



CITY OF LAKE ELSINORE

INVESTMENT REPORT

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

	BANK BALANCE	DEPOSITS IN TRANSIT	OUTSTANDING CHECKS	BOOK BALANCE
CASH ACCOUNTS				
Bank Accounts:				
General Checking Account	\$ 2,569,190	\$ 88,834	\$ (6,670)	\$ 2,651,353
Cash On Hand:				
Cashier Drawers #1 & #2	-	-	-	300
City of Lake Elsinore Petty Cash Fund	-	-	-	2,000
Total Cash Accounts	2,569,190	88,834	(6,670)	2,653,653
INVESTMENTS				
Local Agency Investment Fund	75,435,368	-	-	75,435,368
CAMP Investments:				
CAMP Pool Account	66,127	-	-	66,127
U.S. Treasury Bond / Note	11,932,014	-	-	11,932,014
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	382,052	-	-	382,052
Federal Agency Bond / Note	6,060,687	-	-	6,060,687
Corporate Note	8,393,067	-	-	8,393,067
Certificate of Deposit	650,000	-	-	650,000
Asset-Backed Security	2,199,700	-	-	2,199,700
Sub-total Investments	107,832,987	-	-	107,832,987
Market Value Adjustment:				
Unrealized Gain/(Loss) at 03/31/2022	(2,086,039)	-	-	(2,086,039)
Total Investments	105,746,948	-	-	105,746,948
Total Pooled Cash and Investments	\$ 108,316,138	\$ 88,834	\$ (6,670)	\$ 108,400,601
TOTAL POOLED CASH AND INVESTMENTS				\$ 108,400,601

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 May 25, 2021. 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

June 6, 2022
Date

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

<u>FUND NO</u>	<u>FUND NAME</u>	<u>AMOUNT</u>
100	General	\$ 21,937,932
102	Measure Z	8,868,535
106	Affordable Housing In Lieu	547,412
107	Developer Agreement Revenue	59,657
108	American Rescue Plan	2,701,898
109	Road Maintenance and Rehabilitation (SB1)	543,217
110	State Gas Tax	874,835
112	Measure A	1,290,115
113	SB821 Pedestrian Sidewalk	94
114	SB1186 CASP Education Program	44,199
115	Traffic Safety	24,944
116	City Hall-Public Works DIF	178,532
117	Community Center DIF	114,941
118	Lake Side Facility DIF	205,407
119	Animal Shelter DIF	85,380
130	Lighting & Landscape Maintenance Fund - City-wide	728,984
135	Lighting & Landscape Maintenance - Dist. No. 1	855,091
140	Geothermal	11,617
160	PEG Grant	64,050
180	Launch Pointe	139,324
202	La Strada RBBD	23,692
203	E.L.S.P. - S.T.I.F.	3,340,981
205	Traffic Impact Fee	374,751
211	Storm Drain C.I.P.	2,052,735
221	Quimby Park C.I.P.	252,879
231	Library C.I.P.	1,300,515
232	City Fire Protection	492,375
300	Insurance Service	1,417,445
305	Information Systems Service	1,428,812
310	Support Service	15,066
315	Fleet Service	536,787
320	Facilities Service	702,470
331	CFD 2006-1CC Summerly Improvement Area CC	127,060
332	CFD 2006-1 Improvement Area B, Summerly	107,848
333	CFD 2015-3 Terracina	23,060
334	CFD 2015-5 Trieste - Far West Industries	107,124
335	CFD 2003-2E Canyon Hills Improvement Area E	66,457
336	CFD 2006-1FF Summerly Improvement Area FF	165,356
337	CFD 2016-2 Canyon Hills	681,459
338	CFD 2006-1 IA-JJ Summerly Improvement Area	259,335
339	CFD 2006-1 IA-KK Summerly Improvement Area	149,588
340	CFD 2006-1 IA-EE Summerly Improvement Area	224,768
345	CFD 2003-2 Improvement Area D, Canyon Hills	1,569,452
346	CFD 2014-1 Southshore	67,525
347	CFD 2006-1 Improvement Area A, Summerly	151,982
350	CFD 98-1 Summerhill	811,050
351	CFD 2006-1 IA-II Summerly Improvement	109,804
352	AD 86-1 Northwest Sewer	1,478,208
354	CFD 90-2 Tuscany Hills	781,533

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

<u>FUND NO</u>	<u>FUND NAME</u>	<u>AMOUNT</u>
355	RAD 2021-1 Canyon Hills Improvement	395,933
357	CFD 2003-2 Canyon Hills Improvement Area	12,350
361	CFD 2022-2 LAKESHORE IMPROVEMENT	44,548
368	CFD 2006-2 Viscaya	263,256
369	CFD 2004-3 Area 1 Rosetta Canyon Improvement Area	387,087
370	CFD 2006-1 IA-HH Summerly Improvement	1,070,659
371	CFD 2005-1 Serenity	229,591
372	CFD 2005-2 Alberhill Ranch Improvement Area	415,692
374	CFD 2005-4 Lakeview Villas	29,309
375	CFD 2006-4 Clurman	13,049
377	CFD 2006-6 Tessara	425
378	CFD 2006-8 Running Deer Estates	7,152
379	CFD 2022-1 ALBERHILL	9,508
384	CFD 2003-2 Area B Canyon Hills Improvement Area	23,198
385	CFD 2004-3 Area 2 Rosetta Canyon Improvement Area	1,853,691
386	CFD 2007-4 Mekenna Court	1,376,056
387	CFD 2007-5 Red Kite	147,766
388	CFD 2007-6 Holiday Inn Express	88,161
389	CFD 88-3 (2008A) West Lake Elsinore Series A	6,738
390	CFD 2003-2 Area C Canyon Hills Improvement Area	27,344
392	CFD 95-1 City Center	401,930
393	AD 93-1 Cottonwood Hills	69,891
395	CFD 2018-1 Wasson Canyon II Improvement Area	186,210
396	CFD 2018-2 Nichols Ranch Improvement Area	5,418
397	CFD 2018-3 Village at Lakeshore	1,176
400	LE Facilities Financing Authority 2016 A	21,111
510	Successor To RDA Area I, II, & III	13,288,436
540	Successor To RDA Diamond Stadium	2,000,946
603	Endowment Trust - Carl Graves	56,402
604	Endowment Trust - Korn Memorial	33,381
605	Public Improvement Trust	1,595,703
606	Mobile Source Air Pollution Reduction	191,690
608	Trust Deposit & Pre Paid Expense	1,710,572
617	Successor Agency Housing	17,319,887
620	Cost Recovery System	4,344,789
631	Lake Destratification Equipment Replacement	462,842
650	CFD 2003-1 Law & Fire Service	1,582,270
651	CFD 2006-5 Park & Open Space Service	39,957
652	CFD 2007-1 Law & Fire Service	55,214
653	CFD 2009-1 Parks & Lighting Service	351,876
655	CFD 2015-1s Law, Fire, Paramedic Services	183,108
Total Pooled Cash & Investments		\$ 108,400,601

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

<u>TYPES OF SECURITIES</u>	<u>MAXIMUM PERCENTAGE</u>	<u>DIVERSIFICATION PERCENTAGE</u>	<u>CURRENT BALANCE</u>
CAMP - Pooled Sweep Account	Unlimited	0.06%	\$ 66,127
U.S. Treasury Bond / Note	Unlimited	11.07%	\$ 11,932,014
Supra-National Agency Bond / Note	30%	1.28%	\$ 1,377,948
Municipal Bond / Note	Unlimited	1.24%	\$ 1,336,023
Federal Agency Collateralized Mortgage Obligation	40%	0.35%	\$ 382,052
Federal Agency Bond / Note	Unlimited	5.62%	⁽¹⁾ \$ 6,060,687
Corporate Note	30%	7.78%	\$ 8,393,067
Negotiable Certificates of Deposit	30%	0.60%	\$ 650,000
Asset-Backed Security / Collateralized Mortgage	20%	2.04%	\$ 2,199,700
LAIF (Local Agency Investment Fund)	\$75 Million	69.96%	⁽²⁾ \$ 75,435,368
TOTAL		<u>100.00%</u>	<u>\$ 107,832,987</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 06/09/22



PMIA Average Monthly Effective Yields⁽¹⁾

May	0.684
Apr	0.523
Mar	0.365

Quarterly Performance Quarter Ended 03/31/22

LAIF Apportionment Rate ⁽²⁾ :	0.32
LAIF Earnings Ratio ⁽²⁾ :	0.00000875657176851
LAIF Fair Value Factor ⁽¹⁾ :	0.988753538
PMIA Daily ⁽¹⁾ :	0.42%
PMIA Quarter to Date ⁽¹⁾ :	0.29%
PMIA Average Life ⁽¹⁾ :	310

Pooled Money Investment Account Monthly Portfolio Composition ⁽¹⁾ 04/30/22 \$225.5 billion

