



CITY OF LAKE ELSINORE
INVESTMENT REPORT

CITY OF LAKE ELSINORE
INVESTMENT REPORT OF POOLED CASH AND INVESTMENTS
AS OF JANUARY 31, 2019

CASH ACCOUNTS	BANK BALANCE	DEPOSITS IN TRANSIT	OUTSTANDING CHECKS	BOOK BALANCE
Bank Accounts:				
General Checking Account	\$ 3,311,587	\$ 419,506	\$ (347,898)	\$ 3,383,194
Cash On Hand:				
Cashier Drawers #1 & #2	-	-	-	300
City of Lake Elsinore Petty Cash Fund	-	-	-	1,000
Total Cash Accounts	3,311,587	419,506	(347,898)	3,384,494
INVESTMENTS				
Local Agency Investment Fund	11,343,904	-	-	11,343,904
CAMP Investments:				
CAMP Pool Account	68,174	-	-	68,174
U.S. Treasury Bond / Note	18,342,791	-	-	18,342,791
Supra-National Agency Bond / Note	1,591,950	-	-	1,591,950
Municipal Bond / Note	-	-	-	-
Federal Agency Collateralized Mortgage Obligation	682,940	-	-	682,940
Federal Agency Bond / Note	1,224,056	-	-	1,224,056
Corporate Notes	9,705,486	-	-	9,705,486
Negotiable Certificate of Deposit	5,139,544	-	-	5,139,544
Asset-Backed Security / Collateralized Mortgage	2,544,742	-	-	2,544,742
Sub-total Investments	50,643,586	-	-	50,643,586
Market Value Adjustment:				
Unrealized Gain/(Loss) at 06-30-17	(356,403)	-	-	(356,403)
Total Investments	50,287,183	-	-	50,287,183
Total Pooled Cash and Investments	\$ 53,598,770	\$ 419,506	\$ (347,898)	\$ 53,671,677
TOTAL POOLED CASH AND INVESTMENTS				\$ 53,671,677

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 12, 2018. 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
Assistant City Manager

February 25, 2019
Date

CITY OF LAKE ELSINORE
POOLED CASH AND INVESTMENTS BY FUND
AS OF JANUARY 31, 2019

<u>FUND NO</u>	<u>FUND NAME</u>	<u>AMOUNT</u>
100	General	\$ 3,365,631
101	Supplemental Law Enforcement	8,333
106	Affordable Housing In Lieu	1,452,505
107	Developer Agreement Revenue	124,413
110	State Gas Tax	1,298,952
112	Measure A	1,944,130
114	SB1186 CASP Education Program	13,002
115	Traffic Safety	29,170
117	Community Center DIF	33,671
118	Lake Side Facility DIF	49,626
119	Animal Shelter DIF	22,022
121	T.R.I.P.-2014A	140
135	Lighting & Landscape Maintenance - Dist. No. 1	902,073
140	Geothermal	20,373
160	PEG Grant	4,190
203	E.L.S.P. - S.T.I.F.	1,843,663
205	Traffic Impact Fee	4,716,884
211	Storm Drain C.I.P.	402,065
220	Street Lighting C.I.P.	102,981
221	Quimby Park C.I.P.	186,468
231	Library C.I.P.	1,812,459
232	City Fire Protection	110,590
254	Railroad Canyon Improvement Area 89-1	126,253
300	Insurance Service	1,387,332
305	Information Systems Service	464,595
310	Support Service	23,218
320	Facilities Service	651,510
331	CFD 2006-1CC Summerly Improvement Area CC	18,576
332	CFD 2006-1 Improvement Area B, Summerly	26,936
334	CFD 2015-5 Trieste - Far West Industries	33,414
335	CFD 2003-2E Canyon Hills Improvement Area E	6,330
336	CFD 2006-1FF Summerly Improvement Area FF	21,926
340	CFD 2006-1 IA-EE Summerly Improvement Area	5,437
345	CFD 2003-2 Improvement Area D, Canyon Hills	57,673
346	CFD 2014-1 Southshore	64,574
347	CFD 2006-1 Improvement Area A, Summerly	37,972
351	CFD 2006-1 IA-II Summerly Improvement	27,170
354	CFD 90-2 Tuscany Hills	8,179
357	CFD 2003-2 Canyon Hills Improvement Area	5,092
366	CFD 2005-6 City Center Townhomes	4,750
368	CFD 2006-2 Viscaya	2,890

CITY OF LAKE ELSINORE
POOLED CASH AND INVESTMENTS BY FUND
AS OF JANUARY 31, 2019

<u>FUND NO</u>	<u>FUND NAME</u>	<u>AMOUNT</u>
369	CFD 2004-3 Area 1 Rosetta Canyon Improvement Area	4,760
372	CFD 2005-2 Alberhill Ranch Improvement Area	32,989
375	CFD 2006-4 Clurman	15,991
377	CFD 2006-6 Tessara	9,113
378	CFD 2006-8 Running Deer Estates	7,585
385	CFD 2004-3 Area 2 Rosetta Canyon Improvement Area	9,721
386	CFD 2007-4 Mekenna Court	16,221
387	CFD 2007-5 Red Kite	46,272
388	CFD 2007-6 Holiday Inn Express	9,530
392	CFD 95-1 City Center	3,549
393	AD 93-1 Cottonwood Hills	5,712
394	CFD 2005-5 (2012A) Wasson Canyon	1,346
395	CFD 2018-1 Wasson Canyon II Improvement Area	8,846
396	CFD 2018-2 Nichols Ranch Improvement Area	67,046
397	CFD 2018-3 Village at Lakeshore	76,924
500	Capital Improvement Plan	15,822,532
510	Successor To RDA Area I, II, & III	8,134,935
603	Endowment Trust - Carl Graves	1,037,197
604	Endowment Trust - Korn Memorial	31,922
605	Public Improvement Trust	101,159
606	Mobile Source Air Polution Reduction	260,240
608	Trust Deposit & Pre Paid Expense	2,613,463
617	Successor Agency Housing	2,553,336
620	Cost Recovery System	1,050,293
631	Lake Destratification Equipment Replacement	333,828
	Total Pooled Cash & Investments	\$ 53,671,677

**CITY OF LAKE ELSINORE
SUMMARY OF POLICY LIMITATIONS
FOR THE MONTH ENDING JANUARY 31, 2019**

<u>TYPES OF SECURITIES</u>	<u>DIVERSIFICATION PERCENTAGE</u>	<u>MAXIMUM PERCENTAGE</u>
U.S. Treasury Bills	0.00%	Unlimited
U.S. Treasury Bond / Note	36.22%	Unlimited
Current Balance		\$ 18,342,791
Supra-National Agency Bond / Note	3.14%	30%
Current Balance		\$ 1,591,950
Municipal Bond / Note	0.00%	Unlimited
Current Balance		\$ -
Federal Agency Collateralized Mortgage Obligation	1.35%	40.00%
Current Balance		\$ 682,940
Federal Agency Bond / Note	2.42%	* Unlimited
Current Balance		\$ 1,224,056
Negotiable Certificates of Deposit	10.15%	30.00%
Current Balance		\$ 5,139,544
Corporate Note	19.16%	30.00%
Current Balance		\$ 9,705,486
Asset-Backed Security / Collateralized Mortgage		20%
Current Balance	5%	\$ 2,544,742
Repurchase Agreements	0.00%	Unlimited
Reverse Repurchase Agreements	0.00%	10.00%
LAIF (Local Agency Investment Fund)	22.40%	* \$65 Million
Current Balance		\$ 11,343,904
CAMP - Pooled Sweep Account	0.13%	Unlimited
Current Balance		\$ 68,174
TOTAL	100.00%	\$ 50,643,586

Note:

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

*Investment in LAIF may not exceed \$65 million in each agency.



Local Agency Investment Fund

CITY OF LAKE ELSINORE
LOCAL AGENCY INVESTMENT FUND
TRANSACTION SUMMARY
FOR THE MONTH ENDING JANUARY 31, 2019

<u>Yield</u>	<u>Purchase Date</u>	<u>Maturity Rate</u>
2.355%	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>14,249,212</u>	\$ <u>(2,905,308)</u>	\$ <u>11,343,904</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 \$65 million cap per agency.



CALIFORNIA STATE TREASURER FIONA MA, CPA



PMIA Performance Report

Date	Daily Yield*	Quarter to Date Yield	Average Maturity (in days)
01/21/19	2.37	2.35	190
01/22/19	2.37	2.35	188
01/23/19	2.37	2.35	187
01/24/19	2.37	2.35	188
01/25/19	2.38	2.35	188
01/26/19	2.38	2.35	188
01/27/19	2.38	2.35	188
01/28/19	2.38	2.35	185
01/29/19	2.38	2.35	187
01/30/19	2.38	2.35	186
01/31/19	2.39	2.36	188
02/01/19	2.39	2.36	191
02/02/19	2.39	2.36	191
02/03/19	2.39	2.36	191
02/04/19	2.39	2.36	189
02/05/19	2.39	2.36	187
02/06/19	2.39	2.36	187
02/07/19	2.39	2.36	187
02/08/19	2.39	2.36	187
02/09/19	2.39	2.36	187
02/10/19	2.39	2.36	187
02/11/19	2.39	2.36	185
02/12/19	2.39	2.36	183
02/13/19	2.39	2.37	182
02/14/19	2.39	2.37	182
02/15/19	2.39	2.37	181
02/16/19	2.39	2.37	181
02/17/19	2.39	2.37	181
02/18/19	2.39	2.37	181
02/19/19	2.39	2.37	178
02/20/19	2.39	2.37	178

*Daily yield does not reflect capital gains or losses

[View Prior Month Daily Rates](#)

LAIF Performance Report

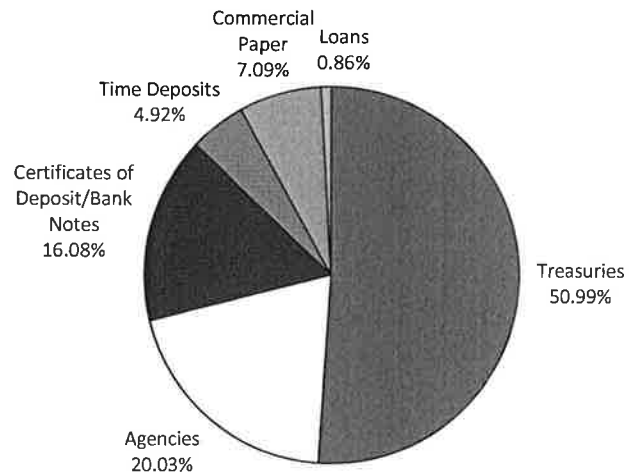
Quarter Ending 12/31/18

Apportionment Rate: 2.40
 Earnings Ratio: 0.00006573663340150
 Fair Value Factor: 0.999051127
 Daily: 2.32%
 Quarter to Date: 2.21%
 Average Life: 192

PMIA Average Monthly Effective Yields

Jan 2019 2.355
 Dec 2018 2.291
 Nov 2018 2.208

Pooled Money Investment Account Portfolio Composition 01/31/19 \$93.1 billion



Percentages may not total 100%, due to rounding.

Based on data available as of 2/20/2019



CAMP

Investment Portfolio



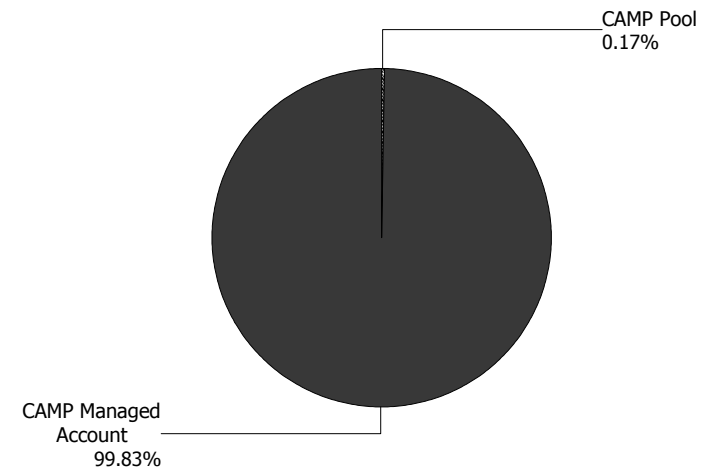
Account Statement - Transaction Summary

For the Month Ending **January 31, 2019**

CITY OF LAKE ELSINORE - LAKE ELSINORE -

CAMP Pool	
Opening Market Value	50,802.73
Purchases	7,711,875.72
Redemptions	(7,694,504.47)
Unsettled Trades	0.00
Change in Value	0.00
Closing Market Value	\$68,173.98
Cash Dividends and Income	105.08
CAMP Managed Account	
Opening Market Value	39,019,439.44
Purchases	7,681,915.42
Redemptions	(7,622,050.67)
Unsettled Trades	0.00
Change in Value	109,718.97
Closing Market Value	\$39,189,023.16
Cash Dividends and Income	(110,250.85)

Asset Summary		
	January 31, 2019	December 31, 2018
CAMP Pool	68,173.98	50,802.73
CAMP Managed Account	39,189,023.16	39,019,439.44
Total	\$39,257,197.14	\$39,070,242.17
Asset Allocation		





Managed Account Summary Statement

For the Month Ending **January 31, 2019**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Transaction Summary - Money Market		Transaction Summary - Managed Account		Account Total	
Opening Market Value	\$50,802.73	Opening Market Value	\$39,019,439.44	Opening Market Value	\$39,070,242.17
Purchases	7,711,875.72	Maturities/Calls	(18,043.05)		
Redemptions	(7,694,504.47)	Principal Dispositions	(7,604,007.62)		
		Principal Acquisitions	7,681,915.42		
		Unsettled Trades	0.00		
		Change in Current Value	109,718.97		
Closing Market Value	\$68,173.98	Closing Market Value	\$39,189,023.16	Closing Market Value	\$39,257,197.14
Dividend	105.08				
Earnings Reconciliation (Cash Basis) - Managed Account		Cash Balance			
Interest/Dividends/Coupons Received	88,759.07	Closing Cash Balance	\$0.00		
Less Purchased Interest Related to Interest/Coupons	(8,331.23)				
Plus Net Realized Gains/Losses	(190,678.69)				
Total Cash Basis Earnings	(\$110,250.85)				
Earnings Reconciliation (Accrual Basis)		Managed Account	Total	Cash Transactions Summary- Managed Account	
Ending Amortized Value of Securities	39,240,034.66	39,308,208.64		Maturities/Calls	4,159.08
Ending Accrued Interest	181,203.14	181,203.14		Sale Proceeds	7,655,431.40
Plus Proceeds from Sales	7,655,431.40	15,349,935.87		Coupon/Interest/Dividend Income	37,335.29
Plus Proceeds of Maturities/Calls/Principal Payments	18,043.05	18,043.05		Principal Payments	13,883.97
Plus Coupons/Dividends Received	37,335.29	37,335.29		Security Purchases	(7,690,246.65)
Less Cost of New Purchases	(7,690,246.65)	(15,402,122.37)		Net Cash Contribution	(20,563.09)
Less Beginning Amortized Value of Securities	(39,332,458.10)	(39,383,260.83)		Reconciling Transactions	0.00
Less Beginning Accrued Interest	(187,918.52)	(187,918.52)			
Dividends	0.00	105.08			
Total Accrual Basis Earnings	(\$78,575.73)	(\$78,470.65)			



Portfolio Summary and Statistics

For the Month Ending **January 31, 2019**

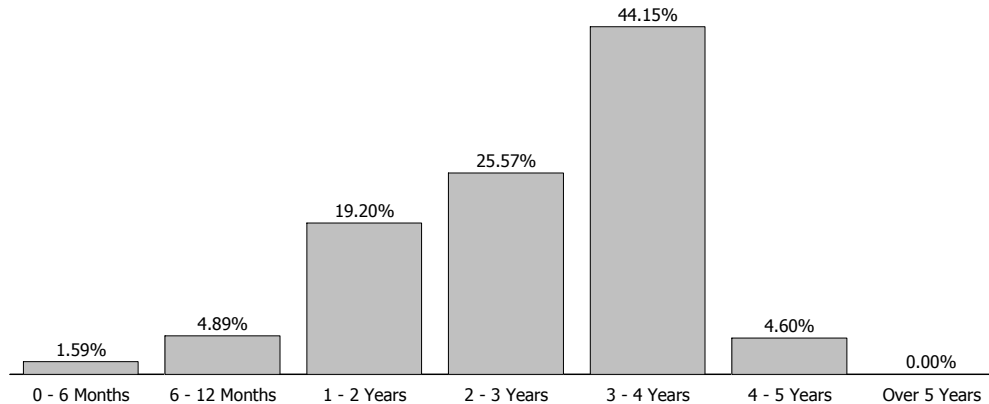
CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Account Summary

