

17) **SA Investment Report for March 2024**

Receive and file the Investment Report for March 2024.



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

To: Honorable Agency Chair and Members of the Successor Agency

From: Jason Simpson, Executive Director

Prepared by: Shannon Buckley, Assistant Executive Director

Date: April 23, 2024

Subject: SA Investment Report for March 2024

Recommendation

Receive and file the Investment Report for March 2024.

Discussion

The Investment Report lists all funds invested for the City of Lake Elsinore. It 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 March 2024



CITY OF LAKE ELSINORE
INVESTMENT REPORT

CITY OF LAKE ELSINORE
INVESTMENT REPORT OF POOLED CASH AND INVESTMENTS
AS OF MARCH 31, 2024

	BANK BALANCE	DEPOSITS IN TRANSIT	OUTSTANDING PAYMENTS	BOOK BALANCE
CASH ACCOUNTS				
Bank Accounts:				
General Checking Account	\$ 3,028,687	\$ 71,105	\$ (184,502)	\$ 2,915,290
Cash On Hand:				
Cashier Drawers #1 & #2	-	-	-	300
City of Lake Elsinore Petty Cash Fund	-	-	-	2,000
Total Cash Accounts	3,028,687	71,105	(184,502)	2,917,590
INVESTMENTS				
Local Agency Investment Funds	70,976,822	-	-	70,976,822
CAMP Investments:				
CAMP Pool Account	221,403	-	-	221,403
U.S. Treasury Bond / Note	22,367,343	-	-	22,367,343
Supra-National Agency Bond / Note	-	-	-	-
Municipal Bond / Note	1,536,023	-	-	1,536,023
Federal Agency Commercial Mortgage-Backed Security	7,272,514	-	-	7,272,514
Federal Agency Bond / Note	2,266,362	-	-	2,266,362
Corporate Note	12,576,428	-	-	12,576,428
Certificate of Deposit	900,000	-	-	900,000
Asset-Backed Security	5,254,992	-	-	5,254,992
Sub-total Investments	123,371,885	-	-	123,371,885
Market Value Adjustment:				
Unrealized Gain/(Loss) at 12/31/2023	(584,093)	-	-	(584,093)
Total Investments	122,787,793	-	-	122,787,793
Total Pooled Cash and Investments	\$ 125,816,480	\$ 71,105	\$ (184,502)	\$ 125,705,383
TOTAL POOLED CASH AND INVESTMENTS				\$ 125,705,383

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

April 10, 2024
Date

CITY OF LAKE ELSINORE
POOLED CASH AND INVESTMENTS BY FUND
AS OF MARCH 31, 2024

<u>FUND NO</u>	<u>FUND NAME</u>	<u>AMOUNT</u>
100	General	\$ 13,701,750
102	Measure Z	20,314,398
106	Affordable Housing In Lieu	902,914
107	Developer Agreement Revenue	335,461
108	American Rescue Plan	5,788,473
109	Road Maintenance and Rehabilitation (SB1)	1,302,998
110	State Gas Tax	515,651
111	TUMF C.I.P.	7,137
112	Measure A	1,271,682
114	SB1186 CASP Education Program	65,108
116	City Hall-Public Works DIF	144,717
117	Community Center DIF	312,716
118	Lake Side Facility DIF	485,403
119	Animal Shelter DIF	93,716
135	Lighting & Landscape Maintenance - Dist. No. 1	1,391,276
140	Geothermal	12,119
155	CSA152 -- N.P.D.E.S.	64,068
202	La Strada RBBD	24,716
203	E.L.S.P. - S.T.I.F.	3,485,332
205	Traffic Impact Fee	572,095
211	Storm Drain C.I.P.	3,256,471
221	Quimby Park C.I.P.	202,240
231	Library C.I.P.	1,416,920
232	City Fire Protection	829,713
300	Insurance Service	998,984
305	Information Systems Service	2,834,993
310	Support Service	27,041
315	Fleet Service	145,862
320	Facilities Service	2,221,976
331	CFD 2006-1CC Summerly Improvement Area CC	55,438
332	CFD 2006-1 Improvement Area B, Summerly	29,553
334	CFD 2015-5 Trieste - Far West Industries	38,612
335	CFD 2003-2E Canyon Hills Improvement Area E	46,512
336	CFD 2006-1FF Summerly Improvement Area FF	29,262
337	CFD 2016-2 Canyon Hills	227,221
338	CFD 2006-1 IA-JJ Summerly Improvement Area	68,704
339	CFD 2006-1 IA-KK Summerly Improvement Area	41,844
340	CFD 2006-1 IA-EE Summerly Improvement Area	58,266
345	CFD 2003-2 Improvement Area D, Canyon Hills	650,659
346	CFD 2014-1 Southshore	70,443
347	CFD 2006-1 Improvement Area A, Summerly	69,697
350	CFD 98-1 Summerhill	424,753
351	CFD 2006-1 IA-II Summerly Improvement	23,934
354	CFD 90-2 Tuscany Hills	547,268
355	RAD 2021-1 Canyon Hills Improvement	326,151

CITY OF LAKE ELSINORE
POOLED CASH AND INVESTMENTS BY FUND
AS OF MARCH 31, 2024

<u>FUND NO</u>	<u>FUND NAME</u>	<u>AMOUNT</u>
357	CFD 2003-2 Canyon Hills Improvement Area	110,253
361	CFD 2022-2 Lakeshore Improvement	9,650
364	CFD 2023-2 Coastal Mission Trail Improvement	20,812
366	CFD 2005-6 City Center Townhomes	97,947
368	CFD 2006-2 Viscaya	207,801
369	CFD 2004-3 Area 1 Rosetta Canyon Improvement Area	616,824
370	CFD 2006-1 IA-HH Summerly Improvement	53,575
371	CFD 2005-1 Serenity	214,638
372	CFD 2005-2 Alberhill Ranch Improvement Area	507,108
374	CFD 2005-4 Lakeview Villas	2,475
375	CFD 2006-4 Clurman	126,087
378	CFD 2006-8 Running Deer Estates	44,044
384	CFD 2003-2 Area B Canyon Hills Improvement Area	629,625
385	CFD 2004-3 Area 2 Rosetta Canyon Improvement Area	555,015
386	CFD 2007-4 Mekenna Court	33,216
387	CFD 2007-5 Red Kite	30,612
388	CFD 2007-6 Holiday Inn Express	2,631
389	CFD 88-3 (2008A) West Lake Elsinore Series A	1,092
390	CFD 2003-2 Area C Canyon Hills Improvement Area	144,332
392	CFD 95-1 City Center	45,373
394	CFD 2005-5 (2012A) Wasson Canyon	104,940
395	CFD 2018-1 Wasson Canyon II Improvement Area	816
396	CFD 2018-2 Nichols Ranch Improvement Area	91,196
397	CFD 2018-3 Village at Lakeshore	49,419
500	Capital Improvement Plan	10,453,047
603	Endowment Trust - Carl Graves	62,625
604	Endowment Trust - Korn Memorial	34,823
605	Public Improvement Trust	1,773,370
606	Mobile Source Air Polution Reduction	97,263
608	Trust Deposit & Pre Paid Expense	1,534,895
617	Successor Agency Housing	34,517,767
620	Cost Recovery System	7,602,068
631	Lake Destratification Equipment Replacement	495,796
	Total Pooled Cash & Investments	\$ 125,705,383

CITY OF LAKE ELSINORE
SUMMARY OF POLICY LIMITATIONS
FOR THE MONTH ENDING MARCH 31, 2024

<u>TYPES OF SECURITIES</u>	<u>MAXIMUM PERCENTAGE</u>	<u>DIVERSIFICATION PERCENTAGE</u>	<u>CURRENT BALANCE</u>
CAMP - Pooled Sweep Account	Unlimited	0.18%	\$ 221,403
U.S. Treasury Bond / Note	Unlimited	18.13%	\$ 22,367,343
Supra-National Agency Bond / Note	30%	0.00%	\$ -
Municipal Bond / Note	Unlimited	1.25%	\$ 1,536,023
Federal Agency Collateralized Mortgage Obligation	40%	5.89%	\$ 7,272,514
Federal Agency Bond / Note	Unlimited	1.84% ⁽¹⁾	\$ 2,266,362
Corporate Note	30%	10.19%	\$ 12,576,428
Negotiable Certificates of Deposit	30%	0.73%	\$ 900,000
Asset-Backed Security / Collateralized Mortgage	20%	4.26%	\$ 5,254,992
LAIF (Local Agency Investment Funds)	\$150 Million	57.53% ⁽²⁾	\$ 70,976,822
TOTAL		<u>100.00%</u>	<u>\$ 123,371,885</u>

Note:

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

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



Local Agency Investment Fund



PMIA/LAIF Performance Report as of 4/3/24



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⁾

March	4.232
February	4.122
January	4.012
December	3.929
November	3.843
October	3.670

Pooled Money Investment Account Monthly Portfolio Composition ⁽¹⁾ 2/29/24 \$164.3 billion

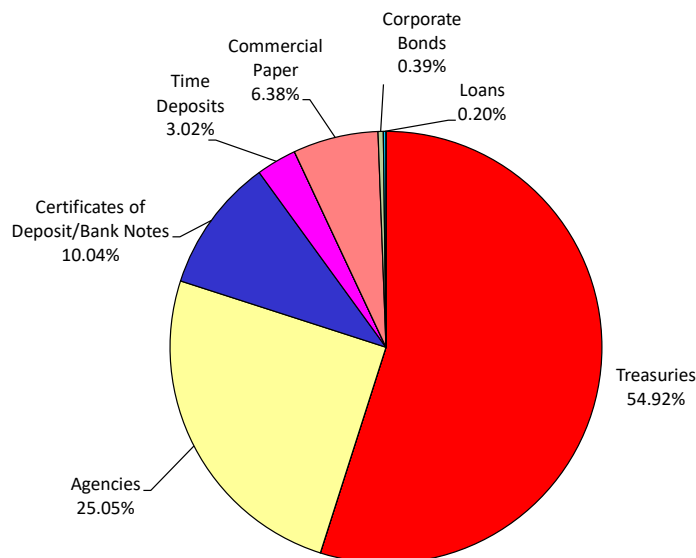


Chart does not include \$2,059,000.00 in mortgages, which equates to 0.001%. Percentages may not total 100% due to rounding.

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.

