



CITY OF LAKE ELSINORE
INVESTMENT REPORT

CITY OF LAKE ELSINORE
INVESTMENT REPORT OF POOLED CASH AND INVESTMENTS
AS OF FEBRUARY 28, 2019

CASH ACCOUNTS	BANK BALANCE	DEPOSITS IN TRANSIT	OUTSTANDING CHECKS	BOOK BALANCE
Bank Accounts:				
General Checking Account	\$ 4,527,018	\$ 146,516	\$ (680,118)	\$ 3,993,415
Cash On Hand:				
Cashier Drawers #1 & #2	-	-	-	300
City of Lake Elsinore Petty Cash Fund	-	-	-	1,000
Total Cash Accounts	4,527,018	146,516	(680,118)	3,994,715
INVESTMENTS				
Local Agency Investment Fund	22,343,904	-	-	22,343,904
CAMP Investments:				
CAMP Pool Account	524,570	-	-	524,570
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	673,632	-	-	673,632
Federal Agency Bond / Note	1,224,056	-	-	1,224,056
Corporate Notes	10,108,334	-	-	10,108,334
Negotiable Certificate of Deposit	4,339,856	-	-	4,339,856
Asset-Backed Security / Collateralized Mortgage	2,544,742	-	-	2,544,742
Sub-total Investments	61,693,834	-	-	61,693,834
Market Value Adjustment:				
Unrealized Gain/(Loss) at 12-31-18	(356,403)	-	-	(356,403)
Total Investments	61,337,431	-	-	61,337,431
Total Pooled Cash and Investments	\$ 65,864,449	\$ 146,516	\$ (680,118)	\$ 65,332,147
TOTAL POOLED CASH AND INVESTMENTS				\$ 65,332,147

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

March 12, 2019
Date

CITY OF LAKE ELSINORE
POOLED CASH AND INVESTMENTS BY FUND
AS OF FEBRUARY 28, 2019

<u>FUND NO</u>	<u>FUND NAME</u>	<u>AMOUNT</u>
100	General	\$ 8,912,636
101	Supplemental Law Enforcement	16,667
106	Affordable Housing In Lieu	1,458,341
107	Developer Agreement Revenue	124,413
110	State Gas Tax	1,427,281
112	Measure A	2,064,099
114	SB1186 CASP Education Program	12,331
115	Traffic Safety	110,173
117	Community Center DIF	34,609
118	Lake Side Facility DIF	50,968
119	Animal Shelter DIF	22,620
121	T.R.I.P.-2014A	140
135	Lighting & Landscape Maintenance - Dist. No. 1	1,208,021
140	Geothermal	20,373
160	PEG Grant	9,623
203	E.L.S.P. - S.T.I.F.	1,913,561
205	Traffic Impact Fee	4,749,740
211	Storm Drain C.I.P.	402,065
220	Street Lighting C.I.P.	102,981
221	Quimby Park C.I.P.	189,468
231	Library C.I.P.	1,803,710
232	City Fire Protection	111,814
254	Railroad Canyon Improvement Area 89-1	126,253
300	Insurance Service	1,401,453
305	Information Systems Service	385,748
310	Support Service	17,550
320	Facilities Service	609,907
331	CFD 2006-1CC Summerly Improvement Area CC	52,939
332	CFD 2006-1 Improvement Area B, Summerly	57,700
334	CFD 2015-5 Trieste - Far West Industries	81,146
335	CFD 2003-2E Canyon Hills Improvement Area E	36,908
336	CFD 2006-1FF Summerly Improvement Area FF	56,900
337	CFD 2016-2 Canyon Hills	72,339
338	CFD 2006-1 IA-JJ Summerly Improvement Area	40,673
340	CFD 2006-1 IA-EE Summerly Improvement Area	46,484
345	CFD 2003-2 Improvement Area D, Canyon Hills	437,317
346	CFD 2014-1 Southshore	64,574
347	CFD 2006-1 Improvement Area A, Summerly	68,625
350	CFD 98-1 Summerhill	295,794
351	CFD 2006-1 IA-II Summerly Improvement	14,703
354	CFD 90-2 Tuscany Hills	826,517
357	CFD 2003-2 Canyon Hills Improvement Area	235,291

CITY OF LAKE ELSINORE
POOLED CASH AND INVESTMENTS BY FUND
AS OF FEBRUARY 28, 2019

<u>FUND NO</u>	<u>FUND NAME</u>	<u>AMOUNT</u>
366	CFD 2005-6 City Center Townhomes	57,334
368	CFD 2006-2 Viscaya	94,270
369	CFD 2004-3 Area 1 Rosetta Canyon Improvement Area	308,588
371	CFD 2005-1 Serenity	150,791
372	CFD 2005-2 Alberhill Ranch Improvement Area	302,024
374	CFD 2005-4 Lakeview Villas	3,898
375	CFD 2006-4 Clurman	8,221
376	CFD 2006-3 La Strada	2,938
377	CFD 2006-6 Tessara	9,320
378	CFD 2006-8 Running Deer Estates	5,274
384	CFD 2003-2 Area B Canyon Hills Improvement Area	433,064
385	CFD 2004-3 Area 2 Rosetta Canyon Improvement Area	335,376
386	CFD 2007-4 Mekenna Court	40,887
387	CFD 2007-5 Red Kite	60,015
388	CFD 2007-6 Holiday Inn Express	12,486
389	CFD 88-3 (2008A) West Lake Elsinore Series A	1,079,492
390	CFD 2003-2 Area C Canyon Hills Improvement Area	84,301
392	CFD 95-1 City Center	64,977
393	AD 93-1 Cottonwood Hills	404,114
394	CFD 2005-5 (2012A) Wasson Canyon	60,222
395	CFD 2018-1 Wasson Canyon II Improvement Area	1,730
396	CFD 2018-2 Nichols Ranch Improvement Area	46,046
397	CFD 2018-3 Village at Lakeshore	35,924
500	Capital Improvement Plan	14,386,686
510	Successor To RDA Area I, II, & III	6,682,495
540	Successor To RDA Diamond Stadium	2,966,138
603	Endowment Trust - Carl Graves	1,037,413
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	2,614,463
617	Successor Agency Housing	2,557,451
620	Cost Recovery System	1,059,093
631	Lake Destratification Equipment Replacement	333,340
655	CFD 2015-1s Law, Fire, Paramedic Services	26,000
	Total Pooled Cash & Investments	\$ 65,332,147

**CITY OF LAKE ELSINORE
SUMMARY OF POLICY LIMITATIONS
FOR THE MONTH ENDING FEBRUARY 28, 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	29.73%	Unlimited
Current Balance		\$ 18,342,791
Supra-National Agency Bond / Note	2.58%	30%
Current Balance		\$ 1,591,950
Municipal Bond / Note	0.00%	Unlimited
Current Balance		\$ -
Federal Agency Collateralized Mortgage Obligation	1.09%	40.00%
Current Balance		\$ 673,632
Federal Agency Bond / Note	1.98%	* Unlimited
Current Balance		\$ 1,224,056
Negotiable Certificates of Deposit	7.03%	30.00%
Current Balance		\$ 4,339,856
Corporate Note	16.38%	30.00%
Current Balance		\$ 10,108,334
Asset-Backed Security / Collateralized Mortgage		20%
Current Balance	4%	\$ 2,544,742
Repurchase Agreements	0.00%	Unlimited
Reverse Repurchase Agreements	0.00%	10.00%
LAIF (Local Agency Investment Fund)	36.22%	* \$65 Million
Current Balance		\$ 22,343,904
CAMP - Pooled Sweep Account	0.85%	Unlimited
Current Balance		\$ 524,570
TOTAL	100.00%	\$ 61,693,834

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 FEBRUARY 28, 2019

<u>Yield</u>	<u>Purchase Date</u>	<u>Maturity Rate</u>
2.392%	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>11,343,904</u>	\$ <u>11,000,000</u>	\$ <u>22,343,904</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)
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
02/21/19	2.39	2.37	177
02/22/19	2.39	2.37	177
02/23/19	2.39	2.37	177
02/24/19	2.39	2.37	177
02/25/19	2.39	2.37	175
02/26/19	2.39	2.37	174
02/27/19	2.39	2.37	175
02/28/19	2.43	2.37	184
03/01/19	2.43	2.37	191
03/02/19	2.43	2.38	191
03/03/19	2.43	2.38	191
03/04/19	2.43	2.38	191
03/05/19	2.43	2.38	190
03/06/19	2.43	2.38	189
03/07/19	2.43	2.38	189

*Daily yield does not reflect capital gains or losses

[View Prior Month Daily Rates](#)

LAIF Performance Report

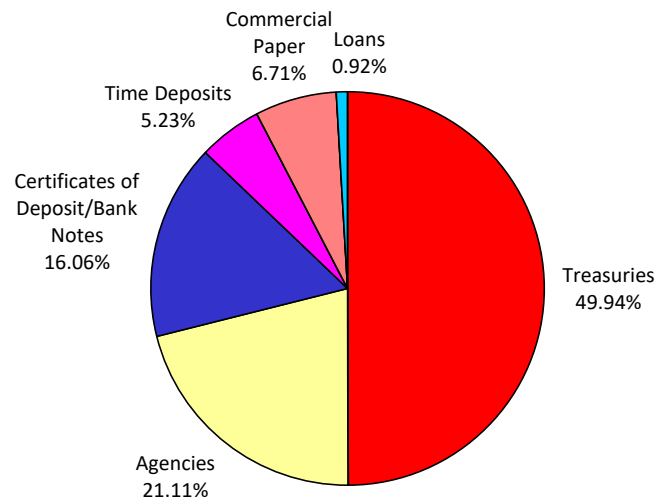
Quarter Ending 12/31/18

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

Feb 2019 2.392
 Jan 2019 2.355
 Dec 2018 2.291

Pooled Money Investment Account Portfolio Composition 02/28/19 \$89.5 billion



Percentages may not total 100% due to rounding

Notes: The apportionment rate includes interest earned on the CalPERS Supplemental Pension Payment pursuant to Government Code 20825 (c)(1)

Based on data available as of 03/08/2019



CAMP

Investment Portfolio



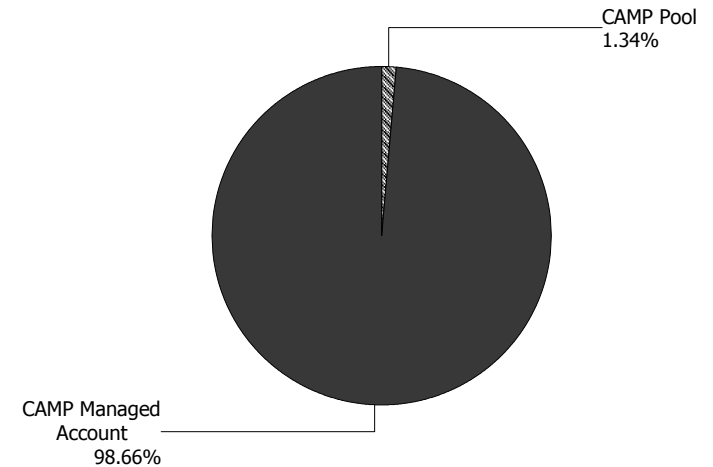
Account Statement - Transaction Summary

For the Month Ending **February 28, 2019**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