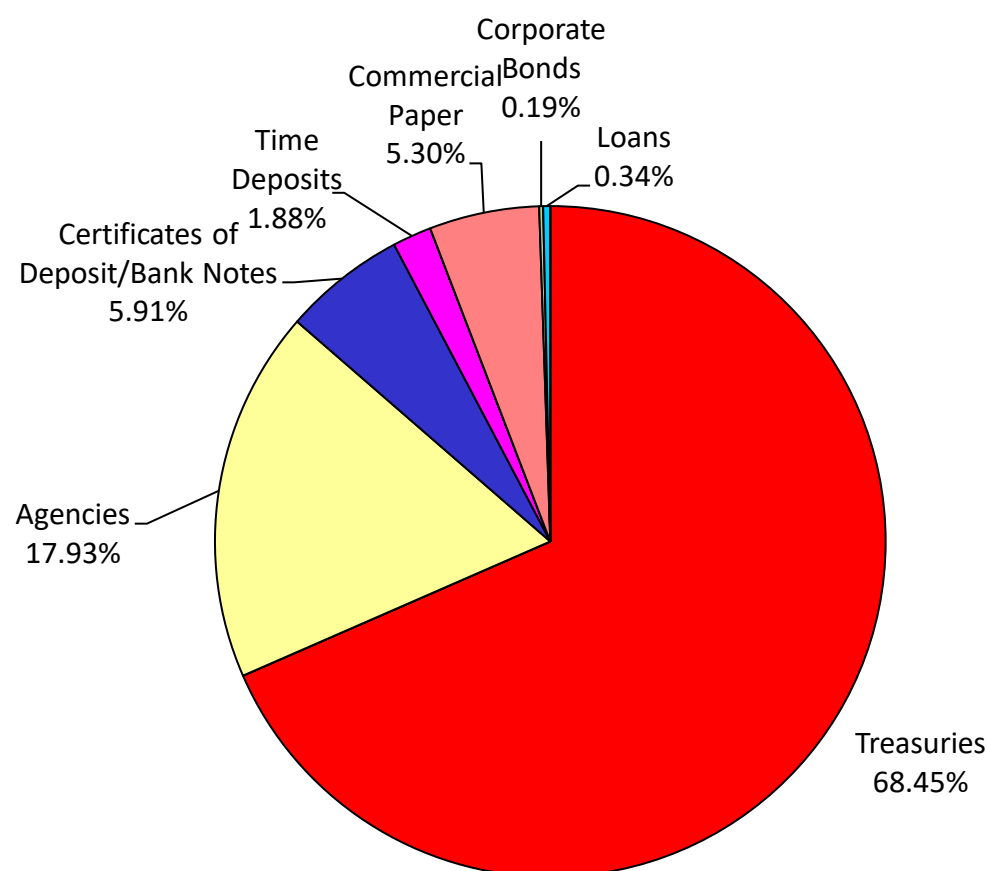


Chart does not include \$5,303,000.00 in mortgages, which equates to 0.002%. Percentages may not total 100% due to rounding.

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 MAY, 31, 2022

<u>Yield</u>	<u>Purchase Date</u>	<u>Maturity Rate</u>
0.684%	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>\$ 61,935,368</u>	<u>\$ 13,500,000</u>	<u>\$ 75,435,368</u>

Note:

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

LAIF accounts are subject to a \$75 million cap per agency.



CAMP

Investment Portfolio



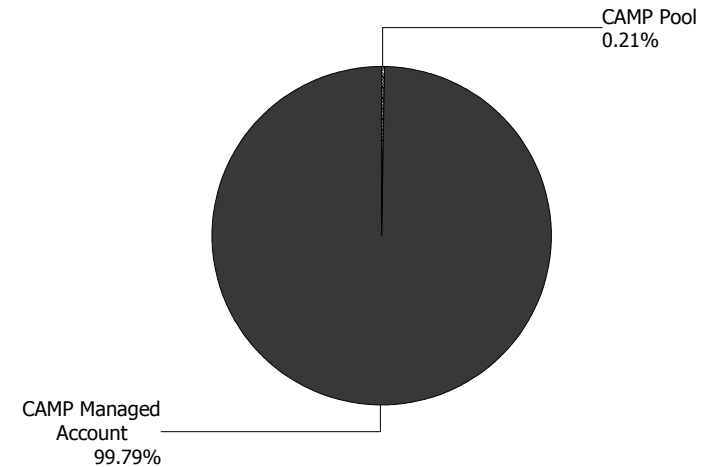
Account Statement - Transaction Summary

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

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

CAMP Pool	
Opening Market Value	144,724.63
Purchases	489,974.55
Redemptions	(568,571.98)
Unsettled Trades	0.00
Change in Value	0.00
Closing Market Value	\$66,127.20
Cash Dividends and Income	33.75
CAMP Managed Account	
Opening Market Value	30,625,881.74
Purchases	450,514.25
Redemptions	(459,304.52)
Unsettled Trades	51,992.19
Change in Value	175,897.67
Closing Market Value	\$30,844,981.33
Cash Dividends and Income	12,293.45

Asset Summary		
	May 31, 2022	April 30, 2022
CAMP Pool	66,127.20	144,724.63
CAMP Managed Account	30,844,981.33	30,625,881.74
Total	\$30,911,108.53	\$30,770,606.37
Asset Allocation		





Managed Account Summary Statement

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

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Transaction Summary - Money Market		Transaction Summary - Managed Account		Account Total	
Opening Market Value	\$144,724.63	Opening Market Value	\$30,625,881.74	Opening Market Value	\$30,770,606.37
Purchases	489,974.55	Maturities/Calls	(39,495.92)		
Redemptions	(568,571.98)	Principal Dispositions	(419,808.60)		
		Principal Acquisitions	450,514.25		
		Unsettled Trades	51,992.19		
		Change in Current Value	175,897.67		
Closing Market Value	\$66,127.20	Closing Market Value	\$30,844,981.33	Closing Market Value	\$30,911,108.53
Dividend	33.75				
Earnings Reconciliation (Cash Basis) - Managed Account		Cash Balance			
Interest/Dividends/Coupons Received	15,214.40	Closing Cash Balance	\$0.00		
Less Purchased Interest Related to Interest/Coupons	(405.73)				
Plus Net Realized Gains/Losses	(2,515.22)				
Total Cash Basis Earnings	\$12,293.45				
Earnings Reconciliation (Accrual Basis)		Managed Account	Total	Cash Transactions Summary- Managed Account	
Ending Amortized Value of Securities	32,162,563.01	32,228,690.21		Maturities/Calls	0.00
Ending Accrued Interest	114,156.30	114,156.30		Sale Proceeds	420,111.08
Plus Proceeds from Sales	618,454.49	1,187,026.47		Coupon/Interest/Dividend Income	14,911.92
Plus Proceeds of Maturities/Calls/Principal Payments	39,495.92	39,495.92		Principal Payments	39,495.92
Plus Coupons/Dividends Received	14,911.92	14,911.92		Security Purchases	(565,892.18)
Less Cost of New Purchases	(700,919.98)	(1,190,894.53)		Net Cash Contribution	91,373.26
Less Beginning Amortized Value of Securities	(32,131,182.23)	(32,275,906.86)		Reconciling Transactions	0.00
Less Beginning Accrued Interest	(94,845.11)	(94,845.11)			
Dividends	0.00	33.75			
Total Accrual Basis Earnings	\$22,634.32	\$22,668.07			



Portfolio Summary and Statistics

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

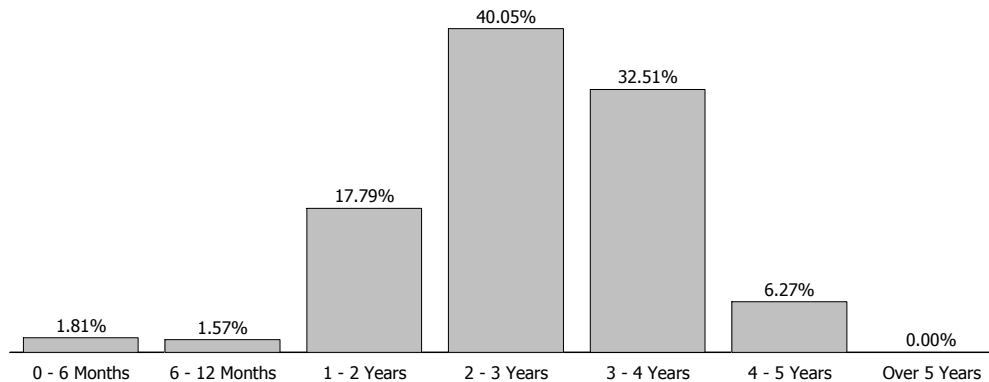
CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Account Summary

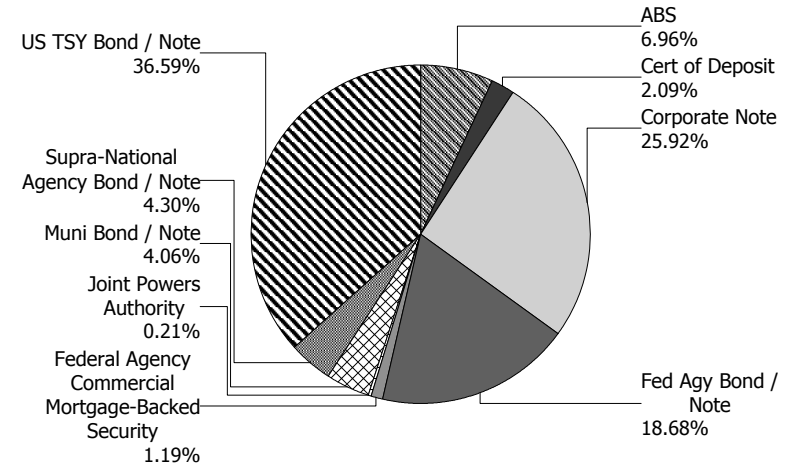
Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	11,800,000.00	11,309,097.75	36.59
Supra-National Agency Bond / Note	1,380,000.00	1,328,615.22	4.30
Municipal Bond / Note	1,335,000.00	1,254,318.65	4.06
Federal Agency Commercial Mortgage-Backed Security	368,890.53	369,183.32	1.19
Federal Agency Bond / Note	6,075,000.00	5,775,270.60	18.68
Corporate Note	8,240,000.00	8,011,147.00	25.92
Certificate of Deposit	650,000.00	646,471.10	2.09
Asset-Backed Security	2,200,072.33	2,150,877.69	6.96
Managed Account Sub-Total	32,048,962.86	30,844,981.33	99.79%
Accrued Interest		114,156.30	
Total Portfolio	32,048,962.86	30,959,137.63	
CAMP Pool	66,127.20	66,127.20	0.21
Total Investments	32,115,090.06	31,025,264.83	100.00%