Source:

⁽¹⁾ State of California, Office of the Treasurer

⁽²⁾ State of California, Office of the Controller

CITY OF LAKE ELSINORE
LOCAL AGENCY INVESTMENT FUND
TRANSACTION SUMMARY
FOR THE MONTH ENDING MARCH 31, 2024

<u>Yield</u>	<u>Purchase Date</u>	<u>Maturity Rate</u>
4.232%	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>\$ 72,976,822</u>	<u>\$ (2,000,000)</u>	<u>\$ 70,976,822</u>

Note:

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



CAMP

Investment Portfolio



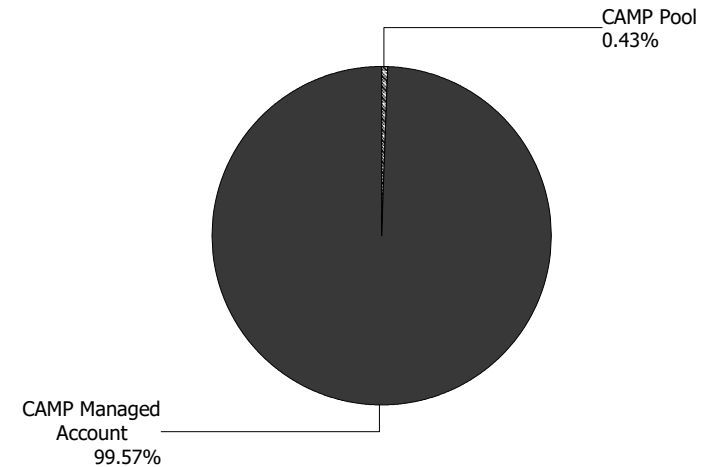
Account Statement - Transaction Summary

For the Month Ending **March 31, 2024**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

CAMP Pool	
Opening Market Value	44,627.69
Purchases	2,292,165.03
Redemptions	(2,115,390.15)
Unsettled Trades	0.00
Change in Value	0.00
Closing Market Value	\$221,402.57
Cash Dividends and Income	651.71
CAMP Managed Account	
Opening Market Value	51,662,597.25
Purchases	2,110,551.86
Redemptions	(2,204,193.91)
Unsettled Trades	0.00
Change in Value	99,403.81
Closing Market Value	\$51,668,359.01
Cash Dividends and Income	79,067.36

Asset Summary		
	March 31, 2024	February 29, 2024
CAMP Pool	221,402.57	44,627.69
CAMP Managed Account	51,668,359.01	51,662,597.25
Total	\$51,889,761.58	\$51,707,224.94
Asset Allocation		





Managed Account Summary Statement

For the Month Ending **March 31, 2024**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Transaction Summary - Money Market		Transaction Summary - Managed Account		Account Total	
Opening Market Value	\$44,627.69	Opening Market Value	\$51,662,597.25	Opening Market Value	\$51,707,224.94
Purchases	2,292,165.03	Maturities/Calls	(152,600.08)		
Redemptions	(2,115,390.15)	Principal Dispositions	(2,051,593.83)		
		Principal Acquisitions	2,110,551.86		
		Unsettled Trades	0.00		
		Change in Current Value	99,403.81		
Closing Market Value	\$221,402.57	Closing Market Value	\$51,668,359.01	Closing Market Value	\$51,889,761.58
Dividend	651.71				
Earnings Reconciliation (Cash Basis) - Managed Account		Cash Balance			
Interest/Dividends/Coupons Received			109,080.66	Closing Cash Balance	\$0.00
Less Purchased Interest Related to Interest/Coupons			(880.43)		
Plus Net Realized Gains/Losses			(29,132.87)		
Total Cash Basis Earnings			\$79,067.36		
Earnings Reconciliation (Accrual Basis)		Managed Account	Total	Cash Transactions Summary- Managed Account	
Ending Amortized Value of Securities		52,526,496.32	52,747,898.89	Maturities/Calls	105,393.75
Ending Accrued Interest		294,317.35	294,317.35	Sale Proceeds	2,055,623.56
Plus Proceeds from Sales		2,055,623.56	4,171,013.71	Coupon/Interest/Dividend Income	104,657.18
Plus Proceeds of Maturities/Calls/Principal Payments		152,993.83	152,993.83	Principal Payments	47,600.08
Plus Coupons/Dividends Received		104,657.18	104,657.18	Security Purchases	(2,111,432.29)
Less Cost of New Purchases		(2,111,432.29)	(4,403,597.32)	Net Cash Contribution	(201,842.28)
Less Beginning Amortized Value of Securities		(52,661,254.75)	(52,705,882.44)	Reconciling Transactions	0.00
Less Beginning Accrued Interest		(271,738.41)	(271,738.41)		
Dividends		0.00	651.71		
Total Accrual Basis Earnings		\$89,662.79	\$90,314.50		



Portfolio Summary and Statistics

For the Month Ending **March 31, 2024**

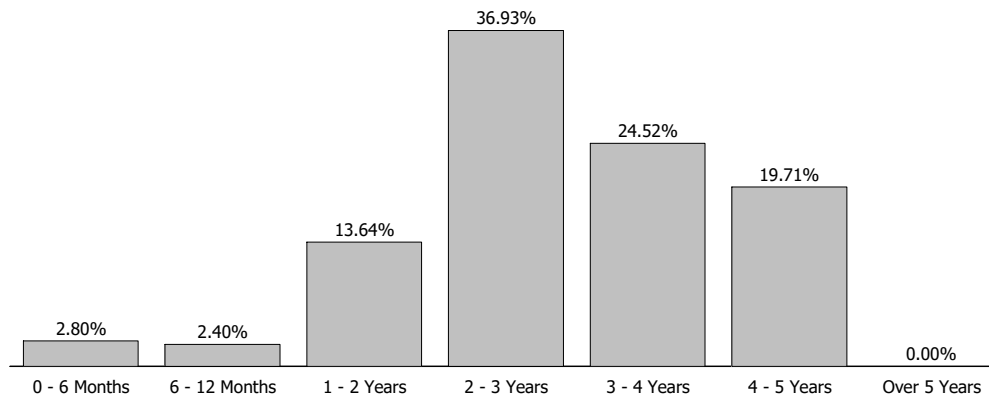
CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Account Summary

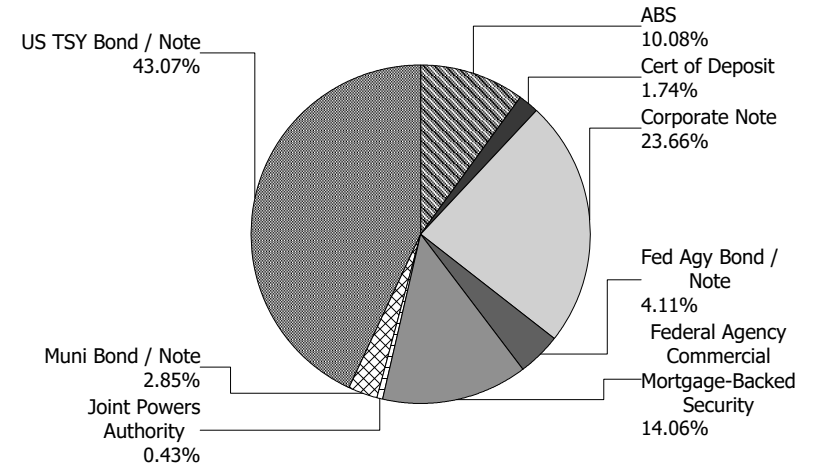
Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	23,625,000.00	22,350,554.75	43.07
Municipal Bond / Note	1,535,000.00	1,479,199.05	2.85
Federal Agency Commercial Mortgage-Backed Security	7,403,682.63	7,296,904.08	14.06
Federal Agency Bond / Note	2,275,000.00	2,132,238.90	4.11
Corporate Note	12,595,000.00	12,275,287.11	23.66
Certificate of Deposit	900,000.00	903,199.66	1.74
Asset-Backed Security	5,255,714.13	5,230,975.46	10.08
Managed Account Sub-Total	53,589,396.76	51,668,359.01	99.57%
Accrued Interest		294,317.35	
Total Portfolio	53,589,396.76	51,962,676.36	
CAMP Pool	221,402.57	221,402.57	0.43
Total Investments	53,810,799.33	52,184,078.93	100.00%

Unsettled Trades **0.00** **0.00**

Maturity Distribution



Sector Allocation



Characteristics

Yield to Maturity at Cost	3.70%
Yield to Maturity at Market	4.66%
Weighted Average Days to Maturity	1070



Managed Account Issuer Summary

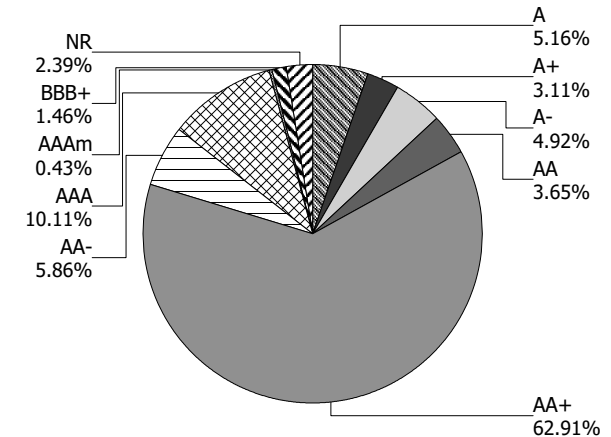
For the Month Ending **March 31, 2024**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Issuer Summary

Issuer	Market Value of Holdings	Percent
ABBOTT LABORATORIES	221,598.45	0.43
AIR PRODUCTS & CHEMICALS	337,439.46	0.65
AMAZON.COM INC	452,574.78	0.87
AMERICAN EXPRESS CO	958,722.20	1.85
APPLE INC	733,814.18	1.41
BANK OF AMERICA CO	790,012.40	1.52
BERKSHIRE HATHAWAY INC	446,393.13	0.86
BLACKROCK INC	775,433.23	1.49
BMW FINANCIAL SERVICES NA LLC	229,256.51	0.44
BRISTOL-MYERS SQUIBB CO	363,573.38	0.70
CALIFORNIA STATE UNIVERSITY	79,949.30	0.15
CAMP Pool	221,402.57	0.43
CAPITAL ONE FINANCIAL CORP	727,846.54	1.40
CARMAX AUTO OWNER TRUST	237,592.15	0.46
CATERPILLAR INC	207,113.18	0.40
CHAFFEY JOINT UNION HIGH SCHOOL DISTRICT	99,031.00	0.19
CHARLES SCHWAB	285,588.90	0.55
CHASE ISSURANCE	407,885.50	0.79
CINTAS CORPORATION NO. 2	63,721.65	0.12
CISCO SYSTEMS INC	422,352.84	0.81
CITIGROUP INC	776,103.00	1.50
DEERE & COMPANY	377,242.88	0.73
DISCOVER FINANCIAL SERVICES	855,832.99	1.65
FANNIE MAE	1,474,486.97	2.84
FEDERAL HOME LOAN BANKS	140,722.35	0.27
FIFTH THIRD AUTO TRUST	352,304.33	0.68
FLORIDA STATE BOARD OF ADMIN FIN CORP	295,566.40	0.57
FORD CREDIT AUTO OWNER TRUST	128,866.95	0.25
FREDDIE MAC	7,813,933.66	15.06
GENERAL DYNAMICS CORP	220,798.80	0.43
GM FINANCIAL CONSUMER AUTOMOBILE TRUST	321,842.88	0.62
GOLDMAN SACHS GROUP INC	398,030.80	0.77

Credit Quality (S&P Ratings)





Managed Account Issuer Summary

For the Month Ending **March 31, 2024**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Issuer	Market Value of Holdings	Percent
HARLEY-DAVIDSON MOTORCYCLE TRUST	169,588.21	0.33
HOME DEPOT INC	24,323.98	0.05
HONDA AUTO RECEIVABLES	460,371.99	0.89
HYUNDAI AUTO RECEIVABLES	53,365.64	0.10
IBM CORP	221,373.00	0.43
JP MORGAN CHASE & CO	482,850.98	0.93
LOCKHEED MARTIN CORP	59,317.44	0.11
LOS ANGELES COMMUNITY COLLEGE DISTRICT	132,452.60	0.26
MICROSOFT CORP	727,118.25	1.40
MORGAN STANLEY	399,029.60	0.77
NATIONAL AUSTRALIA BANK LTD	731,342.75	1.41
NATIONAL RURAL UTILITIES CO FINANCE CORP	380,592.05	0.73
NEW YORK ST URBAN DEVELOPMENT CORP	311,987.00	0.60
NISSAN AUTO RECEIVABLES	231,742.41	0.45
NORDEA BANK ABP	450,175.05	0.87
PACCAR FINANCIAL CORP	169,875.65	0.33
ROCHE HOLDINGS INC	398,204.30	0.77
SAN JUAN UNIFIED SCHOOL DISTRICT	123,202.30	0.24
STATE OF CALIFORNIA	201,900.00	0.39
STATE OF CONNECTICUT	59,490.00	0.11
STATE OF MINNESOTA	94,499.00	0.18
TARGET CORP	37,120.44	0.07
TEXAS INSTRUMENTS INC	84,904.63	0.16
THE BANK OF NEW YORK MELLON CORPORATION	648,861.56	1.25
TORONTO-DOMINION BANK	453,024.61	0.87
TOYOTA MOTOR CORP	705,773.20	1.36
UNITED STATES TREASURY	22,350,554.75	43.06
UNITEDHEALTH GROUP INC	207,778.50	0.40
UNIVERSITY OF CALIFORNIA	81,121.45	0.16
USAA CAPITAL CORP	220,786.88	0.43
Total	\$51,889,761.58	100.00%



