

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

Receive and file the Investment Report for December 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: February 27, 2024
Subject: CC Investment Report for December 2023

Recommendation

Receive and file the Investment Report for December 2023.

Discussion

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

Fiscal Impact

No fiscal impact.

Attachments

Attachment 1- Investment Report for December 2023



CITY OF LAKE ELSINORE
INVESTMENT REPORT

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

	BANK BALANCE	DEPOSITS IN TRANSIT	OUTSTANDING PAYMENTS	BOOK BALANCE
CASH ACCOUNTS				
Bank Accounts:				
General Checking Account	\$ 4,553,042	\$ 32,590	\$ (3,257)	\$ 4,582,375
Cash On Hand:				
Cashier Drawers #1 & #2	-	-	-	300
City of Lake Elsinore Petty Cash Fund	-	-	-	2,000
Total Cash Accounts	4,553,042	32,590	(3,257)	4,584,675
INVESTMENTS				
Local Agency Investment Funds	43,522,208	-	-	43,522,208
CAMP Investments:				
CAMP Pool Account	116,773	-	-	116,773
U.S. Treasury Bond / Note	21,307,464	-	-	21,307,464
Supra-National Agency Bond / Note	634,530	-	-	634,530
Municipal Bond / Note	1,536,023	-	-	1,536,023
Federal Agency Commercial Mortgage-Backed Security	6,985,576	-	-	6,985,576
Federal Agency Bond / Note	2,963,905	-	-	2,963,905
Corporate Note	12,345,942	-	-	12,345,942
Certificate of Deposit	900,000	-	-	900,000
Asset-Backed Security	5,396,794	-	-	5,396,794
Sub-total Investments	95,709,215	-	-	95,709,215
Market Value Adjustment:				
Unrealized Gain/(Loss) at 09/30/2023	(2,410,517)	-	-	(2,410,517)
Total Investments	93,298,697	-	-	93,298,697
Total Pooled Cash and Investments	\$ 97,851,739	\$ 32,590	\$ (3,257)	\$ 97,883,372
TOTAL POOLED CASH AND INVESTMENTS				\$ 97,883,372

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

February 12, 2024
Date

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

<u>FUND NO</u>	<u>FUND NAME</u>	<u>AMOUNT</u>
100	General	\$ 8,657,122
102	Measure Z	15,692,321
106	Affordable Housing In Lieu	759,168
107	Developer Agreement Revenue	180,106
108	American Rescue Plan	5,624,100
109	Road Maintenance and Rehabilitation (SB1)	834,838
110	State Gas Tax	286,318
112	Measure A	460,619
114	SB1186 CASP Education Program	60,888
116	City Hall-Public Works DIF	26,666
117	Community Center DIF	231,021
118	Lake Side Facility DIF	367,673
119	Animal Shelter DIF	43,774
121	T.R.I.P.-2014A	507
135	Lighting & Landscape Maintenance - Dist. No. 1	980,736
140	Geothermal	11,825
180	Launch Pointe	505,733
202	La Strada RBBD	24,118
203	E.L.S.P. - S.T.I.F.	3,401,033
205	Traffic Impact Fee	389,550
211	Storm Drain C.I.P.	3,147,375
221	Quimby Park C.I.P.	189,646
231	Library C.I.P.	1,361,413
232	City Fire Protection	695,919
300	Insurance Service	907,361
305	Information Systems Service	2,469,493
310	Support Service	33,151
320	Facilities Service	2,343,804
331	CFD 2006-1CC Summerly Improvement Area CC	2,453
335	CFD 2003-2E Canyon Hills Improvement Area E	4,533
337	CFD 2016-2 Canyon Hills	6,001
339	CFD 2006-1 IA-KK Summerly Improvement Area	4,813
345	CFD 2003-2 Improvement Area D, Canyon Hills	19,161
346	CFD 2014-1 Southshore	68,739
347	CFD 2006-1 Improvement Area A, Summerly	187
354	CFD 90-2 Tuscany Hills	6,887
361	CFD 2022-2 Lakeshore Improvement	10,104
362	CFD 2006-8S Running Deer Estates Services	21,520
363	CFD 2022-3 Lakeside	159
364	CFD 2023-2 Coastal Mission Trail Improvement	20,269

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

<u>FUND NO</u>	<u>FUND NAME</u>	<u>AMOUNT</u>
366	CFD 2005-6 City Center Townhomes	6,223
368	CFD 2006-2 Viscaya	17,482
369	CFD 2004-3 Area 1 Rosetta Canyon Improvement Area	23,605
370	CFD 2006-1 IA-HH Summerly Improvement	7,131
375	CFD 2006-4 Clurman	1,620
388	CFD 2007-6 Holiday Inn Express	365
390	CFD 2003-2 Area C Canyon Hills Improvement Area	3,000
500	Capital Improvement Plan	8,915,499
603	Endowment Trust - Carl Graves	60,628
604	Endowment Trust - Korn Memorial	33,981
605	Public Improvement Trust	1,730,477
606	Mobile Source Air Pollution Reduction	67,799
608	Trust Deposit & Pre Paid Expense	1,567,654
617	Successor Agency Housing	29,260,615
620	Cost Recovery System	5,829,846
631	Lake Destratification Equipment Replacement	499,056
655	CFD 2015-1s Law, Fire, Paramedic Services	7,288
	Total Pooled Cash & Investments	\$ 97,883,372

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

<u>TYPES OF SECURITIES</u>	<u>MAXIMUM PERCENTAGE</u>	<u>DIVERSIFICATION PERCENTAGE</u>	<u>CURRENT BALANCE</u>
CAMP - Pooled Sweep Account	Unlimited	0.12%	\$ 116,773
U.S. Treasury Bond / Note	Unlimited	22.26%	\$ 21,307,464
Supra-National Agency Bond / Note	30%	0.66%	\$ 634,530
Municipal Bond / Note	Unlimited	1.60%	\$ 1,536,023
Federal Agency Collateralized Mortgage Obligation	40%	7.30%	\$ 6,985,576
Federal Agency Bond / Note	Unlimited	3.10% ⁽¹⁾	\$ 2,963,905
Corporate Note	30%	12.90%	\$ 12,345,942
Negotiable Certificates of Deposit	30%	0.94%	\$ 900,000
Asset-Backed Security / Collateralized Mortgage	20%	5.64%	\$ 5,396,794
LAIF (Local Agency Investment Funds)	\$150 Million	45.47% ⁽²⁾	\$ 43,522,208
TOTAL		<u>100.00%</u>	<u>\$ 95,709,215</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 DECEMBER 31, 2023

<u>Yield</u>	<u>Purchase Date</u>	<u>Maturity Rate</u>
3.929%	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>\$ 42,722,208</u>	<u>\$ 800,000</u>	<u>\$ 43,522,208</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 1/17/23



Quarterly Performance Quarter Ended 12/31/23

LAIF Apportionment Rate ⁽²⁾ :	4.00
LAIF Earnings Ratio ⁽²⁾ :	0.00010932476863589
LAIF Administrative Cost ^{(1)*} :	0.29
LAIF Fair Value Factor ⁽¹⁾ :	0.993543131
PMIA Daily ⁽¹⁾ :	3.96
PMIA Quarter to Date ⁽¹⁾ :	3.81
PMIA Average Life ⁽¹⁾ :	230

PMIA Average Monthly Effective Yields⁽¹⁾

December	3.929
November	3.843
October	3.670
September	3.534
August	3.434
July	3.305**

Pooled Money Investment Account Monthly Portfolio Composition ⁽¹⁾ 12/31/23 \$158.0 billion

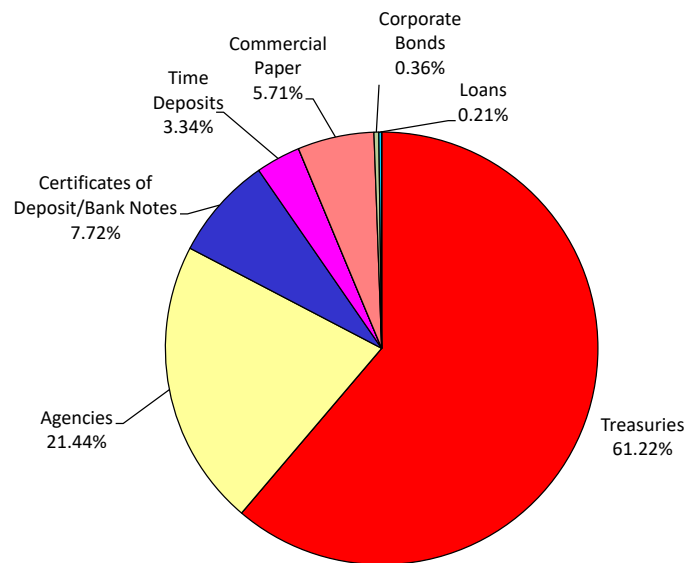


Chart does not include \$2,164,000.00 in mortgages, which equates to 0.001%. Percentages may not total 100% due to rounding.

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



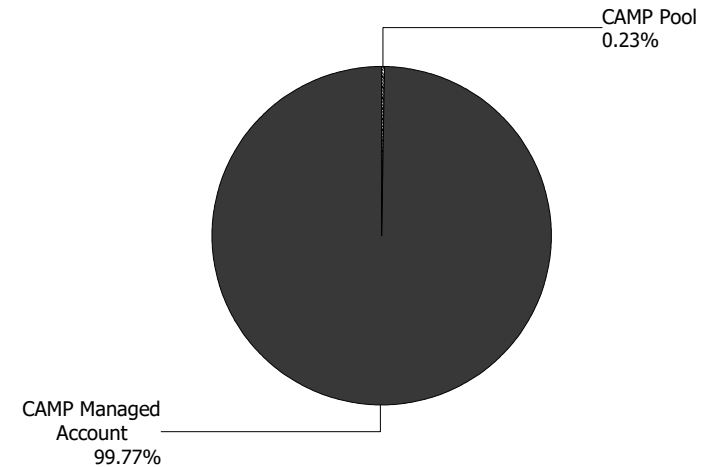
Account Statement - Transaction Summary

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

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

CAMP Pool	
Opening Market Value	1,186,908.99
Purchases	973,788.96
Redemptions	(2,043,924.99)
Unsettled Trades	0.00
Change in Value	0.00
Closing Market Value	\$116,772.96
Cash Dividends and Income	1,159.20
CAMP Managed Account	
Opening Market Value	50,202,511.39
Purchases	1,764,082.01
Redemptions	(905,066.24)
Unsettled Trades	0.00
Change in Value	705,630.88
Closing Market Value	\$51,767,158.04
Cash Dividends and Income	56,373.47

Asset Summary		
	December 31, 2023	November 30, 2023
CAMP Pool	116,772.96	1,186,908.99
CAMP Managed Account	51,767,158.04	50,202,511.39
Total	\$51,883,931.00	\$51,389,420.38
Asset Allocation		





