cost | Market<br>Value |
|---------------------------------------------------------------------------------|-----------|------------|---------------|-------------------|---------------|----------------|------------------|----------------|---------------------|-------------------|-----------------|
| <b>Corporate Note</b>                                                           |           |            |               |                   |               |                |                  |                |                     |                   |                 |
| AMERICAN HONDA FINANCE CORP NOTE<br>DTD 06/27/2019 2.400% 06/27/2024            | 02665WCZ2 | 400,000.00 | A-            | A3                | 07/11/19      | 07/15/19       | 398,016.00       | 2.51           | 1,706.67            | 399,670.98        | 389,396.80      |
| GOLDMAN SACHS GROUP INC (CALLABLE)<br>BONDS<br>DTD 07/08/2014 3.850% 07/08/2024 | 38141EC23 | 400,000.00 | BBB+          | A2                | 07/08/19      | 07/11/19       | 418,632.00       | 2.84           | 2,267.22            | 402,365.29        | 392,510.80      |
| BMW US CAPITAL LLC CORPORATE NOTES<br>DTD 08/12/2021 0.750% 08/12/2024          | 05565EBU8 | 70,000.00  | A             | A2                | 08/09/21      | 08/12/21       | 69,993.70        | 0.75           | 27.71               | 69,998.01         | 66,924.83       |
| WALT DISNEY COMPANY/THE (CALLABLE)<br>DTD 09/06/2019 1.750% 08/30/2024          | 254687FK7 | 400,000.00 | A-            | A2                | 09/03/19      | 09/06/19       | 398,368.00       | 1.84           | 19.44               | 399,673.60        | 385,690.00      |
| PACCAR FINANCIAL CORP CORPORATE<br>NOTES<br>DTD 02/06/2020 1.800% 02/06/2025    | 69371RO66 | 175,000.00 | A+            | A1                | 10/22/20      | 10/29/20       | 182,894.25       | 0.73           | 218.75              | 177,649.96        | 166,505.15      |
| AMERICAN EXPRESS CO CORP NOTES<br>(CALLABLE<br>DTD 03/04/2022 2.250% 03/04/2025 | 025816CO0 | 80,000.00  | BBB+          | A2                | 03/01/22      | 03/04/22       | 79,919.20        | 2.29           | 885.00              | 79,959.45         | 75,952.48       |
| ROCHE HOLDINGS INC (CALLABLE)<br>CORPORATE<br>DTD 03/10/2022 2.132% 03/10/2025  | 771196BT8 | 410,000.00 | AA            | Aa2               | 03/03/22      | 03/10/22       | 410,000.00       | 2.13           | 4,152.07            | 410,000.00        | 392,373.69      |
| HOME DEPOT INC (CALLABLE) CORPORATE<br>NOTE<br>DTD 03/28/2022 2.700% 04/15/2025 | 437076CM2 | 25,000.00  | A             | A2                | 03/24/22      | 03/28/22       | 24,956.25        | 2.76           | 255.00              | 24,976.75         | 24,004.40       |
| CITIGROUP INC CORP NOTES<br>DTD 04/27/2015 3.300% 04/27/2025                    | 172967JP7 | 225,000.00 | BBB+          | A3                | 08/28/20      | 09/01/20       | 249,738.75       | 0.88           | 2,557.50            | 233,794.71        | 217,166.40      |
| CINTAS CORPORATION NO. 2 CORP NOTE<br>(CALL<br>DTD 05/03/2022 3.450% 05/01/2025 | 17252MAP5 | 65,000.00  | A-            | A3                | 04/26/22      | 05/03/22       | 64,985.70        | 3.46           | 747.50              | 64,992.05         | 62,918.31       |
| USAA CAPITAL CORP CORPORATE NOTES<br>DTD 05/26/2022 3.375% 05/01/2025           | 90327QD89 | 225,000.00 | AA            | Aa1               | 05/23/22      | 05/26/22       | 224,264.25       | 3.49           | 2,531.25            | 224,582.32        | 216,570.60      |



