



CITY OF LAKE ELSINORE
INVESTMENT REPORT

CITY OF LAKE ELSINORE
INVESTMENT REPORT OF POOLED CASH AND INVESTMENTS
AS OF JANUARY 31, 2020

CASH ACCOUNTS	BANK BALANCE	DEPOSITS IN TRANSIT	OUTSTANDING CHECKS	BOOK BALANCE
Bank Accounts:				
General Checking Account	\$ 3,473,982	\$ 62,044	\$ (1,794,020)	\$ 1,742,007
Cash On Hand:				
Cashier Drawers #1 & #2	-	-	-	300
City of Lake Elsinore Petty Cash Fund	-	-	-	1,000
Total Cash Accounts	3,473,982	62,044	(1,794,020)	1,743,307
INVESTMENTS				
Local Agency Investment Fund	26,918,751	-	-	26,918,751
CAMP Investments:				
CAMP Pool Account	349,140	-	-	349,140
U.S. Treasury Bond / Note	14,273,321	-	-	14,273,321
Supra-National Agency Bond / Note	723,920	-	-	723,920
Municipal Bond / Note	100,000	-	-	100,000
Federal Agency Collateralized Mortgage Obligation	666,926	-	-	666,926
Corporate Notes	6,446,945	-	-	6,446,945
Negotiable Certificate of Deposit	4,739,856	-	-	4,739,856
Asset-Backed Security / Collateralized Mortgage	3,344,540	-	-	3,344,540
Sub-total Investments	57,563,399	-	-	57,563,399
Market Value Adjustment:				
Unrealized Gain/(Loss) at 12/31/2019	353,339	-	-	353,339
Total Investments	57,916,738	-	-	57,916,738
Total Pooled Cash and Investments	\$ 61,390,720	\$ 62,044	\$ (1,794,020)	\$ 59,660,045
TOTAL POOLED CASH AND INVESTMENTS				\$ 59,660,045

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

February 11, 2020
Date

CITY OF LAKE ELSINORE
POOLED CASH AND INVESTMENTS BY FUND
AS OF JANUARY 31, 2020

<u>FUND NO</u>	<u>FUND NAME</u>	<u>AMOUNT</u>
100	General	\$ 4,538,752
106	Affordable Housing In Lieu	1,536,576
107	Developer Agreement Revenue	9,247
108	Misc. Grant	616,235
110	State Gas Tax	415,335
112	Measure A	1,658,105
114	SB1186 CASP Education Program	21,334
115	Traffic Safety	14,674
118	Lake Side Facility DIF	21,149
119	Animal Shelter DIF	10,717
121	T.R.I.P.-2014A	146
135	Lighting & Landscape Maintenance - Dist. No. 1	977,359
140	Geothermal	11,574
155	CSA152 -- N.P.D.E.S.	23,695
160	PEG Grant	25,127
202	La Strada RBBB	93,441
203	E.L.S.P. - S.T.I.F.	2,644,847
205	Traffic Impact Fee	3,103,006
211	Storm Drain C.I.P.	603,135
220	Street Lighting C.I.P.	216
221	Quimby Park C.I.P.	312,352
231	Library C.I.P.	1,239,820
232	City Fire Protection	119,807
300	Insurance Service	1,333,520
305	Information Systems Service	491,783
310	Support Service	15,836
320	Facilities Service	707,435
331	CFD 2006-1CC Summerly Improvement Area CC	100,894
332	CFD 2006-1 Improvement Area B, Summerly	132,466
333	CFD 2015-3 Terracina	721
334	CFD 2015-5 Trieste - Far West Industries	91,123
335	CFD 2003-2E Canyon Hills Improvement Area E	88,820
336	CFD 2006-1FF Summerly Improvement Area FF	110,454
337	CFD 2016-2 Canyon Hills	532,379
338	CFD 2006-1 IA-JJ Summerly Improvement Area	173,057
340	CFD 2006-1 IA-EE Summerly Improvement Area	150,406
345	CFD 2003-2 Improvement Area D, Canyon Hills	909,526
346	CFD 2014-1 Southshore	67,413
347	CFD 2006-1 Improvement Area A, Summerly	133,165
350	CFD 98-1 Summerhill	594,592
351	CFD 2006-1 IA-II Summerly Improvement	7,811
354	CFD 90-2 Tuscany Hills	718,753