CAMP Pool	
Opening Market Value	68,173.98
Purchases	870,240.21
Redemptions	(413,844.41)
Unsettled Trades	0.00
Change in Value	0.00
Closing Market Value	\$524,569.78
Cash Dividends and Income	834.12
CAMP Managed Account	
Opening Market Value	39,189,023.16
Purchases	402,848.00
Redemptions	(806,046.24)
Unsettled Trades	0.00
Change in Value	(25,824.71)
Closing Market Value	\$38,760,000.21
Cash Dividends and Income	52,521.43

Asset Summary		
	February 28, 2019	January 31, 2019
CAMP Pool	524,569.78	68,173.98
CAMP Managed Account	38,760,000.21	39,189,023.16
Total	\$39,284,569.99	\$39,257,197.14
Asset Allocation		





Managed Account Summary Statement

For the Month Ending **February 28, 2019**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Transaction Summary - Money Market		Transaction Summary - Managed Account		Account Total	
Opening Market Value	\$68,173.98	Opening Market Value	\$39,189,023.16	Opening Market Value	\$39,257,197.14
Purchases	870,240.21	Maturities/Calls	(9,182.24)		
Redemptions	(413,844.41)	Principal Dispositions	(796,864.00)		
		Principal Acquisitions	402,848.00		
		Unsettled Trades	0.00		
		Change in Current Value	(25,824.71)		
Closing Market Value	\$524,569.78	Closing Market Value	\$38,760,000.21	Closing Market Value	\$39,284,569.99
Dividend	834.12				
Earnings Reconciliation (Cash Basis) - Managed Account		Cash Balance			
Interest/Dividends/Coupons Received	56,326.30	Closing Cash Balance	\$0.00		
Less Purchased Interest Related to Interest/Coupons	(855.56)				
Plus Net Realized Gains/Losses	(2,949.31)				
Total Cash Basis Earnings	\$52,521.43				
Earnings Reconciliation (Accrual Basis)		Managed Account	Total	Cash Transactions Summary- Managed Account	
Ending Amortized Value of Securities	38,840,365.59	39,364,935.37		Maturities/Calls	0.00
Ending Accrued Interest	197,060.95	197,060.95		Sale Proceeds	797,232.00
Plus Proceeds from Sales	797,232.00	1,211,076.41		Coupon/Interest/Dividend Income	55,958.30
Plus Proceeds of Maturities/Calls/Principal Payments	9,182.24	9,182.24		Principal Payments	9,182.24
Plus Coupons/Dividends Received	55,958.30	55,958.30		Security Purchases	(403,703.56)
Less Cost of New Purchases	(403,703.56)	(1,273,943.77)		Net Cash Contribution	(458,668.98)
Less Beginning Amortized Value of Securities	(39,240,034.66)	(39,308,208.64)		Reconciling Transactions	0.00
Less Beginning Accrued Interest	(181,215.08)	(181,215.08)			
Dividends	0.00	834.12			
Total Accrual Basis Earnings	\$74,845.78	\$75,679.90			



Portfolio Summary and Statistics

For the Month Ending **February 28, 2019**

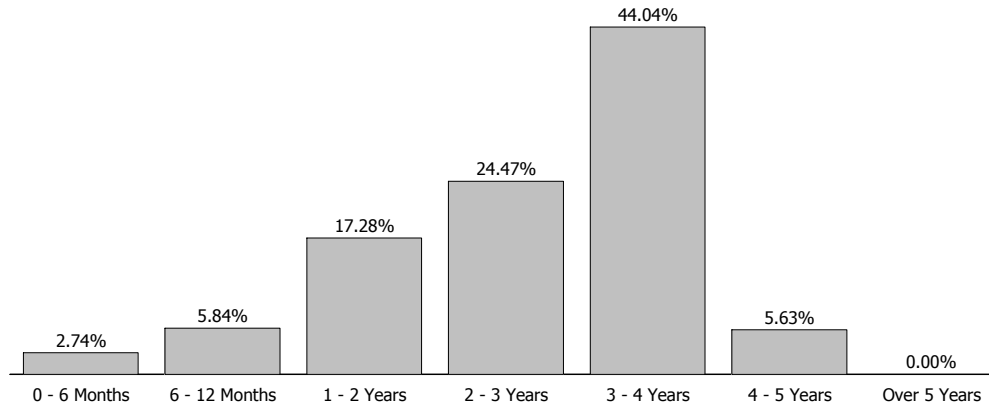
CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Account Summary

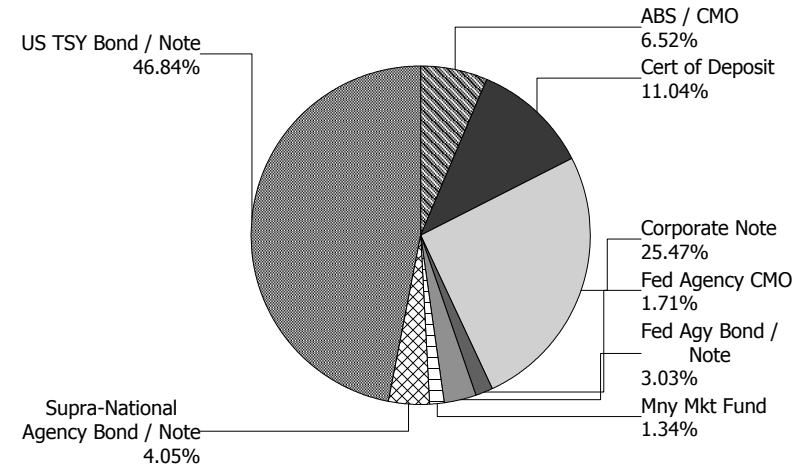
Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	18,745,000.00	18,398,818.30	46.84
Supra-National Agency Bond / Note	1,595,000.00	1,590,089.59	4.05
Federal Agency Collateralized Mortgage Obligation	667,128.17	672,610.57	1.71
Federal Agency Bond / Note	1,230,000.00	1,192,280.48	3.03
Corporate Note	10,055,000.00	10,004,967.51	25.47
Certificate of Deposit	4,340,000.00	4,338,246.74	11.04
Asset-Backed Security / Collateralized Mortgage Obligation	2,545,000.00	2,562,987.02	6.52
Managed Account Sub-Total	39,177,128.17	38,760,000.21	98.66%
Accrued Interest		197,060.95	
Total Portfolio	39,177,128.17	38,957,061.16	
CAMP Pool	524,569.78	524,569.78	1.34
Total Investments	39,701,697.95	39,481,630.94	100.00%

Unsettled Trades 0.00 0.00

Maturity Distribution



Sector Allocation



Characteristics

Yield to Maturity at Cost	2.50%
Yield to Maturity at Market	2.66%
Duration to Worst	2.49
Weighted Average Days to Maturity	1008



Managed Account Issuer Summary

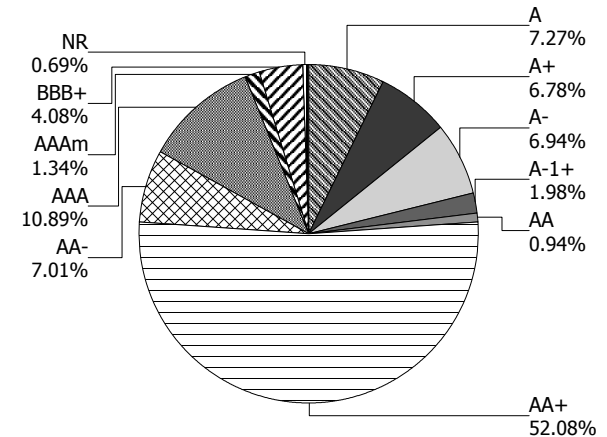
For the Month Ending February 28, 2019

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Issuer Summary

Issuer	Market Value of Holdings	Percent
AMERICAN EXPRESS CO	435,436.88	1.11
AMERICAN HONDA FINANCE	379,497.00	0.97
APPLE INC	197,916.40	0.50
BANK OF AMERICA CO	397,629.43	1.01
BANK OF MONTREAL	672,251.20	1.71
BANK OF NOVA SCOTIA	382,417.94	0.97
BB&T CORPORATION	319,314.65	0.81
BMW FINANCIAL SERVICES NA LLC	302,117.37	0.77
CAMP Pool	524,569.78	1.34
CARMAX AUTO OWNER TRUST	707,099.51	1.80
CATERPILLAR INC	300,562.56	0.77
CHARLES SCHWAB	237,450.11	0.60
CITIGROUP INC	553,038.01	1.41
DEERE & COMPANY	347,281.23	0.88
FANNIE MAE	924,018.32	2.35
FEDERAL HOME LOAN BANKS	508,455.15	1.29
FREDDIE MAC	432,417.58	1.10
GENERAL ELECTRIC CO	254,905.00	0.65
GM FINANCIAL AUTO LEASING TRUST	276,872.75	0.70
GM FINANCIAL SECURITIZED TERM	572,173.87	1.46
GOLDMAN SACHS GROUP INC	399,575.60	1.02
HERSHEY COMPANY	176,164.80	0.45
HOME DEPOT INC	197,870.21	0.50
HONDA AUTO RECEIVABLES	377,107.20	0.96
IBM CORP	298,410.60	0.76
INTER-AMERICAN DEVELOPMENT BANK	469,759.36	1.20
INTERNATIONAL FINANCE CORPORATION	399,371.20	1.02
INTL BANK OF RECONSTRUCTION AND DEV	720,959.03	1.84
JP MORGAN CHASE & CO	673,280.10	1.71
MICROSOFT CORP	397,071.20	1.01
MORGAN STANLEY	395,090.40	1.01
NATIONAL RURAL UTILITIES CO FINANCE CORP	399,384.43	1.02

Credit Quality (S&P Ratings)





Managed Account Issuer Summary

For the Month Ending **February 28, 2019**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Issuer	Market Value of Holdings	Percent
NORDEA BANK AB	776,589.53	1.98
PACCAR FINANCIAL CORP	337,414.54	0.86
PEPSICO INC	276,498.32	0.70
PNC FINANCIAL SERVICES GROUP	403,909.20	1.03
ROYAL BANK OF CANADA	680,742.23	1.73
STATE STREET CORPORATION	122,373.89	0.31
SWEDBANK AB	790,986.40	2.01
THE BANK OF NEW YORK MELLON CORPORATION	396,499.20	1.01
THE WALT DISNEY CORPORATION	395,917.66	1.01
TOYOTA MOTOR CORP	545,945.56	1.39
UBS AG	300,923.40	0.77
UNILEVER PLC	299,660.70	0.76
UNITED STATES TREASURY	18,398,818.30	46.84
VOLKSWAGEN OF AMERICA	327,616.32	0.83
WAL-MART STORES INC	370,200.38	0.94
WELLS FARGO & COMPANY	496,669.45	1.26
WESTPAC BANKING CORP	734,336.04	1.87
Total	\$39,284,569.99	100.00%



Managed Account Detail of Securities Held

For the Month Ending **February 28, 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	39.36	10,197.60	9,970.31
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	43.51	15,109.64	14,787.89
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	229.80	49,480.43	48,800.80
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	250.69	59,386.99	58,073.46
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	543.16	127,996.81	125,825.83
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	543.16	127,996.81	125,825.83
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	1,044.54	247,445.78	241,972.75
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	3,029.18	713,828.38	701,720.98
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	4,595.99	1,088,761.42	1,064,680.10
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	407.37	64,508.29	63,791.39
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	470.04	74,432.65	73,605.45
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	720.74	113,918.11	112,861.69
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	720.74	113,918.11	112,861.69
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	1,128.11	175,377.68	176,653.08