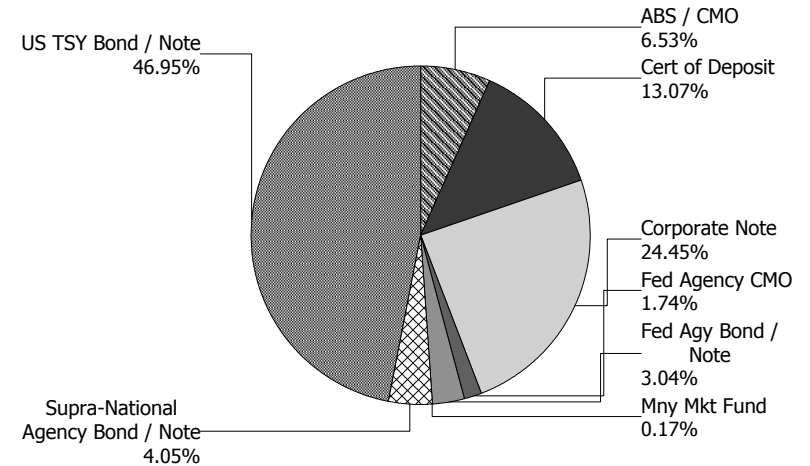
Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	18,745,000.00	18,430,776.91	46.95
Supra-National Agency Bond / Note	1,595,000.00	1,591,733.05	4.05
Federal Agency Collateralized Mortgage Obligation	676,310.41	681,802.46	1.74
Federal Agency Bond / Note	1,230,000.00	1,192,807.07	3.04
Corporate Note	9,655,000.00	9,599,491.57	24.45
Certificate of Deposit	5,140,000.00	5,130,762.78	13.07
Asset-Backed Security / Collateralized Mortgage Obligation	2,545,000.00	2,561,649.32	6.53
Managed Account Sub-Total	39,586,310.41	39,189,023.16	99.83%
Accrued Interest		181,203.14	
Total Portfolio	39,586,310.41	39,370,226.30	
CAMP Pool	68,173.98	68,173.98	0.17
Total Investments	39,654,484.39	39,438,400.28	100.00%

Unsettled Trades 0.00 0.00

Maturity Distribution



Sector Allocation



Characteristics

Yield to Maturity at Cost	2.48%
Yield to Maturity at Market	2.62%
Duration to Worst	2.50
Weighted Average Days to Maturity	1011



Managed Account Issuer Summary

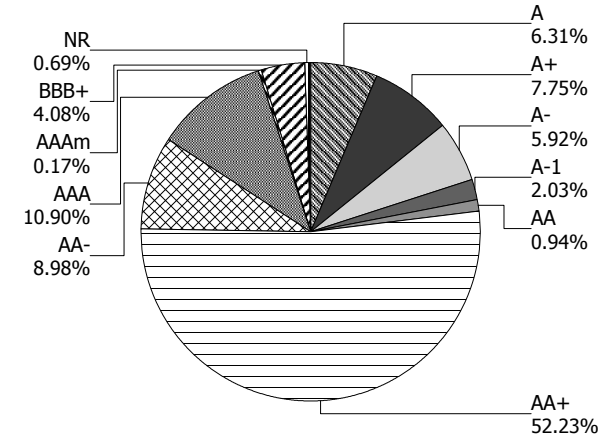
For the Month Ending **January 31, 2019**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Issuer Summary

Issuer	Market Value of Holdings	Percent
AMERICAN EXPRESS CO	435,601.52	1.11
AMERICAN HONDA FINANCE	378,089.63	0.96
APPLE INC	198,036.80	0.50
BANK OF AMERICA CO	397,250.40	1.01
BANK OF MONTREAL	671,826.42	1.71
BANK OF NOVA SCOTIA	382,274.30	0.97
BB&T CORPORATION	319,261.69	0.81
BMW FINANCIAL SERVICES NA LLC	302,103.75	0.77
CAMP Pool	68,173.98	0.17
CARMAX AUTO OWNER TRUST	705,407.43	1.80
CATERPILLAR INC	301,010.30	0.77
CHARLES SCHWAB	236,696.23	0.60
CITIGROUP INC	552,802.57	1.41
DEERE & COMPANY	347,718.08	0.89
FANNIE MAE	933,201.71	2.38
FEDERAL HOME LOAN BANKS	508,732.88	1.30
FREDDIE MAC	432,674.94	1.10
GENERAL ELECTRIC CO	255,254.50	0.65
GM FINANCIAL AUTO LEASING TRUST	276,867.09	0.71
GM FINANCIAL SECURITIZED TERM	572,219.50	1.46
GOLDMAN SACHS GROUP INC	399,144.40	1.02
HERSHEY COMPANY	175,762.49	0.45
HOME DEPOT INC	197,523.20	0.50
HONDA AUTO RECEIVABLES	377,113.65	0.96
IBM CORP	298,495.80	0.76
INTER-AMERICAN DEVELOPMENT BANK	470,333.70	1.20
INTERNATIONAL FINANCE CORPORATION	399,900.00	1.02
INTL BANK OF RECONSTRUCTION AND DEV	721,499.35	1.84
JP MORGAN CHASE & CO	673,765.43	1.72
MICROSOFT CORP	397,054.40	1.01
MORGAN STANLEY	394,871.60	1.01
NATIONAL RURAL UTILITIES CO FINANCE CORP	399,455.63	1.02

Credit Quality (S&P Ratings)





Managed Account Issuer Summary

For the Month Ending **January 31, 2019**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Issuer	Market Value of Holdings	Percent
NORDEA BANK AB	776,243.10	1.98
PACCAR FINANCIAL CORP	337,842.05	0.86
PEPSICO INC	276,695.44	0.70
ROYAL BANK OF CANADA	679,652.78	1.73
SKANDINAVISKA ENSKILDA BANKEN AB	796,876.00	2.03
STATE STREET CORPORATION	122,139.14	0.31
SWEDBANK AB	789,668.80	2.01
THE BANK OF NEW YORK MELLON CORPORATION	396,739.20	1.01
THE WALT DISNEY CORPORATION	395,898.56	1.01
TOYOTA MOTOR CORP	546,484.60	1.39
UBS AG	300,835.50	0.77
UNILEVER PLC	299,173.50	0.76
UNITED STATES TREASURY	18,430,776.91	46.94
VOLKSWAGEN OF AMERICA	327,937.90	0.84
WAL-MART STORES INC	370,164.75	0.94
WELLS FARGO & COMPANY	496,559.66	1.26
WESTPAC BANKING CORP	733,385.88	1.87
Total	\$39,257,197.14	100.00%



Managed Account Detail of Securities Held

For the Month Ending **January 31, 2019**

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 12/31/2013 2.375% 12/31/2020	912828A83	10,000.00	AA+	Aaa	03/30/16	03/31/16	10,502.34	1.28	20.99	10,205.85	9,981.64
US TREASURY NOTES DTD 12/31/2015 1.750% 12/31/2020	912828N48	15,000.00	AA+	Aaa	05/27/16	05/31/16	15,268.94	1.35	23.20	15,114.22	14,802.54
US TREASURY NOTES DTD 05/02/2016 1.375% 04/30/2021	912828Q78	50,000.00	AA+	Aaa	02/01/17	02/03/17	49,001.95	1.87	176.62	49,462.27	48,818.35
US TREASURY NOTES DTD 10/31/2016 1.250% 10/31/2021	912828T67	60,000.00	AA+	Aaa	08/30/17	08/31/17	59,053.13	1.64	192.68	59,369.61	58,099.20
US TREASURY NOTES DTD 10/31/2016 1.250% 10/31/2021	912828T67	130,000.00	AA+	Aaa	10/05/17	10/10/17	126,988.67	1.85	417.47	127,940.18	125,881.60
US TREASURY NOTES DTD 10/31/2016 1.250% 10/31/2021	912828T67	130,000.00	AA+	Aaa	10/05/17	10/10/17	126,988.67	1.85	417.47	127,940.18	125,881.60
US TREASURY NOTES DTD 10/31/2016 1.250% 10/31/2021	912828T67	250,000.00	AA+	Aaa	08/30/17	08/31/17	246,054.69	1.64	802.83	247,373.36	242,080.00
US TREASURY NOTES DTD 10/31/2016 1.250% 10/31/2021	912828T67	725,000.00	AA+	Aaa	10/05/17	10/10/17	708,206.05	1.85	2,328.21	713,512.53	702,032.00
US TREASURY NOTES DTD 10/31/2016 1.250% 10/31/2021	912828T67	1,100,000.00	AA+	Aaa	08/30/17	08/31/17	1,082,640.63	1.64	3,532.46	1,088,442.78	1,065,152.00
US TREASURY NOTES DTD 05/01/2017 1.875% 04/30/2022	912828X47	65,000.00	AA+	Aaa	12/04/17	12/06/17	64,324.61	2.12	313.10	64,496.70	63,862.50
US TREASURY NOTES DTD 05/01/2017 1.875% 04/30/2022	912828X47	75,000.00	AA+	Aaa	12/04/17	12/06/17	74,220.70	2.12	361.27	74,419.27	73,687.50
US TREASURY NOTES DTD 05/01/2017 1.875% 04/30/2022	912828X47	115,000.00	AA+	Aaa	01/03/18	01/04/18	113,540.04	2.18	553.95	113,892.62	112,987.50
US TREASURY NOTES DTD 05/01/2017 1.875% 04/30/2022	912828X47	115,000.00	AA+	Aaa	01/03/18	01/04/18	113,540.04	2.18	553.95	113,892.62	112,987.50
US TREASURY NOTES DTD 05/01/2017 1.875% 04/30/2022	912828X47	180,000.00	AA+	Aaa	05/03/18	05/07/18	174,248.44	2.73	867.06	175,269.74	176,850.00



Managed Account Detail of Securities Held

For the Month Ending **January 31, 2019**

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 05/01/2017 1.875% 04/30/2022	912828X47	250,000.00	AA+	Aaa	05/03/18	05/07/18	242,011.72	2.73	1,204.25	243,430.19	245,625.00
US TREASURY NOTES DTD 05/01/2017 1.875% 04/30/2022	912828X47	275,000.00	AA+	Aaa	10/02/18	10/03/18	265,353.52	2.91	1,324.67	266,214.74	270,187.50
US TREASURY NOTES DTD 05/01/2017 1.875% 04/30/2022	912828X47	450,000.00	AA+	Aaa	12/04/17	12/06/17	445,324.22	2.12	2,167.65	446,515.59	442,125.00
US TREASURY NOTES DTD 05/01/2017 1.875% 04/30/2022	912828X47	925,000.00	AA+	Aaa	01/03/18	01/04/18	913,256.84	2.18	4,455.71	916,092.81	908,812.50
US TREASURY NOTES DTD 05/01/2017 1.875% 04/30/2022	912828X47	1,250,000.00	AA+	Aaa	05/03/18	05/07/18	1,210,058.59	2.73	6,021.24	1,217,150.94	1,228,125.00
US TREASURY NOTES DTD 05/01/2017 1.875% 04/30/2022	912828X47	1,600,000.00	AA+	Aaa	07/03/18	07/06/18	1,552,750.00	2.69	7,707.18	1,559,588.99	1,572,000.00
US TREASURY NOTES DTD 08/15/2012 1.625% 08/15/2022	912828TJ9	1,000,000.00	AA+	Aaa	09/05/18	09/07/18	958,046.88	2.76	7,506.79	962,106.91	972,695.00
US TREASURY NOTES DTD 12/31/2015 2.125% 12/31/2022	912828N30	450,000.00	AA+	Aaa	08/01/18	08/03/18	436,464.84	2.86	845.30	437,910.98	444,726.45
US TREASURY NOTES DTD 12/31/2015 2.125% 12/31/2022	912828N30	800,000.00	AA+	Aaa	11/02/18	11/06/18	772,718.75	3.00	1,502.76	774,208.98	790,624.80
US TREASURY NOTES DTD 12/31/2015 2.125% 12/31/2022	912828N30	1,200,000.00	AA+	Aaa	12/12/18	12/13/18	1,170,281.25	2.78	2,254.14	1,171,246.73	1,185,937.20
US TREASURY NOTES DTD 12/31/2015 2.125% 12/31/2022	912828N30	3,175,000.00	AA+	Aaa	01/30/19	01/31/19	3,124,646.48	2.55	5,964.09	3,124,680.63	3,137,792.18
US TREASURY NOTES DTD 12/31/2015 2.125% 12/31/2022	912828N30	4,350,000.00	AA+	Aaa	01/07/19	01/10/19	4,287,298.83	2.51	8,171.27	4,288,218.47	4,299,022.35
Security Type Sub-Total		18,745,000.00					18,342,790.82	2.48	59,686.31	18,388,697.89	18,430,776.91
Supra-National Agency Bond / Note											



Managed Account Detail of Securities Held

For the Month Ending **January 31, 2019**

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
Supra-National Agency Bond / Note											
INTL BANK OF RECONSTRUCTION AND DEV NOTE DTD 09/19/2017 1.561% 09/12/2020	45905UP32	50,000.00	AAA	Aaa	09/12/17	09/19/17	49,880.00	1.64	301.36	49,934.28	49,157.50
INTL BANK OF RECONSTRUCTION AND DEV NOTE DTD 09/19/2017 1.561% 09/12/2020	45905UP32	125,000.00	AAA	Aaa	09/12/17	09/19/17	124,700.00	1.64	753.40	124,835.70	122,893.75
INTL BANK OF RECONSTRUCTION AND DEV NOTE DTD 09/19/2017 1.561% 09/12/2020	45905UP32	150,000.00	AAA	Aaa	09/12/17	09/19/17	149,640.00	1.64	904.08	149,802.84	147,472.50
INTERNATIONAL FINANCE CORPORATION NOTE DTD 03/16/2018 2.635% 03/09/2021	45950VLO7	50,000.00	AAA	Aaa	03/09/18	03/16/18	49,962.50	2.66	519.68	49,973.10	49,987.50
INTERNATIONAL FINANCE CORPORATION NOTE DTD 03/16/2018 2.635% 03/09/2021	45950VLO7	50,000.00	AAA	Aaa	03/09/18	03/16/18	49,962.50	2.66	519.68	49,973.10	49,987.50
INTERNATIONAL FINANCE CORPORATION NOTE DTD 03/16/2018 2.635% 03/09/2021	45950VLO7	300,000.00	AAA	Aaa	03/09/18	03/16/18	299,775.00	2.66	3,118.08	299,838.58	299,925.00
INTER-AMERICAN DEVELOPMENT BANK NOTE DTD 04/19/2018 2.625% 04/19/2021	4581X0DB1	60,000.00	AAA	Aaa	04/12/18	04/19/18	59,868.00	2.70	446.25	59,901.48	60,042.60
INTER-AMERICAN DEVELOPMENT BANK NOTE DTD 04/19/2018 2.625% 04/19/2021	4581X0DB1	60,000.00	AAA	Aaa	04/12/18	04/19/18	59,868.00	2.70	446.25	59,901.48	60,042.60
INTER-AMERICAN DEVELOPMENT BANK NOTE DTD 04/19/2018 2.625% 04/19/2021	4581X0DB1	350,000.00	AAA	Aaa	04/12/18	04/19/18	349,230.00	2.70	2,603.13	349,425.32	350,248.50
INTL BANK OF RECONSTRUCTION AND DEV NOTE DTD 07/25/2018 2.750% 07/23/2021	459058GH0	400,000.00	AAA	Aaa	07/18/18	07/25/18	399,064.00	2.83	244.44	399,219.62	401,975.60



