

11) **SA Investment Report for October 2023**

Receive and file the Investment Report for October 2023.



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

To: Honorable Agency Chairman and Members of the Successor Agency

From: Jason Simpson, Executive Director

Prepared by: Shannon Buckley, Assistant Executive Director

Date: January 23, 2024

Subject: SA Investment Report for October 2023

Recommendation

Receive and file the Investment Report for October 2023.

Discussion

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

Fiscal Impact

No fiscal impact.

Attachments

Attachment 1- Investment Report for October 2023



CITY OF LAKE ELSINORE
INVESTMENT REPORT

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

	BANK BALANCE	DEPOSITS IN TRANSIT	OUTSTANDING PAYMENTS	BOOK BALANCE
CASH ACCOUNTS				
Bank Accounts:				
General Checking Account	\$ 2,286,435	\$ 33,903	\$ (27,686)	\$ 2,292,652
Cash On Hand:				
Cashier Drawers #1 & #2	-	-	-	300
City of Lake Elsinore Petty Cash Fund	-	-	-	2,000
Total Cash Accounts	2,286,435	33,903	(27,686)	2,294,952
INVESTMENTS				
Local Agency Investment Funds	46,422,208	-	-	46,422,208
CAMP Investments:				
CAMP Pool Account	31,933	-	-	31,933
U.S. Treasury Bond / Note	20,689,534	-	-	20,689,534
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	6,133,812	-	-	6,133,812
Federal Agency Bond / Note	3,937,922	-	-	3,937,922
Corporate Note	12,345,942	-	-	12,345,942
Certificate of Deposit	900,000	-	-	900,000
Asset-Backed Security	5,231,132	-	-	5,231,132
Sub-total Investments	98,361,961	-	-	98,361,961
Market Value Adjustment:				
Unrealized Gain/(Loss) at 09/30/2023	(2,410,517)	-	-	(2,410,517)
Total Investments	95,951,444	-	-	95,951,444
Total Pooled Cash and Investments	\$ 98,237,879	\$ 33,903	\$ (27,686)	\$ 98,246,396
TOTAL POOLED CASH AND INVESTMENTS				\$ 98,246,396

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	January 5, 2024
City Manager	Date

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

<u>FUND NO</u>	<u>FUND NAME</u>	<u>AMOUNT</u>
100	General	\$ 9,615,997
102	Measure Z	13,877,892
106	Affordable Housing In Lieu	759,168
107	Developer Agreement Revenue	109,646
108	American Rescue Plan	6,386,998
109	Road Maintenance and Rehabilitation (SB1)	545,477
110	State Gas Tax	700,646
112	Measure A	1,030,772
114	SB1186 CASP Education Program	59,372
115	Traffic Safety	30,095
116	City Hall-Public Works DIF	97,001
117	Community Center DIF	225,026
118	Lake Side Facility DIF	359,104
119	Animal Shelter DIF	39,946
121	T.R.I.P.-2014A	507
135	Lighting & Landscape Maintenance - Dist. No. 1	1,044,762
140	Geothermal	11,825
160	PEG Grant	51,063
180	Launch Pointe	653,346
202	La Strada RBBD	24,118
203	E.L.S.P. - S.T.I.F.	3,401,033
205	Traffic Impact Fee	378,445
211	Storm Drain C.I.P.	3,113,956
221	Quimby Park C.I.P.	181,646
231	Library C.I.P.	1,355,863
232	City Fire Protection	687,658
300	Insurance Service	858,156
305	Information Systems Service	2,891,429
310	Support Service	48,542
315	Fleet Service	509,967
320	Facilities Service	2,485,189
331	CFD 2006-1CC Summerly Improvement Area CC	3,897
335	CFD 2003-2E Canyon Hills Improvement Area E	5,941
337	CFD 2016-2 Canyon Hills	7,369
339	CFD 2006-1 IA-KK Summerly Improvement Area	6,257
340	CFD 2006-1 IA-EE Summerly Improvement Area	3,143
345	CFD 2003-2 Improvement Area D, Canyon Hills	21,971
346	CFD 2014-1 Southshore	68,739
347	CFD 2006-1 Improvement Area A, Summerly	4,033
354	CFD 90-2 Tuscany Hills	12,337

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

<u>FUND NO</u>	<u>FUND NAME</u>	<u>AMOUNT</u>
361	CFD 2022-2 Lakeshore Improvement	11,312
362	CFD 2006-8S Running Deer Estates Services	22,564
363	CFD 2022-3 Lakeside	1,366
364	CFD 2023-2 Coastal Mission Trail Improvement	20,269
366	CFD 2005-6 City Center Townhomes	8,842
368	CFD 2006-2 Viscaya	20,100
369	CFD 2004-3 Area 1 Rosetta Canyon Improvement Area	26,624
370	CFD 2006-1 IA-HH Summerly Improvement	8,576
374	CFD 2005-4 Lakeview Villas	52
375	CFD 2006-4 Clurman	2,162
378	CFD 2006-8 Running Deer Estates	1,446
388	CFD 2007-6 Holiday Inn Express	365
500	Capital Improvement Plan	7,830,628
510	Successor To RDA Area I, II, & III	3,735,774
603	Endowment Trust - Carl Graves	60,128
604	Endowment Trust - Korn Memorial	33,981
605	Public Improvement Trust	1,730,477
606	Mobile Source Air Polution Reduction	304,277
608	Trust Deposit & Pre Paid Expense	1,553,499
617	Successor Agency Housing	26,178,464
620	Cost Recovery System	4,486,562
631	Lake Destratification Equipment Replacement	502,390
650	CFD 2003-1 Law & Fire Service	29,641
655	CFD 2015-1s Law, Fire, Paramedic Services	8,567
Total Pooled Cash & Investments		<u><u>\$ 98,246,396</u></u>

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

<u>TYPES OF SECURITIES</u>	<u>MAXIMUM PERCENTAGE</u>	<u>DIVERSIFICATION PERCENTAGE</u>	<u>CURRENT BALANCE</u>
CAMP - Pooled Sweep Account	Unlimited	0.03%	\$ 31,933
U.S. Treasury Bond / Note	Unlimited	21.03%	\$ 20,689,534
Supra-National Agency Bond / Note	30%	1.15%	\$ 1,133,455
Municipal Bond / Note	Unlimited	1.56%	\$ 1,536,023
Federal Agency Collateralized Mortgage Obligation	40%	6.24%	\$ 6,133,812
Federal Agency Bond / Note	Unlimited	4.00% ⁽¹⁾	\$ 3,937,922
Corporate Note	30%	12.55%	\$ 12,345,942
Negotiable Certificates of Deposit	30%	0.91%	\$ 900,000
Asset-Backed Security / Collateralized Mortgage	20%	5.32%	\$ 5,231,132
LAIF (Local Agency Investment Funds)	\$150 Million	47.20% ⁽²⁾	\$ 46,422,208
TOTAL		<u>100.00%</u>	<u>\$ 98,361,961</u>

Note:

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

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



Local Agency Investment Fund

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

<u>Yield</u>	<u>Purchase Date</u>	<u>Maturity Rate</u>
3.670%	Daily	24-Hour

<u>Investment</u>	<u>Beginning Balance</u>	<u>Net Increase/(Decrease)</u>	<u>Ending Balance</u>
Total Investments Held with Local Agency Investment Fund:	<u>\$ 49,450,572</u>	<u>\$ (3,028,364)</u>	<u>\$ 46,422,208</u>

Note:

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



PMIA/LAIF Performance Report as of 12/20/23



Quarterly Performance Quarter Ended 09/30/23

LAIF Apportionment Rate ⁽²⁾ :	3.59
LAIF Earnings Ratio ⁽²⁾ :	0.00009812538629360
LAIF Administrative Cost ^{(1)*} :	0.29
LAIF Fair Value Factor ⁽¹⁾ :	0.986307739
PMIA Daily ⁽¹⁾ :	3.48
PMIA Quarter to Date ⁽¹⁾ :	3.42
PMIA Average Life ⁽¹⁾ :	256

PMIA Average Monthly Effective Yields⁽¹⁾

November	3.843
October	3.670
September	3.534
August	3.434
July	3.305**
June	3.167

Pooled Money Investment Account Monthly Portfolio Composition ⁽¹⁾ 11/30/23 \$159.4 billion

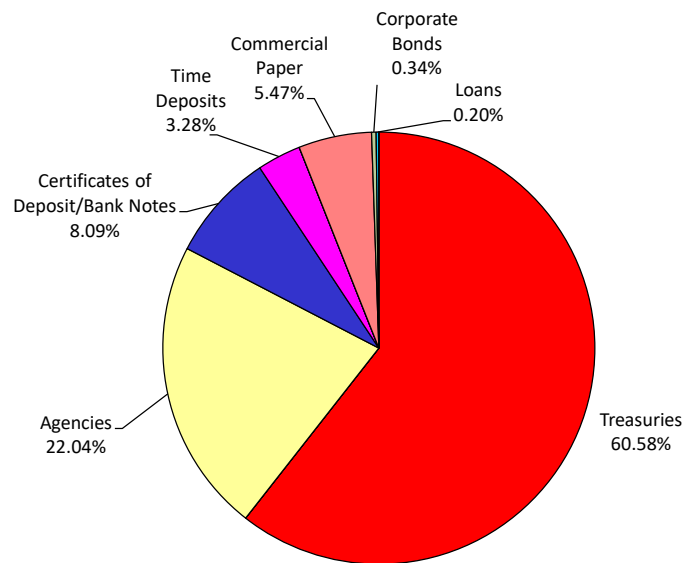


Chart does not include \$2,218,000.00 in mortgages, which equates to 0.001%. Percentages may not total 100% due to rounding.

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:

⁽¹⁾ State of California, Office of the Treasurer

⁽²⁾ State of California, Office of the Controller



CAMP

Investment Portfolio



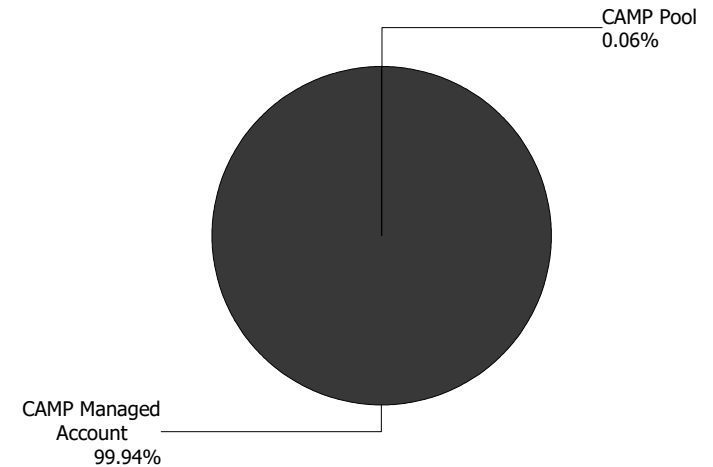
Account Statement - Transaction Summary

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

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

CAMP Pool	
Opening Market Value	50,943.95
Purchases	1,586,719.19
Redemptions	(1,605,730.02)
Unsettled Trades	0.00
Change in Value	0.00
Closing Market Value	\$31,933.12
Cash Dividends and Income	563.81
CAMP Managed Account	
Opening Market Value	50,158,301.78
Purchases	1,598,355.88
Redemptions	(1,483,937.61)
Unsettled Trades	0.00
Change in Value	(69,419.06)
Closing Market Value	\$50,203,300.99
Cash Dividends and Income	585.80

Asset Summary		
	October 31, 2023	September 30, 2023
CAMP Pool	31,933.12	50,943.95
CAMP Managed Account	50,203,300.99	50,158,301.78
Total	\$50,235,234.11	\$50,209,245.73
Asset Allocation		





Managed Account Summary Statement

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

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Transaction Summary - Money Market		Transaction Summary - Managed Account		Account Total	
Opening Market Value	\$50,943.95	Opening Market Value	\$50,158,301.78	Opening Market Value	\$50,209,245.73
Purchases	1,586,719.19	Maturities/Calls	(387,704.98)		
Redemptions	(1,605,730.02)	Principal Dispositions	(1,096,232.63)		
		Principal Acquisitions	1,598,355.88		
		Unsettled Trades	0.00		
		Change in Current Value	(69,419.06)		
Closing Market Value	\$31,933.12	Closing Market Value	\$50,203,300.99	Closing Market Value	\$50,235,234.11
Dividend	563.81				

Earnings Reconciliation (Cash Basis) - Managed Account		Cash Balance	
Interest/Dividends/Coupons Received	102,217.77	Closing Cash Balance	\$0.00
Less Purchased Interest Related to Interest/Coupons	(3,305.11)		
Plus Net Realized Gains/Losses	(98,326.86)		
Total Cash Basis Earnings	\$585.80		

Earnings Reconciliation (Accrual Basis)	Managed Account	Total	Cash Transactions Summary- Managed Account	
Ending Amortized Value of Securities	52,161,583.49	52,193,516.61	Maturities/Calls	325,203.13
Ending Accrued Interest	284,900.85	284,900.85	Sale Proceeds	1,101,709.05
Plus Proceeds from Sales	1,101,709.05	2,707,439.07	Coupon/Interest/Dividend Income	96,538.22
Plus Proceeds of Maturities/Calls/Principal Payments	387,908.11	387,908.11	Principal Payments	62,704.98
Plus Coupons/Dividends Received	96,538.22	96,538.22	Security Purchases	(1,601,660.99)
Less Cost of New Purchases	(1,601,660.99)	(3,188,380.18)	Net Cash Contribution	15,505.61
Less Beginning Amortized Value of Securities	(52,095,010.99)	(52,145,954.94)	Reconciling Transactions	0.00
Less Beginning Accrued Interest	(274,504.36)	(274,504.36)		
Dividends	0.00	563.81		
Total Accrual Basis Earnings	\$61,463.38	\$62,027.19		