Managed Account Detail of Securities Held

For the Month Ending **February 28, 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	1,566.82	243,580.11	245,351.50
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	1,723.50	266,414.61	269,886.65
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	2,820.27	446,595.89	441,632.70
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	5,797.22	916,297.87	907,800.55
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	7,834.08	1,217,900.54	1,226,757.50
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	10,027.62	1,560,511.65	1,570,249.60
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	628.45	962,891.19	970,977.00
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	1,584.94	438,138.09	443,672.10
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	2,817.68	774,692.18	788,750.40
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	4,226.52	1,171,787.66	1,183,125.60
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	11,182.67	3,125,637.13	3,130,353.15
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	15,321.13	4,289,388.97	4,288,830.30
Security Type Sub-Total		18,745,000.00					18,342,790.82	2.48	79,297.29	18,396,194.59	18,398,818.30
Supra-National Agency Bond / Note											



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Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
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	366.40	49,937.62	49,160.65
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	916.00	124,844.05	122,901.63
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	1,099.20	149,812.86	147,481.95
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	629.47	49,974.13	49,921.40
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	629.47	49,974.13	49,921.40
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	3,776.83	299,844.77	299,528.40
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	577.50	59,905.08	59,969.28
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	577.50	59,905.08	59,969.28
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	3,368.75	349,446.28	349,820.80
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	1,161.11	399,245.13	401,414.80



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Security Type Sub-Total		1,595,000.00					1,591,950.00	2.51	13,102.23	1,592,889.13	1,590,089.59
Federal Agency Collateralized Mortgage Obligation											
FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AQDQ0	2,353.50	AA+	Aaa	10/07/15	10/30/15	2,377.07	1.08	3.23	2,354.05	2,344.45
FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AQDQ0	2,353.50	AA+	Aaa	10/07/15	10/30/15	2,377.07	1.08	3.23	2,354.05	2,344.45
FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AQDQ0	13,859.53	AA+	Aaa	10/07/15	10/30/15	13,998.31	1.08	19.01	13,862.75	13,806.26
FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	31,315.08	AA+	Aaa	04/11/18	04/30/18	31,937.96	2.27	92.90	31,786.47	31,671.12
FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	31,315.08	AA+	Aaa	04/11/18	04/30/18	31,937.96	2.27	92.90	31,786.47	31,671.12
FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	156,575.39	AA+	Aaa	04/11/18	04/30/18	159,689.82	2.27	464.51	158,932.33	158,355.59
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	35,227.36	35,260.93
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	35,227.36	35,260.93
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	161,039.34	161,192.80
FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023	3137FKK39	199,356.09	AA+	Aaa	12/07/18	12/17/18	199,355.49	3.11	532.11	199,355.49	200,702.92
Security Type Sub-Total		667,128.17					673,632.28	2.61	1,800.15	671,925.67	672,610.57

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	183.59	124,633.73	121,060.75
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	587.50	398,827.93	387,394.40



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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	12.15	24,957.15	24,249.13
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	38.89	79,837.65	77,597.20
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	68.06	139,760.05	135,795.10
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	223.61	459,066.50	446,183.90
Security Type Sub-Total		1,230,000.00					1,224,056.02	1.30	1,113.80	1,227,083.01	1,192,280.48
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	350.00	49,992.87	49,946.95
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	350.00	49,998.36	49,946.95
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	350.00	49,998.36	49,946.95
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	1,750.00	249,991.79	249,734.75
CITIGROUP INC CORP NOTES DTD 06/09/2016 2.050% 06/07/2019	172967KS9	25,000.00	BBB+	A3	06/02/16	06/09/16	24,987.00	2.07	119.58	24,998.81	24,949.23
CITIGROUP INC CORP NOTES DTD 06/09/2016 2.050% 06/07/2019	172967KS9	25,000.00	BBB+	A3	06/02/16	06/09/16	24,987.00	2.07	119.58	24,998.81	24,949.23
CITIGROUP INC CORP NOTES DTD 06/09/2016 2.050% 06/07/2019	172967KS9	105,000.00	BBB+	A3	06/02/16	06/09/16	104,945.40	2.07	502.25	104,995.01	104,786.75



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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	2,024.31	257,243.38	254,905.00
CITIGROUP INC (CALLABLE) CORP NOTE DTD 01/10/2017 2.450% 01/10/2020	172967LF6	50,000.00	BBB+	A3	01/04/17	01/10/17	49,980.00	2.46	173.54	49,994.13	49,794.10
CITIGROUP INC (CALLABLE) CORP NOTE DTD 01/10/2017 2.450% 01/10/2020	172967LF6	50,000.00	BBB+	A3	01/04/17	01/10/17	49,980.00	2.46	173.54	49,994.13	49,794.10
CITIGROUP INC (CALLABLE) CORP NOTE DTD 01/10/2017 2.450% 01/10/2020	172967LF6	300,000.00	BBB+	A3	01/04/17	01/10/17	299,880.00	2.46	1,041.25	299,964.79	298,764.60
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	138.85	75,056.72	74,509.35
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	694.27	375,499.96	372,546.75
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	64.24	49,989.41	49,633.90
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	64.24	49,989.41	49,633.90
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	385.42	299,936.47	297,803.40
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	326.33	29,989.31	29,810.91
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	326.33	29,989.31	29,810.91
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	1,958.00	179,935.86	178,865.46
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	239.69	24,997.76	24,823.03



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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	1,198.44	124,988.82	124,115.13
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	2,018.61	200,383.53	198,715.60
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	544.38	74,986.80	74,274.98
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	1,633.13	224,960.39	222,824.93
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	107.50	24,993.81	24,733.78
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	107.50	24,993.81	24,733.78
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	107.50	24,987.61	24,697.95
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	215.00	49,975.21	49,395.90
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	645.00	149,962.87	148,402.65
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	752.50	174,913.25	172,885.65
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	93.44	24,993.24	24,726.85
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	519.44	100,136.68	99,745.20
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	2,986.81	575,785.91	573,534.90



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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	363.83	39,982.81	39,418.04
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	363.83	39,982.81	39,418.04
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	2,046.56	224,903.31	221,726.48
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	153.75	24,998.71	24,668.75
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	153.75	24,998.71	24,668.75
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	300.00	49,975.90	49,479.10
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	300.00	49,975.90	49,479.10
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	600.00	99,951.79	98,958.20
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	922.50	149,992.25	148,012.50
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	297.50	50,440.11	49,613.35
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	300.83	74,937.08	74,040.08
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	1,203.33	299,748.32	296,160.30
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	44.79	24,992.94	24,635.93



Managed Account Detail of Securities Held

For the Month Ending **February 28, 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	44.79	24,992.94	24,635.93
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	134.38	74,978.81	73,907.78
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	574.17	299,904.04	298,410.60
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	334.31	24,981.03	24,961.53
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	334.31	24,981.03	24,961.53
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	334.31	24,925.13	24,961.53
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	334.31	24,925.13	24,961.53
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	1,671.53	124,905.14	124,807.63
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	2,340.14	174,475.93	174,730.68
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	3,643.75	298,934.06	299,660.70
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	565.42	49,985.71	50,130.05
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	302.22	39,995.07	39,499.76
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	302.22	39,995.07	39,499.76



Managed Account Detail of Securities Held

For the Month Ending **February 28, 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	472.22	50,499.62	49,562.40
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	472.22	50,499.62	49,562.40
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	1,511.11	199,975.35	197,498.80
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	2,833.33	303,033.96	297,374.40
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	240.63	25,121.51	24,837.00
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	451.39	50,101.65	49,386.30
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	451.39	50,101.65	49,386.30
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	2,708.33	300,609.89	296,317.80
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	1,450.00	199,789.27	196,949.60
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	191.17	19,996.16	20,009.22
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	191.17	19,996.16	20,009.22
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	158.02	24,992.56	24,516.88



Managed Account Detail of Securities Held

For the Month Ending **February 28, 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	158.02	24,992.56	24,516.88
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	955.83	99,980.78	100,046.10
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	948.13	149,955.34	147,101.25
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	228.19	24,987.16	25,166.40
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	228.19	24,987.16	25,166.40
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	1,140.97	124,935.82	125,832.00
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	138.13	24,956.84	24,474.78
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	138.13	24,956.84	24,474.78
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	414.38	74,870.51	73,424.33
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	315.97	34,999.19	35,364.91
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	1,805.56	199,995.39	202,085.20
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	339.50	35,000.00	34,621.13
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	339.50	35,000.00	34,621.13



Managed Account Detail of Securities Held

For the Month Ending **February 28, 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	1,940.00	200,000.00	197,835.00
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	2,847.66	374,830.94	379,497.00
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	202.43	49,866.64	49,623.75
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	1,113.37	274,266.50	272,930.63
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	151.62	15,000.00	15,102.17
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	151.62	15,000.00	15,102.17
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	758.12	75,000.00	75,510.83
PNC BANK NA CORP NOTES DTD 01/23/2019 3.500% 01/23/2024	693475AV7	400,000.00	A-	A3	02/12/19	02/15/19	402,848.00	3.34	1,477.78	402,824.82	403,909.20
Security Type Sub-Total		10,055,000.00					10,108,333.65	2.39	66,971.28	10,067,600.20	10,004,967.51
Certificate of Deposit											
NORDEA BANK AB NY CD DTD 02/22/2018 2.720% 02/20/2020	65590ASN7	100,000.00	A-1+	P-1	02/20/18	02/22/18	100,000.00	2.72	83.11	100,000.00	100,205.10
NORDEA BANK AB NY CD DTD 02/22/2018 2.720% 02/20/2020	65590ASN7	100,000.00	A-1+	P-1	02/20/18	02/22/18	100,000.00	2.72	83.11	100,000.00	100,205.10
NORDEA BANK AB NY CD DTD 02/22/2018 2.720% 02/20/2020	65590ASN7	575,000.00	A-1+	P-1	02/20/18	02/22/18	575,000.00	2.72	477.89	575,000.00	576,179.33
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	4,301.67	300,000.00	300,923.40
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	220.73	29,992.69	30,190.89



Managed Account Detail of Securities Held

For the Month Ending **February 28, 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											
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	367.89	49,987.82	50,318.15
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	2,207.33	299,926.91	301,908.90
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	136.67	100,000.00	99,234.60
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	136.67	100,000.00	99,234.60
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	738.00	540,000.00	535,866.84
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	12,467.58	670,000.00	672,251.20
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	662.08	100,000.00	98,873.30
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	662.08	100,000.00	98,873.30
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	3,972.50	600,000.00	593,239.80
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	378.00	50,000.00	50,425.35
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	756.00	100,000.00	100,850.70
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	3,969.00	525,000.00	529,466.18
Security Type Sub-Total		4,340,000.00					4,339,855.60	2.74	31,620.31	4,339,907.42	4,338,246.74
Asset-Backed Security / Collateralized Mortgage Obligation											



Managed Account Detail of Securities Held

For the Month Ending February 28, 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
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	299,997.71	302,117.37
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	274,968.78	276,872.75
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	374,947.18	377,107.20
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	324,987.20	327,616.32
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	299,938.66	301,375.59
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	349,957.93	352,333.45
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	349,997.26	354,766.06
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	269,970.85	270,798.28
Security Type Sub-Total		2,545,000.00					2,544,741.82	3.23	3,155.89	2,544,765.57	2,562,987.02
Managed Account Sub-Total		39,177,128.17					38,825,360.19	2.50	197,060.95	38,840,365.59	38,760,000.21
Money Market Mutual Fund											
CAMP Pool		524,569.78	AAA	NR			524,569.78		0.00	524,569.78	524,569.78
Money Market Sub-Total		524,569.78					524,569.78		0.00	524,569.78	524,569.78
Securities Sub-Total		\$39,701,697.95					\$39,349,929.97	2.50%	\$197,060.95	\$39,364,935.37	\$39,284,569.99
Accrued Interest											\$197,060.95
Total Investments											\$39,481,630.94



