



CITY OF LAKE ELSINORE
INVESTMENT REPORT

CITY OF LAKE ELSINORE
INVESTMENT REPORT OF POOLED CASH AND INVESTMENTS
AS OF August, 31, 2022

	BANK BALANCE	DEPOSITS IN TRANSIT	OUTSTANDING CHECKS	BOOK BALANCE
CASH ACCOUNTS				
Bank Accounts:				
General Checking Account	\$ 2,532,864	\$ 347,051	\$ (899,263)	\$ 1,980,652
Cash On Hand:				
Cashier Drawers #1 & #2	-	-	-	300
City of Lake Elsinore Petty Cash Fund	-	-	-	2,000
Total Cash Accounts	2,532,864	347,051	(899,263)	1,982,952
INVESTMENTS				
Local Agency Investment Funds	75,914,822	-	-	75,914,822
CAMP Investments:				
CAMP Pool Account	445,087	-	-	445,087
U.S. Treasury Bond / Note	13,325,349	-	-	13,325,349
Supra-National Agency Bond / Note	1,377,948	-	-	1,377,948
Municipal Bond / Note	1,336,023	-	-	1,336,023
Federal Agency Commercial Mortgage-Backed Security	269,173	-	-	269,173
Federal Agency Bond / Note	5,161,605	-	-	5,161,605
Corporate Note	8,643,030	-	-	8,643,030
Certificate of Deposit	250,000	-	-	250,000
Asset-Backed Security	1,594,825	-	-	1,594,825
Sub-total Investments	108,317,862	-	-	108,317,862
Market Value Adjustment:				
Unrealized Gain/(Loss) at 03/31/2022	(2,086,039)	-	-	(2,832,560)
Total Investments	106,231,823	-	-	105,485,302
Total Pooled Cash and Investments	<u>\$ 108,764,687</u>	<u>\$ 347,051</u>	<u>\$ (899,263)</u>	<u>\$ 107,468,254</u>
TOTAL POOLED CASH AND INVESTMENTS				<u><u>\$ 107,468,254</u></u>

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

Jason P. Simpson
City Manager

September 15, 2022
Date

CITY OF LAKE ELSINORE
POOLED CASH AND INVESTMENTS BY FUND
AS OF August, 31, 2022

<u>FUND NO</u>	<u>FUND NAME</u>	<u>AMOUNT</u>
100	General	\$ 18,185,992
102	Measure Z	14,159,464
106	Affordable Housing In Lieu	579,445
107	Developer Agreement Revenue	59,364
108	American Rescue Plan	9,903,093
109	Road Maintenance and Rehabilitation (SB1)	858,536
110	State Gas Tax	403,305
112	Measure A	1,330,149
114	SB1186 CASP Education Program	46,647
115	Traffic Safety	30,181
116	City Hall-Public Works DIF	184,908
117	Community Center DIF	119,264
118	Lake Side Facility DIF	211,373
119	Animal Shelter DIF	2,900
135	Lighting & Landscape Maintenance - Dist. No. 1	729,660
140	Geothermal	11,557
160	PEG Grant	68,164
180	Launch Pointe	181,429
202	La Strada RBBB	23,570
203	E.L.S.P. - S.T.I.F.	3,323,720
205	Traffic Impact Fee	208,049
211	Storm Drain C.I.P.	3,014,771
221	Quimby Park C.I.P.	269,100
231	Library C.I.P.	1,295,537
232	City Fire Protection	497,826
300	Insurance Service	706,321
305	Information Systems Service	1,357,522
310	Support Service	23,135
315	Fleet Service	583,745
320	Facilities Service	794,647
332	CFD 2006-1 Improvement Area B, Summerly	1,823
333	CFD 2015-3 Terracina	12,248
336	CFD 2006-1FF Summerly Improvement Area FF	525
337	CFD 2016-2 Canyon Hills	10,033
345	CFD 2003-2 Improvement Area D, Canyon Hills	8,355
346	CFD 2014-1 Southshore	67,176
347	CFD 2006-1 Improvement Area A, Summerly	926
354	CFD 90-2 Tuscany Hills	1,066,435
361	CFD 2022-2 Lakeshore Improvement	34,318
363	CFD 2022-3 Lakeside	40,000

CITY OF LAKE ELSINORE
POOLED CASH AND INVESTMENTS BY FUND
AS OF August, 31, 2022

<u>FUND NO</u>	<u>FUND NAME</u>	<u>AMOUNT</u>
366	CFD 2005-6 City Center Townhomes	7,020
368	CFD 2006-2 Viscaya	13,682
377	CFD 2006-6 Tessara	200,319
378	CFD 2006-8 Running Deer Estates	7,902
379	CFD 2022-1 Alberhill	14,367
384	CFD 2003-2 Area B Canyon Hills Improvement Area	11,608
385	CFD 2004-3 Area 2 Rosetta Canyon Improvement Area	6,288
388	CFD 2007-6 Holiday Inn Express	12
389	CFD 88-3 (2008A) West Lake Elsinore Series A	2,219
395	CFD 2018-1 Wasson Canyon II Improvement Area	4,039
398	CFD 2021-1 Tuscany Valley and Crest	19,836
500	Capital Improvement Plan	12,972,259
540	Successor To RDA Diamond Stadium	996,338
603	Endowment Trust - Carl Graves	56,611
604	Endowment Trust - Korn Memorial	33,208
605	Public Improvement Trust	1,652,110
606	Mobile Source Air Pollution Reduction	191,812
608	Trust Deposit & Pre Paid Expense	2,016,127
617	Successor Agency Housing	22,438,737
620	Cost Recovery System	5,889,625
631	Lake Destratification Equipment Replacement	460,160
650	CFD 2003-1 Law & Fire Service	38,233
652	CFD 2007-1 Law & Fire Service	366
653	CFD 2009-1 Parks & Lighting Service	3,657
655	CFD 2015-1s Law, Fire, Paramedic Services	26,509
	Total Pooled Cash & Investments	\$ 107,468,254

CITY OF LAKE ELSINORE
SUMMARY OF POLICY LIMITATIONS
FOR THE MONTH ENDING August, 31, 2022

<u>TYPES OF SECURITIES</u>	<u>MAXIMUM PERCENTAGE</u>	<u>DIVERSIFICATION PERCENTAGE</u>	<u>CURRENT BALANCE</u>
CAMP - Pooled Sweep Account	Unlimited	0.41%	\$ 445,087
U.S. Treasury Bond / Note	Unlimited	12.30%	\$ 13,325,349
Supra-National Agency Bond / Note	30%	1.27%	\$ 1,377,948
Municipal Bond / Note	Unlimited	1.23%	\$ 1,336,023
Federal Agency Collateralized Mortgage Obligation	40%	0.25%	\$ 269,173
Federal Agency Bond / Note	Unlimited	4.77%	⁽¹⁾ \$ 5,161,605
Corporate Note	30%	7.98%	\$ 8,643,030
Negotiable Certificates of Deposit	30%	0.23%	\$ 250,000
Asset-Backed Security / Collateralized Mortgage	20%	1.47%	\$ 1,594,825
LAIF (Local Agency Investment Funds)	\$150 Million	70.09%	⁽²⁾ \$ 75,914,822
TOTAL		<u>100.00%</u>	<u>\$ 108,317,862</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 09/07/22



PMIA Average Monthly Effective Yields⁽¹⁾

August	1.276
July	1.090
June	0.861

Quarterly Performance Quarter Ended 06/30/22

LAIF Apportionment Rate ⁽²⁾ :	0.75
LAIF Earnings Ratio ⁽²⁾ :	0.00002057622201151
LAIF Fair Value Factor ⁽¹⁾ :	0.987125414
PMIA Daily ⁽¹⁾ :	0.99%
PMIA Quarter to Date ⁽¹⁾ :	0.69%
PMIA Average Life ⁽¹⁾ :	311

Pooled Money Investment Account Monthly Portfolio Composition ⁽¹⁾ 07/31/22 \$229.9 billion

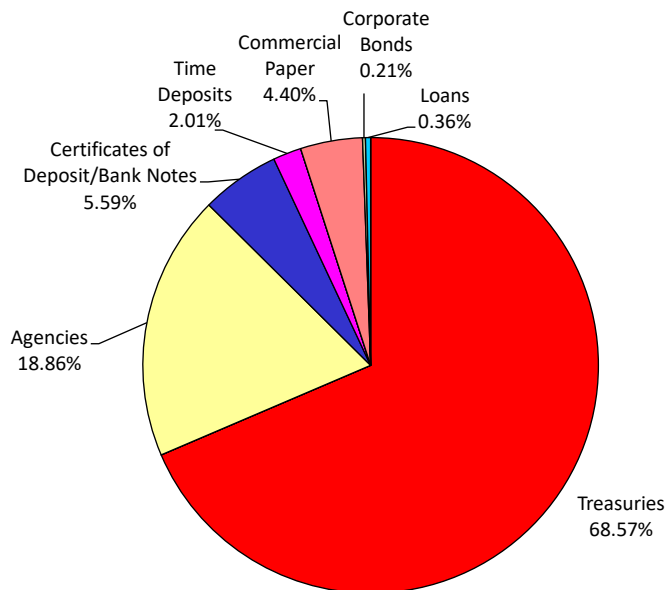


Chart does not include \$4,432,000.00 in mortgages, which equates to 0.002%. Percentages may not total 100% due to rounding.