## Managed Account Detail of Securities Held

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

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

| Security Type/Description<br>Dated Date/Coupon/Maturity                          | CUSIP     | Par        | S&P<br>Rating | Moody's<br>Rating | Trade<br>Date | Settle<br>Date | Original<br>Cost | YTM<br>at Cost | Accrued<br>Interest | Amortized<br>Cost | Market<br>Value |
|----------------------------------------------------------------------------------|-----------|------------|---------------|-------------------|---------------|----------------|------------------|----------------|---------------------|-------------------|-----------------|
| <b>Corporate Note</b>                                                            |           |            |               |                   |               |                |                  |                |                     |                   |                 |
| GENERAL DYNAMICS CORP (CALLABLE)<br>CORP NO<br>DTD 05/11/2018 3.500% 05/15/2025  | 369550BG2 | 225,000.00 | A-            | A3                | 10/16/20      | 10/20/20       | 252,247.50       | 0.80           | 2,318.75            | 234,512.04        | 218,445.08      |
| JPMORGAN CHASE & CO (CALLABLE) CORP<br>NOTE<br>DTD 06/01/2021 0.824% 06/01/2025  | 46647PCH7 | 315,000.00 | A-            | A1                | 05/24/21      | 06/01/21       | 315,000.00       | 0.82           | 648.90              | 315,000.00        | 302,467.41      |
| AMAZON INC CORP NOTES (CALLABLE)<br>DTD 06/03/2020 0.800% 06/03/2025             | 023135BQ8 | 475,000.00 | AA            | A1                | 06/03/20      | 06/05/20       | 474,767.25       | 0.81           | 928.89              | 474,918.21        | 440,790.03      |
| NATIONAL AUSTRALIA BK/NY CORPORATE<br>NOTES<br>DTD 06/09/2022 3.500% 06/09/2025  | 63254ABD9 | 250,000.00 | AA-           | Aa3               | 05/31/22      | 06/09/22       | 250,000.00       | 3.50           | 1,993.06            | 250,000.00        | 242,385.75      |
| NATIONAL RURAL UTIL COOP CORPORATE<br>NOTES<br>DTD 05/04/2022 3.450% 06/15/2025  | 63743HFE7 | 50,000.00  | A-            | A2                | 04/27/22      | 05/04/22       | 49,986.50        | 3.46           | 364.17              | 49,992.25         | 48,223.45       |
| IBM CORP CORPORATE NOTES<br>DTD 07/27/2022 4.000% 07/27/2025                     | 459200KS9 | 225,000.00 | A-            | A3                | 07/20/22      | 07/27/22       | 225,000.00       | 4.00           | 850.00              | 225,000.00        | 219,810.60      |
| BANK OF AMERICA CORP NOTES<br>DTD 07/30/2015 3.875% 08/01/2025                   | 06051GFS3 | 225,000.00 | A-            | A1                | 08/18/20      | 08/20/20       | 256,918.50       | 0.93           | 726.56              | 237,364.67        | 218,987.10      |
| ABBOTT LABORATORIES CORPORATE<br>NOTES (CAL<br>DTD 03/22/2017 3.875% 09/15/2025  | 002824BM1 | 225,000.00 | AA-           | Aa3               | 09/24/20      | 09/28/20       | 257,845.50       | 0.86           | 4,020.31            | 237,462.59        | 219,812.40      |
| BANK OF AMERICA CORP NOTES<br>(CALLABLE)<br>DTD 12/06/2021 1.530% 12/06/2025     | 06051GKE8 | 225,000.00 | A-            | A1                | 12/01/21      | 12/06/21       | 225,000.00       | 1.53           | 812.81              | 225,000.00        | 212,390.33      |
| JPMORGAN CHASE & CO CORP NOTES<br>(CALLABLE)<br>DTD 02/24/2022 2.595% 02/24/2026 | 46647PCV6 | 175,000.00 | A-            | A1                | 02/16/22      | 02/24/22       | 175,000.00       | 2.60           | 88.30               | 175,000.00        | 167,163.33      |
| UNITEDHEALTH GROUP INC (CALLABLE)<br>CORPOR<br>DTD 05/19/2021 1.150% 05/15/2026  | 91324PEC2 | 225,000.00 | A+            | A2                | 05/17/21      | 05/19/21       | 224,608.50       | 1.19           | 761.88              | 224,787.92        | 203,411.03      |



