

7) **CC Investment Report for September 2024**

Receive and file the Investment Report for September 2024.



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: November 12, 2024
Subject: CC Investment Report for September 2024

Recommendation

Receive and file the Investment Report for September 2024.

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 September 2024



CITY OF LAKE ELSINORE
INVESTMENT REPORT

CITY OF LAKE ELSINORE
INVESTMENT REPORT OF POOLED CASH AND INVESTMENTS
AS OF SEPTEMBER 30, 2024

CASH ACCOUNTS	BANK BALANCE	DEPOSITS IN TRANSIT	OUTSTANDING PAYMENTS	BOOK BALANCE
Bank Accounts:				
General Checking Account	\$ 2,542,616	\$ 122,563	\$ (15,918)	\$ 2,649,261
Cash On Hand:				
Cashier Drawers #1 & #2	-	-	-	300
City of Lake Elsinore Petty Cash Fund	-	-	-	2,000
Total Cash Accounts	2,542,616	122,563	(15,918)	2,651,561
INVESTMENTS				
Local Agency Investment Funds	64,203,505	-	-	64,203,505
CAMP Investments:				
CAMP Pool Account	470,550	-	-	470,550
U.S. Treasury Bond / Note	21,667,970	-	-	21,667,970
Supra-National Agency Bond / Note	-	-	-	-
Municipal Bond / Note	1,236,023	-	-	1,236,023
Federal Agency Commercial Mortgage-Backed Security	8,708,061	-	-	8,708,061
Federal Agency Bond / Note	2,266,362	-	-	2,266,362
Corporate Note	12,286,922	-	-	12,286,922
Certificate of Deposit	900,000	-	-	900,000
Bank Note	525,525	-	-	525,525
Asset-Backed Security	5,220,550	-	-	5,220,550
Sub-total Investments	117,485,467	-	-	117,485,467
Market Value Adjustment:				
Unrealized Gain/(Loss) at 4/30/2024	(821,059)	-	-	(821,059)
Total Investments	116,664,408	-	-	116,664,408
Total Pooled Cash and Investments	\$ 119,207,025	\$ 122,563	\$ (15,918)	\$ 119,315,970
TOTAL POOLED CASH AND INVESTMENTS				\$ 119,315,970

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 11, 2024. 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

October 24, 2024
Date

CITY OF LAKE ELSINORE
POOLED CASH AND INVESTMENTS BY FUND
AS OF SEPTEMBER 30, 2024

<u>FUND NO</u>	<u>FUND NAME</u>	<u>AMOUNT</u>
100	General	\$ 13,688,234
102	Measure Z	14,021,085
106	Affordable Housing In Lieu	1,518,569
107	Developer Agreement Revenue	701,531
108	American Rescue Plan	5,439,387
109	Road Maintenance and Rehabilitation (SB1)	2,289,206
110	State Gas Tax	742,959
111	TUMF C.I.P.	134,376
112	Measure A	1,089,150
114	SB1186 CASP Education Program	71,176
115	Traffic Safety	5,317
116	City Hall-Public Works DIF	743,235
117	Community Center DIF	501,701
118	Lake Side Facility DIF	705,222
119	Animal Shelter DIF	51,440
121	T.R.I.P.-2014A	520
135	Lighting & Landscape Maintenance - Dist. No. 1	1,657,253
140	Geothermal	12,292
160	PEG Grant	4,344
202	La Strada RBBD	25,070
203	E.L.S.P. - S.T.I.F.	3,535,230
205	Traffic Impact Fee	858,695
211	Storm Drain C.I.P.	3,409,099
221	Quimby Park C.I.P.	8,087
231	Library C.I.P.	1,117,477
232	City Fire Protection	1,096,950
300	Insurance Service	341,713
305	Information Systems Service	2,791,788
310	Support Service	46,417
315	Fleet Service	906,244
320	Facilities Service	2,468,641
331	CFD 2006-1CC Summerly Improvement Area CC	2,551
334	CFD 2015-5 Trieste - Far West Industries	3
335	CFD 2003-2E Canyon Hills Improvement Area E	1,879
337	CFD 2016-2 Canyon Hills	27,623
338	CFD 2006-1 IA-JJ Summerly Improvement Area	8,632
339	CFD 2006-1 IA-KK Summerly Improvement Area	7,927
345	CFD 2003-2 Improvement Area D, Canyon Hills	11,753
346	CFD 2014-1 Southshore	60,826
351	CFD 2006-1 IA-II Summerly Improvement	13,161

CITY OF LAKE ELSINORE
POOLED CASH AND INVESTMENTS BY FUND
AS OF SEPTEMBER 30, 2024

<u>FUND NO</u>	<u>FUND NAME</u>	<u>AMOUNT</u>
361	CFD 2022-2 Lakeshore Improvement	5,419
364	CFD 2023-2 Coastal Mission Trail Improvement	5,622
370	CFD 2006-1 IA-HH Summerly Improvement	293
377	CFD 2006-6 Tessara	6,155
378	CFD 2006-8 Running Deer Estates	659
387	CFD 2007-5 Red Kite	216
397	CFD 2018-3 Village at Lakeshore	10,665
500	Capital Improvement Plan	8,184,868
603	Endowment Trust - Carl Graves	64,523
604	Endowment Trust - Korn Memorial	35,321
605	Public Improvement Trust	2,543,363
606	Mobile Source Air Polution Reduction	147,862
608	Trust Deposit & Pre Paid Expense	1,614,102
617	Successor Agency Housing	41,517,303
620	Cost Recovery System	4,630,043
631	Lake Destratification Equipment Replacement	432,793
	Total Pooled Cash & Investments	<u><u>\$ 119,315,970</u></u>

CITY OF LAKE ELSINORE
SUMMARY OF POLICY LIMITATIONS
FOR THE MONTH ENDING SEPTEMBER 30, 2024

<u>TYPES OF SECURITIES</u>	<u>MAXIMUM PERCENTAGE</u>	<u>DIVERSIFICATION PERCENTAGE</u>	<u>CURRENT BALANCE</u>
CAMP - Pooled Sweep Account	Unlimited	0.40%	\$ 470,550
U.S. Treasury Bond / Note	Unlimited	18.44%	\$ 21,667,970
Supra-National Agency Bond / Note	30%	0.00%	\$ -
Municipal Bond / Note	Unlimited	1.05%	\$ 1,236,023
Federal Agency Collateralized Mortgage Obligation	40%	7.41%	\$ 8,708,061
Federal Agency Bond / Note	Unlimited	1.93%	⁽¹⁾ \$ 2,266,362
Banker's Acceptance	40.00%	0.00%	\$ -
Corporate Note (Includes Bank Note)	30%	10.91%	\$ 12,812,447
Commercial Paper	25%	0.00%	\$ -
Negotiable Certificates of Deposit	30%	0.77%	\$ 900,000
Asset-Backed Security / Collateralized Mortgage	20%	4.44%	\$ 5,220,550
Repurchase Agreements	Unlimited	0	\$ -
Reverse Repurchase Agreements	10.00%	0.00%	\$ -
LAIF (Local Agency Investment Funds)	\$150 Million	54.65%	⁽²⁾ \$ 64,203,505
TOTAL		<u>100.00%</u>	<u>\$ 117,485,467</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 10/02/24



Quarterly Performance Quarter Ended 06/30/24

LAIF Apportionment Rate ⁽²⁾ :	4.55
LAIF Earnings Ratio ⁽²⁾ :	0.00012419067099490
LAIF Administrative Cost ^{(1)*} :	0.16
LAIF Fair Value Factor ⁽¹⁾ :	0.996316042
PMIA Daily ⁽¹⁾ :	4.52
PMIA Quarter to Date ⁽¹⁾ :	4.36
PMIA Average Life ⁽¹⁾ :	217

PMIA Average Monthly Effective Yields⁽¹⁾

September	4.575
August	4.579
July	4.516
June	4.480
May	4.332
April	4.272

Pooled Money Investment Account Monthly Portfolio Composition ⁽¹⁾ 8/31/24 \$163.4 billion

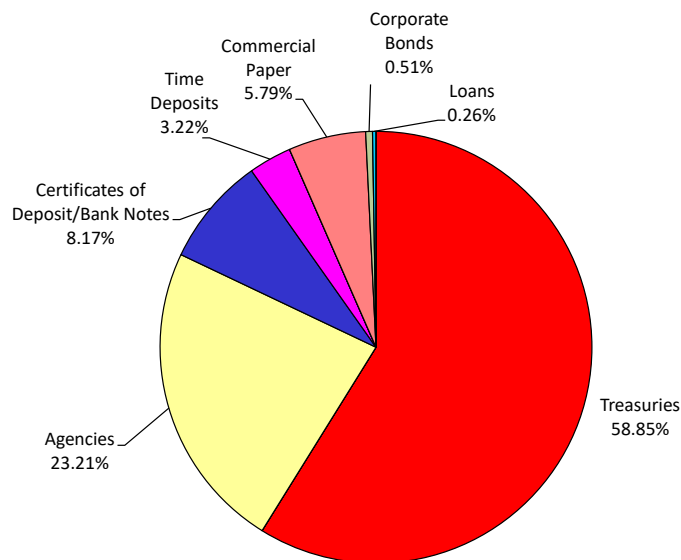


Chart does not include \$1,368,000.00 in mortgages, which equates to 0.001%. Percentages may not total 100% due to rounding.

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 SEPTEMBER 30, 2024

<u>Yield</u>	<u>Purchase Date</u>	<u>Maturity Rate</u>
4.575%	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:	\$ 70,203,505	\$ (6,000,000)	\$ 64,203,505

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



CAMP

Investment Portfolio



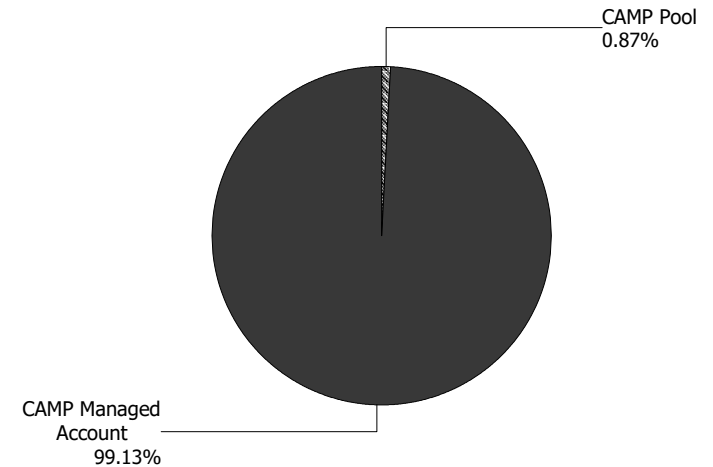
Account Statement - Transaction Summary

For the Month Ending **September 30, 2024**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

CAMP Pool	
Opening Market Value	146,611.50
Purchases	1,900,381.61
Redemptions	(1,576,442.63)
Unsettled Trades	0.00
Change in Value	0.00
Closing Market Value	\$470,550.48
Cash Dividends and Income	1,009.22
CAMP Managed Account	
Opening Market Value	53,416,755.81
Purchases	1,568,884.26
Redemptions	(1,659,565.81)
Unsettled Trades	0.00
Change in Value	331,233.68
Closing Market Value	\$53,657,307.94
Cash Dividends and Income	170,166.89

Asset Summary		
	September 30, 2024	August 31, 2024
CAMP Pool	470,550.48	146,611.50
CAMP Managed Account	53,657,307.94	53,416,755.81
Total	\$54,127,858.42	\$53,563,367.31
Asset Allocation		





