



CITY OF LAKE ELSINORE
INVESTMENT REPORT

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

	BANK BALANCE	DEPOSITS IN TRANSIT	OUTSTANDING CHECKS	BOOK BALANCE
CASH ACCOUNTS				
Bank Accounts:				
General Checking Account	\$ 4,166,186	\$ 664,944	\$ (1,973,356)	\$ 2,857,775
Cash On Hand:				
Cashier Drawers #1 & #2	-	-	-	300
City of Lake Elsinore Petty Cash Fund	-	-	-	1,000
Total Cash Accounts	4,166,186	664,944	(1,973,356)	2,859,075
INVESTMENTS				
Local Agency Investment Fund	6,289,426	-	-	6,289,426
CAMP Investments:				
CAMP Pool Account	79,535	-	-	79,535
U.S. Treasury Bond / Note	19,085,722	-	-	19,085,722
Supra-National Agency Bond / Note	1,591,950	-	-	1,591,950
Federal Agency Collateralized Mortgage Obligation	611,050	-	-	611,050
Federal Agency Bond / Note	521,807	-	-	521,807
Corporate Notes	10,013,871	-	-	10,013,871
Negotiable Certificate of Deposit	4,739,856	-	-	4,739,856
Asset-Backed Security / Collateralized Mortgage	3,344,540	-	-	3,344,540
Sub-total Investments	46,277,757	-	-	46,277,757
Market Value Adjustment:				
Unrealized Gain/(Loss) at 06/30/2019	685,456	-	-	685,456
Total Investments	46,963,212	-	-	46,963,212
Total Pooled Cash and Investments	\$ 51,129,399	\$ 664,944	\$ (1,973,356)	\$ 49,822,287
TOTAL POOLED CASH AND INVESTMENTS				\$ 49,822,287

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 11, 2019. 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

September 17, 2019
Date

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

<u>FUND NO</u>	<u>FUND NAME</u>	<u>AMOUNT</u>
100	General	\$ 8,530,644
106	Affordable Housing In Lieu	1,479,545
109	Road Maintenance and Rehabilitation (SB1)	1,196,181
110	State Gas Tax	62,829
112	Measure A	1,763,182
114	SB1186 CASP Education Program	17,892
115	Traffic Safety	238,211
116	City Hall-Public Works DIF	61,274
117	Community Center DIF	28,919
118	Lake Side Facility DIF	60,793
121	T.R.I.P.-2014A	143
135	Lighting & Landscape Maintenance - Dist. No. 1	703,165
140	Geothermal	19,149
160	PEG Grant	20,092
203	E.L.S.P. - S.T.I.F.	2,145,062
205	Traffic Impact Fee	4,976,071
211	Storm Drain C.I.P.	415,277
220	Street Lighting C.I.P.	105,445
221	Quimby Park C.I.P.	212,157
231	Library C.I.P.	1,806,746
232	City Fire Protection	1,932
254	Railroad Canyon Improvement Area 89-1	126,253
300	Insurance Service	760,881
305	Information Systems Service	323,454
310	Support Service	21,862
320	Facilities Service	568,019
331	CFD 2006-1CC Summerly Improvement Area CC	14,526
332	CFD 2006-1 Improvement Area B, Summerly	46,649
334	CFD 2015-5 Trieste - Far West Industries	5,155
335	CFD 2003-2E Canyon Hills Improvement Area E	7,314
336	CFD 2006-1FF Summerly Improvement Area FF	7,070
338	CFD 2006-1 IA-JJ Summerly Improvement Area	18,698
340	CFD 2006-1 IA-EE Summerly Improvement Area	13,966
345	CFD 2003-2 Improvement Area D, Canyon Hills	5,643
346	CFD 2014-1 Southshore	66,119
347	CFD 2006-1 Improvement Area A, Summerly	19,867
350	CFD 98-1 Summerhill	14,249
351	CFD 2006-1 IA-II Summerly Improvement	15,034
354	CFD 90-2 Tuscany Hills	908,263
357	CFD 2003-2 Canyon Hills Improvement Area	26,762
366	CFD 2005-6 City Center Townhomes	15,593
368	CFD 2006-2 Viscaya	16,773
369	CFD 2004-3 Area 1 Rosetta Canyon Improvement Area	31,701

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

<u>FUND NO</u>	<u>FUND NAME</u>	<u>AMOUNT</u>
371	CFD 2005-1 Serenity	21,344
372	CFD 2005-2 Alberhill Ranch Improvement Area	57,945
374	CFD 2005-4 Lakeview Villas	7,908
375	CFD 2006-4 Clurman	12,377
376	CFD 2006-3 La Strada	5,578
377	CFD 2006-6 Tessara	7,941
378	CFD 2006-8 Running Deer Estates	9,084
384	CFD 2003-2 Area B Canyon Hills Improvement Area	524,167
385	CFD 2004-3 Area 2 Rosetta Canyon Improvement Area	27,782
386	CFD 2007-4 Mekenna Court	15,954
387	CFD 2007-5 Red Kite	6,030
388	CFD 2007-6 Holiday Inn Express	15,834
389	CFD 88-3 (2008A) West Lake Elsinore Series A	58,243
390	CFD 2003-2 Area C Canyon Hills Improvement Area	15,329
392	CFD 95-1 City Center	17,474
393	AD 93-1 Cottonwood Hills	63,390
394	CFD 2005-5 (2012A) Wasson Canyon	10,854
396	CFD 2018-2 Nichols Ranch Improvement Area	32,123
397	CFD 2018-3 Village at Lakeshore	7,200
500	Capital Improvement Plan	7,428,797
510	Successor To RDA Area I, II, & III	4,157,731
540	Successor To RDA Diamond Stadium	2,546,046
603	Endowment Trust - Carl Graves	53,576
604	Endowment Trust - Korn Memorial	32,686
605	Public Improvement Trust	110,109
606	Mobile Source Air Pollution Reduction	328,504
608	Trust Deposit & Pre Paid Expense	2,607,936
617	Successor Agency Housing	3,488,660
620	Cost Recovery System	955,921
631	Lake Destratification Equipment Replacement	317,204
	Total Pooled Cash & Investments	\$ 49,822,287

**CITY OF LAKE ELSINORE
SUMMARY OF POLICY LIMITATIONS
FOR THE MONTH ENDING AUGUST 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	41.24%	Unlimited
Current Balance		\$ 19,085,722
Supra-National Agency Bond / Note	3.44%	30%
Current Balance		\$ 1,591,950
Municipal Bond / Note	0.00%	Unlimited
Current Balance		\$ -
Federal Agency Collateralized Mortgage Obligation	1.32%	40.00%
Current Balance		\$ 611,050
Federal Agency Bond / Note	1.13%	* Unlimited
Current Balance		\$ 521,807
Negotiable Certificates of Deposit	10.24%	30.00%
Current Balance		\$ 4,739,856
Corporate Note	21.64%	30.00%
Current Balance		\$ 10,013,871
Asset-Backed Security / Collateralized Mortgage		20%
Current Balance	7%	\$ 3,344,540
Repurchase Agreements	0.00%	Unlimited
Reverse Repurchase Agreements	0.00%	10.00%
LAIF (Local Agency Investment Fund)	13.59%	* \$65 Million
Current Balance		\$ 6,289,426
CAMP - Pooled Sweep Account	0.17%	Unlimited
Current Balance		\$ 79,535
TOTAL	100.00%	\$ 46,277,757

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 AUGUST 31, 2019

	<u>Yield</u>	<u>Purchase Date</u>	<u>Maturity Rate</u>
	2.341%	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>29,089,426</u>	\$ <u>(22,800,000)</u>	\$ <u>6,289,426</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)
08/06/19	2.36	2.38	183
08/07/19	2.36	2.38	182
08/08/19	2.35	2.37	183
08/09/19	2.35	2.37	183
08/10/19	2.35	2.37	183
08/11/19	2.35	2.37	183
08/12/19	2.35	2.37	180
08/13/19	2.35	2.37	180
08/14/19	2.35	2.37	179
08/15/19	2.35	2.37	183
08/16/19	2.35	2.37	183
08/17/19	2.35	2.37	183
08/18/19	2.35	2.37	183
08/19/19	2.35	2.37	181
08/20/19	2.34	2.37	179
08/21/19	2.34	2.37	179
08/22/19	2.33	2.37	179
08/23/19	2.33	2.37	178
08/24/19	2.33	2.37	178
08/25/19	2.33	2.36	178
08/26/19	2.33	2.36	175
08/27/19	2.33	2.36	176
08/28/19	2.33	2.36	175
08/29/19	2.32	2.36	175
08/30/19	2.32	2.36	180
08/31/19	2.32	2.36	180
09/01/19	2.32	2.36	180
09/02/19	2.32	2.36	180
09/03/19	2.31	2.36	179
09/04/19	2.31	2.36	178
09/05/19	2.31	2.36	178

*Daily yield does not reflect capital gains or losses

[View Prior Month Daily Rates](#)

LAIF Performance Report

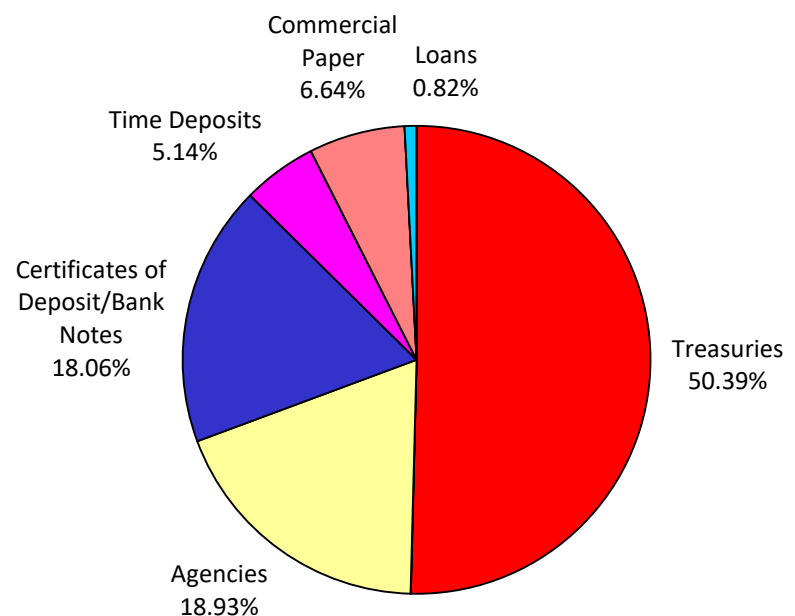
Quarter Ending 06/30/19

Apportionment Rate: 2.57
 Earnings Ratio: .00007028813234525
 Fair Value Factor: 1.001711790
 Daily: 2.39%
 Quarter to Date: 2.44%
 Average Life: 173