## Managed Account Detail of Securities Held

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

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

| Security Type/Description<br>Dated Date/Coupon/Maturity                         | CUSIP     | Par        | S&P<br>Rating | Moody's<br>Rating | Trade<br>Date | Settle<br>Date | Original<br>Cost | YTM<br>at Cost | Accrued<br>Interest | Amortized<br>Cost | Market<br>Value |
|---------------------------------------------------------------------------------|-----------|------------|---------------|-------------------|---------------|----------------|------------------|----------------|---------------------|-------------------|-----------------|
| <b>Corporate Note</b>                                                           |           |            |               |                   |               |                |                  |                |                     |                   |                 |
| BMW US CAPITAL LLC (CALLABLE)<br>CORPORATE<br>DTD 08/12/2021 1.250% 08/12/2026  | 05565EBW4 | 175,000.00 | A             | A2                | 08/12/21      | 08/16/21       | 174,947.50       | 1.26           | 115.45              | 174,969.00        | 156,542.40      |
| CATERPILLAR FINL SERVICE CORPORATE<br>NOTES<br>DTD 01/10/2022 1.700% 01/08/2027 | 14913R2U0 | 225,000.00 | A             | A2                | 01/11/22      | 01/13/22       | 223,863.75       | 1.81           | 563.13              | 224,235.64        | 203,932.80      |
| TARGET CORP CORP NOTES (CALLABLE)<br>DTD 01/24/2022 1.950% 01/15/2027           | 87612EBM7 | 40,000.00  | A             | A2                | 01/19/22      | 01/24/22       | 39,932.00        | 1.99           | 99.67               | 39,953.89         | 36,533.48       |
| BANK OF NY MELLON CORP (CALLABLE)<br>CORPOR<br>DTD 01/26/2022 2.050% 01/26/2027 | 06406RBA4 | 475,000.00 | A             | A1                | 01/26/22      | 01/28/22       | 473,945.50       | 2.10           | 946.70              | 474,281.39        | 428,954.93      |
| MICROSOFT CORP CORP NOTES (CALLABLE)<br>DTD 02/06/2017 3.300% 02/06/2027        | 594918BY9 | 750,000.00 | AAA           | Aaa               | 03/14/23      | 03/17/23       | 721,942.50       | 4.36           | 1,718.75            | 725,257.31        | 720,991.50      |
| AMERICAN EXPRESS CO CORP NOTES<br>(CALLABLE<br>DTD 03/04/2022 2.550% 03/04/2027 | 025816CS6 | 300,000.00 | BBB+          | A2                | 01/13/23      | 01/18/23       | 277,203.00       | 4.59           | 3,761.25            | 280,624.06        | 272,516.10      |
| BERKSHIRE HATHAWAY CORP NOTES<br>(CALLABLE)<br>DTD 03/15/2022 2.300% 03/15/2027 | 084664CZ2 | 475,000.00 | AA            | Aa2               | 03/15/22      | 03/17/22       | 466,089.00       | 2.70           | 5,037.64            | 468,692.93        | 440,146.40      |
| CHARLES SCHWAB CORP NOTES<br>(CALLABLE)<br>DTD 09/24/2021 3.300% 04/01/2027     | 808513BW4 | 300,000.00 | A-            | A2                | 02/17/23      | 02/22/23       | 284,925.00       | 4.66           | 4,125.00            | 286,845.83        | 277,479.00      |
| NATIONAL AUSTRALIA BK/NY CORPORATE<br>NOTES<br>DTD 06/09/2022 3.905% 06/09/2027 | 63254ABE7 | 500,000.00 | AA-           | Aa3               | 01/13/23      | 01/18/23       | 488,325.00       | 4.50           | 4,447.36            | 489,971.01        | 478,084.50      |
| APPLE INC (CALLABLE) BONDS<br>DTD 09/12/2017 2.900% 09/12/2027                  | 037833DB3 | 775,000.00 | AA+           | Aaa               | 01/19/23      | 01/23/23       | 741,062.75       | 3.94           | 10,550.76           | 745,492.83        | 725,179.13      |
| TOYOTA MOTOR CREDIT CORP CORPORATE<br>NOTES<br>DTD 01/12/2023 4.625% 01/12/2028 | 89236TKQ7 | 375,000.00 | A+            | A1                | 02/08/23      | 02/10/23       | 376,282.50       | 4.55           | 2,360.68            | 376,137.62        | 371,070.38      |