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

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

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 August, 31, 2022

<u>Yield</u>	<u>Purchase Date</u>	<u>Maturity Rate</u>
1.276%	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>\$ 89,914,822</u>	<u>\$ (14,000,000)</u>	<u>\$ 75,914,822</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 **August 31, 2022**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

CAMP Pool	
Opening Market Value	81,990.86
Purchases	1,953,799.39
Redemptions	(1,590,703.23)
Unsettled Trades	0.00
Change in Value	0.00

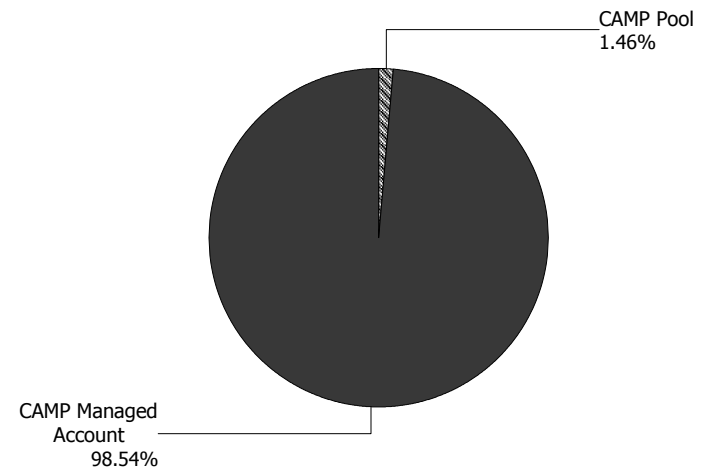
Closing Market Value	\$445,087.02
Cash Dividends and Income	242.48

CAMP Managed Account	
Opening Market Value	30,833,978.57
Purchases	1,510,031.25
Redemptions	(1,845,774.54)
Unsettled Trades	0.00
Change in Value	(416,712.15)

Closing Market Value	\$30,081,523.13
Cash Dividends and Income	3,606.31

Asset Summary		
	August 31, 2022	July 31, 2022
CAMP Pool	445,087.02	81,990.86
CAMP Managed Account	30,081,523.13	30,833,978.57
Total	\$30,526,610.15	\$30,915,969.43

Asset Allocation





Managed Account Summary Statement

For the Month Ending **August 31, 2022**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Transaction Summary - Money Market		Transaction Summary - Managed Account		Account Total	
Opening Market Value	\$81,990.86	Opening Market Value	\$30,833,978.57	Opening Market Value	\$30,915,969.43
Purchases	1,953,799.39	Maturities/Calls	(1,206,565.56)		
Redemptions	(1,590,703.23)	Principal Dispositions	(639,208.98)		
		Principal Acquisitions	1,510,031.25		
		Unsettled Trades	0.00		
		Change in Current Value	(416,712.15)		
Closing Market Value	\$445,087.02	Closing Market Value	\$30,081,523.13	Closing Market Value	\$30,526,610.15
Dividend	242.48				

Earnings Reconciliation (Cash Basis) - Managed Account		Cash Balance	
Interest/Dividends/Coupons Received	24,070.96	Closing Cash Balance	\$0.00
Less Purchased Interest Related to Interest/Coupons	(280.23)		
Plus Net Realized Gains/Losses	(20,184.42)		
Total Cash Basis Earnings	\$3,606.31		

Earnings Reconciliation (Accrual Basis)	Managed Account	Total	Cash Transactions Summary- Managed Account	
Ending Amortized Value of Securities	31,794,440.70	32,239,527.72	Maturities/Calls	406,407.10
Ending Accrued Interest	82,734.63	82,734.63	Sale Proceeds	640,445.39
Plus Proceeds from Sales	640,445.39	2,231,148.62	Coupon/Interest/Dividend Income	19,087.03
Plus Proceeds of Maturities/Calls/Principal Payments	1,210,313.08	1,210,313.08	Principal Payments	803,905.98
Plus Coupons/Dividends Received	19,087.03	19,087.03	Security Purchases	(1,510,311.48)
Less Cost of New Purchases	(1,510,311.48)	(3,464,110.87)	Net Cash Contribution	(359,534.02)
Less Beginning Amortized Value of Securities	(32,144,593.15)	(32,226,584.01)	Reconciling Transactions	0.00
Less Beginning Accrued Interest	(72,007.41)	(72,007.41)		
Dividends	0.00	242.48		
Total Accrual Basis Earnings	\$20,108.79	\$20,351.27		



Portfolio Summary and Statistics

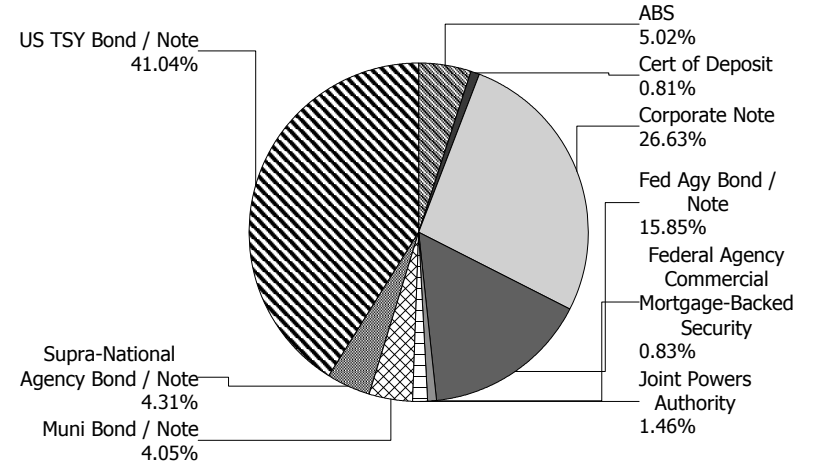
For the Month Ending **August 31, 2022**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Account Summary

Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	13,500,000.00	12,528,359.27	41.04
Supra-National Agency Bond / Note	1,380,000.00	1,316,704.96	4.31
Municipal Bond / Note	1,335,000.00	1,236,640.60	4.05
Federal Agency Commercial Mortgage-Backed Security	256,790.43	252,305.27	0.83
Federal Agency Bond / Note	5,175,000.00	4,839,038.78	15.85
Corporate Note	8,490,000.00	8,129,379.06	26.63
Certificate of Deposit	250,000.00	245,772.50	0.81
Asset-Backed Security	1,595,000.00	1,533,322.69	5.02
Managed Account Sub-Total	31,981,790.43	30,081,523.13	98.54%
Accrued Interest		82,734.63	
Total Portfolio	31,981,790.43	30,164,257.76	
CAMP Pool	445,087.02	445,087.02	1.46
Total Investments	32,426,877.45	30,609,344.78	100.00%

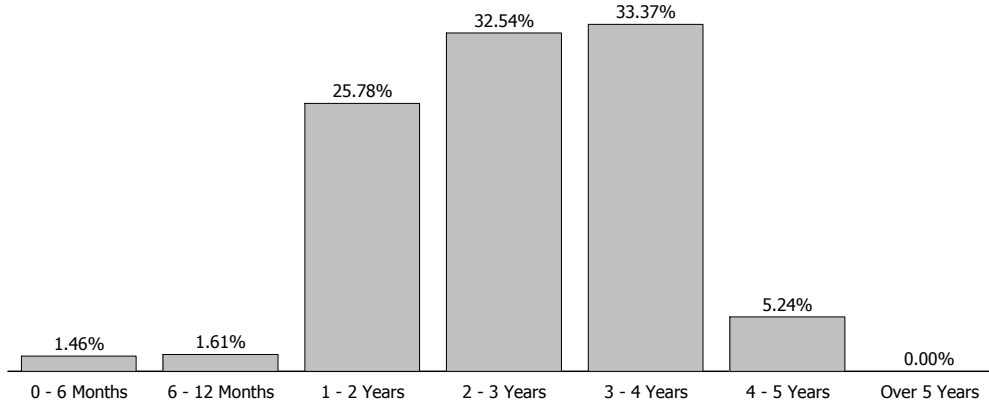
Sector Allocation



Unsettled Trades

0.00 0.00

Maturity Distribution



Characteristics

Yield to Maturity at Cost	1.32%
Yield to Maturity at Market	3.55%
Weighted Average Days to Maturity	988



Managed Account Issuer Summary

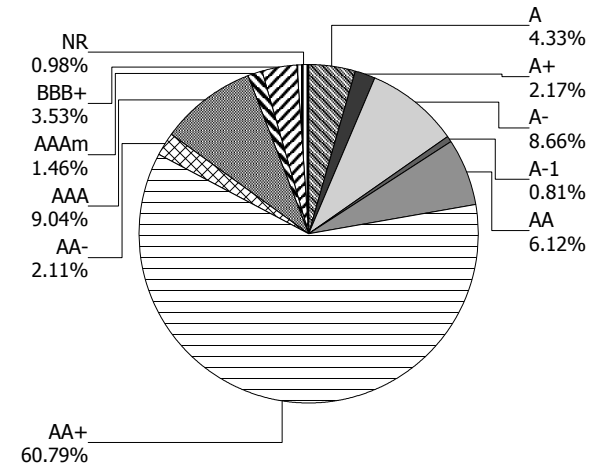
For the Month Ending **August 31, 2022**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Issuer Summary

Issuer	Market Value of Holdings	Percent
ABBOTT LABORATORIES	225,309.15	0.74
AMAZON.COM INC	438,951.30	1.44
AMERICAN EXPRESS CO	76,202.88	0.25
AMERICAN HONDA FINANCE	390,017.60	1.28
APPLE INC	512,817.25	1.68
BANK OF AMERICA CO	434,529.00	1.42
BERKSHIRE HATHAWAY INC	448,581.93	1.47
BMW FINANCIAL SERVICES NA LLC	221,992.44	0.73
CALIFORNIA STATE UNIVERSITY	76,937.75	0.25
CAMP Pool	445,087.02	1.46
CARMAX AUTO OWNER TRUST	315,801.19	1.03
CATERPILLAR INC	206,148.60	0.68
CHAFFEY JOINT UNION HIGH SCHOOL DISTRICT	97,067.00	0.32
CHARLES SCHWAB	100,280.46	0.33
CINTAS CORPORATION NO. 2	64,253.54	0.21
CITIGROUP INC	218,969.78	0.72
CREDIT SUISSE GROUP RK	245,772.50	0.81
DEERE & COMPANY	94,097.20	0.31
DISCOVER FINANCIAL SERVICES	182,324.84	0.60
FANNIE MAE	1,545,314.15	5.06
FEDERAL HOME LOAN BANKS	459,669.50	1.51
FLORIDA STATE BOARD OF ADMIN FIN CORP	288,442.60	0.94
FREDDIE MAC	3,086,360.40	10.10
GENERAL DYNAMICS CORP	222,986.25	0.73
GM FINANCIAL CONSUMER AUTOMOBILE TRUST	80,530.17	0.26
GM FINANCIAL LEASINGTRUST	116,570.93	0.38
GOLDMAN SACHS GROUP INC	397,389.20	1.30
HOME DEPOT INC	24,322.13	0.08
HONDA AUTO RECEIVABLES	95,284.42	0.31
HYUNDAI AUTO RECEIVABLES	149,109.52	0.49
IBM CORP	224,540.78	0.74
INTER-AMERICAN DEVELOPMENT BANK	596,755.22	1.95

Credit Quality (S&P Ratings)