Portfolio Summary and Statistics

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

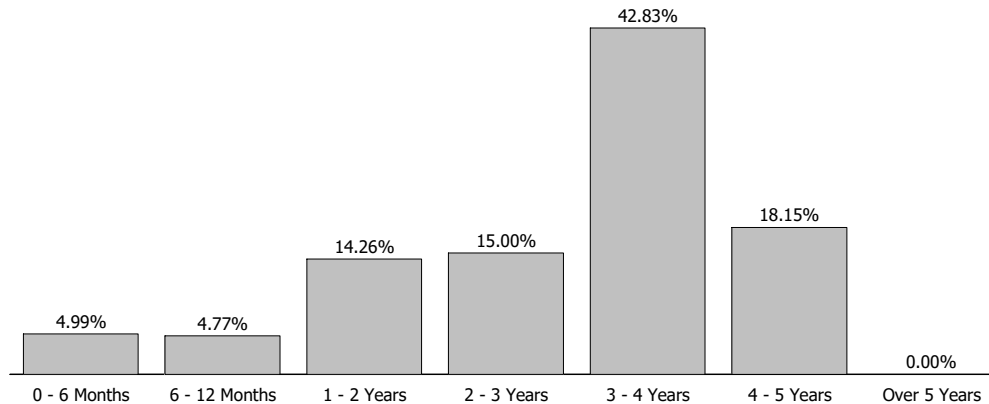
CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Account Summary

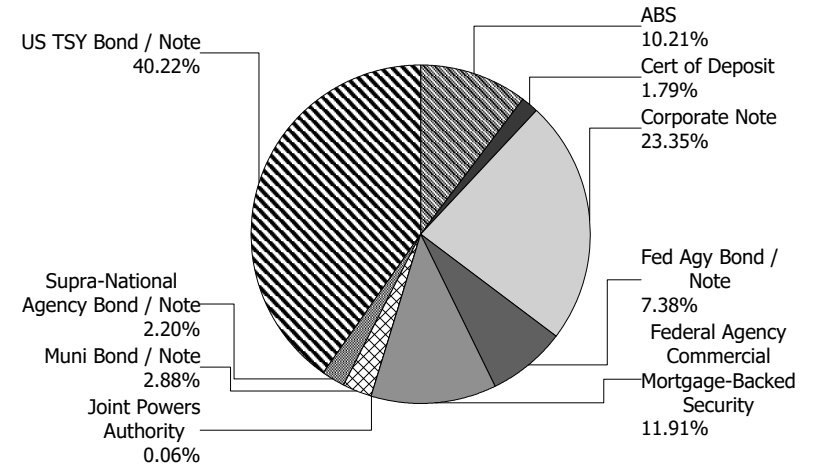
Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	22,050,000.00	20,204,444.73	40.22
Supra-National Agency Bond / Note	1,135,000.00	1,105,217.60	2.20
Municipal Bond / Note	1,535,000.00	1,446,514.05	2.88
Federal Agency Commercial Mortgage-Backed Security	6,266,548.91	5,982,914.81	11.91
Federal Agency Bond / Note	3,950,000.00	3,708,787.98	7.38
Corporate Note	12,365,000.00	11,728,051.74	23.35
Certificate of Deposit	900,000.00	896,736.56	1.79
Asset-Backed Security	5,231,840.86	5,130,633.52	10.21
Managed Account Sub-Total	53,433,389.77	50,203,300.99	99.94%
Accrued Interest		284,900.85	
Total Portfolio	53,433,389.77	50,488,201.84	
CAMP Pool	31,933.12	31,933.12	0.06
Total Investments	53,465,322.89	50,520,134.96	100.00%

Unsettled Trades 0.00 0.00

Maturity Distribution



Sector Allocation



Characteristics

Yield to Maturity at Cost	3.32%
Yield to Maturity at Market	5.19%
Weighted Average Days to Maturity	1058



Managed Account Issuer Summary

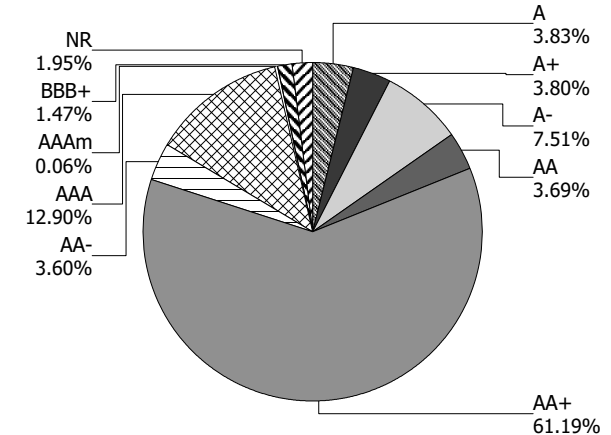
For the Month Ending **October 31, 2023**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Issuer Summary

Issuer	Market Value of Holdings	Percent
ABBOTT LABORATORIES	218,795.63	0.44
AMAZON.COM INC	441,881.58	0.88
AMERICAN EXPRESS CO	937,919.59	1.87
AMERICAN HONDA FINANCE	391,211.20	0.78
APPLE INC	711,087.30	1.42
BANK OF AMERICA CO	597,044.16	1.19
BERKSHIRE HATHAWAY INC	432,971.53	0.86
BMW FINANCIAL SERVICES NA LLC	223,247.92	0.44
BRISTOL-MYERS SQUIBB CO	352,715.63	0.70
CALIFORNIA STATE UNIVERSITY	77,930.55	0.16
CAMP Pool	31,933.12	0.06
CAPITAL ONE FINANCIAL CORP	717,863.20	1.43
CARMAX AUTO OWNER TRUST	255,789.35	0.51
CATERPILLAR INC	200,881.13	0.40
CHAFFEY JOINT UNION HIGH SCHOOL DISTRICT	97,512.00	0.19
CHARLES SCHWAB	375,185.39	0.75
CHASE ISSURANCE	401,181.26	0.80
CINTAS CORPORATION NO. 2	62,906.55	0.13
CITIGROUP INC	740,879.25	1.47
DEERE & COMPANY	365,272.88	0.73
DISCOVER FINANCIAL SERVICES	840,205.23	1.67
FANNIE MAE	2,085,016.63	4.15
FEDERAL HOME LOAN BANKS	464,320.05	0.92
FIFTH THIRD AUTO TRUST	348,423.22	0.69
FLORIDA STATE BOARD OF ADMIN FIN CORP	289,109.10	0.58
FORD CREDIT AUTO OWNER TRUST	127,163.48	0.25
FREDDIE MAC	7,142,366.11	14.22
GENERAL DYNAMICS CORP	218,338.65	0.43
GM FINANCIAL CONSUMER AUTOMOBILE TRUST	337,107.60	0.67
GOLDMAN SACHS GROUP INC	393,998.80	0.78
HARLEY-DAVIDSON MOTORCYCLE TRUST	167,767.88	0.33
HOME DEPOT INC	24,032.75	0.05

Credit Quality (S&P Ratings)





Managed Account Issuer Summary

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

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Issuer	Market Value of Holdings	Percent
HONDA AUTO RECEIVABLES	394,915.28	0.79
HYUNDAI AUTO RECEIVABLES	90,002.01	0.18
IBM CORP	218,921.18	0.44
INTER-AMERICAN DEVELOPMENT BANK	606,804.10	1.21
INTL BANK OF RECONSTRUCTION AND DEV	498,413.50	0.99
JP MORGAN CHASE & CO	470,929.56	0.94
LOCKHEED MARTIN CORP	57,372.84	0.11
LOS ANGELES COMMUNITY COLLEGE DISTRICT	129,277.40	0.26
MICROSOFT CORP	708,468.75	1.41
MORGAN STANLEY	395,989.20	0.79
NATIONAL AUSTRALIA BANK LTD	711,547.25	1.42
NATIONAL RURAL UTILITIES CO FINANCE CORP	366,869.65	0.73
NEW YORK ST URBAN DEVELOPMENT CORP	303,433.00	0.60
NISSAN AUTO RECEIVABLES	293,419.87	0.58
NORDEA BANK ABP	446,886.45	0.89
PACCAR FINANCIAL CORP	167,123.25	0.33
PNC FINANCIAL SERVICES GROUP	397,505.60	0.79
ROCHE HOLDINGS INC	392,019.86	0.78
SAN JUAN UNIFIED SCHOOL DISTRICT	120,556.80	0.24
STATE OF CALIFORNIA	198,702.00	0.40
STATE OF CONNECTICUT	58,660.80	0.12
STATE OF MINNESOTA	92,262.00	0.18
TARGET CORP	36,026.20	0.07
TEXAS INSTRUMENTS INC	82,525.14	0.16
THE BANK OF NEW YORK MELLON CORPORATION	624,646.73	1.24
THE WALT DISNEY CORPORATION	387,240.40	0.77
TORONTO-DOMINION BANK	449,850.11	0.90
TOYOTA MOTOR CORP	759,526.38	1.51
UNITED STATES TREASURY	20,204,444.73	40.23
UNITEDHEALTH GROUP INC	203,011.20	0.40
UNIVERSITY OF CALIFORNIA	79,070.40	0.16
USAA CAPITAL CORP	216,753.75	0.43
Total	\$50,235,234.11	100.00%



Managed Account Detail of Securities Held

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

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
U.S. Treasury Bond / Note											
US TREASURY NOTES DTD 01/31/2022 0.875% 01/31/2024	91282CDV0	300,000.00	AA+	Aaa	01/13/23	01/17/23	288,562.50	4.68	663.38	297,253.79	296,671.86
US TREASURY NOTES DTD 12/31/2019 1.750% 12/31/2024	912828YY0	150,000.00	AA+	Aaa	08/05/20	08/07/20	160,324.22	0.18	884.51	152,736.85	143,882.82
US TREASURY NOTES DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	150,000.00	AA+	Aaa	04/01/21	04/05/21	147,093.75	0.72	126.36	148,859.67	138,328.13
US TREASURY NOTES DTD 04/30/2021 0.750% 04/30/2026	91282CBW0	75,000.00	AA+	Aaa	02/10/22	02/14/22	71,458.01	1.92	1.55	72,899.25	67,675.79
US TREASURY NOTES DTD 04/30/2021 0.750% 04/30/2026	91282CBW0	950,000.00	AA+	Aaa	01/04/22	01/06/22	926,843.75	1.33	19.57	936,606.13	857,226.61
US TREASURY NOTES DTD 07/31/2021 0.625% 07/31/2026	91282CCP4	200,000.00	AA+	Aaa	09/01/22	09/06/22	179,007.81	3.53	315.90	185,214.07	178,187.50
US TREASURY NOTES DTD 07/31/2021 0.625% 07/31/2026	91282CCP4	250,000.00	AA+	Aaa	05/03/22	05/05/22	226,250.00	3.03	394.87	234,611.60	222,734.38
US TREASURY NOTES DTD 07/31/2021 0.625% 07/31/2026	91282CCP4	750,000.00	AA+	Aaa	08/01/22	08/04/22	690,468.75	2.74	1,184.61	709,018.64	668,203.12
US TREASURY NOTES DTD 07/31/2021 0.625% 07/31/2026	91282CCP4	800,000.00	AA+	Aaa	07/05/22	07/08/22	732,343.75	2.84	1,263.59	754,272.76	712,750.00
US TREASURY NOTES DTD 07/31/2021 0.625% 07/31/2026	91282CCP4	900,000.00	AA+	Aaa	06/02/22	06/06/22	819,035.16	2.94	1,421.54	846,432.89	801,843.75
US TREASURY NOTES DTD 07/31/2021 0.625% 07/31/2026	91282CCP4	900,000.00	AA+	Aaa	08/08/22	08/15/22	819,562.50	3.04	1,421.54	844,205.52	801,843.75
US TREASURY NOTES DTD 11/15/2016 2.000% 11/15/2026	912828U24	250,000.00	AA+	Aaa	11/01/22	11/04/22	228,144.53	4.39	2,309.78	233,519.31	229,726.55
US TREASURY NOTES DTD 11/15/2016 2.000% 11/15/2026	912828U24	975,000.00	AA+	Aaa	01/04/23	01/06/23	907,092.77	3.96	9,008.15	921,503.18	895,933.55
US TREASURY NOTES DTD 11/15/2016 2.000% 11/15/2026	912828U24	2,100,000.00	AA+	Aaa	12/05/22	12/07/22	1,954,066.41	3.92	19,402.17	1,987,431.35	1,929,703.02