## Managed Account Detail of Securities Held

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

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

| Security Type/Description<br>Dated Date/Coupon/Maturity                         | CUSIP     | Par                  | S&P<br>Rating | Moody's<br>Rating | Trade<br>Date | Settle<br>Date | Original<br>Cost     | YTM<br>at Cost | Accrued<br>Interest | Amortized<br>Cost    | Market<br>Value      |
|---------------------------------------------------------------------------------|-----------|----------------------|---------------|-------------------|---------------|----------------|----------------------|----------------|---------------------|----------------------|----------------------|
| <b>Corporate Note</b>                                                           |           |                      |               |                   |               |                |                      |                |                     |                      |                      |
| NATIONAL RURAL UTIL COOP CORP NOTES<br>(CAL<br>DTD 02/07/2018 3.400% 02/07/2028 | 637432NP6 | 350,000.00           | A-            | A1                | 02/17/23      | 02/22/23       | 329,189.00           | 4.76           | 793.33              | 331,383.87           | 326,047.40           |
| TEXAS INSTRUMENTS INC CORP NOTE<br>(CALLABL<br>DTD 11/18/2022 4.600% 02/15/2028 | 882508BV5 | 85,000.00            | A+            | Aa3               | 05/11/23      | 05/18/23       | 87,043.40            | 4.04           | 173.78              | 86,916.21            | 84,545.42            |
| BRISTOL-MYERS SQUIBB CO CORP NOTES<br>(CALL<br>DTD 07/15/2020 3.900% 02/20/2028 | 110122DE5 | 375,000.00           | A+            | A2                | 03/09/23      | 03/13/23       | 358,263.75           | 4.93           | 446.88              | 359,858.56           | 359,886.00           |
| LOCKHEED MARTIN CORP NOTES<br>(CALLABLE)<br>DTD 05/25/2023 4.450% 05/15/2028    | 539830BZ1 | 60,000.00            | A-            | A2                | 05/23/23      | 05/25/23       | 59,892.00            | 4.49           | 712.00              | 59,897.88            | 59,016.84            |
| JOHN DEERE CAPITAL CORP CORPORATE<br>NOTES<br>DTD 07/14/2023 4.950% 07/14/2028  | 24422EXB0 | 375,000.00           | A             | A2                | 07/21/23      | 07/25/23       | 377,865.00           | 4.78           | 2,423.44            | 377,805.05           | 375,715.88           |
| <b>Security Type Sub-Total</b>                                                  |           | <b>11,840,000.00</b> |               |                   |               |                | <b>11,849,400.30</b> | <b>2.89</b>    | <b>74,609.26</b>    | <b>11,757,317.53</b> | <b>11,296,228.09</b> |
| <b>Certificate of Deposit</b>                                                   |           |                      |               |                   |               |                |                      |                |                     |                      |                      |
| TORONTO DOMINION BANK NY CERT<br>DEPOS<br>DTD 10/31/2022 5.600% 10/27/2025      | 89115B6K1 | 450,000.00           | A             | A1                | 10/27/22      | 10/31/22       | 450,000.00           | 5.58           | 21,350.00           | 450,000.00           | 449,793.00           |
| NORDEA BANK ABP NEW YORK CERT DEPOS<br>DTD 11/03/2022 5.530% 11/03/2025         | 65558UYF3 | 450,000.00           | AA-           | Aa3               | 11/02/22      | 11/03/22       | 450,000.00           | 5.53           | 8,156.75            | 450,000.00           | 446,325.30           |
| <b>Security Type Sub-Total</b>                                                  |           | <b>900,000.00</b>    |               |                   |               |                | <b>900,000.00</b>    | <b>5.56</b>    | <b>29,506.75</b>    | <b>900,000.00</b>    | <b>896,118.30</b>    |
| <b>Asset-Backed Security</b>                                                    |           |                      |               |                   |               |                |                      |                |                     |                      |                      |
| GMALT 2021-2 A4<br>DTD 05/26/2021 0.410% 05/20/2025                             | 380144AD7 | 22,615.32            | AAA           | NR                | 05/18/21      | 05/26/21       | 22,613.41            | 0.41           | 2.83                | 22,614.50            | 22,537.02            |
| HART 2021-A A3<br>DTD 04/28/2021 0.380% 09/15/2025                              | 44933LAC7 | 36,416.89            | AAA           | NR                | 04/20/21      | 04/28/21       | 36,413.07            | 0.38           | 6.15                | 36,415.11            | 35,634.12            |