Managed Account Summary Statement

For the Month Ending **September 30, 2024**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Transaction Summary - Money Market		Transaction Summary - Managed Account		Account Total	
Opening Market Value	\$146,611.50	Opening Market Value	\$53,416,755.81	Opening Market Value	\$53,563,367.31
Purchases	1,900,381.61	Maturities/Calls	(310,384.17)		
Redemptions	(1,576,442.63)	Principal Dispositions	(1,349,181.64)		
		Principal Acquisitions	1,568,884.26		
		Unsettled Trades	0.00		
		Change in Current Value	331,233.68		
Closing Market Value	\$470,550.48	Closing Market Value	\$53,657,307.94	Closing Market Value	\$54,127,858.42
Dividend	1,009.22				
Earnings Reconciliation (Cash Basis) - Managed Account		Cash Balance			
Interest/Dividends/Coupons Received			139,193.19	Closing Cash Balance	\$0.00
Less Purchased Interest Related to Interest/Coupons			(2,944.97)		
Plus Net Realized Gains/Losses			33,918.67		
Total Cash Basis Earnings			\$170,166.89		
Earnings Reconciliation (Accrual Basis)		Managed Account	Total	Cash Transactions Summary- Managed Account	
Ending Amortized Value of Securities		53,105,484.65	53,576,035.13	Maturities/Calls	0.00
Ending Accrued Interest		298,370.69	298,370.69	Sale Proceeds	1,357,846.04
Plus Proceeds from Sales		1,357,846.04	2,934,288.67	Coupon/Interest/Dividend Income	130,528.79
Plus Proceeds of Maturities/Calls/Principal Payments		310,384.17	310,384.17	Principal Payments	310,384.17
Plus Coupons/Dividends Received		130,528.79	130,528.79	Security Purchases	(1,571,829.23)
Less Cost of New Purchases		(1,571,829.23)	(3,472,210.84)	Net Cash Contribution	(226,929.77)
Less Beginning Amortized Value of Securities		(53,168,716.67)	(53,315,328.17)	Reconciling Transactions	0.00
Less Beginning Accrued Interest		(289,828.19)	(289,828.19)		
Dividends		0.00	1,009.22		
Total Accrual Basis Earnings		\$172,240.25	\$173,249.47		



Portfolio Summary and Statistics

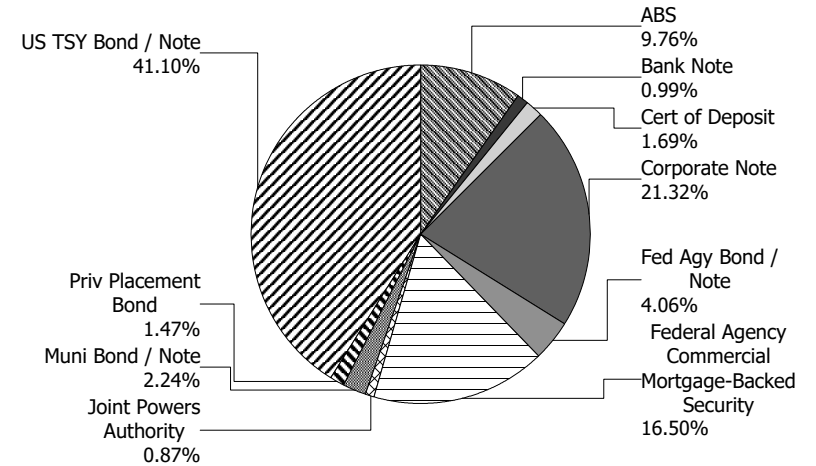
For the Month Ending **September 30, 2024**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Account Summary

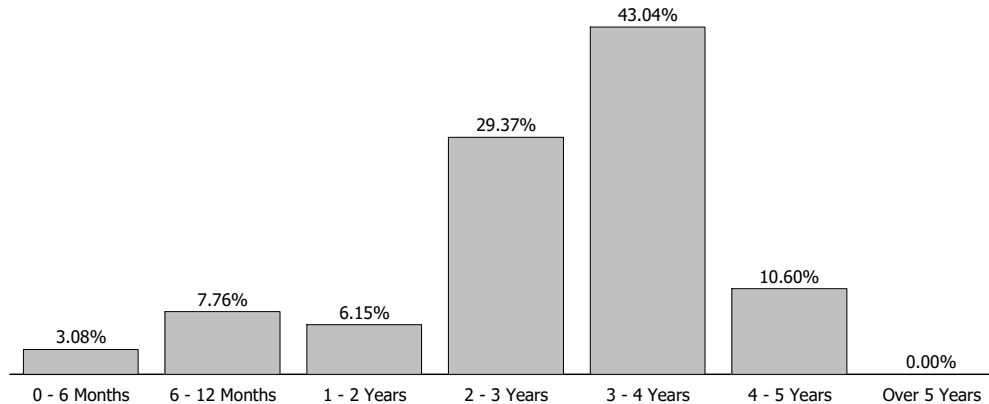
Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	22,925,000.00	22,246,687.10	41.10
Municipal Bond / Note	1,235,000.00	1,215,080.10	2.24
Federal Agency Commercial Mortgage-Backed Security	8,832,442.64	8,929,439.03	16.50
Federal Agency Bond / Note	2,275,000.00	2,197,799.65	4.06
Corporate Note	12,350,000.00	12,336,222.94	22.79
Certificate of Deposit	900,000.00	914,915.25	1.69
Bank Note	525,000.00	535,501.05	0.99
Asset-Backed Security	5,221,298.36	5,281,662.82	9.76
Managed Account Sub-Total	54,263,741.00	53,657,307.94	99.13%
Accrued Interest		298,370.69	
Total Portfolio	54,263,741.00	53,955,678.63	
CAMP Pool	470,550.48	470,550.48	0.87
Total Investments	54,734,291.48	54,426,229.11	100.00%

Sector Allocation



Unsettled Trades 0.00 0.00

Maturity Distribution



Characteristics

Yield to Maturity at Cost	3.98%
Yield to Maturity at Market	3.85%
Weighted Average Days to Maturity	1062



Managed Account Issuer Summary

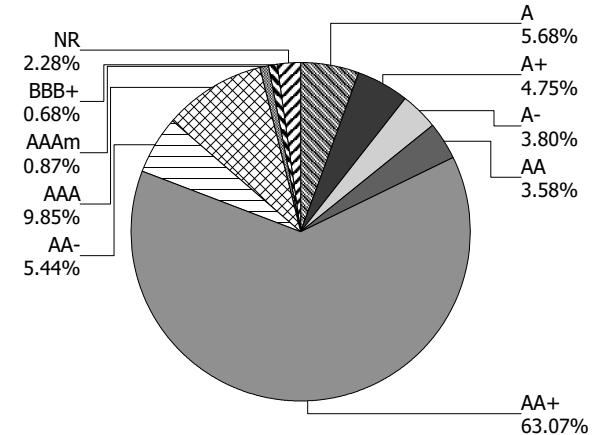
For the Month Ending **September 30, 2024**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Issuer Summary

Issuer	Market Value of Holdings	Percent
Abbott Laboratories	224,480.70	0.41
Adobe Inc	387,133.13	0.72
Air Products and Chemicals Inc	348,045.42	0.64
Amazon.com Inc	463,885.48	0.86
American Express Co	1,490,028.70	2.75
Apple Inc	757,381.92	1.40
BA Credit Card Trust	355,338.03	0.66
Bank of America Corp	447,637.27	0.83
Bank of New York Mellon Corp	454,714.18	0.84
Bayerische Motoren Werke AG	165,964.05	0.31
Berkshire Hathaway Inc	459,626.15	0.85
BlackRock Inc	796,688.38	1.47
Bristol-Myers Squibb Co	373,561.50	0.69
California State University	81,980.46	0.15
CAMP Pool	470,550.48	0.87
Capital One Financial Corp	738,443.48	1.36
CarMax Inc	165,432.11	0.31
Caterpillar Inc	214,240.50	0.40
Charles Schwab Corp	293,891.10	0.54
Cintas Corp	64,517.90	0.12
Cisco Systems Inc	434,195.58	0.80
Citigroup Inc	793,449.00	1.47
Deere & Co	387,243.38	0.72
Discover Card Execution Note Trust	674,925.84	1.25
Federal Home Loan Banks	145,061.40	0.27
Federal Home Loan Mortgage Corp	9,490,552.64	17.53
Federal National Mortgage Association	1,491,624.64	2.76
Fifth Third Auto Trust	354,961.60	0.66
Ford Credit Auto Owner Trust	130,325.39	0.24
General Dynamics Corp	223,671.60	0.41
GM Financial Consumer Automobile Receiv	284,456.82	0.53
Harley-Davidson Inc	170,745.62	0.32

Credit Quality (S&P Ratings)





Managed Account Issuer Summary

For the Month Ending **September 30, 2024**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Issuer	Market Value of Holdings	Percent
Home Depot Inc	411,003.81	0.76
Honda Auto Receivables Owner Trust	438,377.57	0.81
Honda Motor Co Ltd	401,483.20	0.74
Hyundai Auto Receivables Trust	18,639.75	0.03
International Business Machines Corp	224,012.25	0.41
JPMorgan Chase & Co	587,016.22	1.08
Lockheed Martin Corp	60,942.72	0.11
Microsoft Corp	742,950.00	1.37
Morgan Stanley	535,501.05	0.99
National Australia Bank Ltd	747,494.50	1.38
National Rural Utilities Cooperative Fi	391,822.20	0.72
New York State Urban Development Corp	319,537.40	0.59
Nissan Auto Receivables Owner Trust	149,954.18	0.28
Nordea Bank Abp	457,315.65	0.84
PACCAR Inc	173,136.78	0.32
Roche Holding AG	405,601.52	0.75
San Juan Unified School District	126,212.06	0.23
State Board of Administration Finance C	302,597.52	0.56
State of California	204,360.40	0.38
State of Minnesota	97,177.00	0.18
Target Corp	38,416.72	0.07
Texas Instruments Inc	86,771.74	0.16
Toronto-Dominion Bank	457,599.60	0.85
Toyota Auto Receivables Owner Trust	265,002.54	0.49
Toyota Motor Corp	381,775.88	0.71
United Services Automobile Association	223,385.85	0.41
United States Treasury	22,246,687.10	41.09
UnitedHealth Group Inc	215,113.50	0.40
University of California Board of Regen	83,215.26	0.15
Total	\$54,127,858.42	100.00%



Managed Account Detail of Securities Held

For the Month Ending **September 30, 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 N/B DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	50,000.00	AA+	Aaa	04/01/21	04/05/21	49,031.25	0.71	31.59	49,829.67	48,581.25
US TREASURY N/B DTD 11/15/2016 2.000% 11/15/2026	912828U24	6,600,000.00	AA+	Aaa	01/13/23	01/17/23	6,198,843.75	3.72	49,858.70	6,377,613.67	6,379,573.20
US TREASURY N/B DTD 05/02/2022 2.750% 04/30/2027	91282CEN7	1,200,000.00	AA+	Aaa	01/31/23	02/03/23	1,155,421.88	3.70	13,809.78	1,172,884.28	1,175,016.00
US TREASURY N/B DTD 08/01/2022 2.750% 07/31/2027	91282CFB2	375,000.00	AA+	Aaa	05/01/23	05/05/23	362,329.10	3.62	1,737.43	366,544.55	366,533.25
US TREASURY N/B DTD 08/01/2022 2.750% 07/31/2027	91282CFB2	400,000.00	AA+	Aaa	03/02/23	03/06/23	373,265.62	4.44	1,853.26	382,825.49	390,968.80
US TREASURY N/B DTD 08/01/2022 2.750% 07/31/2027	91282CFB2	600,000.00	AA+	Aaa	07/03/23	07/07/23	565,640.63	4.30	2,779.89	576,098.84	586,453.20
US TREASURY N/B DTD 08/01/2022 2.750% 07/31/2027	91282CFB2	825,000.00	AA+	Aaa	06/02/23	06/06/23	786,779.30	3.97	3,822.35	798,956.48	806,373.15
US TREASURY N/B 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	15,301.49	1,171,354.21	1,184,867.65
US TREASURY N/B 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	1,187,394.46	1,210,077.60
US TREASURY N/B DTD 02/28/2023 4.000% 02/29/2028	91282CGP0	400,000.00	AA+	Aaa	04/03/24	04/05/24	393,640.63	4.45	1,370.17	394,439.46	405,281.20
US TREASURY N/B 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	2,055.25	602,105.61	607,921.80
US TREASURY N/B 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	4,624.31	1,337,400.51	1,367,824.05
US TREASURY N/B DTD 02/28/2023 4.000% 02/29/2028	91282CGP0	2,450,000.00	AA+	Aaa	05/01/24	05/06/24	2,383,390.63	4.79	8,392.27	2,389,877.29	2,482,347.35
US TREASURY N/B DTD 06/30/2021 1.250% 06/30/2028	91282CCH2	225,000.00	AA+	Aaa	07/01/24	07/03/24	198,641.60	4.49	710.77	200,133.76	206,639.55