Managed Account Detail of Securities Held

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

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
U.S. Treasury Bond / Note											
US TREASURY NOTES DTD 11/15/2016 2.000% 11/15/2026	912828U24	9,500,000.00	AA+	Aaa	01/13/23	01/17/23	8,922,578.13	3.72	87,771.74	9,041,531.99	8,729,608.90
US TREASURY NOTES DTD 04/30/2022 2.750% 04/30/2027	91282CEN7	1,200,000.00	AA+	Aaa	01/31/23	02/03/23	1,155,421.88	3.70	90.66	1,163,230.98	1,118,625.00
US TREASURY NOTES DTD 07/31/2022 2.750% 07/31/2027	91282CFB2	375,000.00	AA+	Aaa	05/01/23	05/05/23	362,329.10	3.62	2,606.15	363,802.46	347,812.50
US TREASURY NOTES DTD 07/31/2022 2.750% 07/31/2027	91282CFB2	600,000.00	AA+	Aaa	07/03/23	07/07/23	565,640.63	4.30	4,169.84	568,347.73	556,500.00
US TREASURY NOTES DTD 07/31/2022 2.750% 07/31/2027	91282CFB2	800,000.00	AA+	Aaa	03/02/23	03/06/23	746,531.25	4.44	5,559.78	754,511.66	742,000.00
US TREASURY NOTES DTD 07/31/2022 2.750% 07/31/2027	91282CFB2	825,000.00	AA+	Aaa	06/02/23	06/06/23	786,779.30	3.97	5,733.52	790,510.61	765,187.50
Security Type Sub-Total		22,050,000.00					20,689,534.20	3.54	144,349.21	21,006,500.44	20,204,444.73
Supra-National Agency Bond / Note											
INTL BK RECON & DEVELOP NOTES DTD 11/24/2020 0.250% 11/24/2023	459058JM6	500,000.00	AAA	Aaa	11/17/20	11/24/20	498,925.00	0.32	545.14	499,977.42	498,413.50
INTER-AMERICAN DEVEL BK NOTES DTD 09/23/2021 0.500% 09/23/2024	4581X0DZ8	635,000.00	AAA	Aaa	09/15/21	09/23/21	634,530.10	0.52	335.14	634,859.80	606,804.10
Security Type Sub-Total		1,135,000.00					1,133,455.10	0.43	880.28	1,134,837.22	1,105,217.60
Municipal Bond / Note											
CT ST TXBL GO BONDS DTD 06/11/2020 1.998% 07/01/2024	20772KJW0	60,000.00	AA-	Aa3	05/29/20	06/11/20	60,000.00	2.00	399.60	60,000.00	58,660.80
CHAFFEY UHSD, CA TXBL GO BONDS DTD 12/05/2019 2.101% 08/01/2024	157411TK5	100,000.00	AA-	Aa1	11/06/19	12/05/19	100,000.00	2.10	525.25	100,000.00	97,512.00
NY ST URBAN DEV CORP TXBL REV BONDS DTD 12/23/2020 0.870% 03/15/2025	650036DT0	325,000.00	NR	NR	12/16/20	12/23/20	325,000.00	0.87	361.29	325,000.00	303,433.00



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Municipal Bond / Note											
UNIV OF CAL TXBL REV BONDS DTD 07/16/2020 0.883% 05/15/2025	91412HGE7	85,000.00	AA	Aa2	07/10/20	07/16/20	85,000.00	0.88	346.09	85,000.00	79,070.40
FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025	341271AD6	65,000.00	AA	Aa3	09/03/20	09/16/20	65,459.55	1.11	272.57	65,159.75	60,619.65
FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025	341271AD6	85,000.00	AA	Aa3	09/03/20	09/16/20	85,563.55	1.12	356.43	85,195.91	79,271.85
FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025	341271AD6	160,000.00	AA	Aa3	09/03/20	09/16/20	160,000.00	1.26	670.93	160,000.00	149,217.60
MN ST TXBL GO BONDS DTD 08/25/2020 0.630% 08/01/2025	60412AVJ9	100,000.00	AAA	Aaa	08/11/20	08/25/20	100,000.00	0.63	157.50	100,000.00	92,262.00
SAN JUAN USD, CA TXBL GO BONDS DTD 10/29/2020 0.852% 08/01/2025	798306WP7	130,000.00	NR	Aa2	10/16/20	10/29/20	130,000.00	0.85	276.90	130,000.00	120,556.80
LOS ANGELES CCD, CA TXBL GO BONDS DTD 11/10/2020 0.773% 08/01/2025	54438CYK2	140,000.00	AA+	Aaa	10/30/20	11/10/20	140,000.00	0.77	270.55	140,000.00	129,277.40
CA ST UNIV TXBL REV BONDS DTD 07/29/2021 0.862% 11/01/2025	13077DOD7	85,000.00	AA-	Aa2	07/09/21	07/29/21	85,000.00	0.86	366.35	85,000.00	77,930.55
CA ST MUNICIPAL BONDS DTD 03/15/2023 4.846% 03/01/2027	13063D3N6	200,000.00	AA-	Aa2	03/09/23	03/15/23	200,000.00	4.85	1,615.33	200,000.00	198,702.00

Security Type Sub-Total		1,535,000.00					1,536,023.10	1.58	5,618.79	1,535,355.66	1,446,514.05
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Federal Agency Commercial Mortgage-Backed Security											
FHMS K043 A2 DTD 03/01/2015 3.062% 12/01/2024	3137BGK24	247,236.53	AA+	Aaa	03/19/20	03/25/20	259,482.46	1.95	630.87	250,069.12	240,089.37
FHMS K054 A2 DTD 04/20/2016 2.745% 01/01/2026	3137BNGT5	275,000.00	AA+	Aaa	04/11/23	04/14/23	263,613.28	4.37	629.06	265,918.14	259,990.41
FHMS K058 A2 DTD 11/09/2016 2.653% 08/01/2026	3137BSP72	550,000.00	AA+	Aaa	04/06/23	04/12/23	526,839.84	4.02	1,215.96	530,735.05	511,241.59
FHMS K061 A2 DTD 01/30/2017 3.347% 11/01/2026	3137BTUM1	380,000.00	AA+	Aaa	05/19/23	05/24/23	368,303.13	4.31	1,059.88	369,801.30	359,065.35



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Federal Agency Commercial Mortgage-Backed Security											
FHMS K064 A2 DTD 05/15/2017 3.224% 03/01/2027	3137BXOY1	550,000.00	AA+	Aaa	08/16/23	08/18/23	518,804.69	4.98	1,477.67	520,616.97	514,725.33
FHLMC MULTIFAMILY STRUCTURED P DTD 07/01/2017 3.243% 04/01/2027	3137F1G44	550,000.00	AA+	Aaa	06/08/23	06/13/23	527,033.20	4.44	1,486.38	529,366.28	513,433.89
FHMS KJ46 A1 DTD 07/01/2023 4.777% 06/01/2028	3137HAD45	439,312.38	AA+	Aaa	07/19/23	07/27/23	439,301.41	4.78	1,748.83	439,302.01	429,319.39
FHMS K505 A2 DTD 07/01/2023 4.819% 06/01/2028	3137HACX2	550,000.00	AA+	Aaa	07/13/23	07/20/23	555,493.40	4.59	2,208.71	555,172.08	534,530.74
FNA 2023-M6 A2 DTD 07/01/2023 4.190% 07/01/2028	3136BODE6	550,000.00	AA+	Aaa	07/18/23	07/31/23	540,675.78	4.58	1,920.42	541,158.34	520,408.30
FHMS K508 A2 DTD 10/01/2023 4.740% 08/01/2028	3137HAQ74	500,000.00	AA+	Aaa	10/11/23	10/19/23	489,032.00	5.26	1,975.00	489,102.53	483,211.60
FHMS K506 A2 DTD 09/01/2023 4.650% 08/01/2028	3137HAMH6	800,000.00	AA+	Aaa	09/07/23	09/14/23	788,165.60	4.99	3,100.00	788,446.16	768,661.50
FHMS K509 A2 DTD 10/01/2023 4.850% 09/01/2028	3137HAST4	375,000.00	AA+	AAA	10/25/23	10/31/23	363,043.88	5.60	1,515.63	363,049.67	363,043.88
FHMS K507 A2 DTD 09/01/2023 4.800% 09/01/2028	3137HAMS2	500,000.00	AA+	Aaa	09/20/23	09/28/23	494,023.50	5.07	2,000.00	494,121.67	485,193.46
Security Type Sub-Total		6,266,548.91					6,133,812.17	4.65	20,968.41	6,136,859.32	5,982,914.81
Federal Agency Bond / Note											
FREDDIE MAC NOTES DTD 11/05/2020 0.250% 11/06/2023	3137EAEZ8	350,000.00	AA+	Aaa	11/03/20	11/05/20	349,685.00	0.28	425.35	349,998.56	349,747.30
FANNIE MAE NOTES DTD 11/25/2020 0.250% 11/27/2023	3135G06H1	325,000.00	AA+	Aaa	11/23/20	11/25/20	324,629.50	0.29	347.57	324,991.22	323,777.03
FREDDIE MAC NOTES DTD 12/04/2020 0.250% 12/04/2023	3137EAFA2	300,000.00	AA+	Aaa	12/02/20	12/04/20	299,703.00	0.28	306.25	299,991.05	298,575.30



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Federal Agency Bond / Note											
FEDERAL HOME LOAN BANK NOTES DTD 04/16/2020 0.500% 04/14/2025	3130AJHU6	350,000.00	AA+	Aaa	04/15/20	04/16/20	348,264.00	0.60	82.64	349,495.57	326,818.80
FANNIE MAE NOTES DTD 04/24/2020 0.625% 04/22/2025	3135G03U5	350,000.00	AA+	Aaa	04/22/20	04/24/20	349,279.00	0.67	54.69	349,787.34	327,044.20
FREDDIE MAC NOTES DTD 07/23/2020 0.375% 07/21/2025	3137EAEU9	425,000.00	AA+	Aaa	07/21/20	07/23/20	422,883.50	0.48	442.71	424,271.29	391,455.60
FANNIE MAE NOTES DTD 08/27/2020 0.375% 08/25/2025	3135G05X7	350,000.00	AA+	Aaa	08/25/20	08/27/20	348,362.00	0.47	240.63	349,404.61	320,987.10
FEDERAL HOME LOAN BANK NOTES DTD 09/11/2020 0.375% 09/04/2025	3130AK5E2	150,000.00	AA+	Aaa	09/10/20	09/11/20	149,550.00	0.44	89.06	149,833.51	137,501.25
FREDDIE MAC NOTES DTD 09/25/2020 0.375% 09/23/2025	3137EAEX3	700,000.00	AA+	Aaa	09/23/20	09/25/20	697,893.00	0.44	277.08	699,200.63	640,081.40
FANNIE MAE NOTES DTD 11/12/2020 0.500% 11/07/2025	3135G06G3	650,000.00	AA+	Aaa	11/09/20	11/12/20	647,673.00	0.57	1,570.83	649,058.21	592,800.00
Security Type Sub-Total		3,950,000.00					3,937,922.00	0.46	3,836.81	3,946,031.99	3,708,787.98
Corporate Note											
PNC BANK NA CORP NOTES (CALLABLE) DTD 01/23/2019 3.500% 01/23/2024	693475AV7	400,000.00	A-	A3	02/12/19	02/15/19	402,848.00	3.34	3,811.11	400,083.58	397,505.60
CHARLES SCHWAB CORP NOTES (CALLABLE) DTD 03/18/2021 0.750% 03/18/2024	808513BN4	105,000.00	A-	A2	03/16/21	03/18/21	104,947.50	0.77	94.06	104,993.39	102,767.39
BANK OF NY MELLON CORP NOTES (CALLABLE) DTD 04/26/2021 0.500% 04/26/2024	06406RAS6	210,000.00	A	A1	04/19/21	04/26/21	209,775.30	0.54	14.58	209,963.71	204,241.80
MORGAN STANLEY CORP NOTES DTD 04/28/2014 3.875% 04/29/2024	61746BDQ6	400,000.00	A-	A1	07/19/19	07/23/19	422,916.00	2.59	86.11	402,367.90	395,989.20
AMERICAN HONDA FINANCE CORP NOTE DTD 06/27/2019 2.400% 06/27/2024	02665WCZ2	400,000.00	A-	A3	07/11/19	07/15/19	398,016.00	2.51	3,306.67	399,737.88	391,211.20



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Corporate Note											
GOLDMAN SACHS GROUP INC (CALLABLE) BONDS DTD 07/08/2014 3.850% 07/08/2024	38141EC23	400,000.00	BBB+	A2	07/08/19	07/11/19	418,632.00	2.84	4,833.89	401,709.46	393,998.80
BMW US CAPITAL LLC CORPORATE NOTES DTD 08/12/2021 0.750% 08/12/2024	05565EBU8	70,000.00	A	A2	08/09/21	08/12/21	69,993.70	0.75	115.21	69,998.36	67,277.07
WALT DISNEY COMPANY/THE (CALLABLE) DTD 09/06/2019 1.750% 08/30/2024	254687FK7	400,000.00	A-	A2	09/03/19	09/06/19	398,368.00	1.84	1,186.11	399,728.30	387,240.40
PACCAR FINANCIAL CORP CORPORATE NOTES DTD 02/06/2020 1.800% 02/06/2025	69371RO66	175,000.00	A+	A1	10/22/20	10/29/20	182,894.25	0.73	743.75	177,341.47	167,123.25
AMERICAN EXPRESS CO CORP NOTES (CALLABLE DTD 03/04/2022 2.250% 03/04/2025	025816CO0	80,000.00	BBB+	A2	03/01/22	03/04/22	79,919.20	2.29	285.00	79,963.95	76,056.48
ROCHE HOLDINGS INC (CALLABLE) CORPORATE DTD 03/10/2022 2.132% 03/10/2025	771196BT8	410,000.00	AA	Aa2	03/03/22	03/10/22	410,000.00	2.13	1,238.34	410,000.00	392,019.86
HOME DEPOT INC (CALLABLE) CORPORATE NOTE DTD 03/28/2022 2.700% 04/15/2025	437076CM2	25,000.00	A	A2	03/24/22	03/28/22	24,956.25	2.76	30.00	24,979.15	24,032.75
CINTAS CORPORATION NO. 2 CORP NOTE (CALL DTD 05/03/2022 3.450% 05/01/2025	17252MAP5	65,000.00	A-	A3	04/26/22	05/03/22	64,985.70	3.46	1,121.25	64,992.85	62,906.55
USAA CAPITAL CORP CORPORATE NOTES DTD 05/26/2022 3.375% 05/01/2025	90327OD89	225,000.00	AA	Aa1	05/23/22	05/26/22	224,264.25	3.49	3,796.88	224,624.22	216,753.75
GENERAL DYNAMICS CORP (CALLABLE) CORP NO DTD 05/11/2018 3.500% 05/15/2025	369550BG2	225,000.00	A-	A3	10/16/20	10/20/20	252,247.50	0.80	3,631.25	233,477.75	218,338.65
JPMORGAN CHASE & CO (CALLABLE) CORP NOTE DTD 06/01/2021 0.824% 06/01/2025	46647PCH7	315,000.00	A-	A1	05/24/21	06/01/21	315,000.00	0.82	1,081.50	315,000.00	304,313.63