## Managed Account Detail of Securities Held

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

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

| Security Type/Description<br>Dated Date/Coupon/Maturity | CUSIP     | Par        | S&P<br>Rating | Moody's<br>Rating | Trade<br>Date | Settle<br>Date | Original<br>Cost | YTM<br>at Cost | Accrued<br>Interest | Amortized<br>Cost | Market<br>Value |
|---------------------------------------------------------|-----------|------------|---------------|-------------------|---------------|----------------|------------------|----------------|---------------------|-------------------|-----------------|
| <b>Asset-Backed Security</b>                            |           |            |               |                   |               |                |                  |                |                     |                   |                 |
| NAROT 2021-A A3<br>DTD 06/23/2021 0.330% 10/15/2025     | 65480BAC1 | 190,326.75 | AAA           | Aaa               | 06/15/21      | 06/23/21       | 190,323.52       | 0.33           | 27.91               | 190,325.16        | 185,097.43      |
| TAOT 2021-B A3<br>DTD 06/14/2021 0.260% 11/17/2025      | 89190GAC1 | 192,217.77 | AAA           | NR                | 06/08/21      | 06/14/21       | 192,197.06       | 0.26           | 22.21               | 192,207.42        | 186,659.08      |
| HAROT 2021-4 A3<br>DTD 11/24/2021 0.880% 01/21/2026     | 43815GAC3 | 91,588.31  | NR            | Aaa               | 11/16/21      | 11/24/21       | 91,569.00        | 0.89           | 22.39               | 91,577.21         | 88,239.40       |
| CARMX 2021-2 A3<br>DTD 04/21/2021 0.520% 02/17/2026     | 14314QAC8 | 62,788.50  | AAA           | NR                | 04/13/21      | 04/21/21       | 62,774.96        | 0.52           | 14.51               | 62,781.59         | 60,811.38       |
| HART 2021-C A3<br>DTD 11/17/2021 0.740% 05/15/2026      | 44935FAD6 | 73,374.84  | AAA           | NR                | 11/09/21      | 11/17/21       | 73,358.46        | 0.75           | 24.13               | 73,364.98         | 70,865.27       |
| DCENT 2021-A1 A1<br>DTD 09/27/2021 0.580% 09/15/2026    | 254683CP8 | 195,000.00 | AAA           | Aaa               | 09/20/21      | 09/27/21       | 194,958.25       | 0.58           | 50.27               | 194,974.45        | 185,174.26      |
| GMCAR 2021-4 A3<br>DTD 10/21/2021 0.680% 09/16/2026     | 362554AC1 | 77,749.47  | AAA           | Aaa               | 10/13/21      | 10/21/21       | 77,747.48        | 0.68           | 22.03               | 77,748.24         | 74,577.82       |
| CARMX 2022-3 A3<br>DTD 07/20/2022 3.970% 04/15/2027     | 14318MAD1 | 210,000.00 | AAA           | NR                | 07/12/22      | 07/20/22       | 209,995.04       | 3.97           | 370.53              | 209,996.21        | 205,159.00      |
| NAROT 2022-B A3<br>DTD 09/28/2022 4.460% 05/17/2027     | 65480JAC4 | 140,000.00 | AAA           | Aaa               | 09/20/22      | 09/28/22       | 139,971.03       | 4.46           | 277.51              | 139,976.82        | 137,706.72      |
| GMCAR 2022-4 A3<br>DTD 10/12/2022 4.820% 08/16/2027     | 36265OAD8 | 275,000.00 | AAA           | NR                | 10/04/22      | 10/12/22       | 274,954.93       | 4.82           | 552.29              | 274,963.18        | 272,412.17      |
| TAOT 2023-A A3<br>DTD 01/30/2023 4.630% 09/15/2027      | 891940AC2 | 245,000.00 | AAA           | NR                | 01/24/23      | 01/30/23       | 244,999.88       | 4.63           | 504.16              | 244,999.90        | 241,828.23      |
| COMET 2022-A3 A<br>DTD 11/03/2022 4.950% 10/15/2027     | 14041NGB1 | 245,000.00 | AAA           | NR                | 10/27/22      | 11/03/22       | 244,961.56       | 4.95           | 539.00              | 244,967.98        | 243,152.11      |
| HDMOT 2023-A A3<br>DTD 02/23/2023 5.050% 12/15/2027     | 41285JAD0 | 170,000.00 | NR            | Aaa               | 02/13/23      | 02/23/23       | 169,982.88       | 5.05           | 381.56              | 169,984.73        | 168,492.63      |
| FORDO 2023-A A3<br>DTD 03/31/2023 4.650% 02/15/2028     | 344928AD8 | 130,000.00 | AAA           | NR                | 03/28/23      | 03/31/23       | 129,986.44       | 4.65           | 268.67              | 129,987.61        | 128,184.12      |