Managed Account Issuer Summary

For the Month Ending **August 31, 2022**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Issuer	Market Value of Holdings	Percent
INTL BANK OF RECONSTRUCTION AND DEV	719,949.74	2.36
JP MORGAN CHASE & CO	461,001.32	1.51
LOS ANGELES COMMUNITY COLLEGE DISTRICT	126,897.40	0.42
MORGAN STANLEY	398,443.60	1.31
NATIONAL AUSTRALIA BANK LTD	245,946.75	0.81
NATIONAL RURAL UTILITIES CO FINANCE CORP	49,110.05	0.16
NEW YORK ST URBAN DEVELOPMENT CORP	299,617.50	0.98
NISSAN AUTO RECEIVABLES	281,848.75	0.92
PACCAR FINANCIAL CORP	166,968.03	0.55
PNC FINANCIAL SERVICES GROUP	397,892.00	1.30
Roche Holding AG	393,576.22	1.29
SAN JUAN UNIFIED SCHOOL DISTRICT	119,431.00	0.39
STATE OF CONNECTICUT	58,504.80	0.19
STATE OF MINNESOTA	91,744.00	0.30
TARGET CORP	37,106.60	0.12
THE BANK OF NEW YORK MELLON CORPORATION	637,107.30	2.09
THE WALT DISNEY CORPORATION	384,144.80	1.26
TOYOTA MOTOR CORP	542,821.24	1.78
UNITED STATES TREASURY	12,528,359.27	41.03
UNITEDHEALTH GROUP INC	204,693.75	0.67
UNIVERSITY OF CALIFORNIA	77,998.55	0.26
USAA CAPITAL CORP	221,030.78	0.72
Total	\$30,526,610.15	100.00%



Managed Account Detail of Securities Held

For the Month Ending **August 31, 2022**

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 06/30/2017 2.000% 06/30/2024		912828XX3	325,000.00	AA+	Aaa	02/03/20	02/07/20	333,823.24	1.36	1,112.77	328,672.23	316,519.51
US TREASURY NOTES DTD 06/30/2017 2.000% 06/30/2024		912828XX3	500,000.00	AA+	Aaa	03/02/20	03/06/20	524,355.47	0.85	1,711.96	510,316.71	486,953.10
US TREASURY NOTES DTD 06/30/2017 2.000% 06/30/2024		912828XX3	2,025,000.00	AA+	Aaa	01/02/20	01/07/20	2,054,821.29	1.66	6,933.42	2,037,176.42	1,972,160.06
US TREASURY NOTES DTD 12/31/2019 1.750% 12/31/2024		912828YY0	500,000.00	AA+	Aaa	08/05/20	08/07/20	534,414.06	0.18	1,497.96	518,245.66	480,781.25
US TREASURY NOTES DTD 12/31/2019 1.750% 12/31/2024		912828YY0	2,000,000.00	AA+	Aaa	07/01/20	07/06/20	2,130,625.00	0.28	5,991.85	2,067,902.68	1,923,125.00
US TREASURY NOTES DTD 06/30/2020 0.250% 06/30/2025		912828ZW3	250,000.00	AA+	Aaa	04/01/21	04/05/21	245,156.25	0.72	107.00	246,765.61	228,398.45
US TREASURY NOTES DTD 06/30/2020 0.250% 06/30/2025		912828ZW3	450,000.00	AA+	Aaa	03/01/21	03/04/21	443,654.30	0.58	192.59	445,848.57	411,117.21
US TREASURY NOTES DTD 12/31/2020 0.375% 12/31/2025		91282CBC4	150,000.00	AA+	Aaa	07/01/21	07/07/21	147,052.73	0.82	96.30	147,810.24	135,375.00
US TREASURY NOTES DTD 12/31/2020 0.375% 12/31/2025		91282CBC4	350,000.00	AA+	Aaa	06/02/21	06/07/21	344,859.38	0.70	224.69	346,249.32	315,875.00
US TREASURY NOTES DTD 12/31/2020 0.375% 12/31/2025		91282CBC4	400,000.00	AA+	Aaa	12/02/21	12/06/21	387,968.75	1.13	256.79	390,146.68	361,000.00
US TREASURY NOTES DTD 12/31/2020 0.375% 12/31/2025		91282CBC4	450,000.00	AA+	Aaa	08/03/21	08/05/21	446,167.97	0.57	288.89	447,101.57	406,125.00
US TREASURY NOTES DTD 12/31/2020 0.375% 12/31/2025		91282CBC4	650,000.00	AA+	Aaa	11/02/21	11/04/21	632,251.95	1.05	417.29	635,771.16	586,625.00
US TREASURY NOTES DTD 12/31/2020 0.375% 12/31/2025		91282CBC4	825,000.00	AA+	Aaa	09/01/21	09/07/21	814,236.33	0.68	529.64	816,688.21	744,562.50
US TREASURY N/B NOTES DTD 04/30/2021 0.750% 04/30/2026		91282CBW0	75,000.00	AA+	Aaa	02/10/22	02/14/22	71,458.01	1.92	189.54	71,916.90	68,039.06



Managed Account Detail of Securities Held

For the Month Ending **August 31, 2022**

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 NOTES	DTD 04/30/2021 0.750% 04/30/2026	91282CBW0	950,000.00	AA+	Aaa	01/04/22	01/06/22	926,843.75	1.33	2,400.81	930,342.92	861,828.13
US TREASURY N/B NOTES	DTD 07/31/2021 0.625% 07/31/2026	91282CCP4	250,000.00	AA+	Aaa	05/03/22	05/05/22	226,250.00	3.03	135.87	228,075.74	224,296.88
US TREASURY N/B 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	407.61	691,612.80	672,890.62
US TREASURY N/B 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	434.78	734,851.23	717,750.00
US TREASURY N/B NOTES	DTD 07/31/2021 0.625% 07/31/2026	91282CCP4	900,000.00	AA+	Aaa	06/02/22	06/06/22	819,035.16	2.94	489.13	823,681.56	807,468.75
US TREASURY N/B 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	489.13	820,508.17	807,468.75
Security Type Sub-Total			13,500,000.00					13,325,348.64	1.43	23,908.02	13,239,684.38	12,528,359.27
Supra-National Agency Bond / Note												
INTL BK OF RECON AND DEV NOTE	DTD 04/20/2021 0.125% 04/20/2023	459058JV6	245,000.00	AAA	Aaa	04/13/21	04/20/21	244,492.85	0.23	111.44	244,839.52	239,953.74
INTL BK RECON & DEVELOP NOTES	DTD 11/24/2020 0.250% 11/24/2023	459058JM6	500,000.00	AAA	Aaa	11/17/20	11/24/20	498,925.00	0.32	336.81	499,559.20	479,996.00
INTER-AMERICAN DEVEL BK NOTES	DTD 09/23/2021 0.500% 09/23/2024	4581X0DZ8	635,000.00	AAA	Aaa	09/15/21	09/23/21	634,530.10	0.52	1,393.47	634,677.16	596,755.22
Security Type Sub-Total			1,380,000.00					1,377,947.95	0.40	1,841.72	1,379,075.88	1,316,704.96
Municipal Bond / Note												
CT ST TXBL GO BONDS	DTD 06/11/2020 1.998% 07/01/2024	20772KJW0	60,000.00	A+	Aa3	05/29/20	06/11/20	60,000.00	2.00	199.80	60,000.00	58,504.80
CHAFFEY UHSD, CA TXBL GO BONDS	DTD 12/05/2019 2.101% 08/01/2024	157411TK5	100,000.00	AA-	Aa1	11/06/19	12/05/19	100,000.00	2.10	175.08	100,000.00	97,067.00



Managed Account Detail of Securities Held

For the Month Ending **August 31, 2022**

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											
NY ST URBAN DEV CORP TXBL REV BONDS DTD 12/23/2020 0.870% 03/15/2025	650036DT0	325,000.00	AA+	NR	12/16/20	12/23/20	325,000.00	0.87	1,303.79	325,000.00	299,617.50
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	221.00	85,000.00	77,998.55
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	136.28	65,271.68	60,479.90
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	178.22	85,333.17	79,089.10
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	335.47	160,000.00	148,873.60
MN ST TXBL GO BONDS DTD 08/25/2020 0.630% 08/01/2025	60412AVJ9	100,000.00	AAA	Aaa	08/11/20	08/25/20	100,000.00	0.63	52.50	100,000.00	91,744.00
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	92.30	130,000.00	119,431.00
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	90.18	140,000.00	126,897.40
CA ST UNIV TXBL REV BONDS DTD 07/29/2021 0.862% 11/01/2025	13077DOD7	85,000.00	AA-	Aa2	07/09/21	07/29/21	85,000.00	0.86	244.23	85,000.00	76,937.75

Security Type Sub-Total		1,335,000.00					1,336,023.10	1.06	3,028.85	1,335,604.85	1,236,640.60
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Federal Agency Commercial Mortgage-Backed Security

FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023	3137FKK39	5,600.17	AA+	Aaa	12/07/18	12/17/18	5,600.15	3.20	14.95	5,600.17	5,537.17
FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/01/2024	3137FO3V3	1,190.26	AA+	Aaa	11/20/19	11/26/19	1,190.23	2.09	2.08	1,190.25	1,190.26
FHMS K043 A2 DTD 03/01/2015 3.062% 12/01/2024	3137BGK24	250,000.00	AA+	Aaa	03/19/20	03/25/20	262,382.81	1.95	637.92	255,945.48	245,577.84

Security Type Sub-Total		256,790.43					269,173.19	1.98	654.95	262,735.90	252,305.27
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Managed Account Detail of Securities Held

For the Month Ending **August 31, 2022**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Security Type/Description	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 09/04/2020 0.250% 09/08/2023	3137EAEW5	375,000.00	AA+	Aaa	09/02/20	09/04/20	375,068.48	0.24	450.52	375,023.18	363,223.88
FREDDIE MAC NOTES DTD 09/04/2020 0.250% 09/08/2023	3137EAEW5	525,000.00	AA+	Aaa	09/02/20	09/04/20	524,826.75	0.26	630.73	524,941.36	508,513.42
FREDDIE MAC NOTES DTD 10/16/2020 0.125% 10/16/2023	3137EAey1	325,000.00	AA+	Aaa	10/14/20	10/16/20	323,787.75	0.25	152.34	324,546.10	313,243.13
FREDDIE MAC NOTES DTD 11/05/2020 0.250% 11/06/2023	3137EAEZ8	350,000.00	AA+	Aaa	11/03/20	11/05/20	349,685.00	0.28	279.51	349,876.13	337,188.25
FANNIE MAE NOTES DTD 11/25/2020 0.250% 11/27/2023	3135G06H1	325,000.00	AA+	Aaa	11/23/20	11/25/20	324,629.50	0.29	212.15	324,847.34	312,527.80
FREDDIE MAC NOTES DTD 12/04/2020 0.250% 12/04/2023	3137EAFA2	300,000.00	AA+	Aaa	12/02/20	12/04/20	299,703.00	0.28	181.25	299,875.50	288,274.80
FEDERAL HOME LOAN BANK NOTES DTD 04/16/2020 0.500% 04/14/2025	3130AJHU6	350,000.00	AA+	Aaa	04/15/20	04/16/20	348,264.00	0.60	665.97	349,090.12	323,240.75
FANNIE MAE NOTES DTD 04/24/2020 0.625% 04/22/2025	3135G03U5	350,000.00	AA+	Aaa	04/22/20	04/24/20	349,279.00	0.67	783.85	349,618.95	324,116.80
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	177.08	423,776.98	387,996.95
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	21.88	349,022.05	318,583.30
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	276.56	149,728.12	136,428.75
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	1,152.08	698,708.54	635,614.70
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	1,029.17	648,513.84	590,086.25
Security Type Sub-Total		5,175,000.00					5,161,604.98	0.41	6,013.09	5,167,568.21	4,839,038.78