CITY OF LAKE ELSINORE
POOLED CASH AND INVESTMENTS BY FUND
AS OF JANUARY 31, 2020

<u>FUND NO</u>	<u>FUND NAME</u>	<u>AMOUNT</u>
357	CFD 2003-2 Canyon Hills Improvement Area	487,719
366	CFD 2005-6 City Center Townhomes	143,260
368	CFD 2006-2 Viscaya	250,410
369	CFD 2004-3 Area 1 Rosetta Canyon Improvement Area	854,631
370	CFD 2006-1 IA-HH Summerly Improvement	65,902
371	CFD 2005-1 Serenity	361,420
372	CFD 2005-2 Alberhill Ranch Improvement Area	807,835
374	CFD 2005-4 Lakeview Villas	12,079
375	CFD 2006-4 Clurman	16,518
376	CFD 2006-3 La Strada	8,528
377	CFD 2006-6 Tessara	17,140
378	CFD 2006-8 Running Deer Estates	13,057
384	CFD 2003-2 Area B Canyon Hills Improvement Area	948,118
385	CFD 2004-3 Area 2 Rosetta Canyon Improvement Area	931,580
386	CFD 2007-4 Mekenna Court	107,660
387	CFD 2007-5 Red Kite	70,440
388	CFD 2007-6 Holiday Inn Express	4,019
389	CFD 88-3 (2008A) West Lake Elsinore Series A	1,334,241
390	CFD 2003-2 Area C Canyon Hills Improvement Area	405,798
392	CFD 95-1 City Center	96,316
393	AD 93-1 Cottonwood Hills	823,194
394	CFD 2005-5 (2012A) Wasson Canyon	150,174
395	CFD 2018-1 Wasson Canyon II Improvement Area	2,292
396	CFD 2018-2 Nichols Ranch Improvement Area	31,743
500	Capital Improvement Plan	6,863,027
510	Successor To RDA Area I, II, & III	8,008,915
540	Successor To RDA Diamond Stadium	2,226,896
603	Endowment Trust - Carl Graves	55,712
604	Endowment Trust - Korn Memorial	33,325
605	Public Improvement Trust	495,206
606	Mobile Source Air Pollution Reduction	355,221
608	Trust Deposit & Pre Paid Expense	2,308,095
617	Successor Agency Housing	5,116,328
620	Cost Recovery System	1,499,148
631	Lake Destratification Equipment Replacement	397,292
	Total Pooled Cash & Investments	\$ 59,660,045

**CITY OF LAKE ELSINORE
SUMMARY OF POLICY LIMITATIONS
FOR THE MONTH ENDING JANUARY 31, 2020**

<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	24.80%	Unlimited
Current Balance		\$ 14,273,321
Supra-National Agency Bond / Note	1.26%	30%
Current Balance		\$ 723,920
Municipal Bond / Note	0.17%	Unlimited
Current Balance		\$ 100,000
Federal Agency Collateralized Mortgage Obligation	1.16%	40.00%
Current Balance		\$ 666,926
Federal Agency Bond / Note	0.00%	*
Current Balance		\$ -
Negotiable Certificates of Deposit	8.23%	30.00%
Current Balance		\$ 4,739,856
Corporate Note	11.20%	30.00%
Current Balance		\$ 6,446,945
Asset-Backed Security / Collateralized Mortgage	6%	20%
Current Balance		\$ 3,344,540
Repurchase Agreements	0.00%	Unlimited
Reverse Repurchase Agreements	0.00%	10.00%
LAIF (Local Agency Investment Fund)	46.76%	* \$65 Million
Current Balance		\$ 26,918,751
CAMP - Pooled Sweep Account	0.61%	Unlimited
Current Balance		\$ 349,140
TOTAL	100.00%	\$ 57,563,399

Note:

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

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



Local Agency Investment Fund

CITY OF LAKE ELSINORE
LOCAL AGENCY INVESTMENT FUND
TRANSACTION SUMMARY
FOR THE MONTH ENDING JANUARY 31, 2020

<u>Yield</u>	<u>Purchase Date</u>	<u>Maturity Rate</u>
1.967%	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>1,403,655</u>	\$ <u>25,515,096</u>	\$ <u>26,918,751</u>

Note:

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

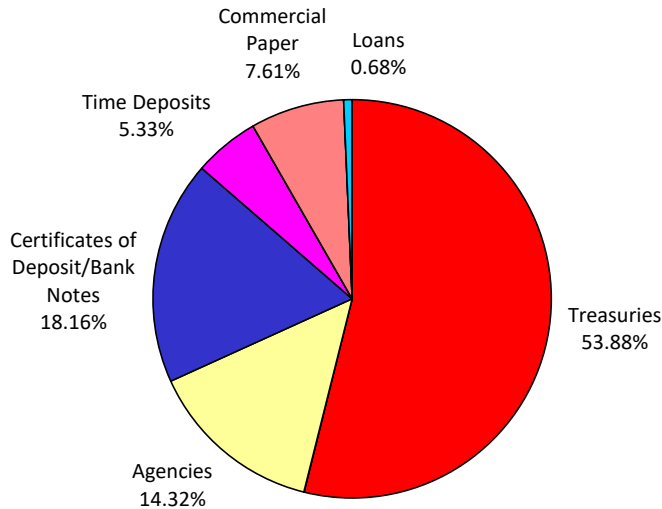
LAIF accounts are subject to a \$65 million cap per agency.