Managed Account Detail of Securities Held

For the Month Ending **January 31, 2019**

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
Security Type Sub-Total		1,595,000.00					1,591,950.00	2.51	9,856.35	1,592,805.50	1,591,733.05
Federal Agency Collateralized Mortgage Obligation											
FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AQDQ0	3,006.99	AA+	Aaa	10/07/15	10/30/15	3,037.10	1.08	4.12	3,008.30	2,992.29
FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AQDQ0	3,006.99	AA+	Aaa	10/07/15	10/30/15	3,037.10	1.08	4.12	3,008.30	2,992.29
FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AQDQ0	17,707.84	AA+	Aaa	10/07/15	10/30/15	17,885.16	1.08	24.29	17,715.58	17,621.25
FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	31,844.25	AA+	Aaa	04/11/18	04/30/18	32,477.66	2.27	94.47	32,340.54	32,217.39
FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	31,844.25	AA+	Aaa	04/11/18	04/30/18	32,477.66	2.27	94.47	32,340.54	32,217.39
FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	159,221.22	AA+	Aaa	04/11/18	04/30/18	162,388.28	2.27	472.36	161,702.66	161,086.91
FHLMC MULTIFAMILY STRUCTURED P POOL DTD 12/01/2015 3.090% 08/25/2022	3137BM6P6	35,000.00	AA+	Aaa	04/04/18	04/09/18	35,298.05	2.61	90.13	35,234.13	35,250.64
FHLMC MULTIFAMILY STRUCTURED P POOL DTD 12/01/2015 3.090% 08/25/2022	3137BM6P6	35,000.00	AA+	Aaa	04/04/18	04/09/18	35,298.05	2.61	90.13	35,234.13	35,250.64
FHLMC MULTIFAMILY STRUCTURED P POOL DTD 12/01/2015 3.090% 08/25/2022	3137BM6P6	160,000.00	AA+	Aaa	04/04/18	04/09/18	161,362.50	2.61	412.00	161,070.29	161,145.76
FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023	3137FKK39	199,678.87	AA+	Aaa	12/07/18	12/17/18	199,678.27	3.11	532.98	199,678.27	201,027.90
Security Type Sub-Total		676,310.41					682,939.83	2.59	1,819.07	681,332.74	681,802.46
Federal Agency Bond / Note											
FHLB GLOBAL NOTE DTD 07/14/2016 1.125% 07/14/2021	3130A8OS5	125,000.00	AA+	Aaa	07/14/16	07/15/16	124,239.88	1.25	66.41	124,621.02	121,126.88
FHLB GLOBAL NOTE DTD 07/14/2016 1.125% 07/14/2021	3130A8OS5	400,000.00	AA+	Aaa	07/14/16	07/15/16	397,567.60	1.25	212.50	398,787.25	387,606.00



Managed Account Detail of Securities Held

For the Month Ending **January 31, 2019**

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											
FNMA NOTES DTD 08/19/2016 1.250% 08/17/2021	3135G0N82	25,000.00	AA+	Aaa	08/17/16	08/19/16	24,914.48	1.32	142.36	24,955.73	24,257.95
FNMA NOTES DTD 08/19/2016 1.250% 08/17/2021	3135G0N82	80,000.00	AA+	Aaa	08/17/16	08/19/16	79,676.00	1.33	455.56	79,832.25	77,625.44
FNMA NOTES DTD 08/19/2016 1.250% 08/17/2021	3135G0N82	140,000.00	AA+	Aaa	08/17/16	08/19/16	139,521.06	1.32	797.22	139,752.06	135,844.52
FNMA NOTES DTD 08/19/2016 1.250% 08/17/2021	3135G0N82	460,000.00	AA+	Aaa	08/17/16	08/19/16	458,137.00	1.33	2,619.44	459,035.43	446,346.28
Security Type Sub-Total		1,230,000.00					1,224,056.02	1.30	4,293.49	1,226,983.74	1,192,807.07
Corporate Note											
GOLDMAN SACHS GRP INC CORP NT (CALLABLE) DTD 04/25/2016 2.000% 04/25/2019	38141GVT8	50,000.00	BBB+	A3	04/20/16	04/25/16	49,861.00	2.10	266.67	49,988.91	49,893.05
GOLDMAN SACHS GRP INC CORP NT (CALLABLE) DTD 04/25/2016 2.000% 04/25/2019	38141GVT8	50,000.00	BBB+	A3	04/21/16	04/26/16	49,968.00	2.02	266.67	49,997.45	49,893.05
GOLDMAN SACHS GRP INC CORP NT (CALLABLE) DTD 04/25/2016 2.000% 04/25/2019	38141GVT8	50,000.00	BBB+	A3	04/21/16	04/26/16	49,968.00	2.02	266.67	49,997.45	49,893.05
GOLDMAN SACHS GRP INC CORP NT (CALLABLE) DTD 04/25/2016 2.000% 04/25/2019	38141GVT8	250,000.00	BBB+	A3	04/21/16	04/26/16	249,840.00	2.02	1,333.33	249,987.24	249,465.25
CITIGROUP INC CORP NOTES DTD 06/09/2016 2.050% 06/07/2019	172967KS9	25,000.00	BBB+	Baa1	06/02/16	06/09/16	24,987.00	2.07	76.88	24,998.44	24,936.03
CITIGROUP INC CORP NOTES DTD 06/09/2016 2.050% 06/07/2019	172967KS9	25,000.00	BBB+	Baa1	06/02/16	06/09/16	24,987.00	2.07	76.88	24,998.44	24,936.03
CITIGROUP INC CORP NOTES DTD 06/09/2016 2.050% 06/07/2019	172967KS9	105,000.00	BBB+	Baa1	06/02/16	06/09/16	104,945.40	2.07	322.88	104,993.45	104,731.31



Managed Account Detail of Securities Held

For the Month Ending **January 31, 2019**

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											
GENERAL ELECTRIC CAP CORP NOTES DTD 01/08/2010 5.500% 01/08/2020	36962G4J0	250,000.00	BBB+	Baa1	03/20/15	03/25/15	289,082.50	2.05	878.47	257,946.97	255,254.50
CITIGROUP INC (CALLABLE) CORP NOTE DTD 01/10/2017 2.450% 01/10/2020	172967LF6	50,000.00	BBB+	Baa1	01/04/17	01/10/17	49,980.00	2.46	71.46	49,993.57	49,774.90
CITIGROUP INC (CALLABLE) CORP NOTE DTD 01/10/2017 2.450% 01/10/2020	172967LF6	50,000.00	BBB+	Baa1	01/04/17	01/10/17	49,980.00	2.46	71.46	49,993.57	49,774.90
CITIGROUP INC (CALLABLE) CORP NOTE DTD 01/10/2017 2.450% 01/10/2020	172967LF6	300,000.00	BBB+	Baa1	01/04/17	01/10/17	299,880.00	2.46	428.75	299,961.39	298,649.40
WELLS FARGO & CO CORP BONDS DTD 02/02/2015 2.150% 01/30/2020	94974BGF1	75,000.00	A-	A2	03/24/15	03/27/15	75,288.00	2.07	4.48	75,061.86	74,488.58
WELLS FARGO & CO CORP BONDS DTD 02/02/2015 2.150% 01/30/2020	94974BGF1	375,000.00	A-	A2	02/02/15	02/05/15	377,621.25	2.00	22.40	375,545.30	372,442.88
MICROSOFT CORP NOTES DTD 02/06/2017 1.850% 02/06/2020	594918BV5	50,000.00	AAA	Aaa	01/30/17	02/06/17	49,966.50	1.87	449.65	49,988.47	49,631.80
MICROSOFT CORP NOTES DTD 02/06/2017 1.850% 02/06/2020	594918BV5	50,000.00	AAA	Aaa	01/30/17	02/06/17	49,966.50	1.87	449.65	49,988.47	49,631.80
MICROSOFT CORP NOTES DTD 02/06/2017 1.850% 02/06/2020	594918BV5	300,000.00	AAA	Aaa	01/30/17	02/06/17	299,799.00	1.87	2,697.92	299,930.81	297,790.80
AMERICAN EXPRESS CREDIT (CALLABLE) NOTE DTD 03/03/2017 2.200% 03/03/2020	0258M0EE5	30,000.00	A-	A2	02/28/17	03/03/17	29,968.80	2.24	271.33	29,988.44	29,806.89
AMERICAN EXPRESS CREDIT (CALLABLE) NOTE DTD 03/03/2017 2.200% 03/03/2020	0258M0EE5	30,000.00	A-	A2	02/28/17	03/03/17	29,968.80	2.24	271.33	29,988.44	29,806.89
AMERICAN EXPRESS CREDIT (CALLABLE) NOTE DTD 03/03/2017 2.200% 03/03/2020	0258M0EE5	180,000.00	A-	A2	02/28/17	03/03/17	179,812.80	2.24	1,628.00	179,930.63	178,841.34
WALT DISNEY COMPANY CORP NOTES DTD 03/06/2017 1.950% 03/04/2020	25468PDP8	25,000.00	A+	A2	03/01/17	03/06/17	24,993.50	1.96	199.06	24,997.58	24,801.18



Managed Account Detail of Securities Held

For the Month Ending **January 31, 2019**

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											
WALT DISNEY COMPANY CORP NOTES DTD 03/06/2017 1.950% 03/04/2020	25468PDP8	125,000.00	A+	A2	03/01/17	03/06/17	124,967.50	1.96	995.31	124,987.91	124,005.88
TOYOTA MOTOR CORP NOTES DTD 03/12/2015 2.150% 03/12/2020	89236TCF0	200,000.00	AA-	Aa3	03/23/15	03/27/15	201,776.00	1.96	1,660.28	200,414.10	198,691.80
TOYOTA MOTOR CREDIT CORP DTD 04/17/2017 1.950% 04/17/2020	89236TDU6	75,000.00	AA-	Aa3	04/11/17	04/17/17	74,965.50	1.97	422.50	74,985.83	74,409.30
TOYOTA MOTOR CREDIT CORP DTD 04/17/2017 1.950% 04/17/2020	89236TDU6	225,000.00	AA-	Aa3	04/11/17	04/17/17	224,896.50	1.97	1,267.50	224,957.50	223,227.90
HOME DEPOT INC CORP NOTES DTD 06/05/2017 1.800% 06/05/2020	437076BO4	25,000.00	A	A2	05/24/17	06/05/17	24,985.50	1.82	70.00	24,993.41	24,690.40
HOME DEPOT INC CORP NOTES DTD 06/05/2017 1.800% 06/05/2020	437076BO4	25,000.00	A	A2	05/24/17	06/05/17	24,985.50	1.82	70.00	24,993.41	24,690.40
WALT DISNEY COMPANY CORP NOTES DTD 06/06/2017 1.800% 06/05/2020	25468PDU7	25,000.00	A+	A2	06/01/17	06/06/17	24,971.00	1.84	70.00	24,986.80	24,709.15
WALT DISNEY COMPANY CORP NOTES DTD 06/06/2017 1.800% 06/05/2020	25468PDU7	50,000.00	A+	A2	06/01/17	06/06/17	49,942.00	1.84	140.00	49,973.59	49,418.30
HOME DEPOT INC CORP NOTES DTD 06/05/2017 1.800% 06/05/2020	437076BO4	150,000.00	A	A2	05/24/17	06/05/17	149,913.00	1.82	420.00	149,960.44	148,142.40
WALT DISNEY COMPANY CORP NOTES DTD 06/06/2017 1.800% 06/05/2020	25468PDU7	175,000.00	A+	A2	06/01/17	06/06/17	174,797.00	1.84	490.00	174,907.58	172,964.05
JOHN DEERE CAPITAL CORP NOTES DTD 06/22/2017 1.950% 06/22/2020	24422ETS8	25,000.00	A	A2	06/19/17	06/22/17	24,984.75	1.97	52.81	24,992.82	24,710.00
JP MORGAN CHASE & CO CORP NT (CALLABLE) DTD 06/23/2015 2.750% 06/23/2020	46625HLW8	100,000.00	A-	A2	09/01/15	09/04/15	100,497.00	2.64	290.28	100,145.75	99,817.10
JP MORGAN CHASE & CO CORP NT (CALLABLE) DTD 06/23/2015 2.750% 06/23/2020	46625HLW8	575,000.00	A-	A2	09/01/15	09/04/15	577,857.75	2.64	1,669.10	575,838.03	573,948.33



Managed Account Detail of Securities Held

For the Month Ending **January 31, 2019**

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 NOTE DTD 09/07/2017 1.850% 09/04/2020	14913Q2A6	40,000.00	A	A3	09/05/17	09/07/17	39,966.40	1.88	302.17	39,981.88	39,476.76
CATERPILLAR FINL SERVICE NOTE DTD 09/07/2017 1.850% 09/04/2020	14913Q2A6	40,000.00	A	A3	09/05/17	09/07/17	39,966.40	1.88	302.17	39,981.88	39,476.76
CATERPILLAR FINL SERVICE NOTE DTD 09/07/2017 1.850% 09/04/2020	14913Q2A6	225,000.00	A	A3	09/05/17	09/07/17	224,811.00	1.88	1,699.69	224,898.07	222,056.78
PACCAR FINANCIAL CORP NOTES DTD 11/13/2017 2.050% 11/13/2020	69371RN85	25,000.00	A+	A1	11/06/17	11/13/17	24,997.75	2.05	111.04	24,998.65	24,642.83
PACCAR FINANCIAL CORP NOTES DTD 11/13/2017 2.050% 11/13/2020	69371RN85	25,000.00	A+	A1	11/06/17	11/13/17	24,997.75	2.05	111.04	24,998.65	24,642.83
APPLE INC DTD 11/13/2017 2.000% 11/13/2020	037833DJ6	50,000.00	AA+	Aa1	11/06/17	11/13/17	49,958.00	2.03	216.67	49,974.74	49,509.20
APPLE INC DTD 11/13/2017 2.000% 11/13/2020	037833DJ6	50,000.00	AA+	Aa1	11/06/17	11/13/17	49,958.00	2.03	216.67	49,974.74	49,509.20
APPLE INC DTD 11/13/2017 2.000% 11/13/2020	037833DJ6	100,000.00	AA+	Aa1	11/06/17	11/13/17	99,916.00	2.03	433.33	99,949.47	99,018.40
PACCAR FINANCIAL CORP NOTES DTD 11/13/2017 2.050% 11/13/2020	69371RN85	150,000.00	A+	A1	11/06/17	11/13/17	149,986.50	2.05	666.25	149,991.88	147,856.95
WELLS FARGO & COMPANY NOTES DTD 12/07/2015 2.550% 12/07/2020	94974BGR5	50,000.00	A-	A2	05/06/16	05/10/16	51,108.00	2.04	191.25	50,460.51	49,628.20
WAL-MART STORES INC CORP NOTE DTD 10/20/2017 1.900% 12/15/2020	931142EA7	75,000.00	AA	Aa2	10/11/17	10/20/17	74,891.25	1.95	182.08	74,934.20	74,032.95
WAL-MART STORES INC CORP NOTE DTD 10/20/2017 1.900% 12/15/2020	931142EA7	300,000.00	AA	Aa2	10/11/17	10/20/17	299,565.00	1.95	728.33	299,736.79	296,131.80
BRANCH BANKING & TRUST (CALLABLE) NOTES DTD 10/26/2017 2.150% 02/01/2021	05531FAZ6	25,000.00	A-	A2	10/23/17	10/26/17	24,988.50	2.17	268.75	24,992.63	24,612.18



Managed Account Detail of Securities Held

For the Month Ending **January 31, 2019**

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											
BRANCH BANKING & TRUST (CALLABLE) NOTES DTD 10/26/2017 2.150% 02/01/2021	05531FAZ6	25,000.00	A-	A2	10/23/17	10/26/17	24,988.50	2.17	268.75	24,992.63	24,612.18
BRANCH BANKING & TRUST (CALLABLE) NOTES DTD 10/26/2017 2.150% 02/01/2021	05531FAZ6	75,000.00	A-	A2	10/23/17	10/26/17	74,965.50	2.17	806.25	74,977.90	73,836.53
IBM CORP CORP NOTES DTD 02/06/2018 2.650% 02/05/2021	44932HAG8	300,000.00	A	A1	02/01/18	02/06/18	299,853.00	2.67	3,886.67	299,899.99	298,495.80
NATIONAL RURAL UTIL COOP DTD 02/26/2018 2.900% 03/15/2021	63743HER9	25,000.00	A	A2	02/21/18	02/26/18	24,972.25	2.94	273.89	24,980.28	24,965.98
NATIONAL RURAL UTIL COOP DTD 02/26/2018 2.900% 03/15/2021	63743HER9	25,000.00	A	A2	02/21/18	02/26/18	24,972.25	2.94	273.89	24,980.28	24,965.98
NATIONAL RURAL UTIL COOP DTD 02/26/2018 2.900% 03/15/2021	63743HER9	25,000.00	A	A2	04/12/18	04/19/18	24,894.25	3.05	273.89	24,922.19	24,965.98
NATIONAL RURAL UTIL COOP DTD 02/26/2018 2.900% 03/15/2021	63743HER9	25,000.00	A	A2	04/12/18	04/19/18	24,894.25	3.05	273.89	24,922.19	24,965.98
NATIONAL RURAL UTIL COOP DTD 02/26/2018 2.900% 03/15/2021	63743HER9	125,000.00	A	A2	02/21/18	02/26/18	124,861.25	2.94	1,369.44	124,901.40	124,829.88
NATIONAL RURAL UTIL COOP DTD 02/26/2018 2.900% 03/15/2021	63743HER9	175,000.00	A	A2	04/12/18	04/19/18	174,259.75	3.05	1,917.22	174,455.30	174,761.83
UNILEVER CAPITAL CORP NOTES DTD 03/22/2018 2.750% 03/22/2021	904764AZ0	300,000.00	A+	A1	03/19/18	03/22/18	298,467.00	2.93	2,956.25	298,892.41	299,173.50
TOYOTA MOTOR CREDIT CORP NOTES DTD 04/13/2018 2.950% 04/13/2021	89236TEU5	50,000.00	AA-	Aa3	04/10/18	04/13/18	49,980.00	2.96	442.50	49,985.17	50,155.60
PEPSICO INC CORP (CALLABLE) NOTE DTD 10/10/2017 2.000% 04/15/2021	713448DX3	40,000.00	A+	A1	10/05/17	10/10/17	39,992.00	2.01	235.56	39,994.88	39,527.92
PEPSICO INC CORP (CALLABLE) NOTE DTD 10/10/2017 2.000% 04/15/2021	713448DX3	40,000.00	A+	A1	10/05/17	10/10/17	39,992.00	2.01	235.56	39,994.88	39,527.92