Managed Account Detail of Securities Held

For the Month Ending **September 30, 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 N/B DTD 06/30/2021 1.250% 06/30/2028	91282CCH2	1,275,000.00	AA+	Aaa	09/04/24	09/06/24	1,169,364.26	3.59	4,027.68	1,171,125.25	1,170,957.45
US TREASURY N/B DTD 06/30/2021 1.250% 06/30/2028	91282CCH2	1,300,000.00	AA+	Aaa	08/01/24	08/05/24	1,173,960.94	3.96	4,106.66	1,178,622.09	1,193,917.40
US TREASURY N/B DTD 06/30/2021 1.250% 06/30/2028	91282CCH2	2,900,000.00	AA+	Aaa	06/06/24	06/11/24	2,565,253.91	4.39	9,161.01	2,588,515.87	2,663,354.20
Security Type Sub-Total		22,925,000.00					21,667,969.75	4.06	139,269.66	21,945,721.49	22,246,687.10
Municipal Bond / Note											
NY ST URBAN DEV-F-1 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	319,537.40
UNIV OF CALIFORNIA-BG (CALLABLE) 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	83,215.26
FLORIDA ST BRD OF ADM 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	204.43	65,071.93	63,447.87
FLORIDA ST BRD OF ADM 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	267.33	85,088.21	82,970.29
FLORIDA ST BRD OF ADM 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	156,179.36
MINNESOTA ST-F-UNREF DTD 08/25/2020 0.630% 08/01/2025	60412AK85	100,000.00	AAA	Aaa	05/07/24	05/07/24	100,000.00	0.63	105.00	100,000.00	97,177.00
SAN JUAN CA UNIF SCH 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	126,212.06
CALIFORNIA ST UNIV-B 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	305.29	85,000.00	81,980.46
CA ST 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	204,360.40
Security Type Sub-Total		1,235,000.00					1,236,023.10	1.60	2,786.73	1,235,160.14	1,215,080.10



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Federal Agency Commercial Mortgage-Backed Security											
FHMS K043 A2 DTD 03/01/2015 3.062% 12/01/2024	3137BGK24	223,036.87	AA+	Aaa	03/19/20	03/25/20	234,084.16	1.91	569.12	223,579.55	221,761.55
FHMS K054 A2 DTD 04/01/2016 2.745% 01/01/2026	3137BNGT5	275,000.00	AA+	Aaa	04/11/23	04/14/23	263,613.28	4.32	629.06	269,608.09	269,867.40
FHMS K058 A2 DTD 11/01/2016 2.653% 08/01/2026	3137BSP72	550,000.00	AA+	Aaa	04/06/23	04/12/23	526,839.84	3.98	1,215.96	536,940.19	536,163.10
FHMS K061 A2 DTD 01/01/2017 3.347% 11/01/2026	3137BTUM1	372,786.73	AA+	Aaa	05/19/23	05/24/23	361,311.90	4.29	1,039.76	365,743.49	367,133.42
FHMS K064 A2 DTD 05/01/2017 3.224% 03/01/2027	3137BXOY1	550,000.00	AA+	Aaa	08/16/23	08/18/23	518,804.69	4.94	1,477.67	528,497.60	540,786.95
FHMS K065 A2 DTD 07/01/2017 3.243% 04/01/2027	3137F1G44	550,000.00	AA+	Aaa	06/08/23	06/13/23	527,033.20	4.42	1,486.38	534,754.80	539,904.75
FHMS KJ48 A1 DTD 12/01/2023 4.858% 05/01/2028	3137HBC69	394,613.84	AA+	Aaa	12/06/23	12/14/23	394,610.68	4.86	1,597.53	394,612.52	403,482.00
FHMS KJ46 A1 DTD 07/01/2023 4.777% 06/01/2028	3137HAD45	436,448.59	AA+	Aaa	07/19/23	07/27/23	436,437.71	4.78	1,737.43	436,440.32	443,295.60
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	554,159.51	564,170.75
FNA 2023-M6 A2 DTD 07/01/2023 4.190% 07/01/2028	3136BODE6	525,556.61	AA+	Aaa	07/18/23	07/31/23	516,646.78	4.58	1,835.07	518,732.69	527,469.64
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	5.25	1,975.00	490,960.44	512,567.50
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	790,425.93	816,610.40
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	364,882.43	385,585.13
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	495,035.38	512,863.00



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Federal Agency Commercial Mortgage-Backed Security												
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	179,561.24	186,481.44
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	274,328.88	282,913.13
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	292,551.57	295,452.58
FHMS K524 A2 DTD 07/01/2024 4.720% 05/01/2029		3137HDV56	440,000.00	AA+	Aaa	07/16/24	07/25/24	442,702.04	4.58	1,730.67	442,652.32	451,834.68
FHMS K522 A2 DTD 06/01/2024 4.803% 05/01/2029		3137HDJJ0	550,000.00	AA+	Aaa	06/05/24	06/13/24	549,998.35	4.80	2,201.38	550,000.00	566,251.95
FHMS K526 A2 DTD 08/01/2024 4.543% 07/01/2029		3137HDXL9	495,000.00	AA+	Aaa	08/07/24	08/15/24	499,630.23	4.33	1,873.99	499,523.52	504,844.06
Security Type Sub-Total			8,832,442.64					8,708,060.50	4.66	31,172.36	8,742,990.47	8,929,439.03
Federal Agency Bond / Note												
FREDDIE MAC 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	424,658.63	412,794.85
FANNIE MAE 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	349,704.83	338,664.55
FEDERAL HOME LOAN BANK 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	149,916.42	145,061.40
FREDDIE MAC 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	699,587.51	675,788.40
FANNIE MAE 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	649,486.63	625,490.45
Security Type Sub-Total			2,275,000.00					2,266,361.50	0.49	1,841.67	2,273,354.02	2,197,799.65
Corporate Note												



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Corporate Note											
PACCAR FINANCIAL CORP DTD 02/06/2020 1.800% 02/06/2025	69371RQ66	175,000.00	A+	A1	10/22/20	10/29/20	182,894.25	0.72	481.25	175,642.02	173,136.78
AMERICAN EXPRESS CO (CALLABLE) DTD 03/04/2022 2.250% 03/04/2025	025816CQ0	80,000.00	BBB+	A2	03/01/22	03/04/22	79,919.20	2.29	135.00	79,988.55	79,168.80
ROCHE HOLDINGS INC (CALLABLE) 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	405,601.52
HOME DEPOT INC (CALLABLE) 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	24,992.26	24,731.68
CINTAS CORPORATION NO. 2 (CALLABLE) 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	64,997.21	64,517.90
USAA CAPITAL CORP 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	224,853.55	223,385.85
GENERAL DYNAMICS CORP (CALLABLE) DTD 05/11/2018 3.500% 05/15/2025	369550BG2	225,000.00	A	A2	10/16/20	10/20/20	252,247.50	0.80	2,975.00	227,819.30	223,671.60
AMAZON.COM INC (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	474,968.67	463,885.48
NATIONAL AUSTRALIA BK/NY 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	248,218.00
NATIONAL RURAL UTIL COOP DTD 05/04/2022 3.450% 06/15/2025	63743HFE7	50,000.00	A-	A2	04/27/22	05/04/22	49,986.50	3.92	507.92	49,996.94	49,636.30
IBM CORP 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	224,012.25
BANK OF AMERICA CORP 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	230,376.50	224,220.37
ABBOTT LABORATORIES (CALLABLE) 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	229,916.18	224,480.70
BANK OF AMERICA CORP (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	223,416.90



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Corporate Note											
JPMORGAN CHASE & CO (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	173,269.43
UNITEDHEALTH GROUP INC (CALLABLE) 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	224,872.70	215,113.50
BMW US CAPITAL LLC (CALLABLE) 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	174,980.39	165,964.05
CATERPILLAR FINL SERVICE 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	224,482.83	214,240.50
TARGET CORP (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	39,968.71	38,416.72
BANK OF NY MELLON CORP (CALLABLE) 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	474,510.28	454,714.18
MICROSOFT CORP (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	733,053.19	742,950.00
AMERICAN EXPRESS CO (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	286,607.15	289,546.80
BERKSHIRE HATHAWAY FIN (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	470,618.84	459,626.15
CHARLES SCHWAB CORP (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	290,826.57	293,891.10
NATIONAL AUSTRALIA BK/NY 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	492,851.74	499,276.50
APPLE INC (CALLABLE) 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	753,425.75	757,381.92
TOYOTA MOTOR CREDIT CORP 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	375,854.76	381,775.88
NATIONAL RURAL UTIL COOP (CALLABLE) 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	335,939.46	342,185.90



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Corporate Note											
TEXAS INSTRUMENTS INC (CALLABLE) 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	86,442.69	86,771.74
BRISTOL-MYERS SQUIBB CO (CALLABLE) 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	363,519.14	373,561.50
LOCKHEED MARTIN CORP (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	59,921.32	60,942.72
JOHN DEERE CAPITAL CORP 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	377,182.78	387,243.38
CITIBANK NA (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	746,937.16	793,449.00
AIR PRODUCTS & CHEMICALS (CALLABLE) 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	339,600.81	348,045.42
CISCO SYSTEMS INC (CALLABLE) 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	419,869.92	434,195.58
BLACKROCK FUNDING INC (CALLABLE) 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	49,918.58	51,399.25
BLACKROCK FUNDING INC (CALLABLE) 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	725,322.89	745,289.13
ADOBE INC (CALLABLE) DTD 04/04/2024 4.800% 04/04/2029	00724PAF6	170,000.00	A+	A1	04/02/24	04/04/24	169,775.60	4.83	4,012.00	169,795.59	175,500.35
ADOBE INC (CALLABLE) DTD 04/04/2024 4.800% 04/04/2029	00724PAF6	205,000.00	A+	A1	04/01/24	04/04/24	204,694.55	4.83	4,838.00	204,721.49	211,632.78
HOME DEPOT INC (CALLABLE) DTD 06/25/2024 4.750% 06/25/2029	437076DC3	125,000.00	A	A2	06/17/24	06/25/24	124,193.75	4.90	1,583.33	124,232.23	128,757.38
HOME DEPOT INC (CALLABLE) DTD 06/25/2024 4.750% 06/25/2029	437076DC3	250,000.00	A	A2	06/18/24	06/25/24	248,627.50	4.88	3,166.67	248,693.56	257,514.75
AMERICAN HONDA FINANCE DTD 09/05/2024 4.400% 09/05/2029	02665WFQ9	400,000.00	A-	A3	09/03/24	09/05/24	399,520.00	4.43	1,271.11	399,526.58	401,483.20