Managed Account Detail of Securities Held

For the Month Ending **August 31, 2022**

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												
PNC BANK NA CORP NOTES (CALLABLE) DTD 01/23/2019 3.500% 01/23/2024		693475AV7	400,000.00	A-	A3	02/12/19	02/15/19	402,848.00	3.34	1,477.78	400,768.25	397,892.00
CHARLES SCHWAB CORP NOTES (CALLABLE) DTD 03/18/2021 0.750% 03/18/2024		808513BN4	105,000.00	A	A2	03/16/21	03/18/21	104,947.50	0.77	356.56	104,972.98	100,280.46
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	364.58	209,876.37	199,831.80
MORGAN STANLEY CORP NOTES DTD 04/28/2014 3.875% 04/29/2024		61746BDO6	400,000.00	A-	A1	07/19/19	07/23/19	422,916.00	2.59	5,252.78	407,971.93	398,443.60
AMERICAN HONDA FINANCE CORP NOTE DTD 06/27/2019 2.400% 06/27/2024		02665WCZ2	400,000.00	A-	A3	07/11/19	07/15/19	398,016.00	2.51	1,706.67	399,270.67	390,017.60
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	2,267.22	406,289.51	397,389.20
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	27.71	69,995.91	65,942.31
WALT DISNEY COMPANY/THE (CALLABLE) DTD 09/06/2019 1.750% 08/30/2024		254687FK7	400,000.00	BBB+	A2	09/03/19	09/06/19	398,368.00	1.84	19.44	399,346.30	384,144.80
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 09/10/2021 0.625% 09/10/2024		24422EVU0	100,000.00	A	A2	09/07/21	09/10/21	99,935.00	0.65	296.88	99,956.11	94,097.20
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	218.75	179,495.83	166,968.03
AMERICAN EXPRESS CO CORP NOTES (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	885.00	79,932.54	76,202.88



Managed Account Detail of Securities Held

For the Month Ending **August 31, 2022**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Security Type/Description	S&P	Moody's	Trade	Settle	Original	YTM	Accrued	Amortized	Market		
Dated Date/Coupon/Maturity	Par	Rating	Rating	Date	Date	Cost	at Cost	Cost	Value		
CUSIP											
Corporate Note											
ROCHE HOLDINGS INC (CALLABLE) CORPORATE DTD 03/10/2022 2.132% 03/10/2025	771196BT8	410,000.00	AA	Aa3	03/03/22	03/10/22	410,000.00	2.13	4,152.07	410,000.00	393,576.22
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	286.88	24,962.42	24,322.13
CITIGROUP INC CORP NOTES DTD 04/27/2015 3.300% 04/27/2025	172967JP7	225,000.00	BBB+	A3	08/28/20	09/01/20	249,738.75	0.88	2,557.50	239,109.39	218,969.78
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	735.04	64,987.28	64,253.54
USAA CAPITAL CORP CORPORATE NOTES DTD 05/26/2022 3.375% 05/01/2025	90327QD89	225,000.00	AA	Aa1	05/23/22	05/26/22	224,264.25	3.49	2,003.91	224,331.57	221,030.78
APPLE INC (CALLABLE) CORP NOTES DTD 05/11/2020 1.125% 05/11/2025	037833DT4	550,000.00	AA+	Aaa	05/11/20	05/13/20	551,105.50	1.08	1,890.63	550,587.26	512,817.25
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	2,318.75	240,700.80	222,986.25
JPMORGAN CHASE & CO (CALLABLE) CORP NOTE DTD 06/01/2021 0.824% 06/01/2025	46647PCH7	315,000.00	A-	A2	05/24/21	06/01/21	315,000.00	0.82	648.90	315,000.00	294,732.59
AMAZON.COM INC CORPORATE NOTES DTD 06/03/2020 0.800% 06/03/2025	023135BO8	475,000.00	AA	A1	06/03/20	06/05/20	474,767.25	0.81	928.89	474,871.63	438,951.30
NATIONAL AUSTRALIA BK/NY CORPORATE NOTES DTD 06/09/2022 3.500% 06/09/2025	63254ABD9	250,000.00	AA-	Aa3	05/31/22	06/09/22	250,000.00	3.50	1,993.06	250,000.00	245,946.75
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	560.63	49,987.92	49,110.05



Managed Account Detail of Securities Held

For the Month Ending **August 31, 2022**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Security Type/Description	S&P	Moody's	Trade	Settle	Original	YTM	Accrued	Amortized	Market		
Dated Date/Coupon/Maturity	Par	Rating	Rating	Date	Date	Cost	at Cost	Cost	Value		
CUSIP											
Corporate Note											
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 06/30/2022 3.950% 06/30/2025	89236TKC8	100,000.00	A+	A1	06/27/22	06/30/22	99,905.00	3.98	669.31	99,910.46	99,826.60
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	850.00	225,000.00	224,540.78
BANK OF AMERICA CORP NOTES DTD 07/30/2015 3.875% 08/01/2025	06051GFS3	225,000.00	A-	A2	08/18/20	08/20/20	256,918.50	0.93	726.56	243,811.95	224,514.00
ABBOTT LABORATORIES CORPORATE NOTES (CAL) DTD 03/22/2017 3.875% 09/15/2025	002824BM1	225,000.00	AA-	A1	09/24/20	09/28/20	257,845.50	0.86	4,020.31	244,428.66	225,309.15
BANK OF AMERICA CORP NOTES (CALLABLE) DTD 12/06/2021 1.530% 12/06/2025	06051GKE8	225,000.00	A-	A2	12/01/21	12/06/21	225,000.00	1.53	812.81	225,000.00	210,015.00
JPMORGAN CHASE & CO CORPORATE NOTES DTD 02/24/2022 2.595% 02/24/2026	46647PCV6	175,000.00	A-	A2	02/16/22	02/24/22	175,000.00	2.60	88.30	175,000.00	166,268.73
UNITEDHEALTH GROUP INC (CALLABLE) CORPOR DTD 05/19/2021 1.150% 05/15/2026	91324PEC2	225,000.00	A+	A3	05/17/21	05/19/21	224,608.50	1.19	761.88	224,709.49	204,693.75
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 06/18/2021 1.125% 06/18/2026	89236TJK2	145,000.00	A+	A1	09/08/21	09/13/21	144,678.10	1.17	330.78	144,743.44	131,141.77
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	115.45	174,958.48	156,050.13
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	563.13	224,007.89	206,148.60
TARGET CORP CORPORATE NOTES DTD 01/24/2022 1.950% 01/15/2027	87612EBM7	40,000.00	A	A2	01/19/22	01/24/22	39,932.00	1.99	99.67	39,940.23	37,106.60



Managed Account Detail of Securities Held

For the Month Ending **August 31, 2022**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Security Type/Description	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											
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	946.70	474,070.38	437,275.50
BERKSHIRE HATHAWAY CORP NOTES (CALLABLE) DTD 03/15/2022 2.300% 03/15/2027	084664CZ2	475,000.00	AA	Aa2	03/15/22	03/17/22	466,089.00	2.70	5,037.64	466,909.75	448,581.93
Security Type Sub-Total		8,490,000.00					8,643,030.00	1.95	45,972.17	8,564,905.40	8,129,379.06
Certificate of Deposit											
CREDIT SUISSE NEW YORK CERT DEPOS DTD 03/23/2021 0.590% 03/17/2023	22552G3C2	250,000.00	A-1	P-1	03/19/21	03/23/21	250,000.00	0.59	688.33	250,000.00	245,772.50
Security Type Sub-Total		250,000.00					250,000.00	0.59	688.33	250,000.00	245,772.50
Asset-Backed Security											
GMALT 2021-1 A4 DTD 02/24/2021 0.330% 02/20/2025	36261RAD0	85,000.00	NR	Aaa	02/17/21	02/24/21	84,987.17	0.33	8.57	84,992.05	83,033.07
GMALT 2021-2 A4 DTD 05/26/2021 0.410% 05/20/2025	380144AD7	35,000.00	AAA	NR	05/18/21	05/26/21	34,997.05	0.41	4.38	34,997.99	33,537.86
HART 2021-A A3 DTD 04/28/2021 0.380% 09/15/2025	44933LAC7	75,000.00	AAA	NR	04/20/21	04/28/21	74,992.11	0.38	12.67	74,994.53	72,691.94
NAROT 2021-A A3 DTD 06/23/2021 0.330% 10/15/2025	65480BAC1	295,000.00	AAA	Aaa	06/15/21	06/23/21	294,995.01	0.33	43.27	294,996.39	281,848.75
TAOT 2021-B A3 DTD 06/14/2021 0.260% 11/17/2025	89190GAC1	325,000.00	AAA	NR	06/08/21	06/14/21	324,965.00	0.26	37.56	324,974.61	311,852.87
HAROT 2021-4 A3 DTD 11/24/2021 0.880% 01/21/2026	43815GAC3	100,000.00	NR	Aaa	11/16/21	11/24/21	99,978.92	0.89	24.44	99,982.82	95,284.42
CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314QAC8	110,000.00	AAA	NR	04/13/21	04/21/21	109,976.30	0.52	25.42	109,982.99	106,697.32