Managed Account Detail of Securities Held

For the Month Ending **March 31, 2024**

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	221.15	50,586.77	48,757.81
US TREASURY NOTES DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	50,000.00	AA+	Aaa	04/01/21	04/05/21	49,031.25	0.72	31.59	49,715.07	47,195.31
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	209.48	187,454.81	182,750.00
US TREASURY NOTES DTD 07/31/2021 0.625% 07/31/2026	91282CCP4	325,000.00	AA+	Aaa	06/02/22	06/06/22	295,762.70	2.94	340.40	308,587.77	296,968.75
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	785.54	715,229.17	685,312.50
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	837.91	761,202.51	731,000.00
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	942.65	852,660.92	822,375.00
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	1,895.60	235,776.13	234,687.50
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	7,392.86	928,828.87	915,281.25
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	15,923.08	2,002,846.16	1,971,375.00
US TREASURY NOTES DTD 11/15/2016 2.000% 11/15/2026	912828U24	9,500,000.00	AA+	Aaa	01/13/23	01/17/23	8,922,578.13	3.72	72,032.97	9,104,313.20	8,918,125.00
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	13,870.88	1,167,610.98	1,142,812.56
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	1,728.19	365,046.63	356,132.81
US TREASURY NOTES DTD 07/31/2022 2.750% 07/31/2027	91282CFB2	400,000.00	AA+	Aaa	03/02/23	03/06/23	373,265.62	4.44	1,843.41	379,782.96	379,875.00



Managed Account Detail of Securities Held

For the Month Ending **March 31, 2024**

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 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	2,765.11	571,864.65	569,812.50
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	3,802.03	794,342.76	783,492.19
US TREASURY NOTES DTD 11/30/2022 3.875% 11/30/2027	91282CFZ9	1,175,000.00	AA+	Aaa	01/02/24	01/05/24	1,170,501.95	3.98	15,301.48	1,170,776.57	1,156,273.44
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	15,627.05	1,185,397.22	1,180,875.00
US TREASURY NOTES DTD 02/28/2023 4.000% 02/29/2028	91282CGP0	600,000.00	AA+	Aaa	02/02/24	02/06/24	602,507.81	3.89	2,086.96	602,414.87	593,062.50
US TREASURY NOTES DTD 02/28/2023 4.000% 02/29/2028	91282CGP0	1,350,000.00	AA+	Aaa	03/01/24	03/06/24	1,335,287.11	4.30	4,695.65	1,335,550.02	1,334,390.63
Security Type Sub-Total		23,625,000.00					22,367,342.79	3.76	162,333.99	22,769,988.04	22,350,554.75
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	299.70	60,000.00	59,490.00
CHAFFEY UHSD, CA TXBL GO BONDS DTD 12/05/2019 2.101% 08/01/2024	157411TK5	100,000.00	AA-	Aa1	11/06/19	12/05/19	100,000.00	2.10	350.17	100,000.00	99,031.00
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	125.67	325,000.00	311,987.00
UNIV OF CAL TXBL REV BONDS DTD 07/16/2020 0.883% 05/15/2025	91412HGE7	85,000.00	AA	Aa2	07/10/20	07/16/20	85,000.00	0.88	283.54	85,000.00	81,121.45
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	204.42	65,119.81	61,973.60
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	267.32	85,146.93	81,042.40
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	503.20	160,000.00	152,550.40



Managed Account Detail of Securities Held

For the Month Ending **March 31, 2024**

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
Municipal Bond / Note											
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	105.00	100,000.00	94,499.00
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	184.60	130,000.00	123,202.30
LOS ANGELES CCD, CA TXBL GO BONDS DTD 11/10/2020 0.773% 08/01/2025	54438CYK2	140,000.00	AA+	Aaa	10/30/20	11/10/20	140,000.00	0.77	180.37	140,000.00	132,452.60
CA ST UNIV TXBL REV BONDS DTD 07/29/2021 0.862% 11/01/2025	13077DQD7	85,000.00	AA-	Aa2	07/09/21	07/29/21	85,000.00	0.86	305.29	85,000.00	79,949.30
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	807.67	200,000.00	201,900.00

Security Type Sub-Total		1,535,000.00					1,536,023.10	1.58	3,616.95	1,535,266.74	1,479,199.05
--------------------------------	--	---------------------	--	--	--	--	---------------------	-------------	-----------------	---------------------	---------------------

Federal Agency Commercial Mortgage-Backed Security											
FHMS K043 A2 DTD 03/01/2015 3.062% 12/01/2024	3137BGK24	245,130.79	AA+	Aaa	03/19/20	03/25/20	257,272.42	1.95	625.49	246,861.26	240,982.61
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	267,661.13	264,859.26
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	533,651.65	523,543.16
FHMS K061 A2 DTD 01/30/2017 3.347% 11/01/2026	3137BTUM1	377,198.75	AA+	Aaa	05/19/23	05/24/23	365,588.11	4.31	1,052.07	368,479.22	364,213.29
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	524,289.85	528,109.84
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	531,881.38	527,722.34
FHMS KJ48 A1 DTD 12/01/2023 4.858% 05/01/2028	3137HBC69	398,318.67	AA+	Aaa	12/06/23	12/14/23	398,315.48	4.86	1,612.53	398,315.68	397,821.80



Managed Account Detail of Securities Held

For the Month Ending **March 31, 2024**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Federal Agency Commercial Mortgage-Backed Security											
FHMS KJ46 A1 DTD 07/01/2023 4.777% 06/01/2028	3137HAD45	438,034.42	AA+	Aaa	07/19/23	07/27/23	438,023.50	4.78	1,743.74	438,025.04	435,604.46
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	554,702.45	551,600.91
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	541,947.03	539,097.82
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	489,953.52	500,056.14
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	789,353.85	797,536.43
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	363,957.47	376,815.15
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	494,573.68	501,499.82
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	179,513.98	182,466.18
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	274,256.40	276,557.75
FHMS K514 A2 DTD 02/01/2024 4.572% 12/01/2028	3137HBLV4	290,000.00	AA+	Aaa	02/01/24	02/08/24	292,899.71	4.34	1,104.90	292,820.06	288,417.12
Security Type Sub-Total		7,403,682.63					7,272,513.94	4.67	25,541.66	7,290,243.65	7,296,904.08
Federal Agency Bond / Note											
FREDDIE MAC NOTES DTD 07/23/2020 0.375% 07/21/2025	3137EAEU9	425,000.00	AA+	Aaa	07/21/20	07/23/20	422,883.50	0.48	309.90	424,447.67	400,591.40
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	131.25	349,541.11	328,539.40
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	42.19	149,871.11	140,722.35



Managed Account Detail of Securities Held

For the Month Ending **March 31, 2024**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Federal Agency Bond / Note											
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	58.33	699,376.22	655,536.00
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	1,300.00	649,252.45	606,849.75
Security Type Sub-Total		2,275,000.00					2,266,361.50	0.49	1,841.67	2,272,488.56	2,132,238.90
Corporate Note											
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	452.08	209,994.87	209,276.13
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	6,544.44	400,368.34	399,029.60
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	3,550.56	400,075.26	398,030.80
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	71.46	69,999.24	69,112.61
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	481.25	176,572.78	169,875.65
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	135.00	79,975.16	77,734.00
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	509.90	410,000.00	398,204.30
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	311.25	24,985.12	24,323.98



Managed Account Detail of Securities Held

For the Month Ending **March 31, 2024**

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											
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	934.38	64,994.84	63,721.65
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	3,164.06	224,728.64	220,786.88
GENERAL DYNAMICS CORP (CALLABLE) CORP NO DTD 05/11/2018 3.500% 05/15/2025	369550BG2	225,000.00	A-	A3	10/16/20	10/20/20	252,247.50	0.80	2,975.00	230,900.52	220,798.80
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	865.20	315,000.00	312,241.55
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	1,245.56	474,945.39	452,574.78
NATIONAL AUSTRALIA BK/NY CORPORATE NOTES DTD 06/09/2022 3.500% 06/09/2025	63254ABD9	250,000.00	AA-	Aa2	05/31/22	06/09/22	250,000.00	3.50	2,722.22	250,000.00	245,273.25
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	507.92	49,994.78	48,952.00
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	1,600.00	225,000.00	221,373.00
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	1,453.13	233,602.27	221,514.08
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	387.50	233,397.45	221,598.45
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	1,099.69	225,000.00	218,758.05



Managed Account Detail of Securities Held

For the Month Ending **March 31, 2024**

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											
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	466.74	175,000.00	170,609.43
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	977.50	224,833.69	207,778.50
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	297.74	174,975.13	160,143.90
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	881.88	224,368.54	207,113.18
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	164.67	39,961.86	37,120.44
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	1,758.16	474,404.53	439,585.43
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	3,781.25	729,460.02	727,118.25
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	573.75	283,848.34	279,772.80
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	485.56	469,733.52	446,393.13
CHARLES SCHWAB CORP NOTES (CALLABLE) DTD 09/24/2021 3.300% 04/01/2027	808513BW4	300,000.00	A-	A2	02/17/23	02/22/23	284,925.00	4.66	4,950.00	288,987.91	285,588.90



Managed Account Detail of Securities Held

For the Month Ending **March 31, 2024**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Corporate Note											
NATIONAL AUSTRALIA BK/NY CORPORATE NOTES DTD 06/09/2022 3.905% 06/09/2027	63254ABE7	500,000.00	AA-	Aa2	01/13/23	01/18/23	488,325.00	4.50	6,074.44	491,522.33	486,069.50
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	1,186.18	749,762.55	733,814.18
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	3,805.99	375,985.61	372,993.00
NATIONAL RURAL UTIL COOP CORP NOTES (CAL DTD 02/07/2018 3.400% 02/07/2028	637432NP6	350,000.00	A-	A1	02/17/23	02/22/23	329,189.00	4.76	1,785.00	333,831.54	331,640.05
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	499.61	86,660.64	84,904.63
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	1,665.63	361,833.53	363,573.38
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	1,008.67	59,910.54	59,317.44
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 07/14/2023 4.950% 07/14/2028	24422EXB0	375,000.00	A	A1	07/21/23	07/25/23	377,865.00	4.78	3,970.31	377,469.01	377,242.88
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	241.79	746,602.44	776,103.00
AIR PRODUCTS & CHEMICALS CORP NOTES (CAL DTD 02/08/2024 4.600% 02/08/2029	009158BH8	340,000.00	A	A2	02/06/24	02/08/24	339,547.80	4.63	2,302.56	339,559.56	337,439.46