Unsettled Trades 250,000.00 250,000.00

Maturity Distribution



Sector Allocation



Characteristics

Yield to Maturity at Cost	1.12%
Yield to Maturity at Market	2.69%
Weighted Average Days to Maturity	965



Managed Account Issuer Summary

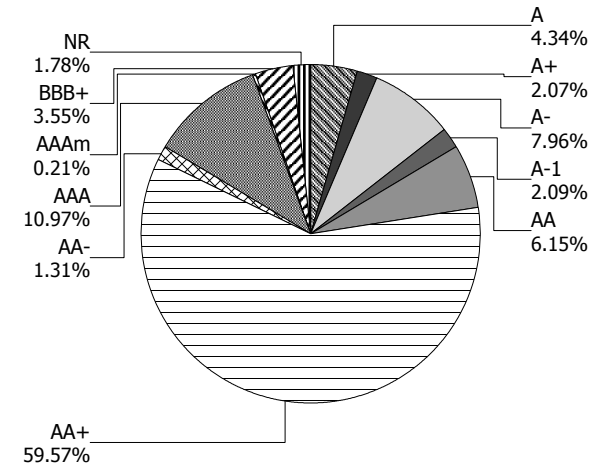
For the Month Ending **May 31, 2022**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Issuer Summary

Issuer	Market Value of Holdings	Percent
ABBOTT LABORATORIES	229,528.35	0.74
AMAZON.COM INC	445,962.78	1.44
AMERICAN EXPRESS CO	77,922.96	0.25
AMERICAN HONDA FINANCE	395,048.00	1.28
APPLE INC	523,859.60	1.69
BANK OF AMERICA CO	442,414.35	1.43
BERKSHIRE HATHAWAY INC	458,741.70	1.48
BMW FINANCIAL SERVICES NA LLC	225,566.92	0.73
CALIFORNIA STATE UNIVERSITY	78,347.90	0.25
CAMP Pool	66,127.20	0.21
CAPITAL ONE FINANCIAL CORP	800,445.36	2.59
CARMAX AUTO OWNER TRUST	120,235.33	0.39
CATERPILLAR INC	209,563.43	0.68
CHAFFEY JOINT UNION HIGH SCHOOL DISTRICT	98,056.00	0.32
CHARLES SCHWAB	101,356.92	0.33
CINTAS CORPORATION NO. 2	65,542.36	0.21
CITIGROUP INC	223,713.90	0.72
CREDIT SUISSE GROUP RK	246,139.50	0.80
DEERE & COMPANY	95,227.10	0.31
DISCOVER FINANCIAL SERVICES	184,504.77	0.60
FANNIE MAE	1,568,046.95	5.07
FEDERAL HOME LOAN BANKS	466,779.35	1.51
FLORIDA STATE BOARD OF ADMIN FIN CORP	292,041.70	0.94
FREDDIE MAC	4,109,627.62	13.30
GENERAL DYNAMICS CORP	226,510.20	0.73
GM FINANCIAL CONSUMER AUTOMOBILE TRUST	82,738.87	0.27
GM FINANCIAL LEASINGTRUST	116,886.35	0.38
GOLDMAN SACHS GROUP INC	406,073.20	1.31
HOME DEPOT INC	24,893.40	0.08
HONDA AUTO RECEIVABLES	96,087.36	0.31
HYUNDAI AUTO RECEIVABLES	149,987.54	0.49
INTER-AMERICAN DEVELOPMENT BANK	603,985.33	1.95

Credit Quality (S&P Ratings)





Managed Account Issuer Summary

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

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Issuer	Market Value of Holdings	Percent
INTL BANK OF RECONSTRUCTION AND DEV	724,629.89	2.34
JP MORGAN CHASE & CO	468,265.53	1.51
LOS ANGELES COMMUNITY COLLEGE DISTRICT	129,560.20	0.42
MORGAN STANLEY	408,024.40	1.32
NATIONAL AUSTRALIA BANK LTD	250,000.00	0.81
NATIONAL RURAL UTILITIES CO FINANCE CORP	49,960.10	0.16
NEW YORK ST URBAN DEVELOPMENT CORP	304,593.25	0.99
NISSAN AUTO RECEIVABLES	285,244.85	0.92
PACCAR FINANCIAL CORP	168,971.43	0.55
PNC FINANCIAL SERVICES GROUP	403,531.20	1.31
Roche Holding AG	399,371.16	1.29
SAN JUAN UNIFIED SCHOOL DISTRICT	120,742.70	0.39
SKANDINAVISKA ENSKILDA BANKEN AB	400,331.60	1.30
STATE OF CONNECTICUT	59,245.20	0.19
STATE OF MINNESOTA	92,765.00	0.30
TARGET CORP	37,730.76	0.12
THE BANK OF NEW YORK MELLON CORPORATION	646,205.59	2.09
THE WALT DISNEY CORPORATION	389,440.40	1.26
TOYOTA MOTOR CORP	520,376.04	1.68
UNITED STATES TREASURY	11,309,097.75	36.60
UNITEDHEALTH GROUP INC	206,993.48	0.67
UNIVERSITY OF CALIFORNIA	78,966.70	0.26
USAA CAPITAL CORP	225,099.00	0.73
Total	\$30,911,108.53	100.00%



Managed Account Detail of Securities Held

For the Month Ending **May 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 10/31/2016 1.625% 10/31/2023	912828T91	800,000.00	AA+	Aaa	10/02/19	10/04/19	804,593.75	1.48	1,130.43	801,600.71	792,250.00
US TREASURY NOTES DTD 06/30/2017 2.000% 06/30/2024	912828XX3	175,000.00	AA+	Aaa	11/01/19	11/06/19	178,541.01	1.55	1,469.61	176,584.90	173,031.25
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	2,729.28	329,177.98	321,343.75
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	4,198.89	511,737.58	494,375.00
US TREASURY NOTES DTD 06/30/2017 2.000% 06/30/2024	912828XX3	2,700,000.00	AA+	Aaa	01/02/20	01/07/20	2,739,761.72	1.66	22,674.03	2,718,471.21	2,669,625.00
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	3,674.03	520,215.85	488,281.25
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	14,696.14	2,075,234.90	1,953,125.00
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	262.43	246,477.56	231,601.55
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	472.38	445,478.84	416,882.79
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	236.19	147,644.70	137,695.32
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	551.10	345,965.78	321,289.08
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	629.83	389,401.81	367,187.52
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	708.56	446,882.46	413,085.96
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	1,023.48	634,695.52	596,679.72



Managed Account Detail of Securities Held

For the Month Ending **May 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 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	1,299.03	816,059.87	757,324.26
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	48.91	71,704.75	69,281.25
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	619.57	928,990.30	877,562.50
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	522.27	226,664.24	228,476.55
Security Type Sub-Total		11,800,000.00					11,932,013.67	1.05	56,946.16	11,832,988.96	11,309,097.75
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	34.88	244,775.60	240,558.89
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	24.31	499,468.88	484,071.00
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	599.72	634,637.71	603,985.33
Security Type Sub-Total		1,380,000.00					1,377,947.95	0.40	658.91	1,378,882.19	1,328,615.22
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	499.50	60,000.00	59,245.20
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	700.33	100,000.00	98,056.00
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	596.92	325,000.00	304,593.25
UNIV OF CAL TXBL REV BONDS DTD 07/16/2020 0.883% 05/15/2025	91412HGE7	85,000.00	AA	Aa2	07/10/20	07/16/20	85,000.00	0.88	33.36	85,000.00	78,966.70



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Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Municipal Bond / Note											
FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025	341271AD6	65,000.00	AA	Aa3	09/03/20	09/16/20	65,459.55	1.11	340.71	65,295.86	61,234.55
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	445.54	85,362.81	80,075.95
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	838.67	160,000.00	150,731.20
MN ST TXBL GO BONDS DTD 08/25/2020 0.630% 08/01/2025	60412AVJ9	100,000.00	AAA	Aa1	08/11/20	08/25/20	100,000.00	0.63	210.00	100,000.00	92,765.00
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	369.20	130,000.00	120,742.70
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	360.73	140,000.00	129,560.20
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	61.06	85,000.00	78,347.90

Security Type Sub-Total		1,335,000.00					1,336,023.10	1.06	4,456.02	1,335,658.67	1,254,318.65
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Federal Agency Commercial Mortgage-Backed Security											
FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/01/2022	3137BM6P6	13,923.77	AA+	Aaa	04/04/18	04/09/18	14,042.35	3.08	35.85	13,928.36	13,923.10
FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/01/2022	3137BM6P6	13,923.77	AA+	Aaa	04/04/18	04/09/18	14,042.35	3.09	35.85	13,928.36	13,923.10
FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/01/2022	3137BM6P6	63,651.53	AA+	Aaa	04/04/18	04/09/18	64,193.56	2.88	163.90	63,672.52	63,648.46
FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023	3137FKK39	5,646.21	AA+	Aaa	12/07/18	12/17/18	5,646.19	3.20	15.07	5,646.21	5,648.19
FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/01/2024	3137FO3V3	21,745.24	AA+	Aaa	11/20/19	11/26/19	21,744.71	2.09	37.91	21,745.00	21,650.05
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	256,610.92	250,390.42