Managed Account Detail of Securities Held

For the Month Ending **August 31, 2022**

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											
HART 2021-C A3 DTD 11/17/2021 0.740% 05/15/2026	44935FAD6	80,000.00	AAA	NR	11/09/21	11/17/21	79,982.14	0.75	26.31	79,985.28	76,417.58
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	194,966.05	182,324.84
GMCAR 2021-4 A3 DTD 10/21/2021 0.680% 09/16/2026	362554AC1	85,000.00	AAA	Aaa	10/13/21	10/21/21	84,997.83	0.68	24.08	84,998.21	80,530.17
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	209,995.16	209,103.87
Security Type Sub-Total		1,595,000.00					1,594,824.82	0.93	627.50	1,594,866.08	1,533,322.69
Managed Account Sub-Total		31,981,790.43					31,957,952.68	1.32	82,734.63	31,794,440.70	30,081,523.13
Joint Powers Authority											
CAMP Pool		445,087.02	AAA	NR			445,087.02		0.00	445,087.02	445,087.02
Liquid Sub-Total		445,087.02					445,087.02		0.00	445,087.02	445,087.02
Securities Sub-Total		\$32,426,877.45					\$32,403,039.70	1.32%	\$82,734.63	\$32,239,527.72	\$30,526,610.15
Accrued Interest											\$82,734.63
Total Investments											\$30,609,344.78



Managed Account Fair Market Value & Analytics

For the Month Ending **August 31, 2022**

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 06/30/2017 2.000% 06/30/2024	912828XX3	325,000.00	HSBC		97.39	316,519.51	(17,303.73)	(12,152.72)	1.80	3.48
US TREASURY NOTES	DTD 06/30/2017 2.000% 06/30/2024	912828XX3	500,000.00	HSBC		97.39	486,953.10	(37,402.37)	(23,363.61)	1.80	3.48
US TREASURY NOTES	DTD 06/30/2017 2.000% 06/30/2024	912828XX3	2,025,000.00	HSBC		97.39	1,972,160.06	(82,661.23)	(65,016.36)	1.80	3.48
US TREASURY NOTES	DTD 12/31/2019 1.750% 12/31/2024	912828YY0	500,000.00	WELLS_F		96.16	480,781.25	(53,632.81)	(37,464.41)	2.29	3.48
US TREASURY NOTES	DTD 12/31/2019 1.750% 12/31/2024	912828YY0	2,000,000.00	WELLS_F		96.16	1,923,125.00	(207,500.00)	(144,777.68)	2.29	3.48
US TREASURY NOTES	DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	250,000.00	GOLDMAN		91.36	228,398.45	(16,757.80)	(18,367.16)	2.82	3.48
US TREASURY NOTES	DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	450,000.00	MERRILL		91.36	411,117.21	(32,537.09)	(34,731.36)	2.82	3.48
US TREASURY NOTES	DTD 12/31/2020 0.375% 12/31/2025	91282CBC4	150,000.00	CITIGRP		90.25	135,375.00	(11,677.73)	(12,435.24)	3.31	3.50
US TREASURY NOTES	DTD 12/31/2020 0.375% 12/31/2025	91282CBC4	350,000.00	JPM_CHA		90.25	315,875.00	(28,984.38)	(30,374.32)	3.31	3.50
US TREASURY NOTES	DTD 12/31/2020 0.375% 12/31/2025	91282CBC4	400,000.00	CITIGRP		90.25	361,000.00	(26,968.75)	(29,146.68)	3.31	3.50
US TREASURY NOTES	DTD 12/31/2020 0.375% 12/31/2025	91282CBC4	450,000.00	JPM_CHA		90.25	406,125.00	(40,042.97)	(40,976.57)	3.31	3.50
US TREASURY NOTES	DTD 12/31/2020 0.375% 12/31/2025	91282CBC4	650,000.00	BNP_PAR		90.25	586,625.00	(45,626.95)	(49,146.16)	3.31	3.50
US TREASURY NOTES	DTD 12/31/2020 0.375% 12/31/2025	91282CBC4	825,000.00	CITIGRP		90.25	744,562.50	(69,673.83)	(72,125.71)	3.31	3.50
US TREASURY N/B NOTES	DTD 04/30/2021 0.750% 04/30/2026	91282CBW0	75,000.00	BMO		90.72	68,039.06	(3,418.95)	(3,877.84)	3.61	3.47
US TREASURY N/B NOTES	DTD 04/30/2021 0.750% 04/30/2026	91282CBW0	950,000.00	CITIGRP		90.72	861,828.13	(65,015.62)	(68,514.79)	3.61	3.47
US TREASURY N/B NOTES	DTD 07/31/2021 0.625% 07/31/2026	91282CCP4	250,000.00	HSBC		89.72	224,296.88	(1,953.12)	(3,778.86)	3.87	3.45
US TREASURY N/B NOTES	DTD 07/31/2021 0.625% 07/31/2026	91282CCP4	750,000.00	BMO		89.72	672,890.62	(17,578.13)	(18,722.18)	3.87	3.45



Managed Account Fair Market Value & Analytics

For the Month Ending **August 31, 2022**

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 N/B NOTES		91282CCP4	800,000.00	HSBC		89.72	717,750.00	(14,593.75)	(17,101.23)	3.87	3.45
DTD 07/31/2021 0.625% 07/31/2026											
US TREASURY N/B NOTES		91282CCP4	900,000.00	MERRILL		89.72	807,468.75	(11,566.41)	(16,212.81)	3.87	3.45
DTD 07/31/2021 0.625% 07/31/2026											
US TREASURY N/B NOTES		91282CCP4	900,000.00	BMO		89.72	807,468.75	(12,093.75)	(13,039.42)	3.87	3.45
DTD 07/31/2021 0.625% 07/31/2026											
Security Type Sub-Total			13,500,000.00				12,528,359.27	(796,989.37)	(711,325.11)	2.92	3.48
Supra-National Agency Bond / Note											
INTL BK OF RECON AND DEV NOTE		459058JV6	245,000.00	TD		97.94	239,953.74	(4,539.11)	(4,885.78)	0.64	3.41
DTD 04/20/2021 0.125% 04/20/2023											
INTL BK RECON & DEVELOP NOTES		459058JM6	500,000.00	TD		96.00	479,996.00	(18,929.00)	(19,563.20)	1.23	3.60
DTD 11/24/2020 0.250% 11/24/2023											
INTER-AMERICAN DEVEL BK NOTES		4581X0DZ8	635,000.00	JPM_CHA		93.98	596,755.22	(37,774.88)	(37,921.94)	2.05	3.55
DTD 09/23/2021 0.500% 09/23/2024											
Security Type Sub-Total			1,380,000.00				1,316,704.96	(61,242.99)	(62,370.92)	1.49	3.54
Municipal Bond / Note											
CT ST TXBL GO BONDS		20772KJW0	60,000.00	SIEBERT		97.51	58,504.80	(1,495.20)	(1,495.20)	1.81	3.41
DTD 06/11/2020 1.998% 07/01/2024											
CHAFFEY UHSD, CA TXBL GO BONDS		157411TK5	100,000.00	RBC		97.07	97,067.00	(2,933.00)	(2,933.00)	1.89	3.70
DTD 12/05/2019 2.101% 08/01/2024											
NY ST URBAN DEV CORP TXBL REV BONDS		650036DT0	325,000.00	WELLS_F		92.19	299,617.50	(25,382.50)	(25,382.50)	2.51	4.14
DTD 12/23/2020 0.870% 03/15/2025											
UNIV OF CAL TXBL REV BONDS		91412HGE7	85,000.00	JPM_CHA	04/15/25	91.76	77,998.55	(7,001.45)	(7,001.45)	2.59	4.13
DTD 07/16/2020 0.883% 05/15/2025											
FL ST BOARD OF ADMIN TXBL REV BONDS		341271AD6	65,000.00	MERRILL		93.05	60,479.90	(4,979.65)	(4,791.78)	2.79	3.87
DTD 09/16/2020 1.258% 07/01/2025											
FL ST BOARD OF ADMIN TXBL REV BONDS		341271AD6	85,000.00	MERRILL		93.05	79,089.10	(6,474.45)	(6,244.07)	2.79	3.87
DTD 09/16/2020 1.258% 07/01/2025											
FL ST BOARD OF ADMIN TXBL REV BONDS		341271AD6	160,000.00	MERRILL		93.05	148,873.60	(11,126.40)	(11,126.40)	2.79	3.87
DTD 09/16/2020 1.258% 07/01/2025											



Managed Account Fair Market Value & Analytics

For the Month Ending **August 31, 2022**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Security Type/Description				Next Call	Market	Market	Unreal G/L	Unreal G/L	Effective	YTM
Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Date	Price	Value	On Cost	Amort Cost	Duration	at Mkt
Municipal Bond / Note										
MN ST TXBL GO BONDS DTD 08/25/2020 0.630% 08/01/2025	60412AVJ9	100,000.00	MORGAN_		91.74	91,744.00	(8,256.00)	(8,256.00)	2.89	3.64
SAN JUAN USD, CA TXBL GO BONDS DTD 10/29/2020 0.852% 08/01/2025	798306WP7	130,000.00	KEYBANC		91.87	119,431.00	(10,569.00)	(10,569.00)	2.89	3.82
LOS ANGELES CCD, CA TXBL GO BONDS DTD 11/10/2020 0.773% 08/01/2025	54438CYK2	140,000.00	MERRILL		90.64	126,897.40	(13,102.60)	(13,102.60)	2.89	4.21
CA ST UNIV TXBL REV BONDS DTD 07/29/2021 0.862% 11/01/2025	13077DQD7	85,000.00	JPM_CHA		90.52	76,937.75	(8,062.25)	(8,062.25)	3.12	4.08

Security Type Sub-Total		1,335,000.00				1,236,640.60	(99,382.50)	(98,964.25)	2.64	3.94
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Federal Agency Commercial Mortgage-Backed Security										
FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023	3137FKK39	5,600.17	CSFB		98.88	5,537.17	(62.98)	(63.00)	0.87	4.58
FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/01/2024	3137FO3V3	1,190.26	JPM_CHAS		100.00	1,190.26	0.03	0.01	0.35	2.09
FHMS K043 A2 DTD 03/01/2015 3.062% 12/01/2024	3137BGK24	250,000.00	CITIGRP		98.23	245,577.84	(16,804.97)	(10,367.64)	2.13	3.88

Security Type Sub-Total		256,790.43				252,305.27	(16,867.92)	(10,430.63)	2.10	3.89
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Federal Agency Bond / Note										
FREDDIE MAC NOTES DTD 09/04/2020 0.250% 09/08/2023	3137EAEW5	375,000.00	NOMURA		96.86	363,223.88	(11,844.60)	(11,799.30)	1.02	3.40
FREDDIE MAC NOTES DTD 09/04/2020 0.250% 09/08/2023	3137EAEW5	525,000.00	WELLS_F		96.86	508,513.42	(16,313.33)	(16,427.94)	1.02	3.40
FREDDIE MAC NOTES DTD 10/16/2020 0.125% 10/16/2023	3137EAEY1	325,000.00	WELLS_F		96.38	313,243.13	(10,544.62)	(11,302.97)	1.13	3.42
FREDDIE MAC NOTES DTD 11/05/2020 0.250% 11/06/2023	3137EAEZ8	350,000.00	CITIGRP		96.34	337,188.25	(12,496.75)	(12,687.88)	1.18	3.43
FANNIE MAE NOTES DTD 11/25/2020 0.250% 11/27/2023	3135G06H1	325,000.00	NOMURA		96.16	312,527.80	(12,101.70)	(12,319.54)	1.24	3.43
FREDDIE MAC NOTES DTD 12/04/2020 0.250% 12/04/2023	3137EAFA2	300,000.00	CITIGRP		96.09	288,274.80	(11,428.20)	(11,600.70)	1.26	3.44