PMIA Average Monthly Effective Yields

Aug 2019 2.341
 July 2019 2.379
 June 2019 2.428

Pooled Money Investment Account Portfolio Composition 08/31/19 \$94.8 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 09/06/2019



CAMP

Investment Portfolio



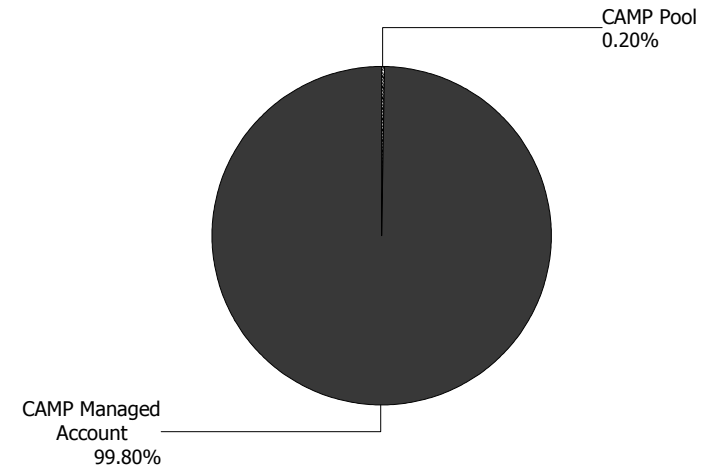
Account Statement - Transaction Summary

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

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

CAMP Pool	
Opening Market Value	19,216.57
Purchases	63,628.31
Redemptions	(3,309.69)
Unsettled Trades	0.00
Change in Value	0.00
Closing Market Value	\$79,535.19
Cash Dividends and Income	118.19
CAMP Managed Account	
Opening Market Value	40,298,480.65
Purchases	0.00
Redemptions	(1,726.91)
Unsettled Trades	51,047.77
Change in Value	393,283.77
Closing Market Value	\$40,741,085.28
Cash Dividends and Income	61,754.32

Asset Summary		
	August 31, 2019	July 31, 2019
CAMP Pool	79,535.19	19,216.57
CAMP Managed Account	40,741,085.28	40,298,480.65
Total	\$40,820,620.47	\$40,317,697.22
Asset Allocation		





Managed Account Summary Statement

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

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Transaction Summary - Money Market		Transaction Summary - Managed Account		Account Total	
Opening Market Value	\$19,216.57	Opening Market Value	\$40,298,480.65	Opening Market Value	\$40,317,697.22
Purchases	63,628.31	Maturities/Calls	(1,726.91)		
Redemptions	(3,309.69)	Principal Dispositions	0.00		
		Principal Acquisitions	0.00		
		Unsettled Trades	51,047.77		
		Change in Current Value	393,283.77		
Closing Market Value	\$79,535.19	Closing Market Value	\$40,741,085.28	Closing Market Value	\$40,820,620.47
Dividend	118.19				
Earnings Reconciliation (Cash Basis) - Managed Account		Cash Balance			
Interest/Dividends/Coupons Received	61,783.21	Closing Cash Balance	\$0.00		
Less Purchased Interest Related to Interest/Coupons	0.00				
Plus Net Realized Gains/Losses	(28.89)				
Total Cash Basis Earnings	\$61,754.32				
Earnings Reconciliation (Accrual Basis)		Managed Account	Total	Cash Transactions Summary- Managed Account	
Ending Amortized Value of Securities	39,912,237.12	39,991,772.31		Maturities/Calls	0.00
Ending Accrued Interest	189,518.01	189,518.01		Sale Proceeds	0.00
Plus Proceeds from Sales	1,151,142.51	1,154,452.20		Coupon/Interest/Dividend Income	61,783.21
Plus Proceeds of Maturities/Calls/Principal Payments	1,726.91	1,726.91		Principal Payments	1,726.91
Plus Coupons/Dividends Received	61,783.21	61,783.21		Security Purchases	0.00
Less Cost of New Purchases	(1,199,798.56)	(1,263,426.87)		Net Cash Contribution	(63,510.12)
Less Beginning Amortized Value of Securities	(39,856,703.60)	(39,875,920.17)		Reconciling Transactions	0.00
Less Beginning Accrued Interest	(177,590.08)	(177,590.08)			
Dividends	0.00	118.19			
Total Accrual Basis Earnings	\$82,315.52	\$82,433.71			



Portfolio Summary and Statistics

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

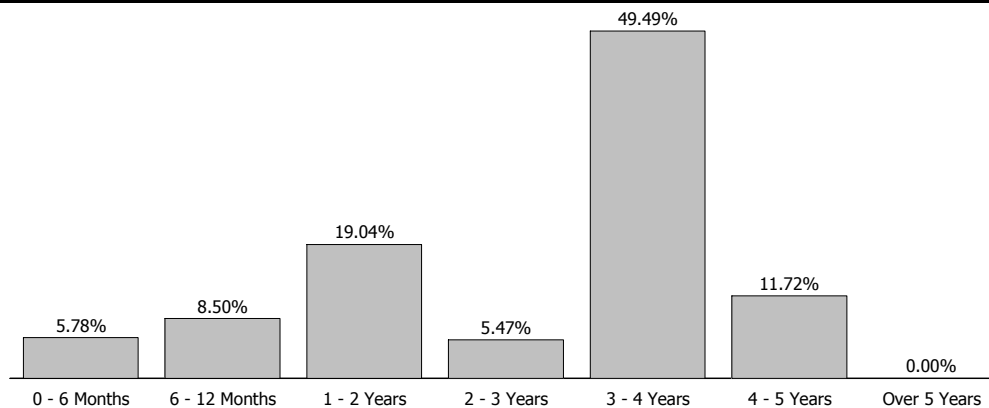
CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Account Summary

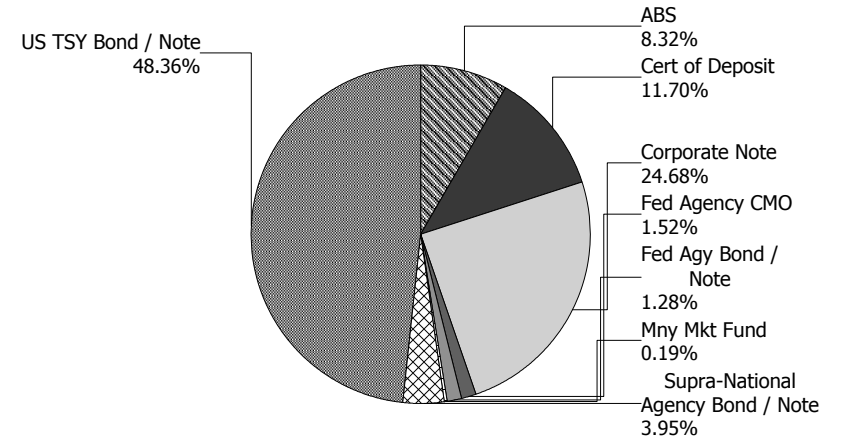
Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	19,445,000.00	19,739,721.02	48.36
Supra-National Agency Bond / Note	1,595,000.00	1,614,152.83	3.95
Federal Agency Collateralized Mortgage Obligation	605,010.82	619,349.01	1.52
Federal Agency Bond / Note	525,000.00	521,086.65	1.28
Corporate Note	9,925,000.00	10,074,655.68	24.68
Certificate of Deposit	4,740,000.00	4,775,626.80	11.70
Asset-Backed Security	3,345,000.00	3,396,493.29	8.32
Managed Account Sub-Total	40,180,010.82	40,741,085.28	99.81%
Accrued Interest		189,518.01	
Total Portfolio	40,180,010.82	40,930,603.29	
CAMP Pool	79,535.19	79,535.19	0.19
Total Investments	40,259,546.01	41,010,138.48	100.00%

Unsettled Trades **1,200,000.00** **1,199,086.89**

Maturity Distribution



Sector Allocation



Characteristics

Yield to Maturity at Cost	2.46%
Yield to Maturity at Market	1.70%
Duration to Worst	2.50
Weighted Average Days to Maturity	1020



Managed Account Issuer Summary

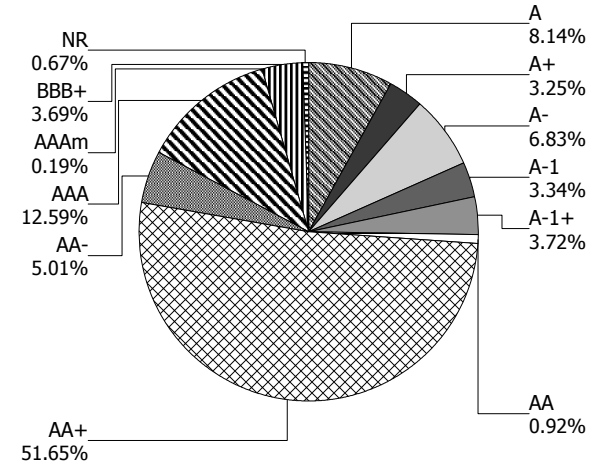
For the Month Ending **August 31, 2019**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Issuer Summary

Issuer	Market Value of Holdings	Percent
AMERICAN EXPRESS CO	441,097.48	1.08
AMERICAN HONDA FINANCE	407,025.20	1.00
APPLE INC	200,572.00	0.49
BANK OF AMERICA CO	403,037.41	0.99
BANK OF MONTREAL	676,668.51	1.66
BANK OF NOVA SCOTIA	383,819.76	0.94
BB&T CORPORATION	325,385.36	0.80
BMW FINANCIAL SERVICES NA LLC	305,776.20	0.75
CAMP Pool	79,535.19	0.19
CAPITAL ONE FINANCIAL CORP	800,000.00	1.96
CARMAX AUTO OWNER TRUST	716,151.84	1.75
CATERPILLAR INC	304,987.80	0.75
CHARLES SCHWAB	240,221.23	0.59
CITIGROUP INC	400,290.40	0.98
DEERE & COMPANY	356,150.03	0.87
FANNIE MAE	209,178.16	0.51
FEDERAL HOME LOAN BANKS	521,086.65	1.28
FREDDIE MAC	410,170.85	1.00
GENERAL ELECTRIC CO	252,194.50	0.62
GM FINANCIAL AUTO LEASING TRUST	279,472.22	0.68
GM FINANCIAL SECURITIZED TERM	580,272.19	1.42
GOLDMAN SACHS GROUP INC	426,457.60	1.04
HERSHEY COMPANY	178,348.99	0.44
HOME DEPOT INC	199,655.81	0.49
HONDA AUTO RECEIVABLES	383,509.31	0.94
IBM CORP	302,863.20	0.74
INTER-AMERICAN DEVELOPMENT BANK	477,437.75	1.17
INTERNATIONAL FINANCE CORPORATION	403,726.00	0.99
INTL BANK OF RECONSTRUCTION AND DEV	732,989.08	1.80
JP MORGAN CHASE & CO	693,957.38	1.70
MICROSOFT CORP	399,710.80	0.98
MORGAN STANLEY	429,166.00	1.05