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Security Type Sub-Total		12,350,000.00					12,286,922.00	3.70	72,975.89	12,262,228.29	12,336,222.94
Certificate of Deposit											
TORONTO DOMINION BANK NY DTD 10/31/2022 5.600% 10/27/2025	89115B6K1	450,000.00	A	A1	10/27/22	10/31/22	450,000.00	5.60	23,940.00	450,000.00	457,599.60
NORDEA BANK ABP NEW YORK 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	457,315.65
Security Type Sub-Total		900,000.00					900,000.00	5.57	34,170.50	900,000.00	914,915.25
Bank Note											
MORGAN STANLEY BANK NA (CALLABLE) DTD 07/19/2024 4.968% 07/14/2028	61690U8E3	525,000.00	A+	Aa3	07/18/24	07/19/24	525,525.00	4.94	5,216.40	525,492.97	535,501.05
Security Type Sub-Total		525,000.00					525,525.00	4.94	5,216.40	525,492.97	535,501.05
Asset-Backed Security											
NAROT 2021-A A3 DTD 06/23/2021 0.330% 10/15/2025	65480BAC1	21,983.51	AAA	Aaa	06/15/21	06/23/21	21,983.13	0.33	3.22	21,983.42	21,901.46
TAOT 2021-B A3 DTD 06/14/2021 0.260% 11/17/2025	89190GAC1	19,484.64	AAA	NR	06/08/21	06/14/21	19,482.54	0.26	2.25	19,484.11	19,412.82
HAROT 2021-4 A3 DTD 11/24/2021 0.880% 01/21/2026	43815GAC3	27,156.80	NR	Aaa	11/16/21	11/24/21	27,151.08	0.89	6.64	27,155.01	26,802.71
CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314OAC8	7,009.64	AAA	NR	04/13/21	04/21/21	7,008.13	0.52	1.62	7,009.21	6,983.35
HART 2021-C A3 DTD 11/17/2021 0.740% 05/15/2026	44935FAD6	18,813.23	AAA	NR	11/09/21	11/17/21	18,809.03	0.75	6.19	18,811.71	18,639.75
GMCAR 2021-4 A3 DTD 10/21/2021 0.680% 09/16/2026	362554AC1	27,714.20	AAA	Aaa	10/13/21	10/21/21	27,713.49	0.68	7.85	27,713.92	27,304.11
CARMX 2022-3 A3 DTD 07/20/2022 3.970% 04/15/2027	14318MAD1	159,177.63	AAA	NR	07/12/22	07/20/22	159,173.87	3.97	280.86	159,175.62	158,448.76



Managed Account Detail of Securities Held

For the Month Ending **September 30, 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											
NAROT 2022-B A3 DTD 09/28/2022 4.460% 05/17/2027	65480JAC4	128,160.12	AAA	Aaa	09/20/22	09/28/22	128,133.60	4.46	254.04	128,145.09	128,052.72
GMCAR 2022-4 A3 DTD 10/12/2022 4.820% 08/16/2027	36265QAD8	256,798.58	AAA	NR	10/04/22	10/12/22	256,756.49	4.82	515.74	256,773.60	257,152.71
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	244,999.92	245,589.72
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	244,976.40	246,514.84
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	169,988.59	170,745.62
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	129,990.61	130,325.39
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	319,950.31	324,601.92
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	319,986.98	320,560.64
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	169,971.63	171,735.87
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	189,987.59	192,263.09
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	4.45	962.58	489,918.19	491,928.64
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	349,964.70	354,365.20
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	84,987.76	86,972.94
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	349,983.12	354,961.60



Managed Account Detail of Securities Held

For the Month Ending **September 30, 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											
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	404,908.90	413,746.79
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	5.24	953.02	409,792.43	419,386.13
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	179,979.92	183,602.16
AMXCA 2024-1 A DTD 04/23/2024 5.230% 04/16/2029	02582JKH2	495,000.00	AAA	NR	04/16/24	04/23/24	494,898.53	5.23	1,150.60	494,898.53	509,663.88
Security Type Sub-Total		5,221,298.36					5,220,549.69	4.84	10,937.48	5,220,537.27	5,281,662.82
Managed Account Sub-Total		54,263,741.00					52,811,411.54	3.98	298,370.69	53,105,484.65	53,657,307.94
Joint Powers Authority											
CAMP Pool		470,550.48	AAAm	NR			470,550.48		0.00	470,550.48	470,550.48
Liquid Sub-Total		470,550.48					470,550.48		0.00	470,550.48	470,550.48
Securities Sub-Total		\$54,734,291.48					\$53,281,962.02	3.98%	\$298,370.69	\$53,576,035.13	\$54,127,858.42
Accrued Interest											\$298,370.69
Total Investments											\$54,426,229.11



Managed Account Fair Market Value & Analytics

For the Month Ending **September 30, 2024**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

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U.S. Treasury Bond / Note										
US TREASURY N/B DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	50,000.00	GoldmanS		97.16	48,581.25	(450.00)	(1,248.42)	0.74	5.10
US TREASURY N/B DTD 11/15/2016 2.000% 11/15/2026	912828U24	6,600,000.00	JPMorgan		96.66	6,379,573.20	180,729.45	1,959.53	2.04	3.56
US TREASURY N/B DTD 05/02/2022 2.750% 04/30/2027	91282CEN7	1,200,000.00	BNPPSA		97.92	1,175,016.00	19,594.12	2,131.72	2.44	3.51
US TREASURY N/B DTD 08/01/2022 2.750% 07/31/2027	91282CFB2	375,000.00	MorganSt		97.74	366,533.25	4,204.15	(11.30)	2.69	3.51
US TREASURY N/B DTD 08/01/2022 2.750% 07/31/2027	91282CFB2	400,000.00	BMO		97.74	390,968.80	17,703.18	8,143.31	2.69	3.51
US TREASURY N/B DTD 08/01/2022 2.750% 07/31/2027	91282CFB2	600,000.00	Citigrou		97.74	586,453.20	20,812.57	10,354.36	2.69	3.51
US TREASURY N/B DTD 08/01/2022 2.750% 07/31/2027	91282CFB2	825,000.00	HSBC		97.74	806,373.15	19,593.85	7,416.67	2.69	3.51
US TREASURY N/B DTD 11/30/2022 3.875% 11/30/2027	91282CFZ9	1,175,000.00	Citigrou		100.84	1,184,867.65	14,365.70	13,513.44	2.92	3.51
US TREASURY N/B DTD 11/30/2022 3.875% 11/30/2027	91282CFZ9	1,200,000.00	HSBC		100.84	1,210,077.60	25,968.22	22,683.14	2.92	3.51
US TREASURY N/B DTD 02/28/2023 4.000% 02/29/2028	91282CGP0	400,000.00	JPMorgan		101.32	405,281.20	11,640.57	10,841.74	3.16	3.50
US TREASURY N/B DTD 02/28/2023 4.000% 02/29/2028	91282CGP0	600,000.00	Citigrou		101.32	607,921.80	5,413.99	5,816.19	3.16	3.50
US TREASURY N/B DTD 02/28/2023 4.000% 02/29/2028	91282CGP0	1,350,000.00	Citigrou		101.32	1,367,824.05	32,536.94	30,423.54	3.16	3.50
US TREASURY N/B DTD 02/28/2023 4.000% 02/29/2028	91282CGP0	2,450,000.00	HSBC		101.32	2,482,347.35	98,956.72	92,470.06	3.16	3.50
US TREASURY N/B DTD 06/30/2021 1.250% 06/30/2028	91282CCH2	225,000.00	BMO		91.84	206,639.55	7,997.95	6,505.79	3.60	3.57
US TREASURY N/B DTD 06/30/2021 1.250% 06/30/2028	91282CCH2	1,275,000.00	MorganSt		91.84	1,170,957.45	1,593.19	(167.80)	3.60	3.57
US TREASURY N/B DTD 06/30/2021 1.250% 06/30/2028	91282CCH2	1,300,000.00	BMO		91.84	1,193,917.40	19,956.46	15,295.31	3.60	3.57
US TREASURY N/B DTD 06/30/2021 1.250% 06/30/2028	91282CCH2	2,900,000.00	BMO		91.84	2,663,354.20	98,100.29	74,838.33	3.60	3.57



Managed Account Fair Market Value & Analytics

For the Month Ending **September 30, 2024**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

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Security Type Sub-Total		22,925,000.00				22,246,687.10	578,717.35	300,965.61	2.83	3.54
Municipal Bond / Note										
NY ST URBAN DEV-F-1 DTD 12/23/2020 0.870% 03/15/2025	650036DT0	325,000.00	WellsFar		98.32	319,537.40	(5,462.60)	(5,462.60)	0.45	4.63
UNIV OF CALIFORNIA-BG (CALLABLE) DTD 07/16/2020 0.883% 05/15/2025	91412HGE7	85,000.00	JPMorgan	04/15/25	97.90	83,215.26	(1,784.74)	(1,784.74)	0.62	4.31
FLORIDA ST BRD OF ADM DTD 09/16/2020 1.258% 07/01/2025	341271AD6	65,000.00	BOFAML		97.61	63,447.87	(2,011.68)	(1,624.06)	0.73	4.42
FLORIDA ST BRD OF ADM DTD 09/16/2020 1.258% 07/01/2025	341271AD6	85,000.00	BOFAML		97.61	82,970.29	(2,593.26)	(2,117.92)	0.73	4.42
FLORIDA ST BRD OF ADM DTD 09/16/2020 1.258% 07/01/2025	341271AD6	160,000.00	BOFAML		97.61	156,179.36	(3,820.64)	(3,820.64)	0.73	4.42
MINNESOTA ST-F-UNREF DTD 08/25/2020 0.630% 08/01/2025	60412AK85	100,000.00	XCHANGE		97.18	97,177.00	(2,823.00)	(2,823.00)	0.83	4.08
SAN JUAN CA UNIF SCH DTD 10/29/2020 0.852% 08/01/2025	798306WP7	130,000.00	KEYB		97.09	126,212.06	(3,787.94)	(3,787.94)	0.83	4.42
CALIFORNIA ST UNIV-B DTD 07/29/2021 0.862% 11/01/2025	13077DQD7	85,000.00	JPMorgan		96.45	81,980.46	(3,019.54)	(3,019.54)	1.06	4.15
CA ST DTD 03/15/2023 4.846% 03/01/2027	13063D3N6	200,000.00	WellsFar		102.18	204,360.40	4,360.40	4,360.40	2.25	3.81
Security Type Sub-Total		1,235,000.00				1,215,080.10	(20,943.00)	(20,080.04)	0.95	4.32

Federal Agency Commercial Mortgage-Backed Security										
FHMS K043 A2 DTD 03/01/2015 3.062% 12/01/2024	3137BGK24	223,036.87	Citigrou		99.43	221,761.55	(12,322.61)	(1,818.00)	0.19	5.11
FHMS K054 A2 DTD 04/01/2016 2.745% 01/01/2026	3137BNGT5	275,000.00	RobertBa		98.13	269,867.40	6,254.12	259.31	1.15	4.15
FHMS K058 A2 DTD 11/01/2016 2.653% 08/01/2026	3137BSP72	550,000.00	BREAN		97.48	536,163.10	9,323.26	(777.09)	1.78	3.90
FHMS K061 A2 DTD 01/01/2017 3.347% 11/01/2026	3137BTUM1	372,786.73	Citigrou		98.48	367,133.42	5,821.52	1,389.93	1.93	3.94
FHMS K064 A2 DTD 05/01/2017 3.224% 03/01/2027	3137BXOY1	550,000.00	MorganSt		98.32	540,786.95	21,982.26	12,289.35	2.20	3.83



Managed Account Fair Market Value & Analytics

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CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