Managed Account Fair Market Value & Analytics

For the Month Ending **August 31, 2022**

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										
FEDERAL HOME LOAN BANK NOTES DTD 04/16/2020 0.500% 04/14/2025	3130AJHU6	350,000.00	CITIGRP		92.35	323,240.75	(25,023.25)	(25,849.37)	2.60	3.58
FANNIE MAE NOTES DTD 04/24/2020 0.625% 04/22/2025	3135G03U5	350,000.00	CITIGRP		92.60	324,116.80	(25,162.20)	(25,502.15)	2.62	3.58
FREDDIE MAC NOTES DTD 07/23/2020 0.375% 07/21/2025	3137EAEU9	425,000.00	WELLS_F		91.29	387,996.95	(34,886.55)	(35,780.03)	2.88	3.57
FANNIE MAE NOTES DTD 08/27/2020 0.375% 08/25/2025	3135G05X7	350,000.00	BARCLAY		91.02	318,583.30	(29,778.70)	(30,438.75)	2.97	3.57
FEDERAL HOME LOAN BANK NOTES DTD 09/11/2020 0.375% 09/04/2025	3130AK5E2	150,000.00	WELLS_F		90.95	136,428.75	(13,121.25)	(13,299.37)	2.99	3.57
FREDDIE MAC NOTES DTD 09/25/2020 0.375% 09/23/2025	3137EAEX3	700,000.00	CITIGRP		90.80	635,614.70	(62,278.30)	(63,093.84)	3.04	3.57
FANNIE MAE NOTES DTD 11/12/2020 0.500% 11/07/2025	3135G06G3	650,000.00	BARCLAY		90.78	590,086.25	(57,586.75)	(58,427.59)	3.16	3.59
Security Type Sub-Total		5,175,000.00				4,839,038.78	(322,566.20)	(328,529.43)	2.14	3.51

Corporate Note										
PNC BANK NA CORP NOTES (CALLABLE) DTD 01/23/2019 3.500% 01/23/2024	693475AV7	400,000.00	CITIGRP	12/23/23	99.47	397,892.00	(4,956.00)	(2,876.25)	1.29	3.89
CHARLES SCHWAB CORP NOTES (CALLABLE) DTD 03/18/2021 0.750% 03/18/2024	808513BN4	105,000.00	CSFB	02/18/24	95.51	100,280.46	(4,667.04)	(4,692.52)	1.46	3.76
BANK OF NY MELLON CORP NOTES (CALLABLE) DTD 04/26/2021 0.500% 04/26/2024	06406RAS6	210,000.00	JPM_CHA	03/26/24	95.16	199,831.80	(9,943.50)	(10,044.57)	1.57	3.54
MORGAN STANLEY CORP NOTES DTD 04/28/2014 3.875% 04/29/2024	61746BDQ6	400,000.00	WELLS_FA		99.61	398,443.60	(24,472.40)	(9,528.33)	1.61	4.12
AMERICAN HONDA FINANCE CORP NOTE DTD 06/27/2019 2.400% 06/27/2024	02665WCZ2	400,000.00	WELLS_FA		97.50	390,017.60	(7,998.40)	(9,253.07)	1.79	3.83
GOLDMAN SACHS GROUP INC (CALLABLE) BONDS DTD 07/08/2014 3.850% 07/08/2024	38141EC23	400,000.00	SUSQ	04/08/24	99.35	397,389.20	(21,242.80)	(8,900.31)	1.56	4.22



Managed Account Fair Market Value & Analytics

For the Month Ending **August 31, 2022**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Security Type/Description	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										
BMW US CAPITAL LLC CORPORATE NOTES DTD 08/12/2021 0.750% 08/12/2024	05565EBU8	70,000.00	GOLDMAN		94.20	65,942.31	(4,051.39)	(4,053.60)	1.94	3.86
WALT DISNEY COMPANY/THE (CALLABLE) DTD 09/06/2019 1.750% 08/30/2024	254687FK7	400,000.00	JPM_CHAS	07/30/24	96.04	384,144.80	(14,223.20)	(15,201.50)	1.89	3.83
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 09/10/2021 0.625% 09/10/2024	24422EVU0	100,000.00	HSBC		94.10	94,097.20	(5,837.80)	(5,858.91)	2.01	3.67
PACCAR FINANCIAL CORP CORPORATE NOTES DTD 02/06/2020 1.800% 02/06/2025	69371RQ66	175,000.00	MERRILL		95.41	166,968.03	(15,926.22)	(12,527.80)	2.39	3.79
AMERICAN EXPRESS CO CORP NOTES (CALLABLE DTD 03/04/2022 2.250% 03/04/2025	025816CO0	80,000.00	BARCLAY	02/01/25	95.25	76,202.88	(3,716.32)	(3,729.66)	2.34	4.26
ROCHE HOLDINGS INC (CALLABLE) CORPORATE DTD 03/10/2022 2.132% 03/10/2025	771196BT8	410,000.00	DEUTSCH	02/10/25	95.99	393,576.22	(16,423.78)	(16,423.78)	2.37	3.81
HOME DEPOT INC (CALLABLE) CORPORATE NOTE DTD 03/28/2022 2.700% 04/15/2025	437076CM2	25,000.00	MORGAN_	03/15/25	97.29	24,322.13	(634.12)	(640.29)	2.52	3.79
CITIGROUP INC CORP NOTES DTD 04/27/2015 3.300% 04/27/2025	172967JP7	225,000.00	MKTX		97.32	218,969.78	(30,768.97)	(20,139.61)	2.54	4.38
CINTAS CORPORATION NO. 2 CORP NOTE (CALL DTD 05/03/2022 3.450% 05/01/2025	17252MAP5	65,000.00	KEYBANC	04/01/25	98.85	64,253.54	(732.16)	(733.74)	2.54	3.91
USAA CAPITAL CORP CORPORATE NOTES DTD 05/26/2022 3.375% 05/01/2025	90327OD89	225,000.00	MERRILL		98.24	221,030.78	(3,233.47)	(3,300.79)	2.55	4.08
APPLE INC (CALLABLE) CORP NOTES DTD 05/11/2020 1.125% 05/11/2025	037833DT4	550,000.00	GOLDMAN	04/11/25	93.24	512,817.25	(38,288.25)	(37,770.01)	2.57	3.78
GENERAL DYNAMICS CORP (CALLABLE) CORP NO DTD 05/11/2018 3.500% 05/15/2025	369550BG2	225,000.00	JPM_CHA	03/15/25	99.11	222,986.25	(29,261.25)	(17,714.55)	2.43	3.85
JPMORGAN CHASE & CO (CALLABLE) CORP NOTE DTD 06/01/2021 0.824% 06/01/2025	46647PCH7	315,000.00	JPM_CHA	06/01/24	93.57	294,732.59	(20,267.41)	(20,267.41)	1.74	3.29



Managed Account Fair Market Value & Analytics

For the Month Ending **August 31, 2022**

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										
AMAZON.COM INC CORPORATE NOTES DTD 06/03/2020 0.800% 06/03/2025	023135BO8	475,000.00	GOLDMAN		92.41	438,951.30	(35,815.95)	(35,920.33)	2.73	3.72
NATIONAL AUSTRALIA BK/NY CORPORATE NOTES DTD 06/09/2022 3.500% 06/09/2025	63254ABD9	250,000.00	CITIGRP		98.38	245,946.75	(4,053.25)	(4,053.25)	2.65	4.12
NATIONAL RURAL UTIL COOP CORPORATE NOTES DTD 05/04/2022 3.450% 06/15/2025	63743HFE7	50,000.00	RBC		98.22	49,110.05	(876.45)	(877.87)	2.66	4.13
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 06/30/2022 3.950% 06/30/2025	89236TKC8	100,000.00	MERRILL		99.83	99,826.60	(78.40)	(83.86)	2.69	4.01
IBM CORP CORPORATE NOTES DTD 07/27/2022 4.000% 07/27/2025	459200KS9	225,000.00	JPM_CHA		99.80	224,540.78	(459.22)	(459.22)	2.76	4.07
BANK OF AMERICA CORP NOTES DTD 07/30/2015 3.875% 08/01/2025	06051GFS3	225,000.00	MERRILL		99.78	224,514.00	(32,404.50)	(19,297.95)	2.78	3.95
ABBOTT LABORATORIES CORPORATE NOTES (CAL DTD 03/22/2017 3.875% 09/15/2025	002824BM1	225,000.00	US_BANC	06/15/25	100.14	225,309.15	(32,536.35)	(19,119.51)	2.63	3.83
BANK OF AMERICA CORP NOTES (CALLABLE) DTD 12/06/2021 1.530% 12/06/2025	06051GKE8	225,000.00	MERRILL	12/06/24	93.34	210,015.00	(14,985.00)	(14,985.00)	2.23	3.71
JPMORGAN CHASE & CO CORPORATE NOTES DTD 02/24/2022 2.595% 02/24/2026	46647PCV6	175,000.00	JPM_CHA		95.01	166,268.73	(8,731.27)	(8,731.27)	3.35	4.15
UNITEDHEALTH GROUP INC (CALLABLE) CORPOR DTD 05/19/2021 1.150% 05/15/2026	91324PEC2	225,000.00	CITIGRP	04/15/26	90.98	204,693.75	(19,914.75)	(20,015.74)	3.54	3.78
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 06/18/2021 1.125% 06/18/2026	89236TJK2	145,000.00	JPM_CHA		90.44	131,141.77	(13,536.33)	(13,601.67)	3.72	3.85
BMW US CAPITAL LLC (CALLABLE) CORPORATE DTD 08/12/2021 1.250% 08/12/2026	05565EBW4	175,000.00	MITSU	07/12/26	89.17	156,050.13	(18,897.37)	(18,908.35)	3.78	4.26