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Federal Agency Commercial Mortgage-Backed Security											
Security Type Sub-Total		368,890.53					382,051.97	2.23	926.50	375,531.37	369,183.32
Federal Agency Bond / Note											
FREDDIE MAC NOTES DTD 08/21/2020 0.250% 08/24/2023	3137EAEV7	900,000.00	AA+	Aaa	08/19/20	08/21/20	899,082.00	0.28	606.25	899,624.61	877,862.70
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	216.15	375,028.91	365,442.75
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	302.60	524,926.85	511,619.85
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	50.78	324,444.25	315,321.50
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	60.76	349,849.69	339,630.90
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	9.03	324,816.27	314,847.00
FREDDIE MAC NOTES DTD 12/04/2020 0.250% 12/04/2023	3137EAF2	300,000.00	AA+	Aaa	12/02/20	12/04/20	299,703.00	0.28	368.75	299,850.55	290,464.50
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	228.47	349,002.56	328,168.40
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	236.98	349,582.58	329,120.05
FREDDIE MAC NOTES DTD 07/23/2020 0.375% 07/21/2025	3137EAEU9	425,000.00	AA+	Aaa	07/21/20	07/23/20	422,883.50	0.48	575.52	423,670.23	393,862.80
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	350.00	348,939.43	323,517.60
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	135.94	149,705.36	138,610.95



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Federal Agency Bond / Note											
FREDDIE MAC NOTES DTD 09/25/2020 0.375% 09/23/2025	3137EAEX3	700,000.00	AA+	Aaa	09/23/20	09/25/20	697,893.00	0.44	495.83	698,602.26	646,239.30
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	216.67	648,396.27	600,562.30
Security Type Sub-Total		6,075,000.00					6,060,686.98	0.39	3,853.73	6,066,439.82	5,775,270.60
Corporate Note											
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 08/14/2020 0.500% 08/14/2023	89236THF5	75,000.00	A+	A1	08/11/20	08/14/20	74,942.25	0.53	111.46	74,976.85	73,125.75
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	4,977.78	400,916.12	403,531.20
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	159.69	104,968.58	101,356.92
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	102.08	209,857.51	200,922.54
MORGAN STANLEY CORP NOTES DTD 04/28/2014 3.875% 04/29/2024	61746BDQ6	400,000.00	A-	A1	07/19/19	07/23/19	422,916.00	2.59	1,377.78	409,182.19	408,024.40
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	4,106.67	399,169.77	395,048.00
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	6,117.22	407,278.63	406,073.20
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	158.96	69,995.38	66,445.54
WALT DISNEY COMPANY/THE 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	1,769.44	399,263.81	389,440.40



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Corporate Note											
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	140.63	99,950.66	95,227.10
PACCAR FINANCIAL CORP CORPORATE NOTES DTD 02/06/2020 1.800% 02/06/2025	69371RO66	175,000.00	A+	A1	10/22/20	10/29/20	182,894.25	0.73	1,006.25	179,961.09	168,971.43
AMERICAN EXPRESS CO CORP NOTES (CALLABLE) DTD 03/04/2022 2.250% 03/04/2025	025816CO0	80,000.00	BBB+	A2	03/01/22	03/04/22	79,919.20	2.29	435.00	79,925.76	77,922.96
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	1,966.77	410,000.00	399,371.16
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	118.13	24,958.80	24,893.40
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	701.25	240,448.98	223,713.90
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	174.42	64,986.08	65,542.36
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	105.47	224,268.37	225,099.00
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	343.75	550,643.95	523,859.60
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	350.00	242,260.71	226,510.20
JPMORGAN CHASE & CO CORPORATE NOTES 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	1,297.80	315,000.00	298,950.75



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Corporate Note											
AMAZON.COM INC CORPORATE NOTES DTD 06/03/2020 0.800% 06/03/2025	023135BQ8	475,000.00	AA	A1	06/03/20	06/05/20	474,767.25	0.81	1,878.89	474,859.89	445,962.78
NATIONAL AUSTRALIA BK/NY CORPORATE NOTES DTD 06/09/2022 3.500% 06/09/2025	63254ABD9	250,000.00	NR	NR	05/31/22	06/09/22	250,000.00	3.50	0.00	250,000.00	250,000.00
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	129.38	49,986.83	49,960.10
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	2,906.25	245,437.03	228,935.70
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	1,840.63	246,184.49	229,528.35
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	1,673.44	225,000.00	213,478.65
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	1,223.61	175,000.00	169,314.78
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	115.00	224,689.72	206,993.48
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	738.59	144,726.41	132,503.03
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	662.33	174,955.83	159,121.38



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Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Corporate Note											
CATERPILLAR FINL SERVICE CORPORATE NOTES DTD 01/10/2022 1.700% 01/08/2027	14913R2U0	225,000.00	A	A2	01/11/22	01/13/22	223,863.75	1.81	1,498.13	223,950.48	209,563.43
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	275.17	39,936.79	37,730.76
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	3,381.08	474,017.19	445,283.05
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	2,306.39	466,460.29	458,741.70
Security Type Sub-Total		8,240,000.00					8,393,067.25	1.85	44,149.44	8,323,218.19	8,011,147.00
Certificate of Deposit											
SKANDINAV ENSKILDA BANK LT CD DTD 09/03/2019 1.860% 08/26/2022	83050PDR7	400,000.00	A-1	P-1	08/29/19	09/03/19	400,000.00	1.85	1,963.33	400,000.00	400,331.60
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	311.39	250,000.00	246,139.50
Security Type Sub-Total		650,000.00					650,000.00	1.37	2,274.72	650,000.00	646,471.10
Asset-Backed Security											
CARMAX AUTO OWNER TRUST DTD 10/24/2018 3.360% 09/15/2023	14315EAC4	14,221.72	AAA	NR	10/17/18	10/24/18	14,221.59	3.36	21.24	14,221.69	14,226.43
GMCAR 2019-1 A3 DTD 01/16/2019 2.970% 11/16/2023	36256XAD4	850.61	NR	Aaa	01/08/19	01/16/19	850.52	2.97	1.05	850.58	850.98
COMET 2019-A2 A2 DTD 09/05/2019 1.720% 08/15/2024	14041NFU0	800,000.00	AAA	NR	08/28/19	09/05/19	799,798.56	1.73	611.56	799,910.10	800,445.36
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	84,991.24	83,128.66



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Asset-Backed Security											
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	34,997.80	33,757.69
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	74,994.08	72,990.83
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	294,996.10	285,244.85
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	324,972.62	314,747.26
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	99,981.54	96,087.36
CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314OAC8	110,000.00	AAA	NR	04/13/21	04/21/21	109,976.30	0.52	25.42	109,981.76	106,008.90
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	79,984.27	76,996.71
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	194,963.93	184,504.77
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	84,998.10	81,887.89
Security Type Sub-Total		2,200,072.33					2,199,700.45	0.95	890.82	2,199,843.81	2,150,877.69
Managed Account Sub-Total		32,048,962.86					32,331,491.37	1.12	114,156.30	32,162,563.01	30,844,981.33
Joint Powers Authority											
CAMP Pool		66,127.20	AAAm	NR			66,127.20		0.00	66,127.20	66,127.20
Liquid Sub-Total		66,127.20					66,127.20		0.00	66,127.20	66,127.20



Managed Account Detail of Securities Held

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

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Securities Sub-Total	\$32,115,090.06	\$32,397,618.57	1.12%	\$114,156.30	\$32,228,690.21	\$30,911,108.53
Accrued Interest						\$114,156.30
Total Investments						\$31,025,264.83

Bolded items are forward settling trades.