Managed Account Detail of Securities Held

For the Month Ending **January 31, 2019**

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											
BANK OF NEW YORK MELLON CORP (CALLABLE) DTD 02/19/2016 2.500% 04/15/2021	06406FAA1	50,000.00	A	A1	05/16/16	05/19/16	51,149.00	2.00	368.06	50,519.57	49,592.40
BANK OF NEW YORK MELLON CORP (CALLABLE) DTD 02/19/2016 2.500% 04/15/2021	06406FAA1	50,000.00	A	A1	05/16/16	05/19/16	51,149.00	2.00	368.06	50,519.57	49,592.40
PEPSICO INC CORP (CALLABLE) NOTE DTD 10/10/2017 2.000% 04/15/2021	713448DX3	200,000.00	A+	A1	10/05/17	10/10/17	199,960.00	2.01	1,177.78	199,974.40	197,639.60
BANK OF NEW YORK MELLON CORP (CALLABLE) DTD 02/19/2016 2.500% 04/15/2021	06406FAA1	300,000.00	A	A1	05/16/16	05/19/16	306,978.00	2.00	2,208.33	303,155.10	297,554.40
BANK OF AMERICA CORP NOTE DTD 04/19/2016 2.625% 04/19/2021	06051GFW4	25,000.00	A-	A3	11/01/17	11/03/17	25,194.00	2.39	185.94	25,126.13	24,819.20
MORGAN STANLEY CORP NOTES DTD 04/21/2016 2.500% 04/21/2021	61746BEA0	50,000.00	BBB+	A3	11/01/17	11/03/17	50,162.00	2.40	347.22	50,105.50	49,358.95
MORGAN STANLEY CORP NOTES DTD 04/21/2016 2.500% 04/21/2021	61746BEA0	50,000.00	BBB+	A3	11/01/17	11/03/17	50,162.00	2.40	347.22	50,105.50	49,358.95
MORGAN STANLEY CORP NOTES DTD 04/21/2016 2.500% 04/21/2021	61746BEA0	300,000.00	BBB+	A3	11/01/17	11/03/17	300,972.00	2.40	2,083.33	300,633.00	296,153.70
AMERICAN EXPRESS CREDIT (CALLABLE) NOTES DTD 05/05/2016 2.250% 05/05/2021	0258M0EB1	200,000.00	A-	A2	05/25/16	05/31/16	199,536.00	2.30	1,075.00	199,781.41	197,146.40
PACCAR FINANCIAL CORP DTD 05/10/2018 3.100% 05/10/2021	69371RP26	20,000.00	A+	A1	05/07/18	05/10/18	19,994.80	3.11	139.50	19,996.01	20,099.92
PACCAR FINANCIAL CORP DTD 05/10/2018 3.100% 05/10/2021	69371RP26	20,000.00	A+	A1	05/07/18	05/10/18	19,994.80	3.11	139.50	19,996.01	20,099.92
BRANCH BANKING & TRUST (CALLABLE) NOTE DTD 05/10/2016 2.050% 05/10/2021	05531FAV5	25,000.00	A-	A2	05/10/16	05/16/16	24,983.50	2.06	115.31	24,992.28	24,525.10



Managed Account Detail of Securities Held

For the Month Ending **January 31, 2019**

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											
BRANCH BANKING & TRUST (CALLABLE) NOTE DTD 05/10/2016 2.050% 05/10/2021	05531FAV5	25,000.00	A-	A2	05/10/16	05/16/16	24,983.50	2.06	115.31	24,992.28	24,525.10
PACCAR FINANCIAL CORP DTD 05/10/2018 3.100% 05/10/2021	69371RP26	100,000.00	A+	A1	05/07/18	05/10/18	99,974.00	3.11	697.50	99,980.07	100,499.60
BRANCH BANKING & TRUST (CALLABLE) NOTE DTD 05/10/2016 2.050% 05/10/2021	05531FAV5	150,000.00	A-	A2	05/10/16	05/16/16	149,901.00	2.06	691.88	149,953.68	147,150.60
HERSHEY COMPANY CORP NOTES DTD 05/10/2018 3.100% 05/15/2021	427866BA5	25,000.00	A	A1	05/03/18	05/10/18	24,982.75	3.12	163.61	24,986.70	25,108.93
HERSHEY COMPANY CORP NOTES DTD 05/10/2018 3.100% 05/15/2021	427866BA5	25,000.00	A	A1	05/03/18	05/10/18	24,982.75	3.12	163.61	24,986.70	25,108.93
HERSHEY COMPANY CORP NOTES DTD 05/10/2018 3.100% 05/15/2021	427866BA5	125,000.00	A	A1	05/03/18	05/10/18	124,913.75	3.12	818.06	124,933.48	125,544.63
STATE STREET CORP NOTES DTD 05/19/2016 1.950% 05/19/2021	857477AV5	25,000.00	A	A1	05/19/16	05/24/16	24,905.50	2.03	97.50	24,955.25	24,427.83
STATE STREET CORP NOTES DTD 05/19/2016 1.950% 05/19/2021	857477AV5	25,000.00	A	A1	05/19/16	05/24/16	24,905.50	2.03	97.50	24,955.25	24,427.83
STATE STREET CORP NOTES DTD 05/19/2016 1.950% 05/19/2021	857477AV5	75,000.00	A	A1	05/19/16	05/24/16	74,716.50	2.03	292.50	74,865.76	73,283.48
CHARLES SCHWAB CORP NOTES DTD 05/22/2018 3.250% 05/21/2021	808513AW5	35,000.00	A	A2	05/17/18	05/22/18	34,998.95	3.25	221.18	34,999.16	35,252.63
CHARLES SCHWAB CORP NOTES DTD 05/22/2018 3.250% 05/21/2021	808513AW5	200,000.00	A	A2	05/17/18	05/22/18	199,994.00	3.25	1,263.89	199,995.22	201,443.60
BANK OF AMERICA CORP (CALLABLE) DTD 09/18/2017 2.328% 10/01/2021	06051GGS2	35,000.00	A-	A3	09/13/17	09/18/17	35,000.00	2.33	271.60	35,000.00	34,558.34
BANK OF AMERICA CORP (CALLABLE) DTD 09/18/2017 2.328% 10/01/2021	06051GGS2	35,000.00	A-	A3	09/13/17	09/18/17	35,000.00	2.33	271.60	35,000.00	34,558.34



Managed Account Detail of Securities Held

For the Month Ending **January 31, 2019**

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											
BANK OF AMERICA CORP (CALLABLE) DTD 09/18/2017 2.328% 10/01/2021	06051GGS2	200,000.00	A-	A3	09/13/17	09/18/17	200,000.00	2.33	1,552.00	200,000.00	197,476.20
AMERICAN HONDA FINANCE CORP NOTES DTD 10/10/2018 3.375% 12/10/2021	02665WCP4	375,000.00	A+	A2	10/03/18	10/10/18	374,820.00	3.39	1,792.97	374,826.09	378,089.63
JOHN DEERE CAPITAL CORP NOTES DTD 01/06/2017 2.650% 01/06/2022	24422ETL3	50,000.00	A	A2	03/10/17	03/15/17	49,779.50	2.75	92.01	49,862.87	49,693.55
JOHN DEERE CAPITAL CORP NOTES DTD 01/06/2017 2.650% 01/06/2022	24422ETL3	275,000.00	A	A2	03/10/17	03/15/17	273,787.25	2.75	506.08	274,245.79	273,314.53
BANK OF AMERICA CORP NOTES DTD 05/17/2018 3.499% 05/17/2022	06051GHH5	15,000.00	A-	A3	05/14/18	05/17/18	15,000.00	3.50	107.89	15,000.00	15,119.76
BANK OF AMERICA CORP NOTES DTD 05/17/2018 3.499% 05/17/2022	06051GHH5	15,000.00	A-	A3	05/14/18	05/17/18	15,000.00	3.50	107.89	15,000.00	15,119.76
BANK OF AMERICA CORP NOTES DTD 05/17/2018 3.499% 05/17/2022	06051GHH5	75,000.00	A-	A3	05/14/18	05/17/18	75,000.00	3.50	539.43	75,000.00	75,598.80
Security Type Sub-Total		9,655,000.00					9,705,485.65	2.35	54,734.18	9,665,630.42	9,599,491.57
Certificate of Deposit											
SKANDINAV ENSKILDA BANKEN NY CD DTD 08/04/2017 1.840% 08/02/2019	83050FXT3	100,000.00	A-1	P-1	08/03/17	08/04/17	99,961.00	1.85	935.33	99,990.25	99,609.50
SKANDINAV ENSKILDA BANKEN NY CD DTD 08/04/2017 1.840% 08/02/2019	83050FXT3	100,000.00	A-1	P-1	08/03/17	08/04/17	99,961.00	1.85	935.33	99,990.25	99,609.50
SKANDINAV ENSKILDA BANKEN NY CD DTD 08/04/2017 1.840% 08/02/2019	83050FXT3	600,000.00	A-1	P-1	08/03/17	08/04/17	599,766.00	1.85	5,612.00	599,941.50	597,657.00
NORDEA BANK AB NY CD DTD 02/22/2018 2.720% 02/20/2020	65590ASN7	100,000.00	AA-	Aa3	02/20/18	02/22/18	100,000.00	2.72	1,216.44	100,000.00	100,160.40
NORDEA BANK AB NY CD DTD 02/22/2018 2.720% 02/20/2020	65590ASN7	100,000.00	AA-	Aa3	02/20/18	02/22/18	100,000.00	2.72	1,216.44	100,000.00	100,160.40
NORDEA BANK AB NY CD DTD 02/22/2018 2.720% 02/20/2020	65590ASN7	575,000.00	AA-	Aa3	02/20/18	02/22/18	575,000.00	2.72	6,994.56	575,000.00	575,922.30



Managed Account Detail of Securities Held

For the Month Ending **January 31, 2019**

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
Certificate of Deposit											
UBS AG STAMFORD CT LT CD DTD 03/06/2018 2.900% 03/02/2020	90275DHG8	300,000.00	A+	Aa2	03/02/18	03/06/18	300,000.00	2.93	3,625.00	300,000.00	300,835.50
BANK OF NOVA SCOTIA HOUSTON CD DTD 06/07/2018 3.080% 06/05/2020	06417GU22	30,000.00	A+	Aa2	06/05/18	06/07/18	29,988.60	3.10	143.73	29,992.22	30,179.55
BANK OF NOVA SCOTIA HOUSTON CD DTD 06/07/2018 3.080% 06/05/2020	06417GU22	50,000.00	A+	Aa2	06/05/18	06/07/18	49,981.00	3.10	239.56	49,987.03	50,299.25
BANK OF NOVA SCOTIA HOUSTON CD DTD 06/07/2018 3.080% 06/05/2020	06417GU22	300,000.00	A+	Aa2	06/05/18	06/07/18	299,886.00	3.10	1,437.33	299,922.17	301,795.50
WESTPAC BANKING CORP NY CD DTD 08/07/2017 2.050% 08/03/2020	96121T4A3	100,000.00	AA-	Aa3	08/03/17	08/07/17	100,000.00	2.05	990.83	100,000.00	99,106.20
WESTPAC BANKING CORP NY CD DTD 08/07/2017 2.050% 08/03/2020	96121T4A3	100,000.00	AA-	Aa3	08/03/17	08/07/17	100,000.00	2.05	990.83	100,000.00	99,106.20
WESTPAC BANKING CORP NY CD DTD 08/07/2017 2.050% 08/03/2020	96121T4A3	540,000.00	AA-	Aa3	08/03/17	08/07/17	540,000.00	2.05	5,350.50	540,000.00	535,173.48
BANK OF MONTREAL CHICAGO CERT DEPOS DTD 08/03/2018 3.190% 08/03/2020	06370REU9	670,000.00	A+	Aa2	08/01/18	08/03/18	670,000.00	3.23	10,805.24	670,000.00	671,826.42
SWEDBANK (NEW YORK) CERT DEPOS DTD 11/17/2017 2.270% 11/16/2020	87019U6D6	100,000.00	AA-	Aa2	11/16/17	11/17/17	100,000.00	2.30	485.53	100,000.00	98,708.60
SWEDBANK (NEW YORK) CERT DEPOS DTD 11/17/2017 2.270% 11/16/2020	87019U6D6	100,000.00	AA-	Aa2	11/16/17	11/17/17	100,000.00	2.30	485.53	100,000.00	98,708.60
SWEDBANK (NEW YORK) CERT DEPOS DTD 11/17/2017 2.270% 11/16/2020	87019U6D6	600,000.00	AA-	Aa2	11/16/17	11/17/17	600,000.00	2.30	2,913.17	600,000.00	592,251.60
ROYAL BANK OF CANADA NY CD DTD 06/08/2018 3.240% 06/07/2021	78012UEE1	50,000.00	AA-	Aa2	06/07/18	06/08/18	50,000.00	3.24	243.00	50,000.00	50,344.65
ROYAL BANK OF CANADA NY CD DTD 06/08/2018 3.240% 06/07/2021	78012UEE1	100,000.00	AA-	Aa2	06/07/18	06/08/18	100,000.00	3.24	486.00	100,000.00	100,689.30
ROYAL BANK OF CANADA NY CD DTD 06/08/2018 3.240% 06/07/2021	78012UEE1	525,000.00	AA-	Aa2	06/07/18	06/08/18	525,000.00	3.24	2,551.50	525,000.00	528,618.83



Managed Account Detail of Securities Held

For the Month Ending **January 31, 2019**

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
Security Type Sub-Total		5,140,000.00					5,139,543.60	2.60	47,657.85	5,139,823.42	5,130,762.78
Asset-Backed Security / Collateralized Mortgage Obligation											
BMWLT 2018-1 A4 DTD 10/17/2018 3.360% 03/20/2022	05586CAD6	300,000.00	AAA	Aaa	10/10/18	10/17/18	299,997.33	3.36	308.00	299,997.65	302,103.75
GMALT 2018-3 A4 DTD 09/26/2018 3.300% 07/20/2022	36256GAE9	275,000.00	AAA	Aaa	09/18/18	09/26/18	274,964.97	3.31	277.29	274,968.05	276,867.09
HAROT 2018-4 A3 DTD 11/28/2018 3.160% 01/15/2023	43815AAC6	375,000.00	AAA	Aaa	11/20/18	11/28/18	374,943.94	3.17	526.67	374,946.09	377,113.65
VALET 2018-2 A3 DTD 11/21/2018 3.250% 04/20/2023	92869BAD4	325,000.00	AAA	Aaa	11/15/18	11/21/18	324,986.35	3.25	322.74	324,986.95	327,937.90
GMCAR 2018-3 A3 DTD 07/18/2018 3.020% 05/16/2023	36255JAD6	300,000.00	AAA	NR	07/11/18	07/18/18	299,930.04	3.03	377.50	299,937.49	301,316.19
CARMAX AUTO OWNER TRUST DTD 07/25/2018 3.130% 06/15/2023	14313FAD1	350,000.00	AAA	NR	07/18/18	07/25/18	349,952.30	3.36	486.89	349,957.15	351,873.48
CARMAX AUTO OWNER TRUST DTD 10/24/2018 3.360% 09/15/2023	14315EAC4	350,000.00	AAA	NR	10/17/18	10/24/18	349,996.78	3.36	522.67	349,997.21	353,533.95
GMCAR 2019-1 A3 DTD 01/16/2019 2.970% 11/16/2023	36256XAD4	270,000.00	NR	Aaa	01/08/19	01/16/19	269,970.11	2.97	334.13	269,970.36	270,903.31
Security Type Sub-Total		2,545,000.00					2,544,741.82	3.23	3,155.89	2,544,760.95	2,561,649.32
Managed Account Sub-Total		39,586,310.41					39,231,507.74	2.48	181,203.14	39,240,034.66	39,189,023.16
Money Market Mutual Fund											
CAMP Pool		68,173.98	AAA	NR			68,173.98		0.00	68,173.98	68,173.98
Money Market Sub-Total		68,173.98					68,173.98		0.00	68,173.98	68,173.98