Managed Account Fair Market Value & Analytics

For the Month Ending **February 28, 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		99.70	9,970.31	(532.03)	(227.29)	1.78	1.78	2.54
US TREASURY NOTES DTD 12/31/2015 1.750% 12/31/2020	912828N48	15,000.00	MORGANST		98.59	14,787.89	(481.05)	(321.75)	1.79	1.79	2.54
US TREASURY NOTES DTD 05/02/2016 1.375% 04/30/2021	912828O78	50,000.00	MERRILL		97.60	48,800.80	(201.15)	(679.63)	2.11	2.11	2.52
US TREASURY NOTES DTD 10/31/2016 1.250% 10/31/2021	912828T67	60,000.00	MERRILL		96.79	58,073.46	(979.67)	(1,313.53)	2.59	2.59	2.50
US TREASURY NOTES DTD 10/31/2016 1.250% 10/31/2021	912828T67	130,000.00	MERRILL		96.79	125,825.83	(1,162.84)	(2,170.98)	2.59	2.59	2.50
US TREASURY NOTES DTD 10/31/2016 1.250% 10/31/2021	912828T67	130,000.00	MERRILL		96.79	125,825.83	(1,162.84)	(2,170.98)	2.59	2.59	2.50
US TREASURY NOTES DTD 10/31/2016 1.250% 10/31/2021	912828T67	250,000.00	MERRILL		96.79	241,972.75	(4,081.94)	(5,473.03)	2.59	2.59	2.50
US TREASURY NOTES DTD 10/31/2016 1.250% 10/31/2021	912828T67	725,000.00	MERRILL		96.79	701,720.98	(6,485.07)	(12,107.40)	2.59	2.59	2.50
US TREASURY NOTES DTD 10/31/2016 1.250% 10/31/2021	912828T67	1,100,000.00	MERRILL		96.79	1,064,680.10	(17,960.53)	(24,081.32)	2.59	2.59	2.50
US TREASURY NOTES DTD 05/01/2017 1.875% 04/30/2022	912828X47	65,000.00	MERRILL		98.14	63,791.39	(533.22)	(716.90)	3.03	3.03	2.49
US TREASURY NOTES DTD 05/01/2017 1.875% 04/30/2022	912828X47	75,000.00	MERRILL		98.14	73,605.45	(615.25)	(827.20)	3.03	3.03	2.49
US TREASURY NOTES DTD 05/01/2017 1.875% 04/30/2022	912828X47	115,000.00	CITIGRP		98.14	112,861.69	(678.35)	(1,056.42)	3.03	3.03	2.49
US TREASURY NOTES DTD 05/01/2017 1.875% 04/30/2022	912828X47	115,000.00	CITIGRP		98.14	112,861.69	(678.35)	(1,056.42)	3.03	3.03	2.49
US TREASURY NOTES DTD 05/01/2017 1.875% 04/30/2022	912828X47	180,000.00	MERRILL		98.14	176,653.08	2,404.64	1,275.40	3.03	3.03	2.49
US TREASURY NOTES DTD 05/01/2017 1.875% 04/30/2022	912828X47	250,000.00	MERRILL		98.14	245,351.50	3,339.78	1,771.39	3.03	3.03	2.49
US TREASURY NOTES DTD 05/01/2017 1.875% 04/30/2022	912828X47	275,000.00	MORGAN_S		98.14	269,886.65	4,533.13	3,472.04	3.03	3.03	2.49
US TREASURY NOTES DTD 05/01/2017 1.875% 04/30/2022	912828X47	450,000.00	MERRILL		98.14	441,632.70	(3,691.52)	(4,963.19)	3.03	3.03	2.49



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U.S. Treasury Bond / Note											
US TREASURY NOTES DTD 05/01/2017 1.875% 04/30/2022	912828X47	925,000.00	CITIGRP		98.14	907,800.55	(5,456.29)	(8,497.32)	3.03	3.03	2.49
US TREASURY NOTES DTD 05/01/2017 1.875% 04/30/2022	912828X47	1,250,000.00	MERRILL		98.14	1,226,757.50	16,698.91	8,856.96	3.03	3.03	2.49
US TREASURY NOTES DTD 05/01/2017 1.875% 04/30/2022	912828X47	1,600,000.00	MERRILL		98.14	1,570,249.60	17,499.60	9,737.95	3.03	3.03	2.49
US TREASURY NOTES DTD 08/15/2012 1.625% 08/15/2022	912828TJ9	1,000,000.00	BMO		97.10	970,977.00	12,930.12	8,085.81	3.34	3.34	2.50
US TREASURY NOTES DTD 12/31/2015 2.125% 12/31/2022	912828N30	450,000.00	MERRILL		98.59	443,672.10	7,207.26	5,534.01	3.65	3.65	2.51
US TREASURY NOTES DTD 12/31/2015 2.125% 12/31/2022	912828N30	800,000.00	MERRILL		98.59	788,750.40	16,031.65	14,058.22	3.65	3.65	2.51
US TREASURY NOTES DTD 12/31/2015 2.125% 12/31/2022	912828N30	1,200,000.00	MERRILL		98.59	1,183,125.60	12,844.35	11,337.94	3.65	3.65	2.51
US TREASURY NOTES DTD 12/31/2015 2.125% 12/31/2022	912828N30	3,175,000.00	MORGAN_S		98.59	3,130,353.15	5,706.67	4,716.02	3.65	3.65	2.51
US TREASURY NOTES DTD 12/31/2015 2.125% 12/31/2022	912828N30	4,350,000.00	MERRILL		98.59	4,288,830.30	1,531.47	(558.67)	3.65	3.65	2.51
Security Type Sub-Total		18,745,000.00				18,398,818.30	56,027.48	2,623.71	3.32	3.32	2.50
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	49,160.65	(719.35)	(776.97)	1.50	1.50	2.68
INTL BANK OF RECONSTRUCTION AND DEV NOTE DTD 09/19/2017 1.561% 09/12/2020	45905UP32	125,000.00	HSBC		98.32	122,901.63	(1,798.37)	(1,942.42)	1.50	1.50	2.68
INTL BANK OF RECONSTRUCTION AND DEV NOTE DTD 09/19/2017 1.561% 09/12/2020	45905UP32	150,000.00	HSBC		98.32	147,481.95	(2,158.05)	(2,330.91)	1.50	1.50	2.68
INTERNATIONAL FINANCE CORPORATION NOTE DTD 03/16/2018 2.635% 03/09/2021	45950VLQ7	50,000.00	HSBC		99.84	49,921.40	(41.10)	(52.73)	1.94	1.94	2.71



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Supra-National Agency Bond / Note											
INTERNATIONAL FINANCE CORPORATION NOTE DTD 03/16/2018 2.635% 03/09/2021	45950VLO7	50,000.00	HSBC		99.84	49,921.40	(41.10)	(52.73)	1.94	1.94	2.71
INTERNATIONAL FINANCE CORPORATION NOTE DTD 03/16/2018 2.635% 03/09/2021	45950VLO7	300,000.00	HSBC		99.84	299,528.40	(246.60)	(316.37)	1.94	1.94	2.71
INTER-AMERICAN DEVELOPMENT BANK NOTE DTD 04/19/2018 2.625% 04/19/2021	4581X0DB1	60,000.00	CITIGRP		99.95	59,969.28	101.28	64.20	2.05	2.05	2.65
INTER-AMERICAN DEVELOPMENT BANK NOTE DTD 04/19/2018 2.625% 04/19/2021	4581X0DB1	60,000.00	CITIGRP		99.95	59,969.28	101.28	64.20	2.05	2.05	2.65
INTER-AMERICAN DEVELOPMENT BANK NOTE DTD 04/19/2018 2.625% 04/19/2021	4581X0DB1	350,000.00	CITIGRP		99.95	349,820.80	590.80	374.52	2.05	2.05	2.65
INTL BANK OF RECONSTRUCTION AND DEV NOTE DTD 07/25/2018 2.750% 07/23/2021	459058GH0	400,000.00	MORGAN_S		100.35	401,414.80	2,350.80	2,169.67	2.31	2.31	2.60
Security Type Sub-Total		1,595,000.00				1,590,089.59	(1,860.41)	(2,799.54)	1.98	1.98	2.66
Federal Agency Collateralized Mortgage Obligation											
FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AOD00	2,353.50	MORGANST		99.62	2,344.45	(32.62)	(9.60)	0.31	0.42	2.30
FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AOD00	2,353.50	MORGANST		99.62	2,344.45	(32.62)	(9.60)	0.31	0.42	2.30
FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AQDQ0	13,859.53	MORGANST		99.62	13,806.26	(192.05)	(56.49)	0.31	0.42	2.30
FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	31,315.08	JPM_CHAS		101.14	31,671.12	(266.84)	(115.35)	1.96	1.31	2.51
FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	31,315.08	JPM_CHAS		101.14	31,671.12	(266.84)	(115.35)	1.96	1.31	2.51
FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	156,575.39	JPM_CHAS		101.14	158,355.59	(1,334.23)	(576.74)	1.96	1.31	2.51



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Federal Agency Collateralized Mortgage Obligation											
FHLMC MULTIFAMILY STRUCTURED P POOL DTD 12/01/2015 3.090% 08/25/2022	3137BM6P6	35,000.00	CITIGRP		100.75	35,260.93	(37.12)	33.57	3.11	1.75	2.55
FHLMC MULTIFAMILY STRUCTURED P POOL DTD 12/01/2015 3.090% 08/25/2022	3137BM6P6	35,000.00	CITIGRP		100.75	35,260.93	(37.12)	33.57	3.11	1.75	2.55
FHLMC MULTIFAMILY STRUCTURED P POOL DTD 12/01/2015 3.090% 08/25/2022	3137BM6P6	160,000.00	CITIGRP		100.75	161,192.80	(169.70)	153.46	3.11	1.75	2.55
FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023	3137FKK39	199,356.09	CSFB		100.68	200,702.92	1,347.43	1,347.43	1.68	2.19	2.80
Security Type Sub-Total		667,128.17				672,610.57	(1,021.71)	684.90	2.23	1.70	2.61
Federal Agency Bond / Note											
FHLB GLOBAL NOTE DTD 07/14/2016 1.125% 07/14/2021	3130A8QS5	125,000.00	TD SEC U		96.85	121,060.75	(3,179.13)	(3,572.98)	2.32	2.32	2.50
FHLB GLOBAL NOTE DTD 07/14/2016 1.125% 07/14/2021	3130A8OS5	400,000.00	TD SEC U		96.85	387,394.40	(10,173.20)	(11,433.53)	2.32	2.32	2.50
FNMA NOTES DTD 08/19/2016 1.250% 08/17/2021	3135G0N82	25,000.00	TD SEC U		97.00	24,249.13	(665.35)	(708.02)	2.41	2.41	2.51
FNMA NOTES DTD 08/19/2016 1.250% 08/17/2021	3135G0N82	80,000.00	CITIGRP		97.00	77,597.20	(2,078.80)	(2,240.45)	2.41	2.41	2.51
FNMA NOTES DTD 08/19/2016 1.250% 08/17/2021	3135G0N82	140,000.00	TD SEC U		97.00	135,795.10	(3,725.96)	(3,964.95)	2.41	2.41	2.51
FNMA NOTES DTD 08/19/2016 1.250% 08/17/2021	3135G0N82	460,000.00	CITIGRP		97.00	446,183.90	(11,953.10)	(12,882.60)	2.41	2.41	2.51
Security Type Sub-Total		1,230,000.00				1,192,280.48	(31,775.54)	(34,802.53)	2.37	2.37	2.51
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	99.89	49,946.95	85.95	(45.92)	0.14	0.15	2.75