Managed Account Fair Market Value & Analytics

For the Month Ending **May 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 10/31/2016 1.625% 10/31/2023	912828T91	800,000.00	BNP_PARI		99.03	792,250.00	(12,343.75)	(9,350.71)	1.40	2.32
US TREASURY NOTES DTD 06/30/2017 2.000% 06/30/2024	912828XX3	175,000.00	MORGAN_S		98.88	173,031.25	(5,509.76)	(3,553.65)	2.03	2.56
US TREASURY NOTES DTD 06/30/2017 2.000% 06/30/2024	912828XX3	325,000.00	HSBC		98.88	321,343.75	(12,479.49)	(7,834.23)	2.03	2.56
US TREASURY NOTES DTD 06/30/2017 2.000% 06/30/2024	912828XX3	500,000.00	HSBC		98.88	494,375.00	(29,980.47)	(17,362.58)	2.03	2.56
US TREASURY NOTES DTD 06/30/2017 2.000% 06/30/2024	912828XX3	2,700,000.00	HSBC		98.88	2,669,625.00	(70,136.72)	(48,846.21)	2.03	2.56
US TREASURY NOTES DTD 12/31/2019 1.750% 12/31/2024	912828YY0	500,000.00	WELLS_F		97.66	488,281.25	(46,132.81)	(31,934.60)	2.52	2.70
US TREASURY NOTES DTD 12/31/2019 1.750% 12/31/2024	912828YY0	2,000,000.00	WELLS_F		97.66	1,953,125.00	(177,500.00)	(122,109.90)	2.52	2.70
US TREASURY NOTES DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	250,000.00	GOLDMAN		92.64	231,601.55	(13,554.70)	(14,876.01)	3.07	2.76
US TREASURY NOTES DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	450,000.00	MERRILL		92.64	416,882.79	(26,771.51)	(28,596.05)	3.07	2.76
US TREASURY NOTES DTD 12/31/2020 0.375% 12/31/2025	91282CBC4	150,000.00	CITIGRP		91.80	137,695.32	(9,357.41)	(9,949.38)	3.56	2.80
US TREASURY NOTES DTD 12/31/2020 0.375% 12/31/2025	91282CBC4	350,000.00	JPM_CHA		91.80	321,289.08	(23,570.30)	(24,676.70)	3.56	2.80
US TREASURY NOTES DTD 12/31/2020 0.375% 12/31/2025	91282CBC4	400,000.00	CITIGRP		91.80	367,187.52	(20,781.23)	(22,214.29)	3.56	2.80
US TREASURY NOTES DTD 12/31/2020 0.375% 12/31/2025	91282CBC4	450,000.00	JPM_CHA		91.80	413,085.96	(33,082.01)	(33,796.50)	3.56	2.80
US TREASURY NOTES DTD 12/31/2020 0.375% 12/31/2025	91282CBC4	650,000.00	BNP_PAR		91.80	596,679.72	(35,572.23)	(38,015.80)	3.56	2.80
US TREASURY NOTES DTD 12/31/2020 0.375% 12/31/2025	91282CBC4	825,000.00	CITIGRP		91.80	757,324.26	(56,912.07)	(58,735.61)	3.56	2.80
US TREASURY N/B NOTES DTD 04/30/2021 0.750% 04/30/2026	91282CBW0	75,000.00	BMO		92.38	69,281.25	(2,176.76)	(2,423.50)	3.86	2.82
US TREASURY N/B NOTES DTD 04/30/2021 0.750% 04/30/2026	91282CBW0	950,000.00	CITIGRP		92.38	877,562.50	(49,281.25)	(51,427.80)	3.86	2.82



Managed Account Fair Market Value & Analytics

For the Month Ending **May 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 DTD 07/31/2021 0.625% 07/31/2026	91282CCP4	250,000.00	HSBC		91.39	228,476.55	2,226.55	1,812.31	4.11	2.83
Security Type Sub-Total		11,800,000.00				11,309,097.75	(622,915.92)	(523,891.21)	2.70	2.67
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	TD		98.19	240,558.89	(3,933.96)	(4,216.71)	0.89	2.20
INTL BK RECON & DEVELOP NOTES DTD 11/24/2020 0.250% 11/24/2023	459058JM6	500,000.00	TD		96.81	484,071.00	(14,854.00)	(15,397.88)	1.48	2.45
INTER-AMERICAN DEVEL BK NOTES DTD 09/23/2021 0.500% 09/23/2024	4581X0DZ8	635,000.00	JPM_CHA		95.12	603,985.33	(30,544.77)	(30,652.38)	2.30	2.69
Security Type Sub-Total		1,380,000.00				1,328,615.22	(49,332.73)	(50,266.97)	1.75	2.51
Municipal Bond / Note										
CT ST TXBL GO BONDS DTD 06/11/2020 1.998% 07/01/2024	20772KJW0	60,000.00	SIEBERT		98.74	59,245.20	(754.80)	(754.80)	2.04	2.62
CHAFFEY UHSD, CA TXBL GO BONDS DTD 12/05/2019 2.101% 08/01/2024	157411TK5	100,000.00	RBC		98.06	98,056.00	(1,944.00)	(1,944.00)	2.12	3.03
NY ST URBAN DEV CORP TXBL REV BONDS DTD 12/23/2020 0.870% 03/15/2025	650036DT0	325,000.00	WELLS_F		93.72	304,593.25	(20,406.75)	(20,406.75)	2.76	3.24
UNIV OF CAL TXBL REV BONDS DTD 07/16/2020 0.883% 05/15/2025	91412HGE7	85,000.00	JPM_CHA	04/15/25	92.90	78,966.70	(6,033.30)	(6,033.30)	2.84	3.43
FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025	341271AD6	65,000.00	MERRILL		94.21	61,234.55	(4,225.00)	(4,061.31)	3.02	3.25
FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025	341271AD6	85,000.00	MERRILL		94.21	80,075.95	(5,487.60)	(5,286.86)	3.02	3.25
FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025	341271AD6	160,000.00	MERRILL		94.21	150,731.20	(9,268.80)	(9,268.80)	3.02	3.25
MN ST TXBL GO BONDS DTD 08/25/2020 0.630% 08/01/2025	60412AVJ9	100,000.00	MORGAN_		92.77	92,765.00	(7,235.00)	(7,235.00)	3.14	3.04
SAN JUAN USD, CA TXBL GO BONDS DTD 10/29/2020 0.852% 08/01/2025	798306WP7	130,000.00	KEYBANC		92.88	120,742.70	(9,257.30)	(9,257.30)	3.12	3.23



Managed Account Fair Market Value & Analytics

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CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Municipal Bond / Note										
LOS ANGELES CCD, CA TXBL GO BONDS DTD 11/10/2020 0.773% 08/01/2025	54438CYK2	140,000.00	MERRILL		92.54	129,560.20	(10,439.80)	(10,439.80)	3.13	3.27
CA ST UNIV TXBL REV BONDS DTD 07/29/2021 0.862% 11/01/2025	13077DQD7	85,000.00	JPM_CHA		92.17	78,347.90	(6,652.10)	(6,652.10)	3.37	3.30

Security Type Sub-Total		1,335,000.00				1,254,318.65	(81,704.45)	(81,340.02)	2.88	3.20
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Federal Agency Commercial Mortgage-Backed Security										
FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/01/2022	3137BM6P6	13,923.77	CITIGRP		100.00	13,923.10	(119.25)	(5.26)	0.17	3.12
FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/01/2022	3137BM6P6	13,923.77	CITIGRP		100.00	13,923.10	(119.25)	(5.26)	0.17	3.12
FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/01/2022	3137BM6P6	63,651.53	CITIGRP		100.00	63,648.46	(545.10)	(24.06)	0.17	3.12
FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023	3137FKK39	5,646.21	CSFB		100.04	5,648.19	2.00	1.98	1.10	3.17
FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/01/2024	3137FQ3V3	21,745.24	JPM_CHAS		99.56	21,650.05	(94.66)	(94.95)	0.59	2.31
FHMS K043 A2 DTD 03/01/2015 3.062% 12/01/2024	3137BGK24	250,000.00	CITIGRP		100.16	250,390.42	(11,992.39)	(6,220.50)	2.37	3.00

Security Type Sub-Total		368,890.53				369,183.32	(12,868.65)	(6,348.05)	1.70	2.99
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Federal Agency Bond / Note										
FREDDIE MAC NOTES DTD 08/21/2020 0.250% 08/24/2023	3137EAEV7	900,000.00	CITIGRP		97.54	877,862.70	(21,219.30)	(21,761.91)	1.23	2.28
FREDDIE MAC NOTES DTD 09/04/2020 0.250% 09/08/2023	3137EAEW5	375,000.00	NOMURA		97.45	365,442.75	(9,625.73)	(9,586.16)	1.27	2.29
FREDDIE MAC NOTES DTD 09/04/2020 0.250% 09/08/2023	3137EAEW5	525,000.00	WELLS_F		97.45	511,619.85	(13,206.90)	(13,307.00)	1.27	2.29
FREDDIE MAC NOTES DTD 10/16/2020 0.125% 10/16/2023	3137EAEY1	325,000.00	WELLS_F		97.02	315,321.50	(8,466.25)	(9,122.75)	1.38	2.33
FREDDIE MAC NOTES DTD 11/05/2020 0.250% 11/06/2023	3137EAEZ8	350,000.00	CITIGRP		97.04	339,630.90	(10,054.10)	(10,218.79)	1.43	2.36