Managed Account Detail of Securities Held

For the Month Ending **January 31, 2019**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Securities Sub-Total	\$39,654,484.39	\$39,299,681.72	2.48%	\$181,203.14	\$39,308,208.64	\$39,257,197.14
Accrued Interest						\$181,203.14
Total Investments						\$39,438,400.28



Managed Account Fair Market Value & Analytics

For the Month Ending **January 31, 2019**

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	Duration to Worst	YTM at Mkt
U.S. Treasury Bond / Note											
US TREASURY NOTES DTD 12/31/2013 2.375% 12/31/2020	912828A83	10,000.00	MERRILL		99.82	9,981.64	(520.70)	(224.21)	1.86	1.86	2.47
US TREASURY NOTES DTD 12/31/2015 1.750% 12/31/2020	912828N48	15,000.00	MORGANST		98.68	14,802.54	(466.40)	(311.68)	1.87	1.87	2.46
US TREASURY NOTES DTD 05/02/2016 1.375% 04/30/2021	912828O78	50,000.00	MERRILL		97.64	48,818.35	(183.60)	(643.92)	2.18	2.18	2.46
US TREASURY NOTES DTD 10/31/2016 1.250% 10/31/2021	912828T67	60,000.00	MERRILL		96.83	58,099.20	(953.93)	(1,270.41)	2.67	2.67	2.45
US TREASURY NOTES DTD 10/31/2016 1.250% 10/31/2021	912828T67	130,000.00	MERRILL		96.83	125,881.60	(1,107.07)	(2,058.58)	2.67	2.67	2.45
US TREASURY NOTES DTD 10/31/2016 1.250% 10/31/2021	912828T67	130,000.00	MERRILL		96.83	125,881.60	(1,107.07)	(2,058.58)	2.67	2.67	2.45
US TREASURY NOTES DTD 10/31/2016 1.250% 10/31/2021	912828T67	250,000.00	MERRILL		96.83	242,080.00	(3,974.69)	(5,293.36)	2.67	2.67	2.45
US TREASURY NOTES DTD 10/31/2016 1.250% 10/31/2021	912828T67	725,000.00	MERRILL		96.83	702,032.00	(6,174.05)	(11,480.53)	2.67	2.67	2.45
US TREASURY NOTES DTD 10/31/2016 1.250% 10/31/2021	912828T67	1,100,000.00	MERRILL		96.83	1,065,152.00	(17,488.63)	(23,290.78)	2.67	2.67	2.45
US TREASURY NOTES DTD 05/01/2017 1.875% 04/30/2022	912828X47	65,000.00	MERRILL		98.25	63,862.50	(462.11)	(634.20)	3.11	3.11	2.44
US TREASURY NOTES DTD 05/01/2017 1.875% 04/30/2022	912828X47	75,000.00	MERRILL		98.25	73,687.50	(533.20)	(731.77)	3.11	3.11	2.44
US TREASURY NOTES DTD 05/01/2017 1.875% 04/30/2022	912828X47	115,000.00	CITIGRP		98.25	112,987.50	(552.54)	(905.12)	3.11	3.11	2.44
US TREASURY NOTES DTD 05/01/2017 1.875% 04/30/2022	912828X47	115,000.00	CITIGRP		98.25	112,987.50	(552.54)	(905.12)	3.11	3.11	2.44
US TREASURY NOTES DTD 05/01/2017 1.875% 04/30/2022	912828X47	180,000.00	MERRILL		98.25	176,850.00	2,601.56	1,580.26	3.11	3.11	2.44
US TREASURY NOTES DTD 05/01/2017 1.875% 04/30/2022	912828X47	250,000.00	MERRILL		98.25	245,625.00	3,613.28	2,194.81	3.11	3.11	2.44
US TREASURY NOTES DTD 05/01/2017 1.875% 04/30/2022	912828X47	275,000.00	MORGAN_S		98.25	270,187.50	4,833.98	3,972.76	3.11	3.11	2.44
US TREASURY NOTES DTD 05/01/2017 1.875% 04/30/2022	912828X47	450,000.00	MERRILL		98.25	442,125.00	(3,199.22)	(4,390.59)	3.11	3.11	2.44



Managed Account Fair Market Value & Analytics

For the Month Ending **January 31, 2019**

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	Duration to Worst at Mkt	YTM
U.S. Treasury Bond / Note											
US TREASURY NOTES DTD 05/01/2017 1.875% 04/30/2022	912828X47	925,000.00	CITIGRP		98.25	908,812.50	(4,444.34)	(7,280.31)	3.11	3.11	2.44
US TREASURY NOTES DTD 05/01/2017 1.875% 04/30/2022	912828X47	1,250,000.00	MERRILL		98.25	1,228,125.00	18,066.41	10,974.06	3.11	3.11	2.44
US TREASURY NOTES DTD 05/01/2017 1.875% 04/30/2022	912828X47	1,600,000.00	MERRILL		98.25	1,572,000.00	19,250.00	12,411.01	3.11	3.11	2.44
US TREASURY NOTES DTD 08/15/2012 1.625% 08/15/2022	912828TJ9	1,000,000.00	BMO		97.27	972,695.00	14,648.12	10,588.09	3.39	3.39	2.43
US TREASURY NOTES DTD 12/31/2015 2.125% 12/31/2022	912828N30	450,000.00	MERRILL		98.83	444,726.45	8,261.61	6,815.47	3.72	3.72	2.44
US TREASURY NOTES DTD 12/31/2015 2.125% 12/31/2022	912828N30	800,000.00	MERRILL		98.83	790,624.80	17,906.05	16,415.82	3.72	3.72	2.44
US TREASURY NOTES DTD 12/31/2015 2.125% 12/31/2022	912828N30	1,200,000.00	MERRILL		98.83	1,185,937.20	15,655.95	14,690.47	3.72	3.72	2.44
US TREASURY NOTES DTD 12/31/2015 2.125% 12/31/2022	912828N30	3,175,000.00	MORGAN_S		98.83	3,137,792.18	13,145.70	13,111.55	3.72	3.72	2.44
US TREASURY NOTES DTD 12/31/2015 2.125% 12/31/2022	912828N30	4,350,000.00	MERRILL		98.83	4,299,022.35	11,723.52	10,803.88	3.72	3.72	2.44
Security Type Sub-Total		18,745,000.00				18,430,776.91	87,986.09	42,079.02	3.39	3.39	2.44
Supra-National Agency Bond / Note											
INTL BANK OF RECONSTRUCTION AND DEV NOTE DTD 09/19/2017 1.561% 09/12/2020	45905UP32	50,000.00	HSBC		98.32	49,157.50	(722.50)	(776.78)	1.57	1.57	2.63
INTL BANK OF RECONSTRUCTION AND DEV NOTE DTD 09/19/2017 1.561% 09/12/2020	45905UP32	125,000.00	HSBC		98.32	122,893.75	(1,806.25)	(1,941.95)	1.57	1.57	2.63
INTL BANK OF RECONSTRUCTION AND DEV NOTE DTD 09/19/2017 1.561% 09/12/2020	45905UP32	150,000.00	HSBC		98.32	147,472.50	(2,167.50)	(2,330.34)	1.57	1.57	2.63
INTERNATIONAL FINANCE CORPORATION NOTE DTD 03/16/2018 2.635% 03/09/2021	45950VLQ7	50,000.00	HSBC		99.98	49,987.50	25.00	14.40	2.01	2.01	2.65



Managed Account Fair Market Value & Analytics

For the Month Ending **January 31, 2019**

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	Duration to Worst	YTM at Mkt
Supra-National Agency Bond / Note											
INTERNATIONAL FINANCE CORPORATION NOTE DTD 03/16/2018 2.635% 03/09/2021	45950VLO7	50,000.00	HSBC		99.98	49,987.50	25.00	14.40	2.01	2.01	2.65
INTERNATIONAL FINANCE CORPORATION NOTE DTD 03/16/2018 2.635% 03/09/2021	45950VLO7	300,000.00	HSBC		99.98	299,925.00	150.00	86.42	2.01	2.01	2.65
INTER-AMERICAN DEVELOPMENT BANK NOTE DTD 04/19/2018 2.625% 04/19/2021	4581X0DB1	60,000.00	CITIGRP		100.07	60,042.60	174.60	141.12	2.13	2.13	2.59
INTER-AMERICAN DEVELOPMENT BANK NOTE DTD 04/19/2018 2.625% 04/19/2021	4581X0DB1	60,000.00	CITIGRP		100.07	60,042.60	174.60	141.12	2.13	2.13	2.59
INTER-AMERICAN DEVELOPMENT BANK NOTE DTD 04/19/2018 2.625% 04/19/2021	4581X0DB1	350,000.00	CITIGRP		100.07	350,248.50	1,018.50	823.18	2.13	2.13	2.59
INTL BANK OF RECONSTRUCTION AND DEV NOTE DTD 07/25/2018 2.750% 07/23/2021	459058GH0	400,000.00	MORGAN_S		100.49	401,975.60	2,911.60	2,755.98	2.38	2.38	2.54
Security Type Sub-Total		1,595,000.00				1,591,733.05	(216.95)	(1,072.45)	2.05	2.05	2.60
Federal Agency Collateralized Mortgage Obligation											
FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AOD00	3,006.99	MORGANST		99.51	2,992.29	(44.81)	(16.01)	0.34	0.48	2.44
FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AOD00	3,006.99	MORGANST		99.51	2,992.29	(44.81)	(16.01)	0.34	0.48	2.44
FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AQDQ0	17,707.84	MORGANST		99.51	17,621.25	(263.91)	(94.33)	0.34	0.48	2.44
FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	31,844.25	JPM_CHAS		101.17	32,217.39	(260.27)	(123.15)	2.01	1.34	2.51
FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	31,844.25	JPM_CHAS		101.17	32,217.39	(260.27)	(123.15)	2.01	1.34	2.51
FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	159,221.22	JPM_CHAS		101.17	161,086.91	(1,301.37)	(615.75)	2.01	1.34	2.51



Managed Account Fair Market Value & Analytics

For the Month Ending **January 31, 2019**

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	Duration to Worst at Mkt	YTM
Federal Agency Collateralized Mortgage Obligation											
FHLMC MULTIFAMILY STRUCTURED P POOL DTD 12/01/2015 3.090% 08/25/2022	3137BM6P6	35,000.00	CITIGRP		100.72	35,250.64	(47.41)	16.51	3.16	1.79	2.58
FHLMC MULTIFAMILY STRUCTURED P POOL DTD 12/01/2015 3.090% 08/25/2022	3137BM6P6	35,000.00	CITIGRP		100.72	35,250.64	(47.41)	16.51	3.16	1.79	2.58
FHLMC MULTIFAMILY STRUCTURED P POOL DTD 12/01/2015 3.090% 08/25/2022	3137BM6P6	160,000.00	CITIGRP		100.72	161,145.76	(216.74)	75.47	3.16	1.79	2.58
FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023	3137FKK39	199,678.87	CSFB		100.68	201,027.90	1,349.63	1,349.63	1.73	2.22	2.80
Security Type Sub-Total		676,310.41				681,802.46	(1,137.37)	469.72	2.26	1.72	2.62
Federal Agency Bond / Note											
FHLB GLOBAL NOTE DTD 07/14/2016 1.125% 07/14/2021	3130A8QS5	125,000.00	TD SEC U		96.90	121,126.88	(3,113.00)	(3,494.14)	2.40	2.40	2.43
FHLB GLOBAL NOTE DTD 07/14/2016 1.125% 07/14/2021	3130A8OS5	400,000.00	TD SEC U		96.90	387,606.00	(9,961.60)	(11,181.25)	2.40	2.40	2.43
FNMA NOTES DTD 08/19/2016 1.250% 08/17/2021	3135G0N82	25,000.00	TD SEC U		97.03	24,257.95	(656.53)	(697.78)	2.47	2.47	2.46
FNMA NOTES DTD 08/19/2016 1.250% 08/17/2021	3135G0N82	80,000.00	CITIGRP		97.03	77,625.44	(2,050.56)	(2,206.81)	2.47	2.47	2.46
FNMA NOTES DTD 08/19/2016 1.250% 08/17/2021	3135G0N82	140,000.00	TD SEC U		97.03	135,844.52	(3,676.54)	(3,907.54)	2.47	2.47	2.46
FNMA NOTES DTD 08/19/2016 1.250% 08/17/2021	3135G0N82	460,000.00	CITIGRP		97.03	446,346.28	(11,790.72)	(12,689.15)	2.47	2.47	2.46
Security Type Sub-Total		1,230,000.00				1,192,807.07	(31,248.95)	(34,176.67)	2.44	2.44	2.45
Corporate Note											
GOLDMAN SACHS GRP INC CORP NT (CALLABLE) DTD 04/25/2016 2.000% 04/25/2019	38141GVT8	50,000.00	GOLDMAN	03/25/19	99.79	49,893.05	32.05	(95.86)	0.22	0.23	2.87



Managed Account Fair Market Value & Analytics

For the Month Ending **January 31, 2019**

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	Duration to Worst at Mkt	YTM
Corporate Note											
GOLDMAN SACHS GRP INC CORP NT (CALLABLE) DTD 04/25/2016 2.000% 04/25/2019	38141GVT8	50,000.00	MIZUHO	03/25/19	99.79	49,893.05	(74.95)	(104.40)	0.22	0.23	2.87
GOLDMAN SACHS GRP INC CORP NT (CALLABLE) DTD 04/25/2016 2.000% 04/25/2019	38141GVT8	50,000.00	MIZUHO	03/25/19	99.79	49,893.05	(74.95)	(104.40)	0.22	0.23	2.87
GOLDMAN SACHS GRP INC CORP NT (CALLABLE) DTD 04/25/2016 2.000% 04/25/2019	38141GVT8	250,000.00	MIZUHO	03/25/19	99.79	249,465.25	(374.75)	(521.99)	0.22	0.23	2.87
CITIGROUP INC CORP NOTES DTD 06/09/2016 2.050% 06/07/2019	172967KS9	25,000.00	CITIGRP		99.74	24,936.03	(50.97)	(62.41)	0.35	0.35	2.76
CITIGROUP INC CORP NOTES DTD 06/09/2016 2.050% 06/07/2019	172967KS9	25,000.00	CITIGRP		99.74	24,936.03	(50.97)	(62.41)	0.35	0.35	2.76
CITIGROUP INC CORP NOTES DTD 06/09/2016 2.050% 06/07/2019	172967KS9	105,000.00	CITIGRP		99.74	104,731.31	(214.09)	(262.14)	0.35	0.35	2.76
GENERAL ELECTRIC CAP CORP NOTES DTD 01/08/2010 5.500% 01/08/2020	36962G4J0	250,000.00	GOLDMAN		102.10	255,254.50	(33,828.00)	(2,692.47)	0.91	0.91	3.20
CITIGROUP INC (CALLABLE) CORP NOTE DTD 01/10/2017 2.450% 01/10/2020	172967LF6	50,000.00	CITIGRP	12/10/19	99.55	49,774.90	(205.10)	(218.67)	0.90	0.92	2.94
CITIGROUP INC (CALLABLE) CORP NOTE DTD 01/10/2017 2.450% 01/10/2020	172967LF6	50,000.00	CITIGRP	12/10/19	99.55	49,774.90	(205.10)	(218.67)	0.90	0.92	2.94
CITIGROUP INC (CALLABLE) CORP NOTE DTD 01/10/2017 2.450% 01/10/2020	172967LF6	300,000.00	CITIGRP	12/10/19	99.55	298,649.40	(1,230.60)	(1,311.99)	0.90	0.92	2.94
WELLS FARGO & CO CORP BONDS DTD 02/02/2015 2.150% 01/30/2020	94974BGF1	75,000.00	1ST TENN		99.32	74,488.58	(799.42)	(573.28)	0.98	0.98	2.85
WELLS FARGO & CO CORP BONDS DTD 02/02/2015 2.150% 01/30/2020	94974BGF1	375,000.00	JEFFERIE		99.32	372,442.88	(5,178.37)	(3,102.42)	0.98	0.98	2.85
MICROSOFT CORP NOTES DTD 02/06/2017 1.850% 02/06/2020	594918BV5	50,000.00	HSBC		99.26	49,631.80	(334.70)	(356.67)	0.99	0.99	2.59
MICROSOFT CORP NOTES DTD 02/06/2017 1.850% 02/06/2020	594918BV5	50,000.00	HSBC		99.26	49,631.80	(334.70)	(356.67)	0.99	0.99	2.59
MICROSOFT CORP NOTES DTD 02/06/2017 1.850% 02/06/2020	594918BV5	300,000.00	HSBC		99.26	297,790.80	(2,008.20)	(2,140.01)	0.99	0.99	2.59