PMIA/LAIF Performance Report as of 02/05/2020



Pooled Money Investment Account Portfolio Composition ⁽¹⁾ 12/31/19 \$88.9 billion



Percentages may not total 100% due to rounding

PMIA Average Monthly Effective Yields ⁽¹⁾

Jan 2020	1.967
Dec 2019	2.043
Nov 2019	2.103

LAIF Quarterly Performance Quarter Ended 12/31/19

Apportionment Rate ⁽²⁾ :	2.29
Earnings Ratio ⁽²⁾ :	0.0000625008577897
Fair Value Factor ⁽¹⁾ :	1.001770298
Daily ⁽¹⁾ :	2.02%
Quarter to Date ⁽¹⁾ :	2.11%
Average Life ⁽¹⁾ :	226

PMIA Daily Rates ⁽¹⁾

Date	Daily Yield*	Quarter to Date Yield	Average Maturity (in days)
01/06/20	2.00	2.00	226
01/07/20	1.99	2.00	224
01/08/20	1.99	2.00	224
01/09/20	1.99	2.00	224
01/10/20	1.98	2.00	223
01/11/20	1.98	2.00	223
01/12/20	1.98	2.00	223
01/13/20	1.98	1.99	220
01/14/20	1.97	1.99	221
01/15/20	1.96	1.99	228
01/16/20	1.95	1.99	226
01/17/20	1.95	1.99	224
01/18/20	1.95	1.98	224
01/19/20	1.95	1.98	224
01/20/20	1.95	1.98	224
01/21/20	1.95	1.98	219
01/22/20	1.95	1.98	218
01/23/20	1.94	1.98	216
01/24/20	1.94	1.98	218
01/25/20	1.94	1.97	218
01/26/20	1.94	1.97	218
01/27/20	1.94	1.97	216
01/28/20	1.94	1.97	215
01/29/20	1.94	1.97	216
01/30/20	1.93	1.97	215
01/31/20	1.93	1.97	215
02/01/20	1.93	1.97	215
02/02/20	1.93	1.96	215
02/03/20	1.92	1.96	213
02/04/20	1.92	1.96	211
02/05/20	1.92	1.96	212

*Daily yield does not reflect capital gains or losses

[View Prior Month Daily Rates](#)

Notes: The apportionment rate includes interest earned on the CalPERS Supplemental Pension Payment pursuant to Government Code 20825 (c)(1) and interest earned on the Wildfire Fund loan pursuant to Public Utility Code 3288 (a).

Source:

(1) State of California, Office of the Treasurer

(2) State of California, Office of the Controller



CAMP

Investment Portfolio



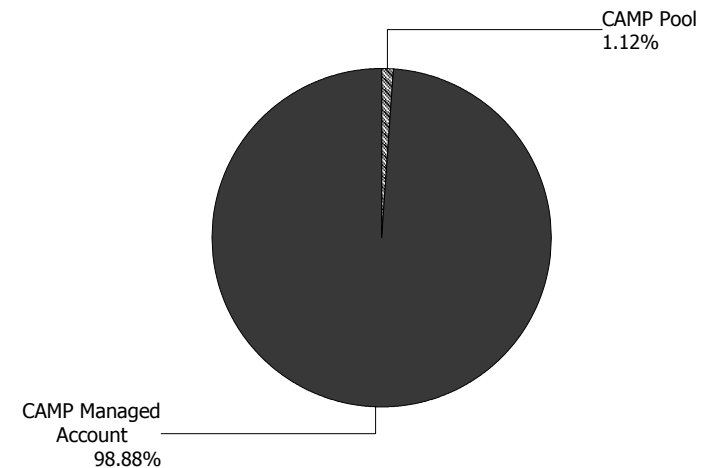
Account Statement - Transaction Summary

For the Month Ending **January 31, 2020**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

CAMP Pool	
Opening Market Value	109,033.70
Purchases	3,185,582.62
Redemptions	(2,945,476.75)
Unsettled Trades	0.00
Change in Value	0.00
Closing Market Value	\$349,139.57
Cash Dividends and Income	428.11
CAMP Managed Account	
Opening Market Value	30,812,509.16
Purchases	2,940,641.72
Redemptions	(3,147,122.36)
Unsettled Trades	0.00
Change in Value	215,934.39
Closing Market Value	\$30,821,962.91
Cash Dividends and Income	76,231.21

Asset Summary		
	January 31, 2020	December 31, 2019
CAMP Pool	349,139.57	109,033.70
CAMP Managed Account	30,821,962.91	30,812,509.16
Total	\$31,171,102.48	\$30,921,542.86
Asset Allocation		





