



CITY OF LAKE ELSINORE
INVESTMENT REPORT

CITY OF LAKE ELSINORE
INVESTMENT REPORT OF POOLED CASH AND INVESTMENTS
AS OF September 30, 2022

	BANK BALANCE	DEPOSITS IN TRANSIT	OUTSTANDING CHECKS	BOOK BALANCE
CASH ACCOUNTS				
Bank Accounts:				
General Checking Account	\$ 4,778,340	\$ 53,579	\$ (1,973,321)	\$ 2,858,598
Cash On Hand:				
Cashier Drawers #1 & #2	-	-	-	300
City of Lake Elsinore Petty Cash Fund	-	-	-	2,000
Total Cash Accounts	4,778,340	53,579	(1,973,321)	2,860,898
INVESTMENTS				
Local Agency Investment Funds	71,414,822	-	-	71,414,822
CAMP Investments:				
CAMP Pool Account	147,319	-	-	147,319
U.S. Treasury Bond / Note	13,504,356	-	-	13,504,356
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	269,081	-	-	269,081
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	1,734,796	-	-	1,734,796
Sub-total Investments	103,838,980	-	-	103,838,980
Market Value Adjustment:				
Unrealized Gain/(Loss) at 06/30/2022	(2,086,039)	-	-	(2,832,560)
Total Investments	101,752,941	-	-	101,006,420
Total Pooled Cash and Investments	\$ 106,531,282	\$ 53,579	\$ (1,973,321)	\$ 103,867,318
TOTAL POOLED CASH AND INVESTMENTS				\$ 103,867,318

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

October 10, 2022
Date

CITY OF LAKE ELSINORE
POOLED CASH AND INVESTMENTS BY FUND
AS OF September 30, 2022

<u>FUND NO</u>	<u>FUND NAME</u>	<u>AMOUNT</u>
100	General	\$ 11,862,969
102	Measure Z	14,892,360
106	Affordable Housing In Lieu	584,227
107	Developer Agreement Revenue	59,364
108	American Rescue Plan	9,875,093
109	Road Maintenance and Rehabilitation (SB1)	989,570
110	State Gas Tax	519,681
112	Measure A	1,743,751
114	SB1186 CASP Education Program	47,443
116	City Hall-Public Works DIF	192,732
117	Community Center DIF	124,533
118	Lake Side Facility DIF	218,908
119	Animal Shelter DIF	6,266
121	T.R.I.P.-2014A	505
135	Lighting & Landscape Maintenance - Dist. No. 1	666,167
140	Geothermal	11,557
160	PEG Grant	68,164
180	Launch Pointe	1,688,956
202	La Strada RBBD	23,570
203	E.L.S.P. - S.T.I.F.	3,323,720
205	Traffic Impact Fee	222,156
211	Storm Drain C.I.P.	3,016,112
221	Quimby Park C.I.P.	289,026
231	Library C.I.P.	1,297,405
232	City Fire Protection	506,679
300	Insurance Service	732,096
305	Information Systems Service	2,498,667
310	Support Service	10,647
315	Fleet Service	855,942
320	Facilities Service	2,241,867
332	CFD 2006-1 Improvement Area B, Summerly	461
337	CFD 2016-2 Canyon Hills	8,745
345	CFD 2003-2 Improvement Area D, Canyon Hills	3,666
346	CFD 2014-1 Southshore	67,176
354	CFD 90-2 Tuscany Hills	18,888
361	CFD 2022-2 Lakeshore Improvement	13,698
363	CFD 2022-3 Lakeside	40,000
366	CFD 2005-6 City Center Townhomes	6,047
368	CFD 2006-2 Viscaya	12,709
377	CFD 2006-6 Tessara	5,680

CITY OF LAKE ELSINORE
POOLED CASH AND INVESTMENTS BY FUND
AS OF September 30, 2022

<u>FUND NO</u>	<u>FUND NAME</u>	<u>AMOUNT</u>
378	CFD 2006-8 Running Deer Estates	6,614
384	CFD 2003-2 Area B Canyon Hills Improvement Area	6,938
385	CFD 2004-3 Area 2 Rosetta Canyon Improvement Area	4,926
388	CFD 2007-6 Holiday Inn Express	12
389	CFD 88-3 (2008A) West Lake Elsinore Series A	2,306
395	CFD 2018-1 Wasson Canyon II Improvement Area	3,119
500	Capital Improvement Plan	10,225,377
540	Successor To RDA Diamond Stadium	2,160,613
603	Endowment Trust - Carl Graves	56,778
604	Endowment Trust - Korn Memorial	33,208
605	Public Improvement Trust	1,652,110
606	Mobile Source Air Pollution Reduction	213,112
608	Trust Deposit & Pre Paid Expense	2,032,281
617	Successor Agency Housing	22,428,506
620	Cost Recovery System	5,818,095
631	Lake Destratification Equipment Replacement	460,059
655	CFD 2015-1s Law, Fire, Paramedic Services	16,062
	Total Pooled Cash & Investments	\$ 103,867,318

CITY OF LAKE ELSINORE
SUMMARY OF POLICY LIMITATIONS
FOR THE MONTH ENDING September 30, 2022

<u>TYPES OF SECURITIES</u>	<u>MAXIMUM PERCENTAGE</u>	<u>DIVERSIFICATION PERCENTAGE</u>	<u>CURRENT BALANCE</u>
CAMP - Pooled Sweep Account	Unlimited	0.14%	\$ 147,319
U.S. Treasury Bond / Note	Unlimited	13.01%	\$ 13,504,356
Supra-National Agency Bond / Note	30%	1.33%	\$ 1,377,948
Municipal Bond / Note	Unlimited	1.29%	\$ 1,336,023
Federal Agency Collateralized Mortgage Obligation	40%	0.26%	\$ 269,081
Federal Agency Bond / Note	Unlimited	4.97%	⁽¹⁾ \$ 5,161,605
Corporate Note	30%	8.32%	\$ 8,643,030
Negotiable Certificates of Deposit	30%	0.24%	\$ 250,000
Asset-Backed Security / Collateralized Mortgage	20%	1.67%	\$ 1,734,796
LAIF (Local Agency Investment Funds)	\$150 Million	68.77%	⁽²⁾ \$ 71,414,822
TOTAL		<u>100.00%</u>	<u>\$ 103,838,980</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 10/06/22



PMIA Average Monthly Effective Yields⁽¹⁾

September	1.513
August	1.276
July	1.090

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⁾ 08/31/22 \$229.3 billion

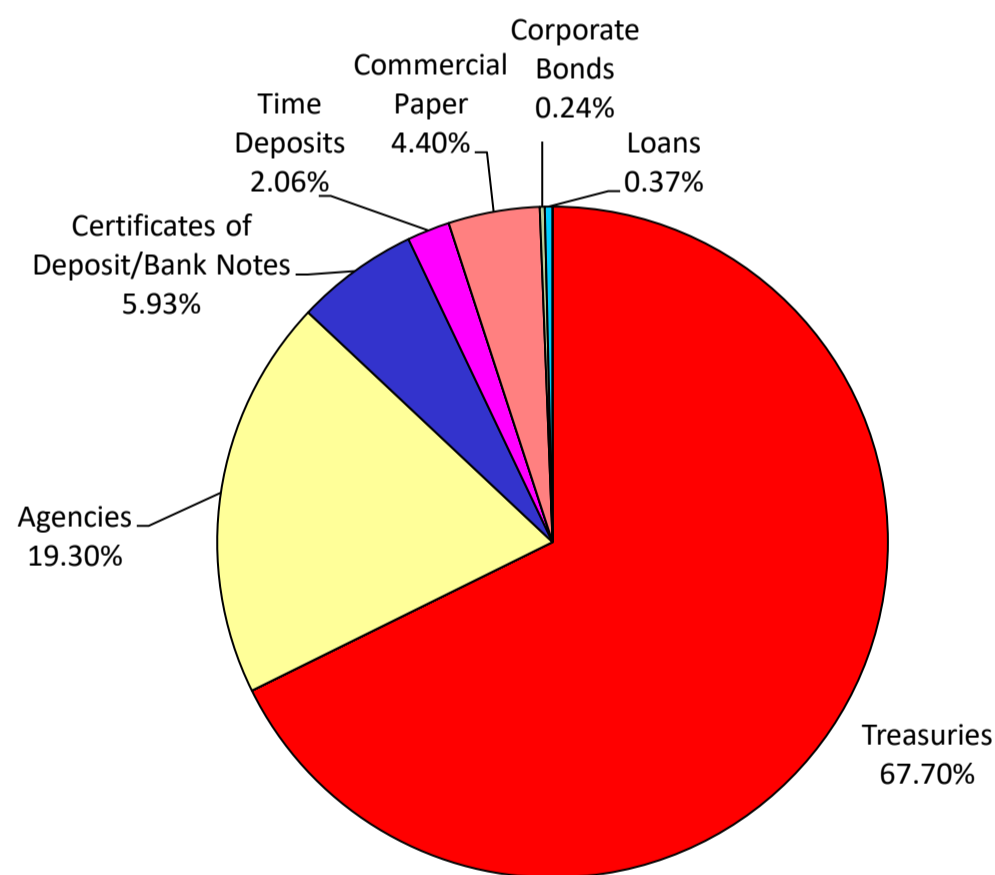


Chart does not include \$4,017,000.00 in mortgages, which equates to 0.002%. Percentages may not total 100% due to rounding.