## Managed Account Detail of Securities Held

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

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

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



## Managed Account Fair Market Value & Analytics

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

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

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



## Managed Account Fair Market Value & Analytics

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

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

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



## Managed Account Fair Market Value & Analytics

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

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

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

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



## Managed Account Fair Market Value & Analytics

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

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

| Security Type/Description<br>Dated Date/Coupon/Maturity          | CUSIP     | Par                 | Broker  | Next Call<br>Date | Market<br>Price | Market<br>Value     | Unreal G/L<br>On Cost | Unreal G/L<br>Amort Cost | Effective<br>Duration | YTM<br>at Mkt |
|------------------------------------------------------------------|-----------|---------------------|---------|-------------------|-----------------|---------------------|-----------------------|--------------------------|-----------------------|---------------|
| <b>Federal Agency Commercial Mortgage-Backed Security</b>        |           |                     |         |                   |                 |                     |                       |                          |                       |               |
| FNA 2023-M6 A2<br>DTD 07/01/2023 4.190% 07/01/2028               | 3136BODE6 | 550,000.00          | JPM_CHA |                   | 96.84           | 532,641.05          | (8,034.73)            | (8,200.77)               | 4.28                  | 4.92          |
| <b>Security Type Sub-Total</b>                                   |           | <b>4,094,787.86</b> |         |                   |                 | <b>3,935,140.18</b> | <b>(67,782.82)</b>    | <b>(65,661.53)</b>       | <b>3.21</b>           | <b>5.01</b>   |
| <b>Federal Agency Bond / Note</b>                                |           |                     |         |                   |                 |                     |                       |                          |                       |               |
| FREDDIE MAC NOTES<br>DTD 09/04/2020 0.250% 09/08/2023            | 3137EAEW5 | 250,000.00          | WELLS_F |                   | 99.90           | 249,741.25          | (176.25)              | (258.22)                 | 0.02                  | 4.90          |
| FREDDIE MAC NOTES<br>DTD 10/16/2020 0.125% 10/16/2023            | 3137EAEY1 | 325,000.00          | WELLS_F |                   | 99.33           | 322,813.08          | (974.67)              | (2,137.10)               | 0.13                  | 5.42          |
| FREDDIE MAC NOTES<br>DTD 11/05/2020 0.250% 11/06/2023            | 3137EAEZ8 | 350,000.00          | CITIGRP |                   | 99.06           | 346,716.65          | (2,968.35)            | (3,264.38)               | 0.19                  | 5.41          |
| FANNIE MAE NOTES<br>DTD 11/25/2020 0.250% 11/27/2023             | 3135G06H1 | 325,000.00          | NOMURA  |                   | 98.76           | 320,956.68          | (3,672.82)            | (4,013.94)               | 0.25                  | 5.46          |
| FREDDIE MAC NOTES<br>DTD 12/04/2020 0.250% 12/04/2023            | 3137EAF2  | 300,000.00          | CITIGRP |                   | 98.65           | 295,953.30          | (3,749.70)            | (4,021.20)               | 0.26                  | 5.49          |
| FEDERAL HOME LOAN BANK NOTES<br>DTD 04/16/2020 0.500% 04/14/2025 | 3130AJHU6 | 350,000.00          | CITIGRP |                   | 92.99           | 325,476.20          | (22,787.80)           | (23,961.31)              | 1.61                  | 5.05          |
| FANNIE MAE NOTES<br>DTD 04/24/2020 0.625% 04/22/2025             | 3135G03U5 | 350,000.00          | CITIGRP |                   | 93.05           | 325,677.80          | (23,601.20)           | (24,085.42)              | 1.63                  | 5.08          |
| FREDDIE MAC NOTES<br>DTD 07/23/2020 0.375% 07/21/2025            | 3137EAEU9 | 425,000.00          | WELLS_F |                   | 91.83           | 390,268.15          | (32,615.35)           | (33,932.36)              | 1.89                  | 4.95          |
| FANNIE MAE NOTES<br>DTD 08/27/2020 0.375% 08/25/2025             | 3135G05X7 | 350,000.00          | BARCLAY |                   | 91.47           | 320,160.40          | (28,201.60)           | (29,189.43)              | 1.98                  | 4.93          |
| FEDERAL HOME LOAN BANK NOTES<br>DTD 09/11/2020 0.375% 09/04/2025 | 3130AK5E2 | 150,000.00          | WELLS_F |                   | 91.46           | 137,192.25          | (12,357.75)           | (12,626.17)              | 2.00                  | 4.88          |
| FREDDIE MAC NOTES<br>DTD 09/25/2020 0.375% 09/23/2025            | 3137EAEX3 | 700,000.00          | CITIGRP |                   | 91.25           | 638,735.30          | (59,157.70)           | (60,394.87)              | 2.05                  | 4.88          |
| FANNIE MAE NOTES<br>DTD 11/12/2020 0.500% 11/07/2025             | 3135G06G3 | 650,000.00          | BARCLAY |                   | 91.03           | 591,705.40          | (55,967.60)           | (57,274.86)              | 2.17                  | 4.87          |
| <b>Security Type Sub-Total</b>                                   |           | <b>4,525,000.00</b> |         |                   |                 | <b>4,265,396.46</b> | <b>(246,230.79)</b>   | <b>(255,159.26)</b>      | <b>1.31</b>           | <b>5.09</b>   |
| <b>Corporate Note</b>                                            |           |                     |         |                   |                 |                     |                       |                          |                       |               |