Managed Account Summary Statement

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

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Transaction Summary - Money Market		Transaction Summary - Managed Account		Account Total	
Opening Market Value	\$1,186,908.99	Opening Market Value	\$50,202,511.39	Opening Market Value	\$51,389,420.38
Purchases	973,788.96	Maturities/Calls	(349,440.26)		
Redemptions	(2,043,924.99)	Principal Dispositions	(555,625.98)		
		Principal Acquisitions	1,764,082.01		
		Unsettled Trades	0.00		
		Change in Current Value	705,630.88		
Closing Market Value	\$116,772.96	Closing Market Value	\$51,767,158.04	Closing Market Value	\$51,883,931.00
Dividend	1,159.20				
Earnings Reconciliation (Cash Basis) - Managed Account		Cash Balance			
Interest/Dividends/Coupons Received	68,188.52	Closing Cash Balance	\$0.00		
Less Purchased Interest Related to Interest/Coupons	(1,559.71)				
Plus Net Realized Gains/Losses	(10,255.34)				
Total Cash Basis Earnings	\$56,373.47				
Earnings Reconciliation (Accrual Basis)		Managed Account	Total	Cash Transactions Summary- Managed Account	
Ending Amortized Value of Securities	52,381,236.70	52,498,009.66		Maturities/Calls	300,375.00
Ending Accrued Interest	253,286.16	253,286.16		Sale Proceeds	557,548.90
Plus Proceeds from Sales	557,548.90	2,601,473.89		Coupon/Interest/Dividend Income	65,890.60
Plus Proceeds of Maturities/Calls/Principal Payments	349,815.26	349,815.26		Principal Payments	49,440.26
Plus Coupons/Dividends Received	65,890.60	65,890.60		Security Purchases	(2,039,851.65)
Less Cost of New Purchases	(1,765,418.97)	(2,739,207.93)		Net Cash Contribution	1,066,596.89
Less Beginning Amortized Value of Securities	(51,506,038.48)	(52,692,947.47)		Reconciling Transactions	0.00
Less Beginning Accrued Interest	(201,788.04)	(201,788.04)			
Dividends	0.00	1,159.20			
Total Accrual Basis Earnings	\$134,532.13	\$135,691.33			



Portfolio Summary and Statistics

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

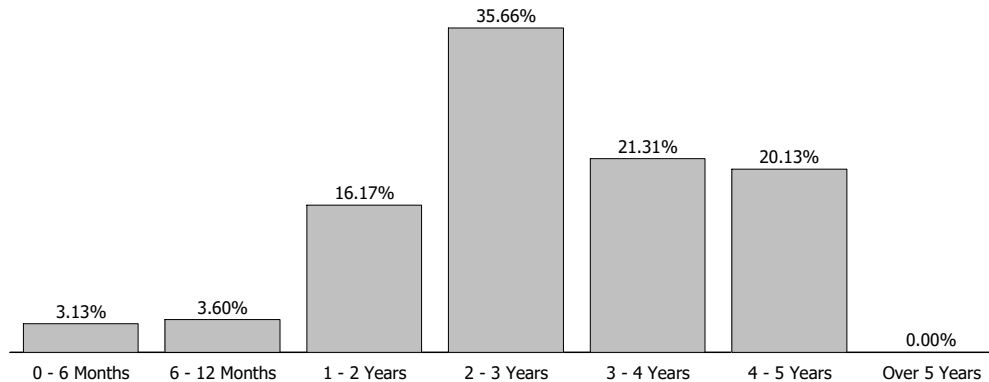
CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Account Summary

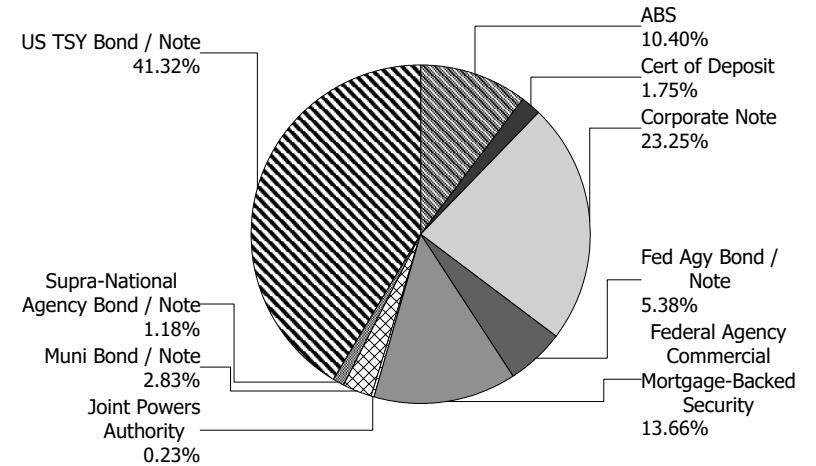
Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	22,675,000.00	21,432,937.28	41.32
Supra-National Agency Bond / Note	635,000.00	614,581.58	1.18
Municipal Bond / Note	1,535,000.00	1,470,816.10	2.83
Federal Agency Commercial Mortgage-Backed Security	7,119,650.24	7,087,968.21	13.66
Federal Agency Bond / Note	2,975,000.00	2,792,702.03	5.38
Corporate Note	12,365,000.00	12,064,740.63	23.25
Certificate of Deposit	900,000.00	905,579.15	1.75
Asset-Backed Security	5,397,532.11	5,397,833.06	10.40
Managed Account Sub-Total	53,602,182.35	51,767,158.04	99.77%
Accrued Interest		253,286.16	
Total Portfolio	53,602,182.35	52,020,444.20	
CAMP Pool	116,772.96	116,772.96	0.23
Total Investments	53,718,955.31	52,137,217.16	100.00%

Unsettled Trades 0.00 0.00

Maturity Distribution



Sector Allocation



Characteristics

Yield to Maturity at Cost	3.49%
Yield to Maturity at Market	4.34%
Weighted Average Days to Maturity	1064



Managed Account Issuer Summary

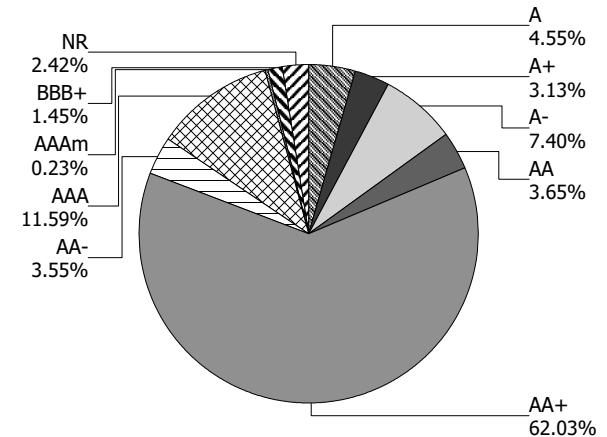
For the Month Ending **December 31, 2023**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Issuer Summary

Issuer	Market Value of Holdings	Percent
ABBOTT LABORATORIES	222,583.05	0.43
AMAZON.COM INC	450,045.88	0.87
AMERICAN EXPRESS CO	966,691.42	1.86
AMERICAN HONDA FINANCE	394,030.80	0.76
APPLE INC	742,405.83	1.43
BANK OF AMERICA CO	790,898.79	1.52
BERKSHIRE HATHAWAY INC	447,941.15	0.86
BMW FINANCIAL SERVICES NA LLC	228,298.81	0.44
BRISTOL-MYERS SQUIBB CO	368,560.88	0.71
CALIFORNIA STATE UNIVERSITY	79,352.60	0.15
CAMP Pool	116,772.96	0.23
CAPITAL ONE FINANCIAL CORP	734,001.45	1.41
CARMAX AUTO OWNER TRUST	250,190.30	0.48
CATERPILLAR INC	207,993.83	0.40
CHAFFEY JOINT UNION HIGH SCHOOL DISTRICT	98,242.00	0.19
CHARLES SCHWAB	389,852.03	0.75
CHASE ISSURANCE	411,241.05	0.79
CINTAS CORPORATION NO. 2	63,830.39	0.12
CITIGROUP INC	780,822.75	1.50
DEERE & COMPANY	384,516.00	0.74
DISCOVER FINANCIAL SERVICES	859,104.83	1.66
FANNIE MAE	1,812,644.94	3.49
FEDERAL HOME LOAN BANKS	472,933.95	0.91
FIFTH THIRD AUTO TRUST	353,832.05	0.68
FLORIDA STATE BOARD OF ADMIN FIN CORP	294,391.50	0.57
FORD CREDIT AUTO OWNER TRUST	129,403.27	0.25
FREDDIE MAC	7,595,091.35	14.65
GENERAL DYNAMICS CORP	220,957.65	0.43
GM FINANCIAL CONSUMER AUTOMOBILE TRUST	333,118.10	0.64
GOLDMAN SACHS GROUP INC	396,079.60	0.76
HARLEY-DAVIDSON MOTORCYCLE TRUST	169,586.32	0.33
HOME DEPOT INC	24,381.63	0.05

Credit Quality (S&P Ratings)





Managed Account Issuer Summary

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

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Issuer	Market Value of Holdings	Percent
HONDA AUTO RECEIVABLES	478,820.74	0.92
HYUNDAI AUTO RECEIVABLES	75,160.63	0.14
IBM CORP	222,493.28	0.43
INTER-AMERICAN DEVELOPMENT BANK	614,581.58	1.18
JP MORGAN CHASE & CO	479,085.50	0.92
LOCKHEED MARTIN CORP	60,281.76	0.12
LOS ANGELES COMMUNITY COLLEGE DISTRICT	131,584.60	0.25
MICROSOFT CORP	730,581.75	1.41
MORGAN STANLEY	397,572.00	0.77
NATIONAL AUSTRALIA BANK LTD	734,938.00	1.42
NATIONAL RURAL UTILITIES CO FINANCE CORP	383,307.65	0.74
NEW YORK ST URBAN DEVELOPMENT CORP	308,376.25	0.59
NISSAN AUTO RECEIVABLES	269,407.81	0.52
NORDEA BANK ABP	446,945.85	0.86
PACCAR FINANCIAL CORP	169,285.73	0.33
PNC FINANCIAL SERVICES GROUP	399,574.80	0.77
ROCHE HOLDINGS INC	397,900.49	0.77
SAN JUAN UNIFIED SCHOOL DISTRICT	122,638.10	0.24
STATE OF CALIFORNIA	202,548.00	0.39
STATE OF CONNECTICUT	58,998.60	0.11
STATE OF MINNESOTA	94,005.00	0.18
TARGET CORP	37,327.28	0.07
TEXAS INSTRUMENTS INC	86,368.59	0.17
THE BANK OF NEW YORK MELLON CORPORATION	648,464.13	1.25
THE WALT DISNEY CORPORATION	390,472.00	0.75
TORONTO-DOMINION BANK	458,633.30	0.88
TOYOTA MOTOR CORP	752,268.24	1.45
UNITED STATES TREASURY	21,432,937.28	41.32
UNITEDHEALTH GROUP INC	208,299.60	0.40
UNIVERSITY OF CALIFORNIA	80,679.45	0.16
USAA CAPITAL CORP	220,595.85	0.43
Total	\$51,883,931.00	100.00%



Managed Account Detail of Securities Held

For the Month Ending **December 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 12/31/2019 1.750% 12/31/2024	912828YY0	50,000.00	AA+	Aaa	08/05/20	08/07/20	53,441.41	0.18	2.40	50,781.65	48,523.44
US TREASURY NOTES DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	150,000.00	AA+	Aaa	04/01/21	04/05/21	147,093.75	0.72	1.03	148,974.26	140,859.38
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	95.81	73,039.91	69,386.71
US TREASURY NOTES DTD 04/30/2021 0.750% 04/30/2026	91282CBW0	775,000.00	AA+	Aaa	01/04/22	01/06/22	756,109.37	1.33	990.04	764,805.06	716,996.06
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	523.10	186,113.31	183,187.50
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	653.87	235,547.48	228,984.38
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	1,961.62	711,511.02	686,953.12
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	2,092.39	757,053.78	732,750.00
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	2,353.94	849,690.71	824,343.75
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	2,353.94	847,598.81	824,343.75
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	645.60	234,425.01	236,406.25
US TREASURY NOTES DTD 11/15/2016 2.000% 11/15/2026	912828U24	975,000.00	AA+	Aaa	01/04/23	01/06/23	907,092.77	3.96	2,517.86	924,443.09	921,984.38
US TREASURY NOTES DTD 11/15/2016 2.000% 11/15/2026	912828U24	2,100,000.00	AA+	Aaa	12/05/22	12/07/22	1,954,066.41	3.92	5,423.08	1,993,617.56	1,985,812.50
US TREASURY NOTES DTD 11/15/2016 2.000% 11/15/2026	912828U24	9,500,000.00	AA+	Aaa	01/13/23	01/17/23	8,922,578.13	3.72	24,532.97	9,066,727.08	8,983,437.50