Managed Account Summary Statement

For the Month Ending **January 31, 2020**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Transaction Summary - Money Market		Transaction Summary - Managed Account		Account Total	
Opening Market Value	\$109,033.70	Opening Market Value	\$30,812,509.16	Opening Market Value	\$30,921,542.86
Purchases	3,185,582.62	Maturities/Calls	(255,025.75)		
Redemptions	(2,945,476.75)	Principal Dispositions	(2,892,096.61)		
		Principal Acquisitions	2,940,641.72		
		Unsettled Trades	0.00		
		Change in Current Value	215,934.39		
Closing Market Value	\$349,139.57	Closing Market Value	\$30,821,962.91	Closing Market Value	\$31,171,102.48
Dividend	428.11				
Earnings Reconciliation (Cash Basis) - Managed Account		Cash Balance			
Interest/Dividends/Coupons Received	38,032.15	Closing Cash Balance	\$0.00		
Less Purchased Interest Related to Interest/Coupons	(2,135.13)				
Plus Net Realized Gains/Losses	40,334.19				
Total Cash Basis Earnings	\$76,231.21				
Earnings Reconciliation (Accrual Basis)		Managed Account	Total	Cash Transactions Summary- Managed Account	
Ending Amortized Value of Securities	30,317,715.23	30,666,854.80		Maturities/Calls	250,000.00
Ending Accrued Interest	138,034.34	138,034.34		Sale Proceeds	2,894,610.10
Plus Proceeds from Sales	2,894,610.10	5,840,086.85		Coupon/Interest/Dividend Income	35,518.66
Plus Proceeds of Maturities/Calls/Principal Payments	255,025.75	255,025.75		Principal Payments	5,025.75
Plus Coupons/Dividends Received	35,518.66	35,518.66		Security Purchases	(2,942,776.85)
Less Cost of New Purchases	(2,942,776.85)	(6,128,359.47)		Net Cash Contribution	(242,377.66)
Less Beginning Amortized Value of Securities	(30,449,436.36)	(30,558,470.06)		Reconciling Transactions	0.00
Less Beginning Accrued Interest	(115,810.07)	(115,810.07)			
Dividends	0.00	428.11			
Total Accrual Basis Earnings	\$132,880.80	\$133,308.91			



Portfolio Summary and Statistics

For the Month Ending **January 31, 2020**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Account Summary

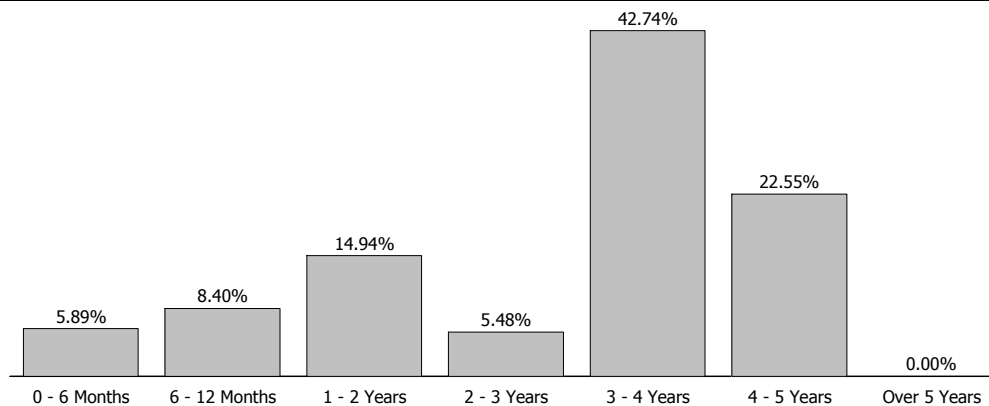
Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	14,375,000.00	14,603,806.27	46.85
Supra-National Agency Bond / Note	725,000.00	729,595.65	2.34
Municipal Bond / Note	100,000.00	102,019.00	0.33
Federal Agency Collateralized Mortgage Obligation	661,435.01	671,139.21	2.15
Corporate Note	6,405,000.00	6,558,909.49	21.04
Certificate of Deposit	4,740,000.00	4,765,282.67	15.29
Asset-Backed Security	3,345,000.00	3,391,210.62	10.88
Managed Account Sub-Total	30,351,435.01	30,821,962.91	98.88%
Accrued Interest		138,034.34	
Total Portfolio	30,351,435.01	30,959,997.25	
CAMP Pool	349,139.57	349,139.57	1.12
Total Investments	30,700,574.58	31,309,136.82	100.00%

Unsettled Trades

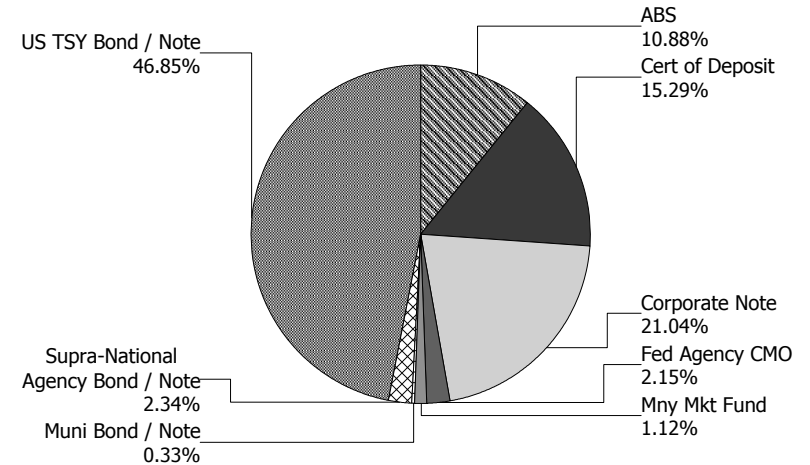
0.00

0.00

Maturity Distribution



Sector Allocation



Characteristics

Yield to Maturity at Cost	2.32%
Yield to Maturity at Market	1.57%
Duration to Worst	2.57
Weighted Average Days to Maturity	1058