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Federal Agency Commercial Mortgage-Backed Security										
FHMS K065 A2 DTD 07/01/2017 3.243% 04/01/2027	3137F1G44	550,000.00	Citigrou		98.16	539,904.75	12,871.55	5,149.95	2.34	3.86
FHMS KJ48 A1 DTD 12/01/2023 4.858% 05/01/2028	3137HBC69	394,613.84	JPMorgan		102.25	403,482.00	8,871.32	8,869.48	2.96	3.96
FHMS KJ46 A1 DTD 07/01/2023 4.777% 06/01/2028	3137HAD45	436,448.59	JPMorgan		101.57	443,295.60	6,857.89	6,855.28	2.50	3.98
FHMS K505 A2 DTD 07/01/2023 4.819% 06/01/2028	3137HACX2	550,000.00	JPMorgan		102.58	564,170.75	8,677.35	10,011.24	3.28	3.91
FNA 2023-M6 A2 DTD 07/01/2023 4.190% 07/01/2028	3136BODE6	525,556.61	JPMorgan		100.36	527,469.64	10,822.86	8,736.95	3.42	3.95
FHMS K508 A2 DTD 10/01/2023 4.740% 08/01/2028	3137HAO74	500,000.00	BMO		102.51	512,567.50	23,535.50	21,607.06	3.44	3.89
FHMS K506 A2 DTD 09/01/2023 4.650% 08/01/2028	3137HAMH6	800,000.00	WellsFar		102.08	816,610.40	28,444.80	26,184.47	3.42	3.92
FHMS K509 A2 DTD 10/01/2023 4.850% 09/01/2028	3137HAST4	375,000.00	MorganSt		102.82	385,585.13	22,541.25	20,702.70	3.52	3.93
FHMS K507 A2 DTD 09/01/2023 4.800% 09/01/2028	3137HAMS2	500,000.00	BOFAML		102.57	512,863.00	18,839.50	17,827.62	3.48	3.94
FHMS K510 A2 DTD 11/01/2023 5.069% 10/01/2028	3137HB3D4	180,000.00	JPMorgan		103.60	186,481.44	7,001.82	6,920.20	3.54	3.94
FHMS K511 A2 DTD 12/01/2023 4.860% 10/01/2028	3137HB3G7	275,000.00	BOFAML		102.88	282,913.13	8,703.20	8,584.25	3.58	3.94
FHMS K514 A2 DTD 02/01/2024 4.572% 12/01/2028	3137HBLV4	290,000.00	JPMorgan		101.88	295,452.58	2,552.87	2,901.01	3.67	3.94
FHMS K524 A2 DTD 07/01/2024 4.720% 05/01/2029	3137HDV56	440,000.00	PIER		102.69	451,834.68	9,132.64	9,182.36	4.08	3.96
FHMS K522 A2 DTD 06/01/2024 4.803% 05/01/2029	3137HDJJ0	550,000.00	MorganSt		102.95	566,251.95	16,253.60	16,251.95	3.98	3.96
FHMS K526 A2 DTD 08/01/2024 4.543% 07/01/2029	3137HDXL9	495,000.00	BMO		101.99	504,844.06	5,213.83	5,320.54	4.23	3.95
Security Type Sub-Total		8,832,442.64				8,929,439.03	221,378.53	186,448.56	3.04	3.96
Federal Agency Bond / Note										



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CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Federal Agency Bond / Note										
FREDDIE MAC DTD 07/23/2020 0.375% 07/21/2025	3137EAEU9	425,000.00	WellsFar		97.13	412,794.85	(10,088.65)	(11,863.78)	0.79	4.45
FANNIE MAE DTD 08/27/2020 0.375% 08/25/2025	3135G05X7	350,000.00	Barclays		96.76	338,664.55	(9,697.45)	(11,040.28)	0.88	3.95
FEDERAL HOME LOAN BANK DTD 09/11/2020 0.375% 09/04/2025	3130AK5E2	150,000.00	WellsFar		96.71	145,061.40	(4,488.60)	(4,855.02)	0.91	3.94
FREDDIE MAC DTD 09/25/2020 0.375% 09/23/2025	3137EAEX3	700,000.00	Citigrou		96.54	675,788.40	(22,104.60)	(23,799.11)	0.96	3.94
FANNIE MAE DTD 11/12/2020 0.500% 11/07/2025	3135G06G3	650,000.00	Barclays		96.23	625,490.45	(22,182.55)	(23,996.18)	1.08	3.86
Security Type Sub-Total		2,275,000.00				2,197,799.65	(68,561.85)	(75,554.37)	0.94	4.01
Corporate Note										
PACCAR FINANCIAL CORP DTD 02/06/2020 1.800% 02/06/2025	69371RO66	175,000.00	BOFAML		98.94	173,136.78	(9,757.47)	(2,505.24)	0.35	4.82
AMERICAN EXPRESS CO (CALLABLE) DTD 03/04/2022 2.250% 03/04/2025	025816CQ0	80,000.00	Barclays	02/01/25	98.96	79,168.80	(750.40)	(819.75)	0.42	4.73
ROCHE HOLDINGS INC (CALLABLE) DTD 03/10/2022 2.132% 03/10/2025	771196BT8	410,000.00	Deutsche	02/10/25	98.93	405,601.52	(4,398.48)	(4,398.48)	0.44	4.50
HOME DEPOT INC (CALLABLE) DTD 03/28/2022 2.700% 04/15/2025	437076CM2	25,000.00	MorganSt	03/15/25	98.93	24,731.68	(224.57)	(260.58)	0.52	4.62
CINTAS CORPORATION NO. 2 (CALLABLE) DTD 05/03/2022 3.450% 05/01/2025	17252MAP5	65,000.00	KEYB	04/01/25	99.26	64,517.90	(467.80)	(479.31)	0.55	4.71
USAA CAPITAL CORP DTD 05/26/2022 3.375% 05/01/2025	90327OD89	225,000.00	BOFAML		99.28	223,385.85	(878.40)	(1,467.70)	0.57	4.53
GENERAL DYNAMICS CORP (CALLABLE) DTD 05/11/2018 3.500% 05/15/2025	369550BG2	225,000.00	JPMorgan	03/15/25	99.41	223,671.60	(28,575.90)	(4,147.70)	0.56	4.38
AMAZON.COM INC (CALLABLE) DTD 06/03/2020 0.800% 06/03/2025	023135BO8	475,000.00	GoldmanS	05/03/25	97.66	463,885.48	(10,881.77)	(11,083.19)	0.66	4.33
NATIONAL AUSTRALIA BK/NY DTD 06/09/2022 3.500% 06/09/2025	63254ABD9	250,000.00	Citigrou		99.29	248,218.00	(1,782.00)	(1,782.00)	0.68	4.44
NATIONAL RURAL UTIL COOP DTD 05/04/2022 3.450% 06/15/2025	63743HFE7	50,000.00	RBC Capi		99.27	49,636.30	(350.20)	(360.64)	0.70	4.41



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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
Corporate Note										
IBM CORP DTD 07/27/2022 4.000% 07/27/2025	459200KS9	225,000.00	JPMorgan		99.56	224,012.25	(987.75)	(987.75)	0.79	4.46
BANK OF AMERICA CORP DTD 07/30/2015 3.875% 08/01/2025	06051GFS3	225,000.00	BOFAML		99.65	224,220.37	(32,698.13)	(6,156.13)	0.81	4.27
ABBOTT LABORATORIES (CALLABLE) DTD 03/22/2017 3.875% 09/15/2025	002824BM1	225,000.00	US_BANC	06/15/25	99.77	224,480.70	(33,364.80)	(5,435.48)	0.77	4.03
BANK OF AMERICA CORP (CALLABLE) DTD 12/06/2021 1.530% 12/06/2025	06051GKE8	225,000.00	BOFAML	12/06/24	99.30	223,416.90	(1,583.10)	(1,583.10)	0.19	5.49
JPMORGAN CHASE & CO (CALLABLE) DTD 02/24/2022 2.595% 02/24/2026	46647PCV6	175,000.00	JPMorgan	02/24/25	99.01	173,269.43	(1,730.57)	(1,730.57)	0.39	5.59
UNITEDHEALTH GROUP INC (CALLABLE) DTD 05/19/2021 1.150% 05/15/2026	91324PEC2	225,000.00	Citigrou	04/15/26	95.61	215,113.50	(9,495.00)	(9,759.20)	1.58	3.89
BMW US CAPITAL LLC (CALLABLE) DTD 08/12/2021 1.250% 08/12/2026	05565EBW4	175,000.00	SUMITR	07/12/26	94.84	165,964.05	(8,983.45)	(9,016.34)	1.80	4.07
CATERPILLAR FINL SERVICE DTD 01/10/2022 1.700% 01/08/2027	14913R2U0	225,000.00	JPMorgan		95.22	214,240.50	(9,623.25)	(10,242.33)	2.18	3.84
TARGET CORP (CALLABLE) DTD 01/24/2022 1.950% 01/15/2027	87612EBM7	40,000.00	Citigrou	12/15/26	96.04	38,416.72	(1,515.28)	(1,551.99)	2.19	3.69
BANK OF NY MELLON CORP (CALLABLE) DTD 01/26/2022 2.050% 01/26/2027	06406RBA4	475,000.00	Deutsche	12/24/26	95.73	454,714.18	(19,231.32)	(19,796.10)	2.21	3.91
MICROSOFT CORP (CALLABLE) DTD 02/06/2017 3.300% 02/06/2027	594918BY9	750,000.00	GoldmanS	11/06/26	99.06	742,950.00	21,007.50	9,896.81	2.13	3.64
AMERICAN EXPRESS CO (CALLABLE) DTD 03/04/2022 2.550% 03/04/2027	025816CS6	300,000.00	RBS	02/01/27	96.52	289,546.80	12,343.80	2,939.65	2.29	4.00
BERKSHIRE HATHAWAY FIN (CALLABLE) DTD 03/15/2022 2.300% 03/15/2027	084664CZ2	475,000.00	SEEL	02/15/27	96.76	459,626.15	(6,462.85)	(10,992.69)	2.33	3.60
CHARLES SCHWAB CORP (CALLABLE) DTD 09/24/2021 3.300% 04/01/2027	808513BW4	300,000.00	Barclays	01/01/27	97.96	293,891.10	8,966.10	3,064.53	2.25	4.15
NATIONAL AUSTRALIA BK/NY DTD 06/09/2022 3.905% 06/09/2027	63254ABE7	500,000.00	CAS		99.86	499,276.50	10,951.50	6,424.76	2.50	3.88
APPLE INC (CALLABLE) DTD 09/12/2017 2.900% 09/12/2027	037833DB3	775,000.00	TD Secur	06/12/27	97.73	757,381.92	16,319.17	3,956.17	2.70	3.63
TOYOTA MOTOR CREDIT CORP DTD 01/12/2023 4.625% 01/12/2028	89236TKQ7	375,000.00	WellsFar		101.81	381,775.88	5,493.38	5,921.12	3.00	3.95