Managed Account Detail of Securities Held

For the Month Ending **December 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 04/30/2022 2.750% 04/30/2027	91282CEN7	1,200,000.00	AA+	Aaa	01/31/23	02/03/23	1,155,421.88	3.70	5,620.88	1,164,988.74	1,154,625.00
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	4,315.56	364,301.77	360,058.58
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	6,904.89	569,759.13	576,093.72
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	9,206.52	756,540.01	768,124.96
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	9,494.23	792,048.51	792,128.86
US TREASURY NOTES DTD 11/30/2022 3.875% 11/30/2027	91282CFZ9	1,200,000.00	AA+	Aaa	12/01/23	12/05/23	1,184,109.38	4.24	4,065.57	1,184,404.05	1,197,937.44
Security Type Sub-Total		22,675,000.00					21,307,463.89	3.59	83,755.30	21,676,370.94	21,432,937.28
Supra-National Agency Bond / Note											
INTER-AMERICAN DEVEL BK NOTES DTD 09/23/2021 0.500% 09/23/2024	4581X0DZ8	635,000.00	AAA	Aaa	09/15/21	09/23/21	634,530.10	0.52	864.31	634,885.95	614,581.58
Security Type Sub-Total		635,000.00					634,530.10	0.52	864.31	634,885.95	614,581.58
Municipal Bond / Note											
CT ST TXBL GO BONDS DTD 06/11/2020 1.998% 07/01/2024	20772KJW0	60,000.00	AA-	Aa3	05/29/20	06/11/20	60,000.00	2.00	599.40	60,000.00	58,998.60
CHAFFEY UHSD, CA TXBL GO BONDS DTD 12/05/2019 2.101% 08/01/2024	157411TK5	100,000.00	AA-	Aa1	11/06/19	12/05/19	100,000.00	2.10	875.42	100,000.00	98,242.00
NY ST URBAN DEV CORP TXBL REV BONDS DTD 12/23/2020 0.870% 03/15/2025	650036DT0	325,000.00	NR	NR	12/16/20	12/23/20	325,000.00	0.87	832.54	325,000.00	308,376.25
UNIV OF CAL TXBL REV BONDS DTD 07/16/2020 0.883% 05/15/2025	91412HGE7	85,000.00	AA	Aa2	07/10/20	07/16/20	85,000.00	0.88	95.90	85,000.00	80,679.45



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Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Municipal Bond / Note											
FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025	341271AD6	65,000.00	AA	Aa3	09/03/20	09/16/20	65,459.55	1.11	408.85	65,143.72	61,727.25
FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025	341271AD6	85,000.00	AA	Aa3	09/03/20	09/16/20	85,563.55	1.12	534.65	85,176.25	80,720.25
FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025	341271AD6	160,000.00	AA	Aa3	09/03/20	09/16/20	160,000.00	1.26	1,006.40	160,000.00	151,944.00
MN ST TXBL GO BONDS DTD 08/25/2020 0.630% 08/01/2025	60412AVJ9	100,000.00	AAA	Aaa	08/11/20	08/25/20	100,000.00	0.63	262.50	100,000.00	94,005.00
SAN JUAN USD, CA TXBL GO BONDS DTD 10/29/2020 0.852% 08/01/2025	798306WP7	130,000.00	NR	Aa2	10/16/20	10/29/20	130,000.00	0.85	461.50	130,000.00	122,638.10
LOS ANGELES CCD, CA TXBL GO BONDS DTD 11/10/2020 0.773% 08/01/2025	54438CYK2	140,000.00	AA+	Aaa	10/30/20	11/10/20	140,000.00	0.77	450.92	140,000.00	131,584.60
CA ST UNIV TXBL REV BONDS DTD 07/29/2021 0.862% 11/01/2025	13077DOD7	85,000.00	AA-	Aa2	07/09/21	07/29/21	85,000.00	0.86	122.12	85,000.00	79,352.60
CA ST MUNICIPAL BONDS DTD 03/15/2023 4.846% 03/01/2027	13063D3N6	200,000.00	AA-	Aa2	03/09/23	03/15/23	200,000.00	4.85	3,230.67	200,000.00	202,548.00
Security Type Sub-Total		1,535,000.00					1,536,023.10	1.58	8,880.87	1,535,319.97	1,470,816.10

Federal Agency Commercial Mortgage-Backed Security

FHMS K043 A2 DTD 03/01/2015 3.062% 12/01/2024	3137BGK24	246,403.24	AA+	Aaa	03/19/20	03/25/20	258,607.89	1.95	628.74	248,791.42	241,470.71
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	266,617.63	265,159.80
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	531,905.53	525,101.46
FHMS K061 A2 DTD 01/30/2017 3.347% 11/01/2026	3137BTUM1	379,432.02	AA+	Aaa	05/19/23	05/24/23	367,752.63	4.31	1,058.30	369,815.34	368,373.42
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	522,090.95	531,336.07



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Federal Agency Commercial Mortgage-Backed Security											
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	530,375.63	530,852.51
FHMS KJ48 A1 DTD 12/01/2023 4.858% 05/01/2028	3137HBC69	400,000.00	AA+	Aaa	12/06/23	12/14/23	399,996.80	4.86	1,619.33	399,996.83	405,352.19
FHMS KJ46 A1 DTD 07/01/2023 4.777% 06/01/2028	3137HAD45	438,814.98	AA+	Aaa	07/19/23	07/27/23	438,804.03	4.78	1,746.85	438,805.01	440,732.53
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	554,983.61	559,019.43
FNA 2023-M6 A2 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	541,474.85	546,132.14
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	489,440.69	507,553.87
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	788,806.98	809,248.43
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	363,410.25	382,526.16
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	494,301.33	509,185.98
FHMS K510 A2 DTD 11/01/2023 5.069% 10/01/2028	3137HB3D4	180,000.00	AA+	Aaa	11/14/23	11/21/23	179,479.62	5.14	760.35	179,490.12	185,097.21
FHMS K511 A2 DTD 12/01/2023 4.860% 10/01/2028	3137HB3G7	275,000.00	AA+	Aaa	11/28/23	12/07/23	274,209.93	4.93	1,113.75	274,219.71	280,826.30
Security Type Sub-Total		7,119,650.24					6,985,576.07	4.69	24,456.15	6,994,525.88	7,087,968.21
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	374.31	349,553.63	332,520.30



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Federal Agency Bond / Note											
FANNIE MAE NOTES DTD 04/24/2020 0.625% 04/22/2025	3135G03U5	350,000.00	AA+	Aaa	04/22/20	04/24/20	349,279.00	0.67	419.27	349,811.45	332,732.05
FREDDIE MAC NOTES DTD 07/23/2020 0.375% 07/21/2025	3137EAEU9	425,000.00	AA+	Aaa	07/21/20	07/23/20	422,883.50	0.48	708.33	424,342.07	399,351.68
FANNIE MAE NOTES DTD 08/27/2020 0.375% 08/25/2025	3135G05X7	350,000.00	AA+	Aaa	08/25/20	08/27/20	348,362.00	0.47	459.38	349,459.39	327,743.50
FEDERAL HOME LOAN BANK NOTES DTD 09/11/2020 0.375% 09/04/2025	3130AK5E2	150,000.00	AA+	Aaa	09/10/20	09/11/20	149,550.00	0.44	182.81	149,848.60	140,413.65
FREDDIE MAC NOTES DTD 09/25/2020 0.375% 09/23/2025	3137EAEX3	700,000.00	AA+	Aaa	09/23/20	09/25/20	697,893.00	0.44	714.58	699,271.10	653,903.60
FANNIE MAE NOTES DTD 11/12/2020 0.500% 11/07/2025	3135G06G3	650,000.00	AA+	Aaa	11/09/20	11/12/20	647,673.00	0.57	487.50	649,136.16	606,037.25
Security Type Sub-Total		2,975,000.00					2,963,904.50	0.52	3,346.18	2,971,422.40	2,792,702.03
Corporate Note											
PNC BANK NA CORP NOTES (CALLABLE) DTD 01/23/2019 3.500% 01/23/2024	693475AV7	400,000.00	A-	A3	02/12/19	02/15/19	402,848.00	3.34	6,144.44	400,000.00	399,574.80
CHARLES SCHWAB CORP NOTES (CALLABLE) DTD 03/18/2021 0.750% 03/18/2024	808513BN4	105,000.00	A-	A2	03/16/21	03/18/21	104,947.50	0.77	225.31	104,996.31	103,883.33
BANK OF NY MELLON CORP NOTES (CALLABLE) DTD 04/26/2021 0.500% 04/26/2024	06406RAS6	210,000.00	A	A1	04/19/21	04/26/21	209,775.30	0.54	189.58	209,976.22	206,645.25
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	2,669.44	401,565.44	397,572.00
AMERICAN HONDA FINANCE CORP NOTE DTD 06/27/2019 2.400% 06/27/2024	02665WCZ2	400,000.00	A-	A3	07/11/19	07/15/19	398,016.00	2.51	106.67	399,804.78	394,030.80



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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	7,400.56	401,053.63	396,079.60
BMW US CAPITAL LLC CORPORATE NOTES DTD 08/12/2021 0.750% 08/12/2024	05565EBU8	70,000.00	A	A2	08/09/21	08/12/21	69,993.70	0.75	202.71	69,998.71	68,080.18
WALT DISNEY COMPANY/THE (CALLABLE) DTD 09/06/2019 1.750% 08/30/2024	254687FK7	400,000.00	A-	A2	09/03/19	09/06/19	398,368.00	1.84	2,352.78	399,783.00	390,472.00
PACCAR FINANCIAL CORP CORPORATE NOTES DTD 02/06/2020 1.800% 02/06/2025	69371RO66	175,000.00	A+	A1	10/22/20	10/29/20	182,894.25	0.73	1,268.75	177,032.98	169,285.73
AMERICAN EXPRESS CO CORP NOTES (CALLABLE DTD 03/04/2022 2.250% 03/04/2025	025816CO0	80,000.00	BBB+	A2	03/01/22	03/04/22	79,919.20	2.29	585.00	79,968.45	77,427.60
ROCHE HOLDINGS INC (CALLABLE) CORPORATE DTD 03/10/2022 2.132% 03/10/2025	771196BT8	410,000.00	AA	Aa2	03/03/22	03/10/22	410,000.00	2.13	2,695.20	410,000.00	397,900.49
HOME DEPOT INC (CALLABLE) CORPORATE NOTE DTD 03/28/2022 2.700% 04/15/2025	437076CM2	25,000.00	A	A2	03/24/22	03/28/22	24,956.25	2.76	142.50	24,981.54	24,381.63
CINTAS CORPORATION NO. 2 CORP NOTE (CALL DTD 05/03/2022 3.450% 05/01/2025	17252MAP5	65,000.00	A-	A3	04/26/22	05/03/22	64,985.70	3.46	373.75	64,993.65	63,830.39
USAA CAPITAL CORP CORPORATE NOTES DTD 05/26/2022 3.375% 05/01/2025	90327OD89	225,000.00	AA	Aa1	05/23/22	05/26/22	224,264.25	3.49	1,265.63	224,666.13	220,595.85
GENERAL DYNAMICS CORP (CALLABLE) CORP NO DTD 05/11/2018 3.500% 05/15/2025	369550BG2	225,000.00	A-	A3	10/16/20	10/20/20	252,247.50	0.80	1,006.25	232,443.47	220,957.65
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	216.30	315,000.00	309,543.57