Managed Account Issuer Summary

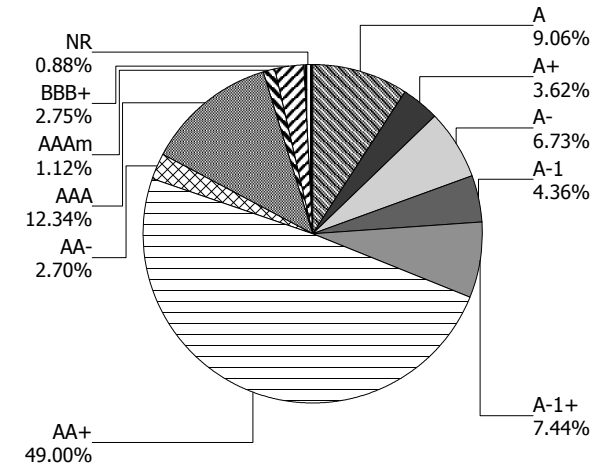
For the Month Ending **January 31, 2020**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Issuer Summary

Issuer	Market Value of Holdings	Percent
AMERICAN EXPRESS CO	201,202.60	0.65
AMERICAN HONDA FINANCE	410,519.20	1.32
BANK OF AMERICA CO	403,043.07	1.29
BANK OF MONTREAL	675,433.70	2.17
BANK OF NOVA SCOTIA	381,955.10	1.23
BB&T CORPORATION	326,115.65	1.05
BMW FINANCIAL SERVICES NA LLC	304,608.09	0.98
CAMP Pool	349,139.57	1.12
CAPITAL ONE FINANCIAL CORP	804,515.20	2.58
CARMAX AUTO OWNER TRUST	712,925.05	2.29
CHAFFEY CA JT UNION HS DIST	102,019.00	0.33
CHARLES SCHWAB	239,555.01	0.77
DEERE & COMPANY	356,267.63	1.14
FANNIE MAE	179,600.76	0.58
FREDDIE MAC	491,538.45	1.58
GM FINANCIAL AUTO LEASING TRUST	278,358.71	0.89
GM FINANCIAL SECURITIZED TERM	578,815.71	1.86
GOLDMAN SACHS GROUP INC	427,421.60	1.37
HERSHEY COMPANY	178,267.79	0.57
HONDA AUTO RECEIVABLES	382,161.19	1.23
IBM CORP	302,762.40	0.97
INTERNATIONAL FINANCE CORPORATION	404,800.40	1.30
INTL BANK OF RECONSTRUCTION AND DEV	324,795.25	1.04
JP MORGAN CHASE & CO	692,820.00	2.22
MORGAN STANLEY	430,404.40	1.38
NATIONAL RURAL UTILITIES CO FINANCE CORP	405,308.00	1.30
NORDEA BANK AB	775,478.18	2.49
PACCAR FINANCIAL CORP	142,426.06	0.46
PEPSICO INC	281,375.64	0.90
PNC FINANCIAL SERVICES GROUP	425,425.60	1.36
ROYAL BANK OF CANADA	687,955.95	2.21
SKANDINAVISKA ENSKILDA BANKEN AB	399,996.00	1.28

Credit Quality (S&P Ratings)





Managed Account Issuer Summary

For the Month Ending **January 31, 2020**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Issuer	Market Value of Holdings	Percent
STATE STREET CORPORATION	125,473.14	0.40
SWEDBANK AB	802,589.60	2.57
THE BANK OF NEW YORK MELLON CORPORATION	404,169.80	1.30
THE WALT DISNEY CORPORATION	401,457.60	1.29
TOYOTA MOTOR CORP	50,802.45	0.16
UBS AG	300,312.00	0.96
UNILEVER PLC	303,778.20	0.97
UNITED STATES TREASURY	14,603,806.27	46.84
VOLKSWAGEN OF AMERICA	329,826.67	1.06
WELLS FARGO & COMPANY	50,313.65	0.16
WESTPAC BANKING CORP	741,562.14	2.38
Total	\$31,171,102.48	100.00%