Credit Quality (S&P Ratings)





Managed Account Issuer Summary

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

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Issuer	Market Value of Holdings	Percent
NATIONAL RURAL UTILITIES CO FINANCE CORP	405,564.00	0.99
NORDEA BANK AB	778,162.00	1.91
PACCAR FINANCIAL CORP	342,881.73	0.84
PEPSICO INC	280,827.12	0.69
PNC FINANCIAL SERVICES GROUP	425,340.00	1.04
ROYAL BANK OF CANADA	692,188.20	1.70
SKANDINAVISKA ENSKILDA BANKEN AB	399,086.89	0.98
STATE STREET CORPORATION	124,997.00	0.31
SWEDBANK AB	802,117.60	1.96
THE BANK OF NEW YORK MELLON CORPORATION	403,392.00	0.99
THE WALT DISNEY CORPORATION	399,673.70	0.98
TOYOTA MOTOR CORP	550,826.15	1.35
UBS AG	301,466.70	0.74
UNILEVER PLC	303,907.80	0.74
UNITED STATES TREASURY	19,739,721.02	48.35
VOLKSWAGEN OF AMERICA	331,311.53	0.81
WAL-MART STORES INC	375,720.38	0.92
WELLS FARGO & COMPANY	500,404.61	1.23
WESTPAC BANKING CORP	742,117.14	1.82
Total	\$40,820,620.47	100.00%



Managed Account Detail of Securities Held

For the Month Ending **August 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	40.66	10,143.60	10,089.06
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	44.94	15,079.69	15,010.55
US TREASURY NOTES DTD 10/31/2016 1.250% 10/31/2021	912828T67	95,000.00	AA+	Aaa	10/05/17	10/10/17	92,799.41	1.85	400.14	93,806.78	94,469.33
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	1,637.06	439,629.33	460,177.65
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	2,910.33	777,865.92	818,093.60
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	4,365.49	1,175,339.18	1,227,140.40
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	11,550.36	3,131,899.53	3,246,808.98
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	15,824.90	4,297,063.85	4,448,383.95
US TREASURY N/B NOTES DTD 05/31/2016 1.625% 05/31/2023	912828R69	1,100,000.00	AA+	Aaa	04/01/19	04/05/19	1,070,050.78	2.32	4,542.01	1,072,881.77	1,107,992.60
US TREASURY N/B NOTES DTD 05/31/2016 1.625% 05/31/2023	912828R69	1,525,000.00	AA+	Aaa	05/01/19	05/03/19	1,488,304.69	2.25	6,296.88	1,491,175.44	1,536,080.65
US TREASURY N/B NOTES DTD 05/31/2016 1.625% 05/31/2023	912828R69	2,000,000.00	AA+	Aaa	03/04/19	03/06/19	1,927,421.87	2.53	8,258.20	1,935,467.96	2,014,532.00
US TREASURY N/B NOTES DTD 05/31/2016 1.625% 05/31/2023	912828R69	3,075,000.00	AA+	Aaa	06/03/19	06/07/19	3,050,856.45	1.83	12,696.98	3,052,238.30	3,097,342.95
US TREASURY NOTES DTD 10/31/2016 1.625% 10/31/2023	912828T91	1,650,000.00	AA+	Aaa	07/01/19	07/03/19	1,639,107.42	1.78	9,034.65	1,639,509.78	1,663,599.30
Security Type Sub-Total		19,445,000.00					19,085,722.05	2.36	77,602.60	19,132,101.13	19,739,721.02



Managed Account Detail of Securities Held

For the Month Ending **August 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	366.40	49,957.83	49,882.75
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	124,894.57	124,706.88
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	149,873.49	149,648.25
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	49,980.40	50,465.75
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	49,980.40	50,465.75
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	299,882.38	302,794.50
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	59,926.85	60,949.50
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	59,926.85	60,949.50
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	349,573.27	355,538.75
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	399,398.62	408,751.20



Managed Account Detail of Securities Held

For the Month Ending **August 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	13,102.23	1,593,394.66	1,614,152.83
Federal Agency Collateralized Mortgage Obligation											
FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	29,309.39	AA+	Aaa	04/11/18	04/30/18	29,892.38	2.27	86.95	29,656.97	29,882.60
FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	29,309.39	AA+	Aaa	04/11/18	04/30/18	29,892.38	2.27	86.95	29,656.97	29,882.60
FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	146,546.91	AA+	Aaa	04/11/18	04/30/18	149,461.86	2.27	434.76	148,284.82	149,412.96
FHLMC SERIES K721 A2 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	35,186.64	36,104.99
FHLMC SERIES K721 A2 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	35,186.64	36,104.99
FHLMC SERIES K721 A2 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	160,853.20	165,051.36
FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023	3137FKK39	169,845.13	AA+	Aaa	12/07/18	12/17/18	169,844.61	3.11	453.34	169,844.62	172,909.51
Security Type Sub-Total		605,010.82					611,049.83	2.63	1,654.26	608,669.86	619,349.01
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	124,710.13	124,068.25
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	399,072.42	397,018.40
Security Type Sub-Total		525,000.00					521,807.48	1.25	771.09	523,782.55	521,086.65
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	253,009.10	252,194.50



Managed Account Detail of Securities Held

For the Month Ending **August 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											
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	49,997.54	50,036.30
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	49,997.54	50,036.30
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	299,985.23	300,217.80
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	75,025.81	75,020.78
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	375,227.45	375,103.88
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	64.24	49,995.08	49,963.85
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	49,995.08	49,963.85
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	299,970.48	299,783.10
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	29,994.60	30,014.16
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	29,994.60	30,014.16
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	179,967.57	180,084.96
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	24,998.87	25,001.20
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	124,994.34	125,006.00



Managed Account Detail of Securities Held

For the Month Ending **August 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											
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	200,198.39	200,222.40
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	74,992.62	74,934.30
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	1,633.13	224,977.85	224,802.90
HOME DEPOT INC CORP NOTES DTD 06/05/2017 1.800% 06/05/2020	437076BQ4	25,000.00	A	A2	05/24/17	06/05/17	24,985.50	1.82	107.50	24,996.25	24,956.98
HOME DEPOT INC CORP NOTES DTD 06/05/2017 1.800% 06/05/2020	437076BQ4	25,000.00	A	A2	05/24/17	06/05/17	24,985.50	1.82	107.50	24,996.25	24,956.98
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	24,992.49	24,966.65
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	49,984.98	49,933.30
HOME DEPOT INC CORP NOTES DTD 06/05/2017 1.800% 06/05/2020	437076BQ4	150,000.00	A	A2	05/24/17	06/05/17	149,913.00	1.82	645.00	149,977.50	149,741.85
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	174,947.42	174,766.55
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	24,995.81	24,979.58
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	39,988.46	39,998.40
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	39,988.46	39,998.40
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	224,935.06	224,991.00
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	24,999.08	25,024.43



Managed Account Detail of Securities Held

For the Month Ending **August 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											
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	24,999.08	25,024.43
APPLE INC CORP NOTES 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	49,982.90	50,143.00
APPLE INC CORP NOTES 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	49,982.90	50,143.00
APPLE INC CORP NOTES 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	99,965.81	100,286.00
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	149,994.50	150,146.55
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	50,317.10	50,279.95
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	74,954.45	75,144.08
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	299,817.82	300,576.30
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	24,994.75	25,042.55
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	24,994.75	25,042.55
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	74,984.26	75,127.65
IBM CORP CORP NOTES DTD 02/06/2018 2.650% 02/05/2021	44932HAG8	300,000.00	A	A2	02/01/18	02/06/18	299,853.00	2.67	574.17	299,928.47	302,863.20
NATIONAL RURAL UTIL COOP NOTE 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	24,985.58	25,347.75



Managed Account Detail of Securities Held

For the Month Ending **August 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											
NATIONAL RURAL UTIL COOP NOTE 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	24,985.58	25,347.75
NATIONAL RURAL UTIL COOP NOTE 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	24,943.07	25,347.75
NATIONAL RURAL UTIL COOP NOTE 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	24,943.07	25,347.75
NATIONAL RURAL UTIL COOP NOTE 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	124,927.88	126,738.75
NATIONAL RURAL UTIL COOP NOTE 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	174,601.49	177,434.25
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	299,187.20	303,907.80
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	49,989.01	50,866.55
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	39,996.21	40,118.16
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	39,996.21	40,118.16
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	50,379.04	50,424.00
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	50,379.04	50,424.00
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	199,981.06	200,590.80
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	302,301.70	302,544.00



Managed Account Detail of Securities Held

For the Month Ending **August 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 NOTE DTD 04/19/2016 2.625% 04/19/2021	06051GFW4	25,000.00	A-	A2	11/01/17	11/03/17	25,194.00	2.39	240.63	25,093.57	25,234.00
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	199,836.74	200,984.20
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	19,997.01	20,383.76
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	19,997.01	20,383.76
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	24,994.23	25,021.58
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	24,994.23	25,021.58
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	99,985.05	101,918.80
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	149,965.35	150,129.45
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	24,990.00	25,478.43
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	24,990.00	25,478.43
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	124,950.00	127,392.13
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	24,966.41	24,999.40
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	24,966.41	24,999.40



Managed Account Detail of Securities Held

For the Month Ending **August 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											
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	74,899.23	74,998.20
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	34,999.37	35,777.63
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	1,805.56	199,996.40	204,443.60
BANK OF AMERICA CORP (CALLABLE) DTD 09/18/2017 2.328% 10/01/2021	06051GGS2	35,000.00	A-	A2	09/13/17	09/18/17	35,000.00	2.33	339.50	35,000.00	35,057.82
BANK OF AMERICA CORP (CALLABLE) DTD 09/18/2017 2.328% 10/01/2021	06051GGS2	35,000.00	A-	A2	09/13/17	09/18/17	35,000.00	2.33	339.50	35,000.00	35,057.82
BANK OF AMERICA CORP (CALLABLE) DTD 09/18/2017 2.328% 10/01/2021	06051GGS2	200,000.00	A-	A2	09/13/17	09/18/17	200,000.00	2.33	1,940.00	200,000.00	200,330.40
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	49,889.32	50,949.30
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	274,391.25	280,221.15
BANK OF AMERICA CORP NOTES DTD 05/17/2018 3.499% 05/17/2022	06051GHH5	15,000.00	A-	A2	05/14/18	05/17/18	15,000.00	3.50	151.62	15,000.00	15,336.77
BANK OF AMERICA CORP NOTES DTD 05/17/2018 3.499% 05/17/2022	06051GHH5	15,000.00	A-	A2	05/14/18	05/17/18	15,000.00	3.50	151.62	15,000.00	15,336.77
BANK OF AMERICA CORP NOTES DTD 05/17/2018 3.499% 05/17/2022	06051GHH5	75,000.00	A-	A2	05/14/18	05/17/18	75,000.00	3.50	758.12	75,000.00	76,683.83
JPMORGAN CHASE & CO BONDS DTD 03/22/2019 3.207% 04/01/2023	46647PBB1	675,000.00	A-	A2	03/15/19	03/22/19	675,000.00	3.21	9,560.87	675,000.00	693,957.38
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	402,561.62	425,340.00
MORGAN STANLEY CORP NOTES DTD 04/28/2014 3.875% 04/29/2024	61746BDO6	400,000.00	BBB+	A3	07/19/19	07/23/19	422,916.00	2.59	5,252.78	422,442.02	429,166.00