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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	295.56	474,933.77	450,045.88
NATIONAL AUSTRALIA BK/NY CORPORATE NOTES DTD 06/09/2022 3.500% 06/09/2025	63254ABD9	250,000.00	AA-	Aa3	05/31/22	06/09/22	250,000.00	3.50	534.72	250,000.00	245,772.50
NATIONAL RURAL UTIL COOP CORPORATE NOTES DTD 05/04/2022 3.450% 06/15/2025	63743HFE7	50,000.00	A-	A2	04/27/22	05/04/22	49,986.50	3.46	76.67	49,993.70	48,968.05
IBM CORP CORPORATE NOTES DTD 07/27/2022 4.000% 07/27/2025	459200KS9	225,000.00	A-	A3	07/20/22	07/27/22	225,000.00	4.00	3,850.00	225,000.00	222,493.28
BANK OF AMERICA CORP NOTES DTD 07/30/2015 3.875% 08/01/2025	06051GFS3	225,000.00	A-	A1	08/18/20	08/20/20	256,918.50	0.93	3,632.81	235,209.68	222,185.03
ABBOTT LABORATORIES CORPORATE NOTES (CAL DTD 03/22/2017 3.875% 09/15/2025	002824BM1	225,000.00	AA-	Aa3	09/24/20	09/28/20	257,845.50	0.86	2,567.19	235,134.20	222,583.05
BANK OF AMERICA CORP NOTES (CALLABLE) DTD 12/06/2021 1.530% 12/06/2025	06051GKE8	225,000.00	A-	A1	12/01/21	12/06/21	225,000.00	1.53	239.06	225,000.00	216,295.43
JPMORGAN CHASE & CO CORP NOTES (CALLABLE DTD 02/24/2022 2.595% 02/24/2026	46647PCV6	175,000.00	A-	A1	02/16/22	02/24/22	175,000.00	2.60	1,602.05	175,000.00	169,541.93
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	330.63	224,814.13	208,299.60
BMW US CAPITAL LLC (CALLABLE) CORPORATE DTD 08/12/2021 1.250% 08/12/2026	05565EBW4	175,000.00	A	A2	08/12/21	08/16/21	174,947.50	1.26	844.62	174,972.51	160,218.63
CATERPILLAR FINL SERVICE CORPORATE NOTES DTD 01/10/2022 1.700% 01/08/2027	14913R2U0	225,000.00	A	A2	01/11/22	01/13/22	223,863.75	1.81	1,838.13	224,311.76	207,993.83



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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	359.67	39,958.46	37,327.28
BANK OF NY MELLON CORP (CALLABLE) CORPOR DTD 01/26/2022 2.050% 01/26/2027	06406RBA4	475,000.00	A	A1	01/26/22	01/28/22	473,945.50	2.10	4,192.53	474,351.92	441,818.88
MICROSOFT CORP CORP NOTES (CALLABLE) DTD 02/06/2017 3.300% 02/06/2027	594918BY9	750,000.00	AAA	Aaa	03/14/23	03/17/23	721,942.50	4.36	9,968.75	727,664.49	730,581.75
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	2,486.25	282,470.83	280,753.50
BERKSHIRE HATHAWAY CORP NOTES (CALLABLE) DTD 03/15/2022 2.300% 03/15/2027	084664CZ2	475,000.00	AA	Aa2	03/15/22	03/17/22	466,089.00	2.70	3,216.81	469,288.95	447,941.15
CHARLES SCHWAB CORP NOTES (CALLABLE) DTD 09/24/2021 3.300% 04/01/2027	808513BW4	300,000.00	A-	A2	02/17/23	02/22/23	284,925.00	4.66	2,475.00	288,072.75	285,968.70
NATIONAL AUSTRALIA BK/NY CORPORATE NOTES DTD 06/09/2022 3.905% 06/09/2027	63254ABE7	500,000.00	AA-	Aa3	01/13/23	01/18/23	488,325.00	4.50	1,193.19	490,859.56	489,165.50
APPLE INC (CALLABLE) BONDS DTD 09/12/2017 2.900% 09/12/2027	037833DB3	775,000.00	AA+	Aaa	01/19/23	01/23/23	741,062.75	3.94	6,804.93	747,938.40	742,405.83
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 01/12/2023 4.625% 01/12/2028	89236TKO7	375,000.00	A+	A1	02/08/23	02/10/23	376,282.50	4.55	8,141.93	376,050.55	379,230.38
NATIONAL RURAL UTIL COOP CORP NOTES (CAL DTD 02/07/2018 3.400% 02/07/2028	637432NP6	350,000.00	A-	A1	02/17/23	02/22/23	329,189.00	4.76	4,760.00	332,785.82	334,339.60
TEXAS INSTRUMENTS INC CORP NOTE (CALLABL DTD 11/18/2022 4.600% 02/15/2028	882508BV5	85,000.00	A+	Aa3	05/11/23	05/18/23	87,043.40	4.04	1,477.11	86,769.83	86,368.59



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Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Corporate Note											
BRISTOL-MYERS SQUIBB CO CORP NOTES (CALL DTD 07/15/2020 3.900% 02/20/2028	110122DE5	375,000.00	A	A2	03/09/23	03/13/23	358,263.75	4.93	5,321.88	360,989.77	368,560.88
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	341.17	59,905.14	60,281.76
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	8,610.94	377,612.58	384,516.00
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	11,122.42	746,438.29	780,822.75
Security Type Sub-Total		12,365,000.00					12,345,941.55	3.13	113,128.89	12,271,791.40	12,064,740.63
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	4,760.00	450,000.00	458,633.30
NORDEA BANK ABP NEW YORK CERT DEPOS DTD 11/03/2022 5.530% 11/03/2025	65558UYF3	450,000.00	AA-	Aa3	11/02/22	11/03/22	450,000.00	5.53	4,009.25	450,000.00	446,945.85
Security Type Sub-Total		900,000.00					900,000.00	5.56	8,769.25	900,000.00	905,579.15
Asset-Backed Security											
HART 2021-A A3 DTD 04/28/2021 0.380% 09/15/2025	44933LAC7	21,690.17	AAA	NR	04/20/21	04/28/21	21,687.89	0.38	3.66	21,689.28	21,394.07
NAROT 2021-A A3 DTD 06/23/2021 0.330% 10/15/2025	65480BAC1	133,305.37	AAA	Aaa	06/15/21	06/23/21	133,303.10	0.33	19.55	133,304.43	130,387.22
TAOT 2021-B A3 DTD 06/14/2021 0.260% 11/17/2025	89190GAC1	132,375.83	AAA	NR	06/08/21	06/14/21	132,361.56	0.26	15.30	132,369.78	129,378.38



Managed Account Detail of Securities Held

For the Month Ending **December 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	69,655.21	NR	Aaa	11/16/21	11/24/21	69,640.53	0.89	17.03	69,647.95	67,579.09
CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314QAC8	44,027.41	AAA	NR	04/13/21	04/21/21	44,017.91	0.52	10.18	44,023.22	43,051.23
HART 2021-C A3 DTD 11/17/2021 0.740% 05/15/2026	44935FAD6	55,241.14	AAA	NR	11/09/21	11/17/21	55,228.80	0.75	18.17	55,234.63	53,766.56
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	194,977.26	188,543.45
GMCAR 2021-4 A3 DTD 10/21/2021 0.680% 09/16/2026	362554AC1	61,236.98	AAA	Aaa	10/13/21	10/21/21	61,235.41	0.68	17.35	61,236.11	59,216.83
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	209,996.56	207,139.07
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	139,978.91	139,020.59
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	274,966.29	273,901.27
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	243,659.48
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	244,970.58	246,024.61
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	169,985.92	169,586.32
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	129,988.54	129,403.27
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	319,939.33	324,447.46
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	319,984.17	317,760.99



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Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
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	169,965.78	170,556.34
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	189,985.03	191,464.35
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	489,901.36	487,976.84
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	349,957.59	352,800.39
HAROT 2023-4 A3 DTD 11/08/2023 5.670% 06/21/2028	438123AC5	85,000.00	NR	Aaa	11/01/23	11/08/23	84,985.03	5.67	133.88	84,985.45	86,794.19
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	349,979.86	353,832.05
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	404,893.60	411,241.05
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	409,982.59	417,045.97
BACCT 2023-A2 A2 DTD 12/14/2023 4.980% 11/15/2028	05522RDH8	180,000.00	NR	Aaa	12/07/23	12/14/23	179,975.83	4.98	423.30	179,976.04	181,861.99
Security Type Sub-Total		5,397,532.11					5,396,794.25	4.33	10,085.21	5,396,920.16	5,397,833.06
Managed Account Sub-Total		53,602,182.35					52,070,233.46	3.49	253,286.16	52,381,236.70	51,767,158.04
Joint Powers Authority											
CAMP Pool		116,772.96	AAAm	NR			116,772.96		0.00	116,772.96	116,772.96
Liquid Sub-Total		116,772.96					116,772.96		0.00	116,772.96	116,772.96



Managed Account Detail of Securities Held

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CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Securities Sub-Total	\$53,718,955.31	\$52,187,006.42	3.49%	\$253,286.16	\$52,498,009.66	\$51,883,931.00
Accrued Interest						\$253,286.16
Total Investments						\$52,137,217.16



Managed Account Fair Market Value & Analytics

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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 12/31/2019 1.750% 12/31/2024	912828YY0	50,000.00	WELLS_F		97.05	48,523.44	(4,917.97)	(2,258.21)	0.99	4.81
US TREASURY NOTES DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	150,000.00	GOLDMAN		93.91	140,859.38	(6,234.37)	(8,114.88)	1.50	4.50
US TREASURY NOTES DTD 04/30/2021 0.750% 04/30/2026	91282CBW0	75,000.00	BMO		92.52	69,386.71	(2,071.30)	(3,653.20)	2.32	4.15
US TREASURY NOTES DTD 04/30/2021 0.750% 04/30/2026	91282CBW0	775,000.00	CITIGRP		92.52	716,996.06	(39,113.31)	(47,809.00)	2.32	4.15
US TREASURY NOTES DTD 07/31/2021 0.625% 07/31/2026	91282CCP4	200,000.00	BMO		91.59	183,187.50	4,179.69	(2,925.81)	2.57	4.09
US TREASURY NOTES DTD 07/31/2021 0.625% 07/31/2026	91282CCP4	250,000.00	HSBC		91.59	228,984.38	2,734.38	(6,563.10)	2.57	4.09
US TREASURY NOTES DTD 07/31/2021 0.625% 07/31/2026	91282CCP4	750,000.00	BMO		91.59	686,953.12	(3,515.63)	(24,557.90)	2.57	4.09
US TREASURY NOTES DTD 07/31/2021 0.625% 07/31/2026	91282CCP4	800,000.00	HSBC		91.59	732,750.00	406.25	(24,303.78)	2.57	4.09
US TREASURY NOTES DTD 07/31/2021 0.625% 07/31/2026	91282CCP4	900,000.00	MERRILL		91.59	824,343.75	5,308.59	(25,346.96)	2.57	4.09
US TREASURY NOTES DTD 07/31/2021 0.625% 07/31/2026	91282CCP4	900,000.00	BMO		91.59	824,343.75	4,781.25	(23,255.06)	2.57	4.09
US TREASURY NOTES DTD 11/15/2016 2.000% 11/15/2026	912828U24	250,000.00	BMO		94.56	236,406.25	8,261.72	1,981.24	2.80	4.02
US TREASURY NOTES DTD 11/15/2016 2.000% 11/15/2026	912828U24	975,000.00	BMO		94.56	921,984.38	14,891.61	(2,458.71)	2.80	4.02
US TREASURY NOTES DTD 11/15/2016 2.000% 11/15/2026	912828U24	2,100,000.00	HSBC		94.56	1,985,812.50	31,746.09	(7,805.06)	2.80	4.02
US TREASURY NOTES DTD 11/15/2016 2.000% 11/15/2026	912828U24	9,500,000.00	JPM_CHA		94.56	8,983,437.50	60,859.37	(83,289.58)	2.80	4.02
US TREASURY NOTES DTD 04/30/2022 2.750% 04/30/2027	91282CEN7	1,200,000.00	BNP_PAR		96.22	1,154,625.00	(796.88)	(10,363.74)	3.20	3.97
US TREASURY NOTES DTD 07/31/2022 2.750% 07/31/2027	91282CFB2	375,000.00	MORGAN_		96.02	360,058.58	(2,270.52)	(4,243.19)	3.40	3.95
US TREASURY NOTES DTD 07/31/2022 2.750% 07/31/2027	91282CFB2	600,000.00	CITIGRP		96.02	576,093.72	10,453.09	6,334.59	3.40	3.95