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 September 30, 2022

<u>Yield</u>	<u>Purchase Date</u>	<u>Maturity Rate</u>
1.513%	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>\$ (18,500,000)</u>	<u>\$ 71,414,822</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 **September 30, 2022**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

CAMP Pool	
Opening Market Value	445,087.02
Purchases	24,108.74
Redemptions	(321,876.84)
Unsettled Trades	0.00
Change in Value	0.00

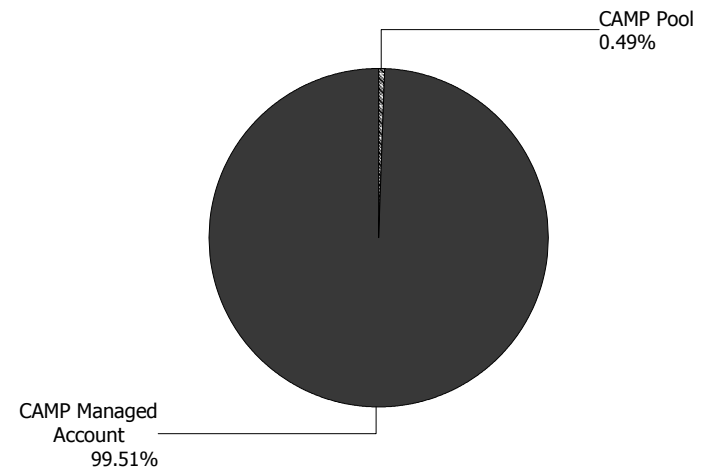
Closing Market Value	\$147,318.92
Cash Dividends and Income	622.43

CAMP Managed Account	
Opening Market Value	30,081,523.13
Purchases	318,978.84
Redemptions	(92.42)
Unsettled Trades	0.00
Change in Value	(507,376.85)

Closing Market Value	\$29,893,032.70
Cash Dividends and Income	23,266.13

Asset Summary		
	September 30, 2022	August 31, 2022
CAMP Pool	147,318.92	445,087.02
CAMP Managed Account	29,893,032.70	30,081,523.13
Total	\$30,040,351.62	\$30,526,610.15

Asset Allocation





Managed Account Summary Statement

For the Month Ending **September 30, 2022**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Transaction Summary - Money Market		Transaction Summary - Managed Account		Account Total	
Opening Market Value	\$445,087.02	Opening Market Value	\$30,081,523.13	Opening Market Value	\$30,526,610.15
Purchases	24,108.74	Maturities/Calls	(92.42)		
Redemptions	(321,876.84)	Principal Dispositions	0.00		
		Principal Acquisitions	318,978.84		
		Unsettled Trades	0.00		
		Change in Current Value	(507,376.85)		
Closing Market Value	\$147,318.92	Closing Market Value	\$29,893,032.70	Closing Market Value	\$30,040,351.62
Dividend	622.43				

Earnings Reconciliation (Cash Basis) - Managed Account	
Interest/Dividends/Coupons Received	23,391.81
Less Purchased Interest Related to Interest/Coupons	(125.68)
Plus Net Realized Gains/Losses	0.00
Total Cash Basis Earnings	\$23,266.13

Cash Balance	
Closing Cash Balance	\$0.00

Earnings Reconciliation (Accrual Basis)	Managed Account	Total
Ending Amortized Value of Securities	32,114,944.06	32,262,262.98
Ending Accrued Interest	92,825.97	92,825.97
Plus Proceeds from Sales	0.00	321,876.84
Plus Proceeds of Maturities/Calls/Principal Payments	92.42	92.42
Plus Coupons/Dividends Received	23,391.81	23,391.81
Less Cost of New Purchases	(319,104.52)	(343,213.26)
Less Beginning Amortized Value of Securities	(31,794,440.70)	(32,239,527.72)
Less Beginning Accrued Interest	(82,734.63)	(82,734.63)
Dividends	0.00	622.43
Total Accrual Basis Earnings	\$34,974.41	\$35,596.84

Cash Transactions Summary- Managed Account	
Maturities/Calls	0.00
Sale Proceeds	0.00
Coupon/Interest/Dividend Income	23,391.81
Principal Payments	92.42
Security Purchases	(319,104.52)
Net Cash Contribution	295,620.29
Reconciling Transactions	0.00



Portfolio Summary and Statistics

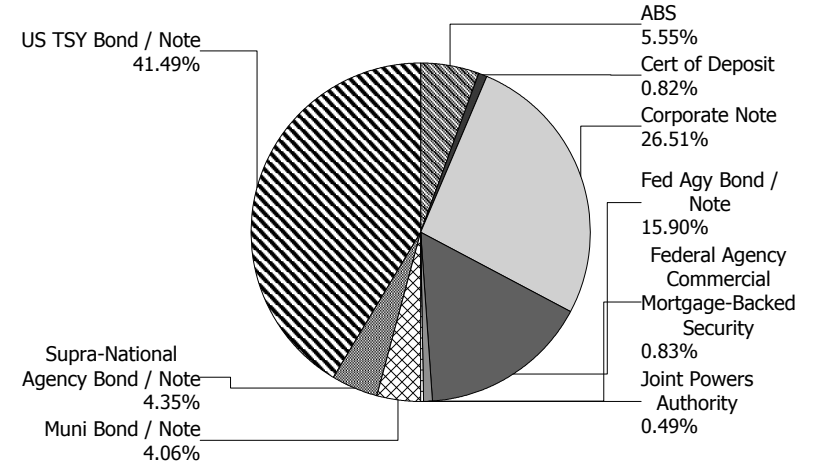
For the Month Ending **September 30, 2022**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Account Summary

Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	13,700,000.00	12,466,097.85	41.49
Supra-National Agency Bond / Note	1,380,000.00	1,306,837.61	4.35
Municipal Bond / Note	1,335,000.00	1,218,157.35	4.06
Federal Agency Commercial Mortgage-Backed Security	256,698.01	249,071.50	0.83
Federal Agency Bond / Note	5,175,000.00	4,777,397.90	15.90
Corporate Note	8,490,000.00	7,963,388.90	26.51
Certificate of Deposit	250,000.00	245,722.75	0.82
Asset-Backed Security	1,735,000.00	1,666,358.84	5.55
Managed Account Sub-Total	32,321,698.01	29,893,032.70	99.51%
Accrued Interest		92,825.97	
Total Portfolio	32,321,698.01	29,985,858.67	
CAMP Pool	147,318.92	147,318.92	0.49
Total Investments	32,469,016.93	30,133,177.59	100.00%

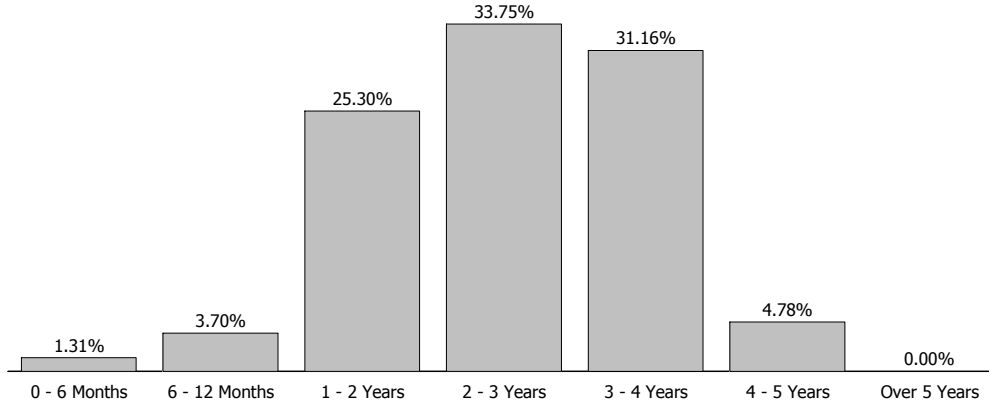
Sector Allocation



Unsettled Trades

0.00 0.00

Maturity Distribution



Characteristics

Yield to Maturity at Cost	1.34%
Yield to Maturity at Market	4.30%
Weighted Average Days to Maturity	962