Managed Account Detail of Securities Held

For the Month Ending **March 31, 2024**

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											
CISCO SYSTEMS INC CORPORATE NOTES (CALLA DTD 02/26/2024 4.850% 02/26/2029	17275RBR2	420,000.00	AA-	A1	02/21/24	02/26/24	419,853.00	4.86	1,980.42	419,855.51	422,352.84
BLACKROCK FUNDING INC CORPORATE NOTES (C DTD 03/14/2024 4.700% 03/14/2029	09290DAA9	50,000.00	AA-	Aa3	03/05/24	03/14/24	49,909.50	4.74	110.97	49,910.29	50,027.95
BLACKROCK FUNDING INC CORPORATE NOTES (C DTD 03/14/2024 4.700% 03/14/2029	09290DAA9	725,000.00	AA-	Aa3	03/06/24	03/14/24	725,355.25	4.69	1,609.10	725,352.10	725,405.28
Security Type Sub-Total		12,595,000.00					12,576,427.60	3.39	69,588.52	12,503,363.85	12,275,287.11
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	11,130.00	450,000.00	453,024.61
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	10,230.50	450,000.00	450,175.05
Security Type Sub-Total		900,000.00					900,000.00	5.56	21,360.50	900,000.00	903,199.66
Asset-Backed Security											
HART 2021-A A3 DTD 04/28/2021 0.380% 09/15/2025	44933LAC7	11,826.43	AAA	NR	04/20/21	04/28/21	11,825.19	0.38	2.00	11,826.02	11,727.79
NAROT 2021-A A3 DTD 06/23/2021 0.330% 10/15/2025	65480BAC1	94,704.98	AAA	Aaa	06/15/21	06/23/21	94,703.37	0.33	13.89	94,704.41	93,081.99
TAOT 2021-B A3 DTD 06/14/2021 0.260% 11/17/2025	89190GAC1	91,573.46	AAA	NR	06/08/21	06/14/21	91,563.59	0.26	10.58	91,569.83	90,008.67
HAROT 2021-4 A3 DTD 11/24/2021 0.880% 01/21/2026	43815GAC3	54,334.83	NR	Aaa	11/16/21	11/24/21	54,323.38	0.89	13.28	54,329.86	53,027.20



Managed Account Detail of Securities Held

For the Month Ending **March 31, 2024**

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											
CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314QAC8	31,040.41	AAA	NR	04/13/21	04/21/21	31,033.71	0.52	7.17	31,037.80	30,532.38
HART 2021-C A3 DTD 11/17/2021 0.740% 05/15/2026	44935FAD6	42,575.89	AAA	NR	11/09/21	11/17/21	42,566.38	0.75	14.00	42,571.40	41,637.85
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	194,979.36	190,678.18
GMCAR 2021-4 A3 DTD 10/21/2021 0.680% 09/16/2026	362554AC1	49,658.13	AAA	Aaa	10/13/21	10/21/21	49,656.86	0.68	14.07	49,657.49	48,218.90
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	209,996.82	207,059.77
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	139,980.46	138,660.42
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	274,968.61	273,623.98
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	244,999.91	242,771.53
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	244,972.52	244,125.64
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	169,986.81	169,588.21
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	129,989.23	128,866.95
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	319,942.99	321,281.54
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	319,985.11	315,819.84
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	169,967.73	169,121.34



Managed Account Detail of Securities Held

For the Month Ending **March 31, 2024**

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											
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	189,985.89	187,724.45
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	489,906.98	483,720.90
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	349,959.97	349,334.97
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	84,986.17	86,063.25
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	349,980.95	352,304.33
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	404,898.62	407,885.50
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	409,983.41	413,490.95
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	398.40	179,977.13	180,618.93
Security Type Sub-Total		5,255,714.13					5,254,991.53	4.42	10,034.06	5,255,145.48	5,230,975.46
Managed Account Sub-Total		53,589,396.76					52,173,660.46	3.70	294,317.35	52,526,496.32	51,668,359.01
Joint Powers Authority											
CAMP Pool		221,402.57	AAAm	NR			221,402.57		0.00	221,402.57	221,402.57
Liquid Sub-Total		221,402.57					221,402.57		0.00	221,402.57	221,402.57
Securities Sub-Total		\$53,810,799.33					\$52,395,063.03	3.70%	\$294,317.35	\$52,747,898.89	\$51,889,761.58
Accrued Interest											\$294,317.35
Total Investments											\$52,184,078.93



Managed Account Fair Market Value & Analytics

For the Month Ending **March 31, 2024**

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 12/31/2019 1.750% 12/31/2024	912828YY0	50,000.00	WELLS_F		97.52	48,757.81	(4,683.60)	(1,828.96)	0.75	5.17
US TREASURY NOTES DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	50,000.00	GOLDMAN		94.39	47,195.31	(1,835.94)	(2,519.76)	1.25	4.93
US TREASURY NOTES DTD 07/31/2021 0.625% 07/31/2026	91282CCP4	200,000.00	BMO		91.38	182,750.00	3,742.19	(4,704.81)	2.32	4.56
US TREASURY NOTES DTD 07/31/2021 0.625% 07/31/2026	91282CCP4	325,000.00	MERRILL		91.38	296,968.75	1,206.05	(11,619.02)	2.32	4.56
US TREASURY NOTES DTD 07/31/2021 0.625% 07/31/2026	91282CCP4	750,000.00	BMO		91.38	685,312.50	(5,156.25)	(29,916.67)	2.32	4.56
US TREASURY NOTES DTD 07/31/2021 0.625% 07/31/2026	91282CCP4	800,000.00	HSBC		91.38	731,000.00	(1,343.75)	(30,202.51)	2.32	4.56
US TREASURY NOTES DTD 07/31/2021 0.625% 07/31/2026	91282CCP4	900,000.00	BMO		91.38	822,375.00	2,812.50	(30,285.92)	2.32	4.56
US TREASURY NOTES DTD 11/15/2016 2.000% 11/15/2026	912828U24	250,000.00	BMO		93.88	234,687.50	6,542.97	(1,088.63)	2.55	4.50
US TREASURY NOTES DTD 11/15/2016 2.000% 11/15/2026	912828U24	975,000.00	BMO		93.88	915,281.25	8,188.48	(13,547.62)	2.55	4.50
US TREASURY NOTES DTD 11/15/2016 2.000% 11/15/2026	912828U24	2,100,000.00	HSBC		93.88	1,971,375.00	17,308.59	(31,471.16)	2.55	4.50
US TREASURY NOTES DTD 11/15/2016 2.000% 11/15/2026	912828U24	9,500,000.00	JPM_CHA		93.88	8,918,125.00	(4,453.13)	(186,188.20)	2.55	4.50
US TREASURY NOTES DTD 04/30/2022 2.750% 04/30/2027	91282CEN7	1,200,000.00	BNP_PAR		95.23	1,142,812.56	(12,609.32)	(24,798.42)	2.94	4.42
US TREASURY NOTES DTD 07/31/2022 2.750% 07/31/2027	91282CFB2	375,000.00	MORGAN_		94.97	356,132.81	(6,196.29)	(8,913.82)	3.19	4.39
US TREASURY NOTES DTD 07/31/2022 2.750% 07/31/2027	91282CFB2	400,000.00	BMO		94.97	379,875.00	6,609.38	92.04	3.19	4.39
US TREASURY NOTES DTD 07/31/2022 2.750% 07/31/2027	91282CFB2	600,000.00	CITIGRP		94.97	569,812.50	4,171.87	(2,052.15)	3.19	4.39
US TREASURY NOTES DTD 07/31/2022 2.750% 07/31/2027	91282CFB2	825,000.00	HSBC		94.97	783,492.19	(3,287.11)	(10,850.57)	3.19	4.39
US TREASURY NOTES DTD 11/30/2022 3.875% 11/30/2027	91282CFZ9	1,175,000.00	CITIGRP		98.41	1,156,273.44	(14,228.51)	(14,503.13)	3.41	4.35



Managed Account Fair Market Value & Analytics

For the Month Ending **March 31, 2024**

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 11/30/2022 3.875% 11/30/2027	91282CFZ9	1,200,000.00	HSBC		98.41	1,180,875.00	(3,234.38)	(4,522.22)	3.41	4.35
US TREASURY NOTES DTD 02/28/2023 4.000% 02/29/2028	91282CGP0	600,000.00	CITIGRP		98.84	593,062.50	(9,445.31)	(9,352.37)	3.65	4.32
US TREASURY NOTES DTD 02/28/2023 4.000% 02/29/2028	91282CGP0	1,350,000.00	CITIGRP		98.84	1,334,390.63	(896.48)	(1,159.39)	3.65	4.32
Security Type Sub-Total		23,625,000.00				22,350,554.75	(16,788.04)	(419,433.29)	2.78	4.46
Municipal Bond / Note										
CT ST TXBL GO BONDS DTD 06/11/2020 1.998% 07/01/2024	20772KJW0	60,000.00	SIEBERT		99.15	59,490.00	(510.00)	(510.00)	0.26	5.38
CHAFFEY UHSD, CA TXBL GO BONDS DTD 12/05/2019 2.101% 08/01/2024	157411TK5	100,000.00	RBC		99.03	99,031.00	(969.00)	(969.00)	0.34	5.02
NY ST URBAN DEV CORP TXBL REV BONDS DTD 12/23/2020 0.870% 03/15/2025	650036DT0	325,000.00	WELLS_F		96.00	311,987.00	(13,013.00)	(13,013.00)	0.96	5.21
UNIV OF CAL TXBL REV BONDS DTD 07/16/2020 0.883% 05/15/2025	91412HGE7	85,000.00	JPM_CHA	04/15/25	95.44	81,121.45	(3,878.55)	(3,878.55)	1.04	5.11
FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025	341271AD6	65,000.00	MERRILL		95.34	61,973.60	(3,485.95)	(3,146.21)	1.24	5.14
FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025	341271AD6	85,000.00	MERRILL		95.34	81,042.40	(4,521.15)	(4,104.53)	1.24	5.14
FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025	341271AD6	160,000.00	MERRILL		95.34	152,550.40	(7,449.60)	(7,449.60)	1.24	5.14
MN ST TXBL GO BONDS DTD 08/25/2020 0.630% 08/01/2025	60412AVJ9	100,000.00	MORGAN_		94.50	94,499.00	(5,501.00)	(5,501.00)	1.33	4.93
SAN JUAN USD, CA TXBL GO BONDS DTD 10/29/2020 0.852% 08/01/2025	798306WP7	130,000.00	KEYBANC		94.77	123,202.30	(6,797.70)	(6,797.70)	1.33	4.94
LOS ANGELES CCD, CA TXBL GO BONDS DTD 11/10/2020 0.773% 08/01/2025	54438CYK2	140,000.00	MERRILL		94.61	132,452.60	(7,547.40)	(7,547.40)	1.33	4.99
CA ST UNIV TXBL REV BONDS DTD 07/29/2021 0.862% 11/01/2025	13077DQD7	85,000.00	JPM_CHA		94.06	79,949.30	(5,050.70)	(5,050.70)	1.57	4.80
CA ST MUNICIPAL BONDS DTD 03/15/2023 4.846% 03/01/2027	13063D3N6	200,000.00	WELLS_F		100.95	201,900.00	1,900.00	1,900.00	2.75	4.49