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CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Federal Agency Bond / Note										
FANNIE MAE NOTES DTD 11/25/2020 0.250% 11/27/2023	3135G06H1	325,000.00	NOMURA		96.88	314,847.00	(9,782.50)	(9,969.27)	1.49	2.39
FREDDIE MAC NOTES DTD 12/04/2020 0.250% 12/04/2023	3137EAFA2	300,000.00	CITIGRP		96.82	290,464.50	(9,238.50)	(9,386.05)	1.51	2.40
FEDERAL HOME LOAN BANK NOTES DTD 04/16/2020 0.500% 04/14/2025	3130AJHU6	350,000.00	CITIGRP		93.76	328,168.40	(20,095.60)	(20,834.16)	2.85	2.77
FANNIE MAE NOTES DTD 04/24/2020 0.625% 04/22/2025	3135G03U5	350,000.00	CITIGRP		94.03	329,120.05	(20,158.95)	(20,462.53)	2.87	2.78
FREDDIE MAC NOTES DTD 07/23/2020 0.375% 07/21/2025	3137EAEU9	425,000.00	WELLS_F		92.67	393,862.80	(29,020.70)	(29,807.43)	3.12	2.83
FANNIE MAE NOTES DTD 08/27/2020 0.375% 08/25/2025	3135G05X7	350,000.00	BARCLAY		92.43	323,517.60	(24,844.40)	(25,421.83)	3.22	2.84
FEDERAL HOME LOAN BANK NOTES DTD 09/11/2020 0.375% 09/04/2025	3130AK5E2	150,000.00	WELLS_F		92.41	138,610.95	(10,939.05)	(11,094.41)	3.24	2.83
FREDDIE MAC NOTES DTD 09/25/2020 0.375% 09/23/2025	3137EAEX3	700,000.00	CITIGRP		92.32	646,239.30	(51,653.70)	(52,362.96)	3.29	2.82
FANNIE MAE NOTES DTD 11/12/2020 0.500% 11/07/2025	3135G06G3	650,000.00	BARCLAY		92.39	600,562.30	(47,110.70)	(47,833.97)	3.41	2.84
Security Type Sub-Total		6,075,000.00				5,775,270.60	(285,416.38)	(291,169.22)	2.22	2.56
Corporate Note										
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 08/14/2020 0.500% 08/14/2023	89236THF5	75,000.00	JPM_CHA		97.50	73,125.75	(1,816.50)	(1,851.10)	1.20	2.62
PNC BANK NA CORP NOTES (CALLABLE) DTD 01/23/2019 3.500% 01/23/2024	693475AV7	400,000.00	CITIGRP	12/23/23	100.88	403,531.20	683.20	2,615.08	1.52	2.95
CHARLES SCHWAB CORP NOTES (CALLABLE) DTD 03/18/2021 0.750% 03/18/2024	808513BN4	105,000.00	CSFB	02/18/24	96.53	101,356.92	(3,590.58)	(3,611.66)	1.71	2.74
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	95.68	200,922.54	(8,852.76)	(8,934.97)	1.82	2.85



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CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Corporate Note										
MORGAN STANLEY CORP NOTES DTD 04/28/2014 3.875% 04/29/2024	61746BDO6	400,000.00	WELLS_FA		102.01	408,024.40	(14,891.60)	(1,157.79)	1.86	2.79
AMERICAN HONDA FINANCE CORP NOTE DTD 06/27/2019 2.400% 06/27/2024	02665WCZ2	400,000.00	WELLS_FA		98.76	395,048.00	(2,968.00)	(4,121.77)	2.02	3.02
GOLDMAN SACHS GROUP INC (CALLABLE) BONDS DTD 07/08/2014 3.850% 07/08/2024	38141EC23	400,000.00	SUSQ	04/08/24	101.52	406,073.20	(12,558.80)	(1,205.43)	1.78	3.10
BMW US CAPITAL LLC CORPORATE NOTES DTD 08/12/2021 0.750% 08/12/2024	05565EBU8	70,000.00	GOLDMAN		94.92	66,445.54	(3,548.16)	(3,549.84)	2.18	3.16
WALT DISNEY COMPANY/THE DTD 09/06/2019 1.750% 08/30/2024	254687FK7	400,000.00	JPM_CHAS		97.36	389,440.40	(8,927.60)	(9,823.41)	2.21	2.97
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 09/10/2021 0.625% 09/10/2024	24422EVU0	100,000.00	HSBC		95.23	95,227.10	(4,707.90)	(4,723.56)	2.26	2.80
PACCAR FINANCIAL CORP CORPORATE NOTES DTD 02/06/2020 1.800% 02/06/2025	69371RO66	175,000.00	MERRILL		96.56	168,971.43	(13,922.82)	(10,989.66)	2.62	3.15
AMERICAN EXPRESS CO CORP NOTES (CALLABLE DTD 03/04/2022 2.250% 03/04/2025	025816CQ0	80,000.00	BARCLAY	02/01/25	97.40	77,922.96	(1,996.24)	(2,002.80)	2.59	3.24
ROCHE HOLDINGS INC (CALLABLE) CORPORATE DTD 03/10/2022 2.132% 03/10/2025	771196BT8	410,000.00	DEUTSCH	02/10/25	97.41	399,371.16	(10,628.84)	(10,628.84)	2.62	3.11
HOME DEPOT INC (CALLABLE) CORPORATE NOTE DTD 03/28/2022 2.700% 04/15/2025	437076CM2	25,000.00	MORGAN_	03/15/25	99.57	24,893.40	(62.85)	(65.40)	2.77	2.85
CITIGROUP INC CORP NOTES DTD 04/27/2015 3.300% 04/27/2025	172967JP7	225,000.00	MKTX		99.43	223,713.90	(26,024.85)	(16,735.08)	2.79	3.51
CINTAS CORPORATION NO. 2 CORP NOTE (CALL DTD 05/03/2022 3.450% 05/01/2025	17252MAP5	65,000.00	KEYBANC	04/01/25	100.83	65,542.36	556.66	556.28	2.80	3.15
USAA CAPITAL CORP CORPORATE NOTES DTD 05/26/2022 3.375% 05/01/2025	90327QD89	225,000.00	MERRILL		100.04	225,099.00	834.75	830.63	2.80	3.36



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CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Corporate Note										
APPLE INC (CALLABLE) CORP NOTES DTD 05/11/2020 1.125% 05/11/2025	037833DT4	550,000.00	GOLDMAN	04/11/25	95.25	523,859.60	(27,245.90)	(26,784.35)	2.82	2.82
GENERAL DYNAMICS CORP (CALLABLE) CORP NO DTD 05/11/2018 3.500% 05/15/2025	369550BG2	225,000.00	JPM_CHA	03/15/25	100.67	226,510.20	(25,737.30)	(15,750.51)	2.68	3.26
JPMORGAN CHASE & CO CORPORATE NOTES DTD 06/01/2021 0.824% 06/01/2025	46647PCH7	315,000.00	JPM_CHA		94.91	298,950.75	(16,049.25)	(16,049.25)	2.96	2.60
AMAZON.COM INC CORPORATE NOTES DTD 06/03/2020 0.800% 06/03/2025	023135BQ8	475,000.00	GOLDMAN		93.89	445,962.78	(28,804.47)	(28,897.11)	2.96	2.94
NATIONAL AUSTRALIA BK/NY CORPORATE NOTES DTD 06/09/2022 3.500% 06/09/2025	63254ABD9	250,000.00	CITIGRP		100.00	250,000.00	0.00	0.00	0.00	3.50
NATIONAL RURAL UTIL COOP CORPORATE NOTES DTD 05/04/2022 3.450% 06/15/2025	63743HFE7	50,000.00	RBC		99.92	49,960.10	(26.40)	(26.73)	2.91	3.48
BANK OF AMERICA CORP NOTES DTD 07/30/2015 3.875% 08/01/2025	06051GFS3	225,000.00	MERRILL		101.75	228,935.70	(27,982.80)	(16,501.33)	2.98	3.29
ABBOTT LABORATORIES CORPORATE NOTES (CAL DTD 03/22/2017 3.875% 09/15/2025	002824BM1	225,000.00	US_BANC	06/15/25	102.01	229,528.35	(28,317.15)	(16,656.14)	2.88	3.22
BANK OF AMERICA CORP NOTES (CALLABLE) DTD 12/06/2021 1.530% 12/06/2025	06051GKE8	225,000.00	MERRILL	12/06/24	94.88	213,478.65	(11,521.35)	(11,521.35)	2.46	3.08
JPMORGAN CHASE & CO CORPORATE NOTES DTD 02/24/2022 2.595% 02/24/2026	46647PCV6	175,000.00	JPM_CHA		96.75	169,314.78	(5,685.22)	(5,685.22)	3.55	3.53
UNITEDHEALTH GROUP INC (CALLABLE) CORPOR DTD 05/19/2021 1.150% 05/15/2026	91324PEC2	225,000.00	CITIGRP	04/15/26	92.00	206,993.48	(17,615.02)	(17,696.24)	3.79	3.32
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 06/18/2021 1.125% 06/18/2026	89236TJK2	145,000.00	JPM_CHA		91.38	132,503.03	(12,175.07)	(12,223.38)	3.94	3.42



Managed Account Fair Market Value & Analytics

For the Month Ending **May 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										
BMW US CAPITAL LLC (CALLABLE) CORPORATE DTD 08/12/2021 1.250% 08/12/2026	05565EBW4	175,000.00	MITSU	07/12/26	90.93	159,121.38	(15,826.12)	(15,834.45)	4.00	3.60
CATERPILLAR FINL SERVICE CORPORATE NOTES DTD 01/10/2022 1.700% 01/08/2027	14913R2U0	225,000.00	JPM_CHA		93.14	209,563.43	(14,300.32)	(14,387.05)	4.41	3.32
TARGET CORP CORPORATE NOTES DTD 01/24/2022 1.950% 01/15/2027	87612EBM7	40,000.00	CITIGRP		94.33	37,730.76	(2,201.24)	(2,206.03)	4.41	3.28
BANK OF NY MELLON CORP (CALLABLE) CORPOR DTD 01/26/2022 2.050% 01/26/2027	06406RBA4	475,000.00	DEUTSCH	12/26/26	93.74	445,283.05	(28,662.45)	(28,734.14)	4.35	3.52
BERKSHIRE HATHAWAY CORP NOTES (CALLABLE) DTD 03/15/2022 2.300% 03/15/2027	084664CZ2	475,000.00	SEEL	02/15/27	96.58	458,741.70	(7,347.30)	(7,718.59)	4.46	3.07
Security Type Sub-Total		8,240,000.00				8,011,147.00	(381,920.25)	(312,071.19)	2.73	3.11
Certificate of Deposit										
SKANDINAV ENSKILDA BANK LT CD DTD 09/03/2019 1.860% 08/26/2022	83050PDR7	400,000.00	BARCLAYS		100.08	400,331.60	331.60	331.60	0.24	1.49
CREDIT SUISSE NEW YORK CERT DEPOS DTD 03/23/2021 0.590% 03/17/2023	22552G3C2	250,000.00	CSFB		98.46	246,139.50	(3,860.50)	(3,860.50)	0.81	2.53
Security Type Sub-Total		650,000.00				646,471.10	(3,528.90)	(3,528.90)	0.46	1.89
Asset-Backed Security										
CARMAX AUTO OWNER TRUST DTD 10/24/2018 3.360% 09/15/2023	14315EAC4	14,221.72	MERRILL		100.03	14,226.43	4.84	4.74	0.06	3.33
GMCAR 2019-1 A3 DTD 01/16/2019 2.970% 11/16/2023	36256XAD4	850.61	RBC		100.04	850.98	0.46	0.40	0.05	2.94
COMET 2019-A2 A2 DTD 09/05/2019 1.720% 08/15/2024	14041NFU0	800,000.00	RBC		100.06	800,445.36	646.80	535.26	0.21	1.69
GMALT 2021-1 A4 DTD 02/24/2021 0.330% 02/20/2025	36261RAD0	85,000.00	RBC		97.80	83,128.66	(1,858.51)	(1,862.58)	0.99	1.15