Managed Account Detail of Securities Held

For the Month Ending **January 31, 2020**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
U.S. Treasury Bond / Note											
US TREASURY NOTES DTD 12/31/2013 2.375% 12/31/2020	912828A83	10,000.00	AA+	Aaa	03/30/16	03/31/16	10,502.34	1.28	20.88	10,098.83	10,075.00
US TREASURY NOTES DTD 12/31/2015 1.750% 12/31/2020	912828N48	15,000.00	AA+	Aaa	05/27/16	05/31/16	15,268.94	1.35	23.08	15,054.85	15,028.13
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	3,076.84	1,075,793.53	1,111,687.50
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	4,265.63	1,494,811.56	1,541,203.13
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	5,594.26	1,942,371.86	2,021,250.00
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	8,601.18	3,054,704.32	3,107,671.88
US TREASURY NOTES DTD 10/31/2016 1.625% 10/31/2023	912828T91	1,000,000.00	AA+	Aaa	10/02/19	10/04/19	1,005,742.19	1.48	4,151.79	1,005,294.10	1,011,562.50
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	6,850.45	1,640,536.64	1,669,078.13
US TREASURY N/B NOTES DTD 06/30/2017 2.000% 06/30/2024	912828XX3	1,300,000.00	AA+	Aaa	11/01/19	11/06/19	1,326,304.69	1.55	2,285.71	1,325,015.37	1,337,781.25
US TREASURY N/B NOTES DTD 06/30/2017 2.000% 06/30/2024	912828XX3	2,700,000.00	AA+	Aaa	01/02/20	01/07/20	2,739,761.72	1.66	4,747.25	2,739,172.71	2,778,468.75
Security Type Sub-Total		14,375,000.00					14,273,321.09	1.92	39,617.07	14,302,853.77	14,603,806.27
Supra-National Agency Bond / Note											
INTL BANK OF RECONSTRUCTION AND DEV NOTE DTD 09/19/2017 1.561% 09/12/2020	45905UP32	50,000.00	AAA	Aaa	09/12/17	09/19/17	49,880.00	1.64	301.36	49,974.81	49,968.50
INTL BANK OF RECONSTRUCTION AND DEV NOTE DTD 09/19/2017 1.561% 09/12/2020	45905UP32	125,000.00	AAA	Aaa	09/12/17	09/19/17	124,700.00	1.64	753.40	124,937.01	124,921.25



Managed Account Detail of Securities Held

For the Month Ending **January 31, 2020**

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	150,000.00	AAA	Aaa	09/12/17	09/19/17	149,640.00	1.64	904.08	149,924.42	149,905.50
INTERNATIONAL FINANCE CORPORATION NOTE DTD 03/16/2018 2.635% 03/09/2021	45950VLO7	50,000.00	AAA	Aaa	03/09/18	03/16/18	49,962.50	2.66	519.68	49,985.69	50,600.05
INTERNATIONAL FINANCE CORPORATION NOTE DTD 03/16/2018 2.635% 03/09/2021	45950VLO7	50,000.00	AAA	Aaa	03/09/18	03/16/18	49,962.50	2.66	519.68	49,985.69	50,600.05
INTERNATIONAL FINANCE CORPORATION NOTE DTD 03/16/2018 2.635% 03/09/2021	45950VLO7	300,000.00	AAA	Aaa	03/09/18	03/16/18	299,775.00	2.66	3,118.08	299,914.14	303,600.30
Security Type Sub-Total		725,000.00					723,920.00	2.21	6,116.28	724,721.76	729,595.65
Municipal Bond / Note											
CHAFFEY UHSD, CA TXBL GO BONDS DTD 12/05/2019 2.101% 08/01/2024	157411TK5	100,000.00	AA-	Aa1	11/06/19	12/05/19	100,000.00	2.10	326.82	100,000.00	102,019.00
Security Type Sub-Total		100,000.00					100,000.00	2.10	326.82	100,000.00	102,019.00
Federal Agency Collateralized Mortgage Obligation											
FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	25,396.80	AA+	Aaa	04/11/18	04/30/18	25,901.97	2.27	75.34	25,630.27	25,657.25
FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	25,396.80	AA+	Aaa	04/11/18	04/30/18	25,901.97	2.27	75.34	25,630.27	25,657.25
FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	126,984.03	AA+	Aaa	04/11/18	04/30/18	129,509.85	2.27	376.72	128,151.39	128,286.26
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	35,152.59	35,996.09



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Federal Agency Collateralized Mortgage Obligation											
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	35,152.59	35,996.09
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	160,697.56	164,553.55
FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023	3137FKK39	120,915.90	AA+	Aaa	12/07/18	12/17/18	120,915.53	3.11	322.74	120,915.54	120,915.90
FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/25/2024	3137FQ3V3	132,741.48	AA+	Aaa	11/20/19	11/26/19	132,738.30	2.03	231.41	132,738.29	134,076.82
Security Type Sub-Total		661,435.01					666,926.22	2.49	1,673.81	664,068.50	671,139.21
Corporate Note											
JOHN DEERE CAPITAL CORP NOTES DTD 06/22/2017 1.950% 06/22/2020	24422ETS8	25,000.00	A	A2	06/19/17	06/22/17	24,984.75	1.97	52.81	24,997.96	25,018.85
WELLS FARGO & COMPANY NOTES DTD 12/07/2015 2.550% 12/07/2020	94974BGR5	50,000.00	A-	A2	05/06/16	05/10/16	51,108.00	2.04	191.25	50,213.66	50,313.65
BRANCH BANKING & TRUST (CALLABLE) NOTES DTD 10/26/2017 2.150% 02/01/2021	05531FAZ6	25,000.00	A-	A3	10/23/17	10/26/17	24,988.50	2.17	268.75	24,996.28	25,071.33
BRANCH BANKING & TRUST (CALLABLE) NOTES DTD 10/26/2017 2.150% 02/01/2021	05531FAZ6	25,000.00	A-	A3	10/23/17	10/26/17	24,988.50	2.17	268.75	24,996.28	25,071.33
BRANCH BANKING & TRUST (CALLABLE) NOTES DTD 10/26/2017 2.150% 02/01/2021	05531FAZ6	75,000.00	A-	A3	10/23/17	10/26/17	74,965.50	2.17	806.25	74,988.83	75,213.98
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	3,886.67	299,949.05	302,762.40
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	273.89	24,989.42	25,331.75