Managed Account Issuer Summary

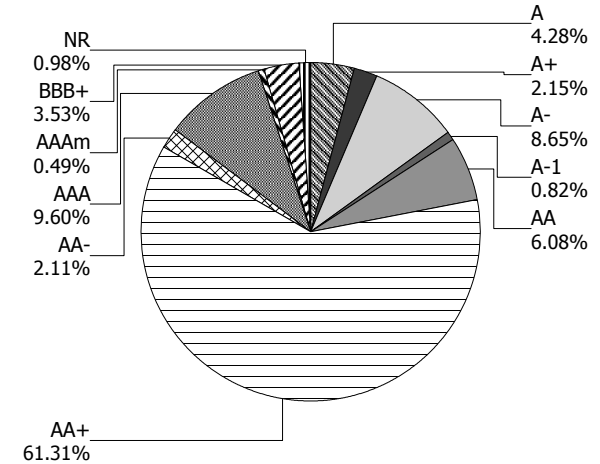
For the Month Ending **September 30, 2022**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Issuer Summary

Issuer	Market Value of Holdings	Percent
ABBOTT LABORATORIES	220,346.55	0.73
AMAZON.COM INC	430,835.93	1.43
AMERICAN EXPRESS CO	75,063.52	0.25
AMERICAN HONDA FINANCE	384,344.80	1.28
APPLE INC	504,066.75	1.68
BANK OF AMERICA CO	423,488.48	1.41
BERKSHIRE HATHAWAY INC	432,497.48	1.44
BMW FINANCIAL SERVICES NA LLC	216,628.58	0.72
CALIFORNIA STATE UNIVERSITY	75,253.05	0.25
CAMP Pool	147,318.92	0.49
CARMAX AUTO OWNER TRUST	313,331.57	1.04
CATERPILLAR INC	198,651.60	0.66
CHAFFEY JOINT UNION HIGH SCHOOL DISTRICT	95,998.00	0.32
CHARLES SCHWAB	99,372.00	0.33
CINTAS CORPORATION NO. 2	62,953.54	0.21
CITIGROUP INC	214,216.43	0.71
CREDIT SUISSE GROUP RK	245,722.75	0.82
DEERE & COMPANY	92,658.90	0.31
DISCOVER FINANCIAL SERVICES	180,528.68	0.60
FANNIE MAE	1,520,643.20	5.06
FEDERAL HOME LOAN BANKS	451,940.95	1.50
FLORIDA STATE BOARD OF ADMIN FIN CORP	281,399.40	0.94
FREDDIE MAC	3,053,885.25	10.17
GENERAL DYNAMICS CORP	218,454.30	0.73
GM FINANCIAL CONSUMER AUTOMOBILE TRUST	80,185.63	0.27
GM FINANCIAL LEASINGTRUST	116,516.64	0.39
GOLDMAN SACHS GROUP INC	391,828.00	1.30
HOME DEPOT INC	23,835.30	0.08
HONDA AUTO RECEIVABLES	94,776.38	0.32
HYUNDAI AUTO RECEIVABLES	147,947.95	0.49
IBM CORP	220,330.13	0.73
INTER-AMERICAN DEVELOPMENT BANK	589,499.08	1.96

Credit Quality (S&P Ratings)





Managed Account Issuer Summary

For the Month Ending **September 30, 2022**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Issuer	Market Value of Holdings	Percent
INTL BANK OF RECONSTRUCTION AND DEV	717,338.53	2.39
JP MORGAN CHASE & CO	454,095.19	1.51
LOS ANGELES COMMUNITY COLLEGE DISTRICT	125,518.40	0.42
MORGAN STANLEY	393,221.20	1.31
NATIONAL AUSTRALIA BANK LTD	240,936.00	0.80
NATIONAL RURAL UTILITIES CO FINANCE CORP	48,191.35	0.16
NEW YORK ST URBAN DEVELOPMENT CORP	298,320.75	0.99
NISSAN AUTO RECEIVABLES	421,795.31	1.40
PACCAR FINANCIAL CORP	164,431.40	0.55
PNC FINANCIAL SERVICES GROUP	393,332.40	1.31
Roche Holding AG	386,728.40	1.29
SAN JUAN UNIFIED SCHOOL DISTRICT	117,185.90	0.39
STATE OF CONNECTICUT	57,495.00	0.19
STATE OF MINNESOTA	90,010.00	0.30
TARGET CORP	35,854.72	0.12
THE BANK OF NEW YORK MELLON CORPORATION	618,510.27	2.06
THE WALT DISNEY CORPORATION	378,054.40	1.26
TOYOTA MOTOR CORP	536,129.66	1.78
UNITED STATES TREASURY	12,466,097.85	41.51
UNITEDHEALTH GROUP INC	198,469.35	0.66
UNIVERSITY OF CALIFORNIA	76,976.85	0.26
USAA CAPITAL CORP	217,138.95	0.72
Total	\$30,040,351.62	100.00%



Managed Account Detail of Securities Held

For the Month Ending **September 30, 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	1,642.66	328,507.31	312,457.01
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	2,527.17	509,853.39	480,703.10
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	10,235.05	2,036,629.57	1,946,847.56
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	2,211.28	517,603.21	473,593.75
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	8,845.11	2,065,511.74	1,894,375.00
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	157.95	246,859.55	224,296.87
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	284.31	445,969.13	403,734.38
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	142.15	147,864.22	132,632.82
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	331.69	346,341.78	309,476.58
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	379.08	390,389.57	353,687.52
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	426.46	447,173.01	397,898.46
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	616.00	636,121.91	574,742.22
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	781.84	816,893.10	729,480.51
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	235.39	71,986.08	66,421.88



Managed Account Detail of Securities Held

For the Month Ending **September 30, 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	2,981.66	930,783.99	841,343.75
US TREASURY N/B NOTES DTD 07/31/2021 0.625% 07/31/2026	91282CCP4	200,000.00	AA+	Aaa	09/01/22	09/06/22	179,007.81	3.53	210.60	179,376.35	174,968.76
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	263.25	228,536.01	218,710.95
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	789.74	692,838.56	656,132.85
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	842.39	736,218.94	699,875.04
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	947.69	825,283.77	787,359.42
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	947.69	822,177.00	787,359.42
Security Type Sub-Total		13,700,000.00					13,504,356.45	1.46	35,799.16	13,422,918.19	12,466,097.85
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	136.96	244,860.36	239,853.53
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	440.97	499,588.65	477,485.00
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	70.56	634,690.02	589,499.08
Security Type Sub-Total		1,380,000.00					1,377,947.95	0.40	648.49	1,379,139.03	1,306,837.61
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	299.70	60,000.00	57,495.00



Managed Account Detail of Securities Held

For the Month Ending **September 30, 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											
CHAFFEY UHSD, CA TXBL GO BONDS DTD 12/05/2019 2.101% 08/01/2024	157411TK5	100,000.00	AA-	Aa1	11/06/19	12/05/19	100,000.00	2.10	350.17	100,000.00	95,998.00
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	125.67	325,000.00	298,320.75
UNIV OF CAL TXBL REV BONDS DTD 07/16/2020 0.883% 05/15/2025	91412HGE7	85,000.00	AA	Aa2	07/10/20	07/16/20	85,000.00	0.88	283.54	85,000.00	76,976.85
FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025	341271AD6	65,000.00	AA	Aa3	09/03/20	09/16/20	65,459.55	1.11	204.42	65,263.80	59,003.10
FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025	341271AD6	85,000.00	AA	Aa3	09/03/20	09/16/20	85,563.55	1.12	267.32	85,323.50	77,157.90
FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025	341271AD6	160,000.00	AA	Aa3	09/03/20	09/16/20	160,000.00	1.26	503.20	160,000.00	145,238.40
MN ST TXBL GO BONDS DTD 08/25/2020 0.630% 08/01/2025	60412AVJ9	100,000.00	AAA	Aaa	08/11/20	08/25/20	100,000.00	0.63	105.00	100,000.00	90,010.00
SAN JUAN USD, CA TXBL GO BONDS DTD 10/29/2020 0.852% 08/01/2025	798306WP7	130,000.00	NR	Aa2	10/16/20	10/29/20	130,000.00	0.85	184.60	130,000.00	117,185.90
LOS ANGELES CCD, CA TXBL GO BONDS DTD 11/10/2020 0.773% 08/01/2025	54438CYK2	140,000.00	AA+	Aaa	10/30/20	11/10/20	140,000.00	0.77	180.37	140,000.00	125,518.40
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	305.29	85,000.00	75,253.05

Security Type Sub-Total		1,335,000.00					1,336,023.10	1.06	2,809.28	1,335,587.30	1,218,157.35
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Federal Agency Commercial Mortgage-Backed Security

FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023	3137FKK39	5,584.98	AA+	Aaa	12/07/18	12/17/18	5,584.96	3.20	14.91	5,584.98	5,506.57
FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/01/2024	3137FO3V3	1,113.03	AA+	Aaa	11/20/19	11/26/19	1,113.00	2.09	1.94	1,113.02	1,113.03
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	255,728.50	242,451.90



Managed Account Detail of Securities Held

For the Month Ending **September 30, 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
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Federal Agency Commercial Mortgage-Backed Security