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Corporate Note											
AMAZON INC CORP NOTES (CALLABLE) DTD 06/03/2020 0.800% 06/03/2025	023135BQ8	475,000.00	AA	A1	06/03/20	06/05/20	474,767.25	0.81	1,562.22	474,925.99	441,881.58
NATIONAL AUSTRALIA BK/NY CORPORATE NOTES DTD 06/09/2022 3.500% 06/09/2025	63254ABD9	250,000.00	AA-	Aa3	05/31/22	06/09/22	250,000.00	3.50	3,451.39	250,000.00	242,187.25
NATIONAL RURAL UTIL COOP CORPORATE NOTES DTD 05/04/2022 3.450% 06/15/2025	63743HFE7	50,000.00	A-	A2	04/27/22	05/04/22	49,986.50	3.46	651.67	49,992.98	48,214.95
IBM CORP CORPORATE NOTES DTD 07/27/2022 4.000% 07/27/2025	459200KS9	225,000.00	A-	A3	07/20/22	07/27/22	225,000.00	4.00	2,350.00	225,000.00	218,921.18
BANK OF AMERICA CORP NOTES DTD 07/30/2015 3.875% 08/01/2025	06051GFS3	225,000.00	A-	A1	08/18/20	08/20/20	256,918.50	0.93	2,179.69	236,287.17	217,710.23
ABBOTT LABORATORIES CORPORATE NOTES (CAL DTD 03/22/2017 3.875% 09/15/2025	002824BM1	225,000.00	AA-	Aa3	09/24/20	09/28/20	257,845.50	0.86	1,114.06	236,298.39	218,795.63
BANK OF AMERICA CORP NOTES (CALLABLE) DTD 12/06/2021 1.530% 12/06/2025	06051GKE8	225,000.00	A-	A1	12/01/21	12/06/21	225,000.00	1.53	1,386.56	225,000.00	212,554.58
JPMORGAN CHASE & CO CORP NOTES (CALLABLE DTD 02/24/2022 2.595% 02/24/2026	46647PCV6	175,000.00	A-	A1	02/16/22	02/24/22	175,000.00	2.60	845.18	175,000.00	166,615.93
UNITEDHEALTH GROUP INC (CALLABLE) CORPOR DTD 05/19/2021 1.150% 05/15/2026	91324PEC2	225,000.00	A+	A2	05/17/21	05/19/21	224,608.50	1.19	1,193.13	224,801.03	203,011.20
BMW US CAPITAL LLC (CALLABLE) CORPORATE DTD 08/12/2021 1.250% 08/12/2026	05565EBW4	175,000.00	A	A2	08/12/21	08/16/21	174,947.50	1.26	480.03	174,970.75	155,970.85
CATERPILLAR FINL SERVICE CORPORATE NOTES DTD 01/10/2022 1.700% 01/08/2027	14913R2U0	225,000.00	A	A2	01/11/22	01/13/22	223,863.75	1.81	1,200.63	224,273.70	200,881.13



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CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Corporate Note											
TARGET CORP CORP NOTES (CALLABLE) DTD 01/24/2022 1.950% 01/15/2027	87612EBM7	40,000.00	A	A2	01/19/22	01/24/22	39,932.00	1.99	229.67	39,956.18	36,026.20
BANK OF NY MELLON CORP (CALLABLE) CORPOR DTD 01/26/2022 2.050% 01/26/2027	06406RBA4	475,000.00	A	A1	01/26/22	01/28/22	473,945.50	2.10	2,569.62	474,316.66	420,404.93
MICROSOFT CORP CORP NOTES (CALLABLE) DTD 02/06/2017 3.300% 02/06/2027	594918BY9	750,000.00	AAA	Aaa	03/14/23	03/17/23	721,942.50	4.36	5,843.75	726,460.90	708,468.75
AMERICAN EXPRESS CO CORP NOTES (CALLABLE DTD 03/04/2022 2.550% 03/04/2027	025816CS6	300,000.00	BBB+	A2	01/13/23	01/18/23	277,203.00	4.59	1,211.25	281,547.45	268,840.20
BERKSHIRE HATHAWAY CORP NOTES (CALLABLE) DTD 03/15/2022 2.300% 03/15/2027	084664CZ2	475,000.00	AA	Aa2	03/15/22	03/17/22	466,089.00	2.70	1,395.97	468,990.94	432,971.53
CHARLES SCHWAB CORP NOTES (CALLABLE) DTD 09/24/2021 3.300% 04/01/2027	808513BW4	300,000.00	A-	A2	02/17/23	02/22/23	284,925.00	4.66	825.00	287,459.29	272,418.00
NATIONAL AUSTRALIA BK/NY CORPORATE NOTES DTD 06/09/2022 3.905% 06/09/2027	63254ABE7	500,000.00	AA-	Aa3	01/13/23	01/18/23	488,325.00	4.50	7,701.53	490,415.28	469,360.00
APPLE INC (CALLABLE) BONDS DTD 09/12/2017 2.900% 09/12/2027	037833DB3	775,000.00	AA+	Aaa	01/19/23	01/23/23	741,062.75	3.94	3,059.10	746,715.62	711,087.30
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 01/12/2023 4.625% 01/12/2028	89236TKO7	375,000.00	A+	A1	02/08/23	02/10/23	376,282.50	4.55	5,251.30	376,094.09	362,533.50
NATIONAL RURAL UTIL COOP CORP NOTES (CAL DTD 02/07/2018 3.400% 02/07/2028	637432NP6	350,000.00	A-	A1	02/17/23	02/22/23	329,189.00	4.76	2,776.67	332,084.84	318,654.70
TEXAS INSTRUMENTS INC CORP NOTE (CALLABL DTD 11/18/2022 4.600% 02/15/2028	882508BV5	85,000.00	A+	Aa3	05/11/23	05/18/23	87,043.40	4.04	825.44	86,843.02	82,525.14



Managed Account Detail of Securities Held

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

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Corporate Note											
BRISTOL-MYERS SQUIBB CO CORP NOTES (CALL DTD 07/15/2020 3.900% 02/20/2028	110122DE5	375,000.00	A+	A2	03/09/23	03/13/23	358,263.75	4.93	2,884.38	360,424.16	352,715.63
LOCKHEED MARTIN CORP NOTES (CALLABLE) DTD 05/25/2023 4.450% 05/15/2028	539830BZ1	60,000.00	A-	A2	05/23/23	05/25/23	59,892.00	4.49	1,157.00	59,901.51	57,372.84
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 07/14/2023 4.950% 07/14/2028	24422EXB0	375,000.00	A	A2	07/21/23	07/25/23	377,865.00	4.78	5,517.19	377,708.81	365,272.88
CITIBANK NA CORP NOTES (CALLABLE) DTD 09/29/2023 5.803% 09/29/2028	17325FBB3	750,000.00	A+	Aa3	10/02/23	10/04/23	746,280.00	5.92	3,868.67	746,329.56	740,879.25
Security Type Sub-Total		12,365,000.00					12,345,941.55	3.11	86,906.81	12,270,760.29	11,728,051.74
Certificate of Deposit											
TORONTO DOMINION BANK NY CERT DEPOS DTD 10/31/2022 5.600% 10/27/2025	89115B6K1	450,000.00	A	A1	10/27/22	10/31/22	450,000.00	5.58	490.00	450,000.00	449,850.11
NORDEA BANK ABP NEW YORK CERT DEPOS DTD 11/03/2022 5.530% 11/03/2025	65558UYF3	450,000.00	AA-	Aa3	11/02/22	11/03/22	450,000.00	5.53	12,304.25	450,000.00	446,886.45
Security Type Sub-Total		900,000.00					900,000.00	5.56	12,794.25	900,000.00	896,736.56
Asset-Backed Security											
HART 2021-A A3 DTD 04/28/2021 0.380% 09/15/2025	44933LAC7	28,771.97	AAA	NR	04/20/21	04/28/21	28,768.95	0.38	4.86	28,770.68	28,237.10
NAROT 2021-A A3 DTD 06/23/2021 0.330% 10/15/2025	65480BAC1	160,682.51	AAA	Aaa	06/15/21	06/23/21	160,679.78	0.33	23.57	160,681.27	156,413.63
TAOT 2021-B A3 DTD 06/14/2021 0.260% 11/17/2025	89190GAC1	161,204.86	AAA	NR	06/08/21	06/14/21	161,187.49	0.26	18.63	161,196.84	157,036.20



Managed Account Detail of Securities Held

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

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Asset-Backed Security											
HAROT 2021-4 A3 DTD 11/24/2021 0.880% 01/21/2026	43815GAC3	80,224.67	NR	Aaa	11/16/21	11/24/21	80,207.76	0.89	19.61	80,215.63	77,266.99
CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314QAC8	52,946.61	AAA	NR	04/13/21	04/21/21	52,935.19	0.52	12.24	52,941.18	51,512.90
HART 2021-C A3 DTD 11/17/2021 0.740% 05/15/2026	44935FAD6	63,922.68	AAA	NR	11/09/21	11/17/21	63,908.41	0.75	21.02	63,914.62	61,764.91
DCENT 2021-A1 A1 DTD 09/27/2021 0.580% 09/15/2026	254683CP8	195,000.00	AAA	Aaa	09/20/21	09/27/21	194,958.25	0.58	50.27	194,975.86	185,964.62
GMCAR 2021-4 A3 DTD 10/21/2021 0.680% 09/16/2026	362554AC1	69,087.56	AAA	Aaa	10/13/21	10/21/21	69,085.79	0.68	19.57	69,086.52	66,454.41
CARMX 2022-3 A3 DTD 07/20/2022 3.970% 04/15/2027	14318MAD1	210,000.00	AAA	NR	07/12/22	07/20/22	209,995.04	3.97	370.53	209,996.38	204,276.45
NAROT 2022-B A3 DTD 09/28/2022 4.460% 05/17/2027	65480JAC4	140,000.00	AAA	Aaa	09/20/22	09/28/22	139,971.03	4.46	277.51	139,977.86	137,006.24
GMCAR 2022-4 A3 DTD 10/12/2022 4.820% 08/16/2027	36265OAD8	275,000.00	AAA	NR	10/04/22	10/12/22	274,954.93	4.82	552.29	274,964.74	270,653.19
TAOT 2023-A A3 DTD 01/30/2023 4.630% 09/15/2027	891940AC2	245,000.00	AAA	NR	01/24/23	01/30/23	244,999.88	4.63	504.16	244,999.90	239,956.68
COMET 2022-A3 A DTD 11/03/2022 4.950% 10/15/2027	14041NGB1	245,000.00	AAA	NR	10/27/22	11/03/22	244,961.56	4.95	539.00	244,969.28	241,971.48
HDMOT 2023-A A3 DTD 02/23/2023 5.050% 12/15/2027	41285JAD0	170,000.00	NR	Aaa	02/13/23	02/23/23	169,982.88	5.05	381.56	169,985.33	167,767.88
FORDO 2023-A A3 DTD 03/31/2023 4.650% 02/15/2028	344928AD8	130,000.00	AAA	NR	03/28/23	03/31/23	129,986.44	4.65	268.67	129,988.08	127,163.48
HAROT 2023-3 A3 DTD 08/22/2023 5.410% 02/18/2028	43815OAC1	320,000.00	AAA	NR	08/15/23	08/22/23	319,934.02	5.42	625.16	319,936.87	317,648.29
DCENT 2023-A1 A DTD 04/11/2023 4.310% 03/15/2028	254683CY9	320,000.00	NR	Aaa	04/04/23	04/11/23	319,981.44	4.31	612.98	319,983.54	310,580.16



Managed Account Detail of Securities Held

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CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Asset-Backed Security											
BACCT 2023-A1 A1 DTD 06/16/2023 4.790% 05/15/2028	05522RDG0	170,000.00	AAA	NR	06/08/23	06/16/23	169,961.51	4.79	361.91	169,964.47	166,779.35
AMXCA 2023-1 A DTD 06/14/2023 4.870% 05/15/2028	02582JJZ4	190,000.00	AAA	NR	06/07/23	06/14/23	189,983.15	4.87	411.24	189,984.46	186,762.23
COMET 2023-A1 A DTD 05/24/2023 4.420% 05/15/2028	14041NGD7	490,000.00	AAA	NR	05/17/23	05/24/23	489,887.64	4.43	962.58	489,897.59	475,891.72
DCENT 2023-A2 A DTD 06/28/2023 4.930% 06/15/2028	254683CZ6	350,000.00	AAA	Aaa	06/21/23	06/28/23	349,952.72	4.93	766.89	349,956.00	343,660.45
FITAT 2023-1 A3 DTD 08/23/2023 5.530% 08/15/2028	31680EAD3	350,000.00	AAA	Aaa	08/15/23	08/23/23	349,978.30	5.53	860.22	349,979.14	348,423.22
CHAIT 2023-A1 A DTD 09/15/2023 5.160% 09/15/2028	161571HT4	405,000.00	AAA	NR	09/07/23	09/15/23	404,887.73	5.17	928.80	404,890.28	401,181.26
AMXCA 2023-3 A DTD 09/19/2023 5.230% 09/15/2028	02582JKD1	410,000.00	AAA	NR	09/12/23	09/19/23	409,981.67	5.23	953.02	409,982.05	406,260.68
Security Type Sub-Total		5,231,840.86					5,231,131.56	4.20	9,546.29	5,231,238.57	5,130,633.52
Managed Account Sub-Total		53,433,389.77					51,907,819.68	3.32	284,900.85	52,161,583.49	50,203,300.99
Joint Powers Authority											
CAMP Pool		31,933.12	AAAm	NR			31,933.12		0.00	31,933.12	31,933.12
Liquid Sub-Total		31,933.12					31,933.12		0.00	31,933.12	31,933.12
Securities Sub-Total		\$53,465,322.89					\$51,939,752.80	3.32%	\$284,900.85	\$52,193,516.61	\$50,235,234.11
Accrued Interest											\$284,900.85
Total Investments											\$50,520,134.96