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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 07/31/2022 2.750% 07/31/2027	91282CFB2	800,000.00	BMO		96.02	768,124.96	21,593.71	11,584.95	3.40	3.95
US TREASURY NOTES DTD 07/31/2022 2.750% 07/31/2027	91282CFB2	825,000.00	HSBC		96.02	792,128.86	5,349.56	80.35	3.40	3.95
US TREASURY NOTES DTD 11/30/2022 3.875% 11/30/2027	91282CFZ9	1,200,000.00	HSBC		99.83	1,197,937.44	13,828.06	13,533.39	3.66	3.92
Security Type Sub-Total		22,675,000.00				21,432,937.28	125,473.39	(243,433.66)	2.87	4.02
Supra-National Agency Bond / Note										
INTER-AMERICAN DEVEL BK NOTES DTD 09/23/2021 0.500% 09/23/2024	4581X0DZ8	635,000.00	JPM_CHA		96.78	614,581.58	(19,948.52)	(20,304.37)	0.73	5.04
Security Type Sub-Total		635,000.00				614,581.58	(19,948.52)	(20,304.37)	0.73	5.04
Municipal Bond / Note										
CT ST TXBL GO BONDS DTD 06/11/2020 1.998% 07/01/2024	20772KJW0	60,000.00	SIEBERT		98.33	58,998.60	(1,001.40)	(1,001.40)	0.50	5.41
CHAFFEY UHSD, CA TXBL GO BONDS DTD 12/05/2019 2.101% 08/01/2024	157411TK5	100,000.00	RBC		98.24	98,242.00	(1,758.00)	(1,758.00)	0.58	5.18
NY ST URBAN DEV CORP TXBL REV BONDS DTD 12/23/2020 0.870% 03/15/2025	650036DT0	325,000.00	WELLS_F		94.89	308,376.25	(16,623.75)	(16,623.75)	1.20	5.29
UNIV OF CAL TXBL REV BONDS DTD 07/16/2020 0.883% 05/15/2025	91412HGE7	85,000.00	JPM_CHA	04/15/25	94.92	80,679.45	(4,320.55)	(4,320.55)	1.29	4.74
FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025	341271AD6	65,000.00	MERRILL		94.97	61,727.25	(3,732.30)	(3,416.47)	1.49	4.77
FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025	341271AD6	85,000.00	MERRILL		94.97	80,720.25	(4,843.30)	(4,456.00)	1.49	4.77
FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025	341271AD6	160,000.00	MERRILL		94.97	151,944.00	(8,056.00)	(8,056.00)	1.49	4.77
MN ST TXBL GO BONDS DTD 08/25/2020 0.630% 08/01/2025	60412AVJ9	100,000.00	MORGAN_		94.01	94,005.00	(5,995.00)	(5,995.00)	1.58	4.59
SAN JUAN USD, CA TXBL GO BONDS DTD 10/29/2020 0.852% 08/01/2025	798306WP7	130,000.00	KEYBANC		94.34	122,638.10	(7,361.90)	(7,361.90)	1.58	4.59



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Municipal Bond / Note										
LOS ANGELES CCD, CA TXBL GO BONDS DTD 11/10/2020 0.773% 08/01/2025	54438CYK2	140,000.00	MERRILL		93.99	131,584.60	(8,415.40)	(8,415.40)	1.58	4.75
CA ST UNIV TXBL REV BONDS DTD 07/29/2021 0.862% 11/01/2025	13077DQD7	85,000.00	JPM_CHA		93.36	79,352.60	(5,647.40)	(5,647.40)	1.83	4.68
CA ST MUNICIPAL BONDS DTD 03/15/2023 4.846% 03/01/2027	13063D3N6	200,000.00	WELLS_F		101.27	202,548.00	2,548.00	2,548.00	2.94	4.41
Security Type Sub-Total		1,535,000.00				1,470,816.10	(65,207.00)	(64,503.87)	1.56	4.85
Federal Agency Commercial Mortgage-Backed Security										
FHMS K043 A2 DTD 03/01/2015 3.062% 12/01/2024	3137BGK24	246,403.24	CITIGRP		98.00	241,470.71	(17,137.18)	(7,320.71)	0.88	5.30
FHMS K054 A2 DTD 04/20/2016 2.745% 01/01/2026	3137BNGT5	275,000.00	BAIRD		96.42	265,159.80	1,546.52	(1,457.83)	1.84	4.62
FHMS K058 A2 DTD 11/09/2016 2.653% 08/01/2026	3137BSP72	550,000.00	BREAN		95.47	525,101.46	(1,738.38)	(6,804.07)	2.45	4.51
FHMS K061 A2 DTD 01/30/2017 3.347% 11/01/2026	3137BTUM1	379,432.02	CITIGRP		97.09	368,373.42	620.79	(1,441.92)	2.55	4.44
FHMS K064 A2 DTD 05/15/2017 3.224% 03/01/2027	3137BXOY1	550,000.00	MORGAN_		96.61	531,336.07	12,531.38	9,245.12	2.85	4.37
FHLMC MULTIFAMILY STRUCTURED P DTD 07/01/2017 3.243% 04/01/2027	3137F1G44	550,000.00	CITIGRP		96.52	530,852.51	3,819.31	476.88	2.99	4.39
FHMS KJ48 A1 DTD 12/01/2023 4.858% 05/01/2028	3137HBC69	400,000.00	JPM_CHA		101.34	405,352.19	5,355.39	5,355.36	3.91	4.52
FHMS KJ46 A1 DTD 07/01/2023 4.777% 06/01/2028	3137HAD45	438,814.98	JPM_CHA		100.44	440,732.53	1,928.50	1,927.52	3.10	4.67
FHMS K505 A2 DTD 07/01/2023 4.819% 06/01/2028	3137HACX2	550,000.00	JPM_CHA		101.64	559,019.43	3,526.03	4,035.82	3.86	4.41
FNA 2023-M6 A2 DTD 07/01/2023 4.190% 07/01/2028	3136BODE6	550,000.00	JPM_CHA		99.30	546,132.14	5,456.36	4,657.29	4.02	4.36
FHMS K508 A2 DTD 10/01/2023 4.740% 08/01/2028	3137HAQ74	500,000.00	BMO		101.51	507,553.87	18,521.87	18,113.18	4.02	4.38
FHMS K506 A2 DTD 09/01/2023 4.650% 08/01/2028	3137HAMH6	800,000.00	WELLS_F		101.16	809,248.43	21,082.83	20,441.45	4.00	4.37



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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_		102.01	382,526.16	19,482.28	19,115.91	4.09	4.37
FHMS K507 A2 DTD 09/01/2023 4.800% 09/01/2028	3137HAMS2	500,000.00	MERRILL		101.84	509,185.98	15,162.48	14,884.65	4.05	4.36
FHMS K510 A2 DTD 11/01/2023 5.069% 10/01/2028	3137HB3D4	180,000.00	JPM_CHA		102.83	185,097.21	5,617.59	5,607.09	4.10	4.41
FHMS K511 A2 DTD 12/01/2023 4.860% 10/01/2028	3137HB3G7	275,000.00	MERRILL		102.12	280,826.30	6,616.37	6,606.59	4.15	4.37
Security Type Sub-Total		7,119,650.24				7,087,968.21	102,392.14	93,442.33	3.41	4.46
Federal Agency Bond / Note										
FEDERAL HOME LOAN BANK NOTES DTD 04/16/2020 0.500% 04/14/2025	3130AJHU6	350,000.00	CITIGRP		95.01	332,520.30	(15,743.70)	(17,033.33)	1.29	4.53
FANNIE MAE NOTES DTD 04/24/2020 0.625% 04/22/2025	3135G03U5	350,000.00	CITIGRP		95.07	332,732.05	(16,546.95)	(17,079.40)	1.31	4.54
FREDDIE MAC NOTES DTD 07/23/2020 0.375% 07/21/2025	3137EAEU9	425,000.00	WELLS_F		93.97	399,351.68	(23,531.82)	(24,990.39)	1.56	4.43
FANNIE MAE NOTES DTD 08/27/2020 0.375% 08/25/2025	3135G05X7	350,000.00	BARCLAY		93.64	327,743.50	(20,618.50)	(21,715.89)	1.65	4.41
FEDERAL HOME LOAN BANK NOTES DTD 09/11/2020 0.375% 09/04/2025	3130AK5E2	150,000.00	WELLS_F		93.61	140,413.65	(9,136.35)	(9,434.95)	1.67	4.37
FREDDIE MAC NOTES DTD 09/25/2020 0.375% 09/23/2025	3137EAEX3	700,000.00	CITIGRP		93.41	653,903.60	(43,989.40)	(45,367.50)	1.73	4.37
FANNIE MAE NOTES DTD 11/12/2020 0.500% 11/07/2025	3135G06G3	650,000.00	BARCLAY		93.24	606,037.25	(41,635.75)	(43,098.91)	1.85	4.34
Security Type Sub-Total		2,975,000.00				2,792,702.03	(171,202.47)	(178,720.37)	1.62	4.42
Corporate Note										
PNC BANK NA CORP NOTES (CALLABLE) DTD 01/23/2019 3.500% 01/23/2024	693475AV7	400,000.00	CITIGRP		99.89	399,574.80	(3,273.20)	(425.20)	0.07	5.09



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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	98.94	103,883.33	(1,064.17)	(1,112.98)	0.14	5.71
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	98.40	206,645.25	(3,130.05)	(3,330.97)	0.25	5.54
MORGAN STANLEY CORP NOTES DTD 04/28/2014 3.875% 04/29/2024	61746BDQ6	400,000.00	WELLS_FA		99.39	397,572.00	(25,344.00)	(3,993.44)	0.34	5.71
AMERICAN HONDA FINANCE CORP NOTE DTD 06/27/2019 2.400% 06/27/2024	02665WCZ2	400,000.00	WELLS_FA		98.51	394,030.80	(3,985.20)	(5,773.98)	0.49	5.52
GOLDMAN SACHS GROUP INC (CALLABLE) BONDS DTD 07/08/2014 3.850% 07/08/2024	38141EC23	400,000.00	SUSQ	04/08/24	99.02	396,079.60	(22,552.40)	(4,974.03)	0.27	5.78
BMW US CAPITAL LLC CORPORATE NOTES DTD 08/12/2021 0.750% 08/12/2024	05565EBU8	70,000.00	GOLDMAN		97.26	68,080.18	(1,913.52)	(1,918.53)	0.62	5.33
WALT DISNEY COMPANY/THE (CALLABLE) DTD 09/06/2019 1.750% 08/30/2024	254687FK7	400,000.00	JPM_CHAS	07/30/24	97.62	390,472.00	(7,896.00)	(9,311.00)	0.58	5.43
PACCAR FINANCIAL CORP CORPORATE NOTES DTD 02/06/2020 1.800% 02/06/2025	69371RQ66	175,000.00	MERRILL		96.73	169,285.73	(13,608.52)	(7,747.25)	1.09	4.88
AMERICAN EXPRESS CO CORP NOTES (CALLABLE) DTD 03/04/2022 2.250% 03/04/2025	025816CQ0	80,000.00	BARCLAY	02/01/25	96.78	77,427.60	(2,491.60)	(2,540.85)	1.07	5.09
ROCHE HOLDINGS INC (CALLABLE) CORPORATE DTD 03/10/2022 2.132% 03/10/2025	771196BT8	410,000.00	DEUTSCH	02/10/25	97.05	397,900.49	(12,099.51)	(12,099.51)	1.10	4.70
HOME DEPOT INC (CALLABLE) CORPORATE NOTE DTD 03/28/2022 2.700% 04/15/2025	437076CM2	25,000.00	MORGAN_	03/15/25	97.53	24,381.63	(574.62)	(599.91)	1.19	4.69
CINTAS CORPORATION NO. 2 CORP NOTE (CALL DTD 05/03/2022 3.450% 05/01/2025	17252MAP5	65,000.00	KEYBANC	04/01/25	98.20	63,830.39	(1,155.31)	(1,163.26)	1.23	4.85
USAA CAPITAL CORP CORPORATE NOTES DTD 05/26/2022 3.375% 05/01/2025	90327QD89	225,000.00	MERRILL		98.04	220,595.85	(3,668.40)	(4,070.28)	1.31	4.90