Security Type Sub-Total		256,698.01					269,080.77	1.98	654.77	262,426.50	249,071.50
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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	59.90	375,021.31	361,452.38
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	83.85	524,946.09	506,033.32
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	186.20	324,579.31	311,548.25
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	352.43	349,884.75	335,072.85
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	279.86	324,857.47	310,415.95
FREDDIE MAC NOTES DTD 12/04/2020 0.250% 12/04/2023	3137EAF A2	300,000.00	AA+	Aaa	12/02/20	12/04/20	299,703.00	0.28	243.75	299,883.64	286,104.90
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	811.81	349,118.68	318,044.65
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	966.15	349,630.80	318,824.80
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	309.90	423,811.79	381,025.25
FANNIE MAE NOTES DTD 08/27/2020 0.375% 08/25/2025	3135G05X7	350,000.00	AA+	Aaa	08/25/20	08/27/20	348,362.00	0.47	131.25	349,048.99	312,638.55
FEDERAL HOME LOAN BANK NOTES DTD 09/11/2020 0.375% 09/04/2025	3130AK5E2	150,000.00	AA+	Aaa	09/10/20	09/11/20	149,550.00	0.44	42.19	149,735.54	133,896.30
FREDDIE MAC NOTES DTD 09/25/2020 0.375% 09/23/2025	3137EAEX3	700,000.00	AA+	Aaa	09/23/20	09/25/20	697,893.00	0.44	58.33	698,743.19	623,576.80



Managed Account Detail of Securities Held

For the Month Ending **September 30, 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
Federal Agency Bond / Note												
FANNIE MAE NOTES DTD 11/12/2020 0.500% 11/07/2025		3135G06G3	650,000.00	AA+	Aaa	11/09/20	11/12/20	647,673.00	0.57	1,300.00	648,552.17	578,763.90
Security Type Sub-Total			5,175,000.00					5,161,604.98	0.41	4,825.62	5,167,813.73	4,777,397.90
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	2,644.44	400,720.04	393,332.40
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	28.44	104,974.42	99,372.00
BANK OF NY MELLON CORP NOTES (CALLABLE) DTD 04/26/2021 0.500% 04/26/2024		06406RAS6	210,000.00	A	A1	04/19/21	04/26/21	209,775.30	0.54	452.08	209,882.52	196,997.64
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	6,544.44	407,577.28	393,221.20
AMERICAN HONDA FINANCE CORP NOTE DTD 06/27/2019 2.400% 06/27/2024		02665WCZ2	400,000.00	A-	A3	07/11/19	07/15/19	398,016.00	2.51	2,506.67	399,303.57	384,344.80
GOLDMAN SACHS GROUP INC (CALLABLE) BONDS DTD 07/08/2014 3.850% 07/08/2024		38141EC23	400,000.00	BBB+	A2	07/08/19	07/11/19	418,632.00	2.84	3,550.56	405,966.97	391,828.00
BMW US CAPITAL LLC CORPORATE NOTES DTD 08/12/2021 0.750% 08/12/2024		05565EBU8	70,000.00	A	A2	08/09/21	08/12/21	69,993.70	0.75	71.46	69,996.09	64,811.88
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	602.78	399,373.20	378,054.40
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	36.46	99,957.89	92,658.90
PACCAR FINANCIAL CORP CORPORATE NOTES DTD 02/06/2020 1.800% 02/06/2025		69371RO66	175,000.00	A+	A1	10/22/20	10/29/20	182,894.25	0.73	481.25	179,344.11	164,431.40



Managed Account Detail of Securities Held

For the Month Ending **September 30, 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											
AMERICAN EXPRESS CO CORP NOTES (CALLABLE) DTD 03/04/2022 2.250% 03/04/2025	025816C00	80,000.00	BBB+	A2	03/01/22	03/04/22	79,919.20	2.29	135.00	79,934.76	75,063.52
ROCHE HOLDINGS INC (CALLABLE) CORPORATE DTD 03/10/2022 2.132% 03/10/2025	771196BT8	410,000.00	AA	Aa2	03/03/22	03/10/22	410,000.00	2.13	509.90	410,000.00	386,728.40
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	343.13	24,963.59	23,835.30
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	3,176.25	238,672.56	214,216.43
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	921.92	64,987.67	62,953.54
USAA CAPITAL CORP CORPORATE NOTES DTD 05/26/2022 3.375% 05/01/2025	90327OD89	225,000.00	AA	Aa1	05/23/22	05/26/22	224,264.25	3.49	2,636.72	224,352.18	217,138.95
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	2,406.25	550,568.77	504,066.75
GENERAL DYNAMICS CORP (CALLABLE) CORP NO DTD 05/11/2018 3.500% 05/15/2025	369550BG2	225,000.00	A-	A3	10/16/20	10/20/20	252,247.50	0.80	2,975.00	240,192.13	218,454.30
JPMORGAN CHASE & CO (CALLABLE) CORP NOTE DTD 06/01/2021 0.824% 06/01/2025	46647PCH7	315,000.00	A-	A1	05/24/21	06/01/21	315,000.00	0.82	865.20	315,000.00	291,547.31
AMAZON INC CORP NOTES (CALLABLE) DTD 06/03/2020 0.800% 06/03/2025	023135B08	475,000.00	AA	A1	06/03/20	06/05/20	474,767.25	0.81	1,245.56	474,875.46	430,835.93
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	2,722.22	250,000.00	240,936.00



Managed Account Detail of Securities Held

For the Month Ending **September 30, 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												
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	704.38	49,988.28	48,191.35
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	998.47	99,913.06	97,788.90
IBM CORP CORPORATE NOTES DTD 07/27/2022 4.000% 07/27/2025		459200KS9	225,000.00	A-	A3	07/20/22	07/27/22	225,000.00	4.00	1,600.00	225,000.00	220,330.13
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	1,453.13	243,282.04	217,893.83
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	387.50	243,856.10	220,346.55
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	1,099.69	225,000.00	205,594.65
JPMORGAN CHASE & CO CORP NOTES (CALLABLE) DTD 02/24/2022 2.595% 02/24/2026		46647PCV6	175,000.00	A-	A1	02/16/22	02/24/22	175,000.00	2.60	466.74	175,000.00	162,547.88
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	977.50	224,715.94	198,469.35
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	466.72	144,749.00	127,064.08
BMW US CAPITAL LLC (CALLABLE) CORPORATE DTD 08/12/2021 1.250% 08/12/2026		05565EBW4	175,000.00	A	A2	08/12/21	08/16/21	174,947.50	1.26	297.74	174,959.34	151,816.70



Managed Account Detail of Securities Held

For the Month Ending **September 30, 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												
CATERPILLAR FINL SERVICE CORPORATE NOTES DTD 01/10/2022 1.700% 01/08/2027		14913R2U0	225,000.00	A	A2	01/11/22	01/13/22	223,863.75	1.81	881.88	224,026.61	198,651.60
TARGET CORP CORP NOTES (CALLABLE) DTD 01/24/2022 1.950% 01/15/2027		87612EBM7	40,000.00	A	A2	01/19/22	01/24/22	39,932.00	1.99	164.67	39,941.36	35,854.72
BANK OF NY MELLON CORP (CALLABLE) CORPOR DTD 01/26/2022 2.050% 01/26/2027		06406RBA4	475,000.00	A	A1	01/26/22	01/28/22	473,945.50	2.10	1,758.16	474,087.72	421,512.63
BERKSHIRE HATHAWAY CORP NOTES (CALLABLE) DTD 03/15/2022 2.300% 03/15/2027		084664CZ2	475,000.00	AA	Aa2	03/15/22	03/17/22	466,089.00	2.70	485.56	467,056.31	432,497.48
Security Type Sub-Total			8,490,000.00					8,643,030.00	1.95	46,597.87	8,562,218.97	7,963,388.90
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	811.25	250,000.00	245,722.75
Security Type Sub-Total			250,000.00					250,000.00	0.59	811.25	250,000.00	245,722.75
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	84,992.31	82,962.35
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	34,998.05	33,554.29
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	74,994.68	72,398.30
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	294,996.48	282,539.41
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	324,975.26	311,276.68



Managed Account Detail of Securities Held

For the Month Ending **September 30, 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											
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	99,983.24	94,776.38
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	109,983.40	106,502.51
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	79,985.60	75,549.65
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	194,966.74	180,528.68
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	84,998.25	80,185.63
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	209,995.25	206,829.06
NAROT 2022-B A3 DTD 09/28/2022 4.460% 05/17/2027	65480JAC4	140,000.00	AAA	Aaa	09/20/22	09/28/22	139,971.03	4.46	52.03	139,971.08	139,255.90
Security Type Sub-Total		1,735,000.00					1,734,795.85	1.23	679.53	1,734,840.34	1,666,358.84
Managed Account Sub-Total		32,321,698.01					32,276,839.10	1.34	92,825.97	32,114,944.06	29,893,032.70
Joint Powers Authority											
CAMP Pool		147,318.92	AAA	NR			147,318.92		0.00	147,318.92	147,318.92
Liquid Sub-Total		147,318.92					147,318.92		0.00	147,318.92	147,318.92
Securities Sub-Total		\$32,469,016.93					\$32,424,158.02	1.34%	\$92,825.97	\$32,262,262.98	\$30,040,351.62
Accrued Interest											\$92,825.97
Total Investments											\$30,133,177.59