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CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

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U.S. Treasury Bond / Note										
US TREASURY NOTES DTD 01/31/2022 0.875% 01/31/2024	91282CDV0	300,000.00	CITIGRP		98.89	296,671.86	8,109.36	(581.93)	0.25	5.36
US TREASURY NOTES DTD 12/31/2019 1.750% 12/31/2024	912828YY0	150,000.00	WELLS_F		95.92	143,882.82	(16,441.40)	(8,854.03)	1.15	5.40
US TREASURY NOTES DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	150,000.00	GOLDMAN		92.22	138,328.13	(8,765.62)	(10,531.54)	1.66	5.19
US TREASURY NOTES DTD 04/30/2021 0.750% 04/30/2026	91282CBW0	75,000.00	BMO		90.23	67,675.79	(3,782.22)	(5,223.46)	2.48	4.95
US TREASURY NOTES DTD 04/30/2021 0.750% 04/30/2026	91282CBW0	950,000.00	CITIGRP		90.23	857,226.61	(69,617.14)	(79,379.52)	2.48	4.95
US TREASURY NOTES DTD 07/31/2021 0.625% 07/31/2026	91282CCP4	200,000.00	BMO		89.09	178,187.50	(820.31)	(7,026.57)	2.72	4.91
US TREASURY NOTES DTD 07/31/2021 0.625% 07/31/2026	91282CCP4	250,000.00	HSBC		89.09	222,734.38	(3,515.62)	(11,877.22)	2.72	4.91
US TREASURY NOTES DTD 07/31/2021 0.625% 07/31/2026	91282CCP4	750,000.00	BMO		89.09	668,203.12	(22,265.63)	(40,815.52)	2.72	4.91
US TREASURY NOTES DTD 07/31/2021 0.625% 07/31/2026	91282CCP4	800,000.00	HSBC		89.09	712,750.00	(19,593.75)	(41,522.76)	2.72	4.91
US TREASURY NOTES DTD 07/31/2021 0.625% 07/31/2026	91282CCP4	900,000.00	MERRILL		89.09	801,843.75	(17,191.41)	(44,589.14)	2.72	4.91
US TREASURY NOTES DTD 07/31/2021 0.625% 07/31/2026	91282CCP4	900,000.00	BMO		89.09	801,843.75	(17,718.75)	(42,361.77)	2.72	4.91
US TREASURY NOTES DTD 11/15/2016 2.000% 11/15/2026	912828U24	250,000.00	BMO		91.89	229,726.55	1,582.02	(3,792.76)	2.93	4.90
US TREASURY NOTES DTD 11/15/2016 2.000% 11/15/2026	912828U24	975,000.00	BMO		91.89	895,933.55	(11,159.22)	(25,569.63)	2.93	4.90
US TREASURY NOTES DTD 11/15/2016 2.000% 11/15/2026	912828U24	2,100,000.00	HSBC		91.89	1,929,703.02	(24,363.39)	(57,728.33)	2.93	4.90
US TREASURY NOTES DTD 11/15/2016 2.000% 11/15/2026	912828U24	9,500,000.00	JPM_CHA		91.89	8,729,608.90	(192,969.23)	(311,923.09)	2.93	4.90
US TREASURY NOTES DTD 04/30/2022 2.750% 04/30/2027	91282CEN7	1,200,000.00	BNP_PAR		93.22	1,118,625.00	(36,796.88)	(44,605.98)	3.35	4.88
US TREASURY NOTES DTD 07/31/2022 2.750% 07/31/2027	91282CFB2	375,000.00	MORGAN_		92.75	347,812.50	(14,516.60)	(15,989.96)	3.56	4.89



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CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
U.S. Treasury Bond / Note										
US TREASURY NOTES DTD 07/31/2022 2.750% 07/31/2027	91282CFB2	600,000.00	CITIGRP		92.75	556,500.00	(9,140.63)	(11,847.73)	3.56	4.89
US TREASURY NOTES DTD 07/31/2022 2.750% 07/31/2027	91282CFB2	800,000.00	BMO		92.75	742,000.00	(4,531.25)	(12,511.66)	3.56	4.89
US TREASURY NOTES DTD 07/31/2022 2.750% 07/31/2027	91282CFB2	825,000.00	HSBC		92.75	765,187.50	(21,591.80)	(25,323.11)	3.56	4.89
Security Type Sub-Total		22,050,000.00				20,204,444.73	(485,089.47)	(802,055.71)	2.91	4.91
Supra-National Agency Bond / Note										
INTL BK RECON & DEVELOP NOTES DTD 11/24/2020 0.250% 11/24/2023	459058JM6	500,000.00	TD		99.68	498,413.50	(511.50)	(1,563.92)	0.07	5.02
INTER-AMERICAN DEVEL BK NOTES DTD 09/23/2021 0.500% 09/23/2024	4581X0DZ8	635,000.00	JPM_CHA		95.56	606,804.10	(27,726.00)	(28,055.70)	0.90	5.64
Security Type Sub-Total		1,135,000.00				1,105,217.60	(28,237.50)	(29,619.62)	0.52	5.36
Municipal Bond / Note										
CT ST TXBL GO BONDS DTD 06/11/2020 1.998% 07/01/2024	20772KJW0	60,000.00	SIEBERT		97.77	58,660.80	(1,339.20)	(1,339.20)	0.66	5.43
CHAFFEY UHSD, CA TXBL GO BONDS DTD 12/05/2019 2.101% 08/01/2024	157411TK5	100,000.00	RBC		97.51	97,512.00	(2,488.00)	(2,488.00)	0.75	5.52
NY ST URBAN DEV CORP TXBL REV BONDS DTD 12/23/2020 0.870% 03/15/2025	650036DT0	325,000.00	WELLS_F		93.36	303,433.00	(21,567.00)	(21,567.00)	1.37	5.97
UNIV OF CAL TXBL REV BONDS DTD 07/16/2020 0.883% 05/15/2025	91412HGE7	85,000.00	JPM_CHA	04/15/25	93.02	79,070.40	(5,929.60)	(5,929.60)	1.45	5.67
FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025	341271AD6	65,000.00	MERRILL		93.26	60,619.65	(4,839.90)	(4,540.10)	1.65	5.54
FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025	341271AD6	85,000.00	MERRILL		93.26	79,271.85	(6,291.70)	(5,924.06)	1.65	5.54
FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025	341271AD6	160,000.00	MERRILL		93.26	149,217.60	(10,782.40)	(10,782.40)	1.65	5.54
MN ST TXBL GO BONDS DTD 08/25/2020 0.630% 08/01/2025	60412AVJ9	100,000.00	MORGAN_		92.26	92,262.00	(7,738.00)	(7,738.00)	1.74	5.31



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Municipal Bond / Note										
SAN JUAN USD, CA TXBL GO BONDS DTD 10/29/2020 0.852% 08/01/2025	798306WP7	130,000.00	KEYBANC		92.74	120,556.80	(9,443.20)	(9,443.20)	1.74	5.24
LOS ANGELES CCD, CA TXBL GO BONDS DTD 11/10/2020 0.773% 08/01/2025	54438CYK2	140,000.00	MERRILL		92.34	129,277.40	(10,722.60)	(10,722.60)	1.74	5.41
CA ST UNIV TXBL REV BONDS DTD 07/29/2021 0.862% 11/01/2025	13077DOD7	85,000.00	JPM_CHA		91.68	77,930.55	(7,069.45)	(7,069.45)	1.98	5.29
CA ST MUNICIPAL BONDS DTD 03/15/2023 4.846% 03/01/2027	13063D3N6	200,000.00	WELLS_F		99.35	198,702.00	(1,298.00)	(1,298.00)	3.10	5.06

Security Type Sub-Total		1,535,000.00				1,446,514.05	(89,509.05)	(88,841.61)	1.72	5.50
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Federal Agency Commercial Mortgage-Backed Security										
FHMS K043 A2 DTD 03/01/2015 3.062% 12/01/2024	3137BGK24	247,236.53	CITIGRP		97.11	240,089.37	(19,393.09)	(9,979.75)	1.03	5.81
FHMS K054 A2 DTD 04/20/2016 2.745% 01/01/2026	3137BNGT5	275,000.00	BAIRD		94.54	259,990.41	(3,622.87)	(5,927.73)	1.99	5.42
FHMS K058 A2 DTD 11/09/2016 2.653% 08/01/2026	3137BSP72	550,000.00	BREAN		92.95	511,241.59	(15,598.25)	(19,493.46)	2.60	5.41
FHMS K061 A2 DTD 01/30/2017 3.347% 11/01/2026	3137BTUM1	380,000.00	CITIGRP		94.49	359,065.35	(9,237.78)	(10,735.95)	2.68	5.34
FHMS K064 A2 DTD 05/15/2017 3.224% 03/01/2027	3137BXQY1	550,000.00	MORGAN_		93.59	514,725.33	(4,079.36)	(5,891.64)	2.99	5.33
FHLMC MULTIFAMILY STRUCTURED P DTD 07/01/2017 3.243% 04/01/2027	3137F1G44	550,000.00	CITIGRP		93.35	513,433.89	(13,599.31)	(15,932.39)	3.13	5.38
FHMS KJ46 A1 DTD 07/01/2023 4.777% 06/01/2028	3137HAD45	439,312.38	JPM_CHA		97.73	429,319.39	(9,982.02)	(9,982.62)	3.22	5.34
FHMS K505 A2 DTD 07/01/2023 4.819% 06/01/2028	3137HACX2	550,000.00	JPM_CHA		97.19	534,530.74	(20,962.66)	(20,641.34)	3.98	5.51
FNA 2023-M6 A2 DTD 07/01/2023 4.190% 07/01/2028	3136BODE6	550,000.00	JPM_CHA		94.62	520,408.30	(20,267.48)	(20,750.04)	4.14	5.50
FHMS K508 A2 DTD 10/01/2023 4.740% 08/01/2028	3137HAQ74	500,000.00	BMO		96.64	483,211.60	(5,820.40)	(5,890.93)	4.13	5.55
FHMS K506 A2 DTD 09/01/2023 4.650% 08/01/2028	3137HAMH6	800,000.00	WELLS_F		96.08	768,661.50	(19,504.10)	(19,784.66)	4.11	5.59



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Federal Agency Commercial Mortgage-Backed Security										
FHMS K509 A2 DTD 10/01/2023 4.850% 09/01/2028	3137HAST4	375,000.00	MORGAN_		96.81	363,043.88	0.00	(5.79)	4.36	5.60
FHMS K507 A2 DTD 09/01/2023 4.800% 09/01/2028	3137HAMS2	500,000.00	MERRILL		97.04	485,193.46	(8,830.04)	(8,928.21)	4.16	5.50
Security Type Sub-Total		6,266,548.91				5,982,914.81	(150,897.36)	(153,944.51)	3.45	5.48
Federal Agency Bond / Note										
FREDDIE MAC NOTES DTD 11/05/2020 0.250% 11/06/2023	3137EAEZ8	350,000.00	CITIGRP		99.93	349,747.30	62.30	(251.26)	0.02	4.58
FANNIE MAE NOTES DTD 11/25/2020 0.250% 11/27/2023	3135G06H1	325,000.00	NOMURA		99.62	323,777.03	(852.47)	(1,214.19)	0.08	5.28
FREDDIE MAC NOTES DTD 12/04/2020 0.250% 12/04/2023	3137EAFA2	300,000.00	CITIGRP		99.53	298,575.30	(1,127.70)	(1,415.75)	0.10	5.30
FEDERAL HOME LOAN BANK NOTES DTD 04/16/2020 0.500% 04/14/2025	3130AJHU6	350,000.00	CITIGRP		93.38	326,818.80	(21,445.20)	(22,676.77)	1.45	5.29
FANNIE MAE NOTES DTD 04/24/2020 0.625% 04/22/2025	3135G03U5	350,000.00	CITIGRP		93.44	327,044.20	(22,234.80)	(22,743.14)	1.47	5.30
FREDDIE MAC NOTES DTD 07/23/2020 0.375% 07/21/2025	3137EAEU9	425,000.00	WELLS_F		92.11	391,455.60	(31,427.90)	(32,815.69)	1.72	5.22
FANNIE MAE NOTES DTD 08/27/2020 0.375% 08/25/2025	3135G05X7	350,000.00	BARCLAY		91.71	320,987.10	(27,374.90)	(28,417.51)	1.81	5.21
FEDERAL HOME LOAN BANK NOTES DTD 09/11/2020 0.375% 09/04/2025	3130AK5E2	150,000.00	WELLS_F		91.67	137,501.25	(12,048.75)	(12,332.26)	1.84	5.17
FREDDIE MAC NOTES DTD 09/25/2020 0.375% 09/23/2025	3137EAEX3	700,000.00	CITIGRP		91.44	640,081.40	(57,811.60)	(59,119.23)	1.89	5.17
FANNIE MAE NOTES DTD 11/12/2020 0.500% 11/07/2025	3135G06G3	650,000.00	BARCLAY		91.20	592,800.00	(54,873.00)	(56,258.21)	2.01	5.14
Security Type Sub-Total		3,950,000.00				3,708,787.98	(229,134.02)	(237,244.01)	1.33	5.16
Corporate Note										
PNC BANK NA CORP NOTES (CALLABLE) DTD 01/23/2019 3.500% 01/23/2024	693475AV7	400,000.00	CITIGRP	12/23/23	99.38	397,505.60	(5,342.40)	(2,577.98)	0.15	6.19