Managed Account Detail of Securities Held

For the Month Ending **August 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											
AMERICAN HONDA FINANCE CORP NOTE DTD 06/27/2019 2.400% 06/27/2024	02665WCZ2	400,000.00	A	A2	07/11/19	07/15/19	398,016.00	2.51	1,706.67	398,065.09	407,025.20
GOLDMAN SACHS GROUP INC BONDS DTD 07/08/2014 3.850% 07/08/2024	38141EC23	400,000.00	BBB+	A3	07/08/19	07/11/19	418,632.00	2.84	2,267.22	418,146.10	426,457.60

Security Type Sub-Total		9,925,000.00					10,013,870.50	2.45	72,252.39	9,969,753.25	10,074,655.68
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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	100,408.00
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	100,408.00
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	577,346.00
UBS AG STAMFORD CT LT CD DTD 03/06/2018 2.900% 03/02/2020	90275DHG8	300,000.00	A-1	P-1	03/02/18	03/06/18	300,000.00	2.93	4,374.17	300,000.00	301,466.70
BANK OF NOVA SCOTIA HOUSTON CD DTD 06/07/2018 3.080% 06/05/2020	06417GU22	30,000.00	A-1	P-1	06/05/18	06/07/18	29,988.60	3.10	220.73	29,995.56	30,301.56
BANK OF NOVA SCOTIA HOUSTON CD DTD 06/07/2018 3.080% 06/05/2020	06417GU22	50,000.00	A-1	P-1	06/05/18	06/07/18	49,981.00	3.10	367.89	49,992.60	50,502.60
BANK OF NOVA SCOTIA HOUSTON CD DTD 06/07/2018 3.080% 06/05/2020	06417GU22	300,000.00	A-1	P-1	06/05/18	06/07/18	299,886.00	3.10	2,207.33	299,955.57	303,015.60
WESTPAC BANKING CORP NY CD DTD 08/07/2017 2.050% 08/03/2020	96121T4A3	100,000.00	A-1+	P-1	08/03/17	08/07/17	100,000.00	2.05	136.67	100,000.00	100,286.10
WESTPAC BANKING CORP NY CD DTD 08/07/2017 2.050% 08/03/2020	96121T4A3	100,000.00	A-1+	P-1	08/03/17	08/07/17	100,000.00	2.05	136.67	100,000.00	100,286.10
WESTPAC BANKING CORP NY CD DTD 08/07/2017 2.050% 08/03/2020	96121T4A3	540,000.00	A-1+	P-1	08/03/17	08/07/17	540,000.00	2.05	738.00	540,000.00	541,544.94
BANK OF MONTREAL CHICAGO CERT DEPOS DTD 08/03/2018 3.190% 08/03/2020	06370REU9	670,000.00	A-1	P-1	08/01/18	08/03/18	670,000.00	3.23	1,602.98	670,000.00	676,668.51



Managed Account Detail of Securities Held

For the Month Ending **August 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											
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	681.00	100,000.00	100,264.70
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	681.00	100,000.00	100,264.70
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	4,086.00	600,000.00	601,588.20
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	51,273.20
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	102,546.40
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	538,368.60
SKANDINAVISKA ENSKILDA BANKEN AB CERT DE DTD 09/03/2019 1.860% 08/26/2022	83050PDR7	400,000.00	A+	Aa2	08/29/19	09/03/19	400,000.00	1.83	0.00	400,000.00	399,086.89
Security Type Sub-Total		4,740,000.00					4,739,855.60	2.66	20,979.55	4,739,943.73	4,775,626.80
Asset-Backed Security											
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	299,998.07	305,776.20
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	274,973.21	279,472.22
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	374,953.73	383,509.31
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	324,988.69	331,311.53
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	299,945.66	305,413.59



Managed Account Detail of Securities Held

For the Month Ending **August 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
Asset-Backed Security											
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	349,962.64	356,935.85
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	349,997.55	359,215.99
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	269,973.83	274,858.60
COMET 2019-A2 A2 DTD 09/05/2019 1.720% 08/15/2024	14041NFU0	800,000.00	AAA	NR	08/28/19	09/05/19	799,798.56	1.73	0.00	799,798.56	800,000.00
Security Type Sub-Total		3,345,000.00					3,344,540.38	2.88	3,155.89	3,344,591.94	3,396,493.29
Managed Account Sub-Total		40,180,010.82					39,908,795.84	2.46	189,518.01	39,912,237.12	40,741,085.28
Money Market Mutual Fund											
CAMP Pool		79,535.19	AAAm	NR			79,535.19		0.00	79,535.19	79,535.19
Money Market Sub-Total		79,535.19					79,535.19		0.00	79,535.19	79,535.19
Securities Sub-Total		\$40,259,546.01					\$39,988,331.03	2.46%	\$189,518.01	\$39,991,772.31	\$40,820,620.47
Accrued Interest											\$189,518.01
Total Investments											\$41,010,138.48

Bolded items are forward settling trades.



Managed Account Fair Market Value & Analytics

For the Month Ending **August 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 12/31/2013 2.375% 12/31/2020	912828A83	10,000.00	MERRILL		100.89	10,089.06	(413.28)	(54.54)	1.30	1.30	1.69
US TREASURY NOTES DTD 12/31/2015 1.750% 12/31/2020	912828N48	15,000.00	MORGANST		100.07	15,010.55	(258.39)	(69.14)	1.31	1.31	1.70
US TREASURY NOTES DTD 10/31/2016 1.250% 10/31/2021	912828T67	95,000.00	MERRILL		99.44	94,469.33	1,669.92	662.55	2.12	2.12	1.51
US TREASURY NOTES DTD 12/31/2015 2.125% 12/31/2022	912828N30	450,000.00	MERRILL		102.26	460,177.65	23,712.81	20,548.32	3.20	3.20	1.43
US TREASURY NOTES DTD 12/31/2015 2.125% 12/31/2022	912828N30	800,000.00	MERRILL		102.26	818,093.60	45,374.85	40,227.68	3.20	3.20	1.43
US TREASURY NOTES DTD 12/31/2015 2.125% 12/31/2022	912828N30	1,200,000.00	MERRILL		102.26	1,227,140.40	56,859.15	51,801.22	3.20	3.20	1.43
US TREASURY NOTES DTD 12/31/2015 2.125% 12/31/2022	912828N30	3,175,000.00	MORGAN_S		102.26	3,246,808.98	122,162.50	114,909.45	3.20	3.20	1.43
US TREASURY NOTES DTD 12/31/2015 2.125% 12/31/2022	912828N30	4,350,000.00	MERRILL		102.26	4,448,383.95	161,085.12	151,320.10	3.20	3.20	1.43
US TREASURY N/B NOTES DTD 05/31/2016 1.625% 05/31/2023	912828R69	1,100,000.00	SOCGEN		100.73	1,107,992.60	37,941.82	35,110.83	3.61	3.61	1.43
US TREASURY N/B NOTES DTD 05/31/2016 1.625% 05/31/2023	912828R69	1,525,000.00	MORGAN_S		100.73	1,536,080.65	47,775.96	44,905.21	3.61	3.61	1.43
US TREASURY N/B NOTES DTD 05/31/2016 1.625% 05/31/2023	912828R69	2,000,000.00	MORGAN_S		100.73	2,014,532.00	87,110.13	79,064.04	3.61	3.61	1.43
US TREASURY N/B NOTES DTD 05/31/2016 1.625% 05/31/2023	912828R69	3,075,000.00	MORGAN_S		100.73	3,097,342.95	46,486.50	45,104.65	3.61	3.61	1.43
US TREASURY NOTES DTD 10/31/2016 1.625% 10/31/2023	912828T91	1,650,000.00	MERRILL		100.82	1,663,599.30	24,491.88	24,089.52	4.00	4.00	1.42
Security Type Sub-Total		19,445,000.00				19,739,721.02	653,998.97	607,619.89	3.42	3.42	1.43
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		99.77	49,882.75	2.75	(75.08)	1.01	1.01	1.79



Managed Account Fair Market Value & Analytics

For the Month Ending **August 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
Supra-National Agency Bond / Note											
INTL BANK OF RECONSTRUCTION AND DEV NOTE DTD 09/19/2017 1.561% 09/12/2020	45905UP32	125,000.00	HSBC		99.77	124,706.88	6.88	(187.69)	1.01	1.01	1.79
INTL BANK OF RECONSTRUCTION AND DEV NOTE DTD 09/19/2017 1.561% 09/12/2020	45905UP32	150,000.00	HSBC		99.77	149,648.25	8.25	(225.24)	1.01	1.01	1.79
INTERNATIONAL FINANCE CORPORATION NOTE DTD 03/16/2018 2.635% 03/09/2021	45950VLQ7	50,000.00	HSBC		100.93	50,465.75	503.25	485.35	1.47	1.47	2.01
INTERNATIONAL FINANCE CORPORATION NOTE DTD 03/16/2018 2.635% 03/09/2021	45950VLO7	50,000.00	HSBC		100.93	50,465.75	503.25	485.35	1.47	1.47	2.01
INTERNATIONAL FINANCE CORPORATION NOTE DTD 03/16/2018 2.635% 03/09/2021	45950VLQ7	300,000.00	HSBC		100.93	302,794.50	3,019.50	2,912.12	1.47	1.47	2.01
INTER-AMERICAN DEVELOPMENT BANK NOTE DTD 04/19/2018 2.625% 04/19/2021	4581X0DB1	60,000.00	CITIGRP		101.58	60,949.50	1,081.50	1,022.65	1.59	1.59	1.64
INTER-AMERICAN DEVELOPMENT BANK NOTE DTD 04/19/2018 2.625% 04/19/2021	4581X0DB1	60,000.00	CITIGRP		101.58	60,949.50	1,081.50	1,022.65	1.59	1.59	1.64
INTER-AMERICAN DEVELOPMENT BANK NOTE DTD 04/19/2018 2.625% 04/19/2021	4581X0DB1	350,000.00	CITIGRP		101.58	355,538.75	6,308.75	5,965.48	1.59	1.59	1.64
INTL BANK OF RECONSTRUCTION AND DEV NOTE DTD 07/25/2018 2.750% 07/23/2021	459058GH0	400,000.00	MORGAN_S		102.19	408,751.20	9,687.20	9,352.58	1.84	1.84	1.57
Security Type Sub-Total		1,595,000.00				1,614,152.83	22,202.83	20,758.17	1.51	1.51	1.75
Federal Agency Collateralized Mortgage Obligation											
FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	29,309.39	JPM_CHAS		101.96	29,882.60	(9.78)	225.63	1.51	1.06	1.51