Managed Account Fair Market Value & Analytics

For the Month Ending **August 31, 2022**

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											
CATERPILLAR FINL SERVICE CORPORATE NOTES		14913R2U0	225,000.00	JPM_CHA		91.62	206,148.60	(17,715.15)	(17,859.29)	4.20	3.81
DTD 01/10/2022 1.700% 01/08/2027											
TARGET CORP CORPORATE NOTES		87612EBM7	40,000.00	CITIGRP		92.77	37,106.60	(2,825.40)	(2,833.63)	4.20	3.76
DTD 01/24/2022 1.950% 01/15/2027											
BANK OF NY MELLON CORP (CALLABLE) CORPOR		06406RBA4	475,000.00	DEUTSCH	12/26/26	92.06	437,275.50	(36,670.00)	(36,794.88)	4.14	4.04
DTD 01/26/2022 2.050% 01/26/2027											
BERKSHIRE HATHAWAY CORP NOTES (CALLABLE)		084664CZ2	475,000.00	SEEL	02/15/27	94.44	448,581.93	(17,507.07)	(18,327.82)	4.21	3.64
DTD 03/15/2022 2.300% 03/15/2027											
Security Type Sub-Total			8,490,000.00				8,129,379.06	(513,650.94)	(435,526.34)	2.56	3.89
Certificate of Deposit											
CREDIT SUISSE NEW YORK CERT DEPOS		22552G3C2	250,000.00	CSFB		98.31	245,772.50	(4,227.50)	(4,227.50)	0.56	3.70
DTD 03/23/2021 0.590% 03/17/2023											
Security Type Sub-Total			250,000.00				245,772.50	(4,227.50)	(4,227.50)	0.56	3.70
Asset-Backed Security											
GMALT 2021-1 A4		36261RAD0	85,000.00	RBC		97.69	83,033.07	(1,954.10)	(1,958.98)	0.75	1.28
DTD 02/24/2021 0.330% 02/20/2025											
GMALT 2021-2 A4		380144AD7	35,000.00	SOCGEN		95.82	33,537.86	(1,459.19)	(1,460.13)	1.06	1.99
DTD 05/26/2021 0.410% 05/20/2025											
HART 2021-A A3		44933LAC7	75,000.00	BARCLAY		96.92	72,691.94	(2,300.17)	(2,302.59)	0.91	1.41
DTD 04/28/2021 0.380% 09/15/2025											
NAROT 2021-A A3		65480BAC1	295,000.00	MITSU		95.54	281,848.75	(13,146.26)	(13,147.64)	1.15	1.80
DTD 06/23/2021 0.330% 10/15/2025											
TAOT 2021-B A3		89190GAC1	325,000.00	CITIGRP		95.95	311,852.87	(13,112.13)	(13,121.74)	1.07	1.55
DTD 06/14/2021 0.260% 11/17/2025											
HAROT 2021-4 A3		43815GAC3	100,000.00	MERRILL		95.28	95,284.42	(4,694.50)	(4,698.40)	1.54	2.33
DTD 11/24/2021 0.880% 01/21/2026											



Managed Account Fair Market Value & Analytics

For the Month Ending **August 31, 2022**

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										
CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314OAC8	110,000.00	MERRILL		97.00	106,697.32	(3,278.98)	(3,285.67)	0.84	1.41
HART 2021-C A3 DTD 11/17/2021 0.740% 05/15/2026	44935FAD6	80,000.00	SMBC		95.52	76,417.58	(3,564.56)	(3,567.70)	1.44	1.99
DCENT 2021-A1 A1 DTD 09/27/2021 0.580% 09/15/2026	254683CP8	195,000.00	CITIGRP		93.50	182,324.84	(12,633.41)	(12,641.21)	2.00	2.26
GMCAR 2021-4 A3 DTD 10/21/2021 0.680% 09/16/2026	362554AC1	85,000.00	JPM_CHA		94.74	80,530.17	(4,467.66)	(4,468.04)	1.41	2.04
CARMX 2022-3 A3 DTD 07/20/2022 3.970% 04/15/2027	14318MAD1	210,000.00	RBC		99.57	209,103.87	(891.17)	(891.29)	2.30	4.07
Security Type Sub-Total		1,595,000.00				1,533,322.69	(61,502.13)	(61,543.39)	1.39	2.10
Managed Account Sub-Total		31,981,790.43				30,081,523.13	(1,876,429.55)	(1,712,917.57)	2.52	3.55
Joint Powers Authority										
CAMP Pool		445,087.02			1.00	445,087.02	0.00	0.00	0.00	
Liquid Sub-Total		445,087.02				445,087.02	0.00	0.00	0.00	
Securities Sub-Total		\$32,426,877.45				\$30,526,610.15	(\$1,876,429.55)	(\$1,712,917.57)	2.52	3.55%
Accrued Interest						\$82,734.63				
Total Investments						\$30,609,344.78				



Managed Account Security Transactions & Interest

For the Month Ending **August 31, 2022**

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										
08/01/22	08/04/22	US TREASURY N/B NOTES DTD 07/31/2021 0.625% 07/31/2026	91282CCP4	750,000.00	(690,468.75)	(50.95)	(690,519.70)			
08/08/22	08/15/22	US TREASURY N/B NOTES DTD 07/31/2021 0.625% 07/31/2026	91282CCP4	900,000.00	(819,562.50)	(229.28)	(819,791.78)			
Transaction Type Sub-Total				1,650,000.00	(1,510,031.25)	(280.23)	(1,510,311.48)			
INTEREST										
08/01/22	08/01/22	LOS ANGELES CCD, CA TXBL GO BONDS DTD 11/10/2020 0.773% 08/01/2025	54438CYK2	140,000.00	0.00	541.10	541.10			
08/01/22	08/01/22	CHAFFEY UHSD, CA TXBL GO BONDS DTD 12/05/2019 2.101% 08/01/2024	157411TK5	100,000.00	0.00	1,050.50	1,050.50			
08/01/22	08/01/22	BANK OF AMERICA CORP NOTES DTD 07/30/2015 3.875% 08/01/2025	06051GFS3	225,000.00	0.00	4,359.38	4,359.38			
08/01/22	08/01/22	MN ST TXBL GO BONDS DTD 08/25/2020 0.630% 08/01/2025	60412AVJ9	100,000.00	0.00	315.00	315.00			
08/01/22	08/01/22	SAN JUAN USD, CA TXBL GO BONDS DTD 10/29/2020 0.852% 08/01/2025	798306WP7	130,000.00	0.00	553.80	553.80			
08/01/22	08/25/22	FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/01/2024	3137FQ3V3	5,081.13	0.00	8.86	8.86			
08/01/22	08/25/22	FHMS K043 A2 DTD 03/01/2015 3.062% 12/01/2024	3137BGK24	250,000.00	0.00	637.92	637.92			
08/01/22	08/25/22	FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023	3137FKK39	5,615.28	0.00	14.99	14.99			
08/06/22	08/06/22	PACCAR FINANCIAL CORP CORPORATE NOTES DTD 02/06/2020 1.800% 02/06/2025	69371RO66	175,000.00	0.00	1,575.00	1,575.00			
08/12/22	08/12/22	FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/01/2022	3137BM6P6	0.00	0.00	233.93	233.93			
08/12/22	08/12/22	BMW US CAPITAL LLC (CALLABLE) CORPORATE DTD 08/12/2021 1.250% 08/12/2026	05565EBW4	175,000.00	0.00	1,093.75	1,093.75			
08/12/22	08/12/22	BMW US CAPITAL LLC CORPORATE NOTES DTD 08/12/2021 0.750% 08/12/2024	05565EBU8	70,000.00	0.00	262.50	262.50			



Managed Account Security Transactions & Interest

For the Month Ending **August 31, 2022**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
INTEREST										
08/12/22	08/12/22	FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/01/2022	3137BM6P6	0.00	0.00	(235.60)	(235.60)			
08/12/22	08/12/22	FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/01/2022	3137BM6P6	0.00	0.00	275.09	275.09			
08/12/22	08/12/22	FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/01/2022	3137BM6P6	0.00	0.00	(275.08)	(275.08)			
08/15/22	08/15/22	HART 2021-C A3 DTD 11/17/2021 0.740% 05/15/2026	44935FAD6	80,000.00	0.00	49.33	49.33			
08/15/22	08/15/22	HART 2021-A A3 DTD 04/28/2021 0.380% 09/15/2025	44933LAC7	75,000.00	0.00	23.75	23.75			
08/15/22	08/15/22	CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314QAC8	110,000.00	0.00	47.67	47.67			
08/15/22	08/15/22	CARMX 2022-3 A3 DTD 07/20/2022 3.970% 04/15/2027	14318MAD1	210,000.00	0.00	578.96	578.96			
08/15/22	08/15/22	NAROT 2021-A A3 DTD 06/23/2021 0.330% 10/15/2025	65480BAC1	295,000.00	0.00	81.13	81.13			
08/15/22	08/15/22	COMET 2019-A2 A2 DTD 09/05/2019 1.720% 08/15/2024	14041NFU0	800,000.00	0.00	1,146.66	1,146.66			
08/15/22	08/15/22	DCENT 2021-A1 A1 DTD 09/27/2021 0.580% 09/15/2026	254683CP8	195,000.00	0.00	94.25	94.25			
08/15/22	08/15/22	TAOT 2021-B A3 DTD 06/14/2021 0.260% 11/17/2025	89190GAC1	325,000.00	0.00	70.42	70.42			
08/16/22	08/16/22	GMCAR 2021-4 A3 DTD 10/21/2021 0.680% 09/16/2026	362554AC1	85,000.00	0.00	48.17	48.17			
08/20/22	08/20/22	GMALT 2021-2 A4 DTD 05/26/2021 0.410% 05/20/2025	380144AD7	35,000.00	0.00	11.96	11.96			
08/20/22	08/20/22	GMALT 2021-1 A4 DTD 02/24/2021 0.330% 02/20/2025	36261RAD0	85,000.00	0.00	23.38	23.38			
08/21/22	08/21/22	HAROT 2021-4 A3 DTD 11/24/2021 0.880% 01/21/2026	43815GAC3	100,000.00	0.00	73.33	73.33			
08/24/22	08/24/22	JPMORGAN CHASE & CO CORPORATE NOTES DTD 02/24/2022 2.595% 02/24/2026	46647PCV6	175,000.00	0.00	2,270.63	2,270.63			