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Corporate Note										
CHARLES SCHWAB CORP NOTES (CALLABLE) DTD 03/18/2021 0.750% 03/18/2024	808513BN4	105,000.00	CSFB	02/18/24	97.87	102,767.39	(2,180.11)	(2,226.00)	0.30	6.43
BANK OF NY MELLON CORP NOTES (CALLABLE) DTD 04/26/2021 0.500% 04/26/2024	06406RAS6	210,000.00	JPM_CHA	03/26/24	97.26	204,241.80	(5,533.50)	(5,721.91)	0.41	6.28
MORGAN STANLEY CORP NOTES DTD 04/28/2014 3.875% 04/29/2024	61746BDQ6	400,000.00	WELLS_FA		99.00	395,989.20	(26,926.80)	(6,378.70)	0.50	5.95
AMERICAN HONDA FINANCE CORP NOTE DTD 06/27/2019 2.400% 06/27/2024	02665WCZ2	400,000.00	WELLS_FA		97.80	391,211.20	(6,804.80)	(8,526.68)	0.65	5.84
GOLDMAN SACHS GROUP INC (CALLABLE) BONDS DTD 07/08/2014 3.850% 07/08/2024	38141EC23	400,000.00	SUSQ	04/08/24	98.50	393,998.80	(24,633.20)	(7,710.66)	0.43	6.10
BMW US CAPITAL LLC CORPORATE NOTES DTD 08/12/2021 0.750% 08/12/2024	05565EBU8	70,000.00	GOLDMAN		96.11	67,277.07	(2,716.63)	(2,721.29)	0.78	5.90
WALT DISNEY COMPANY/THE (CALLABLE) DTD 09/06/2019 1.750% 08/30/2024	254687FK7	400,000.00	JPM_CHAS	07/30/24	96.81	387,240.40	(11,127.60)	(12,487.90)	0.75	5.72
PACCAR FINANCIAL CORP CORPORATE NOTES DTD 02/06/2020 1.800% 02/06/2025	69371RQ66	175,000.00	MERRILL		95.50	167,123.25	(15,771.00)	(10,218.22)	1.25	5.53
AMERICAN EXPRESS CO CORP NOTES (CALLABLE) DTD 03/04/2022 2.250% 03/04/2025	025816CQ0	80,000.00	BARCLAY	02/01/25	95.07	76,056.48	(3,862.72)	(3,907.47)	1.24	6.12
ROCHE HOLDINGS INC (CALLABLE) CORPORATE DTD 03/10/2022 2.132% 03/10/2025	771196BT8	410,000.00	DEUTSCH	02/10/25	95.61	392,019.86	(17,980.14)	(17,980.14)	1.26	5.52
HOME DEPOT INC (CALLABLE) CORPORATE NOTE DTD 03/28/2022 2.700% 04/15/2025	437076CM2	25,000.00	MORGAN_	03/15/25	96.13	24,032.75	(923.50)	(946.40)	1.36	5.50
CINTAS CORPORATION NO. 2 CORP NOTE (CALL DTD 05/03/2022 3.450% 05/01/2025	17252MAP5	65,000.00	KEYBANC	04/01/25	96.78	62,906.55	(2,079.15)	(2,086.30)	1.37	5.72
USAA CAPITAL CORP CORPORATE NOTES DTD 05/26/2022 3.375% 05/01/2025	90327QD89	225,000.00	MERRILL		96.34	216,753.75	(7,510.50)	(7,870.47)	1.45	5.96



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Corporate Note										
GENERAL DYNAMICS CORP (CALLABLE) CORP NO DTD 05/11/2018 3.500% 05/15/2025	369550BG2	225,000.00	JPM_CHA	03/15/25	97.04	218,338.65	(33,908.85)	(15,139.10)	1.33	5.53
JPMORGAN CHASE & CO (CALLABLE) CORP NOTE DTD 06/01/2021 0.824% 06/01/2025	46647PCH7	315,000.00	JPM_CHA	06/01/24	96.61	304,313.63	(10,686.37)	(10,686.37)	0.58	3.03
AMAZON INC CORP NOTES (CALLABLE) DTD 06/03/2020 0.800% 06/03/2025	023135BQ8	475,000.00	GOLDMAN	05/03/25	93.03	441,881.58	(32,885.67)	(33,044.41)	1.50	5.43
NATIONAL AUSTRALIA BK/NY CORPORATE NOTES DTD 06/09/2022 3.500% 06/09/2025	63254ABD9	250,000.00	CITIGRP		96.87	242,187.25	(7,812.75)	(7,812.75)	1.56	5.56
NATIONAL RURAL UTIL COOP CORPORATE NOTES DTD 05/04/2022 3.450% 06/15/2025	63743HFE7	50,000.00	RBC		96.43	48,214.95	(1,771.55)	(1,778.03)	1.57	5.78
IBM CORP CORPORATE NOTES DTD 07/27/2022 4.000% 07/27/2025	459200KS9	225,000.00	JPM_CHA		97.30	218,921.18	(6,078.82)	(6,078.82)	1.68	5.65
BANK OF AMERICA CORP NOTES DTD 07/30/2015 3.875% 08/01/2025	06051GFS3	225,000.00	MERRILL		96.76	217,710.23	(39,208.27)	(18,576.94)	1.70	5.84
ABBOTT LABORATORIES CORPORATE NOTES (CAL DTD 03/22/2017 3.875% 09/15/2025	002824BM1	225,000.00	US_BANC	06/15/25	97.24	218,795.63	(39,049.87)	(17,502.76)	1.58	5.44
BANK OF AMERICA CORP NOTES (CALLABLE) DTD 12/06/2021 1.530% 12/06/2025	06051GKE8	225,000.00	MERRILL	12/06/24	94.47	212,554.58	(12,445.42)	(12,445.42)	1.09	4.31
JPMORGAN CHASE & CO CORP NOTES (CALLABLE DTD 02/24/2022 2.595% 02/24/2026	46647PCV6	175,000.00	JPM_CHA	02/24/25	95.21	166,615.93	(8,384.07)	(8,384.07)	1.30	4.80
UNITEDHEALTH GROUP INC (CALLABLE) CORPOR DTD 05/19/2021 1.150% 05/15/2026	91324PEC2	225,000.00	CITIGRP	04/15/26	90.23	203,011.20	(21,597.30)	(21,789.83)	2.42	5.31
BMW US CAPITAL LLC (CALLABLE) CORPORATE DTD 08/12/2021 1.250% 08/12/2026	05565EBW4	175,000.00	MITSU	07/12/26	89.13	155,970.85	(18,976.65)	(18,999.90)	2.65	5.52



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Corporate Note										
CATERPILLAR FINL SERVICE CORPORATE NOTES	14913R2U0	225,000.00	JPM_CHA		89.28	200,881.13	(22,982.62)	(23,392.57)	3.09	5.40
DTD 01/10/2022 1.700% 01/08/2027										
TARGET CORP CORP NOTES (CALLABLE)	87612EBM7	40,000.00	CITIGRP	12/15/26	90.07	36,026.20	(3,905.80)	(3,929.98)	3.02	5.36
DTD 01/24/2022 1.950% 01/15/2027										
BANK OF NY MELLON CORP (CALLABLE) CORPOR	06406RBA4	475,000.00	DEUTSCH	12/26/26	88.51	420,404.93	(53,540.57)	(53,911.73)	3.05	6.01
DTD 01/26/2022 2.050% 01/26/2027										
MICROSOFT CORP CORP NOTES (CALLABLE)	594918BY9	750,000.00	GOLDMAN	11/06/26	94.46	708,468.75	(13,473.75)	(17,992.15)	2.87	5.16
DTD 02/06/2017 3.300% 02/06/2027										
AMERICAN EXPRESS CO CORP NOTES (CALLABLE)	025816CS6	300,000.00	RBS	02/01/27	89.61	268,840.20	(8,362.80)	(12,707.25)	3.12	6.02
DTD 03/04/2022 2.550% 03/04/2027										
BERKSHIRE HATHAWAY CORP NOTES (CALLABLE)	084664CZ2	475,000.00	SEEL	02/15/27	91.15	432,971.53	(33,117.47)	(36,019.41)	3.17	5.19
DTD 03/15/2022 2.300% 03/15/2027										
CHARLES SCHWAB CORP NOTES (CALLABLE)	808513BW4	300,000.00	BARCLAY	01/01/27	90.81	272,418.00	(12,507.00)	(15,041.29)	3.02	6.33
DTD 09/24/2021 3.300% 04/01/2027										
NATIONAL AUSTRALIA BK/NY CORPORATE NOTES	63254ABE7	500,000.00	CBAA		93.87	469,360.00	(18,965.00)	(21,055.28)	3.34	5.81
DTD 06/09/2022 3.905% 06/09/2027										
APPLE INC (CALLABLE) BONDS	037833DB3	775,000.00	TD	06/12/27	91.75	711,087.30	(29,975.45)	(35,628.32)	3.44	5.29
DTD 09/12/2017 2.900% 09/12/2027										
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES	89236TKO7	375,000.00	WELLS_F		96.68	362,533.50	(13,749.00)	(13,560.59)	3.81	5.52
DTD 01/12/2023 4.625% 01/12/2028										
NATIONAL RURAL UTIL COOP CORP NOTES (CAL	637432NP6	350,000.00	MORGAN_	11/07/27	91.04	318,654.70	(10,534.30)	(13,430.14)	3.75	5.80
DTD 02/07/2018 3.400% 02/07/2028										
TEXAS INSTRUMENTS INC CORP NOTE (CALLABL	882508BV5	85,000.00	JPM_CHA	01/15/28	97.09	82,525.14	(4,518.26)	(4,317.88)	3.83	5.37
DTD 11/18/2022 4.600% 02/15/2028										



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Corporate Note										
BRISTOL-MYERS SQUIBB CO CORP NOTES (CALL DTD 07/15/2020 3.900% 02/20/2028	110122DE5	375,000.00	MKTX	11/20/27	94.06	352,715.63	(5,548.12)	(7,708.53)	3.75	5.47
LOCKHEED MARTIN CORP NOTES (CALLABLE) DTD 05/25/2023 4.450% 05/15/2028	539830BZ1	60,000.00	BARCLAY	04/15/28	95.62	57,372.84	(2,519.16)	(2,528.67)	4.07	5.55
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 07/14/2023 4.950% 07/14/2028	24422EXB0	375,000.00	CITIGRP		97.41	365,272.88	(12,592.12)	(12,435.93)	4.19	5.58
CITIBANK NA CORP NOTES (CALLABLE) DTD 09/29/2023 5.803% 09/29/2028	17325FBB3	750,000.00	BARCLAY	08/29/28	98.78	740,879.25	(5,400.75)	(5,450.31)	4.25	6.09
Security Type Sub-Total		12,365,000.00				11,728,051.74	(617,889.81)	(542,708.55)	2.27	5.59
Certificate of Deposit										
TORONTO DOMINION BANK NY CERT DEPOS DTD 10/31/2022 5.600% 10/27/2025	89115B6K1	450,000.00	TD		99.97	449,850.11	(149.89)	(149.89)	1.95	5.57
NORDEA BANK ABP NEW YORK CERT DEPOS DTD 11/03/2022 5.530% 11/03/2025	65558UYF3	450,000.00	WELLS_F		99.31	446,886.45	(3,113.55)	(3,113.55)	1.88	5.90
Security Type Sub-Total		900,000.00				896,736.56	(3,263.44)	(3,263.44)	1.91	5.73
Asset-Backed Security										
HART 2021-A A3 DTD 04/28/2021 0.380% 09/15/2025	44933LAC7	28,771.97	BARCLAY		98.14	28,237.10	(531.85)	(533.58)	0.32	1.38
NAROT 2021-A A3 DTD 06/23/2021 0.330% 10/15/2025	65480BAC1	160,682.51	MITSU		97.34	156,413.63	(4,266.15)	(4,267.64)	0.47	1.71
TAOT 2021-B A3 DTD 06/14/2021 0.260% 11/17/2025	89190GAC1	161,204.86	CITIGRP		97.41	157,036.20	(4,151.29)	(4,160.64)	0.43	1.54
HAROT 2021-4 A3 DTD 11/24/2021 0.880% 01/21/2026	43815GAC3	80,224.67	MERRILL		96.31	77,266.99	(2,940.77)	(2,948.64)	0.67	2.59