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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	99.89	49,946.95	(21.05)	(51.41)	0.14	0.15	2.75
GOLDMAN SACHS GRP INC CORP NT (CALLABLE) DTD 04/25/2016 2.000% 04/25/2019	38141GVT8	50,000.00	MIZUHO	03/25/19	99.89	49,946.95	(21.05)	(51.41)	0.14	0.15	2.75
GOLDMAN SACHS GRP INC CORP NT (CALLABLE) DTD 04/25/2016 2.000% 04/25/2019	38141GVT8	250,000.00	MIZUHO	03/25/19	99.89	249,734.75	(105.25)	(257.04)	0.14	0.15	2.75
CITIGROUP INC CORP NOTES DTD 06/09/2016 2.050% 06/07/2019	172967KS9	25,000.00	CITIGRP		99.80	24,949.23	(37.77)	(49.58)	0.27	0.27	2.84
CITIGROUP INC CORP NOTES DTD 06/09/2016 2.050% 06/07/2019	172967KS9	25,000.00	CITIGRP		99.80	24,949.23	(37.77)	(49.58)	0.27	0.27	2.84
CITIGROUP INC CORP NOTES DTD 06/09/2016 2.050% 06/07/2019	172967KS9	105,000.00	CITIGRP		99.80	104,786.75	(158.65)	(208.26)	0.27	0.27	2.84
GENERAL ELECTRIC CAP CORP NOTES DTD 01/08/2010 5.500% 01/08/2020	36962G4J0	250,000.00	GOLDMAN		101.96	254,905.00	(34,177.50)	(2,338.38)	0.83	0.83	3.17
CITIGROUP INC (CALLABLE) CORP NOTE DTD 01/10/2017 2.450% 01/10/2020	172967LF6	50,000.00	CITIGRP	12/10/19	99.59	49,794.10	(185.90)	(200.03)	0.82	0.85	2.93
CITIGROUP INC (CALLABLE) CORP NOTE DTD 01/10/2017 2.450% 01/10/2020	172967LF6	50,000.00	CITIGRP	12/10/19	99.59	49,794.10	(185.90)	(200.03)	0.82	0.85	2.93
CITIGROUP INC (CALLABLE) CORP NOTE DTD 01/10/2017 2.450% 01/10/2020	172967LF6	300,000.00	CITIGRP	12/10/19	99.59	298,764.60	(1,115.40)	(1,200.19)	0.82	0.85	2.93
WELLS FARGO & CO CORP BONDS DTD 02/02/2015 2.150% 01/30/2020	94974BGF1	75,000.00	1ST TENN		99.35	74,509.35	(778.65)	(547.37)	0.90	0.90	2.87
WELLS FARGO & CO CORP BONDS DTD 02/02/2015 2.150% 01/30/2020	94974BGF1	375,000.00	JEFFERIE		99.35	372,546.75	(5,074.50)	(2,953.21)	0.90	0.90	2.87
MICROSOFT CORP NOTES DTD 02/06/2017 1.850% 02/06/2020	594918BV5	50,000.00	HSBC		99.27	49,633.90	(332.60)	(355.51)	0.92	0.92	2.64
MICROSOFT CORP NOTES DTD 02/06/2017 1.850% 02/06/2020	594918BV5	50,000.00	HSBC		99.27	49,633.90	(332.60)	(355.51)	0.92	0.92	2.64
MICROSOFT CORP NOTES DTD 02/06/2017 1.850% 02/06/2020	594918BV5	300,000.00	HSBC		99.27	297,803.40	(1,995.60)	(2,133.07)	0.92	0.92	2.64



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Corporate Note											
AMERICAN EXPRESS CREDIT (CALLABLE) NOTE DTD 03/03/2017 2.200% 03/03/2020	0258M0EE5	30,000.00	MERRILL	02/01/20	99.37	29,810.91	(157.89)	(178.40)	0.97	0.98	2.83
AMERICAN EXPRESS CREDIT (CALLABLE) NOTE DTD 03/03/2017 2.200% 03/03/2020	0258M0EE5	30,000.00	MERRILL	02/01/20	99.37	29,810.91	(157.89)	(178.40)	0.97	0.98	2.83
AMERICAN EXPRESS CREDIT (CALLABLE) NOTE DTD 03/03/2017 2.200% 03/03/2020	0258M0EE5	180,000.00	MERRILL	02/01/20	99.37	178,865.46	(947.34)	(1,070.40)	0.97	0.98	2.83
WALT DISNEY COMPANY CORP NOTES DTD 03/06/2017 1.950% 03/04/2020	25468PDP8	25,000.00	CITIGRP		99.29	24,823.03	(170.47)	(174.73)	0.99	0.99	2.66
WALT DISNEY COMPANY CORP NOTES DTD 03/06/2017 1.950% 03/04/2020	25468PDP8	125,000.00	CITIGRP		99.29	124,115.13	(852.37)	(873.69)	0.99	0.99	2.66
TOYOTA MOTOR CORP NOTES DTD 03/12/2015 2.150% 03/12/2020	89236TCF0	200,000.00	HSBC		99.36	198,715.60	(3,060.40)	(1,667.93)	1.01	1.01	2.78
TOYOTA MOTOR CREDIT CORP DTD 04/17/2017 1.950% 04/17/2020	89236TDU6	75,000.00	MERRILL		99.03	74,274.98	(690.52)	(711.82)	1.11	1.11	2.82
TOYOTA MOTOR CREDIT CORP DTD 04/17/2017 1.950% 04/17/2020	89236TDU6	225,000.00	MERRILL		99.03	222,824.93	(2,071.57)	(2,135.46)	1.11	1.11	2.82
HOME DEPOT INC CORP NOTES DTD 06/05/2017 1.800% 06/05/2020	437076BQ4	25,000.00	JPM_CHAS		98.94	24,733.78	(251.72)	(260.03)	1.24	1.24	2.66
HOME DEPOT INC CORP NOTES DTD 06/05/2017 1.800% 06/05/2020	437076BQ4	25,000.00	JPM_CHAS		98.94	24,733.78	(251.72)	(260.03)	1.24	1.24	2.66
WALT DISNEY COMPANY CORP NOTES DTD 06/06/2017 1.800% 06/05/2020	25468PDU7	25,000.00	DEUTSCHE		98.79	24,697.95	(273.05)	(289.66)	1.24	1.24	2.77
WALT DISNEY COMPANY CORP NOTES DTD 06/06/2017 1.800% 06/05/2020	25468PDU7	50,000.00	DEUTSCHE		98.79	49,395.90	(546.10)	(579.31)	1.24	1.24	2.77
HOME DEPOT INC CORP NOTES DTD 06/05/2017 1.800% 06/05/2020	437076BQ4	150,000.00	JPM_CHAS		98.94	148,402.65	(1,510.35)	(1,560.22)	1.24	1.24	2.66
WALT DISNEY COMPANY CORP NOTES DTD 06/06/2017 1.800% 06/05/2020	25468PDU7	175,000.00	DEUTSCHE		98.79	172,885.65	(1,911.35)	(2,027.60)	1.24	1.24	2.77
JOHN DEERE CAPITAL CORP NOTES DTD 06/22/2017 1.950% 06/22/2020	24422ETS8	25,000.00	DEUTSCHE		98.91	24,726.85	(257.90)	(266.39)	1.28	1.28	2.80



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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	99.75	99,745.20	(751.80)	(391.48)	1.24	1.28	2.95
JP MORGAN CHASE & CO CORP NT (CALLABLE) DTD 06/23/2015 2.750% 06/23/2020	46625HLW8	575,000.00	JPMCHASE	05/23/20	99.75	573,534.90	(4,322.85)	(2,251.01)	1.24	1.28	2.95
CATERPILLAR FINL SERVICE NOTE DTD 09/07/2017 1.850% 09/04/2020	14913Q2A6	40,000.00	BARCLAYS		98.55	39,418.04	(548.36)	(564.77)	1.47	1.47	2.84
CATERPILLAR FINL SERVICE NOTE DTD 09/07/2017 1.850% 09/04/2020	14913Q2A6	40,000.00	BARCLAYS		98.55	39,418.04	(548.36)	(564.77)	1.47	1.47	2.84
CATERPILLAR FINL SERVICE NOTE DTD 09/07/2017 1.850% 09/04/2020	14913Q2A6	225,000.00	BARCLAYS		98.55	221,726.48	(3,084.52)	(3,176.83)	1.47	1.47	2.84
PACCAR FINANCIAL CORP NOTES DTD 11/13/2017 2.050% 11/13/2020	69371RN85	25,000.00	CITIGRP		98.68	24,668.75	(329.00)	(329.96)	1.65	1.65	2.85
PACCAR FINANCIAL CORP NOTES DTD 11/13/2017 2.050% 11/13/2020	69371RN85	25,000.00	CITIGRP		98.68	24,668.75	(329.00)	(329.96)	1.65	1.65	2.85
APPLE INC DTD 11/13/2017 2.000% 11/13/2020	037833DJ6	50,000.00	JPM_CHAS		98.96	49,479.10	(478.90)	(496.80)	1.66	1.66	2.63
APPLE INC DTD 11/13/2017 2.000% 11/13/2020	037833DJ6	50,000.00	JPM_CHAS		98.96	49,479.10	(478.90)	(496.80)	1.66	1.66	2.63
APPLE INC DTD 11/13/2017 2.000% 11/13/2020	037833DJ6	100,000.00	JPM_CHAS		98.96	98,958.20	(957.80)	(993.59)	1.66	1.66	2.63
PACCAR FINANCIAL CORP NOTES DTD 11/13/2017 2.050% 11/13/2020	69371RN85	150,000.00	CITIGRP		98.68	148,012.50	(1,974.00)	(1,979.75)	1.65	1.65	2.85
WELLS FARGO & COMPANY NOTES DTD 12/07/2015 2.550% 12/07/2020	94974BGR5	50,000.00	UBS AG		99.23	49,613.35	(1,494.65)	(826.76)	1.71	1.71	3.00
WAL-MART STORES INC CORP NOTE DTD 10/20/2017 1.900% 12/15/2020	931142EA7	75,000.00	MORGAN_S		98.72	74,040.08	(851.17)	(897.00)	1.75	1.75	2.63
WAL-MART STORES INC CORP NOTE DTD 10/20/2017 1.900% 12/15/2020	931142EA7	300,000.00	MORGAN_S		98.72	296,160.30	(3,404.70)	(3,588.02)	1.75	1.75	2.63
BRANCH BANKING & TRUST (CALLABLE) NOTES DTD 10/26/2017 2.150% 02/01/2021	05531FAZ6	25,000.00	MORGAN_S	01/01/21	98.54	24,635.93	(352.57)	(357.01)	1.85	1.87	2.93