Managed Account Fair Market Value & Analytics

For the Month Ending **May 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										
GMALT 2021-2 A4 DTD 05/26/2021 0.410% 05/20/2025	380144AD7	35,000.00	SOCGEN		96.45	33,757.69	(1,239.36)	(1,240.11)	1.30	1.63
HART 2021-A A3 DTD 04/28/2021 0.380% 09/15/2025	44933LAC7	75,000.00	BARCLAY		97.32	72,990.83	(2,001.28)	(2,003.25)	1.11	1.21
NAROT 2021-A A3 DTD 06/23/2021 0.330% 10/15/2025	65480BAC1	295,000.00	MITSU		96.69	285,244.85	(9,750.16)	(9,751.25)	1.33	1.33
TAOT 2021-B A3 DTD 06/14/2021 0.260% 11/17/2025	89190GAC1	325,000.00	CITIGRP		96.85	314,747.26	(10,217.74)	(10,225.36)	1.23	1.19
HAROT 2021-4 A3 DTD 11/24/2021 0.880% 01/21/2026	43815GAC3	100,000.00	MERRILL		96.09	96,087.36	(3,891.56)	(3,894.18)	1.70	1.99
CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314OAC8	110,000.00	MERRILL		96.37	106,008.90	(3,967.40)	(3,972.86)	1.01	1.53
HART 2021-C A3 DTD 11/17/2021 0.740% 05/15/2026	44935FAD6	80,000.00	SMBC		96.25	76,996.71	(2,985.43)	(2,987.56)	1.76	1.72
DCENT 2021-A1 A1 DTD 09/27/2021 0.580% 09/15/2026	254683CP8	195,000.00	CITIGRP		94.62	184,504.77	(10,453.48)	(10,459.16)	2.25	1.89
GMCAR 2021-4 A3 DTD 10/21/2021 0.680% 09/16/2026	362554AC1	85,000.00	JPM_CHA		96.34	81,887.89	(3,109.94)	(3,110.21)	1.56	1.56
Security Type Sub-Total		2,200,072.33				2,150,877.69	(48,822.76)	(48,966.12)	0.98	1.56
Managed Account Sub-Total		32,048,962.86				30,844,981.33	(1,486,510.04)	(1,317,581.68)	2.40	2.69
Joint Powers Authority										
CAMP Pool		66,127.20			1.00	66,127.20	0.00	0.00	0.00	
Liquid Sub-Total		66,127.20				66,127.20	0.00	0.00	0.00	
Securities Sub-Total		\$32,115,090.06				\$30,911,108.53	(\$1,486,510.04)	(\$1,317,581.68)	2.40	2.69%
Accrued Interest						\$114,156.30				
Total Investments						\$31,025,264.83				

Bolded items are forward settling trades.



Managed Account Security Transactions & Interest

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

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Transaction Type					Principal	Accrued		Realized G/L	Realized G/L	Sale
Trade	Settle	Security Description	CUSIP	Par	Proceeds	Interest	Total	Cost	Amort Cost	Method
BUY										
04/26/22	05/03/22	CINTAS CORPORATION NO. 2 CORP NOTE (CALL DTD 05/03/2022 3.450% 05/01/2025	17252MAP5	65,000.00	(64,985.70)	0.00	(64,985.70)			
04/27/22	05/04/22	NATIONAL RURAL UTIL COOP CORPORATE NOTES DTD 05/04/2022 3.450% 06/15/2025	63743HFE7	50,000.00	(49,986.50)	0.00	(49,986.50)			
05/03/22	05/05/22	US TREASURY N/B NOTES DTD 07/31/2021 0.625% 07/31/2026	91282CCP4	250,000.00	(226,250.00)	(405.73)	(226,655.73)			
05/23/22	05/26/22	USAA CAPITAL CORP CORPORATE NOTES DTD 05/26/2022 3.375% 05/01/2025	90327OD89	225,000.00	(224,264.25)	0.00	(224,264.25)			
05/31/22	06/09/22	NATIONAL AUSTRALIA BK/NY CORPORATE NOTES DTD 06/09/2022 3.500% 06/09/2025	63254ABD9	250,000.00	(250,000.00)	0.00	(250,000.00)			

Transaction Type Sub-Total				840,000.00	(815,486.45)	(405.73)	(815,892.18)
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INTEREST										
05/01/22	05/01/22	CA ST UNIV TXBL REV BONDS DTD 07/29/2021 0.862% 11/01/2025	13077DOD7	85,000.00	0.00	366.35	366.35			
05/01/22	05/25/22	FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023	3137FKK39	5,662.04	0.00	15.11	15.11			
05/01/22	05/25/22	FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/01/2022	3137BM6P6	106,829.52	0.00	275.08	275.08			
05/01/22	05/25/22	FHMS K043 A2 DTD 03/01/2015 3.062% 12/01/2024	3137BGK24	250,000.00	0.00	637.92	637.92			
05/01/22	05/25/22	FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/01/2024	3137FQ3V3	25,237.85	0.00	56.16	56.16			
05/06/22	05/06/22	FREDDIE MAC NOTES DTD 11/05/2020 0.250% 11/06/2023	3137EAEZ8	350,000.00	0.00	437.50	437.50			
05/07/22	05/07/22	FANNIE MAE NOTES DTD 11/12/2020 0.500% 11/07/2025	3135G06G3	650,000.00	0.00	1,625.00	1,625.00			
05/11/22	05/11/22	APPLE INC (CALLABLE) CORP NOTES DTD 05/11/2020 1.125% 05/11/2025	037833DT4	550,000.00	0.00	3,093.75	3,093.75			



Managed Account Security Transactions & Interest

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

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Transaction Type		Security Description	CUSIP	Par	Principal	Accrued	Total	Realized G/L	Realized G/L	Sale
Trade	Settle				Proceeds	Interest		Cost	Amort Cost	Method
INTEREST										
05/15/22	05/15/22	UNITEDHEALTH GROUP INC (CALLABLE) CORPOR DTD 05/19/2021 1.150% 05/15/2026	91324PEC2	225,000.00	0.00	1,293.75	1,293.75			
05/15/22	05/15/22	HART 2021-C A3 DTD 11/17/2021 0.740% 05/15/2026	44935FAD6	80,000.00	0.00	49.33	49.33			
05/15/22	05/15/22	CARMAX AUTO OWNER TRUST DTD 10/24/2018 3.360% 09/15/2023	14315EAC4	27,003.42	0.00	75.61	75.61			
05/15/22	05/15/22	UNIV OF CAL TXBL REV BONDS DTD 07/16/2020 0.883% 05/15/2025	91412HGE7	85,000.00	0.00	375.28	375.28			
05/15/22	05/15/22	COMET 2019-A2 A2 DTD 09/05/2019 1.720% 08/15/2024	14041NFU0	800,000.00	0.00	1,146.67	1,146.67			
05/15/22	05/15/22	NAROT 2021-A A3 DTD 06/23/2021 0.330% 10/15/2025	65480BAC1	295,000.00	0.00	81.13	81.13			
05/15/22	05/15/22	HART 2021-A A3 DTD 04/28/2021 0.380% 09/15/2025	44933LAC7	75,000.00	0.00	23.75	23.75			
05/15/22	05/15/22	DCENT 2021-A1 A1 DTD 09/27/2021 0.580% 09/15/2026	254683CP8	195,000.00	0.00	94.25	94.25			
05/15/22	05/15/22	CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314OAC8	110,000.00	0.00	47.67	47.67			
05/15/22	05/15/22	TAOT 2021-B A3 DTD 06/14/2021 0.260% 11/17/2025	89190GAC1	325,000.00	0.00	70.42	70.42			
05/15/22	05/15/22	GENERAL DYNAMICS CORP (CALLABLE) CORP NO DTD 05/11/2018 3.500% 05/15/2025	369550BG2	225,000.00	0.00	3,937.50	3,937.50			
05/16/22	05/16/22	GMCAR 2021-4 A3 DTD 10/21/2021 0.680% 09/16/2026	362554AC1	85,000.00	0.00	48.17	48.17			
05/16/22	05/16/22	GMCAR 2019-1 A3 DTD 01/16/2019 2.970% 11/16/2023	36256XAD4	8,725.95	0.00	21.60	21.60			
05/20/22	05/20/22	GMALT 2021-1 A4 DTD 02/24/2021 0.330% 02/20/2025	36261RAD0	85,000.00	0.00	23.38	23.38			
05/20/22	05/20/22	GMALT 2021-2 A4 DTD 05/26/2021 0.410% 05/20/2025	380144AD7	35,000.00	0.00	11.96	11.96			
05/21/22	05/21/22	HAROT 2021-4 A3 DTD 11/24/2021 0.880% 01/21/2026	43815GAC3	100,000.00	0.00	73.33	73.33			