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Asset-Backed Security										
CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314OAC8	52,946.61	MERRILL		97.29	51,512.90	(1,422.29)	(1,428.28)	0.43	1.72
HART 2021-C A3 DTD 11/17/2021 0.740% 05/15/2026	44935FAD6	63,922.68	SMBC		96.62	61,764.91	(2,143.50)	(2,149.71)	0.59	2.11
DCENT 2021-A1 A1 DTD 09/27/2021 0.580% 09/15/2026	254683CP8	195,000.00	CITIGRP		95.37	185,964.62	(8,993.63)	(9,011.24)	0.85	2.25
GMCAR 2021-4 A3 DTD 10/21/2021 0.680% 09/16/2026	362554AC1	69,087.56	JPM_CHA		96.19	66,454.41	(2,631.38)	(2,632.11)	0.70	2.04
CARMX 2022-3 A3 DTD 07/20/2022 3.970% 04/15/2027	14318MAD1	210,000.00	RBC		97.27	204,276.45	(5,718.59)	(5,719.93)	1.19	4.83
NAROT 2022-B A3 DTD 09/28/2022 4.460% 05/17/2027	65480JAC4	140,000.00	WELLS_F		97.86	137,006.24	(2,964.79)	(2,971.62)	1.43	5.12
GMCAR 2022-4 A3 DTD 10/12/2022 4.820% 08/16/2027	36265QAD8	275,000.00	RBC		98.42	270,653.19	(4,301.74)	(4,311.55)	1.36	5.28
TAOT 2023-A A3 DTD 01/30/2023 4.630% 09/15/2027	891940AC2	245,000.00	MERRILL		97.94	239,956.68	(5,043.20)	(5,043.22)	1.56	5.22
COMET 2022-A3 A DTD 11/03/2022 4.950% 10/15/2027	14041NGB1	245,000.00	RBC		98.76	241,971.48	(2,990.08)	(2,997.80)	1.81	5.30
HDMOT 2023-A A3 DTD 02/23/2023 5.050% 12/15/2027	41285JAD0	170,000.00	JPM_CHA		98.69	167,767.88	(2,215.00)	(2,217.45)	1.50	5.41
FORDO 2023-A A3 DTD 03/31/2023 4.650% 02/15/2028	344928AD8	130,000.00	BNP_PAR		97.82	127,163.48	(2,822.96)	(2,824.60)	1.77	5.22
HAROT 2023-3 A3 DTD 08/22/2023 5.410% 02/18/2028	43815QAC1	320,000.00	MERRILL		99.27	317,648.29	(2,285.73)	(2,288.58)	2.01	5.60
DCENT 2023-A1 A DTD 04/11/2023 4.310% 03/15/2028	254683CY9	320,000.00	RBC		97.06	310,580.16	(9,401.28)	(9,403.38)	2.19	5.06
BACCT 2023-A1 A1 DTD 06/16/2023 4.790% 05/15/2028	05522RDG0	170,000.00	MERRILL		98.11	166,779.35	(3,182.16)	(3,185.12)	2.32	5.26
AMXCA 2023-1 A DTD 06/14/2023 4.870% 05/15/2028	02582JJZ4	190,000.00	RBC		98.30	186,762.23	(3,220.92)	(3,222.23)	2.32	5.29
COMET 2023-A1 A DTD 05/24/2023 4.420% 05/15/2028	14041NGD7	490,000.00	RBC		97.12	475,891.72	(13,995.92)	(14,005.87)	2.33	5.13
DCENT 2023-A2 A DTD 06/28/2023 4.930% 06/15/2028	254683CZ6	350,000.00	MERRILL		98.19	343,660.45	(6,292.27)	(6,295.55)	2.39	5.37



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Asset-Backed Security										
FITAT 2023-1 A3 DTD 08/23/2023 5.530% 08/15/2028	31680EAD3	350,000.00	JPM_CHA		99.55	348,423.22	(1,555.08)	(1,555.92)	2.06	5.64
CHAIT 2023-A1 A DTD 09/15/2023 5.160% 09/15/2028	161571HT4	405,000.00	JPM_CHA		99.06	401,181.26	(3,706.47)	(3,709.02)	2.60	5.38
AMXCA 2023-3 A DTD 09/19/2023 5.230% 09/15/2028	02582JKD1	410,000.00	CITIGRP		99.09	406,260.68	(3,720.99)	(3,721.37)	2.59	5.44
Security Type Sub-Total		5,231,840.86				5,130,633.52	(100,498.04)	(100,605.05)	1.84	4.79
Managed Account Sub-Total		53,433,389.77				50,203,300.99	(1,704,518.69)	(1,958,282.50)	2.49	5.19
Joint Powers Authority										
CAMP Pool		31,933.12			1.00	31,933.12	0.00	0.00	0.00	
Liquid Sub-Total		31,933.12				31,933.12	0.00	0.00	0.00	
Securities Sub-Total		\$53,465,322.89				\$50,235,234.11	(\$1,704,518.69)	(\$1,958,282.50)	2.49	5.19%
Accrued Interest						\$284,900.85				
Total Investments						\$50,520,134.96				



Managed Account Security Transactions & Interest

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Transaction Type		Security Description	CUSIP	Par	Principal	Accrued	Total	Realized G/L	Realized G/L	Sale
Trade	Settle				Proceeds	Interest		Cost	Amort Cost	Method
BUY										
10/02/23	10/04/23	CITIBANK NA CORP NOTES (CALLABLE) DTD 09/29/2023 5.803% 09/29/2028	17325FBB3	750,000.00	(746,280.00)	(604.48)	(746,884.48)			
10/11/23	10/19/23	FHMS K508 A2 DTD 10/01/2023 4.740% 08/01/2028	3137HA074	500,000.00	(489,032.00)	(1,185.00)	(490,217.00)			
10/25/23	10/31/23	FHMS K509 A2 DTD 10/01/2023 4.850% 09/01/2028	3137HAST4	375,000.00	(363,043.88)	(1,515.63)	(364,559.51)			

Transaction Type Sub-Total				1,625,000.00	(1,598,355.88)	(3,305.11)	(1,601,660.99)			
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INTEREST										
10/01/23	10/01/23	CHARLES SCHWAB CORP NOTES (CALLABLE) DTD 09/24/2021 3.300% 04/01/2027	808513BW4	300,000.00	0.00	4,950.00	4,950.00			
10/01/23	10/25/23	FHMS K054 A2 DTD 04/20/2016 2.745% 01/01/2026	3137BNGT5	275,000.00	0.00	629.06	629.06			
10/01/23	10/25/23	FHMS K064 A2 DTD 05/15/2017 3.224% 03/01/2027	3137BXOY1	550,000.00	0.00	1,477.67	1,477.67			
10/01/23	10/25/23	FHMS KJ46 A1 DTD 07/01/2023 4.777% 06/01/2028	3137HAD45	439,574.59	0.00	1,749.87	1,749.87			
10/01/23	10/25/23	FHMS K058 A2 DTD 11/09/2016 2.653% 08/01/2026	3137BSP72	550,000.00	0.00	1,215.96	1,215.96			
10/01/23	10/25/23	FHLMC MULTIFAMILY STRUCTURED P DTD 07/01/2017 3.243% 04/01/2027	3137F1G44	550,000.00	0.00	1,486.38	1,486.38			
10/01/23	10/25/23	FHMS K505 A2 DTD 07/01/2023 4.819% 06/01/2028	3137HACX2	550,000.00	0.00	2,208.71	2,208.71			
10/01/23	10/25/23	FHMS K506 A2 DTD 09/01/2023 4.650% 08/01/2028	3137HAMH6	800,000.00	0.00	3,100.00	3,100.00			
10/01/23	10/25/23	FHMS K507 A2 DTD 09/01/2023 4.800% 09/01/2028	3137HAMS2	500,000.00	0.00	2,000.00	2,000.00			
10/01/23	10/25/23	FHMS K061 A2 DTD 01/30/2017 3.347% 11/01/2026	3137BTUM1	380,000.00	0.00	1,059.88	1,059.88			
10/01/23	10/25/23	FNA 2023-M6 A2 DTD 07/01/2023 4.190% 07/01/2028	3136BODE6	550,000.00	0.00	1,920.42	1,920.42			
10/01/23	10/25/23	FHMS K043 A2 DTD 03/01/2015 3.062% 12/01/2024	3137BGK24	250,000.00	0.00	637.92	637.92			



Managed Account Security Transactions & Interest

For the Month Ending **October 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										
10/14/23	10/14/23	FEDERAL HOME LOAN BANK NOTES DTD 04/16/2020 0.500% 04/14/2025	3130AJHU6	350,000.00	0.00	875.00	875.00			
10/15/23	10/15/23	HART 2021-C A3 DTD 11/17/2021 0.740% 05/15/2026	44935FAD6	68,549.39	0.00	42.27	42.27			
10/15/23	10/15/23	BACCT 2023-A1 A1 DTD 06/16/2023 4.790% 05/15/2028	05522RDG0	170,000.00	0.00	678.58	678.58			
10/15/23	10/15/23	TAOT 2023-A A3 DTD 01/30/2023 4.630% 09/15/2027	891940AC2	245,000.00	0.00	945.29	945.29			
10/15/23	10/15/23	CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314OAC8	57,634.38	0.00	24.97	24.97			
10/15/23	10/15/23	COMET 2022-A3 A DTD 11/03/2022 4.950% 10/15/2027	14041NGB1	245,000.00	0.00	1,010.63	1,010.63			
10/15/23	10/15/23	CARMX 2022-3 A3 DTD 07/20/2022 3.970% 04/15/2027	14318MAD1	210,000.00	0.00	694.75	694.75			
10/15/23	10/15/23	DCENT 2021-A1 A1 DTD 09/27/2021 0.580% 09/15/2026	254683CP8	195,000.00	0.00	94.25	94.25			
10/15/23	10/15/23	NAROT 2022-B A3 DTD 09/28/2022 4.460% 05/17/2027	65480JAC4	140,000.00	0.00	520.33	520.33			
10/15/23	10/15/23	NAROT 2021-A A3 DTD 06/23/2021 0.330% 10/15/2025	65480BAC1	174,780.61	0.00	48.06	48.06			
10/15/23	10/15/23	TAOT 2021-B A3 DTD 06/14/2021 0.260% 11/17/2025	89190GAC1	176,061.06	0.00	38.15	38.15			
10/15/23	10/15/23	HART 2021-A A3 DTD 04/28/2021 0.380% 09/15/2025	44933LAC7	32,583.46	0.00	10.32	10.32			
10/15/23	10/15/23	HDMOT 2023-A A3 DTD 02/23/2023 5.050% 12/15/2027	41285JAD0	170,000.00	0.00	715.42	715.42			
10/15/23	10/15/23	DCENT 2023-A2 A DTD 06/28/2023 4.930% 06/15/2028	254683CZ6	350,000.00	0.00	1,437.92	1,437.92			
10/15/23	10/15/23	CHAIT 2023-A1 A DTD 09/15/2023 5.160% 09/15/2028	161571HT4	405,000.00	0.00	1,741.50	1,741.50			
10/15/23	10/15/23	AMXCA 2023-1 A DTD 06/14/2023 4.870% 05/15/2028	02582JJZ4	190,000.00	0.00	771.08	771.08			
10/15/23	10/15/23	FORDO 2023-A A3 DTD 03/31/2023 4.650% 02/15/2028	344928AD8	130,000.00	0.00	503.75	503.75			



Managed Account Security Transactions & Interest

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

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L	Realized G/L	Sale Method
Trade	Settle							Cost	Amort Cost	
INTEREST										
10/15/23	10/15/23	HOME DEPOT INC (CALLABLE) CORPORATE NOTE DTD 03/28/2022 2.700% 04/15/2025	437076CM2	25,000.00	0.00	337.50	337.50			
10/15/23	10/15/23	AMXCA 2023-3 A DTD 09/19/2023 5.230% 09/15/2028	02582JKD1	410,000.00	0.00	1,548.66	1,548.66			
10/15/23	10/15/23	FITAT 2023-1 A3 DTD 08/23/2023 5.530% 08/15/2028	31680EAD3	350,000.00	0.00	1,612.92	1,612.92			
10/15/23	10/15/23	DCENT 2023-A1 A DTD 04/11/2023 4.310% 03/15/2028	254683CY9	320,000.00	0.00	1,149.33	1,149.33			
10/15/23	10/15/23	COMET 2023-A1 A DTD 05/24/2023 4.420% 05/15/2028	14041NGD7	490,000.00	0.00	1,804.83	1,804.83			
10/16/23	10/16/23	GMCAR 2022-4 A3 DTD 10/12/2022 4.820% 08/16/2027	36265QAD8	275,000.00	0.00	1,104.58	1,104.58			
10/16/23	10/16/23	GMCAR 2021-4 A3 DTD 10/21/2021 0.680% 09/16/2026	362554AC1	73,291.67	0.00	41.53	41.53			
10/18/23	10/18/23	HAROT 2023-3 A3 DTD 08/22/2023 5.410% 02/18/2028	43815QAC1	320,000.00	0.00	1,442.67	1,442.67			
10/20/23	10/20/23	GMALT 2021-2 A4 DTD 05/26/2021 0.410% 05/20/2025	380144AD7	7,905.67	0.00	2.70	2.70			
10/21/23	10/21/23	HAROT 2021-4 A3 DTD 11/24/2021 0.880% 01/21/2026	43815GAC3	85,713.92	0.00	62.86	62.86			
10/22/23	10/22/23	FANNIE MAE NOTES DTD 04/24/2020 0.625% 04/22/2025	3135G03U5	350,000.00	0.00	1,093.75	1,093.75			
10/25/23	10/25/23	TORONTO DOMINION BANK NY CERT DEPOS DTD 10/31/2022 5.600% 10/27/2025	89115B6K1	450,000.00	0.00	25,130.00	25,130.00			
10/26/23	10/26/23	BANK OF NY MELLON CORP NOTES (CALLABLE) DTD 04/26/2021 0.500% 04/26/2024	06406RAS6	210,000.00	0.00	525.00	525.00			
10/29/23	10/29/23	MORGAN STANLEY CORP NOTES DTD 04/28/2014 3.875% 04/29/2024	61746BDO6	400,000.00	0.00	7,750.00	7,750.00			
10/31/23	10/31/23	US TREASURY NOTES DTD 04/30/2021 0.750% 04/30/2026	91282CBW0	1,025,000.00	0.00	3,843.75	3,843.75			