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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	273.89	24,989.42	25,331.75
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	273.89	24,958.24	25,331.75
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	273.89	24,958.24	25,331.75
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	1,369.44	124,947.11	126,658.75
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	1,917.22	174,707.69	177,322.25
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	2,956.25	299,401.17	303,778.20
TOYOTA MOTOR CREDIT CORP NOTES DTD 04/13/2018 2.950% 04/13/2021	89236TEU5	50,000.00	AA-	Aa3	04/10/18	04/13/18	49,980.00	2.96	442.50	49,991.79	50,802.45
PEPSICO INC CORP (CALLABLE) NOTE DTD 10/10/2017 2.000% 04/15/2021	713448DX3	40,000.00	A+	A1	10/05/17	10/10/17	39,992.00	2.01	235.56	39,997.17	40,196.52
PEPSICO INC CORP (CALLABLE) NOTE DTD 10/10/2017 2.000% 04/15/2021	713448DX3	40,000.00	A+	A1	10/05/17	10/10/17	39,992.00	2.01	235.56	39,997.17	40,196.52
BANK OF NEW YORK MELLON CORP (CALLABLE) DTD 02/19/2016 2.500% 04/15/2021	06406FAA1	50,000.00	A	A1	05/16/16	05/19/16	51,149.00	2.00	368.06	50,277.61	50,475.40
BANK OF NEW YORK MELLON CORP (CALLABLE) DTD 02/19/2016 2.500% 04/15/2021	06406FAA1	50,000.00	A	A1	05/16/16	05/19/16	51,149.00	2.00	368.06	50,277.61	50,475.40
BANK OF NEW YORK MELLON CORP (CALLABLE) DTD 02/19/2016 2.500% 04/15/2021	06406FAA1	100,000.00	A	A1	05/16/16	05/19/16	102,326.00	2.00	736.11	100,561.90	100,950.80
PEPSICO INC CORP (CALLABLE) NOTE DTD 10/10/2017 2.000% 04/15/2021	713448DX3	200,000.00	A+	A1	10/05/17	10/10/17	199,960.00	2.01	1,177.78	199,985.87	200,982.60



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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	185.94	25,070.03	25,325.60
AMERICAN EXPRESS CREDIT (CALLABLE) NOTES DTD 05/05/2016 2.250% 05/05/2021	0258M0EB1	200,000.00	A-	A2	05/25/16	05/31/16	199,536.00	2.30	1,075.00	199,876.72	201,202.60
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	139.50	19,997.73	20,346.58
PACCAR FINANCIAL CORP DTD 05/10/2018 3.100% 05/10/2021	69371RP26	20,000.00	A+	A1	05/07/18	05/10/18	19,994.80	3.11	139.50	19,997.73	20,346.58
BRANCH BANKING & TRUST (CALLABLE) NOTE DTD 05/10/2016 2.050% 05/10/2021	05531FAV5	25,000.00	A-	A3	05/10/16	05/16/16	24,983.50	2.06	115.31	24,995.63	25,094.88
BRANCH BANKING & TRUST (CALLABLE) NOTE DTD 05/10/2016 2.050% 05/10/2021	05531FAV5	25,000.00	A-	A3	05/10/16	05/16/16	24,983.50	2.06	115.31	24,995.63	25,094.88
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	697.50	99,988.66	101,732.90
BRANCH BANKING & TRUST (CALLABLE) NOTE DTD 05/10/2016 2.050% 05/10/2021	05531FAV5	150,000.00	A-	A3	05/10/16	05/16/16	149,901.00	2.06	691.88	149,973.78	150,569.25
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	163.61	24,992.40	25,466.83
HERSHEY COMPANY CORP NOTES DTD 05/10/2018 3.100% 05/15/2021	427866BA5	25,000.00	A	A1	05/03/18	05/10/18	24,982.75	3.12	163.61	24,992.40	25,466.83
HERSHEY COMPANY CORP NOTES DTD 05/10/2018 3.100% 05/15/2021	427866BA5	125,000.00	A	A1	05/03/18	05/10/18	124,913.75	3.12	818.06	124,961.98	127,334.13
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	97.50	24,974.46	25,094.63
STATE STREET CORP NOTES DTD 05/19/2016 1.950% 05/19/2021	857477AV5	25,000.00	A	A1	05/19/16	05/24/16	24,905.50	2.03	97.50	24,974.46	25,094.63



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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	292.50	74,923.37	75,283.88
CHARLES SCHWAB CORP NOTES DTD 05/22/2018 3.250% 05/21/2021	808513AW5	35,000.00	A	A2	05/17/18	05/22/18	34,998.95	3.25	221.18	34,999.52	35,678.41
CHARLES SCHWAB CORP NOTES DTD 05/22/2018 3.250% 05/21/2021	808513AW5	200,000.00	A	A2	05/17/18	05/22/18	199,994.00	3.25	1,263.89	199,997.25	203,876.60
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	271.60	35,000.00	35,074.03
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	271.60	35,000.00	35,074.03
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	1,552.00	200,000.00	200,423.00
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	92.01	49,908.44	50,961.35
JOHN DEERE CAPITAL CORP NOTES DTD 01/06/2017 2.650% 01/06/2022	24422ETL3	275,000.00	A	A2	03/10/17	03/15/17	273,787.25	2.75	506.08	274,496.44	280,287.43
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	107.89	15,000.00	15,306.63
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	107.89	15,000.00	15,306.63
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	539.43	75,000.00	76,533.15
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	7,215.75	675,000.00	692,820.00
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	311.11	402,334.67	425,425.60
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	3,961.11	420,547.68	430,404.40