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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	98.54	24,635.93	(352.57)	(357.01)	1.85	1.87	2.93
BRANCH BANKING & TRUST (CALLABLE) NOTES DTD 10/26/2017 2.150% 02/01/2021	05531FAZ6	75,000.00	MORGAN_S	01/01/21	98.54	73,907.78	(1,057.72)	(1,071.03)	1.85	1.87	2.93
IBM CORP CORP NOTES DTD 02/06/2018 2.650% 02/05/2021	44932HAG8	300,000.00	BNP_PARI		99.47	298,410.60	(1,442.40)	(1,493.44)	1.87	1.87	2.93
NATIONAL RURAL UTIL COOP DTD 02/26/2018 2.900% 03/15/2021	63743HER9	25,000.00	RBC		99.85	24,961.53	(10.72)	(19.50)	1.95	1.95	2.98
NATIONAL RURAL UTIL COOP DTD 02/26/2018 2.900% 03/15/2021	63743HER9	25,000.00	RBC		99.85	24,961.53	(10.72)	(19.50)	1.95	1.95	2.98
NATIONAL RURAL UTIL COOP DTD 02/26/2018 2.900% 03/15/2021	63743HER9	25,000.00	RBC		99.85	24,961.53	67.28	36.40	1.95	1.95	2.98
NATIONAL RURAL UTIL COOP DTD 02/26/2018 2.900% 03/15/2021	63743HER9	25,000.00	RBC		99.85	24,961.53	67.28	36.40	1.95	1.95	2.98
NATIONAL RURAL UTIL COOP DTD 02/26/2018 2.900% 03/15/2021	63743HER9	125,000.00	RBC		99.85	124,807.63	(53.62)	(97.51)	1.95	1.95	2.98
NATIONAL RURAL UTIL COOP DTD 02/26/2018 2.900% 03/15/2021	63743HER9	175,000.00	RBC		99.85	174,730.68	470.93	254.75	1.95	1.95	2.98
UNILEVER CAPITAL CORP NOTES DTD 03/22/2018 2.750% 03/22/2021	904764AZ0	300,000.00	CITIGRP		99.89	299,660.70	1,193.70	726.64	1.97	1.97	2.81
TOYOTA MOTOR CREDIT CORP NOTES DTD 04/13/2018 2.950% 04/13/2021	89236TEU5	50,000.00	JPM_CHAS		100.26	50,130.05	150.05	144.34	2.02	2.02	2.82
PEPSICO INC CORP (CALLABLE) NOTE DTD 10/10/2017 2.000% 04/15/2021	713448DX3	40,000.00	MERRILL	03/15/21	98.75	39,499.76	(492.24)	(495.31)	2.02	2.05	2.61
PEPSICO INC CORP (CALLABLE) NOTE DTD 10/10/2017 2.000% 04/15/2021	713448DX3	40,000.00	MERRILL	03/15/21	98.75	39,499.76	(492.24)	(495.31)	2.02	2.05	2.61
BANK OF NEW YORK MELLON CORP (CALLABLE) DTD 02/19/2016 2.500% 04/15/2021	06406FAA1	50,000.00	KEYBAN	03/15/21	99.12	49,562.40	(1,586.60)	(937.22)	2.00	2.04	2.93
BANK OF NEW YORK MELLON CORP (CALLABLE) DTD 02/19/2016 2.500% 04/15/2021	06406FAA1	50,000.00	KEYBAN	03/15/21	99.12	49,562.40	(1,586.60)	(937.22)	2.00	2.04	2.93



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Corporate Note											
PEPSICO INC CORP (CALLABLE) NOTE DTD 10/10/2017 2.000% 04/15/2021	713448DX3	200,000.00	MERRILL	03/15/21	98.75	197,498.80	(2,461.20)	(2,476.55)	2.02	2.05	2.61
BANK OF NEW YORK MELLON CORP (CALLABLE) DTD 02/19/2016 2.500% 04/15/2021	06406FAA1	300,000.00	KEYBAN	03/15/21	99.12	297,374.40	(9,603.60)	(5,659.56)	2.00	2.04	2.93
BANK OF AMERICA CORP NOTE DTD 04/19/2016 2.625% 04/19/2021	06051GFW4	25,000.00	MERRILL		99.35	24,837.00	(357.00)	(284.51)	2.05	2.05	2.94
MORGAN STANLEY CORP NOTES DTD 04/21/2016 2.500% 04/21/2021	61746BEA0	50,000.00	MORGAN_S		98.77	49,386.30	(775.70)	(715.35)	2.05	2.05	3.09
MORGAN STANLEY CORP NOTES DTD 04/21/2016 2.500% 04/21/2021	61746BEA0	50,000.00	MORGAN_S		98.77	49,386.30	(775.70)	(715.35)	2.05	2.05	3.09
MORGAN STANLEY CORP NOTES DTD 04/21/2016 2.500% 04/21/2021	61746BEA0	300,000.00	MORGAN_S		98.77	296,317.80	(4,654.20)	(4,292.09)	2.05	2.05	3.09
AMERICAN EXPRESS CREDIT (CALLABLE) NOTES DTD 05/05/2016 2.250% 05/05/2021	0258M0EB1	200,000.00	KEYBAN	04/04/21	98.47	196,949.60	(2,586.40)	(2,839.67)	2.07	2.10	2.97
PACCAR FINANCIAL CORP DTD 05/10/2018 3.100% 05/10/2021	69371RP26	20,000.00	MERRILL		100.05	20,009.22	14.42	13.06	2.09	2.09	3.08
PACCAR FINANCIAL CORP DTD 05/10/2018 3.100% 05/10/2021	69371RP26	20,000.00	MERRILL		100.05	20,009.22	14.42	13.06	2.09	2.09	3.08
BRANCH BANKING & TRUST (CALLABLE) NOTE DTD 05/10/2016 2.050% 05/10/2021	05531FAV5	25,000.00	SCOTIA	04/09/21	98.07	24,516.88	(466.62)	(475.68)	2.09	2.12	2.96
BRANCH BANKING & TRUST (CALLABLE) NOTE DTD 05/10/2016 2.050% 05/10/2021	05531FAV5	25,000.00	SCOTIA	04/09/21	98.07	24,516.88	(466.62)	(475.68)	2.09	2.12	2.96
PACCAR FINANCIAL CORP DTD 05/10/2018 3.100% 05/10/2021	69371RP26	100,000.00	MERRILL		100.05	100,046.10	72.10	65.32	2.09	2.09	3.08
BRANCH BANKING & TRUST (CALLABLE) NOTE DTD 05/10/2016 2.050% 05/10/2021	05531FAV5	150,000.00	SCOTIA	04/09/21	98.07	147,101.25	(2,799.75)	(2,854.09)	2.09	2.12	2.96
HERSHEY COMPANY CORP NOTES DTD 05/10/2018 3.100% 05/15/2021	427866BA5	25,000.00	MERRILL		100.67	25,166.40	183.65	179.24	2.11	2.11	2.79



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Corporate Note											
HERSHEY COMPANY CORP NOTES DTD 05/10/2018 3.100% 05/15/2021	427866BA5	25,000.00	MERRILL		100.67	25,166.40	183.65	179.24	2.11	2.11	2.79
HERSHEY COMPANY CORP NOTES DTD 05/10/2018 3.100% 05/15/2021	427866BA5	125,000.00	MERRILL		100.67	125,832.00	918.25	896.18	2.11	2.11	2.79
STATE STREET CORP NOTES DTD 05/19/2016 1.950% 05/19/2021	857477AV5	25,000.00	GOLDMAN		97.90	24,474.78	(430.72)	(482.06)	2.15	2.15	2.93
STATE STREET CORP NOTES DTD 05/19/2016 1.950% 05/19/2021	857477AV5	25,000.00	GOLDMAN		97.90	24,474.78	(430.72)	(482.06)	2.15	2.15	2.93
STATE STREET CORP NOTES DTD 05/19/2016 1.950% 05/19/2021	857477AV5	75,000.00	GOLDMAN		97.90	73,424.33	(1,292.17)	(1,446.18)	2.15	2.15	2.93
CHARLES SCHWAB CORP NOTES DTD 05/22/2018 3.250% 05/21/2021	808513AW5	35,000.00	CSFB		101.04	35,364.91	365.96	365.72	2.12	2.12	2.76
CHARLES SCHWAB CORP NOTES DTD 05/22/2018 3.250% 05/21/2021	808513AW5	200,000.00	CSFB		101.04	202,085.20	2,091.20	2,089.81	2.12	2.12	2.76
BANK OF AMERICA CORP (CALLABLE) DTD 09/18/2017 2.328% 10/01/2021	06051GGS2	35,000.00	MERRILL	10/01/20	98.92	34,621.13	(378.87)	(378.87)	1.58	2.47	2.76
BANK OF AMERICA CORP (CALLABLE) DTD 09/18/2017 2.328% 10/01/2021	06051GGS2	35,000.00	MERRILL	10/01/20	98.92	34,621.13	(378.87)	(378.87)	1.58	2.47	2.76
BANK OF AMERICA CORP (CALLABLE) DTD 09/18/2017 2.328% 10/01/2021	06051GGS2	200,000.00	MERRILL	10/01/20	98.92	197,835.00	(2,165.00)	(2,165.00)	1.58	2.47	2.76
AMERICAN HONDA FINANCE CORP NOTES DTD 10/10/2018 3.375% 12/10/2021	02665WCP4	375,000.00	JPM_CHAS		101.20	379,497.00	4,677.00	4,666.06	2.62	2.62	2.92
JOHN DEERE CAPITAL CORP NOTES DTD 01/06/2017 2.650% 01/06/2022	24422ETL3	50,000.00	MITSU		99.25	49,623.75	(155.75)	(242.89)	2.72	2.72	2.93
JOHN DEERE CAPITAL CORP NOTES DTD 01/06/2017 2.650% 01/06/2022	24422ETL3	275,000.00	MITSU		99.25	272,930.63	(856.62)	(1,335.87)	2.72	2.72	2.93
BANK OF AMERICA CORP NOTES DTD 05/17/2018 3.499% 05/17/2022	06051GHH5	15,000.00	MERRILL		100.68	15,102.17	102.17	102.17	3.00	3.00	3.27
BANK OF AMERICA CORP NOTES DTD 05/17/2018 3.499% 05/17/2022	06051GHH5	15,000.00	MERRILL		100.68	15,102.17	102.17	102.17	3.00	3.00	3.27
BANK OF AMERICA CORP NOTES DTD 05/17/2018 3.499% 05/17/2022	06051GHH5	75,000.00	MERRILL		100.68	75,510.83	510.83	510.83	3.00	3.00	3.27
PNC BANK NA CORP NOTES DTD 01/23/2019 3.500% 01/23/2024	693475AV7	400,000.00	CITIGRP		100.98	403,909.20	1,061.20	1,084.38	4.46	4.46	3.28