Managed Account Fair Market Value & Analytics

For the Month Ending **September 30, 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		96.14	312,457.01	(21,366.23)	(16,050.30)	1.72	4.31
US TREASURY NOTES	DTD 06/30/2017 2.000% 06/30/2024	912828XX3	500,000.00	HSBC		96.14	480,703.10	(43,652.37)	(29,150.29)	1.72	4.31
US TREASURY NOTES	DTD 06/30/2017 2.000% 06/30/2024	912828XX3	2,025,000.00	HSBC		96.14	1,946,847.56	(107,973.73)	(89,782.01)	1.72	4.31
US TREASURY NOTES	DTD 12/31/2019 1.750% 12/31/2024	912828YY0	500,000.00	WELLS_F		94.72	473,593.75	(60,820.31)	(44,009.46)	2.21	4.23
US TREASURY NOTES	DTD 12/31/2019 1.750% 12/31/2024	912828YY0	2,000,000.00	WELLS_F		94.72	1,894,375.00	(236,250.00)	(171,136.74)	2.21	4.23
US TREASURY NOTES	DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	250,000.00	GOLDMAN		89.72	224,296.87	(20,859.38)	(22,562.68)	2.74	4.25
US TREASURY NOTES	DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	450,000.00	MERRILL		89.72	403,734.38	(39,919.92)	(42,234.75)	2.74	4.25
US TREASURY NOTES	DTD 12/31/2020 0.375% 12/31/2025	91282CBC4	150,000.00	CITIGRP		88.42	132,632.82	(14,419.91)	(15,231.40)	3.23	4.22
US TREASURY NOTES	DTD 12/31/2020 0.375% 12/31/2025	91282CBC4	350,000.00	JPM_CHA		88.42	309,476.58	(35,382.80)	(36,865.20)	3.23	4.22
US TREASURY NOTES	DTD 12/31/2020 0.375% 12/31/2025	91282CBC4	400,000.00	CITIGRP		88.42	353,687.52	(34,281.23)	(36,702.05)	3.23	4.22
US TREASURY NOTES	DTD 12/31/2020 0.375% 12/31/2025	91282CBC4	450,000.00	JPM_CHA		88.42	397,898.46	(48,269.51)	(49,274.55)	3.23	4.22
US TREASURY NOTES	DTD 12/31/2020 0.375% 12/31/2025	91282CBC4	650,000.00	BNP_PAR		88.42	574,742.22	(57,509.73)	(61,379.69)	3.23	4.22
US TREASURY NOTES	DTD 12/31/2020 0.375% 12/31/2025	91282CBC4	825,000.00	CITIGRP		88.42	729,480.51	(84,755.82)	(87,412.59)	3.23	4.22
US TREASURY N/B NOTES	DTD 04/30/2021 0.750% 04/30/2026	91282CBW0	75,000.00	BMO		88.56	66,421.88	(5,036.13)	(5,564.20)	3.53	4.22
US TREASURY N/B NOTES	DTD 04/30/2021 0.750% 04/30/2026	91282CBW0	950,000.00	CITIGRP		88.56	841,343.75	(85,500.00)	(89,440.24)	3.53	4.22
US TREASURY N/B NOTES	DTD 07/31/2021 0.625% 07/31/2026	91282CCP4	200,000.00	BMO		87.48	174,968.76	(4,039.05)	(4,407.59)	3.79	4.19
US TREASURY N/B NOTES	DTD 07/31/2021 0.625% 07/31/2026	91282CCP4	250,000.00	HSBC		87.48	218,710.95	(7,539.05)	(9,825.06)	3.79	4.19



Managed Account Fair Market Value & Analytics

For the Month Ending **September 30, 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	750,000.00	BMO		87.48	656,132.85	(34,335.90)	(36,705.71)	3.79	4.19
DTD 07/31/2021 0.625% 07/31/2026											
US TREASURY N/B NOTES		91282CCP4	800,000.00	HSBC		87.48	699,875.04	(32,468.71)	(36,343.90)	3.79	4.19
DTD 07/31/2021 0.625% 07/31/2026											
US TREASURY N/B NOTES		91282CCP4	900,000.00	MERRILL		87.48	787,359.42	(31,675.74)	(37,924.35)	3.79	4.19
DTD 07/31/2021 0.625% 07/31/2026											
US TREASURY N/B NOTES		91282CCP4	900,000.00	BMO		87.48	787,359.42	(32,203.08)	(34,817.58)	3.79	4.19
DTD 07/31/2021 0.625% 07/31/2026											
Security Type Sub-Total			13,700,000.00				12,466,097.85	(1,038,258.60)	(956,820.34)	2.85	4.24
Supra-National Agency Bond / Note											
INTL BK OF RECON AND DEV NOTE		459058JV6	245,000.00	TD		97.90	239,853.53	(4,639.32)	(5,006.83)	0.55	3.99
DTD 04/20/2021 0.125% 04/20/2023											
INTL BK RECON & DEVELOP NOTES		459058JM6	500,000.00	TD		95.50	477,485.00	(21,440.00)	(22,103.65)	1.15	4.31
DTD 11/24/2020 0.250% 11/24/2023											
INTER-AMERICAN DEVEL BK NOTES		4581X0DZ8	635,000.00	JPM_CHA		92.83	589,499.08	(45,031.02)	(45,190.94)	1.97	4.31
DTD 09/23/2021 0.500% 09/23/2024											
Security Type Sub-Total			1,380,000.00				1,306,837.61	(71,110.34)	(72,301.42)	1.41	4.25
Municipal Bond / Note											
CT ST TXBL GO BONDS		20772KJW0	60,000.00	SIEBERT		95.83	57,495.00	(2,505.00)	(2,505.00)	1.72	4.50
DTD 06/11/2020 1.998% 07/01/2024											
CHAFFEY UHSD, CA TXBL GO BONDS		157411TK5	100,000.00	RBC		96.00	95,998.00	(4,002.00)	(4,002.00)	1.80	4.39
DTD 12/05/2019 2.101% 08/01/2024											
NY ST URBAN DEV CORP TXBL REV BONDS		650036DT0	325,000.00	WELLS_F		91.79	298,320.75	(26,679.25)	(26,679.25)	2.44	4.43
DTD 12/23/2020 0.870% 03/15/2025											
UNIV OF CAL TXBL REV BONDS		91412HGE7	85,000.00	JPM_CHA	04/15/25	90.56	76,976.85	(8,023.15)	(8,023.15)	2.51	4.75
DTD 07/16/2020 0.883% 05/15/2025											
FL ST BOARD OF ADMIN TXBL REV BONDS		341271AD6	65,000.00	MERRILL		90.77	59,003.10	(6,456.45)	(6,260.70)	2.70	4.88
DTD 09/16/2020 1.258% 07/01/2025											
FL ST BOARD OF ADMIN TXBL REV BONDS		341271AD6	85,000.00	MERRILL		90.77	77,157.90	(8,405.65)	(8,165.60)	2.70	4.88
DTD 09/16/2020 1.258% 07/01/2025											



Managed Account Fair Market Value & Analytics

For the Month Ending **September 30, 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
Municipal Bond / Note											
FL ST BOARD OF ADMIN TXBL REV BONDS		341271AD6	160,000.00	MERRILL		90.77	145,238.40	(14,761.60)	(14,761.60)	2.70	4.88
DTD 09/16/2020 1.258% 07/01/2025											
MN ST TXBL GO BONDS		60412AVJ9	100,000.00	MORGAN_		90.01	90,010.00	(9,990.00)	(9,990.00)	2.81	4.42
DTD 08/25/2020 0.630% 08/01/2025											
SAN JUAN USD, CA TXBL GO BONDS		798306WP7	130,000.00	KEYBANC		90.14	117,185.90	(12,814.10)	(12,814.10)	2.80	4.60
DTD 10/29/2020 0.852% 08/01/2025											
LOS ANGELES CCD, CA TXBL GO BONDS		54438CYK2	140,000.00	MERRILL		89.66	125,518.40	(14,481.60)	(14,481.60)	2.81	4.71
DTD 11/10/2020 0.773% 08/01/2025											
CA ST UNIV TXBL REV BONDS		13077DOD7	85,000.00	JPM_CHA		88.53	75,253.05	(9,746.95)	(9,746.95)	3.04	4.91
DTD 07/29/2021 0.862% 11/01/2025											

Security Type Sub-Total			1,335,000.00				1,218,157.35	(117,865.75)	(117,429.95)	2.56	4.63
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Federal Agency Commercial Mortgage-Backed Security											
FHMS KP05 A		3137FKK39	5,584.98	CSFB		98.60	5,506.57	(78.39)	(78.41)	0.79	5.11
DTD 12/01/2018 3.203% 07/01/2023											
FHMS KJ27 A1		3137FQ3V3	1,113.03	JPM_CHAS		100.00	1,113.03	0.03	0.01	0.28	2.09
DTD 11/01/2019 2.092% 07/01/2024											
FHMS K043 A2		3137BGK24	250,000.00	CITIGRP		96.98	242,451.90	(19,930.91)	(13,276.60)	2.04	4.53
DTD 03/01/2015 3.062% 12/01/2024											