Managed Account Security Transactions & Interest

For the Month Ending **August 31, 2022**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
INTEREST										
08/25/22	08/25/22	FANNIE MAE NOTES DTD 08/27/2020 0.375% 08/25/2025	3135G05X7	350,000.00	0.00	656.25	656.25			
08/30/22	08/30/22	WALT DISNEY COMPANY/THE (CALLABLE) DTD 09/06/2019 1.750% 08/30/2024	254687FK7	400,000.00	0.00	3,500.00	3,500.00			
Transaction Type Sub-Total				4,695,696.41	0.00	19,087.03	19,087.03			
MATURITY										
08/01/22	08/01/22	FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/01/2022	3137BM6P6	404.72	404.72	1.04	405.76	(3.45)	0.00	
08/01/22	08/01/22	FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/01/2022	3137BM6P6	404.72	404.72	1.04	405.76	(3.45)	0.00	
08/01/22	08/01/22	FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/01/2022	3137BM6P6	1,850.15	1,850.14	4.77	1,854.91	(15.76)	(0.01)	
08/26/22	08/26/22	SKANDINAV ENSKILDA BANK LT CD DTD 09/03/2019 1.860% 08/26/2022	83050PDR7	400,000.00	400,000.00	3,740.67	403,740.67	0.00	0.00	
Transaction Type Sub-Total				402,659.59	402,659.58	3,747.52	406,407.10	(22.66)	(0.01)	
PAYDOWNS										
08/01/22	08/25/22	FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/01/2024	3137FO3V3	3,890.87	3,890.87	0.00	3,890.87	0.09	0.00	
08/01/22	08/25/22	FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023	3137FKK39	15.11	15.11	0.00	15.11	0.00	0.00	
08/15/22	08/15/22	COMET 2019-A2 A2 DTD 09/05/2019 1.720% 08/15/2024	14041NFU0	800,000.00	800,000.00	0.00	800,000.00	201.44	0.00	
Transaction Type Sub-Total				803,905.98	803,905.98	0.00	803,905.98	201.53	0.00	
SELL										
08/01/22	08/04/22	US TREASURY NOTES DTD 06/30/2017 2.000% 06/30/2024	912828XX3	650,000.00	639,208.98	1,236.41	640,445.39	(20,363.29)	(14,863.33)	FIFO
Transaction Type Sub-Total				650,000.00	639,208.98	1,236.41	640,445.39	(20,363.29)	(14,863.33)	



Managed Account Security Transactions & Interest

For the Month Ending **August 31, 2022**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L	Realized G/L	Sale Method
Trade	Settle							Cost	Amort Cost	
Managed Account Sub-Total					335,743.29	23,790.73	359,534.02	(20,184.42)	(14,863.34)	
Total Security Transactions					\$335,743.29	\$23,790.73	\$359,534.02	(\$20,184.42)	(\$14,863.34)	



Account Statement

For the Month Ending **August 31, 2022**

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					81,990.86
08/01/22	08/01/22	Purchase - Interest 06051GFS3	1.00	4,359.38	86,350.24
08/01/22	08/01/22	Purchase - Interest 157411TK5	1.00	1,050.50	87,400.74
08/01/22	08/01/22	Purchase - Interest 54438CYK2	1.00	541.10	87,941.84
08/01/22	08/01/22	Purchase - Interest 60412AVJ9	1.00	315.00	88,256.84
08/01/22	08/01/22	Purchase - Interest 798306WP7	1.00	553.80	88,810.64
08/01/22	08/01/22	Purchase - Interest 91282CCP4	1.00	6,093.75	94,904.39
08/04/22	08/04/22	Purchase - Interest 912828XX3	1.00	1,236.41	96,140.80
08/04/22	08/04/22	Purchase - Principal 912828XX3	1.00	639,208.98	735,349.78
08/04/22	08/04/22	Redemption - Interest 91282CCP4	1.00	(50.95)	735,298.83
08/04/22	08/04/22	Redemption - Principal 91282CCP4	1.00	(690,468.75)	44,830.08
08/08/22	08/08/22	Purchase - Interest 69371RQ66	1.00	1,575.00	46,405.08
08/12/22	08/12/22	Purchase - Interest 05565EBU8	1.00	262.50	46,667.58
08/12/22	08/12/22	Purchase - Interest 05565EBW4	1.00	1,093.75	47,761.33
08/15/22	08/15/22	Purchase - Interest 14041NFXU0	1.00	1,146.66	48,907.99
08/15/22	08/15/22	Purchase - Interest 14314QAC8	1.00	47.67	48,955.66
08/15/22	08/15/22	Purchase - Interest 14318MAD1	1.00	578.96	49,534.62
08/15/22	08/15/22	Purchase - Interest 254683CP8	1.00	94.25	49,628.87
08/15/22	08/15/22	Purchase - Interest 44933LAC7	1.00	23.75	49,652.62
08/15/22	08/15/22	Purchase - Interest 44935FAD6	1.00	49.33	49,701.95
08/15/22	08/15/22	Purchase - Interest 65480BAC1	1.00	81.13	49,783.08
08/15/22	08/15/22	Purchase - Interest 89190GAC1	1.00	70.42	49,853.50



Account Statement

For the Month Ending **August 31, 2022**

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					
08/15/22	08/15/22	Purchase - Correction to Interest 3137BM6P6 from 5/25/22	1.00	275.09	50,128.59
08/15/22	08/15/22	Purchase - Correction to Interest 3137BM6P6 from 6/27/22	1.00	233.93	50,362.52
08/15/22	08/15/22	Purchase - Correction to Principal 3137BM6P6 from 6/27/22	1.00	9,020.16	59,382.68
08/15/22	08/15/22	Purchase - Correction to Principal 3137BM6P6 from 6/27/22	1.00	9,020.17	68,402.85
08/15/22	08/15/22	Purchase - Correction to Principal 3137BM6P6 from 6/27/22	1.00	41,235.05	109,637.90
08/15/22	08/15/22	Purchase - Correction to Principal 3137BM6P6 from 5/25/22	1.00	2,431.96	112,069.86
08/15/22	08/15/22	Purchase - Correction to Principal 3137BM6P6 from 5/25/22	1.00	2,431.96	114,501.82
08/15/22	08/15/22	Purchase - Correction to Principal 3137BM6P6 from 5/25/22	1.00	11,117.54	125,619.36
08/15/22	08/15/22	Purchase - Principal 14041NFU0	1.00	800,000.00	925,619.36
08/15/22	08/15/22	Redemption - Principal 91282CCP4	1.00	(819,562.50)	106,056.86
08/15/22	08/15/22	Redemption - Interest 91282CCP4	1.00	(229.28)	105,827.58
08/15/22	08/15/22	Redemption - Reversal of Interest 3137BM6P6 from 6/27/22	1.00	(235.60)	105,591.98
08/15/22	08/15/22	Redemption - Reversal of Interest 3137BM6P6 from 5/25/22	1.00	(275.08)	105,316.90
08/15/22	08/15/22	Redemption - Reversal of Principal 3137BM6P6 from 6/27/22	1.00	(9,119.24)	96,197.66
08/15/22	08/15/22	Redemption - Reversal of Principal 3137BM6P6 from 6/27/22	1.00	(9,119.23)	87,078.43
08/15/22	08/15/22	Redemption - Reversal of Principal 3137BM6P6 from 6/27/22	1.00	(41,687.92)	45,390.51
08/15/22	08/15/22	Redemption - Reversal of Principal 3137BM6P6 from 5/25/22	1.00	(2,332.89)	43,057.62
08/15/22	08/15/22	Redemption - Reversal of Principal 3137BM6P6 from 5/25/22	1.00	(2,332.89)	40,724.73
08/15/22	08/15/22	Redemption - Reversal of Principal 3137BM6P6 from 5/25/22	1.00	(10,664.66)	30,060.07
08/16/22	08/16/22	Purchase - Interest 362554AC1	1.00	48.17	30,108.24
08/22/22	08/22/22	Purchase - Interest 36261RAD0	1.00	23.38	30,131.62
08/22/22	08/22/22	Purchase - Interest 380144AD7	1.00	11.96	30,143.58



Account Statement

For the Month Ending **August 31, 2022**

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					
08/22/22	08/22/22	Purchase - Interest 43815GAC3	1.00	73.33	30,216.91
08/24/22	08/24/22	Purchase - Interest 46647PCV6	1.00	2,270.63	32,487.54
08/25/22	08/25/22	Purchase - Interest 3137FKK39	1.00	14.99	32,502.53
08/25/22	08/25/22	Purchase - Interest 3137FQ3V3	1.00	8.86	32,511.39
08/25/22	08/25/22	Purchase - Interest 3137BM6P6	1.00	1.03	32,512.42
08/25/22	08/25/22	Purchase - Interest 3137BM6P6	1.00	1.04	32,513.46
08/25/22	08/25/22	Purchase - Interest 3137BM6P6	1.00	4.77	32,518.23
08/25/22	08/25/22	Purchase - Interest 3135G05X7	1.00	656.25	33,174.48
08/25/22	08/25/22	Purchase - Interest 3137BGK24	1.00	637.92	33,812.40
08/25/22	08/25/22	Purchase - Principal 3137BM6P6	1.00	404.72	34,217.12
08/25/22	08/25/22	Purchase - Principal 3137BM6P6	1.00	404.72	34,621.84
08/25/22	08/25/22	Purchase - Principal 3137BM6P6	1.00	1,850.15	36,471.99
08/25/22	08/25/22	Purchase - Principal 3137FKK39	1.00	15.11	36,487.10
08/25/22	08/25/22	Purchase - Principal 3137FQ3V3	1.00	3,890.87	40,377.97
08/25/22	08/25/22	IP Fees July 2022	1.00	(2,611.85)	37,766.12
08/25/22	08/25/22	U.S. Bank Fees June 2022	1.00	(162.24)	37,603.88
08/26/22	08/26/22	Purchase - Principal 83050PDR7	1.00	403,740.67	441,344.55
08/30/22	08/30/22	Purchase - Interest 254687FK7	1.00	3,500.00	444,844.55
08/31/22	08/31/22	Purchase - Correction to Principal 3137BM6P6 from 08/25/2022	1.00	1,850.14	446,694.69
08/31/22	08/31/22	Redemption - Reversal of Principal 3137BM6P6 from 08/25/2022	1.00	(1,850.15)	444,844.54
08/31/22	09/01/22	Accrual Income Div Reinvestment - Distributions	1.00	242.48	445,087.02



Account Statement

For the Month Ending **August 31, 2022**

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					445,087.02
	Month of August	Fiscal YTD January-August			
Opening Balance	81,990.86	255,176.68	Closing Balance	445,087.02	
Purchases	1,953,799.39	7,603,337.35	Average Monthly Balance	122,241.37	
Redemptions (Excl. Checks)	(1,590,703.23)	(7,413,427.01)	Monthly Distribution Yield	2.30%	
Check Disbursements	0.00	0.00			
Closing Balance	445,087.02	445,087.02			
Cash Dividends and Income	242.48	623.32			