Managed Account Fair Market Value & Analytics

For the Month Ending **August 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											
FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	29,309.39	JPM_CHAS		101.96	29,882.60	(9.78)	225.63	1.51	1.06	1.51
FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	146,546.91	JPM_CHAS		101.96	149,412.96	(48.90)	1,128.14	1.51	1.06	1.51
FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/25/2022	3137BM6P6	35,000.00	CITIGRP		103.16	36,104.99	806.94	918.35	2.66	1.52	0.90
FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/25/2022	3137BM6P6	35,000.00	CITIGRP		103.16	36,104.99	806.94	918.35	2.66	1.52	0.90
FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/25/2022	3137BM6P6	160,000.00	CITIGRP		103.16	165,051.36	3,688.86	4,198.16	2.66	1.52	0.90
FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023	3137FKK39	169,845.13	CSFB		101.80	172,909.51	3,064.90	3,064.89	1.60	1.95	2.18
Security Type Sub-Total		605,010.82				619,349.01	8,299.18	10,679.15	1.98	1.48	1.46
Federal Agency Bond / Note											
FHLB GLOBAL NOTE DTD 07/14/2016 1.125% 07/14/2021	3130A8QS5	125,000.00	TD SEC U		99.25	124,068.25	(171.63)	(641.88)	1.84	1.84	1.53
FHLB GLOBAL NOTE DTD 07/14/2016 1.125% 07/14/2021	3130A8QS5	400,000.00	TD SEC U		99.25	397,018.40	(549.20)	(2,054.02)	1.84	1.84	1.53
Security Type Sub-Total		525,000.00				521,086.65	(720.83)	(2,695.90)	1.84	1.84	1.53
Corporate Note											
GENERAL ELECTRIC CAP CORP NOTES DTD 01/08/2010 5.500% 01/08/2020	36962G4J0	250,000.00	GOLDMAN		100.88	252,194.50	(36,888.00)	(814.60)	0.35	0.35	2.94
CITIGROUP INC (CALLABLE) CORP NOTE DTD 01/10/2017 2.450% 01/10/2020	172967LF6	50,000.00	CITIGRP	12/10/19	100.07	50,036.30	56.30	38.76	0.29	0.28	2.22
CITIGROUP INC (CALLABLE) CORP NOTE DTD 01/10/2017 2.450% 01/10/2020	172967LF6	50,000.00	CITIGRP	12/10/19	100.07	50,036.30	56.30	38.76	0.29	0.28	2.22
CITIGROUP INC (CALLABLE) CORP NOTE DTD 01/10/2017 2.450% 01/10/2020	172967LF6	300,000.00	CITIGRP	12/10/19	100.07	300,217.80	337.80	232.57	0.29	0.28	2.22
WELLS FARGO & CO CORP BONDS DTD 02/02/2015 2.150% 01/30/2020	94974BGF1	75,000.00	1ST TENN		100.03	75,020.78	(267.22)	(5.03)	0.41	0.41	2.08



Managed Account Fair Market Value & Analytics

For the Month Ending **August 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											
WELLS FARGO & CO CORP BONDS DTD 02/02/2015 2.150% 01/30/2020	94974BGF1	375,000.00	JEFFERIE		100.03	375,103.88	(2,517.37)	(123.57)	0.41	0.41	2.08
MICROSOFT CORP NOTES DTD 02/06/2017 1.850% 02/06/2020	594918BV5	50,000.00	HSBC		99.93	49,963.85	(2.65)	(31.23)	0.43	0.43	2.00
MICROSOFT CORP NOTES DTD 02/06/2017 1.850% 02/06/2020	594918BV5	50,000.00	HSBC		99.93	49,963.85	(2.65)	(31.23)	0.43	0.43	2.00
MICROSOFT CORP NOTES DTD 02/06/2017 1.850% 02/06/2020	594918BV5	300,000.00	HSBC		99.93	299,783.10	(15.90)	(187.38)	0.43	0.43	2.00
AMERICAN EXPRESS CREDIT (CALLABLE) NOTE DTD 03/03/2017 2.200% 03/03/2020	0258M0EE5	30,000.00	MERRILL	02/01/20	100.05	30,014.16	45.36	19.56	0.43	0.41	2.11
AMERICAN EXPRESS CREDIT (CALLABLE) NOTE DTD 03/03/2017 2.200% 03/03/2020	0258M0EE5	30,000.00	MERRILL	02/01/20	100.05	30,014.16	45.36	19.56	0.43	0.41	2.11
AMERICAN EXPRESS CREDIT (CALLABLE) NOTE DTD 03/03/2017 2.200% 03/03/2020	0258M0EE5	180,000.00	MERRILL	02/01/20	100.05	180,084.96	272.16	117.39	0.43	0.41	2.11
WALT DISNEY COMPANY CORP NOTES DTD 03/06/2017 1.950% 03/04/2020	25468PDP8	25,000.00	CITIGRP		100.00	25,001.20	7.70	2.33	0.50	0.50	1.94
WALT DISNEY COMPANY CORP NOTES DTD 03/06/2017 1.950% 03/04/2020	25468PDP8	125,000.00	CITIGRP		100.00	125,006.00	38.50	11.66	0.50	0.50	1.94
TOYOTA MOTOR CORP NOTES DTD 03/12/2015 2.150% 03/12/2020	89236TCF0	200,000.00	HSBC		100.11	200,222.40	(1,553.60)	24.01	0.52	0.52	1.94
TOYOTA MOTOR CREDIT CORP DTD 04/17/2017 1.950% 04/17/2020	89236TDU6	75,000.00	MERRILL		99.91	74,934.30	(31.20)	(58.32)	0.62	0.62	2.09
TOYOTA MOTOR CREDIT CORP DTD 04/17/2017 1.950% 04/17/2020	89236TDU6	225,000.00	MERRILL		99.91	224,802.90	(93.60)	(174.95)	0.62	0.62	2.09
HOME DEPOT INC CORP NOTES DTD 06/05/2017 1.800% 06/05/2020	437076BQ4	25,000.00	JPM_CHAS		99.83	24,956.98	(28.52)	(39.27)	0.75	0.75	2.03
HOME DEPOT INC CORP NOTES DTD 06/05/2017 1.800% 06/05/2020	437076BO4	25,000.00	JPM_CHAS		99.83	24,956.98	(28.52)	(39.27)	0.75	0.75	2.03
WALT DISNEY COMPANY CORP NOTES DTD 06/06/2017 1.800% 06/05/2020	25468PDU7	25,000.00	DEUTSCHE		99.87	24,966.65	(4.35)	(25.84)	0.75	0.75	1.98



Managed Account Fair Market Value & Analytics

For the Month Ending **August 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											
WALT DISNEY COMPANY CORP NOTES DTD 06/06/2017 1.800% 06/05/2020	25468PDU7	50,000.00	DEUTSCHE		99.87	49,933.30	(8.70)	(51.68)	0.75	0.75	1.98
HOME DEPOT INC CORP NOTES DTD 06/05/2017 1.800% 06/05/2020	437076BQ4	150,000.00	JPM_CHAS		99.83	149,741.85	(171.15)	(235.65)	0.75	0.75	2.03
WALT DISNEY COMPANY CORP NOTES DTD 06/06/2017 1.800% 06/05/2020	25468PDU7	175,000.00	DEUTSCHE		99.87	174,766.55	(30.45)	(180.87)	0.75	0.75	1.98
JOHN DEERE CAPITAL CORP NOTES DTD 06/22/2017 1.950% 06/22/2020	24422ETS8	25,000.00	DEUTSCHE		99.92	24,979.58	(5.17)	(16.23)	0.80	0.80	2.05
CATERPILLAR FINL SERVICE NOTE DTD 09/07/2017 1.850% 09/04/2020	14913Q2A6	40,000.00	BARCLAYS		100.00	39,998.40	32.00	9.94	0.99	0.99	1.85
CATERPILLAR FINL SERVICE NOTE DTD 09/07/2017 1.850% 09/04/2020	14913Q2A6	40,000.00	BARCLAYS		100.00	39,998.40	32.00	9.94	0.99	0.99	1.85
CATERPILLAR FINL SERVICE NOTE DTD 09/07/2017 1.850% 09/04/2020	14913Q2A6	225,000.00	BARCLAYS		100.00	224,991.00	180.00	55.94	0.99	0.99	1.85
PACCAR FINANCIAL CORP NOTES DTD 11/13/2017 2.050% 11/13/2020	69371RN85	25,000.00	CITIGRP		100.10	25,024.43	26.68	25.35	1.17	1.17	1.97
PACCAR FINANCIAL CORP NOTES DTD 11/13/2017 2.050% 11/13/2020	69371RN85	25,000.00	CITIGRP		100.10	25,024.43	26.68	25.35	1.17	1.17	1.97
APPLE INC CORP NOTES DTD 11/13/2017 2.000% 11/13/2020	037833DJ6	50,000.00	JPM_CHAS		100.29	50,143.00	185.00	160.10	1.17	1.17	1.76
APPLE INC CORP NOTES DTD 11/13/2017 2.000% 11/13/2020	037833DJ6	50,000.00	JPM_CHAS		100.29	50,143.00	185.00	160.10	1.17	1.17	1.76
APPLE INC CORP NOTES DTD 11/13/2017 2.000% 11/13/2020	037833DJ6	100,000.00	JPM_CHAS		100.29	100,286.00	370.00	320.19	1.17	1.17	1.76
PACCAR FINANCIAL CORP NOTES DTD 11/13/2017 2.050% 11/13/2020	69371RN85	150,000.00	CITIGRP		100.10	150,146.55	160.05	152.05	1.17	1.17	1.97
WELLS FARGO & COMPANY NOTES DTD 12/07/2015 2.550% 12/07/2020	94974BGR5	50,000.00	UBS AG		100.56	50,279.95	(828.05)	(37.15)	1.24	1.24	2.10
WAL-MART STORES INC CORP NOTE DTD 10/20/2017 1.900% 12/15/2020	931142EA7	75,000.00	MORGAN_S		100.19	75,144.08	252.83	189.63	1.26	1.26	1.75
WAL-MART STORES INC CORP NOTE DTD 10/20/2017 1.900% 12/15/2020	931142EA7	300,000.00	MORGAN_S		100.19	300,576.30	1,011.30	758.48	1.26	1.26	1.75