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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	98.20	220,957.65	(31,289.85)	(11,485.82)	1.19	4.86
JPMORGAN CHASE & CO (CALLABLE) CORP NOTE DTD 06/01/2021 0.824% 06/01/2025	46647PCH7	315,000.00	JPM_CHA	06/01/24	98.27	309,543.57	(5,456.43)	(5,456.43)	0.42	2.07
AMAZON INC CORP NOTES (CALLABLE) DTD 06/03/2020 0.800% 06/03/2025	023135BQ8	475,000.00	GOLDMAN	05/03/25	94.75	450,045.88	(24,721.37)	(24,887.89)	1.34	4.65
NATIONAL AUSTRALIA BK/NY CORPORATE NOTES DTD 06/09/2022 3.500% 06/09/2025	63254ABD9	250,000.00	CITIGRP		98.31	245,772.50	(4,227.50)	(4,227.50)	1.42	4.73
NATIONAL RURAL UTIL COOP CORPORATE NOTES DTD 05/04/2022 3.450% 06/15/2025	63743HFE7	50,000.00	RBC		97.94	48,968.05	(1,018.45)	(1,025.65)	1.44	4.93
IBM CORP CORPORATE NOTES DTD 07/27/2022 4.000% 07/27/2025	459200KS9	225,000.00	JPM_CHA		98.89	222,493.28	(2,506.72)	(2,506.72)	1.52	4.74
BANK OF AMERICA CORP NOTES DTD 07/30/2015 3.875% 08/01/2025	06051GFS3	225,000.00	MERRILL		98.75	222,185.03	(34,733.47)	(13,024.65)	1.53	4.70
ABBOTT LABORATORIES CORPORATE NOTES (CAL DTD 03/22/2017 3.875% 09/15/2025	002824BM1	225,000.00	US_BANC	06/15/25	98.93	222,583.05	(35,262.45)	(12,551.15)	1.42	4.53
BANK OF AMERICA CORP NOTES (CALLABLE) DTD 12/06/2021 1.530% 12/06/2025	06051GKE8	225,000.00	MERRILL	12/06/24	96.13	216,295.43	(8,704.57)	(8,704.57)	0.93	3.62
JPMORGAN CHASE & CO CORP NOTES (CALLABLE DTD 02/24/2022 2.595% 02/24/2026	46647PCV6	175,000.00	JPM_CHA	02/24/25	96.88	169,541.93	(5,458.07)	(5,458.07)	1.13	4.12
UNITEDHEALTH GROUP INC (CALLABLE) CORPOR DTD 05/19/2021 1.150% 05/15/2026	91324PEC2	225,000.00	CITIGRP	04/15/26	92.58	208,299.60	(16,308.90)	(16,514.53)	2.27	4.48
BMW US CAPITAL LLC (CALLABLE) CORPORATE DTD 08/12/2021 1.250% 08/12/2026	05565EBW4	175,000.00	MITSU	07/12/26	91.55	160,218.63	(14,728.87)	(14,753.88)	2.49	4.72



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Corporate Note										
CATERPILLAR FINL SERVICE CORPORATE NOTES DTD 01/10/2022 1.700% 01/08/2027	14913R2U0	225,000.00	JPM_CHA		92.44	207,993.83	(15,869.92)	(16,317.93)	2.93	4.40
TARGET CORP CORP NOTES (CALLABLE) DTD 01/24/2022 1.950% 01/15/2027	87612EBM7	40,000.00	CITIGRP	12/15/26	93.32	37,327.28	(2,604.72)	(2,631.18)	2.86	4.32
BANK OF NY MELLON CORP (CALLABLE) CORPOR DTD 01/26/2022 2.050% 01/26/2027	06406RBA4	475,000.00	DEUTSCH	12/26/26	93.01	441,818.88	(32,126.62)	(32,533.04)	2.89	4.51
MICROSOFT CORP CORP NOTES (CALLABLE) DTD 02/06/2017 3.300% 02/06/2027	594918BY9	750,000.00	GOLDMAN	11/06/26	97.41	730,581.75	8,639.25	2,917.26	2.71	4.20
AMERICAN EXPRESS CO CORP NOTES (CALLABLE DTD 03/04/2022 2.550% 03/04/2027	025816CS6	300,000.00	RBS	02/01/27	93.58	280,753.50	3,550.50	(1,717.33)	2.96	4.75
BERKSHIRE HATHAWAY CORP NOTES (CALLABLE) DTD 03/15/2022 2.300% 03/15/2027	084664CZ2	475,000.00	SEEL	02/15/27	94.30	447,941.15	(18,147.85)	(21,347.80)	3.01	4.22
CHARLES SCHWAB CORP NOTES (CALLABLE) DTD 09/24/2021 3.300% 04/01/2027	808513BW4	300,000.00	BARCLAY	01/01/27	95.32	285,968.70	1,043.70	(2,104.05)	2.86	4.87
NATIONAL AUSTRALIA BK/NY CORPORATE NOTES DTD 06/09/2022 3.905% 06/09/2027	63254ABE7	500,000.00	CBAA		97.83	489,165.50	840.50	(1,694.06)	3.25	4.59
APPLE INC (CALLABLE) BONDS DTD 09/12/2017 2.900% 09/12/2027	037833DB3	775,000.00	TD	06/12/27	95.79	742,405.83	1,343.08	(5,532.57)	3.28	4.14
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 01/12/2023 4.625% 01/12/2028	89236TKO7	375,000.00	WELLS_F		101.13	379,230.38	2,947.88	3,179.83	3.65	4.32
NATIONAL RURAL UTIL COOP CORP NOTES (CAL DTD 02/07/2018 3.400% 02/07/2028	637432NP6	350,000.00	MORGAN_	11/07/27	95.53	334,339.60	5,150.60	1,553.78	3.59	4.61
TEXAS INSTRUMENTS INC CORP NOTE (CALLABL DTD 11/18/2022 4.600% 02/15/2028	882508BV5	85,000.00	JPM_CHA	01/15/28	101.61	86,368.59	(674.81)	(401.24)	3.68	4.17



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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	98.28	368,560.88	10,297.13	7,571.11	3.59	4.36
LOCKHEED MARTIN CORP NOTES (CALLABLE) DTD 05/25/2023 4.450% 05/15/2028	539830BZ1	60,000.00	BARCLAY	04/15/28	100.47	60,281.76	389.76	376.62	3.94	4.33
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 07/14/2023 4.950% 07/14/2028	24422EXB0	375,000.00	CITIGRP		102.54	384,516.00	6,651.00	6,903.42	4.04	4.33
CITIBANK NA CORP NOTES (CALLABLE) DTD 09/29/2023 5.803% 09/29/2028	17325FBB3	750,000.00	BARCLAY	08/29/28	104.11	780,822.75	34,542.75	34,384.46	4.11	4.82
Security Type Sub-Total		12,365,000.00				12,064,740.63	(281,200.92)	(207,050.77)	2.14	4.64
Certificate of Deposit										
TORONTO DOMINION BANK NY CERT DEPOS DTD 10/31/2022 5.600% 10/27/2025	89115B6K1	450,000.00	TD		101.92	458,633.30	8,633.30	8,633.30	1.79	4.43
NORDEA BANK ABP NEW YORK CERT DEPOS DTD 11/03/2022 5.530% 11/03/2025	65558UYF3	450,000.00	WELLS_F		99.32	446,945.85	(3,054.15)	(3,054.15)	1.76	5.92
Security Type Sub-Total		900,000.00				905,579.15	5,579.15	5,579.15	1.78	5.17
Asset-Backed Security										
HART 2021-A A3 DTD 04/28/2021 0.380% 09/15/2025	44933LAC7	21,690.17	BARCLAY		98.63	21,394.07	(293.82)	(295.21)	0.25	1.19
NAROT 2021-A A3 DTD 06/23/2021 0.330% 10/15/2025	65480BAC1	133,305.37	MITSU		97.81	130,387.22	(2,915.88)	(2,917.21)	0.39	1.57
TAOT 2021-B A3 DTD 06/14/2021 0.260% 11/17/2025	89190GAC1	132,375.83	CITIGRP		97.74	129,378.38	(2,983.18)	(2,991.40)	0.36	1.48
HAROT 2021-4 A3 DTD 11/24/2021 0.880% 01/21/2026	43815GAC3	69,655.21	MERRILL		97.02	67,579.09	(2,061.44)	(2,068.86)	0.60	2.36



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Asset-Backed Security										
CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314OAC8	44,027.41	MERRILL		97.78	43,051.23	(966.68)	(971.99)	0.37	1.58
HART 2021-C A3 DTD 11/17/2021 0.740% 05/15/2026	44935FAD6	55,241.14	SMBC		97.33	53,766.56	(1,462.24)	(1,468.07)	0.52	1.89
DCENT 2021-A1 A1 DTD 09/27/2021 0.580% 09/15/2026	254683CP8	195,000.00	CITIGRP		96.69	188,543.45	(6,414.80)	(6,433.81)	0.68	1.83
GMCAR 2021-4 A3 DTD 10/21/2021 0.680% 09/16/2026	362554AC1	61,236.98	JPM_CHA		96.70	59,216.83	(2,018.58)	(2,019.28)	0.63	1.93
CARMX 2022-3 A3 DTD 07/20/2022 3.970% 04/15/2027	14318MAD1	210,000.00	RBC		98.64	207,139.07	(2,855.97)	(2,857.49)	1.02	4.42
NAROT 2022-B A3 DTD 09/28/2022 4.460% 05/17/2027	65480JAC4	140,000.00	WELLS_F		99.30	139,020.59	(950.44)	(958.32)	1.31	4.68
GMCAR 2022-4 A3 DTD 10/12/2022 4.820% 08/16/2027	36265QAD8	275,000.00	RBC		99.60	273,901.27	(1,053.66)	(1,065.02)	1.22	4.94
TAOT 2023-A A3 DTD 01/30/2023 4.630% 09/15/2027	891940AC2	245,000.00	MERRILL		99.45	243,659.48	(1,340.40)	(1,340.42)	1.43	4.79
COMET 2022-A3 A DTD 11/03/2022 4.950% 10/15/2027	14041NGB1	245,000.00	RBC		100.42	246,024.61	1,063.05	1,054.03	1.66	4.83
HDMOT 2023-A A3 DTD 02/23/2023 5.050% 12/15/2027	41285JAD0	170,000.00	JPM_CHA		99.76	169,586.32	(396.56)	(399.60)	1.50	5.12
FORDO 2023-A A3 DTD 03/31/2023 4.650% 02/15/2028	344928AD8	130,000.00	BNP_PAR		99.54	129,403.27	(583.17)	(585.27)	1.65	4.77
HAROT 2023-3 A3 DTD 08/22/2023 5.410% 02/18/2028	43815QAC1	320,000.00	MERRILL		101.39	324,447.46	4,513.44	4,508.13	1.87	5.04
DCENT 2023-A1 A DTD 04/11/2023 4.310% 03/15/2028	254683CY9	320,000.00	RBC		99.30	317,760.99	(2,220.45)	(2,223.18)	2.04	4.49
BACCT 2023-A1 A1 DTD 06/16/2023 4.790% 05/15/2028	05522RDG0	170,000.00	MERRILL		100.33	170,556.34	594.83	590.56	2.18	4.71
AMXCA 2023-1 A DTD 06/14/2023 4.870% 05/15/2028	02582JJZ4	190,000.00	RBC		100.77	191,464.35	1,481.20	1,479.32	2.18	4.67
COMET 2023-A1 A DTD 05/24/2023 4.420% 05/15/2028	14041NGD7	490,000.00	RBC		99.59	487,976.84	(1,910.80)	(1,924.52)	2.19	4.52
DCENT 2023-A2 A DTD 06/28/2023 4.930% 06/15/2028	254683CZ6	350,000.00	MERRILL		100.80	352,800.39	2,847.67	2,842.80	2.25	4.73