Managed Account Fair Market Value & Analytics

For the Month Ending **March 31, 2024**

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
Security Type Sub-Total		1,535,000.00				1,479,199.05	(56,824.05)	(56,067.69)	1.31	5.00
Federal Agency Commercial Mortgage-Backed Security										
FHMS K043 A2 DTD 03/01/2015 3.062% 12/01/2024	3137BGK24	245,130.79	CITIGRP		98.31	240,982.61	(16,289.81)	(5,878.65)	0.64	5.64
FHMS K054 A2 DTD 04/20/2016 2.745% 01/01/2026	3137BNGT5	275,000.00	BAIRD		96.31	264,859.26	1,245.98	(2,801.87)	1.61	4.95
FHMS K058 A2 DTD 11/09/2016 2.653% 08/01/2026	3137BSP72	550,000.00	BREAN		95.19	523,543.16	(3,296.68)	(10,108.49)	2.23	4.83
FHMS K061 A2 DTD 01/30/2017 3.347% 11/01/2026	3137BTUM1	377,198.75	CITIGRP		96.56	364,213.29	(1,374.82)	(4,265.93)	2.34	4.76
FHMS K064 A2 DTD 05/15/2017 3.224% 03/01/2027	3137BXOY1	550,000.00	MORGAN_		96.02	528,109.84	9,305.15	3,819.99	2.63	4.69
FHLMC MULTIFAMILY STRUCTURED P DTD 07/01/2017 3.243% 04/01/2027	3137F1G44	550,000.00	CITIGRP		95.95	527,722.34	689.14	(4,159.04)	2.77	4.69
FHMS KJ48 A1 DTD 12/01/2023 4.858% 05/01/2028	3137HBC69	398,318.67	JPM_CHA		99.88	397,821.80	(493.68)	(493.88)	3.31	4.89
FHMS KJ46 A1 DTD 07/01/2023 4.777% 06/01/2028	3137HAD45	438,034.42	JPM_CHA		99.45	435,604.46	(2,419.04)	(2,420.58)	2.89	4.92
FHMS K505 A2 DTD 07/01/2023 4.819% 06/01/2028	3137HACX2	550,000.00	JPM_CHA		100.29	551,600.91	(3,892.49)	(3,101.54)	3.66	4.74
FNA 2023-M6 A2 DTD 07/01/2023 4.190% 07/01/2028	3136BODE6	550,000.00	JPM_CHA		98.02	539,097.82	(1,577.96)	(2,849.21)	3.81	4.71
FHMS K508 A2 DTD 10/01/2023 4.740% 08/01/2028	3137HAO74	500,000.00	BMO		100.01	500,056.14	11,024.14	10,102.62	3.82	4.74
FHMS K506 A2 DTD 09/01/2023 4.650% 08/01/2028	3137HAMH6	800,000.00	WELLS_F		99.69	797,536.43	9,370.83	8,182.58	3.80	4.73
FHMS K509 A2 DTD 10/01/2023 4.850% 09/01/2028	3137HAST4	375,000.00	MORGAN_		100.48	376,815.15	13,771.27	12,857.68	3.89	4.73
FHMS K507 A2 DTD 09/01/2023 4.800% 09/01/2028	3137HAMS2	500,000.00	MERRILL		100.30	501,499.82	7,476.32	6,926.14	3.85	4.72
FHMS K510 A2 DTD 11/01/2023 5.069% 10/01/2028	3137HB3D4	180,000.00	JPM_CHA		101.37	182,466.18	2,986.56	2,952.20	3.91	4.73
FHMS K511 A2 DTD 12/01/2023 4.860% 10/01/2028	3137HB3G7	275,000.00	MERRILL		100.57	276,557.75	2,347.82	2,301.35	3.95	4.72



Managed Account Fair Market Value & Analytics

For the Month Ending **March 31, 2024**

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
Federal Agency Commercial Mortgage-Backed Security										
FHMS K514 A2 DTD 02/01/2024 4.572% 12/01/2028	3137HBLV4	290,000.00	JPM_CHA		99.45	288,417.12	(4,482.59)	(4,402.94)	4.04	4.70
Security Type Sub-Total		7,403,682.63				7,296,904.08	24,390.14	6,660.43	3.21	4.79
Federal Agency Bond / Note										
FREDDIE MAC NOTES DTD 07/23/2020 0.375% 07/21/2025	3137EAEU9	425,000.00	WELLS_F		94.26	400,591.40	(22,292.10)	(23,856.27)	1.31	4.96
FANNIE MAE NOTES DTD 08/27/2020 0.375% 08/25/2025	3135G05X7	350,000.00	BARCLAY		93.87	328,539.40	(19,822.60)	(21,001.71)	1.40	4.95
FEDERAL HOME LOAN BANK NOTES DTD 09/11/2020 0.375% 09/04/2025	3130AK5E2	150,000.00	WELLS_F		93.81	140,722.35	(8,827.65)	(9,148.76)	1.43	4.91
FREDDIE MAC NOTES DTD 09/25/2020 0.375% 09/23/2025	3137EAEX3	700,000.00	CITIGRP		93.65	655,536.00	(42,357.00)	(43,840.22)	1.48	4.87
FANNIE MAE NOTES DTD 11/12/2020 0.500% 11/07/2025	3135G06G3	650,000.00	BARCLAY		93.36	606,849.75	(40,823.25)	(42,402.70)	1.59	4.85
Security Type Sub-Total		2,275,000.00				2,132,238.90	(134,122.60)	(140,249.66)	1.46	4.90
Corporate Note										
BANK OF NY MELLON CORP NOTES (CALLABLE) DTD 04/26/2021 0.500% 04/26/2024	06406RAS6	210,000.00	JPM_CHA		99.66	209,276.13	(499.17)	(718.74)	0.07	5.28
MORGAN STANLEY CORP NOTES DTD 04/28/2014 3.875% 04/29/2024	61746BDO6	400,000.00	WELLS_FA		99.76	399,029.60	(23,886.40)	(1,338.74)	0.08	6.79
GOLDMAN SACHS GROUP INC (CALLABLE) BONDS DTD 07/08/2014 3.850% 07/08/2024	38141EC23	400,000.00	SUSQ	04/08/24	99.51	398,030.80	(20,601.20)	(2,044.46)	0.02	5.64
BMW US CAPITAL LLC CORPORATE NOTES DTD 08/12/2021 0.750% 08/12/2024	05565EBU8	70,000.00	GOLDMAN		98.73	69,112.61	(881.09)	(886.63)	0.37	4.26
PACCAR FINANCIAL CORP CORPORATE NOTES DTD 02/06/2020 1.800% 02/06/2025	69371RQ66	175,000.00	MERRILL		97.07	169,875.65	(13,018.60)	(6,697.13)	0.85	5.37



Managed Account Fair Market Value & Analytics

For the Month Ending **March 31, 2024**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Corporate Note										
AMERICAN EXPRESS CO CORP NOTES (CALLABLE DTD 03/04/2022 2.250% 03/04/2025	025816C00	80,000.00	BARCLAY	02/01/25	97.17	77,734.00	(2,185.20)	(2,241.16)	0.83	5.42
ROCHE HOLDINGS INC (CALLABLE) CORPORATE DTD 03/10/2022 2.132% 03/10/2025	771196BT8	410,000.00	DEUTSCH	02/10/25	97.12	398,204.30	(11,795.70)	(11,795.70)	0.86	5.29
HOME DEPOT INC (CALLABLE) CORPORATE NOTE DTD 03/28/2022 2.700% 04/15/2025	437076CM2	25,000.00	MORGAN_	03/15/25	97.30	24,323.98	(632.27)	(661.14)	0.94	5.40
CINTAS CORPORATION NO. 2 CORP NOTE (CALL DTD 05/03/2022 3.450% 05/01/2025	17252MAP5	65,000.00	KEYBANC	04/01/25	98.03	63,721.65	(1,264.05)	(1,273.19)	0.98	5.33
USAA CAPITAL CORP CORPORATE NOTES DTD 05/26/2022 3.375% 05/01/2025	90327QD89	225,000.00	MERRILL		98.13	220,786.88	(3,477.37)	(3,941.76)	1.06	5.17
GENERAL DYNAMICS CORP (CALLABLE) CORP NO DTD 05/11/2018 3.500% 05/15/2025	369550BG2	225,000.00	JPM_CHA	03/15/25	98.13	220,798.80	(31,448.70)	(10,101.72)	0.94	5.23
JPMORGAN CHASE & CO (CALLABLE) CORP NOTE DTD 06/01/2021 0.824% 06/01/2025	46647PCH7	315,000.00	JPM_CHA	06/01/24	99.12	312,241.55	(2,758.45)	(2,758.45)	0.17	1.58
AMAZON INC CORP NOTES (CALLABLE) DTD 06/03/2020 0.800% 06/03/2025	023135B08	475,000.00	GOLDMAN	05/03/25	95.28	452,574.78	(22,192.47)	(22,370.61)	1.09	4.99
NATIONAL AUSTRALIA BK/NY CORPORATE NOTES DTD 06/09/2022 3.500% 06/09/2025	63254ABD9	250,000.00	CITIGRP		98.11	245,273.25	(4,726.75)	(4,726.75)	1.17	5.15
NATIONAL RURAL UTIL COOP CORPORATE NOTES DTD 05/04/2022 3.450% 06/15/2025	63743HFE7	50,000.00	RBC		97.90	48,952.00	(1,034.50)	(1,042.78)	1.18	5.26
IBM CORP CORPORATE NOTES DTD 07/27/2022 4.000% 07/27/2025	459200KS9	225,000.00	JPM_CHA		98.39	221,373.00	(3,627.00)	(3,627.00)	1.30	5.27
BANK OF AMERICA CORP NOTES DTD 07/30/2015 3.875% 08/01/2025	06051GFS3	225,000.00	MERRILL		98.45	221,514.08	(35,404.42)	(12,088.19)	1.31	5.08



Managed Account Fair Market Value & Analytics

For the Month Ending **March 31, 2024**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Corporate Note										
ABBOTT LABORATORIES CORPORATE NOTES (CAL DTD 03/22/2017 3.875% 09/15/2025	002824BM1	225,000.00	US_BANC	06/15/25	98.49	221,598.45	(36,247.05)	(11,799.00)	1.19	4.96
BANK OF AMERICA CORP NOTES (CALLABLE) DTD 12/06/2021 1.530% 12/06/2025	06051GKE8	225,000.00	MERRILL	12/06/24	97.23	218,758.05	(6,241.95)	(6,241.95)	0.68	3.24
JPMORGAN CHASE & CO CORP NOTES (CALLABLE DTD 02/24/2022 2.595% 02/24/2026	46647PCV6	175,000.00	JPM_CHA	02/24/25	97.49	170,609.43	(4,390.57)	(4,390.57)	0.89	3.98
UNITEDHEALTH GROUP INC (CALLABLE) CORPOR DTD 05/19/2021 1.150% 05/15/2026	91324PEC2	225,000.00	CITIGRP	04/15/26	92.35	207,778.50	(16,830.00)	(17,055.19)	2.01	4.99
BMW US CAPITAL LLC (CALLABLE) CORPORATE DTD 08/12/2021 1.250% 08/12/2026	05565EBW4	175,000.00	MITSU	07/12/26	91.51	160,143.90	(14,803.60)	(14,831.23)	2.25	5.10
CATERPILLAR FINL SERVICE CORPORATE NOTES DTD 01/10/2022 1.700% 01/08/2027	14913R2U0	225,000.00	JPM_CHA		92.05	207,113.18	(16,750.57)	(17,255.36)	2.71	4.80
TARGET CORP CORP NOTES (CALLABLE) DTD 01/24/2022 1.950% 01/15/2027	87612EBM7	40,000.00	CITIGRP	12/15/26	92.80	37,120.44	(2,811.56)	(2,841.42)	2.64	4.73
BANK OF NY MELLON CORP (CALLABLE) CORPOR DTD 01/26/2022 2.050% 01/26/2027	06406RBA4	475,000.00	DEUTSCH	12/26/26	92.54	439,585.43	(34,360.07)	(34,819.10)	2.66	4.91
MICROSOFT CORP CORP NOTES (CALLABLE) DTD 02/06/2017 3.300% 02/06/2027	594918BY9	750,000.00	GOLDMAN	11/06/26	96.95	727,118.25	5,175.75	(2,341.77)	2.50	4.45
AMERICAN EXPRESS CO CORP NOTES (CALLABLE DTD 03/04/2022 2.550% 03/04/2027	025816CS6	300,000.00	RBS	02/01/27	93.26	279,772.80	2,569.80	(4,075.54)	2.74	5.06
BERKSHIRE HATHAWAY CORP NOTES (CALLABLE) DTD 03/15/2022 2.300% 03/15/2027	084664CZ2	475,000.00	SEEL	02/15/27	93.98	446,393.13	(19,695.87)	(23,340.39)	2.79	4.50