Managed Account Fair Market Value & Analytics

For the Month Ending **August 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	100.17	25,042.55	54.05	47.80	1.34	1.31	2.03
BRANCH BANKING & TRUST (CALLABLE) NOTES DTD 10/26/2017 2.150% 02/01/2021	05531FAZ6	25,000.00	MORGAN_S	01/01/21	100.17	25,042.55	54.05	47.80	1.34	1.31	2.03
BRANCH BANKING & TRUST (CALLABLE) NOTES DTD 10/26/2017 2.150% 02/01/2021	05531FAZ6	75,000.00	MORGAN_S	01/01/21	100.17	75,127.65	162.15	143.39	1.34	1.31	2.03
IBM CORP CORP NOTES DTD 02/06/2018 2.650% 02/05/2021	44932HAG8	300,000.00	BNP_PARI		100.95	302,863.20	3,010.20	2,934.73	1.39	1.39	1.97
NATIONAL RURAL UTIL COOP NOTE DTD 02/26/2018 2.900% 03/15/2021	63743HER9	25,000.00	RBC		101.39	25,347.75	375.50	362.17	1.48	1.48	1.98
NATIONAL RURAL UTIL COOP NOTE DTD 02/26/2018 2.900% 03/15/2021	63743HER9	25,000.00	RBC		101.39	25,347.75	375.50	362.17	1.48	1.48	1.98
NATIONAL RURAL UTIL COOP NOTE DTD 02/26/2018 2.900% 03/15/2021	63743HER9	25,000.00	RBC		101.39	25,347.75	453.50	404.68	1.48	1.48	1.98
NATIONAL RURAL UTIL COOP NOTE DTD 02/26/2018 2.900% 03/15/2021	63743HER9	25,000.00	RBC		101.39	25,347.75	453.50	404.68	1.48	1.48	1.98
NATIONAL RURAL UTIL COOP NOTE DTD 02/26/2018 2.900% 03/15/2021	63743HER9	125,000.00	RBC		101.39	126,738.75	1,877.50	1,810.87	1.48	1.48	1.98
NATIONAL RURAL UTIL COOP NOTE DTD 02/26/2018 2.900% 03/15/2021	63743HER9	175,000.00	RBC		101.39	177,434.25	3,174.50	2,832.76	1.48	1.48	1.98
UNILEVER CAPITAL CORP NOTES DTD 03/22/2018 2.750% 03/22/2021	904764AZ0	300,000.00	CITIGRP		101.30	303,907.80	5,440.80	4,720.60	1.50	1.50	1.90
TOYOTA MOTOR CREDIT CORP NOTES DTD 04/13/2018 2.950% 04/13/2021	89236TEU5	50,000.00	JPM_CHAS		101.73	50,866.55	886.55	877.54	1.56	1.56	1.86
PEPSICO INC CORP (CALLABLE) NOTE DTD 10/10/2017 2.000% 04/15/2021	713448DX3	40,000.00	MERRILL	03/15/21	100.30	40,118.16	126.16	121.95	1.52	1.50	1.81
PEPSICO INC CORP (CALLABLE) NOTE DTD 10/10/2017 2.000% 04/15/2021	713448DX3	40,000.00	MERRILL	03/15/21	100.30	40,118.16	126.16	121.95	1.52	1.50	1.81
BANK OF NEW YORK MELLON CORP (CALLABLE) DTD 02/19/2016 2.500% 04/15/2021	06406FAA1	50,000.00	KEYBAN	03/15/21	100.85	50,424.00	(725.00)	44.96	1.51	1.49	1.97



Managed Account Fair Market Value & Analytics

For the Month Ending **August 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											
BANK OF NEW YORK MELLON CORP (CALLABLE) DTD 02/19/2016 2.500% 04/15/2021	06406FAA1	50,000.00	KEYBAN	03/15/21	100.85	50,424.00	(725.00)	44.96	1.51	1.49	1.97
PEPSICO INC CORP (CALLABLE) NOTE DTD 10/10/2017 2.000% 04/15/2021	713448DX3	200,000.00	MERRILL	03/15/21	100.30	200,590.80	630.80	609.74	1.52	1.50	1.81
BANK OF NEW YORK MELLON CORP (CALLABLE) DTD 02/19/2016 2.500% 04/15/2021	06406FAA1	300,000.00	KEYBAN	03/15/21	100.85	302,544.00	(4,434.00)	242.30	1.51	1.49	1.97
BANK OF AMERICA CORP NOTE DTD 04/19/2016 2.625% 04/19/2021	06051GFW4	25,000.00	MERRILL		100.94	25,234.00	40.00	140.43	1.58	1.58	2.04
AMERICAN EXPRESS CREDIT (CALLABLE) NOTES DTD 05/05/2016 2.250% 05/05/2021	0258M0EB1	200,000.00	KEYBAN	04/04/21	100.49	200,984.20	1,448.20	1,147.46	1.57	1.55	1.95
PACCAR FINANCIAL CORP DTD 05/10/2018 3.100% 05/10/2021	69371RP26	20,000.00	MERRILL		101.92	20,383.76	388.96	386.75	1.63	1.63	1.94
PACCAR FINANCIAL CORP DTD 05/10/2018 3.100% 05/10/2021	69371RP26	20,000.00	MERRILL		101.92	20,383.76	388.96	386.75	1.63	1.63	1.94
BRANCH BANKING & TRUST (CALLABLE) NOTE DTD 05/10/2016 2.050% 05/10/2021	05531FAV5	25,000.00	SCOTIA	04/09/21	100.09	25,021.58	38.08	27.35	1.59	1.56	2.00
BRANCH BANKING & TRUST (CALLABLE) NOTE DTD 05/10/2016 2.050% 05/10/2021	05531FAV5	25,000.00	SCOTIA	04/09/21	100.09	25,021.58	38.08	27.35	1.59	1.56	2.00
PACCAR FINANCIAL CORP DTD 05/10/2018 3.100% 05/10/2021	69371RP26	100,000.00	MERRILL		101.92	101,918.80	1,944.80	1,933.75	1.63	1.63	1.94
BRANCH BANKING & TRUST (CALLABLE) NOTE DTD 05/10/2016 2.050% 05/10/2021	05531FAV5	150,000.00	SCOTIA	04/09/21	100.09	150,129.45	228.45	164.10	1.59	1.56	2.00
HERSHEY COMPANY CORP NOTES DTD 05/10/2018 3.100% 05/15/2021	427866BA5	25,000.00	MERRILL		101.91	25,478.43	495.68	488.43	1.64	1.64	1.95
HERSHEY COMPANY CORP NOTES DTD 05/10/2018 3.100% 05/15/2021	427866BA5	25,000.00	MERRILL		101.91	25,478.43	495.68	488.43	1.64	1.64	1.95
HERSHEY COMPANY CORP NOTES DTD 05/10/2018 3.100% 05/15/2021	427866BA5	125,000.00	MERRILL		101.91	127,392.13	2,478.38	2,442.13	1.64	1.64	1.95



Managed Account Fair Market Value & Analytics

For the Month Ending **August 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											
STATE STREET CORP NOTES DTD 05/19/2016 1.950% 05/19/2021	857477AV5	25,000.00	GOLDMAN		100.00	24,999.40	93.90	32.99	1.67	1.67	1.95
STATE STREET CORP NOTES DTD 05/19/2016 1.950% 05/19/2021	857477AV5	25,000.00	GOLDMAN		100.00	24,999.40	93.90	32.99	1.67	1.67	1.95
STATE STREET CORP NOTES DTD 05/19/2016 1.950% 05/19/2021	857477AV5	75,000.00	GOLDMAN		100.00	74,998.20	281.70	98.97	1.67	1.67	1.95
CHARLES SCHWAB CORP NOTES DTD 05/22/2018 3.250% 05/21/2021	808513AW5	35,000.00	CSFB		102.22	35,777.63	778.68	778.26	1.66	1.66	1.93
CHARLES SCHWAB CORP NOTES DTD 05/22/2018 3.250% 05/21/2021	808513AW5	200,000.00	CSFB		102.22	204,443.60	4,449.60	4,447.20	1.66	1.66	1.93
BANK OF AMERICA CORP (CALLABLE) DTD 09/18/2017 2.328% 10/01/2021	06051GGS2	35,000.00	MERRILL	10/01/20	100.17	35,057.82	57.82	57.82	1.07	1.05	2.25
BANK OF AMERICA CORP (CALLABLE) DTD 09/18/2017 2.328% 10/01/2021	06051GGS2	35,000.00	MERRILL	10/01/20	100.17	35,057.82	57.82	57.82	1.07	1.05	2.25
BANK OF AMERICA CORP (CALLABLE) DTD 09/18/2017 2.328% 10/01/2021	06051GGS2	200,000.00	MERRILL	10/01/20	100.17	200,330.40	330.40	330.40	1.07	1.05	2.25
JOHN DEERE CAPITAL CORP NOTES DTD 01/06/2017 2.650% 01/06/2022	24422ETL3	50,000.00	MITSU		101.90	50,949.30	1,169.80	1,059.98	2.26	2.26	1.82
JOHN DEERE CAPITAL CORP NOTES DTD 01/06/2017 2.650% 01/06/2022	24422ETL3	275,000.00	MITSU		101.90	280,221.15	6,433.90	5,829.90	2.26	2.26	1.82
BANK OF AMERICA CORP NOTES DTD 05/17/2018 3.499% 05/17/2022	06051GHH5	15,000.00	MERRILL		102.25	15,336.77	336.77	336.77	2.55	2.55	2.63
BANK OF AMERICA CORP NOTES DTD 05/17/2018 3.499% 05/17/2022	06051GHH5	15,000.00	MERRILL		102.25	15,336.77	336.77	336.77	2.55	2.55	2.63
BANK OF AMERICA CORP NOTES DTD 05/17/2018 3.499% 05/17/2022	06051GHH5	75,000.00	MERRILL		102.25	76,683.83	1,683.83	1,683.83	2.55	2.55	2.63
JPMORGAN CHASE & CO BONDS DTD 03/22/2019 3.207% 04/01/2023	46647PBB1	675,000.00	JPM_CHAS		102.81	693,957.38	18,957.38	18,957.38	3.33	3.33	2.38
PNC BANK NA CORP NOTES DTD 01/23/2019 3.500% 01/23/2024	693475AV7	400,000.00	CITIGRP		106.34	425,340.00	22,492.00	22,778.38	4.07	4.07	1.99
MORGAN STANLEY CORP NOTES DTD 04/28/2014 3.875% 04/29/2024	61746BDO6	400,000.00	WELLS_FA		107.29	429,166.00	6,250.00	6,723.98	4.23	4.23	2.22
AMERICAN HONDA FINANCE CORP NOTE DTD 06/27/2019 2.400% 06/27/2024	02665WCZ2	400,000.00	WELLS_FA		101.76	407,025.20	9,009.20	8,960.11	4.52	4.52	2.02