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Asset-Backed Security										
HAROT 2023-4 A3 DTD 11/08/2023 5.670% 06/21/2028	438123AC5	85,000.00	JPM_CHA		102.11	86,794.19	1,809.16	1,808.74	2.15	5.14
FITAT 2023-1 A3 DTD 08/23/2023 5.530% 08/15/2028	31680EAD3	350,000.00	JPM_CHA		101.09	353,832.05	3,853.75	3,852.19	1.93	5.26
CHAIT 2023-A1 A DTD 09/15/2023 5.160% 09/15/2028	161571HT4	405,000.00	JPM_CHA		101.54	411,241.05	6,353.32	6,347.45	2.46	4.79
AMXCA 2023-3 A DTD 09/19/2023 5.230% 09/15/2028	02582JKD1	410,000.00	CITIGRP		101.72	417,045.97	7,064.30	7,063.38	2.46	4.82
BACCT 2023-A2 A2 DTD 12/14/2023 4.980% 11/15/2028	05522RDH8	180,000.00	MERRILL		101.03	181,861.99	1,886.16	1,885.95	4.33	4.74
Security Type Sub-Total		5,397,532.11				5,397,833.06	1,038.81	912.90	1.83	4.40
Managed Account Sub-Total		53,602,182.35				51,767,158.04	(303,075.42)	(614,078.66)	2.52	4.34
Joint Powers Authority										
CAMP Pool		116,772.96			1.00	116,772.96	0.00	0.00	0.00	
Liquid Sub-Total		116,772.96				116,772.96	0.00	0.00	0.00	
Securities Sub-Total		\$53,718,955.31				\$51,883,931.00	(\$303,075.42)	(\$614,078.66)	2.52	4.34%
Accrued Interest						\$253,286.16				
Total Investments						\$52,137,217.16				



Managed Account Security Transactions & Interest

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Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
BUY										
11/28/23	12/07/23	FHMS K511 A2 DTD 12/01/2023 4.860% 10/01/2028	3137HB3G7	275,000.00	(274,209.93)	(222.75)	(274,432.68)			
12/01/23	12/05/23	US TREASURY NOTES DTD 11/30/2022 3.875% 11/30/2027	91282CFZ9	1,200,000.00	(1,184,109.38)	(635.25)	(1,184,744.63)			
12/06/23	12/14/23	FHMS KJ48 A1 DTD 12/01/2023 4.858% 05/01/2028	3137HBC69	400,000.00	(399,996.80)	(701.71)	(400,698.51)			
12/07/23	12/14/23	BACCT 2023-A2 A2 DTD 12/14/2023 4.980% 11/15/2028	05522RDH8	180,000.00	(179,975.83)	0.00	(179,975.83)			

Transaction Type Sub-Total			2,055,000.00	(2,038,291.94)	(1,559.71)	(2,039,851.65)
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INTEREST										
12/01/23	12/01/23	JPMORGAN CHASE & CO (CALLABLE) CORP NOTE DTD 06/01/2021 0.824% 06/01/2025	46647PCH7	315,000.00	0.00	1,297.80	1,297.80			
12/01/23	12/25/23	FHMS K505 A2 DTD 07/01/2023 4.819% 06/01/2028	3137HACX2	550,000.00	0.00	2,208.71	2,208.71			
12/01/23	12/25/23	FHMS K507 A2 DTD 09/01/2023 4.800% 09/01/2028	3137HAMS2	500,000.00	0.00	2,000.00	2,000.00			
12/01/23	12/25/23	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			
12/01/23	12/25/23	FHMS K508 A2 DTD 10/01/2023 4.740% 08/01/2028	3137HA074	500,000.00	0.00	1,975.00	1,975.00			
12/01/23	12/25/23	FHMS K061 A2 DTD 01/30/2017 3.347% 11/01/2026	3137BTUM1	380,000.00	0.00	1,059.88	1,059.88			
12/01/23	12/25/23	FHMS K054 A2 DTD 04/20/2016 2.745% 01/01/2026	3137BNGT5	275,000.00	0.00	629.06	629.06			
12/01/23	12/25/23	FHMS K509 A2 DTD 10/01/2023 4.850% 09/01/2028	3137HAST4	375,000.00	0.00	1,515.63	1,515.63			
12/01/23	12/25/23	FHMS K064 A2 DTD 05/15/2017 3.224% 03/01/2027	3137BXOY1	550,000.00	0.00	1,477.67	1,477.67			
12/01/23	12/25/23	FHMS KJ46 A1 DTD 07/01/2023 4.777% 06/01/2028	3137HAD45	439,089.13	0.00	1,747.94	1,747.94			
12/01/23	12/25/23	FNA 2023-M6 A2 DTD 07/01/2023 4.190% 07/01/2028	3136BQDE6	550,000.00	0.00	1,920.42	1,920.42			



Managed Account Security Transactions & Interest

For the Month Ending **December 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										
12/01/23	12/25/23	FHMS K058 A2 DTD 11/09/2016 2.653% 08/01/2026	3137BSP72	550,000.00	0.00	1,215.96	1,215.96			
12/01/23	12/25/23	FHMS K043 A2 DTD 03/01/2015 3.062% 12/01/2024	3137BGK24	246,832.58	0.00	629.83	629.83			
12/01/23	12/25/23	FHMS K510 A2 DTD 11/01/2023 5.069% 10/01/2028	3137HB3D4	180,000.00	0.00	760.35	760.35			
12/01/23	12/25/23	FHMS K506 A2 DTD 09/01/2023 4.650% 08/01/2028	3137HAMH6	800,000.00	0.00	3,100.00	3,100.00			
12/03/23	12/03/23	AMAZON INC CORP NOTES (CALLABLE) DTD 06/03/2020 0.800% 06/03/2025	023135B08	475,000.00	0.00	1,900.00	1,900.00			
12/06/23	12/06/23	BANK OF AMERICA CORP NOTES (CALLABLE) DTD 12/06/2021 1.530% 12/06/2025	06051GKE8	225,000.00	0.00	1,721.25	1,721.25			
12/09/23	12/09/23	NATIONAL AUSTRALIA BK/NY CORPORATE NOTES DTD 06/09/2022 3.905% 06/09/2027	63254ABE7	500,000.00	0.00	9,762.50	9,762.50			
12/09/23	12/09/23	NATIONAL AUSTRALIA BK/NY CORPORATE NOTES DTD 06/09/2022 3.500% 06/09/2025	63254ABD9	250,000.00	0.00	4,375.00	4,375.00			
12/15/23	12/15/23	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			
12/15/23	12/15/23	TAOT 2021-B A3 DTD 06/14/2021 0.260% 11/17/2025	89190GAC1	146,429.92	0.00	31.73	31.73			
12/15/23	12/15/23	BACCT 2023-A1 A1 DTD 06/16/2023 4.790% 05/15/2028	05522RDG0	170,000.00	0.00	678.58	678.58			
12/15/23	12/15/23	NATIONAL RURAL UTIL COOP CORPORATE NOTES DTD 05/04/2022 3.450% 06/15/2025	63743HFE7	50,000.00	0.00	862.50	862.50			
12/15/23	12/15/23	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			
12/15/23	12/15/23	FORDO 2023-A A3 DTD 03/31/2023 4.650% 02/15/2028	344928AD8	130,000.00	0.00	503.75	503.75			
12/15/23	12/15/23	HDMOT 2023-A A3 DTD 02/23/2023 5.050% 12/15/2027	41285JAD0	170,000.00	0.00	715.42	715.42			



Managed Account Security Transactions & Interest

For the Month Ending **December 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											
12/15/23	12/15/23	AMXCA 2023-3 A DTD 09/19/2023 5.230% 09/15/2028	02582JKD1	410,000.00	0.00	1,786.92	1,786.92				
12/15/23	12/15/23	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				
12/15/23	12/15/23	HART 2021-A A3 DTD 04/28/2021 0.380% 09/15/2025	44933LAC7	25,148.51	0.00	7.96	7.96				
12/15/23	12/15/23	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				
12/15/23	12/15/23	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				
12/15/23	12/15/23	CARMX 2022-3 A3 DTD 07/20/2022 3.970% 04/15/2027	14318MAD1	210,000.00	0.00	694.75	694.75				
12/15/23	12/15/23	DCENT 2021-A1 A1 DTD 09/27/2021 0.580% 09/15/2026	254683CP8	195,000.00	0.00	94.25	94.25				
12/15/23	12/15/23	NAROT 2021-A A3 DTD 06/23/2021 0.330% 10/15/2025	65480BAC1	146,397.68	0.00	40.26	40.26				
12/15/23	12/15/23	HART 2021-C A3 DTD 11/17/2021 0.740% 05/15/2026	44935FAD6	59,471.73	0.00	36.67	36.67				
12/15/23	12/15/23	NAROT 2022-B A3 DTD 09/28/2022 4.460% 05/17/2027	65480JAC4	140,000.00	0.00	520.33	520.33				
12/15/23	12/15/23	TAOT 2023-A A3 DTD 01/30/2023 4.630% 09/15/2027	891940AC2	245,000.00	0.00	945.29	945.29				
12/15/23	12/15/23	CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314OAC8	48,380.22	0.00	20.96	20.96				
12/15/23	12/15/23	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				
12/15/23	12/15/23	AMXCA 2023-1 A DTD 06/14/2023 4.870% 05/15/2028	02582JJZ4	190,000.00	0.00	771.08	771.08				
12/16/23	12/16/23	GMCAR 2022-4 A3 DTD 10/12/2022 4.820% 08/16/2027	36265OAD8	275,000.00	0.00	1,104.58	1,104.58				
12/16/23	12/16/23	GMCAR 2021-4 A3 DTD 10/21/2021 0.680% 09/16/2026	362554AC1	65,083.25	0.00	36.88	36.88				
12/18/23	12/18/23	HAROT 2023-3 A3 DTD 08/22/2023 5.410% 02/18/2028	43815OAC1	320,000.00	0.00	1,442.67	1,442.67				



Managed Account Security Transactions & Interest

For the Month Ending **December 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										
12/21/23	12/21/23	HAROT 2023-4 A3 DTD 11/08/2023 5.670% 06/21/2028	438123AC5	85,000.00	0.00	575.66	575.66			
12/21/23	12/21/23	HAROT 2021-4 A3 DTD 11/24/2021 0.880% 01/21/2026	43815GAC3	74,789.59	0.00	54.85	54.85			
12/27/23	12/27/23	AMERICAN HONDA FINANCE CORP NOTE DTD 06/27/2019 2.400% 06/27/2024	02665WCZ2	400,000.00	0.00	4,800.00	4,800.00			
12/31/23	12/31/23	US TREASURY NOTES DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	150,000.00	0.00	187.50	187.50			
12/31/23	12/31/23	US TREASURY NOTES DTD 12/31/2019 1.750% 12/31/2024	912828YY0	50,000.00	0.00	437.50	437.50			

MATURITY										
12/04/23	12/04/23	FREDDIE MAC NOTES DTD 12/04/2020 0.250% 12/04/2023	3137EAF2	300,000.00	300,000.00	375.00	300,375.00	297.00	0.00	
Transaction Type Sub-Total				300,000.00	300,000.00	375.00	300,375.00	297.00	0.00	