Managed Account Fair Market Value & Analytics

For the Month Ending **March 31, 2024**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Corporate Note										
CHARLES SCHWAB CORP NOTES (CALLABLE) DTD 09/24/2021 3.300% 04/01/2027	808513BW4	300,000.00	BARCLAY	01/01/27	95.20	285,588.90	663.90	(3,399.01)	2.61	5.04
NATIONAL AUSTRALIA BK/NY CORPORATE NOTES DTD 06/09/2022 3.905% 06/09/2027	63254ABE7	500,000.00	CBAA		97.21	486,069.50	(2,255.50)	(5,452.83)	2.99	4.86
APPLE INC (CALLABLE) BONDS DTD 09/12/2017 2.900% 09/12/2027	037833DB3	775,000.00	TD	06/12/27	94.69	733,814.18	(7,248.57)	(15,948.37)	3.07	4.58
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 01/12/2023 4.625% 01/12/2028	89236TKO7	375,000.00	WELLS_F		99.46	372,993.00	(3,289.50)	(2,992.61)	3.48	4.78
NATIONAL RURAL UTIL COOP CORP NOTES (CAL DTD 02/07/2018 3.400% 02/07/2028	637432NP6	350,000.00	MORGAN_	11/07/27	94.75	331,640.05	2,451.05	(2,191.49)	3.40	4.91
TEXAS INSTRUMENTS INC CORP NOTE (CALLABL DTD 11/18/2022 4.600% 02/15/2028	882508BV5	85,000.00	JPM_CHA	01/15/28	99.89	84,904.63	(2,138.77)	(1,756.01)	3.50	4.63
BRISTOL-MYERS SQUIBB CO CORP NOTES (CALL DTD 07/15/2020 3.900% 02/20/2028	110122DE5	375,000.00	MKTX	11/20/27	96.95	363,573.38	5,309.63	1,739.85	3.41	4.77
LOCKHEED MARTIN CORP NOTES (CALLABLE) DTD 05/25/2023 4.450% 05/15/2028	539830BZ1	60,000.00	BARCLAY	04/15/28	98.86	59,317.44	(574.56)	(593.10)	3.68	4.76
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 07/14/2023 4.950% 07/14/2028	24422EXB0	375,000.00	CITIGRP		100.60	377,242.88	(622.12)	(226.13)	3.88	4.79
CITIBANK NA CORP NOTES (CALLABLE) DTD 09/29/2023 5.803% 09/29/2028	17325FBB3	750,000.00	BARCLAY	08/29/28	103.48	776,103.00	29,823.00	29,500.56	3.96	4.93
AIR PRODUCTS & CHEMICALS CORP NOTES (CAL DTD 02/08/2024 4.600% 02/08/2029	009158BH8	340,000.00	BARCLAY	01/08/29	99.25	337,439.46	(2,108.34)	(2,120.10)	4.31	4.78
CISCO SYSTEMS INC CORPORATE NOTES (CALLA DTD 02/26/2024 4.850% 02/26/2029	17275RBR2	420,000.00	CITIGRP	01/26/29	100.56	422,352.84	2,499.84	2,497.33	4.34	4.72



Managed Account Fair Market Value & Analytics

For the Month Ending **March 31, 2024**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Corporate Note										
BLACKROCK FUNDING INC CORPORATE NOTES (C DTD 03/14/2024 4.700% 03/14/2029	09290DAA9	50,000.00	CITIGRP	02/14/29	100.06	50,027.95	118.45	117.66	4.40	4.69
BLACKROCK FUNDING INC CORPORATE NOTES (C DTD 03/14/2024 4.700% 03/14/2029	09290DAA9	725,000.00	MERRILL	02/14/29	100.06	725,405.28	50.03	53.18	4.40	4.69
Security Type Sub-Total		12,595,000.00				12,275,287.11	(301,140.49)	(228,076.74)	2.40	4.83
Certificate of Deposit										
TORONTO DOMINION BANK NY CERT DEPOS DTD 10/31/2022 5.600% 10/27/2025	89115B6K1	450,000.00	TD		100.67	453,024.61	3,024.61	3,024.61	1.53	5.06
NORDEA BANK ABP NEW YORK CERT DEPOS DTD 11/03/2022 5.530% 11/03/2025	65558UYF3	450,000.00	WELLS_F		100.04	450,175.05	175.05	175.05	1.51	5.50
Security Type Sub-Total		900,000.00				903,199.66	3,199.66	3,199.66	1.52	5.28
Asset-Backed Security										
HART 2021-A A3 DTD 04/28/2021 0.380% 09/15/2025	44933LAC7	11,826.43	BARCLAY		99.17	11,727.79	(97.40)	(98.23)	0.14	0.96
NAROT 2021-A A3 DTD 06/23/2021 0.330% 10/15/2025	65480BAC1	94,704.98	MITSU		98.29	93,081.99	(1,621.38)	(1,622.42)	0.29	1.45
TAOT 2021-B A3 DTD 06/14/2021 0.260% 11/17/2025	89190GAC1	91,573.46	CITIGRP		98.29	90,008.67	(1,554.92)	(1,561.16)	0.26	1.32
HAROT 2021-4 A3 DTD 11/24/2021 0.880% 01/21/2026	43815GAC3	54,334.83	MERRILL		97.59	53,027.20	(1,296.18)	(1,302.66)	0.50	2.24
CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314OAC8	31,040.41	MERRILL		98.36	30,532.38	(501.33)	(505.42)	0.27	1.40
HART 2021-C A3 DTD 11/17/2021 0.740% 05/15/2026	44935FAD6	42,575.89	SMBC		97.80	41,637.85	(928.53)	(933.55)	0.42	1.80
DCENT 2021-A1 A1 DTD 09/27/2021 0.580% 09/15/2026	254683CP8	195,000.00	CITIGRP		97.78	190,678.18	(4,280.07)	(4,301.18)	0.44	1.50



Managed Account Fair Market Value & Analytics

For the Month Ending **March 31, 2024**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Asset-Backed Security										
GMCAR 2021-4 A3 DTD 10/21/2021 0.680% 09/16/2026	362554AC1	49,658.13	JPM_CHA		97.10	48,218.90	(1,437.96)	(1,438.59)	0.54	1.89
CARMX 2022-3 A3 DTD 07/20/2022 3.970% 04/15/2027	14318MAD1	210,000.00	RBC		98.60	207,059.77	(2,935.27)	(2,937.05)	0.82	4.46
NAROT 2022-B A3 DTD 09/28/2022 4.460% 05/17/2027	65480JAC4	140,000.00	WELLS_F		99.04	138,660.42	(1,310.61)	(1,320.04)	1.08	4.79
GMCAR 2022-4 A3 DTD 10/12/2022 4.820% 08/16/2027	36265QAD8	275,000.00	RBC		99.50	273,623.98	(1,330.95)	(1,344.63)	1.01	4.98
TAOT 2023-A A3 DTD 01/30/2023 4.630% 09/15/2027	891940AC2	245,000.00	MERRILL		99.09	242,771.53	(2,228.35)	(2,228.38)	1.25	4.92
COMET 2022-A3 A DTD 11/03/2022 4.950% 10/15/2027	14041NGB1	245,000.00	RBC		99.64	244,125.64	(835.92)	(846.88)	1.44	5.06
HDMOT 2023-A A3 DTD 02/23/2023 5.050% 12/15/2027	41285JAD0	170,000.00	JPM_CHA		99.76	169,588.21	(394.67)	(398.60)	1.39	5.12
FORDO 2023-A A3 DTD 03/31/2023 4.650% 02/15/2028	344928AD8	130,000.00	BNP_PAR		99.13	128,866.95	(1,119.49)	(1,122.28)	1.45	4.90
HAROT 2023-3 A3 DTD 08/22/2023 5.410% 02/18/2028	43815QAC1	320,000.00	MERRILL		100.40	321,281.54	1,347.52	1,338.55	1.69	5.30
DCENT 2023-A1 A DTD 04/11/2023 4.310% 03/15/2028	254683CY9	320,000.00	RBC		98.69	315,819.84	(4,161.60)	(4,165.27)	1.82	4.67
BACCT 2023-A1 A1 DTD 06/16/2023 4.790% 05/15/2028	05522RDG0	170,000.00	MERRILL		99.48	169,121.34	(840.17)	(846.39)	1.96	4.93
AMXCA 2023-1 A DTD 06/14/2023 4.870% 05/15/2028	02582JJZ4	190,000.00	RBC		98.80	187,724.45	(2,258.70)	(2,261.44)	1.96	5.19
COMET 2023-A1 A DTD 05/24/2023 4.420% 05/15/2028	14041NGD7	490,000.00	RBC		98.72	483,720.90	(6,166.74)	(6,186.08)	1.97	4.76
DCENT 2023-A2 A DTD 06/28/2023 4.930% 06/15/2028	254683CZ6	350,000.00	MERRILL		99.81	349,334.97	(617.75)	(625.00)	2.04	4.98
HAROT 2023-4 A3 DTD 11/08/2023 5.670% 06/21/2028	438123AC5	85,000.00	JPM_CHA		101.25	86,063.25	1,078.22	1,077.08	1.94	5.34
FITAT 2023-1 A3 DTD 08/23/2023 5.530% 08/15/2028	31680EAD3	350,000.00	JPM_CHA		100.66	352,304.33	2,326.03	2,323.38	1.78	5.36
CHAIT 2023-A1 A DTD 09/15/2023 5.160% 09/15/2028	161571HT4	405,000.00	JPM_CHA		100.71	407,885.50	2,997.77	2,986.88	2.25	4.98



Managed Account Fair Market Value & Analytics

For the Month Ending **March 31, 2024**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Asset-Backed Security										
AMXCA 2023-3 A DTD 09/19/2023 5.230% 09/15/2028	02582JKD1	410,000.00	CITIGRP		100.85	413,490.95	3,509.28	3,507.54	2.25	5.02
BACCT 2023-A2 A2 DTD 12/14/2023 4.980% 11/15/2028	05522RDH8	180,000.00	MERRILL		100.34	180,618.93	643.10	641.80	2.40	4.90
Security Type Sub-Total		5,255,714.13				5,230,975.46	(24,016.07)	(24,170.02)	1.61	4.61
Managed Account Sub-Total		53,589,396.76				51,668,359.01	(505,301.45)	(858,137.31)	2.51	4.66
Joint Powers Authority										
CAMP Pool		221,402.57			1.00	221,402.57	0.00	0.00	0.00	
Liquid Sub-Total		221,402.57				221,402.57	0.00	0.00	0.00	
Securities Sub-Total		\$53,810,799.33				\$51,889,761.58	(\$505,301.45)	(\$858,137.31)	2.51	4.66%
Accrued Interest						\$294,317.35				
Total Investments						\$52,184,078.93				



Managed Account Security Transactions & Interest

For the Month Ending **March 31, 2024**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
BUY										
03/01/24	03/06/24	US TREASURY NOTES DTD 02/28/2023 4.000% 02/29/2028	91282CGP0	1,350,000.00	(1,335,287.11)	(880.43)	(1,336,167.54)			
03/05/24	03/14/24	BLACKROCK FUNDING INC CORPORATE NOTES (C DTD 03/14/2024 4.700% 03/14/2029	09290DAA9	50,000.00	(49,909.50)	0.00	(49,909.50)			
03/06/24	03/14/24	BLACKROCK FUNDING INC CORPORATE NOTES (C DTD 03/14/2024 4.700% 03/14/2029	09290DAA9	725,000.00	(725,355.25)	0.00	(725,355.25)			

Transaction Type Sub-Total				2,125,000.00	(2,110,551.86)	(880.43)	(2,111,432.29)			
-----------------------------------	--	--	--	---------------------	-----------------------	-----------------	-----------------------	--	--	--