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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
Corporate Note										
NATIONAL RURAL UTIL COOP (CALLABLE) DTD 02/07/2018 3.400% 02/07/2028	637432NP6	350,000.00	MorganSt	11/07/27	97.77	342,185.90	12,996.90	6,246.44	3.04	4.15
TEXAS INSTRUMENTS INC (CALLABLE) DTD 11/18/2022 4.600% 02/15/2028	882508BV5	85,000.00	JPMorgan	01/15/28	102.08	86,771.74	(271.66)	329.05	3.05	3.86
BRISTOL-MYERS SQUIBB CO (CALLABLE) DTD 07/15/2020 3.900% 02/20/2028	110122DE5	375,000.00	MAXE	11/20/27	99.62	373,561.50	15,297.75	10,042.36	3.02	3.94
LOCKHEED MARTIN CORP (CALLABLE) DTD 05/25/2023 4.450% 05/15/2028	539830BZ1	60,000.00	Barclays	04/15/28	101.57	60,942.72	1,050.72	1,021.40	3.22	3.97
JOHN DEERE CAPITAL CORP DTD 07/14/2023 4.950% 07/14/2028	24422EXB0	375,000.00	Citigrou		103.26	387,243.38	9,378.38	10,060.60	3.40	3.95
CITIBANK NA (CALLABLE) DTD 09/29/2023 5.803% 09/29/2028	17325FBB3	750,000.00	Barclays	08/29/28	105.79	793,449.00	47,169.00	46,511.84	3.51	4.14
AIR PRODUCTS & CHEMICALS (CALLABLE) DTD 02/08/2024 4.600% 02/08/2029	009158BH8	340,000.00	Barclays	01/08/29	102.37	348,045.42	8,497.62	8,444.61	3.86	3.92
CISCO SYSTEMS INC (CALLABLE) DTD 02/26/2024 4.850% 02/26/2029	17275RBR2	420,000.00	Citigrou	01/26/29	103.38	434,195.58	14,342.58	14,325.66	3.89	3.92
BLACKROCK FUNDING INC (CALLABLE) DTD 03/14/2024 4.700% 03/14/2029	09290DAA9	50,000.00	Citigrou	02/14/29	102.80	51,399.25	1,489.75	1,480.67	3.94	3.93
BLACKROCK FUNDING INC (CALLABLE) DTD 03/14/2024 4.700% 03/14/2029	09290DAA9	725,000.00	BOFAML	02/14/29	102.80	745,289.13	19,933.88	19,966.24	3.94	3.93
ADOBE INC (CALLABLE) DTD 04/04/2024 4.800% 04/04/2029	00724PAF6	170,000.00	SEEL	03/04/29	103.24	175,500.35	5,724.75	5,704.76	3.90	3.94
ADOBE INC (CALLABLE) DTD 04/04/2024 4.800% 04/04/2029	00724PAF6	205,000.00	BOFAML	03/04/29	103.24	211,632.78	6,938.23	6,911.29	3.90	3.94
HOME DEPOT INC (CALLABLE) DTD 06/25/2024 4.750% 06/25/2029	437076DC3	125,000.00	MorganSt	05/25/29	103.01	128,757.38	4,563.63	4,525.15	4.12	3.96
HOME DEPOT INC (CALLABLE) DTD 06/25/2024 4.750% 06/25/2029	437076DC3	250,000.00	PNCBank	05/25/29	103.01	257,514.75	8,887.25	8,821.19	4.12	3.96
AMERICAN HONDA FINANCE DTD 09/05/2024 4.400% 09/05/2029	02665WFO9	400,000.00	Deutsche		100.37	401,483.20	1,963.20	1,956.62	4.37	4.23
Security Type Sub-Total		12,350,000.00				12,336,222.94	49,300.94	73,994.65	2.44	4.07
Certificate of Deposit										



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CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

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Certificate of Deposit										
TORONTO DOMINION BANK NY DTD 10/31/2022 5.600% 10/27/2025	89115B6K1	450,000.00	TD Secur		101.69	457,599.60	7,599.60	7,599.60	1.01	3.93
NORDEA BANK ABP NEW YORK DTD 11/03/2022 5.530% 11/03/2025	65558UYF3	450,000.00	WellsFar		101.63	457,315.65	7,315.65	7,315.65	1.04	3.98
Security Type Sub-Total		900,000.00				914,915.25	14,915.25	14,915.25	1.02	3.95
Bank Note										
MORGAN STANLEY BANK NA (CALLABLE) DTD 07/19/2024 4.968% 07/14/2028	61690U8E3	525,000.00	Citigrou	07/14/27	102.00	535,501.05	9,976.05	10,008.08	2.57	4.53
Security Type Sub-Total		525,000.00				535,501.05	9,976.05	10,008.08	2.57	4.53
Asset-Backed Security										
NAROT 2021-A A3 DTD 06/23/2021 0.330% 10/15/2025	65480BAC1	21,983.51	SUMITR		99.63	21,901.46	(81.67)	(81.96)	0.08	5.44
TAOT 2021-B A3 DTD 06/14/2021 0.260% 11/17/2025	89190GAC1	19,484.64	Citigrou		99.63	19,412.82	(69.72)	(71.29)	0.09	5.20
HAROT 2021-4 A3 DTD 11/24/2021 0.880% 01/21/2026	43815GAC3	27,156.80	BOFAML		98.70	26,802.71	(348.37)	(352.30)	0.32	5.00
CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314QAC8	7,009.64	BOFAML		99.63	6,983.35	(24.78)	(25.86)	0.08	5.26
HART 2021-C A3 DTD 11/17/2021 0.740% 05/15/2026	44935FAD6	18,813.23	SMBC		99.08	18,639.75	(169.28)	(171.96)	0.23	4.78
GMCAR 2021-4 A3 DTD 10/21/2021 0.680% 09/16/2026	362554AC1	27,714.20	JPMorgan		98.52	27,304.11	(409.38)	(409.81)	0.37	4.68
CARMX 2022-3 A3 DTD 07/20/2022 3.970% 04/15/2027	14318MAD1	159,177.63	RBC Capi		99.54	158,448.76	(725.11)	(726.86)	0.67	4.65
NAROT 2022-B A3 DTD 09/28/2022 4.460% 05/17/2027	65480JAC4	128,160.12	WellsFar		99.92	128,052.72	(80.88)	(92.37)	0.73	4.57
GMCAR 2022-4 A3 DTD 10/12/2022 4.820% 08/16/2027	36265QAD8	256,798.58	RBC Capi		100.14	257,152.71	396.22	379.11	0.69	4.62
TAOT 2023-A A3 DTD 01/30/2023 4.630% 09/15/2027	891940AC2	245,000.00	BOFAML		100.24	245,589.72	589.84	589.80	0.93	4.37



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CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

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Asset-Backed Security										
COMET 2022-A3 A DTD 11/03/2022 4.950% 10/15/2027	14041NGB1	245,000.00	RBC Capi		100.62	246,514.84	1,553.28	1,538.44	0.99	4.26
HDMOT 2023-A A3 DTD 02/23/2023 5.050% 12/15/2027	41285JAD0	170,000.00	JPMorgan		100.44	170,745.62	762.74	757.03	0.86	4.53
FORDO 2023-A A3 DTD 03/31/2023 4.650% 02/15/2028	344928AD8	130,000.00	BNPPSA		100.25	130,325.39	338.95	334.78	1.02	4.33
HAROT 2023-3 A3 DTD 08/22/2023 5.410% 02/18/2028	43815QAC1	320,000.00	BOFAML		101.44	324,601.92	4,667.90	4,651.61	1.28	4.28
DCENT 2023-A1 A DTD 04/11/2023 4.310% 03/15/2028	254683CY9	320,000.00	RBC Capi		100.18	320,560.64	579.20	573.66	1.38	4.14
BACCT 2023-A1 A1 DTD 06/16/2023 4.790% 05/15/2028	05522RDG0	170,000.00	BOFAML		101.02	171,735.87	1,774.36	1,764.24	1.53	4.10
AMXCA 2023-1 A DTD 06/14/2023 4.870% 05/15/2028	02582JJZ4	190,000.00	RBC Capi		101.19	192,263.09	2,279.94	2,275.50	1.53	4.06
COMET 2023-A1 A DTD 05/24/2023 4.420% 05/15/2028	14041NGD7	490,000.00	RBC Capi		100.39	491,928.64	2,041.00	2,010.45	1.53	4.12
DCENT 2023-A2 A DTD 06/28/2023 4.930% 06/15/2028	254683CZ6	350,000.00	BOFAML		101.25	354,365.20	4,412.48	4,400.50	1.60	4.12
HAROT 2023-4 A3 DTD 11/08/2023 5.670% 06/21/2028	438123AC5	85,000.00	JPMorgan		102.32	86,972.94	1,987.91	1,985.18	1.53	4.15
FITAT 2023-1 A3 DTD 08/23/2023 5.530% 08/15/2028	31680EAD3	350,000.00	JPMorgan		101.42	354,961.60	4,983.30	4,978.48	1.36	4.48
CHAIT 2023-A1 A DTD 09/15/2023 5.160% 09/15/2028	161571HT4	405,000.00	JPMorgan		102.16	413,746.79	8,859.06	8,837.89	1.83	3.96
AMXCA 2023-3 A DTD 09/19/2023 5.230% 09/15/2028	02582JKD1	410,000.00	Citigrou		102.29	419,386.13	9,404.46	9,593.70	1.82	3.96
BACCT 2023-A2 A2 DTD 12/14/2023 4.980% 11/15/2028	05522RDH8	180,000.00	BOFAML		102.00	183,602.16	3,626.33	3,622.24	1.98	3.94
AMXCA 2024-1 A DTD 04/23/2024 5.230% 04/16/2029	02582JKH2	495,000.00	Barclays		102.96	509,663.88	14,765.35	14,765.35	2.33	3.95
Security Type Sub-Total		5,221,298.36				5,281,662.82	61,113.13	61,125.55	1.43	4.21



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CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Managed Account Sub-Total		54,263,741.00				53,657,307.94	845,896.40	551,823.29	2.48	3.85
Joint Powers Authority										
CAMP Pool		470,550.48			1.00	470,550.48	0.00	0.00	0.00	
Liquid Sub-Total		470,550.48				470,550.48	0.00	0.00	0.00	
Securities Sub-Total		\$54,734,291.48				\$54,127,858.42	\$845,896.40	\$551,823.29	2.48	3.85%
Accrued Interest						\$298,370.69				
Total Investments						\$54,426,229.11				



Managed Account Security Transactions & Interest

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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	
BUY										
09/03/24	09/05/24	AMERICAN HONDA FINANCE DTD 09/05/2024 4.400% 09/05/2029	02665WFQ9	400,000.00	(399,520.00)	0.00	(399,520.00)			
09/04/24	09/06/24	US TREASURY N/B DTD 06/30/2021 1.250% 06/30/2028	91282CCH2	1,275,000.00	(1,169,364.26)	(2,944.97)	(1,172,309.23)			
Transaction Type Sub-Total				1,675,000.00	(1,568,884.26)	(2,944.97)	(1,571,829.23)			
INTEREST										
09/01/24	09/01/24	CA ST DTD 03/15/2023 4.846% 03/01/2027	13063D3N6		0.00	4,846.00	4,846.00			
09/01/24	09/25/24	FHMS K507 A2 DTD 09/01/2023 4.800% 09/01/2028	3137HAMS2		0.00	2,000.00	2,000.00			
09/01/24	09/25/24	FNA 2023-M6 A2 DTD 07/01/2023 4.190% 07/01/2028	3136BQDE6		0.00	1,920.42	1,920.42			
09/01/24	09/25/24	FHMS K514 A2 DTD 02/01/2024 4.572% 12/01/2028	3137HBLV4		0.00	1,104.90	1,104.90			
09/01/24	09/25/24	FHMS K058 A2 DTD 11/01/2016 2.653% 08/01/2026	3137BSP72		0.00	1,215.96	1,215.96			
09/01/24	09/25/24	FHMS K064 A2 DTD 05/01/2017 3.224% 03/01/2027	3137BXQY1		0.00	1,477.67	1,477.67			
09/01/24	09/25/24	FHMS K506 A2 DTD 09/01/2023 4.650% 08/01/2028	3137HAMH6		0.00	3,100.00	3,100.00			
09/01/24	09/25/24	FHMS K509 A2 DTD 10/01/2023 4.850% 09/01/2028	3137HAST4		0.00	1,515.63	1,515.63			
09/01/24	09/25/24	FHMS K508 A2 DTD 10/01/2023 4.740% 08/01/2028	3137HAO74		0.00	1,975.00	1,975.00			
09/01/24	09/25/24	FHMS K526 A2 DTD 08/01/2024 4.543% 07/01/2029	3137HDXL9		0.00	1,873.99	1,873.99			
09/01/24	09/25/24	FHMS KJ46 A1 DTD 07/01/2023 4.777% 06/01/2028	3137HAD45		0.00	1,738.54	1,738.54			
09/01/24	09/25/24	FHMS K505 A2 DTD 07/01/2023 4.819% 06/01/2028	3137HACX2		0.00	2,208.71	2,208.71			
09/01/24	09/25/24	FHMS K510 A2 DTD 11/01/2023 5.069% 10/01/2028	3137HB3D4		0.00	760.35	760.35			