Security Type Sub-Total			256,698.01				249,071.50	(20,009.27)	(13,355.00)	2.01	4.53
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Federal Agency Bond / Note											
FREDDIE MAC NOTES		3137EAEW5	375,000.00	NOMURA		96.39	361,452.38	(13,616.10)	(13,568.93)	0.94	4.21
DTD 09/04/2020 0.250% 09/08/2023											
FREDDIE MAC NOTES		3137EAEW5	525,000.00	WELLS_F		96.39	506,033.32	(18,793.43)	(18,912.77)	0.94	4.21
DTD 09/04/2020 0.250% 09/08/2023											
FREDDIE MAC NOTES		3137EAEY1	325,000.00	WELLS_F		95.86	311,548.25	(12,239.50)	(13,031.06)	1.04	4.22
DTD 10/16/2020 0.125% 10/16/2023											
FREDDIE MAC NOTES		3137EAEZ8	350,000.00	CITIGRP		95.74	335,072.85	(14,612.15)	(14,811.90)	1.10	4.26
DTD 11/05/2020 0.250% 11/06/2023											
FANNIE MAE NOTES		3135G06H1	325,000.00	NOMURA		95.51	310,415.95	(14,213.55)	(14,441.52)	1.16	4.26
DTD 11/25/2020 0.250% 11/27/2023											



Managed Account Fair Market Value & Analytics

For the Month Ending **September 30, 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
Federal Agency Bond / Note										
FREDDIE MAC NOTES DTD 12/04/2020 0.250% 12/04/2023	3137EAF2	300,000.00	CITIGRP		95.37	286,104.90	(13,598.10)	(13,778.74)	1.18	4.33
FEDERAL HOME LOAN BANK NOTES DTD 04/16/2020 0.500% 04/14/2025	3130AJHU6	350,000.00	CITIGRP		90.87	318,044.65	(30,219.35)	(31,074.03)	2.52	4.34
FANNIE MAE NOTES DTD 04/24/2020 0.625% 04/22/2025	3135G03U5	350,000.00	CITIGRP		91.09	318,824.80	(30,454.20)	(30,806.00)	2.54	4.34
FREDDIE MAC NOTES DTD 07/23/2020 0.375% 07/21/2025	3137EAEU9	425,000.00	WELLS_F		89.65	381,025.25	(41,858.25)	(42,786.54)	2.79	4.33
FANNIE MAE NOTES DTD 08/27/2020 0.375% 08/25/2025	3135G05X7	350,000.00	BARCLAY		89.33	312,638.55	(35,723.45)	(36,410.44)	2.89	4.33
FEDERAL HOME LOAN BANK NOTES DTD 09/11/2020 0.375% 09/04/2025	3130AK5E2	150,000.00	WELLS_F		89.26	133,896.30	(15,653.70)	(15,839.24)	2.91	4.32
FREDDIE MAC NOTES DTD 09/25/2020 0.375% 09/23/2025	3137EAEX3	700,000.00	CITIGRP		89.08	623,576.80	(74,316.20)	(75,166.39)	2.97	4.32
FANNIE MAE NOTES DTD 11/12/2020 0.500% 11/07/2025	3135G06G3	650,000.00	BARCLAY		89.04	578,763.90	(68,909.10)	(69,788.27)	3.07	4.31
Security Type Sub-Total		5,175,000.00				4,777,397.90	(384,207.08)	(390,415.83)	2.05	4.29
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	98.33	393,332.40	(9,515.60)	(7,387.64)	1.21	4.82
CHARLES SCHWAB CORP NOTES (CALLABLE) DTD 03/18/2021 0.750% 03/18/2024	808513BN4	105,000.00	CSFB	02/18/24	94.64	99,372.00	(5,575.50)	(5,602.42)	1.38	4.57
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	93.81	196,997.64	(12,777.66)	(12,884.88)	1.48	4.63
MORGAN STANLEY CORP NOTES DTD 04/28/2014 3.875% 04/29/2024	61746BDO6	400,000.00	WELLS_FA		98.31	393,221.20	(29,694.80)	(14,356.08)	1.52	5.00
AMERICAN HONDA FINANCE CORP NOTE DTD 06/27/2019 2.400% 06/27/2024	02665WCZ2	400,000.00	WELLS_FA		96.09	384,344.80	(13,671.20)	(14,958.77)	1.71	4.77



Managed Account Fair Market Value & Analytics

For the Month Ending **September 30, 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										
GOLDMAN SACHS GROUP INC (CALLABLE) BONDS DTD 07/08/2014 3.850% 07/08/2024	38141EC23	400,000.00	SUSQ	04/08/24	97.96	391,828.00	(26,804.00)	(14,138.97)	1.48	5.07
BMW US CAPITAL LLC CORPORATE NOTES DTD 08/12/2021 0.750% 08/12/2024	05565EBU8	70,000.00	GOLDMAN		92.59	64,811.88	(5,181.82)	(5,184.21)	1.85	4.96
WALT DISNEY COMPANY/THE (CALLABLE) DTD 09/06/2019 1.750% 08/30/2024	254687FK7	400,000.00	JPM_CHAS	07/30/24	94.51	378,054.40	(20,313.60)	(21,318.80)	1.81	4.78
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 09/10/2021 0.625% 09/10/2024	24422EVU0	100,000.00	HSBC		92.66	92,658.90	(7,276.10)	(7,298.99)	1.93	4.62
PACCAR FINANCIAL CORP CORPORATE NOTES DTD 02/06/2020 1.800% 02/06/2025	69371RO66	175,000.00	MERRILL		93.96	164,431.40	(18,462.85)	(14,912.71)	2.30	4.54
AMERICAN EXPRESS CO CORP NOTES (CALLABLE) DTD 03/04/2022 2.250% 03/04/2025	025816CO0	80,000.00	BARCLAY	02/01/25	93.83	75,063.52	(4,855.68)	(4,871.24)	2.28	4.98
ROCHE HOLDINGS INC (CALLABLE) CORPORATE DTD 03/10/2022 2.132% 03/10/2025	771196BT8	410,000.00	DEUTSCH	02/10/25	94.32	386,728.40	(23,271.60)	(23,271.60)	2.31	4.61
HOME DEPOT INC (CALLABLE) CORPORATE NOTE DTD 03/28/2022 2.700% 04/15/2025	437076CM2	25,000.00	MORGAN_	03/15/25	95.34	23,835.30	(1,120.95)	(1,128.29)	2.44	4.66
CITIGROUP INC CORP NOTES DTD 04/27/2015 3.300% 04/27/2025	172967JP7	225,000.00	MKTX		95.21	214,216.43	(35,522.32)	(24,456.13)	2.45	5.31
CINTAS CORPORATION NO. 2 CORP NOTE (CALL DTD 05/03/2022 3.450% 05/01/2025	17252MAP5	65,000.00	KEYBANC	04/01/25	96.85	62,953.54	(2,032.16)	(2,034.13)	2.46	4.76
USAA CAPITAL CORP CORPORATE NOTES DTD 05/26/2022 3.375% 05/01/2025	90327QD89	225,000.00	MERRILL		96.51	217,138.95	(7,125.30)	(7,213.23)	2.47	4.83
APPLE INC (CALLABLE) CORP NOTES DTD 05/11/2020 1.125% 05/11/2025	037833DT4	550,000.00	GOLDMAN	04/11/25	91.65	504,066.75	(47,038.75)	(46,502.02)	2.49	4.55
GENERAL DYNAMICS CORP (CALLABLE) CORP NO DTD 05/11/2018 3.500% 05/15/2025	369550BG2	225,000.00	JPM_CHA	03/15/25	97.09	218,454.30	(33,793.20)	(21,737.83)	2.34	4.69