## Managed Account Fair Market Value & Analytics

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

| Security Type/Description<br>Dated Date/Coupon/Maturity                          | CUSIP     | Par        | Broker   | Next Call<br>Date | Market<br>Price | Market<br>Value | Unreal G/L<br>On Cost | Unreal G/L<br>Amort Cost | Effective<br>Duration | YTM<br>at Mkt |
|----------------------------------------------------------------------------------|-----------|------------|----------|-------------------|-----------------|-----------------|-----------------------|--------------------------|-----------------------|---------------|
| <b>Corporate Note</b>                                                            |           |            |          |                   |                 |                 |                       |                          |                       |               |
| PNC BANK NA CORP NOTES (CALLABLE)<br>DTD 01/23/2019 3.500% 01/23/2024            | 693475AV7 | 400,000.00 | CITIGRP  | 12/23/23          | 98.92           | 395,684.80      | (7,163.20)            | (4,496.82)               | 0.32                  | 6.26          |
| CHARLES SCHWAB CORP NOTES<br>(CALLABLE)<br>DTD 03/18/2021 0.750% 03/18/2024      | 808513BN4 | 105,000.00 | CSFB     | 02/18/24          | 97.21           | 102,067.88      | (2,879.62)            | (2,922.59)               | 0.46                  | 5.99          |
| BANK OF NY MELLON CORP NOTES<br>(CALLABLE)<br>DTD 04/26/2021 0.500% 04/26/2024   | 06406RAS6 | 210,000.00 | JPM_CHA  | 03/26/24          | 96.63           | 202,928.88      | (6,846.42)            | (7,022.33)               | 0.57                  | 5.81          |
| MORGAN STANLEY CORP NOTES<br>DTD 04/28/2014 3.875% 04/29/2024                    | 61746BDO6 | 400,000.00 | WELLS_FA |                   | 98.75           | 395,004.40      | (27,911.60)           | (8,165.95)               | 0.65                  | 5.81          |
| AMERICAN HONDA FINANCE CORP NOTE<br>DTD 06/27/2019 2.400% 06/27/2024             | 02665WCZ2 | 400,000.00 | WELLS_FA |                   | 97.35           | 389,396.80      | (8,619.20)            | (10,274.18)              | 0.82                  | 5.73          |
| GOLDMAN SACHS GROUP INC (CALLABLE)<br>BONDS<br>DTD 07/08/2014 3.850% 07/08/2024  | 38141EC23 | 400,000.00 | SUSQ     | 04/08/24          | 98.13           | 392,510.80      | (26,121.20)           | (9,854.49)               | 0.60                  | 6.12          |
| BMW US CAPITAL LLC CORPORATE NOTES<br>DTD 08/12/2021 0.750% 08/12/2024           | 05565EBU8 | 70,000.00  | GOLDMAN  |                   | 95.61           | 66,924.83       | (3,068.87)            | (3,073.18)               | 0.95                  | 5.56          |
| WALT DISNEY COMPANY/THE (CALLABLE)<br>DTD 09/06/2019 1.750% 08/30/2024           | 254687FK7 | 400,000.00 | JPM_CHAS | 07/30/24          | 96.42           | 385,690.00      | (12,678.00)           | (13,983.60)              | 0.91                  | 5.48          |
| PACCAR FINANCIAL CORP CORPORATE<br>NOTES<br>DTD 02/06/2020 1.800% 02/06/2025     | 69371RO66 | 175,000.00 | MERRILL  |                   | 95.15           | 166,505.15      | (16,389.10)           | (11,144.81)              | 1.42                  | 5.36          |
| AMERICAN EXPRESS CO CORP NOTES<br>(CALLABLE)<br>DTD 03/04/2022 2.250% 03/04/2025 | 025816CQ0 | 80,000.00  | BARCLAY  | 02/01/25          | 94.94           | 75,952.48       | (3,966.72)            | (4,006.97)               | 1.39                  | 5.79          |
| ROCHE HOLDINGS INC (CALLABLE)<br>CORPORATE<br>DTD 03/10/2022 2.132% 03/10/2025   | 771196BT8 | 410,000.00 | DEUTSCH  | 02/10/25          | 95.70           | 392,373.69      | (17,626.31)           | (17,626.31)              | 1.41                  | 5.09          |
| HOME DEPOT INC (CALLABLE) CORPORATE<br>NOTE<br>DTD 03/28/2022 2.700% 04/15/2025  | 437076CM2 | 25,000.00  | MORGAN_  | 03/15/25          | 96.02           | 24,004.40       | (951.85)              | (972.35)                 | 1.50                  | 5.29          |
| CITIGROUP INC CORP NOTES<br>DTD 04/27/2015 3.300% 04/27/2025                     | 172967JP7 | 225,000.00 | MKTX     |                   | 96.52           | 217,166.40      | (32,572.35)           | (16,628.31)              | 1.61                  | 5.52          |