INTEREST										
03/01/24	03/01/24	CA ST MUNICIPAL BONDS DTD 03/15/2023 4.846% 03/01/2027	13063D3N6	200,000.00	0.00	4,846.00	4,846.00			
03/01/24	03/25/24	FHMS KJ46 A1 DTD 07/01/2023 4.777% 06/01/2028	3137HAD45	438,361.93	0.00	1,745.05	1,745.05			
03/01/24	03/25/24	FHMS K514 A2 DTD 02/01/2024 4.572% 12/01/2028	3137HBLV4	290,000.00	0.00	1,104.90	1,104.90			
03/01/24	03/25/24	FHMS K508 A2 DTD 10/01/2023 4.740% 08/01/2028	3137HAQ74	500,000.00	0.00	1,975.00	1,975.00			
03/01/24	03/25/24	FHMS K061 A2 DTD 01/30/2017 3.347% 11/01/2026	3137BTUM1	378,006.57	0.00	1,054.32	1,054.32			
03/01/24	03/25/24	FHMS K509 A2 DTD 10/01/2023 4.850% 09/01/2028	3137HAST4	375,000.00	0.00	1,515.63	1,515.63			
03/01/24	03/25/24	FHMS K510 A2 DTD 11/01/2023 5.069% 10/01/2028	3137HB3D4	180,000.00	0.00	760.35	760.35			
03/01/24	03/25/24	FHMS K058 A2 DTD 11/09/2016 2.653% 08/01/2026	3137BSP72	550,000.00	0.00	1,215.96	1,215.96			
03/01/24	03/25/24	FHMS K043 A2 DTD 03/01/2015 3.062% 12/01/2024	3137BGK24	245,588.15	0.00	626.66	626.66			
03/01/24	03/25/24	FHMS KJ48 A1 DTD 12/01/2023 4.858% 05/01/2028	3137HBC69	399,079.23	0.00	1,615.61	1,615.61			
03/01/24	03/25/24	FHMS K507 A2 DTD 09/01/2023 4.800% 09/01/2028	3137HAMS2	500,000.00	0.00	2,000.00	2,000.00			



Managed Account Security Transactions & Interest

For the Month Ending **March 31, 2024**

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											
03/01/24	03/25/24	FHMS K064 A2 DTD 05/15/2017 3.224% 03/01/2027	3137BXQY1	550,000.00	0.00	1,477.67	1,477.67				
03/01/24	03/25/24	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				
03/01/24	03/25/24	FHMS K506 A2 DTD 09/01/2023 4.650% 08/01/2028	3137HAMH6	800,000.00	0.00	3,100.00	3,100.00				
03/01/24	03/25/24	FHMS K505 A2 DTD 07/01/2023 4.819% 06/01/2028	3137HACX2	550,000.00	0.00	2,208.71	2,208.71				
03/01/24	03/25/24	FHMS K511 A2 DTD 12/01/2023 4.860% 10/01/2028	3137HB3G7	275,000.00	0.00	1,113.75	1,113.75				
03/01/24	03/25/24	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				
03/01/24	03/25/24	FHMS K054 A2 DTD 04/20/2016 2.745% 01/01/2026	3137BNGT5	275,000.00	0.00	629.06	629.06				
03/04/24	03/04/24	AMERICAN EXPRESS CO CORP NOTES (CALLABLE DTD 03/04/2022 2.550% 03/04/2027	025816CS6	300,000.00	0.00	3,825.00	3,825.00				
03/04/24	03/04/24	AMERICAN EXPRESS CO CORP NOTES (CALLABLE DTD 03/04/2022 2.250% 03/04/2025	025816CQ0	80,000.00	0.00	900.00	900.00				
03/04/24	03/04/24	FEDERAL HOME LOAN BANK NOTES DTD 09/11/2020 0.375% 09/04/2025	3130AK5E2	150,000.00	0.00	281.25	281.25				
03/10/24	03/10/24	ROCHE HOLDINGS INC (CALLABLE) CORPORATE DTD 03/10/2022 2.132% 03/10/2025	771196BT8	410,000.00	0.00	4,370.60	4,370.60				
03/12/24	03/12/24	APPLE INC (CALLABLE) BONDS DTD 09/12/2017 2.900% 09/12/2027	037833DB3	775,000.00	0.00	11,237.50	11,237.50				
03/15/24	03/15/24	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				
03/15/24	03/15/24	BACCT 2023-A2 A2 DTD 12/14/2023 4.980% 11/15/2028	05522RDH8	180,000.00	0.00	747.00	747.00				
03/15/24	03/15/24	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				



Managed Account Security Transactions & Interest

For the Month Ending **March 31, 2024**

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										
03/15/24	03/15/24	CARMX 2022-3 A3 DTD 07/20/2022 3.970% 04/15/2027	14318MAD1	210,000.00	0.00	694.75	694.75			
03/15/24	03/15/24	HDMOT 2023-A A3 DTD 02/23/2023 5.050% 12/15/2027	41285JAD0	170,000.00	0.00	715.42	715.42			
03/15/24	03/15/24	NY ST URBAN DEV CORP TXBL REV BONDS DTD 12/23/2020 0.870% 03/15/2025	650036DT0	325,000.00	0.00	1,413.75	1,413.75			
03/15/24	03/15/24	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			
03/15/24	03/15/24	CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314OAC8	35,191.47	0.00	15.25	15.25			
03/15/24	03/15/24	NAROT 2021-A A3 DTD 06/23/2021 0.330% 10/15/2025	65480BAC1	106,746.12	0.00	29.36	29.36			
03/15/24	03/15/24	AMXCA 2023-1 A DTD 06/14/2023 4.870% 05/15/2028	02582JJZ4	190,000.00	0.00	771.08	771.08			
03/15/24	03/15/24	TAOT 2023-A A3 DTD 01/30/2023 4.630% 09/15/2027	891940AC2	245,000.00	0.00	945.29	945.29			
03/15/24	03/15/24	NAROT 2022-B A3 DTD 09/28/2022 4.460% 05/17/2027	65480JAC4	140,000.00	0.00	520.33	520.33			
03/15/24	03/15/24	ABBOTT LABORATORIES CORPORATE NOTES (CAL DTD 03/22/2017 3.875% 09/15/2025	002824BM1	225,000.00	0.00	4,359.38	4,359.38			
03/15/24	03/15/24	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			
03/15/24	03/15/24	BERKSHIRE HATHAWAY CORP NOTES (CALLABLE) DTD 03/15/2022 2.300% 03/15/2027	084664CZ2	475,000.00	0.00	5,462.50	5,462.50			
03/15/24	03/15/24	HART 2021-A A3 DTD 04/28/2021 0.380% 09/15/2025	44933LAC7	15,014.45	0.00	4.75	4.75			
03/15/24	03/15/24	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			
03/15/24	03/15/24	DCENT 2021-A1 A1 DTD 09/27/2021 0.580% 09/15/2026	254683CP8	195,000.00	0.00	94.25	94.25			



Managed Account Security Transactions & Interest

For the Month Ending **March 31, 2024**

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										
03/15/24	03/15/24	FORDO 2023-A A3 DTD 03/31/2023 4.650% 02/15/2028	344928AD8	130,000.00	0.00	503.75	503.75			
03/15/24	03/15/24	HART 2021-C A3 DTD 11/17/2021 0.740% 05/15/2026	44935FAD6	46,680.68	0.00	28.79	28.79			
03/15/24	03/15/24	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			
03/15/24	03/15/24	TAOT 2021-B A3 DTD 06/14/2021 0.260% 11/17/2025	89190GAC1	104,512.88	0.00	22.64	22.64			
03/15/24	03/15/24	BACCT 2023-A1 A1 DTD 06/16/2023 4.790% 05/15/2028	05522RDG0	170,000.00	0.00	678.58	678.58			
03/15/24	03/15/24	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			
03/16/24	03/16/24	GMCAR 2021-4 A3 DTD 10/21/2021 0.680% 09/16/2026	362554AC1	53,528.62	0.00	30.33	30.33			
03/16/24	03/16/24	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			
03/18/24	03/18/24	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			
03/21/24	03/21/24	HAROT 2023-4 A3 DTD 11/08/2023 5.670% 06/21/2028	438123AC5	85,000.00	0.00	401.63	401.63			
03/21/24	03/21/24	HAROT 2021-4 A3 DTD 11/24/2021 0.880% 01/21/2026	43815GAC3	59,286.74	0.00	43.48	43.48			
03/23/24	03/23/24	FREDDIE MAC NOTES DTD 09/25/2020 0.375% 09/23/2025	3137EAEX3	700,000.00	0.00	1,312.50	1,312.50			
03/29/24	03/29/24	CITIBANK NA CORP NOTES (CALLABLE) DTD 09/29/2023 5.803% 09/29/2028	17325FBB3	750,000.00	0.00	21,761.25	21,761.25			

Transaction Type Sub-Total				17,096,996.84	0.00	104,657.18	104,657.18			
-----------------------------------	--	--	--	----------------------	-------------	-------------------	-------------------	--	--	--

MATURITY

03/18/24	03/18/24	CHARLES SCHWAB CORP NOTES (CALLABLE) DTD 03/18/2021 0.750% 03/18/2024	808513BN4	105,000.00	105,000.00	393.75	105,393.75	52.50	0.00	
----------	----------	---	-----------	------------	------------	--------	------------	-------	------	--

Transaction Type Sub-Total				105,000.00	105,000.00	393.75	105,393.75	52.50	0.00	
-----------------------------------	--	--	--	-------------------	-------------------	---------------	-------------------	--------------	-------------	--



Managed Account Security Transactions & Interest

For the Month Ending **March 31, 2024**

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	
PAYDOWNS										
03/01/24	03/25/24	FHMS K061 A2 DTD 01/30/2017 3.347% 11/01/2026	3137BTUM1	807.82	807.82	0.00	807.82	24.87	0.00	
03/01/24	03/25/24	FHMS KJ46 A1 DTD 07/01/2023 4.777% 06/01/2028	3137HAD45	327.51	327.51	0.00	327.51	0.01	0.00	
03/01/24	03/25/24	FHMS KJ48 A1 DTD 12/01/2023 4.858% 05/01/2028	3137HBC69	760.56	760.56	0.00	760.56	0.01	0.00	
03/01/24	03/25/24	FHMS K043 A2 DTD 03/01/2015 3.062% 12/01/2024	3137BGK24	457.36	457.36	0.00	457.36	(22.65)	0.00	
03/15/24	03/15/24	NAROT 2021-A A3 DTD 06/23/2021 0.330% 10/15/2025	65480BAC1	12,041.14	12,041.14	0.00	12,041.14	0.21	0.00	
03/15/24	03/15/24	CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314QAC8	4,151.06	4,151.06	0.00	4,151.06	0.90	0.00	
03/15/24	03/15/24	HART 2021-A A3 DTD 04/28/2021 0.380% 09/15/2025	44933LAC7	3,188.02	3,188.02	0.00	3,188.02	0.34	0.00	
03/15/24	03/15/24	HART 2021-C A3 DTD 11/17/2021 0.740% 05/15/2026	44935FAD6	4,104.79	4,104.79	0.00	4,104.79	0.92	0.00	
03/15/24	03/15/24	TAOT 2021-B A3 DTD 06/14/2021 0.260% 11/17/2025	89190GAC1	12,939.42	12,939.42	0.00	12,939.42	1.39	0.00	
03/16/24	03/16/24	GMCAR 2021-4 A3 DTD 10/21/2021 0.680% 09/16/2026	362554AC1	3,870.49	3,870.49	0.00	3,870.49	0.10	0.00	
03/21/24	03/21/24	HAROT 2021-4 A3 DTD 11/24/2021 0.880% 01/21/2026	43815GAC3	4,951.91	4,951.91	0.00	4,951.91	1.04	0.00	
Transaction Type Sub-Total				47,600.08	47,600.08	0.00	47,600.08	7.14	0.00	
SELL										
03/01/24	03/06/24	US TREASURY NOTES DTD 04/30/2021 0.750% 04/30/2026	91282CBW0	475,000.00	438,985.35	1,242.96	440,228.31	(24,436.52)	(30,243.96)	FIFO
03/01/24	03/06/24	AMERICAN HONDA FINANCE CORP NOTE DTD 06/27/2019 2.400% 06/27/2024	02665WCZ2	400,000.00	395,816.00	1,840.00	397,656.00	(2,200.00)	(4,060.07)	FIFO
03/01/24	03/06/24	US TREASURY NOTES DTD 04/30/2021 0.750% 04/30/2026	91282CBW0	75,000.00	69,313.48	196.26	69,509.74	(2,144.53)	(3,876.32)	FIFO