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Security Type Sub-Total		10,055,000.00				10,004,967.51	(103,366.14)	(62,632.69)	1.67	1.70	2.88
Certificate of Deposit											
NORDEA BANK AB NY CD DTD 02/22/2018 2.720% 02/20/2020	65590ASN7	100,000.00	GOLDMAN		100.21	100,205.10	205.10	205.10	0.96	0.96	2.51
NORDEA BANK AB NY CD DTD 02/22/2018 2.720% 02/20/2020	65590ASN7	100,000.00	GOLDMAN		100.21	100,205.10	205.10	205.10	0.96	0.96	2.51
NORDEA BANK AB NY CD DTD 02/22/2018 2.720% 02/20/2020	65590ASN7	575,000.00	GOLDMAN		100.21	576,179.33	1,179.33	1,179.33	0.96	0.96	2.51
UBS AG STAMFORD CT LT CD DTD 03/06/2018 2.900% 03/02/2020	90275DHG8	300,000.00	UBS		100.31	300,923.40	923.40	923.40	0.98	0.98	2.62
BANK OF NOVA SCOTIA HOUSTON CD DTD 06/07/2018 3.080% 06/05/2020	06417GU22	30,000.00	GOLDMAN		100.64	30,190.89	202.29	198.20	1.23	1.23	2.57
BANK OF NOVA SCOTIA HOUSTON CD DTD 06/07/2018 3.080% 06/05/2020	06417GU22	50,000.00	GOLDMAN		100.64	50,318.15	337.15	330.33	1.23	1.23	2.57
BANK OF NOVA SCOTIA HOUSTON CD DTD 06/07/2018 3.080% 06/05/2020	06417GU22	300,000.00	GOLDMAN		100.64	301,908.90	2,022.90	1,981.99	1.23	1.23	2.57
WESTPAC BANKING CORP NY CD DTD 08/07/2017 2.050% 08/03/2020	96121T4A3	100,000.00	JPM_CHAS		99.23	99,234.60	(765.40)	(765.40)	1.41	1.41	2.49
WESTPAC BANKING CORP NY CD DTD 08/07/2017 2.050% 08/03/2020	96121T4A3	100,000.00	JPM_CHAS		99.23	99,234.60	(765.40)	(765.40)	1.41	1.41	2.49
WESTPAC BANKING CORP NY CD DTD 08/07/2017 2.050% 08/03/2020	96121T4A3	540,000.00	JPM_CHAS		99.23	535,866.84	(4,133.16)	(4,133.16)	1.41	1.41	2.49
BANK OF MONTREAL CHICAGO CERT DEPOS DTD 08/03/2018 3.190% 08/03/2020	06370REU9	670,000.00	BMO		100.34	672,251.20	2,251.20	2,251.20	1.38	1.38	2.97
SWEDBANK (NEW YORK) CERT DEPOS DTD 11/17/2017 2.270% 11/16/2020	87019U6D6	100,000.00	MERRILL		98.87	98,873.30	(1,126.70)	(1,126.70)	1.66	1.66	2.98
SWEDBANK (NEW YORK) CERT DEPOS DTD 11/17/2017 2.270% 11/16/2020	87019U6D6	100,000.00	MERRILL		98.87	98,873.30	(1,126.70)	(1,126.70)	1.66	1.66	2.98
SWEDBANK (NEW YORK) CERT DEPOS DTD 11/17/2017 2.270% 11/16/2020	87019U6D6	600,000.00	MERRILL		98.87	593,239.80	(6,760.20)	(6,760.20)	1.66	1.66	2.98
ROYAL BANK OF CANADA NY CD DTD 06/08/2018 3.240% 06/07/2021	78012UEE1	50,000.00	RBC		100.85	50,425.35	425.35	425.35	2.17	2.17	2.85



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Certificate of Deposit											
ROYAL BANK OF CANADA NY CD DTD 06/08/2018 3.240% 06/07/2021	78012UEE1	100,000.00	RBC		100.85	100,850.70	850.70	850.70	2.17	2.17	2.85
ROYAL BANK OF CANADA NY CD DTD 06/08/2018 3.240% 06/07/2021	78012UEE1	525,000.00	RBC		100.85	529,466.18	4,466.18	4,466.18	2.17	2.17	2.85
Security Type Sub-Total		4,340,000.00				4,338,246.74	(1,608.86)	(1,660.68)	1.44	1.44	2.73
Asset-Backed Security / Collateralized Mortgage Obligation											
BMWLT 2018-1 A4 DTD 10/17/2018 3.360% 03/20/2022	05586CAD6	300,000.00	SOCGEN		100.71	302,117.37	2,120.04	2,119.66	1.85	1.53	2.90
GMALT 2018-3 A4 DTD 09/26/2018 3.300% 07/20/2022	36256GAE9	275,000.00	RBC		100.68	276,872.75	1,907.78	1,903.97	1.78	1.70	2.90
HAROT 2018-4 A3 DTD 11/28/2018 3.160% 01/15/2023	43815AAC6	375,000.00	JPM_CHAS		100.56	377,107.20	2,163.26	2,160.02	2.16	1.92	2.87
VALET 2018-2 A3 DTD 11/21/2018 3.250% 04/20/2023	92869BAD4	325,000.00	CITIGRP		100.81	327,616.32	2,629.97	2,629.12	1.91	2.06	2.86
GMCAR 2018-3 A3 DTD 07/18/2018 3.020% 05/16/2023	36255JAD6	300,000.00	JPM_CHAS		100.46	301,375.59	1,445.55	1,436.93	1.86	2.09	2.80
CARMAX AUTO OWNER TRUST DTD 07/25/2018 3.130% 06/15/2023	14313FAD1	350,000.00	BARCLAYS		100.67	352,333.45	2,381.15	2,375.52	1.94	2.12	2.82
CARMAX AUTO OWNER TRUST DTD 10/24/2018 3.360% 09/15/2023	14315EAC4	350,000.00	MERRILL		101.36	354,766.06	4,769.28	4,768.80	2.15	2.24	2.76
GMCAR 2019-1 A3 DTD 01/16/2019 2.970% 11/16/2023	36256XAD4	270,000.00	RBC		100.30	270,798.28	828.17	827.43	2.33	2.32	2.84
Security Type Sub-Total		2,545,000.00				2,562,987.02	18,245.20	18,221.45	2.00	2.00	2.84
Managed Account Sub-Total		39,177,128.17				38,760,000.21	(65,359.98)	(80,365.38)	2.49	2.49	2.66
Money Market Mutual Fund											
CAMP Pool		524,569.78			1.00	524,569.78	0.00	0.00	0.00	0.00	
Money Market Sub-Total		524,569.78				524,569.78	0.00	0.00	0.00	0.00	



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Securities Sub-Total	\$39,701,697.95	\$39,284,569.99	(\$65,359.98)	(\$80,365.38)	2.49	2.49	2.66%
Accrued Interest		\$197,060.95					
Total Investments		\$39,481,630.94					



Managed Account Security Transactions & Interest

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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										
02/12/19	02/15/19	PNC BANK NA CORP NOTES DTD 01/23/2019 3.500% 01/23/2024	693475AV7	400,000.00	(402,848.00)	(855.56)	(403,703.56)			
Transaction Type Sub-Total				400,000.00	(402,848.00)	(855.56)	(403,703.56)			
INTEREST										
02/01/19	02/01/19	BRANCH BANKING & TRUST (CALLABLE) NOTES DTD 10/26/2017 2.150% 02/01/2021	05531FAZ6	25,000.00	0.00	268.75	268.75			
02/01/19	02/01/19	BRANCH BANKING & TRUST (CALLABLE) NOTES DTD 10/26/2017 2.150% 02/01/2021	05531FAZ6	25,000.00	0.00	268.75	268.75			
02/01/19	02/01/19	BRANCH BANKING & TRUST (CALLABLE) NOTES DTD 10/26/2017 2.150% 02/01/2021	05531FAZ6	75,000.00	0.00	806.25	806.25			
02/01/19	02/25/19	FHLMC MULTIFAMILY STRUCTURED P POOL DTD 12/01/2015 3.090% 08/25/2022	3137BM6P6	35,000.00	0.00	90.13	90.13			
02/01/19	02/25/19	FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023	3137FKK39	199,678.87	0.00	532.98	532.98			
02/01/19	02/25/19	FHLMC MULTIFAMILY STRUCTURED P POOL DTD 12/01/2015 3.090% 08/25/2022	3137BM6P6	35,000.00	0.00	90.13	90.13			
02/01/19	02/25/19	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	31,844.25	0.00	96.18	96.18			
02/01/19	02/25/19	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	159,221.22	0.00	480.89	480.89			
02/01/19	02/25/19	FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AQDQ0	17,707.83	0.00	24.29	24.29			
02/01/19	02/25/19	FHLMC MULTIFAMILY STRUCTURED P POOL DTD 12/01/2015 3.090% 08/25/2022	3137BM6P6	160,000.00	0.00	412.00	412.00			
02/01/19	02/25/19	FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AQDQ0	3,006.99	0.00	4.12	4.12			



Managed Account Security Transactions & Interest

For the Month Ending February 28, 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										
02/01/19	02/25/19	FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AQDQ0	3,006.99	0.00	4.12	4.12			
02/01/19	02/25/19	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	31,844.24	0.00	96.17	96.17			
02/04/19	02/04/19	SKANDINAVISKA ENSKILDA BANKEN NY CERT DE DTD 08/04/2017 1.840% 08/02/2019	83050FXT3	100,000.00	0.00	950.66	950.66			
02/04/19	02/04/19	SKANDINAVISKA ENSKILDA BANKEN NY CERT DE DTD 08/04/2017 1.840% 08/02/2019	83050FXT3	100,000.00	0.00	950.67	950.67			
02/04/19	02/04/19	SKANDINAVISKA ENSKILDA BANKEN NY CERT DE DTD 08/04/2017 1.840% 08/02/2019	83050FXT3	600,000.00	0.00	5,704.00	5,704.00			
02/05/19	02/05/19	IBM CORP CORP NOTES DTD 02/06/2018 2.650% 02/05/2021	44932HAG8	300,000.00	0.00	3,975.00	3,975.00			
02/06/19	02/06/19	MICROSOFT CORP NOTES DTD 02/06/2017 1.850% 02/06/2020	594918BV5	50,000.00	0.00	462.50	462.50			
02/06/19	02/06/19	MICROSOFT CORP NOTES DTD 02/06/2017 1.850% 02/06/2020	594918BV5	50,000.00	0.00	462.50	462.50			
02/06/19	02/06/19	MICROSOFT CORP NOTES DTD 02/06/2017 1.850% 02/06/2020	594918BV5	300,000.00	0.00	2,775.00	2,775.00			
02/07/19	02/07/19	WESTPAC BANKING CORP NY CD DTD 08/07/2017 2.050% 08/03/2020	96121T4A3	540,000.00	0.00	5,535.00	5,535.00			
02/07/19	02/07/19	WESTPAC BANKING CORP NY CD DTD 08/07/2017 2.050% 08/03/2020	96121T4A3	100,000.00	0.00	1,025.00	1,025.00			
02/07/19	02/07/19	WESTPAC BANKING CORP NY CD DTD 08/07/2017 2.050% 08/03/2020	96121T4A3	100,000.00	0.00	1,025.00	1,025.00			
02/15/19	02/15/19	CARMAX AUTO OWNER TRUST DTD 10/24/2018 3.360% 09/15/2023	14315EAC4	350,000.00	0.00	980.00	980.00			
02/15/19	02/15/19	US TREASURY NOTES DTD 08/15/2012 1.625% 08/15/2022	912828TJ9	1,000,000.00	0.00	8,125.00	8,125.00			
02/15/19	02/15/19	CARMAX AUTO OWNER TRUST DTD 07/25/2018 3.130% 06/15/2023	14313FAD1	350,000.00	0.00	912.92	912.92			