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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										
09/01/24	09/25/24	FHMS KJ48 A1 DTD 12/01/2023 4.858% 05/01/2028	3137HBC69		0.00	1,600.61	1,600.61			
09/01/24	09/25/24	FHMS K043 A2 DTD 03/01/2015 3.062% 12/01/2024	3137BGK24		0.00	612.57	612.57			
09/01/24	09/25/24	FHMS K511 A2 DTD 12/01/2023 4.860% 10/01/2028	3137HB3G7		0.00	1,113.75	1,113.75			
09/01/24	09/25/24	FHMS K061 A2 DTD 01/01/2017 3.347% 11/01/2026	3137BTUM1		0.00	1,041.78	1,041.78			
09/01/24	09/25/24	FHMS K054 A2 DTD 04/01/2016 2.745% 01/01/2026	3137BNGT5		0.00	629.06	629.06			
09/01/24	09/25/24	FHMS K065 A2 DTD 07/01/2017 3.243% 04/01/2027	3137F1G44		0.00	1,486.38	1,486.38			
09/01/24	09/25/24	FHMS K524 A2 DTD 07/01/2024 4.720% 05/01/2029	3137HDV56		0.00	1,730.67	1,730.67			
09/01/24	09/25/24	FHMS K522 A2 DTD 06/01/2024 4.803% 05/01/2029	3137HDJJ0		0.00	2,201.38	2,201.38			
09/04/24	09/04/24	AMERICAN EXPRESS CO (CALLABLE) DTD 03/04/2022 2.550% 03/04/2027	025816CS6		0.00	3,825.00	3,825.00			
09/04/24	09/04/24	AMERICAN EXPRESS CO (CALLABLE) DTD 03/04/2022 2.250% 03/04/2025	025816C00		0.00	900.00	900.00			
09/04/24	09/04/24	FEDERAL HOME LOAN BANK DTD 09/11/2020 0.375% 09/04/2025	3130AK5E2		0.00	281.25	281.25			
09/10/24	09/10/24	ROCHE HOLDINGS INC (CALLABLE) DTD 03/10/2022 2.132% 03/10/2025	771196BT8		0.00	4,370.60	4,370.60			
09/12/24	09/12/24	APPLE INC (CALLABLE) DTD 09/12/2017 2.900% 09/12/2027	037833DB3		0.00	11,237.50	11,237.50			
09/14/24	09/14/24	BLACKROCK FUNDING INC (CALLABLE) DTD 03/14/2024 4.700% 03/14/2029	09290DAA9		0.00	18,212.50	18,212.50			
09/15/24	09/15/24	FITAT 2023-1 A3 DTD 08/23/2023 5.530% 08/15/2028	31680EAD3		0.00	1,612.92	1,612.92			
09/15/24	09/15/24	CHAIT 2023-A1 A DTD 09/15/2023 5.160% 09/15/2028	161571HT4		0.00	1,741.50	1,741.50			
09/15/24	09/15/24	TAOT 2021-B A3 DTD 06/14/2021 0.260% 11/17/2025	89190GAC1		0.00	6.58	6.58			



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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	
INTEREST										
09/15/24	09/15/24	AMXCA 2023-1 A DTD 06/14/2023 4.870% 05/15/2028	02582JJZ4		0.00	771.08	771.08			
09/15/24	09/15/24	COMET 2022-A3 A DTD 11/03/2022 4.950% 10/15/2027	14041NGB1		0.00	1,010.63	1,010.63			
09/15/24	09/15/24	CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314OAC8		0.00	4.70	4.70			
09/15/24	09/15/24	CARMX 2022-3 A3 DTD 07/20/2022 3.970% 04/15/2027	14318MAD1		0.00	565.34	565.34			
09/15/24	09/15/24	ABBOTT LABORATORIES (CALLABLE) DTD 03/22/2017 3.875% 09/15/2025	002824BM1		0.00	4,359.38	4,359.38			
09/15/24	09/15/24	HDMOT 2023-A A3 DTD 02/23/2023 5.050% 12/15/2027	41285JAD0		0.00	715.42	715.42			
09/15/24	09/15/24	HART 2021-C A3 DTD 11/17/2021 0.740% 05/15/2026	44935FAD6		0.00	13.97	13.97			
09/15/24	09/15/24	DCENT 2023-A1 A DTD 04/11/2023 4.310% 03/15/2028	254683CY9		0.00	1,149.33	1,149.33			
09/15/24	09/15/24	DCENT 2021-A1 A1 DTD 09/27/2021 0.580% 09/15/2026	254683CP8		0.00	94.25	94.25			
09/15/24	09/15/24	AMXCA 2024-1 A DTD 04/23/2024 5.230% 04/16/2029	02582JKH2		0.00	2,157.38	2,157.38			
09/15/24	09/15/24	NAROT 2022-B A3 DTD 09/28/2022 4.460% 05/17/2027	65480JAC4		0.00	507.21	507.21			
09/15/24	09/15/24	TAOT 2023-A A3 DTD 01/30/2023 4.630% 09/15/2027	891940AC2		0.00	945.29	945.29			
09/15/24	09/15/24	DCENT 2023-A2 A DTD 06/28/2023 4.930% 06/15/2028	254683CZ6		0.00	1,437.92	1,437.92			
09/15/24	09/15/24	BERKSHIRE HATHAWAY FIN (CALLABLE) DTD 03/15/2022 2.300% 03/15/2027	084664CZ2		0.00	5,462.50	5,462.50			
09/15/24	09/15/24	FORDO 2023-A A3 DTD 03/31/2023 4.650% 02/15/2028	344928AD8		0.00	503.75	503.75			
09/15/24	09/15/24	NY ST URBAN DEV-F-1 DTD 12/23/2020 0.870% 03/15/2025	650036DT0		0.00	1,413.75	1,413.75			



Managed Account Security Transactions & Interest

For the Month Ending **September 30, 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	
INTEREST										
09/15/24	09/15/24	NAROT 2021-A A3 DTD 06/23/2021 0.330% 10/15/2025	65480BAC1		0.00	9.16	9.16			
09/15/24	09/15/24	AMXCA 2023-3 A DTD 09/19/2023 5.230% 09/15/2028	02582JKD1		0.00	1,786.92	1,786.92			
09/15/24	09/15/24	COMET 2023-A1 A DTD 05/24/2023 4.420% 05/15/2028	14041NGD7		0.00	1,804.83	1,804.83			
09/15/24	09/15/24	BACCT 2023-A1 A1 DTD 06/16/2023 4.790% 05/15/2028	05522RDG0		0.00	678.58	678.58			
09/15/24	09/15/24	BACCT 2023-A2 A2 DTD 12/14/2023 4.980% 11/15/2028	05522RDH8		0.00	747.00	747.00			
09/16/24	09/16/24	GMCAR 2021-4 A3 DTD 10/21/2021 0.680% 09/16/2026	362554AC1		0.00	17.61	17.61			
09/16/24	09/16/24	GMCAR 2022-4 A3 DTD 10/12/2022 4.820% 08/16/2027	36265OAD8		0.00	1,090.53	1,090.53			
09/18/24	09/18/24	HAROT 2023-3 A3 DTD 08/22/2023 5.410% 02/18/2028	43815OAC1		0.00	1,442.67	1,442.67			
09/21/24	09/21/24	HAROT 2023-4 A3 DTD 11/08/2023 5.670% 06/21/2028	438123AC5		0.00	401.63	401.63			
09/21/24	09/21/24	HAROT 2021-4 A3 DTD 11/24/2021 0.880% 01/21/2026	43815GAC3		0.00	22.99	22.99			
09/23/24	09/23/24	FREDDIE MAC DTD 09/25/2020 0.375% 09/23/2025	3137EAEX3		0.00	1,312.50	1,312.50			
09/29/24	09/29/24	CITIBANK NA (CALLABLE) DTD 09/29/2023 5.803% 09/29/2028	17325FBB3		0.00	21,761.25	21,761.25			
Transaction Type Sub-Total					0.00	130,528.79	130,528.79			
PAYDOWNS										
09/01/24	09/25/24	FHMS K061 A2 DTD 01/01/2017 3.347% 11/01/2026	3137BTUM1	723.97	723.97	0.00	723.97	22.28	14.21	
09/01/24	09/25/24	FNA 2023-M6 A2 DTD 07/01/2023 4.190% 07/01/2028	3136BODE6	24,443.39	24,443.39	0.00	24,443.39	414.39	324.31	
09/01/24	09/25/24	FHMS K043 A2 DTD 03/01/2015 3.062% 12/01/2024	3137BGK24	17,031.27	17,031.27	0.00	17,031.27	(843.58)	(56.24)	



Managed Account Security Transactions & Interest

For the Month Ending **September 30, 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										
09/01/24	09/25/24	FHMS KJ48 A1 DTD 12/01/2023 4.858% 05/01/2028	3137HBC69	761.56	761.56	0.00	761.56	0.01	0.00	
09/01/24	09/25/24	FHMS KJ46 A1 DTD 07/01/2023 4.777% 06/01/2028	3137HAD45	280.00	280.00	0.00	280.00	0.01	0.01	
09/15/24	09/15/24	TAOT 2021-B A3 DTD 06/14/2021 0.260% 11/17/2025	89190GAC1	10,869.09	10,869.09	0.00	10,869.09	1.18	0.32	
09/15/24	09/15/24	CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314QAC8	3,838.24	3,838.24	0.00	3,838.24	0.83	0.24	
09/15/24	09/15/24	NAROT 2021-A A3 DTD 06/23/2021 0.330% 10/15/2025	65480BAC1	11,335.66	11,335.66	0.00	11,335.66	0.19	0.05	
09/15/24	09/15/24	HART 2021-C A3 DTD 11/17/2021 0.740% 05/15/2026	44935FAD6	3,836.75	3,836.75	0.00	3,836.75	0.85	0.31	
09/15/24	09/15/24	NAROT 2022-B A3 DTD 09/28/2022 4.460% 05/17/2027	65480JAC4	8,309.31	8,309.31	0.00	8,309.31	1.72	1.00	
09/15/24	09/15/24	DCENT 2021-A1 A1 DTD 09/27/2021 0.580% 09/15/2026	254683CP8	195,000.00	195,000.00	0.00	195,000.00	41.75	16.81	
09/15/24	09/15/24	CARMX 2022-3 A3 DTD 07/20/2022 3.970% 04/15/2027	14318MAD1	11,706.79	11,706.79	0.00	11,706.79	0.27	0.15	
09/16/24	09/16/24	GMCAR 2022-4 A3 DTD 10/12/2022 4.820% 08/16/2027	36265OAD8	14,703.69	14,703.69	0.00	14,703.69	2.41	1.45	
09/16/24	09/16/24	GMCAR 2021-4 A3 DTD 10/21/2021 0.680% 09/16/2026	362554AC1	3,355.67	3,355.67	0.00	3,355.67	0.09	0.04	
09/21/24	09/21/24	HAROT 2021-4 A3 DTD 11/24/2021 0.880% 01/21/2026	43815GAC3	4,188.78	4,188.78	0.00	4,188.78	0.88	0.28	
Transaction Type Sub-Total				310,384.17	310,384.17	0.00	310,384.17	(356.72)	302.94	
SELL										
09/03/24	09/05/24	US TREASURY N/B DTD 11/15/2016 2.000% 11/15/2026	912828U24	175,000.00	168,300.78	1,074.73	169,375.51	3,937.50	(604.79)	FIFO
09/04/24	09/06/24	US TREASURY N/B DTD 11/15/2016 2.000% 11/15/2026	912828U24	1,225,000.00	1,180,880.86	7,589.67	1,188,470.53	30,337.89	(1,511.40)	FIFO
Transaction Type Sub-Total				1,400,000.00	1,349,181.64	8,664.40	1,357,846.04	34,275.39	(2,116.19)	