Managed Account Fair Market Value & Analytics

For the Month Ending **January 31, 2019**

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	Duration to Worst at Mkt	YTM
Corporate Note											
AMERICAN EXPRESS CREDIT (CALLABLE) NOTE DTD 03/03/2017 2.200% 03/03/2020	0258M0EE5	30,000.00	MERRILL	02/01/20	99.36	29,806.89	(161.91)	(181.55)	1.03	1.06	2.80
AMERICAN EXPRESS CREDIT (CALLABLE) NOTE DTD 03/03/2017 2.200% 03/03/2020	0258M0EE5	30,000.00	MERRILL	02/01/20	99.36	29,806.89	(161.91)	(181.55)	1.03	1.06	2.80
AMERICAN EXPRESS CREDIT (CALLABLE) NOTE DTD 03/03/2017 2.200% 03/03/2020	0258M0EE5	180,000.00	MERRILL	02/01/20	99.36	178,841.34	(971.46)	(1,089.29)	1.03	1.06	2.80
WALT DISNEY COMPANY CORP NOTES DTD 03/06/2017 1.950% 03/04/2020	25468PDP8	25,000.00	CITIGRP		99.20	24,801.18	(192.32)	(196.40)	1.06	1.06	2.69
WALT DISNEY COMPANY CORP NOTES DTD 03/06/2017 1.950% 03/04/2020	25468PDP8	125,000.00	CITIGRP		99.20	124,005.88	(961.62)	(982.03)	1.06	1.06	2.69
TOYOTA MOTOR CORP NOTES DTD 03/12/2015 2.150% 03/12/2020	89236TCF0	200,000.00	HSBC		99.35	198,691.80	(3,084.20)	(1,722.30)	1.08	1.08	2.75
TOYOTA MOTOR CREDIT CORP DTD 04/17/2017 1.950% 04/17/2020	89236TDU6	75,000.00	MERRILL		99.21	74,409.30	(556.20)	(576.53)	1.18	1.18	2.61
TOYOTA MOTOR CREDIT CORP DTD 04/17/2017 1.950% 04/17/2020	89236TDU6	225,000.00	MERRILL		99.21	223,227.90	(1,668.60)	(1,729.60)	1.18	1.18	2.61
HOME DEPOT INC CORP NOTES DTD 06/05/2017 1.800% 06/05/2020	437076BQ4	25,000.00	JPM_CHAS		98.76	24,690.40	(295.10)	(303.01)	1.31	1.31	2.74
HOME DEPOT INC CORP NOTES DTD 06/05/2017 1.800% 06/05/2020	437076BQ4	25,000.00	JPM_CHAS		98.76	24,690.40	(295.10)	(303.01)	1.31	1.31	2.74
WALT DISNEY COMPANY CORP NOTES DTD 06/06/2017 1.800% 06/05/2020	25468PDU7	25,000.00	DEUTSCHE		98.84	24,709.15	(261.85)	(277.65)	1.31	1.31	2.69
WALT DISNEY COMPANY CORP NOTES DTD 06/06/2017 1.800% 06/05/2020	25468PDU7	50,000.00	DEUTSCHE		98.84	49,418.30	(523.70)	(555.29)	1.31	1.31	2.69
HOME DEPOT INC CORP NOTES DTD 06/05/2017 1.800% 06/05/2020	437076BQ4	150,000.00	JPM_CHAS		98.76	148,142.40	(1,770.60)	(1,818.04)	1.31	1.31	2.74
WALT DISNEY COMPANY CORP NOTES DTD 06/06/2017 1.800% 06/05/2020	25468PDU7	175,000.00	DEUTSCHE		98.84	172,964.05	(1,832.95)	(1,943.53)	1.31	1.31	2.69
JOHN DEERE CAPITAL CORP NOTES DTD 06/22/2017 1.950% 06/22/2020	24422ETS8	25,000.00	DEUTSCHE		98.84	24,710.00	(274.75)	(282.82)	1.36	1.36	2.80



Managed Account Fair Market Value & Analytics

For the Month Ending **January 31, 2019**

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	Duration to Worst	YTM at Mkt
Corporate Note											
JP MORGAN CHASE & CO CORP NT (CALLABLE) DTD 06/23/2015 2.750% 06/23/2020	46625HLW8	100,000.00	JPMCHASE	05/23/20	99.82	99,817.10	(679.90)	(328.65)	1.31	1.35	2.88
JP MORGAN CHASE & CO CORP NT (CALLABLE) DTD 06/23/2015 2.750% 06/23/2020	46625HLW8	575,000.00	JPMCHASE	05/23/20	99.82	573,948.33	(3,909.42)	(1,889.70)	1.31	1.35	2.88
CATERPILLAR FINL SERVICE NOTE DTD 09/07/2017 1.850% 09/04/2020	14913Q2A6	40,000.00	BARCLAYS		98.69	39,476.76	(489.64)	(505.12)	1.54	1.54	2.69
CATERPILLAR FINL SERVICE NOTE DTD 09/07/2017 1.850% 09/04/2020	14913Q2A6	40,000.00	BARCLAYS		98.69	39,476.76	(489.64)	(505.12)	1.54	1.54	2.69
CATERPILLAR FINL SERVICE NOTE DTD 09/07/2017 1.850% 09/04/2020	14913Q2A6	225,000.00	BARCLAYS		98.69	222,056.78	(2,754.22)	(2,841.29)	1.54	1.54	2.69
PACCAR FINANCIAL CORP NOTES DTD 11/13/2017 2.050% 11/13/2020	69371RN85	25,000.00	CITIGRP		98.57	24,642.83	(354.92)	(355.82)	1.73	1.73	2.88
PACCAR FINANCIAL CORP NOTES DTD 11/13/2017 2.050% 11/13/2020	69371RN85	25,000.00	CITIGRP		98.57	24,642.83	(354.92)	(355.82)	1.73	1.73	2.88
APPLE INC DTD 11/13/2017 2.000% 11/13/2020	037833DJ6	50,000.00	JPM_CHAS		99.02	49,509.20	(448.80)	(465.54)	1.73	1.73	2.57
APPLE INC DTD 11/13/2017 2.000% 11/13/2020	037833DJ6	50,000.00	JPM_CHAS		99.02	49,509.20	(448.80)	(465.54)	1.73	1.73	2.57
APPLE INC DTD 11/13/2017 2.000% 11/13/2020	037833DJ6	100,000.00	JPM_CHAS		99.02	99,018.40	(897.60)	(931.07)	1.73	1.73	2.57
PACCAR FINANCIAL CORP NOTES DTD 11/13/2017 2.050% 11/13/2020	69371RN85	150,000.00	CITIGRP		98.57	147,856.95	(2,129.55)	(2,134.93)	1.73	1.73	2.88
WELLS FARGO & COMPANY NOTES DTD 12/07/2015 2.550% 12/07/2020	94974BGR5	50,000.00	UBS AG		99.26	49,628.20	(1,479.80)	(832.31)	1.79	1.79	2.96
WAL-MART STORES INC CORP NOTE DTD 10/20/2017 1.900% 12/15/2020	931142EA7	75,000.00	MORGAN_S		98.71	74,032.95	(858.30)	(901.25)	1.82	1.82	2.61
WAL-MART STORES INC CORP NOTE DTD 10/20/2017 1.900% 12/15/2020	931142EA7	300,000.00	MORGAN_S		98.71	296,131.80	(3,433.20)	(3,604.99)	1.82	1.82	2.61
BRANCH BANKING & TRUST (CALLABLE) NOTES DTD 10/26/2017 2.150% 02/01/2021	05531FAZ6	25,000.00	MORGAN_S	01/01/21	98.45	24,612.18	(376.32)	(380.45)	1.92	1.92	2.95



Managed Account Fair Market Value & Analytics

For the Month Ending **January 31, 2019**

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	Duration to Worst at Mkt	YTM
Corporate Note											
BRANCH BANKING & TRUST (CALLABLE) NOTES DTD 10/26/2017 2.150% 02/01/2021	05531FAZ6	25,000.00	MORGAN_S	01/01/21	98.45	24,612.18	(376.32)	(380.45)	1.92	1.92	2.95
BRANCH BANKING & TRUST (CALLABLE) NOTES DTD 10/26/2017 2.150% 02/01/2021	05531FAZ6	75,000.00	MORGAN_S	01/01/21	98.45	73,836.53	(1,128.97)	(1,141.37)	1.92	1.92	2.95
IBM CORP CORP NOTES DTD 02/06/2018 2.650% 02/05/2021	44932HAG8	300,000.00	BNP_PARI		99.50	298,495.80	(1,357.20)	(1,404.19)	1.92	1.92	2.91
NATIONAL RURAL UTIL COOP DTD 02/26/2018 2.900% 03/15/2021	63743HER9	25,000.00	RBC		99.86	24,965.98	(6.27)	(14.30)	2.02	2.02	2.97
NATIONAL RURAL UTIL COOP DTD 02/26/2018 2.900% 03/15/2021	63743HER9	25,000.00	RBC		99.86	24,965.98	(6.27)	(14.30)	2.02	2.02	2.97
NATIONAL RURAL UTIL COOP DTD 02/26/2018 2.900% 03/15/2021	63743HER9	25,000.00	RBC		99.86	24,965.98	71.73	43.79	2.02	2.02	2.97
NATIONAL RURAL UTIL COOP DTD 02/26/2018 2.900% 03/15/2021	63743HER9	25,000.00	RBC		99.86	24,965.98	71.73	43.79	2.02	2.02	2.97
NATIONAL RURAL UTIL COOP DTD 02/26/2018 2.900% 03/15/2021	63743HER9	125,000.00	RBC		99.86	124,829.88	(31.37)	(71.52)	2.02	2.02	2.97
NATIONAL RURAL UTIL COOP DTD 02/26/2018 2.900% 03/15/2021	63743HER9	175,000.00	RBC		99.86	174,761.83	502.08	306.53	2.02	2.02	2.97
UNILEVER CAPITAL CORP NOTES DTD 03/22/2018 2.750% 03/22/2021	904764AZ0	300,000.00	CITIGRP		99.72	299,173.50	706.50	281.09	2.05	2.05	2.88
TOYOTA MOTOR CREDIT CORP NOTES DTD 04/13/2018 2.950% 04/13/2021	89236TEU5	50,000.00	JPM_CHAS		100.31	50,155.60	175.60	170.43	2.10	2.10	2.80
PEPSICO INC CORP (CALLABLE) NOTE DTD 10/10/2017 2.000% 04/15/2021	713448DX3	40,000.00	MERRILL	03/15/21	98.82	39,527.92	(464.08)	(466.96)	2.10	2.13	2.55
PEPSICO INC CORP (CALLABLE) NOTE DTD 10/10/2017 2.000% 04/15/2021	713448DX3	40,000.00	MERRILL	03/15/21	98.82	39,527.92	(464.08)	(466.96)	2.10	2.13	2.55
BANK OF NEW YORK MELLON CORP (CALLABLE) DTD 02/19/2016 2.500% 04/15/2021	06406FAA1	50,000.00	KEYBAN	03/15/21	99.18	49,592.40	(1,556.60)	(927.17)	2.08	2.11	2.88
BANK OF NEW YORK MELLON CORP (CALLABLE) DTD 02/19/2016 2.500% 04/15/2021	06406FAA1	50,000.00	KEYBAN	03/15/21	99.18	49,592.40	(1,556.60)	(927.17)	2.08	2.11	2.88



Managed Account Fair Market Value & Analytics

For the Month Ending **January 31, 2019**

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	Duration to Worst	YTM at Mkt
Corporate Note											
PEPSICO INC CORP (CALLABLE) NOTE DTD 10/10/2017 2.000% 04/15/2021	713448DX3	200,000.00	MERRILL	03/15/21	98.82	197,639.60	(2,320.40)	(2,334.80)	2.10	2.13	2.55
BANK OF NEW YORK MELLON CORP (CALLABLE) DTD 02/19/2016 2.500% 04/15/2021	06406FAA1	300,000.00	KEYBAN	03/15/21	99.18	297,554.40	(9,423.60)	(5,600.70)	2.08	2.11	2.88
BANK OF AMERICA CORP NOTE DTD 04/19/2016 2.625% 04/19/2021	06051GFW4	25,000.00	MERRILL		99.28	24,819.20	(374.80)	(306.93)	2.12	2.12	2.96
MORGAN STANLEY CORP NOTES DTD 04/21/2016 2.500% 04/21/2021	61746BEA0	50,000.00	MORGAN_S		98.72	49,358.95	(803.05)	(746.55)	2.13	2.13	3.10
MORGAN STANLEY CORP NOTES DTD 04/21/2016 2.500% 04/21/2021	61746BEA0	50,000.00	MORGAN_S		98.72	49,358.95	(803.05)	(746.55)	2.13	2.13	3.10
MORGAN STANLEY CORP NOTES DTD 04/21/2016 2.500% 04/21/2021	61746BEA0	300,000.00	MORGAN_S		98.72	296,153.70	(4,818.30)	(4,479.30)	2.13	2.13	3.10
AMERICAN EXPRESS CREDIT (CALLABLE) NOTES DTD 05/05/2016 2.250% 05/05/2021	0258M0EB1	200,000.00	KEYBAN	04/04/21	98.57	197,146.40	(2,389.60)	(2,635.01)	2.14	2.17	2.91
PACCAR FINANCIAL CORP DTD 05/10/2018 3.100% 05/10/2021	69371RP26	20,000.00	MERRILL		100.50	20,099.92	105.12	103.91	2.17	2.17	2.87
PACCAR FINANCIAL CORP DTD 05/10/2018 3.100% 05/10/2021	69371RP26	20,000.00	MERRILL		100.50	20,099.92	105.12	103.91	2.17	2.17	2.87
BRANCH BANKING & TRUST (CALLABLE) NOTE DTD 05/10/2016 2.050% 05/10/2021	05531FAV5	25,000.00	SCOTIA	04/09/21	98.10	24,525.10	(458.40)	(467.18)	2.17	2.19	2.92
BRANCH BANKING & TRUST (CALLABLE) NOTE DTD 05/10/2016 2.050% 05/10/2021	05531FAV5	25,000.00	SCOTIA	04/09/21	98.10	24,525.10	(458.40)	(467.18)	2.17	2.19	2.92
PACCAR FINANCIAL CORP DTD 05/10/2018 3.100% 05/10/2021	69371RP26	100,000.00	MERRILL		100.50	100,499.60	525.60	519.53	2.17	2.17	2.87
BRANCH BANKING & TRUST (CALLABLE) NOTE DTD 05/10/2016 2.050% 05/10/2021	05531FAV5	150,000.00	SCOTIA	04/09/21	98.10	147,150.60	(2,750.40)	(2,803.08)	2.17	2.19	2.92
HERSHEY COMPANY CORP NOTES DTD 05/10/2018 3.100% 05/15/2021	427866BA5	25,000.00	MERRILL		100.44	25,108.93	126.18	122.23	2.18	2.18	2.90