Managed Account Security Transactions & Interest

For the Month Ending February 28, 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
INTEREST										
02/15/19	02/15/19	HAROT 2018-4 A3 DTD 11/28/2018 3.160% 01/15/2023	43815AAC6	375,000.00	0.00	987.50	987.50			
02/16/19	02/16/19	GMCAR 2018-3 A3 DTD 07/18/2018 3.020% 05/16/2023	36255JAD6	300,000.00	0.00	755.00	755.00			
02/16/19	02/16/19	GMCAR 2019-1 A3 DTD 01/16/2019 2.970% 11/16/2023	36256XAD4	270,000.00	0.00	735.08	735.08			
02/17/19	02/17/19	FNMA NOTES DTD 08/19/2016 1.250% 08/17/2021	3135G0N82	25,000.00	0.00	156.25	156.25			
02/17/19	02/17/19	FNMA NOTES DTD 08/19/2016 1.250% 08/17/2021	3135G0N82	460,000.00	0.00	2,875.00	2,875.00			
02/17/19	02/17/19	FNMA NOTES DTD 08/19/2016 1.250% 08/17/2021	3135G0N82	140,000.00	0.00	875.00	875.00			
02/17/19	02/17/19	FNMA NOTES DTD 08/19/2016 1.250% 08/17/2021	3135G0N82	80,000.00	0.00	500.00	500.00			
02/20/19	02/20/19	BMWLT 2018-1 A4 DTD 10/17/2018 3.360% 03/20/2022	05586CAD6	300,000.00	0.00	840.00	840.00			
02/20/19	02/20/19	NORDEA BANK AB NY CD DTD 02/22/2018 2.720% 02/20/2020	65590ASN7	575,000.00	0.00	7,820.00	7,820.00			
02/20/19	02/20/19	NORDEA BANK AB NY CD DTD 02/22/2018 2.720% 02/20/2020	65590ASN7	100,000.00	0.00	1,360.00	1,360.00			
02/20/19	02/20/19	NORDEA BANK AB NY CD DTD 02/22/2018 2.720% 02/20/2020	65590ASN7	100,000.00	0.00	1,360.00	1,360.00			
02/20/19	02/20/19	VALET 2018-2 A3 DTD 11/21/2018 3.250% 04/20/2023	92869BAD4	325,000.00	0.00	880.21	880.21			
02/20/19	02/20/19	GMALT 2018-3 A4 DTD 09/26/2018 3.300% 07/20/2022	36256GAE9	275,000.00	0.00	756.25	756.25			
Transaction Type Sub-Total				8,066,310.39	0.00	55,958.30	55,958.30			
PAYDOWNS										
02/01/19	02/25/19	FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AQDO0	653.49	653.49	0.00	653.49	(6.54)	0.00	
02/01/19	02/25/19	FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023	3137FKK39	322.78	322.78	0.00	322.78	0.00	0.00	



Managed Account Security Transactions & Interest

For the Month Ending **February 28, 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										
02/01/19	02/25/19	FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AQDQ0	653.49	653.49	0.00	653.49	(6.54)	0.00	
02/01/19	02/25/19	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	529.17	529.17	0.00	529.17	(10.53)	0.00	
02/01/19	02/25/19	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	529.17	529.17	0.00	529.17	(10.53)	0.00	
02/01/19	02/25/19	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	2,645.83	2,645.83	0.00	2,645.83	(52.63)	0.00	
02/01/19	02/25/19	FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AODO0	3,848.31	3,848.31	0.00	3,848.31	(38.54)	0.00	
Transaction Type Sub-Total				9,182.24	9,182.24	0.00	9,182.24	(125.31)	0.00	
SELL										
02/07/19	02/11/19	SKANDINAVISKA ENSKILDA BANKEN NY CERT DE DTD 08/04/2017 1.840% 08/02/2019	83050FXT3	600,000.00	597,648.00	276.00	597,924.00	(2,118.00)	(2,296.72)	FIFO
02/07/19	02/11/19	SKANDINAVISKA ENSKILDA BANKEN NY CERT DE DTD 08/04/2017 1.840% 08/02/2019	83050FXT3	100,000.00	99,608.00	46.00	99,654.00	(353.00)	(382.79)	FIFO
02/07/19	02/11/19	SKANDINAVISKA ENSKILDA BANKEN NY CERT DE DTD 08/04/2017 1.840% 08/02/2019	83050FXT3	100,000.00	99,608.00	46.00	99,654.00	(353.00)	(382.79)	FIFO
Transaction Type Sub-Total				800,000.00	796,864.00	368.00	797,232.00	(2,824.00)	(3,062.30)	
Managed Account Sub-Total					403,198.24	55,470.74	458,668.98	(2,949.31)	(3,062.30)	
Total Security Transactions					\$403,198.24	\$55,470.74	\$458,668.98	(\$2,949.31)	(\$3,062.30)	



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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					68,173.98
02/01/19	02/01/19	Purchase - Interest 05531FAZ6	1.00	806.25	68,980.23
02/01/19	02/01/19	Purchase - Interest 05531FAZ6	1.00	268.75	69,248.98
02/01/19	02/01/19	Purchase - Interest 05531FAZ6	1.00	268.75	69,517.73
02/04/19	02/04/19	Purchase - Interest 83050FXT3	1.00	5,704.00	75,221.73
02/04/19	02/04/19	Purchase - Interest 83050FXT3	1.00	950.67	76,172.40
02/04/19	02/04/19	Purchase - Interest 83050FXT3	1.00	950.67	77,123.07
02/05/19	02/05/19	Purchase-Interest 83050FXT3	1.00	5,703.99	82,827.06
02/05/19	02/05/19	Purchase - Interest 44932HAG8	1.00	3,975.00	86,802.06
02/05/19	02/05/19	Reverse IP Interest	1.00	(5,704.00)	81,098.06
02/06/19	02/06/19	Purchase - Interest 594918BV5	1.00	462.50	81,560.56
02/06/19	02/06/19	Purchase - Interest 594918BV5	1.00	462.50	82,023.06
02/06/19	02/06/19	Purchase - Interest 594918BV5	1.00	2,775.00	84,798.06
02/07/19	02/07/19	Purchase - Interest 96121T4A3	1.00	1,025.00	85,823.06
02/07/19	02/07/19	Purchase - Interest 96121T4A3	1.00	5,535.00	91,358.06
02/07/19	02/07/19	Purchase - Interest 96121T4A3	1.00	1,025.00	92,383.06
02/11/19	02/11/19	Purchase - Principal 83050FXT3	1.00	796,864.00	889,247.06
02/11/19	02/11/19	Purchase - Interest 83050FXT3	1.00	368.00	889,615.06
02/15/19	02/15/19	Purchase - Interest 912828TJ9	1.00	8,125.00	897,740.06
02/15/19	02/15/19	Purchase - Interest 14313FAD1	1.00	912.92	898,652.98
02/15/19	02/15/19	Purchase - Interest 14315EAC4	1.00	980.00	899,632.98
02/15/19	02/15/19	Purchase - Interest 43815AAC6	1.00	987.50	900,620.48



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For the Month Ending **February 28, 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					
02/15/19	02/15/19	Redemption - Interest 693475AV7	1.00	(855.56)	899,764.92
02/15/19	02/15/19	Redemption - Principal 693475AV7	1.00	(402,848.00)	496,916.92
02/19/19	02/19/19	Purchase - Interest 3135G0N82	1.00	875.00	497,791.92
02/19/19	02/19/19	Purchase - Interest 3135G0N82	1.00	2,875.00	500,666.92
02/19/19	02/19/19	Purchase - Interest 3135G0N82	1.00	156.25	500,823.17
02/19/19	02/19/19	Purchase - Interest 3135G0N82	1.00	500.00	501,323.17
02/19/19	02/19/19	Purchase - Interest 36256XAD4	1.00	668.25	501,991.42
02/19/19	02/19/19	Purchase - Interest 36255JAD6	1.00	755.00	502,746.42
02/20/19	02/20/19	Purchase - Interest 65590ASN7	1.00	7,820.00	510,566.42
02/20/19	02/20/19	Purchase - Interest 65590ASN7	1.00	1,360.00	511,926.42
02/20/19	02/20/19	Purchase - Interest 65590ASN7	1.00	1,360.00	513,286.42
02/20/19	02/20/19	Purchase - Interest 92869BAD4	1.00	880.21	514,166.63
02/20/19	02/20/19	Purchase - Interest 36256GAE9	1.00	756.25	514,922.88
02/20/19	02/20/19	Purchase - Interest 05586CAD6	1.00	840.00	515,762.88
02/21/19	02/21/19	Purchase - Correction to Interest 36256XAD4 from 2/19/19	1.00	735.08	516,497.96
02/21/19	02/21/19	Redemption - Reversal of Interest 36256XAD4 from 2/19/19	1.00	(668.25)	515,829.71
02/25/19	02/25/19	Purchase - Interest 3136AQDQ0	1.00	24.29	515,854.00
02/25/19	02/25/19	Purchase - Interest 3136AQDQ0	1.00	4.12	515,858.12
02/25/19	02/25/19	Purchase - Interest 3136AQDQ0	1.00	4.12	515,862.24
02/25/19	02/25/19	Purchase - Interest 3136B1XP4	1.00	472.36	516,334.60
02/25/19	02/25/19	Purchase - Interest 3136B1XP4	1.00	94.47	516,429.07
02/25/19	02/25/19	Purchase - Interest 3136B1XP4	1.00	94.47	516,523.54



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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					
02/25/19	02/25/19	Purchase - Interest 3137BM6P6	1.00	412.00	516,935.54
02/25/19	02/25/19	Purchase - Interest 3137BM6P6	1.00	90.13	517,025.67
02/25/19	02/25/19	Purchase - Interest 3137BM6P6	1.00	90.13	517,115.80
02/25/19	02/25/19	Purchase - Interest 3137FKK39	1.00	532.98	517,648.78
02/25/19	02/25/19	Purchase - Correction to Interest 3136B1XP4	1.00	480.88	518,129.66
02/25/19	02/25/19	Purchase - Correction to Interest 3136B1XP4	1.00	96.18	518,225.84
02/25/19	02/25/19	Purchase - Correction to Interest 3136B1XP4	1.00	96.18	518,322.02
02/25/19	02/25/19	Purchase - Principal 3136AQDQ0	1.00	3,848.31	522,170.33
02/25/19	02/25/19	Purchase - Principal 3136AQDQ0	1.00	653.49	522,823.82
02/25/19	02/25/19	Purchase - Principal 3136AQDQ0	1.00	653.49	523,477.31
02/25/19	02/25/19	Purchase - Principal 3136B1XP4	1.00	2,645.83	526,123.14
02/25/19	02/25/19	Purchase - Principal 3136B1XP4	1.00	529.17	526,652.31
02/25/19	02/25/19	Purchase - Principal 3136B1XP4	1.00	529.17	527,181.48
02/25/19	02/25/19	Purchase - Principal 3137FKK39	1.00	322.78	527,504.26
02/25/19	02/25/19	Redemption - Reversal of Interest 3136B1XP4	1.00	(472.36)	527,031.90
02/25/19	02/25/19	Redemption - Reversal of Interest 3136B1XP4	1.00	(94.47)	526,937.43
02/25/19	02/25/19	Redemption - Reversal of Interest 3136B1XP4	1.00	(94.47)	526,842.96
02/27/19	02/27/19	IP Fees January 2019	1.00	(3,107.30)	523,735.66
02/28/19	03/01/19	Accrual Income Div Reinvestment - Distributions	1.00	834.12	524,569.78



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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					524,569.78
		Month of February	Fiscal YTD January-February		
Opening Balance		68,173.98	50,802.73	Closing Balance	524,569.78
Purchases		870,240.21	8,582,115.93	Average Monthly Balance	412,537.57
Redemptions (Excl. Checks)		(413,844.41)	(8,108,348.88)	Monthly Distribution Yield	2.64%
Check Disbursements		0.00	0.00		
Closing Balance		524,569.78	524,569.78		
Cash Dividends and Income		834.12	939.20		