Managed Account Security Transactions & Interest

For the Month Ending **March 31, 2024**

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										
03/01/24	03/06/24	WALT DISNEY COMPANY/THE (CALLABLE) DTD 09/06/2019 1.750% 08/30/2024	254687FK7	400,000.00	392,604.00	155.56	392,759.56	(5,764.00)	(7,237.28)	FIFO
03/06/24	03/13/24	US TREASURY NOTES DTD 07/31/2021 0.625% 07/31/2026	91282CCP4	250,000.00	228,750.00	180.29	228,930.29	2,500.00	(7,902.13)	FIFO
03/06/24	03/13/24	US TREASURY NOTES DTD 07/31/2021 0.625% 07/31/2026	91282CCP4	575,000.00	526,125.00	414.66	526,539.66	2,852.54	(19,189.67)	FIFO
Transaction Type Sub-Total				2,175,000.00	2,051,593.83	4,029.73	2,055,623.56	(29,192.51)	(72,509.43)	
Managed Account Sub-Total					93,642.05	108,200.23	201,842.28	(29,132.87)	(72,509.43)	
Total Security Transactions					\$93,642.05	\$108,200.23	\$201,842.28	(\$29,132.87)	(\$72,509.43)	



Account Statement

For the Month Ending **March 31, 2024**

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					44,627.69
03/01/24	03/01/24	Purchase - Interest 13063D3N6	1.00	4,846.00	49,473.69
03/04/24	03/04/24	Purchase - Interest 025816CQ0	1.00	900.00	50,373.69
03/04/24	03/04/24	Purchase - Interest 025816CS6	1.00	3,825.00	54,198.69
03/04/24	03/04/24	Purchase - Interest 3130AK5E2	1.00	281.25	54,479.94
03/06/24	03/06/24	Purchase - Principal 02665WCZ2	1.00	395,816.00	450,295.94
03/06/24	03/06/24	Purchase - Interest 02665WCZ2	1.00	1,840.00	452,135.94
03/06/24	03/06/24	Purchase - Principal 254687FK7	1.00	392,604.00	844,739.94
03/06/24	03/06/24	Purchase - Interest 254687FK7	1.00	155.56	844,895.50
03/06/24	03/06/24	Purchase - Principal 91282CBW0	1.00	508,298.83	1,353,194.33
03/06/24	03/06/24	Purchase - Interest 91282CBW0	1.00	1,439.22	1,354,633.55
03/06/24	03/06/24	Redemption - Interest 91282CGP0	1.00	(880.43)	1,353,753.12
03/06/24	03/06/24	Redemption - Principal 91282CGP0	1.00	(1,335,287.11)	18,466.01
03/11/24	03/11/24	Purchase - Interest 771196BT8	1.00	4,370.60	22,836.61
03/12/24	03/12/24	Purchase - Interest 037833DB3	1.00	11,237.50	34,074.11
03/13/24	03/13/24	Purchase - Principal 91282CCP4	1.00	754,875.00	788,949.11
03/13/24	03/13/24	Purchase - Interest 91282CCP4	1.00	594.95	789,544.06
03/14/24	03/14/24	Redemption - Principal 09290DAA9	1.00	(725,355.25)	64,188.81
03/14/24	03/14/24	Redemption - Principal 09290DAA9	1.00	(49,909.50)	14,279.31
03/15/24	03/15/24	Purchase - Interest 002824BM1	1.00	4,359.38	18,638.69
03/15/24	03/15/24	Purchase - Interest 084664CZ2	1.00	5,462.50	24,101.19
03/15/24	03/15/24	Purchase - Interest 650036DT0	1.00	1,413.75	25,514.94



Account Statement

For the Month Ending **March 31, 2024**

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					
03/15/24	03/15/24	Purchase - Interest 891940AC2	1.00	945.29	26,460.23
03/15/24	03/15/24	Purchase - Interest 89190GAC1	1.00	22.64	26,482.87
03/15/24	03/15/24	Purchase - Interest 65480JAC4	1.00	520.33	27,003.20
03/15/24	03/15/24	Purchase - Interest 65480BAC1	1.00	29.36	27,032.56
03/15/24	03/15/24	Purchase - Interest 44935FAD6	1.00	28.79	27,061.35
03/15/24	03/15/24	Purchase - Interest 44933LAC7	1.00	4.75	27,066.10
03/15/24	03/15/24	Purchase - Interest 41285JAD0	1.00	715.42	27,781.52
03/15/24	03/15/24	Purchase - Interest 344928AD8	1.00	503.75	28,285.27
03/15/24	03/15/24	Purchase - Interest 31680EAD3	1.00	1,612.92	29,898.19
03/15/24	03/15/24	Purchase - Interest 254683CZ6	1.00	1,437.92	31,336.11
03/15/24	03/15/24	Purchase - Interest 254683CY9	1.00	1,149.33	32,485.44
03/15/24	03/15/24	Purchase - Interest 254683CP8	1.00	94.25	32,579.69
03/15/24	03/15/24	Purchase - Interest 161571HT4	1.00	1,741.50	34,321.19
03/15/24	03/15/24	Purchase - Interest 14318MAD1	1.00	694.75	35,015.94
03/15/24	03/15/24	Purchase - Interest 14314QAC8	1.00	15.25	35,031.19
03/15/24	03/15/24	Purchase - Interest 14041NGD7	1.00	1,804.83	36,836.02
03/15/24	03/15/24	Purchase - Interest 14041NGB1	1.00	1,010.63	37,846.65
03/15/24	03/15/24	Purchase - Interest 05522RDH8	1.00	747.00	38,593.65
03/15/24	03/15/24	Purchase - Interest 05522RDG0	1.00	678.58	39,272.23
03/15/24	03/15/24	Purchase - Interest 02582JKD1	1.00	1,786.92	41,059.15
03/15/24	03/15/24	Purchase - Interest 02582JJZ4	1.00	771.08	41,830.23
03/15/24	03/15/24	Purchase - Principal 14314QAC8	1.00	4,151.06	45,981.29



Account Statement

For the Month Ending **March 31, 2024**

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					
03/15/24	03/15/24	Purchase - Principal 44935FAD6	1.00	4,104.79	50,086.08
03/15/24	03/15/24	Purchase - Principal 44933LAC7	1.00	3,188.02	53,274.10
03/15/24	03/15/24	Purchase - Principal 89190GAC1	1.00	12,939.42	66,213.52
03/15/24	03/15/24	Purchase - Principal 65480BAC1	1.00	12,041.14	78,254.66
03/18/24	03/18/24	Purchase - Interest 362554AC1	1.00	30.33	78,284.99
03/18/24	03/18/24	Purchase - Interest 36265QAD8	1.00	1,104.58	79,389.57
03/18/24	03/18/24	Purchase - Interest 43815QAC1	1.00	1,442.67	80,832.24
03/18/24	03/18/24	Purchase - Principal 808513BN4	1.00	105,393.75	186,225.99
03/18/24	03/18/24	Purchase - Principal 362554AC1	1.00	3,870.49	190,096.48
03/21/24	03/21/24	Purchase - Interest 438123AC5	1.00	401.63	190,498.11
03/21/24	03/21/24	Purchase - Interest 43815GAC3	1.00	43.48	190,541.59
03/21/24	03/21/24	Purchase - Principal 43815GAC3	1.00	4,951.91	195,493.50
03/25/24	03/25/24	Purchase - Interest 3137EAEX3	1.00	1,312.50	196,806.00
03/25/24	03/25/24	Purchase - Interest 3136BQDE6	1.00	1,920.42	198,726.42
03/25/24	03/25/24	Purchase - Interest 3137BGK24	1.00	626.66	199,353.08
03/25/24	03/25/24	Purchase - Interest 3137BNGT5	1.00	629.06	199,982.14
03/25/24	03/25/24	Purchase - Interest 3137BSP72	1.00	1,215.96	201,198.10
03/25/24	03/25/24	Purchase - Interest 3137BTUM1	1.00	1,054.32	202,252.42
03/25/24	03/25/24	Purchase - Interest 3137BXQY1	1.00	1,477.67	203,730.09
03/25/24	03/25/24	Purchase - Interest 3137F1G44	1.00	1,486.38	205,216.47
03/25/24	03/25/24	Purchase - Interest 3137HACX2	1.00	2,208.71	207,425.18
03/25/24	03/25/24	Purchase - Interest 3137HAD45	1.00	1,745.05	209,170.23



Account Statement

For the Month Ending **March 31, 2024**

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					
03/25/24	03/25/24	Purchase - Interest 3137HAMH6	1.00	3,100.00	212,270.23
03/25/24	03/25/24	Purchase - Interest 3137HAMS2	1.00	2,000.00	214,270.23
03/25/24	03/25/24	Purchase - Interest 3137HAQ74	1.00	1,975.00	216,245.23
03/25/24	03/25/24	Purchase - Interest 3137HAST4	1.00	1,515.63	217,760.86
03/25/24	03/25/24	Purchase - Interest 3137HB3D4	1.00	760.35	218,521.21
03/25/24	03/25/24	Purchase - Interest 3137HB3G7	1.00	1,113.75	219,634.96
03/25/24	03/25/24	Purchase - Interest 3137HBC69	1.00	1,615.61	221,250.57
03/25/24	03/25/24	Purchase - Interest 3137HBLV4	1.00	1,104.90	222,355.47
03/25/24	03/25/24	Purchase - Principal 3137HBC69	1.00	760.56	223,116.03
03/25/24	03/25/24	Purchase - Principal 3137HAD45	1.00	327.51	223,443.54
03/25/24	03/25/24	Purchase - Principal 3137BTUM1	1.00	807.82	224,251.36
03/25/24	03/25/24	Purchase - Principal 3137BGK24	1.00	457.36	224,708.72
03/26/24	03/26/24	IP Fees February 2024	1.00	(3,743.17)	220,965.55
03/26/24	03/26/24	U.S. Bank Fees January 2024	1.00	(214.69)	220,750.86
03/28/24	04/01/24	Accrual Income Div Reinvestment - Distributions	1.00	651.71	221,402.57



Account Statement

For the Month Ending **March 31, 2024**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Trade Date	Settlement Date	Transaction Description	Share or Unit Price	Dollar Amount of Transaction	Total Shares Owned
Closing Balance					221,402.57
		Month of March	Fiscal YTD January-March		
Opening Balance		44,627.69	116,772.96	Closing Balance	221,402.57
Purchases		2,292,165.03	5,068,989.68	Average Monthly Balance	140,299.78
Redemptions (Excl. Checks)		(2,115,390.15)	(4,964,360.07)	Monthly Distribution Yield	5.48%
Check Disbursements		0.00	0.00		
Closing Balance		221,402.57	221,402.57		
Cash Dividends and Income		651.71	1,666.05		