Managed Account Security Transactions & Interest

For the Month Ending **September 30, 2024**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Transaction Type					Principal	Accrued		Realized G/L	Realized G/L	Sale
Trade	Settle	Security Description	CUSIP	Par	Proceeds	Interest	Total	Cost	Amort Cost	Method
Managed Account Sub-Total					90,681.55	136,248.22	226,929.77	33,918.67	(1,813.25)	
Total Security Transactions					\$90,681.55	\$136,248.22	\$226,929.77	\$33,918.67	(\$1,813.25)	



Account Statement

For the Month Ending **September 30, 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					146,611.50
09/03/24	09/03/24	Purchase - Interest 13063D3N6	1.00	4,846.00	151,457.50
09/03/24	09/03/24	Purchase - Interest 91282CGP0	1.00	96,000.00	247,457.50
09/04/24	09/04/24	Purchase - Interest 025816CQ0	1.00	900.00	248,357.50
09/04/24	09/04/24	Purchase - Interest 025816CS6	1.00	3,825.00	252,182.50
09/04/24	09/04/24	Purchase - Interest 3130AK5E2	1.00	281.25	252,463.75
09/05/24	09/05/24	Purchase - Interest 912828U24	1.00	1,074.73	253,538.48
09/05/24	09/05/24	Purchase - Principal 912828U24	1.00	168,300.78	421,839.26
09/05/24	09/05/24	Redemption - Principal 02665WFQ9	1.00	(399,520.00)	22,319.26
09/06/24	09/06/24	Purchase - Principal 912828U24	1.00	1,180,880.86	1,203,200.12
09/06/24	09/06/24	Purchase - Interest 912828U24	1.00	7,589.67	1,210,789.79
09/06/24	09/06/24	Redemption - Principal 91282CCH2	1.00	(1,169,364.26)	41,425.53
09/06/24	09/06/24	Redemption - Interest 91282CCH2	1.00	(2,944.97)	38,480.56
09/10/24	09/10/24	Purchase - Interest 771196BT8	1.00	4,370.60	42,851.16
09/12/24	09/12/24	Purchase - Interest 037833DB3	1.00	11,237.50	54,088.66
09/16/24	09/16/24	Purchase - Interest 002824BM1	1.00	4,359.38	58,448.04
09/16/24	09/16/24	Purchase - Interest 084664CZ2	1.00	5,462.50	63,910.54
09/16/24	09/16/24	Purchase - Interest 09290DAA9	1.00	18,212.50	82,123.04
09/16/24	09/16/24	Purchase - Interest 650036DT0	1.00	1,413.75	83,536.79
09/16/24	09/16/24	Purchase - Interest 02582JJZ4	1.00	771.08	84,307.87
09/16/24	09/16/24	Purchase - Interest 02582JKD1	1.00	1,786.92	86,094.79
09/16/24	09/16/24	Purchase - Interest 02582JKH2	1.00	2,157.37	88,252.16



Account Statement

For the Month Ending **September 30, 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					
09/16/24	09/16/24	Purchase - Interest 05522RDG0	1.00	678.58	88,930.74
09/16/24	09/16/24	Purchase - Interest 05522RDH8	1.00	747.00	89,677.74
09/16/24	09/16/24	Purchase - Interest 14041NGB1	1.00	1,010.63	90,688.37
09/16/24	09/16/24	Purchase - Interest 14041NGD7	1.00	1,804.83	92,493.20
09/16/24	09/16/24	Purchase - Interest 14314QAC8	1.00	4.70	92,497.90
09/16/24	09/16/24	Purchase - Interest 14318MAD1	1.00	565.34	93,063.24
09/16/24	09/16/24	Purchase - Interest 161571HT4	1.00	1,741.50	94,804.74
09/16/24	09/16/24	Purchase - Interest 254683CP8	1.00	94.25	94,898.99
09/16/24	09/16/24	Purchase - Interest 254683CY9	1.00	1,149.33	96,048.32
09/16/24	09/16/24	Purchase - Interest 254683CZ6	1.00	1,437.92	97,486.24
09/16/24	09/16/24	Purchase - Interest 31680EAD3	1.00	1,612.92	99,099.16
09/16/24	09/16/24	Purchase - Interest 344928AD8	1.00	503.75	99,602.91
09/16/24	09/16/24	Purchase - Interest 362554AC1	1.00	17.61	99,620.52
09/16/24	09/16/24	Purchase - Interest 36265QAD8	1.00	1,090.53	100,711.05
09/16/24	09/16/24	Purchase - Interest 41285JAD0	1.00	715.42	101,426.47
09/16/24	09/16/24	Purchase - Interest 44935FAD6	1.00	13.97	101,440.44
09/16/24	09/16/24	Purchase - Interest 65480BAC1	1.00	9.16	101,449.60
09/16/24	09/16/24	Purchase - Interest 65480JAC4	1.00	507.21	101,956.81
09/16/24	09/16/24	Purchase - Interest 89190GAC1	1.00	6.58	101,963.39
09/16/24	09/16/24	Purchase - Interest 891940AC2	1.00	945.29	102,908.68
09/16/24	09/16/24	Purchase - Principal 65480BAC1	1.00	11,335.66	114,244.34
09/16/24	09/16/24	Purchase - Principal 44935FAD6	1.00	3,836.75	118,081.09



Account Statement

For the Month Ending **September 30, 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					
09/16/24	09/16/24	Purchase - Principal 89190GAC1	1.00	10,869.09	128,950.18
09/16/24	09/16/24	Purchase - Principal 14314QAC8	1.00	3,838.24	132,788.42
09/16/24	09/16/24	Purchase - Principal 14318MAD1	1.00	11,706.79	144,495.21
09/16/24	09/16/24	Purchase - Principal 362554AC1	1.00	3,355.67	147,850.88
09/16/24	09/16/24	Purchase - Principal 36265QAD8	1.00	14,703.69	162,554.57
09/16/24	09/16/24	Purchase - Principal 65480JAC4	1.00	8,309.31	170,863.88
09/17/24	09/17/24	Purchase-Principal 254683CP8	1.00	195,000.00	365,863.88
09/18/24	09/18/24	Purchase - Interest 43815QAC1	1.00	1,442.67	367,306.55
09/23/24	09/23/24	Purchase - Interest 438123AC5	1.00	401.63	367,708.18
09/23/24	09/23/24	Purchase - Interest 43815GAC3	1.00	22.99	367,731.17
09/23/24	09/23/24	Purchase - Interest 438123AC5	1.00	401.63	368,132.80
09/23/24	09/23/24	Purchase - Interest 43815GAC3	1.00	22.99	368,155.79
09/23/24	09/23/24	Purchase - Interest 3137EAEX3	1.00	1,312.50	369,468.29
09/23/24	09/23/24	Purchase - Principal 43815GAC3	1.00	4,188.78	373,657.07
09/23/24	09/23/24	Purchase - Principal 43815GAC3	1.00	4,188.78	377,845.85
09/23/24	09/23/24	Purchase - Interest 438123AC5	1.00	(401.63)	377,444.22
09/23/24	09/23/24	Purchase - Interest 43815GAC3	1.00	(22.99)	377,421.23
09/23/24	09/23/24	Purchase - Principal 43815GAC3	1.00	(4,188.78)	373,232.45
09/25/24	09/25/24	Purchase - Interest 3137BTUM1	1.00	1,041.78	374,274.23
09/25/24	09/25/24	Purchase - Interest 3137BXQY1	1.00	1,477.67	375,751.90
09/25/24	09/25/24	Purchase - Interest 3137F1G44	1.00	1,486.38	377,238.28
09/25/24	09/25/24	Purchase - Interest 3137HACX2	1.00	2,208.71	379,446.99



Account Statement

For the Month Ending **September 30, 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					
09/25/24	09/25/24	Purchase - Interest 3137HAD45	1.00	1,738.54	381,185.53
09/25/24	09/25/24	Purchase - Interest 3137HAMH6	1.00	3,100.00	384,285.53
09/25/24	09/25/24	Purchase - Interest 3137HAMS2	1.00	2,000.00	386,285.53
09/25/24	09/25/24	Purchase - Interest 3137HAQ74	1.00	1,975.00	388,260.53
09/25/24	09/25/24	Purchase - Interest 3137HAST4	1.00	1,515.63	389,776.16
09/25/24	09/25/24	Purchase - Interest 3137HB3D4	1.00	760.35	390,536.51
09/25/24	09/25/24	Purchase - Interest 3137HB3G7	1.00	1,113.75	391,650.26
09/25/24	09/25/24	Purchase - Interest 3137HBC69	1.00	1,600.61	393,250.87
09/25/24	09/25/24	Purchase - Interest 3136BQDE6	1.00	1,920.42	395,171.29
09/25/24	09/25/24	Purchase - Interest 3137BGK24	1.00	612.57	395,783.86
09/25/24	09/25/24	Purchase - Interest 3137BNGT5	1.00	629.06	396,412.92
09/25/24	09/25/24	Purchase - Interest 3137BSP72	1.00	1,215.96	397,628.88
09/25/24	09/25/24	Purchase - Interest 3137HBLV4	1.00	1,104.90	398,733.78
09/25/24	09/25/24	Purchase - Interest 3137HDJJ0	1.00	2,201.38	400,935.16
09/25/24	09/25/24	Purchase - Interest 3137HDV56	1.00	1,730.67	402,665.83
09/25/24	09/25/24	Purchase - Interest 3137HDXL9	1.00	1,873.99	404,539.82
09/25/24	09/25/24	Purchase - Principal 3137BGK24	1.00	17,031.27	421,571.09
09/25/24	09/25/24	Purchase - Principal 3137HAD45	1.00	280.00	421,851.09
09/25/24	09/25/24	Purchase - Principal 3137BTUM1	1.00	723.97	422,575.06
09/25/24	09/25/24	Purchase - Principal 3136BQDE6	1.00	24,443.39	447,018.45
09/25/24	09/25/24	Purchase - Principal 3137HBC69	1.00	761.56	447,780.01
09/30/24	09/30/24	Purchase - Interest 17325FBB3	1.00	21,761.25	469,541.26



Account Statement

For the Month Ending **September 30, 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					
09/30/24	10/01/24	Accrual Income Div Reinvestment - Distributions	1.00	1,009.22	470,550.48

Closing Balance

470,550.48

	Month of September	Fiscal YTD January-September		
Opening Balance	146,611.50	116,772.96	Closing Balance	470,550.48
Purchases	1,900,381.61	16,931,141.98	Average Monthly Balance	236,687.29
Redemptions (Excl. Checks)	(1,576,442.63)	(16,577,364.46)	Monthly Distribution Yield	5.29%
Check Disbursements	0.00	0.00		
Closing Balance	470,550.48	470,550.48		
Cash Dividends and Income	1,009.22	7,398.53		