## Managed Account Fair Market Value & Analytics

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

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



## Managed Account Fair Market Value & Analytics

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

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

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



## Managed Account Fair Market Value & Analytics

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



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



## Managed Account Fair Market Value & Analytics

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

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

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



## Managed Account Security Transactions & Interest

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

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

| Transaction Type |          | Security Description             | CUSIP     | Par        | Principal    | Accrued  | Total        | Realized G/L | Realized G/L | Sale   |
|------------------|----------|----------------------------------|-----------|------------|--------------|----------|--------------|--------------|--------------|--------|
| Trade            | Settle   |                                  |           |            | Proceeds     | Interest |              | Cost         | Amort Cost   | Method |
| BUY              |          |                                  |           |            |              |          |              |              |              |        |
| 08/15/23         | 08/22/23 | HAROT 2023-3 A3                  | 43815QAC1 | 320,000.00 | (319,934.02) | 0.00     | (319,934.02) |              |              |        |
|                  |          | DTD 08/22/2023 5.410% 02/18/2028 |           |            |              |          |              |              |              |        |
| 08/15/23         | 08/23/23 | FITAT 2023-1 A3                  | 31680EAD3 | 350,000.00 | (349,978.30) | 0.00     | (349,978.30) |              |              |        |
|                  |          | DTD 08/23/2023 5.530% 08/15/2028 |           |            |              |          |              |              |              |        |
| 08/16/23         | 08/18/23 | FHMS K064 A2                     | 3137BXOY1 | 550,000.00 | (518,804.69) | (837.34) | (519,642.03) |              |              |        |
|                  |          | DTD 05/15/2017 3.224% 03/01/2027 |           |            |              |          |              |              |              |        |

|                                   |  |  |  |                     |                       |                 |                       |  |  |  |
|-----------------------------------|--|--|--|---------------------|-----------------------|-----------------|-----------------------|--|--|--|
| <b>Transaction Type Sub-Total</b> |  |  |  | <b>1,220,000.00</b> | <b>(1,188,717.01)</b> | <b>(837.34)</b> | <b>(1,189,554.35)</b> |  |  |  |
|-----------------------------------|--|--|--|---------------------|-----------------------|-----------------|-----------------------|--|--|--|

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



## Managed Account Security Transactions & Interest

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

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

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



## Managed Account Security Transactions & Interest

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

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

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





## Managed Account Security Transactions & Interest

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

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

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

|                                   |  |  |                      |             |                  |                  |  |  |  |  |
|-----------------------------------|--|--|----------------------|-------------|------------------|------------------|--|--|--|--|
| <b>Transaction Type Sub-Total</b> |  |  | <b>11,089,635.51</b> | <b>0.00</b> | <b>67,089.00</b> | <b>67,089.00</b> |  |  |  |  |
|-----------------------------------|--|--|----------------------|-------------|------------------|------------------|--|--|--|--|

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

|                                   |  |  |                  |                  |             |                  |             |             |  |  |
|-----------------------------------|--|--|------------------|------------------|-------------|------------------|-------------|-------------|--|--|
| <b>Transaction Type Sub-Total</b> |  |  | <b>67,769.80</b> | <b>67,769.80</b> | <b>0.00</b> | <b>67,769.80</b> | <b>6.88</b> | <b>0.00</b> |  |  |
|-----------------------------------|--|--|------------------|------------------|-------------|------------------|-------------|-------------|--|--|

|             |  |  |  |  |  |  |  |  |  |  |
|-------------|--|--|--|--|--|--|--|--|--|--|
| <b>SELL</b> |  |  |  |  |  |  |  |  |  |  |
|-------------|--|--|--|--|--|--|--|--|--|--|



## Managed Account Security Transactions & Interest

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

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

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



## Account Statement

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

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

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



## Account Statement

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

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

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



## Account Statement

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

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

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



## Account Statement

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

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

| Trade Date             | Settlement Date | Transaction Description                         | Share or Unit Price | Dollar Amount of Transaction | Total Shares Owned |
|------------------------|-----------------|-------------------------------------------------|---------------------|------------------------------|--------------------|
| <b>CAMP Pool</b>       |                 |                                                 |                     |                              |                    |
| 08/31/23               | 09/01/23        | Accrual Income Div Reinvestment - Distributions | 1.00                | 418.40                       | 50,055.18          |
| <b>Closing Balance</b> |                 |                                                 |                     |                              | <b>50,055.18</b>   |

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