Managed Account Fair Market Value & Analytics

For the Month Ending **January 31, 2019**

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	Duration to Worst at Mkt	YTM
Corporate Note											
HERSHEY COMPANY CORP NOTES DTD 05/10/2018 3.100% 05/15/2021	427866BA5	25,000.00	MERRILL		100.44	25,108.93	126.18	122.23	2.18	2.18	2.90
HERSHEY COMPANY CORP NOTES DTD 05/10/2018 3.100% 05/15/2021	427866BA5	125,000.00	MERRILL		100.44	125,544.63	630.88	611.15	2.18	2.18	2.90
STATE STREET CORP NOTES DTD 05/19/2016 1.950% 05/19/2021	857477AV5	25,000.00	GOLDMAN		97.71	24,427.83	(477.67)	(527.42)	2.22	2.22	2.99
STATE STREET CORP NOTES DTD 05/19/2016 1.950% 05/19/2021	857477AV5	25,000.00	GOLDMAN		97.71	24,427.83	(477.67)	(527.42)	2.22	2.22	2.99
STATE STREET CORP NOTES DTD 05/19/2016 1.950% 05/19/2021	857477AV5	75,000.00	GOLDMAN		97.71	73,283.48	(1,433.02)	(1,582.28)	2.22	2.22	2.99
CHARLES SCHWAB CORP NOTES DTD 05/22/2018 3.250% 05/21/2021	808513AW5	35,000.00	CSFB		100.72	35,252.63	253.68	253.47	2.20	2.20	2.92
CHARLES SCHWAB CORP NOTES DTD 05/22/2018 3.250% 05/21/2021	808513AW5	200,000.00	CSFB		100.72	201,443.60	1,449.60	1,448.38	2.20	2.20	2.92
BANK OF AMERICA CORP (CALLABLE) DTD 09/18/2017 2.328% 10/01/2021	06051GGS2	35,000.00	MERRILL	10/01/20	98.74	34,558.34	(441.66)	(441.66)	1.67	2.55	2.82
BANK OF AMERICA CORP (CALLABLE) DTD 09/18/2017 2.328% 10/01/2021	06051GGS2	35,000.00	MERRILL	10/01/20	98.74	34,558.34	(441.66)	(441.66)	1.67	2.55	2.82
BANK OF AMERICA CORP (CALLABLE) DTD 09/18/2017 2.328% 10/01/2021	06051GGS2	200,000.00	MERRILL	10/01/20	98.74	197,476.20	(2,523.80)	(2,523.80)	1.67	2.55	2.82
AMERICAN HONDA FINANCE CORP NOTES DTD 10/10/2018 3.375% 12/10/2021	02665WCP4	375,000.00	JPM_CHAS		100.82	378,089.63	3,269.63	3,263.54	2.70	2.70	3.07
JOHN DEERE CAPITAL CORP NOTES DTD 01/06/2017 2.650% 01/06/2022	24422ETL3	50,000.00	MITSU		99.39	49,693.55	(85.95)	(169.32)	2.79	2.79	2.87
JOHN DEERE CAPITAL CORP NOTES DTD 01/06/2017 2.650% 01/06/2022	24422ETL3	275,000.00	MITSU		99.39	273,314.53	(472.72)	(931.26)	2.79	2.79	2.87
BANK OF AMERICA CORP NOTES DTD 05/17/2018 3.499% 05/17/2022	06051GHH5	15,000.00	MERRILL		100.80	15,119.76	119.76	119.76	3.07	3.07	3.24
BANK OF AMERICA CORP NOTES DTD 05/17/2018 3.499% 05/17/2022	06051GHH5	15,000.00	MERRILL		100.80	15,119.76	119.76	119.76	3.07	3.07	3.24
BANK OF AMERICA CORP NOTES DTD 05/17/2018 3.499% 05/17/2022	06051GHH5	75,000.00	MERRILL		100.80	75,598.80	598.80	598.80	3.07	3.07	3.24
Security Type Sub-Total		9,655,000.00				9,599,491.57	(105,994.08)	(66,138.85)	1.62	1.66	2.85



Managed Account Fair Market Value & Analytics

For the Month Ending **January 31, 2019**

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	Duration to Worst at Mkt	YTM
Certificate of Deposit											
SKANDINAV ENSKILDA BANKEN NY CD DTD 08/04/2017 1.840% 08/02/2019	83050FXT3	100,000.00	BARCLAYS		99.61	99,609.50	(351.50)	(380.75)	0.49	0.49	2.55
SKANDINAV ENSKILDA BANKEN NY CD DTD 08/04/2017 1.840% 08/02/2019	83050FXT3	100,000.00	BARCLAYS		99.61	99,609.50	(351.50)	(380.75)	0.49	0.49	2.55
SKANDINAV ENSKILDA BANKEN NY CD DTD 08/04/2017 1.840% 08/02/2019	83050FXT3	600,000.00	BARCLAYS		99.61	597,657.00	(2,109.00)	(2,284.50)	0.49	0.49	2.55
NORDEA BANK AB NY CD DTD 02/22/2018 2.720% 02/20/2020	65590ASN7	100,000.00	GOLDMAN		100.16	100,160.40	160.40	160.40	1.02	1.02	2.56
NORDEA BANK AB NY CD DTD 02/22/2018 2.720% 02/20/2020	65590ASN7	100,000.00	GOLDMAN		100.16	100,160.40	160.40	160.40	1.02	1.02	2.56
NORDEA BANK AB NY CD DTD 02/22/2018 2.720% 02/20/2020	65590ASN7	575,000.00	GOLDMAN		100.16	575,922.30	922.30	922.30	1.02	1.02	2.56
UBS AG STAMFORD CT LT CD DTD 03/06/2018 2.900% 03/02/2020	90275DHG8	300,000.00	UBS		100.28	300,835.50	835.50	835.50	1.05	1.05	2.67
BANK OF NOVA SCOTIA HOUSTON CD DTD 06/07/2018 3.080% 06/05/2020	06417GU22	30,000.00	GOLDMAN		100.60	30,179.55	190.95	187.33	1.30	1.30	2.62
BANK OF NOVA SCOTIA HOUSTON CD DTD 06/07/2018 3.080% 06/05/2020	06417GU22	50,000.00	GOLDMAN		100.60	50,299.25	318.25	312.22	1.30	1.30	2.62
BANK OF NOVA SCOTIA HOUSTON CD DTD 06/07/2018 3.080% 06/05/2020	06417GU22	300,000.00	GOLDMAN		100.60	301,795.50	1,909.50	1,873.33	1.30	1.30	2.62
WESTPAC BANKING CORP NY CD DTD 08/07/2017 2.050% 08/03/2020	96121T4A3	100,000.00	JPM_CHAS		99.11	99,106.20	(893.80)	(893.80)	1.49	1.49	2.56
WESTPAC BANKING CORP NY CD DTD 08/07/2017 2.050% 08/03/2020	96121T4A3	100,000.00	JPM_CHAS		99.11	99,106.20	(893.80)	(893.80)	1.49	1.49	2.56
WESTPAC BANKING CORP NY CD DTD 08/07/2017 2.050% 08/03/2020	96121T4A3	540,000.00	JPM_CHAS		99.11	535,173.48	(4,826.52)	(4,826.52)	1.49	1.49	2.56
BANK OF MONTREAL CHICAGO CERT DEPOS DTD 08/03/2018 3.190% 08/03/2020	06370REU9	670,000.00	BMO		100.27	671,826.42	1,826.42	1,826.42	1.45	1.45	3.02
SWEDBANK (NEW YORK) CERT DEPOS DTD 11/17/2017 2.270% 11/16/2020	87019U6D6	100,000.00	MERRILL		98.71	98,708.60	(1,291.40)	(1,291.40)	1.73	1.73	3.05
SWEDBANK (NEW YORK) CERT DEPOS DTD 11/17/2017 2.270% 11/16/2020	87019U6D6	100,000.00	MERRILL		98.71	98,708.60	(1,291.40)	(1,291.40)	1.73	1.73	3.05



Managed Account Fair Market Value & Analytics

For the Month Ending **January 31, 2019**

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	Duration to Worst	YTM at Mkt
Certificate of Deposit											
SWEDBANK (NEW YORK) CERT DEPOS DTD 11/17/2017 2.270% 11/16/2020	87019U6D6	600,000.00	MERRILL		98.71	592,251.60	(7,748.40)	(7,748.40)	1.73	1.73	3.05
ROYAL BANK OF CANADA NY CD DTD 06/08/2018 3.240% 06/07/2021	78012UEE1	50,000.00	RBC		100.69	50,344.65	344.65	344.65	2.24	2.24	2.93
ROYAL BANK OF CANADA NY CD DTD 06/08/2018 3.240% 06/07/2021	78012UEE1	100,000.00	RBC		100.69	100,689.30	689.30	689.30	2.24	2.24	2.93
ROYAL BANK OF CANADA NY CD DTD 06/08/2018 3.240% 06/07/2021	78012UEE1	525,000.00	RBC		100.69	528,618.83	3,618.83	3,618.83	2.24	2.24	2.93
Security Type Sub-Total		5,140,000.00				5,130,762.78	(8,780.82)	(9,060.64)	1.36	1.36	2.75
Asset-Backed Security / Collateralized Mortgage Obligation											
BMWLT 2018-1 A4 DTD 10/17/2018 3.360% 03/20/2022	05586CAD6	300,000.00	SOCGEN		100.70	302,103.75	2,106.42	2,106.10	1.94	1.57	2.91
GMALT 2018-3 A4 DTD 09/26/2018 3.300% 07/20/2022	36256GAE9	275,000.00	RBC		100.68	276,867.09	1,902.12	1,899.04	1.77	1.73	2.91
HAROT 2018-4 A3 DTD 11/28/2018 3.160% 01/15/2023	43815AAC6	375,000.00	JPM_CHAS		100.56	377,113.65	2,169.71	2,167.56	2.27	1.95	2.87
VALET 2018-2 A3 DTD 11/21/2018 3.250% 04/20/2023	92869BAD4	325,000.00	CITIGRP		100.90	327,937.90	2,951.55	2,950.95	1.94	2.09	2.82
GMCAR 2018-3 A3 DTD 07/18/2018 3.020% 05/16/2023	36255JAD6	300,000.00	JPM_CHAS		100.44	301,316.19	1,386.15	1,378.70	1.99	2.12	2.81
CARMAX AUTO OWNER TRUST DTD 07/25/2018 3.130% 06/15/2023	14313FAD1	350,000.00	BARCLAYS		100.54	351,873.48	1,921.18	1,916.33	2.07	2.15	2.88
CARMAX AUTO OWNER TRUST DTD 10/24/2018 3.360% 09/15/2023	14315EAC4	350,000.00	MERRILL		101.01	353,533.95	3,537.17	3,536.74	2.37	2.27	2.92
GMCAR 2019-1 A3 DTD 01/16/2019 2.970% 11/16/2023	36256XAD4	270,000.00	RBC		100.33	270,903.31	933.20	932.95	2.39	2.36	2.83
Security Type Sub-Total		2,545,000.00				2,561,649.32	16,907.50	16,888.37	2.10	2.03	2.87
Managed Account Sub-Total		39,586,310.41				39,189,023.16	(42,484.58)	(51,011.50)	2.51	2.50	2.62
Money Market Mutual Fund											



Managed Account Fair Market Value & Analytics

For the Month Ending **January 31, 2019**

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	Duration to Worst at Mkt	YTM
Money Market Mutual Fund											
CAMP Pool		68,173.98			1.00	68,173.98	0.00	0.00	0.00	0.00	
Money Market Sub-Total		68,173.98				68,173.98	0.00	0.00	0.00	0.00	
Securities Sub-Total		\$39,654,484.39				\$39,257,197.14	(\$42,484.58)	(\$51,011.50)	2.51	2.50	2.62%
Accrued Interest						\$181,203.14					
Total Investments						\$39,438,400.28					



Managed Account Security Transactions & Interest

For the Month Ending **January 31, 2019**

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
BUY										
01/07/19	01/10/19	US TREASURY NOTES DTD 12/31/2015 2.125% 12/31/2022	912828N30	4,350,000.00	(4,287,298.83)	(2,553.52)	(4,289,852.35)			
01/08/19	01/16/19	GMCAR 2019-1 A3 DTD 01/16/2019 2.970% 11/16/2023	36256XAD4	270,000.00	(269,970.11)	0.00	(269,970.11)			
01/30/19	01/31/19	US TREASURY NOTES DTD 12/31/2015 2.125% 12/31/2022	912828N30	3,175,000.00	(3,124,646.48)	(5,777.71)	(3,130,424.19)			

Transaction Type Sub-Total				7,795,000.00	(7,681,915.42)	(8,331.23)	(7,690,246.65)			
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INTEREST										
01/01/19	01/25/19	FHLMC MULTIFAMILY STRUCTURED P POOL DTD 12/01/2015 3.090% 08/25/2022	3137BM6P6	35,000.00	0.00	90.13	90.13			
01/01/19	01/25/19	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	33,775.17	0.00	106.61	106.61			
01/01/19	01/25/19	FNMA SERIES 2015-M15 ASQ2 DTD 11/01/2015 1.898% 01/01/2019	3136AOSW1	594.15	0.00	0.94	0.94			
01/01/19	01/25/19	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	33,775.17	0.00	106.61	106.61			
01/01/19	01/25/19	FHLMC MULTIFAMILY STRUCTURED P POOL DTD 12/01/2015 3.090% 08/25/2022	3137BM6P6	160,000.00	0.00	412.00	412.00			
01/01/19	01/25/19	FHLMC MULTIFAMILY STRUCTURED P POOL DTD 12/01/2015 3.090% 08/25/2022	3137BM6P6	35,000.00	0.00	90.13	90.13			
01/01/19	01/25/19	FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AQDO0	3,012.87	0.00	4.13	4.13			
01/01/19	01/25/19	FNMA SERIES 2015-M15 ASQ2 DTD 11/01/2015 1.898% 01/01/2019	3136AOSW1	2,970.77	0.00	4.70	4.70			
01/01/19	01/25/19	FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023	3137FKK39	200,000.00	0.00	533.83	533.83			
01/01/19	01/25/19	FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AQDO0	17,742.45	0.00	24.34	24.34			
01/01/19	01/25/19	FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AQDO0	3,012.87	0.00	4.13	4.13			



Managed Account Security Transactions & Interest

For the Month Ending **January 31, 2019**

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										
01/01/19	01/25/19	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	168,875.84	0.00	533.04	533.04			
01/01/19	01/25/19	FNMA SERIES 2015-M15 ASQ2 DTD 11/01/2015 1.898% 01/01/2019	3136AOSW1	594.15	0.00	0.94	0.94			
01/06/19	01/06/19	JOHN DEERE CAPITAL CORP NOTES DTD 01/06/2017 2.650% 01/06/2022	24422ETL3	50,000.00	0.00	662.50	662.50			
01/06/19	01/06/19	JOHN DEERE CAPITAL CORP NOTES DTD 01/06/2017 2.650% 01/06/2022	24422ETL3	275,000.00	0.00	3,643.75	3,643.75			
01/08/19	01/08/19	GENERAL ELECTRIC CAP CORP NOTES DTD 01/08/2010 5.500% 01/08/2020	36962G4J0	250,000.00	0.00	6,875.00	6,875.00			
01/10/19	01/10/19	CITIGROUP INC (CALLABLE) CORP NOTE DTD 01/10/2017 2.450% 01/10/2020	172967LF6	50,000.00	0.00	612.50	612.50			
01/10/19	01/10/19	CITIGROUP INC (CALLABLE) CORP NOTE DTD 01/10/2017 2.450% 01/10/2020	172967LF6	300,000.00	0.00	3,675.00	3,675.00			
01/10/19	01/10/19	CITIGROUP INC (CALLABLE) CORP NOTE DTD 01/10/2017 2.450% 01/10/2020	172967LF6	50,000.00	0.00	612.50	612.50			
01/14/19	01/14/19	FHLB GLOBAL NOTE DTD 07/14/2016 1.125% 07/14/2021	3130A8OS5	400,000.00	0.00	2,250.00	2,250.00			
01/14/19	01/14/19	FHLB GLOBAL NOTE DTD 07/14/2016 1.125% 07/14/2021	3130A8QS5	125,000.00	0.00	703.13	703.13			
01/15/19	01/15/19	CARMAX AUTO OWNER TRUST DTD 07/25/2018 3.130% 06/15/2023	14313FAD1	350,000.00	0.00	912.92	912.92			
01/15/19	01/15/19	HAROT 2018-4 A3 DTD 11/28/2018 3.160% 01/15/2023	43815AAC6	375,000.00	0.00	987.50	987.50			
01/15/19	01/15/19	CARMAX AUTO OWNER TRUST DTD 10/24/2018 3.360% 09/15/2023	14315EAC4	350,000.00	0.00	980.00	980.00			
01/16/19	01/16/19	GMCAR 2018-3 A3 DTD 07/18/2018 3.020% 05/16/2023	36255JAD6	300,000.00	0.00	755.00	755.00			
01/20/19	01/20/19	GMALT 2018-3 A4 DTD 09/26/2018 3.300% 07/20/2022	36256GAE9	275,000.00	0.00	756.25	756.25			