PAYDOWNS										
12/01/23	12/25/23	FHMS K061 A2 DTD 01/30/2017 3.347% 11/01/2026	3137BTUM1	567.98	567.98	0.00	567.98	17.48	0.00	
12/01/23	12/25/23	FHMS KJ46 A1 DTD 07/01/2023 4.777% 06/01/2028	3137HAD45	274.15	274.15	0.00	274.15	0.01	0.00	
12/01/23	12/25/23	FHMS K043 A2 DTD 03/01/2015 3.062% 12/01/2024	3137BGK24	429.34	429.34	0.00	429.34	(21.27)	0.00	
12/15/23	12/15/23	CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314OAC8	4,352.81	4,352.81	0.00	4,352.81	0.94	0.00	
12/15/23	12/15/23	TAOT 2021-B A3 DTD 06/14/2021 0.260% 11/17/2025	89190GAC1	14,054.09	14,054.09	0.00	14,054.09	1.51	0.00	
12/15/23	12/15/23	HART 2021-C A3 DTD 11/17/2021 0.740% 05/15/2026	44935FAD6	4,230.59	4,230.59	0.00	4,230.59	0.94	0.00	
12/15/23	12/15/23	HART 2021-A A3 DTD 04/28/2021 0.380% 09/15/2025	44933LAC7	3,458.34	3,458.34	0.00	3,458.34	0.36	0.00	



Managed Account Security Transactions & Interest

For the Month Ending **December 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									
PAYDOWNS										
12/15/23	12/15/23	NAROT 2021-A A3 DTD 06/23/2021 0.330% 10/15/2025	65480BAC1	13,092.31	13,092.31	0.00	13,092.31	0.22	0.00	
12/16/23	12/16/23	GMCAR 2021-4 A3 DTD 10/21/2021 0.680% 09/16/2026	362554AC1	3,846.27	3,846.27	0.00	3,846.27	0.10	0.00	
12/21/23	12/21/23	HAROT 2021-4 A3 DTD 11/24/2021 0.880% 01/21/2026	43815GAC3	5,134.38	5,134.38	0.00	5,134.38	1.08	0.00	
Transaction Type Sub-Total				49,440.26	49,440.26	0.00	49,440.26	1.37	0.00	
SELL										
12/07/23	12/14/23	US TREASURY NOTES DTD 04/30/2021 0.750% 04/30/2026	91282CBW0	175,000.00	160,692.38	158.65	160,851.03	(10,042.00)	(11,956.79)	FIFO
12/07/23	12/14/23	US TREASURY NOTES DTD 12/31/2019 1.750% 12/31/2024	912828YY0	100,000.00	96,691.41	794.16	97,485.57	(10,191.40)	(4,948.99)	FIFO
12/07/23	12/14/23	US TREASURY NOTES DTD 01/31/2022 0.875% 01/31/2024	91282CDV0	300,000.00	298,242.19	970.11	299,212.30	9,679.69	(309.26)	FIFO
Transaction Type Sub-Total				575,000.00	555,625.98	1,922.92	557,548.90	(10,553.71)	(17,215.04)	
Managed Account Sub-Total					(1,133,225.70)	66,628.81	(1,066,596.89)	(10,255.34)	(17,215.04)	
Total Security Transactions					(\$1,133,225.70)	\$66,628.81	(\$1,066,596.89)	(\$10,255.34)	(\$17,215.04)	



Account Statement

For the Month Ending **December 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					1,186,908.99
12/01/23	12/01/23	Purchase - Interest 46647PCH7	1.00	1,297.80	1,188,206.79
12/04/23	12/04/23	Purchase - Interest 023135BQ8	1.00	1,900.00	1,190,106.79
12/04/23	12/04/23	Purchase - Principal 3137EAF2	1.00	300,375.00	1,490,481.79
12/05/23	12/05/23	Redemption - Interest 91282CFZ9	1.00	(635.25)	1,489,846.54
12/05/23	12/05/23	Redemption - Principal 91282CFZ9	1.00	(1,184,109.38)	305,737.16
12/06/23	12/06/23	Purchase - Interest 06051GKE8	1.00	1,721.25	307,458.41
12/07/23	12/07/23	Redemption - Interest 3137HB3G7	1.00	(222.75)	307,235.66
12/07/23	12/07/23	Redemption - Principal 3137HB3G7	1.00	(274,209.93)	33,025.73
12/11/23	12/11/23	Purchase - Interest 63254ABD9	1.00	4,375.00	37,400.73
12/11/23	12/11/23	Purchase - Interest 63254ABE7	1.00	9,762.50	47,163.23
12/14/23	12/14/23	Purchase - Principal 912828YY0	1.00	96,691.41	143,854.64
12/14/23	12/14/23	Purchase - Interest 912828YY0	1.00	794.16	144,648.80
12/14/23	12/14/23	Purchase - Interest 91282CBW0	1.00	158.65	144,807.45
12/14/23	12/14/23	Purchase - Principal 91282CBW0	1.00	160,692.38	305,499.83
12/14/23	12/14/23	Purchase - Principal 91282CDV0	1.00	298,242.19	603,742.02
12/14/23	12/14/23	Purchase - Interest 91282CDV0	1.00	970.11	604,712.13
12/14/23	12/14/23	Redemption - Principal 05522RDH8	1.00	(179,975.83)	424,736.30
12/14/23	12/14/23	Redemption - Principal 3137HBC69	1.00	(399,996.80)	24,739.50
12/14/23	12/14/23	Redemption - Interest 3137HBC69	1.00	(701.71)	24,037.79
12/15/23	12/15/23	Purchase - Interest 63743HFE7	1.00	862.50	24,900.29
12/15/23	12/15/23	Purchase - Interest 891940AC2	1.00	945.29	25,845.58



Account Statement

For the Month Ending **December 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					
12/15/23	12/15/23	Purchase - Interest 89190GAC1	1.00	31.73	25,877.31
12/15/23	12/15/23	Purchase - Interest 65480JAC4	1.00	520.33	26,397.64
12/15/23	12/15/23	Purchase - Interest 65480BAC1	1.00	40.26	26,437.90
12/15/23	12/15/23	Purchase - Interest 44935FAD6	1.00	36.67	26,474.57
12/15/23	12/15/23	Purchase - Interest 44933LAC7	1.00	7.96	26,482.53
12/15/23	12/15/23	Purchase - Interest 41285JAD0	1.00	715.42	27,197.95
12/15/23	12/15/23	Purchase - Interest 344928AD8	1.00	503.75	27,701.70
12/15/23	12/15/23	Purchase - Interest 31680EAD3	1.00	1,612.92	29,314.62
12/15/23	12/15/23	Purchase - Interest 254683CZ6	1.00	1,437.92	30,752.54
12/15/23	12/15/23	Purchase - Interest 254683CY9	1.00	1,149.33	31,901.87
12/15/23	12/15/23	Purchase - Interest 254683CP8	1.00	94.25	31,996.12
12/15/23	12/15/23	Purchase - Interest 161571HT4	1.00	1,741.50	33,737.62
12/15/23	12/15/23	Purchase - Interest 14318MAD1	1.00	694.75	34,432.37
12/15/23	12/15/23	Purchase - Interest 14314QAC8	1.00	20.96	34,453.33
12/15/23	12/15/23	Purchase - Interest 14041NGD7	1.00	1,804.83	36,258.16
12/15/23	12/15/23	Purchase - Interest 14041NGB1	1.00	1,010.63	37,268.79
12/15/23	12/15/23	Purchase - Interest 05522RDG0	1.00	678.58	37,947.37
12/15/23	12/15/23	Purchase - Interest 02582JKD1	1.00	1,786.92	39,734.29
12/15/23	12/15/23	Purchase - Interest 02582JJZ4	1.00	771.08	40,505.37
12/15/23	12/15/23	Purchase - Principal 14314QAC8	1.00	4,352.81	44,858.18
12/15/23	12/15/23	Purchase - Principal 44935FAD6	1.00	4,230.59	49,088.77
12/15/23	12/15/23	Purchase - Principal 44933LAC7	1.00	3,458.34	52,547.11



Account Statement

For the Month Ending **December 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					
12/15/23	12/15/23	Purchase - Principal 89190GAC1	1.00	14,054.09	66,601.20
12/15/23	12/15/23	Purchase - Principal 65480BAC1	1.00	13,092.31	79,693.51
12/18/23	12/18/23	Purchase - Interest 362554AC1	1.00	36.88	79,730.39
12/18/23	12/18/23	Purchase - Interest 36265QAD8	1.00	1,104.58	80,834.97
12/18/23	12/18/23	Purchase - Interest 43815QAC1	1.00	1,442.67	82,277.64
12/18/23	12/18/23	Purchase - Principal 362554AC1	1.00	3,846.27	86,123.91
12/21/23	12/21/23	Purchase - Interest 43815GAC3	1.00	54.85	86,178.76
12/21/23	12/21/23	Purchase - Interest 438123AC5	1.00	575.66	86,754.42
12/21/23	12/21/23	Purchase - Principal 43815GAC3	1.00	5,134.38	91,888.80
12/26/23	12/26/23	Purchase - Interest 3136BQDE6	1.00	1,920.42	93,809.22
12/26/23	12/26/23	Purchase - Interest 3137BGK24	1.00	629.83	94,439.05
12/26/23	12/26/23	Purchase - Interest 3137BNGT5	1.00	629.06	95,068.11
12/26/23	12/26/23	Purchase - Interest 3137BSP72	1.00	1,215.96	96,284.07
12/26/23	12/26/23	Purchase - Interest 3137BTUM1	1.00	1,059.88	97,343.95
12/26/23	12/26/23	Purchase - Interest 3137BXQY1	1.00	1,477.67	98,821.62
12/26/23	12/26/23	Purchase - Interest 3137F1G44	1.00	1,486.38	100,308.00
12/26/23	12/26/23	Purchase - Interest 3137HACX2	1.00	2,208.71	102,516.71
12/26/23	12/26/23	Purchase - Interest 3137HAD45	1.00	1,747.94	104,264.65
12/26/23	12/26/23	Purchase - Interest 3137HAMH6	1.00	3,100.00	107,364.65
12/26/23	12/26/23	Purchase - Interest 3137HAMS2	1.00	2,000.00	109,364.65
12/26/23	12/26/23	Purchase - Interest 3137HAQ74	1.00	1,975.00	111,339.65
12/26/23	12/26/23	Purchase - Interest 3137HAST4	1.00	1,515.63	112,855.28



Account Statement

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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					
12/26/23	12/26/23	Purchase - Interest 3137HB3D4	1.00	760.35	113,615.63
12/26/23	12/26/23	Purchase - Principal 3137HAD45	1.00	274.15	113,889.78
12/26/23	12/26/23	Purchase - Principal 3137BTUM1	1.00	567.98	114,457.76
12/26/23	12/26/23	Purchase - Principal 3137BGK24	1.00	429.34	114,887.10
12/27/23	12/27/23	Purchase - Interest 02665WCZ2	1.00	4,800.00	119,687.10
12/27/23	12/27/23	IP Fees November 2023	1.00	(3,834.32)	115,852.78
12/27/23	12/27/23	U.S. Bank Fees October 2023	1.00	(239.02)	115,613.76
12/29/23	01/02/24	Accrual Income Div Reinvestment - Distributions	1.00	1,159.20	116,772.96

Closing Balance

116,772.96

	Month of December	Fiscal YTD January-December
Opening Balance	1,186,908.99	46,870.41
Purchases	973,788.96	37,205,162.55
Redemptions (Excl. Checks)	(2,043,924.99)	(37,135,260.00)
Check Disbursements	0.00	0.00
Closing Balance	116,772.96	116,772.96
Cash Dividends and Income	1,159.20	29,902.52

Closing Balance	116,772.96
Average Monthly Balance	245,782.51
Monthly Distribution Yield	5.55%