Managed Account Fair Market Value & Analytics

For the Month Ending **August 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 GROUP INC BONDS DTD 07/08/2014 3.850% 07/08/2024	38141EC23	400,000.00	SUSQ		106.61	426,457.60	7,825.60	8,311.50	4.41	4.41	2.40
Security Type Sub-Total		9,925,000.00				10,074,655.68	60,785.18	104,902.43	1.80	1.80	2.06
Certificate of Deposit											
NORDEA BANK AB NY CD DTD 02/22/2018 2.720% 02/20/2020	65590ASN7	100,000.00	GOLDMAN		100.41	100,408.00	408.00	408.00	0.47	0.47	1.83
NORDEA BANK AB NY CD DTD 02/22/2018 2.720% 02/20/2020	65590ASN7	100,000.00	GOLDMAN		100.41	100,408.00	408.00	408.00	0.47	0.47	1.83
NORDEA BANK AB NY CD DTD 02/22/2018 2.720% 02/20/2020	65590ASN7	575,000.00	GOLDMAN		100.41	577,346.00	2,346.00	2,346.00	0.47	0.47	1.83
UBS AG STAMFORD CT LT CD DTD 03/06/2018 2.900% 03/02/2020	90275DHG8	300,000.00	UBS		100.49	301,466.70	1,466.70	1,466.70	0.50	0.50	1.94
BANK OF NOVA SCOTIA HOUSTON CD DTD 06/07/2018 3.080% 06/05/2020	06417GU22	30,000.00	GOLDMAN		101.01	30,301.56	312.96	306.00	0.75	0.75	1.74
BANK OF NOVA SCOTIA HOUSTON CD DTD 06/07/2018 3.080% 06/05/2020	06417GU22	50,000.00	GOLDMAN		101.01	50,502.60	521.60	510.00	0.75	0.75	1.74
BANK OF NOVA SCOTIA HOUSTON CD DTD 06/07/2018 3.080% 06/05/2020	06417GU22	300,000.00	GOLDMAN		101.01	303,015.60	3,129.60	3,060.03	0.75	0.75	1.74
WESTPAC BANKING CORP NY CD DTD 08/07/2017 2.050% 08/03/2020	96121T4A3	100,000.00	JPM_CHAS		100.29	100,286.10	286.10	286.10	0.92	0.92	1.66
WESTPAC BANKING CORP NY CD DTD 08/07/2017 2.050% 08/03/2020	96121T4A3	100,000.00	JPM_CHAS		100.29	100,286.10	286.10	286.10	0.92	0.92	1.66
WESTPAC BANKING CORP NY CD DTD 08/07/2017 2.050% 08/03/2020	96121T4A3	540,000.00	JPM_CHAS		100.29	541,544.94	1,544.94	1,544.94	0.92	0.92	1.66
BANK OF MONTREAL CHICAGO CERT DEPOS DTD 08/03/2018 3.190% 08/03/2020	06370REU9	670,000.00	BMO		101.00	676,668.51	6,668.51	6,668.51	0.92	0.92	2.10
SWEDBANK (NEW YORK) CERT DEPOS DTD 11/17/2017 2.270% 11/16/2020	87019U6D6	100,000.00	MERRILL		100.26	100,264.70	264.70	264.70	1.18	1.18	2.08
SWEDBANK (NEW YORK) CERT DEPOS DTD 11/17/2017 2.270% 11/16/2020	87019U6D6	100,000.00	MERRILL		100.26	100,264.70	264.70	264.70	1.18	1.18	2.08



Managed Account Fair Market Value & Analytics

For the Month Ending **August 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											
SWEDBANK (NEW YORK) CERT DEPOS DTD 11/17/2017 2.270% 11/16/2020	87019U6D6	600,000.00	MERRILL		100.26	601,588.20	1,588.20	1,588.20	1.18	1.18	2.08
ROYAL BANK OF CANADA NY CD DTD 06/08/2018 3.240% 06/07/2021	78012UEE1	50,000.00	RBC		102.55	51,273.20	1,273.20	1,273.20	1.71	1.71	1.77
ROYAL BANK OF CANADA NY CD DTD 06/08/2018 3.240% 06/07/2021	78012UEE1	100,000.00	RBC		102.55	102,546.40	2,546.40	2,546.40	1.71	1.71	1.77
ROYAL BANK OF CANADA NY CD DTD 06/08/2018 3.240% 06/07/2021	78012UEE1	525,000.00	RBC		102.55	538,368.60	13,368.60	13,368.60	1.71	1.71	1.77
SKANDINAVISKA ENSKILDA BANKEN AB CERT DE DTD 09/03/2019 1.860% 08/26/2022	83050PDR7	400,000.00	BARCLAYS		99.77	399,086.89	(913.11)	(913.11)	2.96	2.96	1.90
Security Type Sub-Total		4,740,000.00				4,775,626.80	35,771.20	35,683.07	1.13	1.13	1.88
Asset-Backed Security											
BMWLT 2018-1 A4 DTD 10/17/2018 3.360% 03/20/2022	05586CAD6	300,000.00	SOCGEN		101.93	305,776.20	5,778.87	5,778.13	1.42	1.29	1.88
GMALT 2018-3 A4 DTD 09/26/2018 3.300% 07/20/2022	36256GAE9	275,000.00	RBC		101.63	279,472.22	4,507.25	4,499.01	1.22	1.45	2.19
HAROT 2018-4 A3 DTD 11/28/2018 3.160% 01/15/2023	43815AAC6	375,000.00	JPM_CHAS		102.27	383,509.31	8,565.37	8,555.58	1.61	1.69	1.82
VALET 2018-2 A3 DTD 11/21/2018 3.250% 04/20/2023	92869BAD4	325,000.00	CITIGRP		101.94	331,311.53	6,325.18	6,322.84	1.48	1.82	2.19
GMCAR 2018-3 A3 DTD 07/18/2018 3.020% 05/16/2023	36255JAD6	300,000.00	JPM_CHAS		101.80	305,413.59	5,483.55	5,467.93	1.42	1.85	2.05
CARMAX AUTO OWNER TRUST DTD 07/25/2018 3.130% 06/15/2023	14313FAD1	350,000.00	BARCLAYS		101.98	356,935.85	6,983.55	6,973.21	1.44	1.89	2.09
CARMAX AUTO OWNER TRUST DTD 10/24/2018 3.360% 09/15/2023	14315EAC4	350,000.00	MERRILL		102.63	359,215.99	9,219.21	9,218.44	1.67	2.01	2.06
GMCAR 2019-1 A3 DTD 01/16/2019 2.970% 11/16/2023	36256XAD4	270,000.00	RBC		101.80	274,858.60	4,888.49	4,884.77	1.53	2.09	2.11



Managed Account Fair Market Value & Analytics

For the Month Ending **August 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
Asset-Backed Security											
COMET 2019-A2 A2 DTD 09/05/2019 1.720% 08/15/2024	14041NFU0	800,000.00	RBC		100.00	800,000.00	201.44	201.44	2.85	2.50	1.72
Security Type Sub-Total		3,345,000.00				3,396,493.29	51,952.91	51,901.35	1.81	1.94	1.97
Managed Account Sub-Total		40,180,010.82				40,741,085.28	832,289.44	828,848.16	2.50	2.50	1.70
Money Market Mutual Fund											
CAMP Pool		79,535.19			1.00	79,535.19	0.00	0.00	0.00	0.00	
Money Market Sub-Total		79,535.19				79,535.19	0.00	0.00	0.00	0.00	
Securities Sub-Total		\$40,259,546.01				\$40,820,620.47	\$832,289.44	\$828,848.16	2.50	2.50	1.70%
Accrued Interest						\$189,518.01					
Total Investments						\$41,010,138.48					

Bolded items are forward settling trades.



Managed Account Security Transactions & Interest

For the Month Ending **August 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	
BUY										
08/28/19	09/05/19	COMET 2019-A2 A2 DTD 09/05/2019 1.720% 08/15/2024	14041NFU0	800,000.00	(799,798.56)	0.00	(799,798.56)			
08/29/19	09/03/19	SKANDINAVISKA ENSKILDA BANKEN AB CERT DE DTD 09/03/2019 1.860% 08/26/2022	83050PDR7	400,000.00	(400,000.00)	0.00	(400,000.00)			
Transaction Type Sub-Total				1,200,000.00	(1,199,798.56)	0.00	(1,199,798.56)			
INTEREST										
08/01/19	08/01/19	BRANCH BANKING & TRUST (CALLABLE) NOTES DTD 10/26/2017 2.150% 02/01/2021	05531FAZ6	25,000.00	0.00	268.75	268.75			
08/01/19	08/01/19	BRANCH BANKING & TRUST (CALLABLE) NOTES DTD 10/26/2017 2.150% 02/01/2021	05531FAZ6	25,000.00	0.00	268.75	268.75			
08/01/19	08/01/19	BRANCH BANKING & TRUST (CALLABLE) NOTES DTD 10/26/2017 2.150% 02/01/2021	05531FAZ6	75,000.00	0.00	806.25	806.25			
08/01/19	08/25/19	FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/25/2022	3137BM6P6	160,000.00	0.00	411.99	411.99			
08/01/19	08/25/19	FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/25/2022	3137BM6P6	35,000.00	0.00	90.13	90.13			
08/01/19	08/25/19	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	147,583.91	0.00	441.54	441.54			
08/01/19	08/25/19	FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/25/2022	3137BM6P6	35,000.00	0.00	90.13	90.13			
08/01/19	08/25/19	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	29,516.78	0.00	88.31	88.31			
08/01/19	08/25/19	FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023	3137FKK39	170,120.26	0.00	454.08	454.08			
08/01/19	08/25/19	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	29,516.78	0.00	88.31	88.31			