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

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L	Realized G/L	Sale Method
Trade	Settle							Cost	Amort Cost	
INTEREST										
10/31/23	10/31/23	US TREASURY NOTES DTD 04/30/2022 2.750% 04/30/2027	91282CEN7	1,200,000.00	0.00	16,500.00	16,500.00			
Transaction Type Sub-Total				14,996,094.75	0.00	96,538.22	96,538.22			
MATURITY										
10/16/23	10/16/23	FREDDIE MAC NOTES DTD 10/16/2020 0.125% 10/16/2023	3137EAEY1	325,000.00	325,000.00	203.13	325,203.13	1,212.25	0.00	
Transaction Type Sub-Total				325,000.00	325,000.00	203.13	325,203.13	1,212.25	0.00	
PAYDOWNS										
10/01/23	10/25/23	FHMS KJ46 A1 DTD 07/01/2023 4.777% 06/01/2028	3137HAD45	262.21	262.21	0.00	262.21	0.01	0.00	
10/01/23	10/25/23	FHMS K043 A2 DTD 03/01/2015 3.062% 12/01/2024	3137BGK24	2,763.47	2,763.47	0.00	2,763.47	(136.88)	0.00	
10/15/23	10/15/23	TAOT 2021-B A3 DTD 06/14/2021 0.260% 11/17/2025	89190GAC1	14,856.20	14,856.20	0.00	14,856.20	1.60	0.00	
10/15/23	10/15/23	HART 2021-A A3 DTD 04/28/2021 0.380% 09/15/2025	44933LAC7	3,811.49	3,811.49	0.00	3,811.49	0.40	0.00	
10/15/23	10/15/23	CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314QAC8	4,687.77	4,687.77	0.00	4,687.77	1.01	0.00	
10/15/23	10/15/23	HART 2021-C A3 DTD 11/17/2021 0.740% 05/15/2026	44935FAD6	4,626.71	4,626.71	0.00	4,626.71	1.03	0.00	
10/15/23	10/15/23	NAROT 2021-A A3 DTD 06/23/2021 0.330% 10/15/2025	65480BAC1	14,098.10	14,098.10	0.00	14,098.10	0.24	0.00	
10/16/23	10/16/23	GMCAR 2021-4 A3 DTD 10/21/2021 0.680% 09/16/2026	362554AC1	4,204.11	4,204.11	0.00	4,204.11	0.11	0.00	
10/20/23	10/20/23	GMALT 2021-2 A4 DTD 05/26/2021 0.410% 05/20/2025	380144AD7	7,905.67	7,905.67	0.00	7,905.67	0.67	0.00	
10/21/23	10/21/23	HAROT 2021-4 A3 DTD 11/24/2021 0.880% 01/21/2026	43815GAC3	5,489.25	5,489.25	0.00	5,489.25	1.16	0.00	
Transaction Type Sub-Total				62,704.98	62,704.98	0.00	62,704.98	(130.65)	0.00	



Managed Account Security Transactions & Interest

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

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Transaction Type		Security Description	CUSIP	Par	Principal	Accrued	Total	Realized G/L	Realized G/L	Sale	
Trade	Settle				Proceeds	Interest		Cost	Amort Cost		Method
SELL											
10/02/23	10/04/23	US TREASURY NOTES DTD 12/31/2020 0.375% 12/31/2025	91282CBC4	200,000.00	180,570.31	195.65	180,765.96	(13,968.75)	(16,483.37)	FIFO	
10/02/23	10/04/23	CITIGROUP INC CORP NOTES DTD 04/27/2015 3.300% 04/27/2025	172967JP7	225,000.00	215,779.50	3,238.13	219,017.63	(33,959.25)	(17,534.70)	FIFO	
10/02/23	10/04/23	US TREASURY NOTES DTD 12/31/2020 0.375% 12/31/2025	91282CBC4	400,000.00	361,140.63	391.31	361,531.94	(26,828.12)	(32,228.42)	FIFO	
10/11/23	10/18/23	US TREASURY NOTES DTD 01/31/2022 0.875% 01/31/2024	91282CDV0	50,000.00	49,363.28	93.92	49,457.20	1,269.53	(108.60)	FIFO	
10/16/23	10/19/23	US TREASURY NOTES DTD 01/31/2022 0.875% 01/31/2024	91282CDV0	50,000.00	49,369.14	95.11	49,464.25	1,275.39	(107.77)	FIFO	
10/26/23	10/31/23	US TREASURY NOTES DTD 12/31/2019 1.750% 12/31/2024	912828YY0	250,000.00	240,009.77	1,462.30	241,472.07	(27,197.26)	(14,562.35)	FIFO	
Transaction Type Sub-Total				1,175,000.00	1,096,232.63	5,476.42	1,101,709.05	(99,408.46)	(81,025.21)		
Managed Account Sub-Total						(114,418.27)	98,912.66	(15,505.61)	(98,326.86)	(81,025.21)	
Total Security Transactions						(\$114,418.27)	\$98,912.66	(\$15,505.61)	(\$98,326.86)	(\$81,025.21)	



Account Statement

For the Month Ending **October 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
CAMP Pool					
Opening Balance					50,943.95
10/02/23	10/02/23	Purchase - Interest 808513BW4	1.00	4,950.00	55,893.95
10/04/23	10/04/23	Purchase - Interest 91282CBC4	1.00	586.96	56,480.91
10/04/23	10/04/23	Purchase - Principal 91282CBC4	1.00	541,710.94	598,191.85
10/04/23	10/04/23	Purchase - Interest 172967JP7	1.00	3,238.13	601,429.98
10/04/23	10/04/23	Purchase - Principal 172967JP7	1.00	215,779.50	817,209.48
10/04/23	10/04/23	Redemption - Principal 17325FBB3	1.00	(746,280.00)	70,929.48
10/04/23	10/04/23	Redemption - Interest 17325FBB3	1.00	(604.48)	70,325.00
10/16/23	10/16/23	Purchase - Interest 3130AJHU6	1.00	875.00	71,200.00
10/16/23	10/16/23	Purchase - Interest 437076CM2	1.00	337.50	71,537.50
10/16/23	10/16/23	Purchase - Interest 02582JJZ4	1.00	771.08	72,308.58
10/16/23	10/16/23	Purchase - Interest 02582JKD1	1.00	1,548.66	73,857.24
10/16/23	10/16/23	Purchase - Interest 05522RDG0	1.00	678.58	74,535.82
10/16/23	10/16/23	Purchase - Interest 14041NGB1	1.00	1,010.63	75,546.45
10/16/23	10/16/23	Purchase - Interest 14041NGD7	1.00	1,804.83	77,351.28
10/16/23	10/16/23	Purchase - Interest 14314QAC8	1.00	24.97	77,376.25
10/16/23	10/16/23	Purchase - Interest 14318MAD1	1.00	694.75	78,071.00
10/16/23	10/16/23	Purchase - Interest 161571HT4	1.00	1,741.50	79,812.50
10/16/23	10/16/23	Purchase - Interest 254683CP8	1.00	94.25	79,906.75
10/16/23	10/16/23	Purchase - Interest 254683CY9	1.00	1,149.33	81,056.08
10/16/23	10/16/23	Purchase - Interest 254683CZ6	1.00	1,437.92	82,494.00
10/16/23	10/16/23	Purchase - Interest 31680EAD3	1.00	1,612.92	84,106.92



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For the Month Ending **October 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
CAMP Pool					
10/16/23	10/16/23	Purchase - Interest 344928AD8	1.00	503.75	84,610.67
10/16/23	10/16/23	Purchase - Interest 362554AC1	1.00	41.53	84,652.20
10/16/23	10/16/23	Purchase - Interest 36265QAD8	1.00	1,104.58	85,756.78
10/16/23	10/16/23	Purchase - Interest 41285JAD0	1.00	715.42	86,472.20
10/16/23	10/16/23	Purchase - Interest 44933LAC7	1.00	10.32	86,482.52
10/16/23	10/16/23	Purchase - Interest 44935FAD6	1.00	42.27	86,524.79
10/16/23	10/16/23	Purchase - Interest 65480BAC1	1.00	48.06	86,572.85
10/16/23	10/16/23	Purchase - Interest 65480JAC4	1.00	520.33	87,093.18
10/16/23	10/16/23	Purchase - Interest 89190GAC1	1.00	38.15	87,131.33
10/16/23	10/16/23	Purchase - Interest 891940AC2	1.00	945.29	88,076.62
10/16/23	10/16/23	Purchase - Principal 3137EAEY1	1.00	325,203.13	413,279.75
10/16/23	10/16/23	Purchase - Principal 362554AC1	1.00	4,204.11	417,483.86
10/16/23	10/16/23	Purchase - Principal 14314QAC8	1.00	4,687.77	422,171.63
10/16/23	10/16/23	Purchase - Principal 65480BAC1	1.00	14,098.10	436,269.73
10/16/23	10/16/23	Purchase - Principal 44933LAC7	1.00	3,811.49	440,081.22
10/16/23	10/16/23	Purchase - Principal 89190GAC1	1.00	14,856.20	454,937.42
10/16/23	10/16/23	Purchase - Principal 44935FAD6	1.00	4,626.71	459,564.13
10/18/23	10/18/23	Purchase - Interest 43815QAC1	1.00	1,442.67	461,006.80
10/18/23	10/18/23	Purchase - Principal 91282CDV0	1.00	49,363.28	510,370.08
10/18/23	10/18/23	Purchase - Interest 91282CDV0	1.00	93.92	510,464.00
10/19/23	10/19/23	Purchase - Principal 91282CDV0	1.00	49,369.14	559,833.14
10/19/23	10/19/23	Purchase - Interest 91282CDV0	1.00	95.11	559,928.25



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CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Trade Date	Settlement Date	Transaction Description	Share or Unit Price	Dollar Amount of Transaction	Total Shares Owned
CAMP Pool					
10/19/23	10/19/23	Redemption - Interest 3137HAQ74	1.00	(1,185.00)	558,743.25
10/19/23	10/19/23	Redemption - Principal 3137HAQ74	1.00	(489,032.00)	69,711.25
10/20/23	10/20/23	Purchase - Interest 380144AD7	1.00	2.70	69,713.95
10/20/23	10/20/23	Purchase - Principal 380144AD7	1.00	7,905.67	77,619.62
10/23/23	10/23/23	Purchase - Interest 3135G03U5	1.00	1,093.75	78,713.37
10/23/23	10/23/23	Purchase - Interest 43815GAC3	1.00	62.86	78,776.23
10/23/23	10/23/23	Purchase - Principal 43815GAC3	1.00	5,489.25	84,265.48
10/25/23	10/25/23	Purchase - Interest 89115B6K1	1.00	25,130.00	109,395.48
10/25/23	10/25/23	Purchase - Interest 3136BQDE6	1.00	1,920.42	111,315.90
10/25/23	10/25/23	Purchase - Interest 3137BGK24	1.00	637.92	111,953.82
10/25/23	10/25/23	Purchase - Interest 3137BNGT5	1.00	629.06	112,582.88
10/25/23	10/25/23	Purchase - Interest 3137BSP72	1.00	1,215.96	113,798.84
10/25/23	10/25/23	Purchase - Interest 3137BTUM1	1.00	1,059.88	114,858.72
10/25/23	10/25/23	Purchase - Interest 3137BXQY1	1.00	1,477.67	116,336.39
10/25/23	10/25/23	Purchase - Interest 3137F1G44	1.00	1,486.38	117,822.77
10/25/23	10/25/23	Purchase - Interest 3137HACX2	1.00	2,208.71	120,031.48
10/25/23	10/25/23	Purchase - Interest 3137HAD45	1.00	1,749.87	121,781.35
10/25/23	10/25/23	Purchase - Interest 3137HAMH6	1.00	3,100.00	124,881.35
10/25/23	10/25/23	Purchase - Interest 3137HAMS2	1.00	2,000.00	126,881.35
10/25/23	10/25/23	Purchase - Principal 3137HAD45	1.00	262.21	127,143.56
10/25/23	10/25/23	Purchase - Principal 3137BGK24	1.00	2,763.47	129,907.03
10/25/23	10/25/23	IP Fees September 2023	1.00	(3,849.07)	126,057.96



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CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Trade Date	Settlement Date	Transaction Description	Share or Unit Price	Dollar Amount of Transaction	Total Shares Owned
CAMP Pool					
10/25/23	10/25/23	U.S. Bank Fees August 2023	1.00	(219.96)	125,838.00
10/26/23	10/26/23	Purchase - Interest 06406RAS6	1.00	525.00	126,363.00
10/30/23	10/30/23	Purchase - Interest 61746BDQ6	1.00	7,750.00	134,113.00
10/31/23	10/31/23	Purchase - Interest 91282CBW0	1.00	3,843.75	137,956.75
10/31/23	10/31/23	Purchase - Interest 91282CEN7	1.00	16,500.00	154,456.75
10/31/23	10/31/23	Purchase - Principal 912828YY0	1.00	240,009.77	394,466.52
10/31/23	10/31/23	Purchase - Interest 912828YY0	1.00	1,462.30	395,928.82
10/31/23	10/31/23	Redemption - Interest 3137HAST4	1.00	(1,515.63)	394,413.19
10/31/23	10/31/23	Redemption - Principal 3137HAST4	1.00	(363,043.88)	31,369.31
10/31/23	11/01/23	Accrual Income Div Reinvestment - Distributions	1.00	563.81	31,933.12

Closing Balance **31,933.12**

	Month of October	Fiscal YTD January-October		
Opening Balance	50,943.95	46,870.41	Closing Balance	31,933.12
Purchases	1,586,719.19	34,807,204.59	Average Monthly Balance	119,505.20
Redemptions (Excl. Checks)	(1,605,730.02)	(34,822,141.88)	Monthly Distribution Yield	5.56%
Check Disbursements	0.00	0.00		
Closing Balance	31,933.12	31,933.12		
Cash Dividends and Income	563.81	26,511.30		