Managed Account Fair Market Value & Analytics

For the Month Ending **September 30, 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										
JPMORGAN CHASE & CO (CALLABLE) CORP NOTE DTD 06/01/2021 0.824% 06/01/2025	46647PCH7	315,000.00	JPM_CHA	06/01/24	92.55	291,547.31	(23,452.69)	(23,452.69)	1.66	3.78
AMAZON INC CORP NOTES (CALLABLE) DTD 06/03/2020 0.800% 06/03/2025	023135BO8	475,000.00	GOLDMAN	05/03/25	90.70	430,835.93	(43,931.32)	(44,039.53)	2.56	4.53
NATIONAL AUSTRALIA BK/NY CORPORATE NOTES DTD 06/09/2022 3.500% 06/09/2025	63254ABD9	250,000.00	CITIGRP		96.37	240,936.00	(9,064.00)	(9,064.00)	2.56	4.95
NATIONAL RURAL UTIL COOP CORPORATE NOTES DTD 05/04/2022 3.450% 06/15/2025	63743HFE7	50,000.00	RBC		96.38	48,191.35	(1,795.15)	(1,796.93)	2.57	4.89
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 06/30/2022 3.950% 06/30/2025	89236TKC8	100,000.00	MERRILL		97.79	97,788.90	(2,116.10)	(2,124.16)	2.61	4.82
IBM CORP CORPORATE NOTES DTD 07/27/2022 4.000% 07/27/2025	459200KS9	225,000.00	JPM_CHA		97.92	220,330.13	(4,669.87)	(4,669.87)	2.68	4.79
BANK OF AMERICA CORP NOTES DTD 07/30/2015 3.875% 08/01/2025	06051GFS3	225,000.00	MERRILL		96.84	217,893.83	(39,024.67)	(25,388.21)	2.69	5.08
ABBOTT LABORATORIES CORPORATE NOTES (CAL) DTD 03/22/2017 3.875% 09/15/2025	002824BM1	225,000.00	US_BANC	06/15/25	97.93	220,346.55	(37,498.95)	(23,509.55)	2.59	4.63
BANK OF AMERICA CORP NOTES (CALLABLE) DTD 12/06/2021 1.530% 12/06/2025	06051GKE8	225,000.00	MERRILL	12/06/24	91.38	205,594.65	(19,405.35)	(19,405.35)	2.14	4.47
JPMORGAN CHASE & CO CORP NOTES (CALLABLE) DTD 02/24/2022 2.595% 02/24/2026	46647PCV6	175,000.00	JPM_CHA	02/24/25	92.88	162,547.88	(12,452.12)	(12,452.12)	2.33	4.89
UNITEDHEALTH GROUP INC (CALLABLE) CORPOR DTD 05/19/2021 1.150% 05/15/2026	91324PEC2	225,000.00	CITIGRP	04/15/26	88.21	198,469.35	(26,139.15)	(26,246.59)	3.46	4.73
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 06/18/2021 1.125% 06/18/2026	89236TJK2	145,000.00	JPM_CHA		87.63	127,064.08	(17,614.02)	(17,684.92)	3.63	4.80



Managed Account Fair Market Value & Analytics

For the Month Ending **September 30, 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											
BMW US CAPITAL LLC (CALLABLE) CORPORATE		05565EBW4	175,000.00	MITSU	07/12/26	86.75	151,816.70	(23,130.80)	(23,142.64)	3.69	5.07
DTD 08/12/2021 1.250% 08/12/2026											
CATERPILLAR FINL SERVICE CORPORATE NOTES		14913R2U0	225,000.00	JPM_CHA		88.29	198,651.60	(25,212.15)	(25,375.01)	4.11	4.76
DTD 01/10/2022 1.700% 01/08/2027											
TARGET CORP CORP NOTES (CALLABLE)		87612EBM7	40,000.00	CITIGRP	12/15/26	89.64	35,854.72	(4,077.28)	(4,086.64)	4.03	4.64
DTD 01/24/2022 1.950% 01/15/2027											
BANK OF NY MELLON CORP (CALLABLE) CORPOR		06406RBA4	475,000.00	DEUTSCH	12/26/26	88.74	421,512.63	(52,432.87)	(52,575.09)	4.05	4.98
DTD 01/26/2022 2.050% 01/26/2027											
BERKSHIRE HATHAWAY CORP NOTES (CALLABLE)		084664CZ2	475,000.00	SEEL	02/15/27	91.05	432,497.48	(33,591.52)	(34,558.83)	4.17	4.54
DTD 03/15/2022 2.300% 03/15/2027											
Security Type Sub-Total			8,490,000.00				7,963,388.90	(679,641.10)	(598,830.07)	2.45	4.74
Certificate of Deposit											
CREDIT SUISSE NEW YORK CERT DEPOS		22552G3C2	250,000.00	CSFB		98.29	245,722.75	(4,277.25)	(4,277.25)	0.48	4.30
DTD 03/23/2021 0.590% 03/17/2023											
Security Type Sub-Total			250,000.00				245,722.75	(4,277.25)	(4,277.25)	0.48	4.30
Asset-Backed Security											
GMALT 2021-1 A4		36261RAD0	85,000.00	RBC		97.60	82,962.35	(2,024.82)	(2,029.96)	0.66	1.35
DTD 02/24/2021 0.330% 02/20/2025											
GMALT 2021-2 A4		380144AD7	35,000.00	SOCGEN		95.87	33,554.29	(1,442.76)	(1,443.76)	0.97	2.02
DTD 05/26/2021 0.410% 05/20/2025											
HART 2021-A A3		44933LAC7	75,000.00	BARCLAY		96.53	72,398.30	(2,593.81)	(2,596.38)	0.82	1.58
DTD 04/28/2021 0.380% 09/15/2025											
NAROT 2021-A A3		65480BAC1	295,000.00	MITSU		95.78	282,539.41	(12,455.60)	(12,457.07)	1.04	1.76
DTD 06/23/2021 0.330% 10/15/2025											
TAOT 2021-B A3		89190GAC1	325,000.00	CITIGRP		95.78	311,276.68	(13,688.32)	(13,698.58)	0.97	1.64
DTD 06/14/2021 0.260% 11/17/2025											



Managed Account Fair Market Value & Analytics

For the Month Ending **September 30, 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										
HAROT 2021-4 A3 DTD 11/24/2021 0.880% 01/21/2026	43815GAC3	100,000.00	MERRILL		94.78	94,776.38	(5,202.54)	(5,206.86)	1.44	2.53
CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314QAC8	110,000.00	MERRILL		96.82	106,502.51	(3,473.79)	(3,480.89)	0.75	1.48
HART 2021-C A3 DTD 11/17/2021 0.740% 05/15/2026	44935FAD6	80,000.00	SMBC		94.44	75,549.65	(4,432.49)	(4,435.95)	1.42	2.34
DCENT 2021-A1 A1 DTD 09/27/2021 0.580% 09/15/2026	254683CP8	195,000.00	CITIGRP		92.58	180,528.68	(14,429.57)	(14,438.06)	1.91	2.55
GMCAR 2021-4 A3 DTD 10/21/2021 0.680% 09/16/2026	362554AC1	85,000.00	JPM_CHA		94.34	80,185.63	(4,812.20)	(4,812.62)	1.39	2.17
CARMX 2022-3 A3 DTD 07/20/2022 3.970% 04/15/2027	14318MAD1	210,000.00	RBC		98.49	206,829.06	(3,165.98)	(3,166.19)	2.20	4.34
NAROT 2022-B A3 DTD 09/28/2022 4.460% 05/17/2027	65480JAC4	140,000.00	WELLS_F		99.47	139,255.90	(715.13)	(715.18)	2.22	4.59
Security Type Sub-Total		1,735,000.00				1,666,358.84	(68,437.01)	(68,481.50)	1.37	2.43
Managed Account Sub-Total		32,321,698.01				29,893,032.70	(2,383,806.40)	(2,221,911.36)	2.43	4.30
Joint Powers Authority										
CAMP Pool		147,318.92			1.00	147,318.92	0.00	0.00	0.00	
Liquid Sub-Total		147,318.92				147,318.92	0.00	0.00	0.00	
Securities Sub-Total		\$32,469,016.93				\$30,040,351.62	(\$2,383,806.40)	(\$2,221,911.36)	2.43	4.30%
Accrued Interest						\$92,825.97				
Total Investments						\$30,133,177.59				



Managed Account Security Transactions & Interest

For the Month Ending **September 30, 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										
09/01/22	09/06/22	US TREASURY N/B NOTES DTD 07/31/2021 0.625% 07/31/2026	91282CCP4	200,000.00	(179,007.81)	(125.68)	(179,133.49)			
09/20/22	09/28/22	NAROT 2022-B A3 DTD 09/28/2022 4.460% 05/17/2027	65480JAC4	140,000.00	(139,971.03)	0.00	(139,971.03)			
Transaction Type Sub-Total				340,000.00	(318,978.84)	(125.68)	(319,104.52)			
INTEREST										
09/01/22	09/25/22	FHMS K043 A2 DTD 03/01/2015 3.062% 12/01/2024	3137BGK24	250,000.00	0.00	637.92	637.92			
09/01/22	09/25/22	FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023	3137FKK39	5,600.17	0.00	14.95	14.95			
09/01/22	09/25/22	FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/01/2024	3137FQ3V3	1,190.26	0.00	2.07	2.07			
09/04/22	09/04/22	AMERICAN EXPRESS CO CORP NOTES (CALLABLE DTD 03/04/2022 2.250% 03/04/2025	025816CO0	80,000.00	0.00	900.00	900.00			
09/04/22	09/04/22	FEDERAL HOME LOAN BANK NOTES DTD 09/11/2020 0.375% 09/04/2025	3130AK5E2	150,000.00	0.00	281.25	281.25			
09/08/22	09/08/22	FREDDIE MAC NOTES DTD 09/04/2020 0.250% 09/08/2023	3137EAEW5	900,000.00	0.00	1,125.00	1,125.00			
09/10/22	09/10/22	JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 09/10/2021 0.625% 09/10/2024	24422EVU0	100,000.00	0.00	312.50	312.50			
09/10/22	09/10/22	ROCHE HOLDINGS INC (CALLABLE) CORPORATE DTD 03/10/2022 2.132% 03/10/2025	771196BT8	410,000.00	0.00	4,370.60	4,370.60			
09/15/22	09/15/22	HART 2021-A A3 DTD 04/28/2021 0.380% 09/15/2025	44933LAC7	75,000.00	0.00	23.75	23.75			
09/15/22	09/15/22	BERKSHIRE HATHAWAY CORP NOTES (CALLABLE) DTD 03/15/2022 2.300% 03/15/2027	084664CZ2	475,000.00	0.00	5,462.50	5,462.50			
09/15/22	09/15/22	HART 2021-C A3 DTD 11/17/2021 0.740% 05/15/2026	44935FAD6	80,000.00	0.00	49.33	49.33			