Managed Account Security Transactions & Interest

For the Month Ending **August 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										
08/05/19	08/05/19	BANK OF MONTREAL CHICAGO CERT DEPOS DTD 08/03/2018 3.190% 08/03/2020	06370REU9	670,000.00	0.00	21,788.59	21,788.59			
08/05/19	08/05/19	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			
08/06/19	08/06/19	MICROSOFT CORP NOTES DTD 02/06/2017 1.850% 02/06/2020	594918BV5	300,000.00	0.00	2,775.00	2,775.00			
08/06/19	08/06/19	MICROSOFT CORP NOTES DTD 02/06/2017 1.850% 02/06/2020	594918BV5	50,000.00	0.00	462.50	462.50			
08/06/19	08/06/19	MICROSOFT CORP NOTES DTD 02/06/2017 1.850% 02/06/2020	594918BV5	50,000.00	0.00	462.50	462.50			
08/07/19	08/07/19	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			
08/07/19	08/07/19	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			
08/07/19	08/07/19	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			
08/15/19	08/15/19	CARMAX AUTO OWNER TRUST DTD 07/25/2018 3.130% 06/15/2023	14313FAD1	350,000.00	0.00	912.92	912.92			
08/15/19	08/15/19	HAROT 2018-4 A3 DTD 11/28/2018 3.160% 01/15/2023	43815AAC6	375,000.00	0.00	987.50	987.50			
08/15/19	08/15/19	CARMAX AUTO OWNER TRUST DTD 10/24/2018 3.360% 09/15/2023	14315EAC4	350,000.00	0.00	980.00	980.00			
08/16/19	08/16/19	GMCAR 2019-1 A3 DTD 01/16/2019 2.970% 11/16/2023	36256XAD4	270,000.00	0.00	668.25	668.25			
08/16/19	08/16/19	GMCAR 2018-3 A3 DTD 07/18/2018 3.020% 05/16/2023	36255JAD6	300,000.00	0.00	755.00	755.00			
08/17/19	08/17/19	FNMA NOTES DTD 08/19/2016 1.250% 08/17/2021	3135G0N82	140,000.00	0.00	875.00	875.00			
08/17/19	08/17/19	FNMA NOTES DTD 08/19/2016 1.250% 08/17/2021	3135G0N82	460,000.00	0.00	2,875.00	2,875.00			
08/17/19	08/17/19	FNMA NOTES DTD 08/19/2016 1.250% 08/17/2021	3135G0N82	80,000.00	0.00	500.00	500.00			



Managed Account Security Transactions & Interest

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

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L	Realized G/L	Sale
Trade	Settle							Cost	Amort Cost	Method
INTEREST										
08/17/19	08/17/19	FNMA NOTES DTD 08/19/2016 1.250% 08/17/2021	3135G0N82	25,000.00	0.00	156.25	156.25			
08/20/19	08/20/19	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			
08/20/19	08/20/19	GMALT 2018-3 A4 DTD 09/26/2018 3.300% 07/20/2022	36256GAE9	275,000.00	0.00	756.25	756.25			
08/20/19	08/20/19	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			
08/20/19	08/20/19	BMWLT 2018-1 A4 DTD 10/17/2018 3.360% 03/20/2022	05586CAD6	300,000.00	0.00	840.00	840.00			
08/20/19	08/20/19	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			
08/20/19	08/20/19	VALET 2018-2 A3 DTD 11/21/2018 3.250% 04/20/2023	92869BAD4	325,000.00	0.00	880.21	880.21			
Transaction Type Sub-Total				6,866,737.73	0.00	61,783.21	61,783.21			
PAYDOWNS										
08/01/19	08/25/19	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	207.39	207.39	0.00	207.39	(4.13)	0.00	
08/01/19	08/25/19	FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023	3137FKK39	275.13	275.13	0.00	275.13	0.00	0.00	
08/01/19	08/25/19	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	207.39	207.39	0.00	207.39	(4.13)	0.00	
08/01/19	08/25/19	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	1,037.00	1,037.00	0.00	1,037.00	(20.63)	0.00	
Transaction Type Sub-Total				1,726.91	1,726.91	0.00	1,726.91	(28.89)	0.00	
SELL										
08/28/19	09/05/19	US TREASURY NOTES DTD 05/02/2016 1.375% 04/30/2021	912828Q78	50,000.00	49,837.89	239.13	50,077.02	835.94	236.11	FIFO



Managed Account Security Transactions & Interest

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

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Transaction Type					Principal	Accrued		Realized G/L	Realized G/L	Sale
Trade	Settle	Security Description	CUSIP	Par	Proceeds	Interest	Total	Cost	Amort Cost	Method
SELL										
08/28/19	09/05/19	FNMA NOTES DTD 08/19/2016 1.250% 08/17/2021	3135G0N82	80,000.00	79,550.40	50.00	79,600.40	(125.60)	(320.54)	FIFO
08/28/19	09/05/19	FNMA NOTES DTD 08/19/2016 1.250% 08/17/2021	3135G0N82	460,000.00	457,414.80	287.50	457,702.30	(722.20)	(1,843.08)	FIFO
08/28/19	09/05/19	FNMA NOTES DTD 08/19/2016 1.250% 08/17/2021	3135G0N82	140,000.00	139,213.20	87.50	139,300.70	(307.86)	(596.05)	FIFO
08/28/19	09/05/19	FNMA NOTES DTD 08/19/2016 1.250% 08/17/2021	3135G0N82	25,000.00	24,859.50	15.63	24,875.13	(54.98)	(106.44)	FIFO
08/29/19	09/03/19	US TREASURY NOTES DTD 10/31/2016 1.250% 10/31/2021	912828T67	235,000.00	233,751.56	1,005.78	234,757.34	4,195.12	1,695.95	FIFO
08/29/19	09/03/19	US TREASURY NOTES DTD 10/31/2016 1.250% 10/31/2021	912828T67	130,000.00	129,309.38	556.39	129,865.77	2,320.71	938.19	FIFO
08/29/19	09/03/19	US TREASURY NOTES DTD 10/31/2016 1.250% 10/31/2021	912828T67	35,000.00	34,814.06	149.79	34,963.85	624.80	252.59	FIFO
Transaction Type Sub-Total				1,155,000.00	1,148,750.79	2,391.72	1,151,142.51	6,765.93	256.73	
Managed Account Sub-Total					(49,320.86)	64,174.93	14,854.07	6,737.04	256.73	
Total Security Transactions						(\$49,320.86)	\$64,174.93	\$14,854.07	\$6,737.04	\$256.73

Bolded items are forward settling trades.



Account Statement

For the Month Ending **August 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					19,216.57
08/01/19	08/01/19	Purchase - Interest 05531FAZ6	1.00	268.75	19,485.32
08/01/19	08/01/19	Purchase - Interest 05531FAZ6	1.00	268.75	19,754.07
08/01/19	08/01/19	Purchase - Interest 05531FAZ6	1.00	806.25	20,560.32
08/05/19	08/05/19	Purchase - Interest 06370REU9	1.00	21,788.59	42,348.91
08/05/19	08/05/19	Purchase - Interest 44932HAG8	1.00	3,975.00	46,323.91
08/06/19	08/06/19	Purchase - Interest 594918BV5	1.00	462.50	46,786.41
08/06/19	08/06/19	Purchase - Interest 594918BV5	1.00	462.50	47,248.91
08/06/19	08/06/19	Purchase - Interest 594918BV5	1.00	2,775.00	50,023.91
08/07/19	08/07/19	Purchase - Interest 96121T4A3	1.00	5,535.00	55,558.91
08/07/19	08/07/19	Purchase - Interest 96121T4A3	1.00	1,025.00	56,583.91
08/07/19	08/07/19	Purchase - Interest 96121T4A3	1.00	1,025.00	57,608.91
08/15/19	08/15/19	Purchase - Interest 14313FAD1	1.00	912.92	58,521.83
08/15/19	08/15/19	Purchase - Interest 14315EAC4	1.00	980.00	59,501.83
08/15/19	08/15/19	Purchase - Interest 43815AAC6	1.00	987.50	60,489.33
08/16/19	08/16/19	Purchase - Interest 36255JAD6	1.00	755.00	61,244.33
08/16/19	08/16/19	Purchase - Interest 36256XAD4	1.00	668.25	61,912.58
08/19/19	08/19/19	Purchase - Interest 3135G0N82	1.00	500.00	62,412.58
08/19/19	08/19/19	Purchase - Interest 3135G0N82	1.00	875.00	63,287.58
08/19/19	08/19/19	Purchase - Interest 3135G0N82	1.00	156.25	63,443.83
08/19/19	08/19/19	Purchase - Interest 3135G0N82	1.00	2,875.00	66,318.83
08/20/19	08/20/19	Purchase - Interest 65590ASN7	1.00	7,820.00	74,138.83



Account Statement

For the Month Ending **August 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					
08/20/19	08/20/19	Purchase - Interest 65590ASN7	1.00	1,360.00	75,498.83
08/20/19	08/20/19	Purchase - Interest 65590ASN7	1.00	1,360.00	76,858.83
08/20/19	08/20/19	Purchase - Interest 05586CAD6	1.00	840.00	77,698.83
08/20/19	08/20/19	Purchase - Interest 36256GAE9	1.00	756.25	78,455.08
08/20/19	08/20/19	Purchase - Interest 92869BAD4	1.00	880.21	79,335.29
08/23/19	08/23/19	IP Fees July 2019	1.00	(3,139.42)	76,195.87
08/23/19	08/23/19	U.S. Bank Fees June 2019	1.00	(170.27)	76,025.60
08/26/19	08/26/19	Purchase - Interest 3136B1XP4	1.00	441.54	76,467.14
08/26/19	08/26/19	Purchase - Interest 3136B1XP4	1.00	88.31	76,555.45
08/26/19	08/26/19	Purchase - Interest 3136B1XP4	1.00	88.31	76,643.76
08/26/19	08/26/19	Purchase - Interest 3137BM6P6	1.00	411.99	77,055.75
08/26/19	08/26/19	Purchase - Interest 3137BM6P6	1.00	90.13	77,145.88
08/26/19	08/26/19	Purchase - Interest 3137BM6P6	1.00	90.13	77,236.01
08/26/19	08/26/19	Purchase - Interest 3137FKK39	1.00	454.08	77,690.09
08/26/19	08/26/19	Purchase - Principal 3137FKK39	1.00	275.13	77,965.22
08/26/19	08/26/19	Purchase - Principal 3136B1XP4	1.00	1,037.00	79,002.22
08/26/19	08/26/19	Purchase - Principal 3136B1XP4	1.00	207.39	79,209.61
08/26/19	08/26/19	Purchase - Principal 3136B1XP4	1.00	207.39	79,417.00
08/30/19	09/03/19	Accrual Income Div Reinvestment - Distributions	1.00	118.19	79,535.19



Account Statement

For the Month Ending **August 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					79,535.19
	Month of August	Fiscal YTD January-August			
Opening Balance	19,216.57	50,802.73	Closing Balance	79,535.19	
Purchases	63,628.31	19,675,180.85	Average Monthly Balance	61,123.46	
Redemptions (Excl. Checks)	(3,309.69)	(19,646,448.39)	Monthly Distribution Yield	2.28%	
Check Disbursements	0.00	0.00			
Closing Balance	79,535.19	79,535.19			
Cash Dividends and Income	118.19	2,034.07			