Managed Account Security Transactions & Interest

For the Month Ending **January 31, 2019**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
INTEREST											
	01/20/19	01/20/19	VALET 2018-2 A3 DTD 11/21/2018 3.250% 04/20/2023	92869BAD4	325,000.00	0.00	880.21	880.21			
	01/20/19	01/20/19	BMWLT 2018-1 A4 DTD 10/17/2018 3.360% 03/20/2022	05586CAD6	300,000.00	0.00	840.00	840.00			
	01/23/19	01/23/19	INTL BANK OF RECONSTRUCTION AND DEV NOTE DTD 07/25/2018 2.750% 07/23/2021	459058GH0	400,000.00	0.00	5,440.00	5,440.00			
	01/30/19	01/30/19	WELLS FARGO & CO CORP BONDS DTD 02/02/2015 2.150% 01/30/2020	94974BGF1	375,000.00	0.00	4,031.25	4,031.25			
	01/30/19	01/30/19	WELLS FARGO & CO CORP BONDS DTD 02/02/2015 2.150% 01/30/2020	94974BGF1	75,000.00	0.00	806.25	806.25			
Transaction Type Sub-Total					5,319,353.44	0.00	37,335.29	37,335.29			

MATURITY											
	01/01/19	01/01/19	FNMA SERIES 2015-M15 ASQ2 DTD 11/01/2015 1.898% 01/01/2019	3136AOSW1	594.15	594.15	0.00	594.15	(5.94)	0.00	
	01/01/19	01/01/19	FNMA SERIES 2015-M15 ASQ2 DTD 11/01/2015 1.898% 01/01/2019	3136AOSW1	2,970.78	2,970.78	0.00	2,970.78	(29.71)	0.00	
	01/01/19	01/01/19	FNMA SERIES 2015-M15 ASQ2 DTD 11/01/2015 1.898% 01/01/2019	3136AOSW1	594.15	594.15	0.00	594.15	(5.94)	0.00	
Transaction Type Sub-Total					4,159.08	4,159.08	0.00	4,159.08	(41.59)	0.00	

PAYDOWNS											
	01/01/19	01/25/19	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	9,654.62	9,654.62	0.00	9,654.62	(192.04)	0.00	
	01/01/19	01/25/19	FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023	3137FKK39	321.13	321.13	0.00	321.13	0.00	0.00	
	01/01/19	01/25/19	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	1,930.92	1,930.92	0.00	1,930.92	(38.41)	0.00	
	01/01/19	01/25/19	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	1,930.92	1,930.92	0.00	1,930.92	(38.41)	0.00	
	01/01/19	01/25/19	FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AODO0	5.88	5.88	0.00	5.88	(0.06)	0.00	



Managed Account Security Transactions & Interest

For the Month Ending **January 31, 2019**

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										
01/01/19	01/25/19	FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AQDQ0	5.88	5.88	0.00	5.88	(0.06)	0.00	
01/01/19	01/25/19	FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AODO0	34.62	34.62	0.00	34.62	(0.35)	0.00	
Transaction Type Sub-Total				13,883.97	13,883.97	0.00	13,883.97	(269.33)	0.00	
SELL										
01/07/19	01/10/19	US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	225,000.00	222,055.66	1,640.88	223,696.54	(4,684.57)	(4,003.52)	FIFO
01/07/19	01/10/19	US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	1,025,000.00	1,011,586.91	7,475.14	1,019,062.05	(16,456.06)	(15,147.61)	FIFO
01/07/19	01/10/19	US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	125,000.00	123,364.26	911.60	124,275.86	(2,006.83)	(1,847.26)	FIFO
01/07/19	01/10/19	US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	225,000.00	222,055.66	1,640.88	223,696.54	(5,396.49)	(4,515.16)	FIFO
01/07/19	01/10/19	US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	325,000.00	320,747.07	2,370.17	323,117.24	(16,453.13)	(10,899.76)	FIFO
01/07/19	01/10/19	US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	1,400,000.00	1,381,679.69	10,209.95	1,391,889.64	(33,578.12)	(28,094.27)	FIFO
01/07/19	01/10/19	US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	125,000.00	123,364.26	911.60	124,275.86	(6,328.12)	(4,192.21)	FIFO
01/07/19	01/10/19	US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	50,000.00	49,345.71	364.65	49,710.36	(1,199.21)	(1,003.36)	FIFO
01/07/19	01/10/19	US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	800,000.00	789,531.25	5,834.25	795,365.50	(16,656.25)	(14,234.73)	FIFO
01/08/19	01/16/19	US TREASURY NOTES DTD 05/02/2016 1.375% 04/30/2021	912828O78	175,000.00	170,331.06	511.83	170,842.89	(1,175.78)	(2,750.56)	FIFO
01/08/19	01/16/19	US TREASURY NOTES DTD 05/02/2016 1.375% 04/30/2021	912828Q78	70,000.00	68,132.42	204.73	68,337.15	(478.52)	(1,118.40)	FIFO
01/30/19	01/31/19	US TREASURY NOTES DTD 06/02/2014 2.000% 05/31/2021	912828WN6	175,000.00	172,709.96	596.16	173,306.12	(8,579.10)	(5,424.47)	FIFO
01/30/19	01/31/19	US TREASURY NOTES DTD 06/02/2014 2.000% 05/31/2021	912828WN6	100,000.00	98,691.41	340.65	99,032.06	(4,902.34)	(3,099.69)	FIFO



Managed Account Security Transactions & Interest

For the Month Ending **January 31, 2019**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Transaction Type		Security Description	CUSIP	Par	Principal	Accrued	Total	Realized G/L	Realized G/L	Sale	
Trade	Settle				Proceeds	Interest		Cost	Amort Cost		Method
SELL											
01/30/19	01/31/19	US TREASURY NOTES DTD 06/02/2014 2.000% 05/31/2021	912828WN6	425,000.00	419,438.47	1,447.81	420,886.28	(20,834.97)	(13,173.71)	FIFO	
01/30/19	01/31/19	US TREASURY NOTES DTD 03/31/2016 1.250% 03/31/2021	912828O37	55,000.00	53,500.39	232.31	53,732.70	(2,200.00)	(1,822.21)	FIFO	
01/30/19	01/31/19	US TREASURY NOTES DTD 03/31/2016 1.250% 03/31/2021	912828O37	115,000.00	111,864.45	485.75	112,350.20	(4,600.00)	(3,810.08)	FIFO	
01/30/19	01/31/19	US TREASURY NOTES DTD 02/28/2014 2.000% 02/28/2021	912828B90	25,000.00	24,705.08	211.33	24,916.41	(1,517.58)	(848.00)	FIFO	
01/30/19	01/31/19	US TREASURY NOTES DTD 02/28/2014 2.000% 02/28/2021	912828B90	150,000.00	148,230.47	1,267.95	149,498.42	(9,105.47)	(5,087.98)	FIFO	
01/30/19	01/31/19	US TREASURY NOTES DTD 05/31/2016 1.375% 05/31/2021	912828R77	80,000.00	77,837.50	187.36	78,024.86	(84.37)	(990.42)	FIFO	
01/30/19	01/31/19	US TREASURY NOTES DTD 05/31/2016 1.375% 05/31/2021	912828R77	450,000.00	437,835.94	1,053.92	438,889.86	(474.61)	(5,571.11)	FIFO	
01/30/19	01/31/19	US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	200,000.00	197,125.00	1,690.61	198,815.61	(5,054.69)	(4,241.29)	FIFO	
01/30/19	01/31/19	US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	1,150,000.00	1,133,468.75	9,720.99	1,143,189.74	(23,494.14)	(20,935.69)	FIFO	
01/30/19	01/31/19	US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	100,000.00	98,562.50	845.30	99,407.80	(2,042.97)	(1,820.50)	FIFO	
01/30/19	01/31/19	US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	150,000.00	147,843.75	1,267.96	149,111.71	(3,064.45)	(2,730.74)	FIFO	
Transaction Type Sub-Total				7,720,000.00	7,604,007.62	51,423.78	7,655,431.40	(190,367.77)	(157,362.73)		
Managed Account Sub-Total					(59,864.75)	80,427.84	20,563.09	(190,678.69)	(157,362.73)		
Total Security Transactions					(59,864.75)	\$80,427.84	\$20,563.09	(\$190,678.69)	(\$157,362.73)		



Account Statement

For the Month Ending **January 31, 2019**

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					50,802.73
01/07/19	01/07/19	Purchase - Interest 24422ETL3	1.00	662.50	51,465.23
01/07/19	01/07/19	Purchase - Interest 24422ETL3	1.00	3,643.75	55,108.98
01/08/19	01/08/19	Purchase - Interest 36962G4J0	1.00	6,875.00	61,983.98
01/10/19	01/10/19	Purchase - Interest 172967LF6	1.00	3,675.00	65,658.98
01/10/19	01/10/19	Purchase - Interest 172967LF6	1.00	612.50	66,271.48
01/10/19	01/10/19	Purchase - Interest 172967LF6	1.00	612.50	66,883.98
01/10/19	01/10/19	Purchase - Principal 912828D72	1.00	4,243,730.47	4,310,614.45
01/10/19	01/10/19	Purchase - Interest 912828D72	1.00	31,359.12	4,341,973.57
01/10/19	01/10/19	Redemption - Interest 912828N30	1.00	(2,553.52)	4,339,420.05
01/10/19	01/10/19	Redemption - Principal 912828N30	1.00	(4,287,298.83)	52,121.22
01/14/19	01/14/19	Purchase - Interest 3130A8QS5	1.00	703.13	52,824.35
01/14/19	01/14/19	Purchase - Interest 3130A8QS5	1.00	2,250.00	55,074.35
01/15/19	01/15/19	Purchase - Interest 14313FAD1	1.00	912.92	55,987.27
01/15/19	01/15/19	Purchase - Interest 14315EAC4	1.00	980.00	56,967.27
01/15/19	01/15/19	Purchase - Interest 43815AAC6	1.00	987.50	57,954.77
01/16/19	01/16/19	Purchase - Interest 36255JAD6	1.00	755.00	58,709.77
01/16/19	01/16/19	Purchase - Interest 912828Q78	1.00	716.56	59,426.33
01/16/19	01/16/19	Purchase - Principal 912828Q78	1.00	238,463.48	297,889.81
01/16/19	01/16/19	Redemption - Principal 36256XAD4	1.00	(269,970.11)	27,919.70
01/22/19	01/22/19	Purchase - Interest 92869BAD4	1.00	880.21	28,799.91
01/22/19	01/22/19	Purchase - Interest 36256GAE9	1.00	756.25	29,556.16



Account Statement

For the Month Ending **January 31, 2019**

CITY OF LAKE ELSINORE - LAKE ELSINORE

Trade Date	Settlement Date	Transaction Description	Share or Unit Price	Dollar Amount of Transaction	Total Shares Owned
CAMP Pool					
01/22/19	01/22/19	Purchase - Interest 05586CAD6	1.00	840.00	30,396.16
01/23/19	01/23/19	Purchase - Interest 459058GH0	1.00	5,440.00	35,836.16
01/25/19	01/25/19	Purchase - Interest 3137FKK39	1.00	960.90	36,797.06
01/25/19	01/25/19	Purchase - Interest 3137BM6P6	1.00	90.13	36,887.19
01/25/19	01/25/19	Purchase - Interest 3137BM6P6	1.00	90.13	36,977.32
01/25/19	01/25/19	Purchase - Interest 3137BM6P6	1.00	412.00	37,389.32
01/25/19	01/25/19	Purchase - Interest 3136B1XP4	1.00	106.61	37,495.93
01/25/19	01/25/19	Purchase - Interest 3136B1XP4	1.00	106.61	37,602.54
01/25/19	01/25/19	Purchase - Interest 3136B1XP4	1.00	533.04	38,135.58
01/25/19	01/25/19	Purchase - Interest 3136AQSW1	1.00	0.94	38,136.52
01/25/19	01/25/19	Purchase - Interest 3136AQSW1	1.00	0.94	38,137.46
01/25/19	01/25/19	Purchase - Interest 3136AQSW1	1.00	4.70	38,142.16
01/25/19	01/25/19	Purchase - Interest 3136AQDQ0	1.00	4.13	38,146.29
01/25/19	01/25/19	Purchase - Interest 3136AQDQ0	1.00	4.13	38,150.42
01/25/19	01/25/19	Purchase - Interest 3136AQDQ0	1.00	24.34	38,174.76
01/25/19	01/25/19	Purchase - Principal 3136B1XP4	1.00	1,930.92	40,105.68
01/25/19	01/25/19	Purchase - Principal 3136B1XP4	1.00	1,930.92	42,036.60
01/25/19	01/25/19	Purchase - Principal 3136B1XP4	1.00	9,654.62	51,691.22
01/25/19	01/25/19	Purchase - Principal 3136AQDQ0	1.00	5.88	51,697.10
01/25/19	01/25/19	Purchase - Principal 3136AQDQ0	1.00	5.88	51,702.98
01/25/19	01/25/19	Purchase - Principal 3136AQDQ0	1.00	34.62	51,737.60
01/25/19	01/25/19	Purchase - Principal 3136AQSW1	1.00	594.15	52,331.75



Account Statement

For the Month Ending **January 31, 2019**

CITY OF LAKE ELSINORE - LAKE ELSINORE

Trade Date	Settlement Date	Transaction Description	Share or Unit Price	Dollar Amount of Transaction	Total Shares Owned
CAMP Pool					
01/25/19	01/25/19	Purchase - Principal 3136QSW1	1.00	594.15	52,925.90
01/25/19	01/25/19	Purchase - Principal 3136QSW1	1.00	2,970.78	55,896.68
01/25/19	01/25/19	IP Fees December 2018	1.00	(3,096.07)	52,800.61
01/25/19	01/25/19	U.S. Bank Fees November 2018	1.00	(200.85)	52,599.76
01/29/19	01/29/19	Purchase - Correction to Interest 3137FKK39 from 1/25/19	1.00	533.83	53,133.59
01/29/19	01/29/19	Purchase - Principal 3137FKK39	1.00	321.13	53,454.72
01/29/19	01/29/19	Redemption - Reversal of Interest 3137FKK39 from 1/25/19	1.00	(960.90)	52,493.82
01/30/19	01/30/19	Purchase - Interest 94974BGF1	1.00	4,031.25	56,525.07
01/30/19	01/30/19	Purchase - Interest 94974BGF1	1.00	806.25	57,331.32
01/31/19	01/31/19	Purchase - Interest 912828B90	1.00	1,479.28	58,810.60
01/31/19	01/31/19	Purchase - Principal 912828B90	1.00	172,935.55	231,746.15
01/31/19	01/31/19	Purchase - Principal 912828D72	1.00	1,577,000.00	1,808,746.15
01/31/19	01/31/19	Purchase - Interest 912828D72	1.00	13,524.86	1,822,271.01
01/31/19	01/31/19	Purchase - Interest 912828Q37	1.00	718.06	1,822,989.07
01/31/19	01/31/19	Purchase - Principal 912828Q37	1.00	165,364.84	1,988,353.91
01/31/19	01/31/19	Purchase - Principal 912828R77	1.00	515,673.44	2,504,027.35
01/31/19	01/31/19	Purchase - Interest 912828R77	1.00	1,241.28	2,505,268.63
01/31/19	01/31/19	Purchase - Principal 912828WN6	1.00	690,839.84	3,196,108.47
01/31/19	01/31/19	Purchase - Interest 912828WN6	1.00	2,384.62	3,198,493.09
01/31/19	01/31/19	Redemption - Principal 912828N30	1.00	(3,124,646.48)	73,846.61
01/31/19	01/31/19	Redemption - Interest 912828N30	1.00	(5,777.71)	68,068.90
01/31/19	02/01/19	Accrual Income Div Reinvestment - Distributions	1.00	105.08	68,173.98



Account Statement

For the Month Ending **January 31, 2019**

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					68,173.98
		Month of January	Fiscal YTD January-January		
Opening Balance		50,802.73	50,802.73	Closing Balance	68,173.98
Purchases		7,711,875.72	7,711,875.72	Average Monthly Balance	47,206.20
Redemptions (Excl. Checks)		(7,694,504.47)	(7,694,504.47)	Monthly Distribution Yield	2.62%
Check Disbursements		0.00	0.00		
Closing Balance		68,173.98	68,173.98		
Cash Dividends and Income		105.08	105.08		