Managed Account Security Transactions & Interest

For the Month Ending **September 30, 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										
09/15/22	09/15/22	NY ST URBAN DEV CORP TXBL REV BONDS DTD 12/23/2020 0.870% 03/15/2025	650036DT0	325,000.00	0.00	1,413.75	1,413.75			
09/15/22	09/15/22	CARMX 2022-3 A3 DTD 07/20/2022 3.970% 04/15/2027	14318MAD1	210,000.00	0.00	694.75	694.75			
09/15/22	09/15/22	ABBOTT LABORATORIES CORPORATE NOTES (CAL DTD 03/22/2017 3.875% 09/15/2025	002824BM1	225,000.00	0.00	4,359.38	4,359.38			
09/15/22	09/15/22	NAROT 2021-A A3 DTD 06/23/2021 0.330% 10/15/2025	65480BAC1	295,000.00	0.00	81.13	81.13			
09/15/22	09/15/22	DCENT 2021-A1 A1 DTD 09/27/2021 0.580% 09/15/2026	254683CP8	195,000.00	0.00	94.25	94.25			
09/15/22	09/15/22	TAOT 2021-B A3 DTD 06/14/2021 0.260% 11/17/2025	89190GAC1	325,000.00	0.00	70.42	70.42			
09/15/22	09/15/22	CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314OAC8	110,000.00	0.00	47.67	47.67			
09/16/22	09/16/22	GMCAR 2021-4 A3 DTD 10/21/2021 0.680% 09/16/2026	362554AC1	85,000.00	0.00	48.17	48.17			
09/18/22	09/18/22	CHARLES SCHWAB CORP NOTES (CALLABLE) DTD 03/18/2021 0.750% 03/18/2024	808513BN4	105,000.00	0.00	393.75	393.75			
09/20/22	09/20/22	GMALT 2021-2 A4 DTD 05/26/2021 0.410% 05/20/2025	380144AD7	35,000.00	0.00	11.96	11.96			
09/20/22	09/20/22	GMALT 2021-1 A4 DTD 02/24/2021 0.330% 02/20/2025	36261RAD0	85,000.00	0.00	23.38	23.38			
09/21/22	09/21/22	HAROT 2021-4 A3 DTD 11/24/2021 0.880% 01/21/2026	43815GAC3	100,000.00	0.00	73.33	73.33			
09/23/22	09/23/22	FREDDIE MAC NOTES DTD 09/25/2020 0.375% 09/23/2025	3137EAEX3	700,000.00	0.00	1,312.50	1,312.50			
09/23/22	09/23/22	INTER-AMERICAN DEVEL BK NOTES DTD 09/23/2021 0.500% 09/23/2024	4581X0DZ8	635,000.00	0.00	1,587.50	1,587.50			
Transaction Type Sub-Total				5,956,790.43	0.00	23,391.81	23,391.81			

PAYDOWNS



Managed Account Security Transactions & Interest

For the Month Ending **September 30, 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									
PAYDOWNS										
09/01/22	09/25/22	FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023	3137FKK39	15.19	15.19	0.00	15.19	0.00	0.00	
09/01/22	09/25/22	FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/01/2024	3137FO3V3	77.23	77.23	0.00	77.23	0.00	0.00	
Transaction Type Sub-Total				92.42	92.42	0.00	92.42	0.00	0.00	
Managed Account Sub-Total					(318,886.42)	23,266.13	(295,620.29)	0.00	0.00	
Total Security Transactions					(318,886.42)	\$23,266.13	(\$295,620.29)	\$0.00	\$0.00	



Account Statement

For the Month Ending **September 30, 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					445,087.02
09/06/22	09/06/22	Purchase - Interest 025816CQ0	1.00	900.00	445,987.02
09/06/22	09/06/22	Purchase - Interest 3130AK5E2	1.00	281.25	446,268.27
09/06/22	09/06/22	Redemption - Principal 91282CCP4	1.00	(179,007.81)	267,260.46
09/06/22	09/06/22	Redemption - Interest 91282CCP4	1.00	(125.68)	267,134.78
09/08/22	09/08/22	Purchase - Interest 3137EAEW5	1.00	1,125.00	268,259.78
09/12/22	09/12/22	Purchase - Interest 24422EVU0	1.00	312.50	268,572.28
09/12/22	09/12/22	Purchase - Interest 771196BT8	1.00	4,370.60	272,942.88
09/15/22	09/15/22	Purchase - Interest 254683CP8	1.00	94.25	273,037.13
09/15/22	09/15/22	Purchase - Interest 44933LAC7	1.00	23.75	273,060.88
09/15/22	09/15/22	Purchase - Interest 44935FAD6	1.00	49.33	273,110.21
09/15/22	09/15/22	Purchase - Interest 65480BAC1	1.00	81.13	273,191.34
09/15/22	09/15/22	Purchase - Interest 002824BM1	1.00	4,359.38	277,550.72
09/15/22	09/15/22	Purchase - Interest 084664CZ2	1.00	5,462.50	283,013.22
09/15/22	09/15/22	Purchase - Interest 650036DT0	1.00	1,413.75	284,426.97
09/15/22	09/15/22	Purchase - Interest 14314QAC8	1.00	47.67	284,474.64
09/15/22	09/15/22	Purchase - Interest 14318MAD1	1.00	694.75	285,169.39
09/15/22	09/15/22	Purchase - Interest 89190GAC1	1.00	70.42	285,239.81
09/16/22	09/16/22	Purchase - Interest 362554AC1	1.00	48.17	285,287.98
09/19/22	09/19/22	Purchase - Interest 808513BN4	1.00	393.75	285,681.73
09/20/22	09/20/22	Purchase - Interest 36261RAD0	1.00	23.38	285,705.11
09/20/22	09/20/22	Purchase - Interest 380144AD7	1.00	11.96	285,717.07



Account Statement

For the Month Ending **September 30, 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					
09/21/22	09/21/22	Purchase - Interest 43815GAC3	1.00	73.33	285,790.40
09/23/22	09/23/22	Purchase - Interest 3137EAEX3	1.00	1,312.50	287,102.90
09/23/22	09/23/22	Purchase - Interest 4581X0DZ8	1.00	1,587.50	288,690.40
09/23/22	09/23/22	IP Fees August 2022	1.00	(2,611.96)	286,078.44
09/23/22	09/23/22	U.S. Bank Fees July 2022	1.00	(158.28)	285,920.16
09/26/22	09/26/22	Purchase - Interest 3137BGK24	1.00	637.92	286,558.08
09/26/22	09/26/22	Purchase - Interest 3137FKK39	1.00	14.95	286,573.03
09/26/22	09/26/22	Purchase - Interest 3137FQ3V3	1.00	2.08	286,575.11
09/26/22	09/26/22	Purchase - Correction to Interest 3137FQ3V3 from 09/25/2022	1.00	2.07	286,577.18
09/26/22	09/26/22	Purchase - Principal 3137FQ3V3	1.00	77.23	286,654.41
09/26/22	09/26/22	Purchase - Principal 3137FKK39	1.00	15.19	286,669.60
09/26/22	09/26/22	Redemption - Reversal of Interest 3137FQ3V3 from 09/25/2022	1.00	(2.08)	286,667.52
09/28/22	09/28/22	Redemption - Principal 65480JAC4	1.00	(139,971.03)	146,696.49
09/30/22	10/03/22	Accrual Income Div Reinvestment - Distributions	1.00	622.43	147,318.92



Account Statement

For the Month Ending **September 30, 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					147,318.92
		Month of September	Fiscal YTD January-September		
Opening Balance		445,087.02	255,176.68	Closing Balance	147,318.92
Purchases		24,108.74	7,627,446.09	Average Monthly Balance	293,582.11
Redemptions (Excl. Checks)		(321,876.84)	(7,735,303.85)	Monthly Distribution Yield	2.61%
Check Disbursements		0.00	0.00		
Closing Balance		147,318.92	147,318.92		
Cash Dividends and Income		622.43	1,245.75		