Managed Account Security Transactions & Interest

For the Month Ending **May 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	
INTEREST										
05/24/22	05/24/22	INTL BK RECON & DEVELOP NOTES DTD 11/24/2020 0.250% 11/24/2023	459058JM6	500,000.00	0.00	625.00	625.00			
05/27/22	05/27/22	FANNIE MAE NOTES DTD 11/25/2020 0.250% 11/27/2023	3135G06H1	325,000.00	0.00	406.25	406.25			
Transaction Type Sub-Total				5,603,458.78	0.00	14,911.92	14,911.92			
PAYDOWNS										
05/01/22	05/25/22	FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/01/2024	3137FQ3V3	3,492.61	3,492.61	0.00	3,492.61	0.08	0.00	
05/01/22	05/25/22	FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/01/2022	3137BM6P6	2,332.89	2,332.89	0.00	2,332.89	(19.87)	0.00	
05/01/22	05/25/22	FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/01/2022	3137BM6P6	10,664.65	10,664.66	0.00	10,664.66	(90.82)	(0.01)	
05/01/22	05/25/22	FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023	3137FKK39	15.83	15.83	0.00	15.83	0.00	0.00	
05/01/22	05/25/22	FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/01/2022	3137BM6P6	2,332.89	2,332.89	0.00	2,332.89	(19.87)	0.00	
05/15/22	05/15/22	CARMAX AUTO OWNER TRUST DTD 10/24/2018 3.360% 09/15/2023	14315EAC4	12,781.70	12,781.70	0.00	12,781.70	0.12	0.00	
05/16/22	05/16/22	GMCAR 2019-1 A3 DTD 01/16/2019 2.970% 11/16/2023	36256XAD4	7,875.34	7,875.34	0.00	7,875.34	0.88	0.00	
Transaction Type Sub-Total				39,495.91	39,495.92	0.00	39,495.92	(129.48)	(0.01)	
SELL										
05/03/22	05/05/22	US TREASURY NOTES DTD 10/31/2016 1.625% 10/31/2023	912828T91	200,000.00	197,304.69	44.16	197,348.85	(1,375.00)	(2,241.01)	FIFO
05/23/22	05/26/22	US TREASURY NOTES DTD 10/31/2016 1.625% 10/31/2023	912828T91	225,000.00	222,503.91	258.32	222,762.23	(1,010.74)	(2,004.73)	FIFO
05/31/22	06/07/22	US TREASURY NOTES DTD 10/31/2016 1.625% 10/31/2023	912828T91	200,000.00	198,007.81	335.60	198,343.41	(3,140.63)	(2,386.58)	FIFO
Transaction Type Sub-Total				625,000.00	617,816.41	638.08	618,454.49	(5,526.37)	(6,632.32)	



Managed Account Security Transactions & Interest

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

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Transaction Type		Security Description	CUSIP	Par	Principal	Accrued	Total	Realized G/L	Realized G/L	Sale				
Trade	Settle				Proceeds	Interest		Cost	Amort Cost		Method			
Managed Account Sub-Total					(158,174.12)	15,144.27		(143,029.85)	(5,655.85)		(6,632.33)			
Total Security Transactions					(\$158,174.12)	\$15,144.27		(\$143,029.85)	(\$5,655.85)		(\$6,632.33)			

Bolded items are forward settling trades.



Account Statement

For the Month Ending **May 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					144,724.63
05/02/22	05/02/22	Purchase - Interest 13077DQD7	1.00	366.35	145,090.98
05/02/22	05/02/22	Purchase - Interest 912828T91	1.00	11,578.13	156,669.11
05/02/22	05/02/22	Purchase - Interest 91282CBW0	1.00	3,843.75	160,512.86
05/03/22	05/03/22	Redemption - Principal 17252MAP5	1.00	(64,985.70)	95,527.16
05/04/22	05/04/22	Redemption - Principal 63743HFE7	1.00	(49,986.50)	45,540.66
05/05/22	05/05/22	Purchase - Principal 912828T91	1.00	197,304.69	242,845.35
05/05/22	05/05/22	Purchase - Interest 912828T91	1.00	44.16	242,889.51
05/05/22	05/05/22	Redemption - Interest 91282CCP4	1.00	(405.73)	242,483.78
05/05/22	05/05/22	Redemption - Principal 91282CCP4	1.00	(226,250.00)	16,233.78
05/06/22	05/06/22	Purchase - Interest 3137EAEZ8	1.00	437.50	16,671.28
05/09/22	05/09/22	Purchase - Interest 3135G06G3	1.00	1,625.00	18,296.28
05/11/22	05/11/22	Purchase - Interest 037833DT4	1.00	3,093.75	21,390.03
05/16/22	05/16/22	Purchase - Interest 369550BG2	1.00	3,937.50	25,327.53
05/16/22	05/16/22	Purchase - Interest 91324PEC2	1.00	1,293.75	26,621.28
05/16/22	05/16/22	Purchase - Interest 91412HGE7	1.00	375.28	26,996.56
05/16/22	05/16/22	Purchase - Interest 14041NFU0	1.00	1,146.67	28,143.23
05/16/22	05/16/22	Purchase - Interest 14314QAC8	1.00	47.67	28,190.90
05/16/22	05/16/22	Purchase - Interest 14315EAC4	1.00	75.61	28,266.51
05/16/22	05/16/22	Purchase - Interest 254683CP8	1.00	94.25	28,360.76
05/16/22	05/16/22	Purchase - Interest 362554AC1	1.00	48.17	28,408.93
05/16/22	05/16/22	Purchase - Interest 36256XAD4	1.00	21.60	28,430.53



Account Statement

For the Month Ending **May 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					
05/16/22	05/16/22	Purchase - Interest 44933LAC7	1.00	23.75	28,454.28
05/16/22	05/16/22	Purchase - Interest 44935FAD6	1.00	49.33	28,503.61
05/16/22	05/16/22	Purchase - Interest 65480BAC1	1.00	81.13	28,584.74
05/16/22	05/16/22	Purchase - Interest 89190GAC1	1.00	70.42	28,655.16
05/16/22	05/16/22	Purchase - Principal 14315EAC4	1.00	12,781.70	41,436.86
05/16/22	05/16/22	Purchase - Principal 36256XAD4	1.00	7,875.34	49,312.20
05/20/22	05/20/22	Purchase - Interest 36261RAD0	1.00	23.38	49,335.58
05/20/22	05/20/22	Purchase - Interest 380144AD7	1.00	11.96	49,347.54
05/23/22	05/23/22	Purchase - Interest 43815GAC3	1.00	73.33	49,420.87
05/24/22	05/24/22	Purchase - Interest 459058JM6	1.00	625.00	50,045.87
05/25/22	05/25/22	Purchase - Interest 3137BGK24	1.00	637.92	50,683.79
05/25/22	05/25/22	Purchase - Interest 3137BM6P6	1.00	275.08	50,958.87
05/25/22	05/25/22	Purchase - Interest 3137FKK39	1.00	15.11	50,973.98
05/25/22	05/25/22	Purchase - Interest 3137FQ3V3	1.00	56.16	51,030.14
05/25/22	05/25/22	Purchase - Principal 3137FQ3V3	1.00	3,492.61	54,522.75
05/25/22	05/25/22	Purchase - Principal 3137FKK39	1.00	15.83	54,538.58
05/25/22	05/25/22	Purchase - Principal 3137BM6P6	1.00	2,332.89	56,871.47
05/25/22	05/25/22	Purchase - Principal 3137BM6P6	1.00	2,332.89	59,204.36
05/25/22	05/25/22	Purchase - Principal 3137BM6P6	1.00	10,664.66	69,869.02
05/25/22	05/25/22	IP Fees April 2022	1.00	(2,527.35)	67,341.67
05/25/22	05/25/22	U.S. Bank Fees March 2022	1.00	(152.45)	67,189.22
05/26/22	05/26/22	Purchase - Principal 912828T91	1.00	222,503.91	289,693.13



Account Statement

For the Month Ending **May 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					
05/26/22	05/26/22	Purchase - Interest 912828T91	1.00	258.32	289,951.45
05/26/22	05/26/22	Redemption - Principal 90327QD89	1.00	(224,264.25)	65,687.20
05/27/22	05/27/22	Purchase - Interest 3135G06H1	1.00	406.25	66,093.45
05/31/22	06/01/22	Accrual Income Div Reinvestment - Distributions	1.00	33.75	66,127.20

Closing Balance **66,127.20**

	Month of May	Fiscal YTD January-May		
Opening Balance	144,724.63	255,176.68	Closing Balance	66,127.20
Purchases	489,974.55	3,287,819.51	Average Monthly Balance	50,459.07
Redemptions (Excl. Checks)	(568,571.98)	(3,476,868.99)	Monthly Distribution Yield	0.82%
Check Disbursements	0.00	0.00		
Closing Balance	66,127.20	66,127.20		
Cash Dividends and Income	33.75	124.16		