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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	906.67	398,225.02	410,519.20
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	983.89	416,685.15	427,421.60
WALT DISNEY COMPANY/THE DTD 09/06/2019 1.750% 08/30/2024	254687FK7	400,000.00	A	A2	09/03/19	09/06/19	398,368.00	1.84	2,819.44	398,494.17	401,457.60
BANK OF NY MELLON CORP DTD 10/24/2019 2.100% 10/24/2024	06406RAL1	200,000.00	A	A1	01/21/20	01/28/20	200,880.00	2.00	1,131.67	200,878.61	202,268.20
Security Type Sub-Total		6,405,000.00					6,446,945.30	2.67	43,432.51	6,441,464.40	6,558,909.49
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	1,216.44	100,000.00	100,061.70
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	1,216.44	100,000.00	100,061.70
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	6,994.56	575,000.00	575,354.78
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	3,649.17	300,000.00	300,312.00
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	143.73	29,997.98	30,154.35
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	239.56	49,996.63	50,257.25
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	1,437.33	299,979.79	301,543.50
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	990.83	100,000.00	100,211.10
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	990.83	100,000.00	100,211.10



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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
Certificate of Deposit											
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	5,350.50	540,000.00	541,139.94
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	10,686.50	670,000.00	675,433.70
SWEDBANK (NEW YORK) CERT DEPOS DTD 11/17/2017 2.270% 11/16/2020	87019U6D6	100,000.00	A-1+	P-1	11/16/17	11/17/17	100,000.00	2.30	472.92	100,000.00	100,323.70
SWEDBANK (NEW YORK) CERT DEPOS DTD 11/17/2017 2.270% 11/16/2020	87019U6D6	100,000.00	A-1+	P-1	11/16/17	11/17/17	100,000.00	2.30	472.92	100,000.00	100,323.70
SWEDBANK (NEW YORK) CERT DEPOS DTD 11/17/2017 2.270% 11/16/2020	87019U6D6	600,000.00	A-1+	P-1	11/16/17	11/17/17	600,000.00	2.30	2,837.50	600,000.00	601,942.20
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	243.00	50,000.00	50,959.70
ROYAL BANK OF CANADA NY CD DTD 06/08/2018 3.240% 06/07/2021	78012UEE1	100,000.00	AA-	Aa2	06/07/18	06/08/18	100,000.00	3.24	486.00	100,000.00	101,919.40
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	2,551.50	525,000.00	535,076.85
SKANDINAV ENSKILDA BANK LT CD DTD 09/03/2019 1.860% 08/26/2022	83050PDR7	400,000.00	A+	Aa2	08/29/19	09/03/19	400,000.00	1.88	3,120.67	400,000.00	399,996.00
Security Type Sub-Total		4,740,000.00					4,739,855.60	2.67	43,100.40	4,739,974.40	4,765,282.67
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	299,998.37	304,608.09
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	274,976.91	278,358.71
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	374,959.22	382,161.19



Managed Account Detail of Securities Held

For the Month Ending **January 31, 2020**

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											
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	324,989.93	329,826.67
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	299,951.53	304,172.52
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	349,966.59	355,737.45
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	349,997.79	357,187.60
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	269,976.32	274,643.19
COMET 2019-A2 A2 DTD 09/05/2019 1.720% 08/15/2024	14041NFU0	800,000.00	AAA	NR	08/28/19	09/05/19	799,798.56	1.73	611.56	799,815.74	804,515.20
Security Type Sub-Total		3,345,000.00					3,344,540.38	2.88	3,767.45	3,344,632.40	3,391,210.62
Managed Account Sub-Total		30,351,435.01					30,295,508.59	2.32	138,034.34	30,317,715.23	30,821,962.91
Money Market Mutual Fund											
CAMP Pool		349,139.57	AAAm	NR			349,139.57		0.00	349,139.57	349,139.57
Money Market Sub-Total		349,139.57					349,139.57		0.00	349,139.57	349,139.57
Securities Sub-Total		\$30,700,574.58					\$30,644,648.16	2.32%	\$138,034.34	\$30,666,854.80	\$31,171,102.48
Accrued Interest											\$138,034.34
Total Investments											\$31,309,136.82



Managed Account Fair Market Value & Analytics

For the Month Ending **January 31, 2020**

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		100.75	10,075.00	(427.34)	(23.83)	0.90	0.90	1.55
US TREASURY NOTES DTD 12/31/2015 1.750% 12/31/2020	912828N48	15,000.00	MORGANST		100.19	15,028.13	(240.81)	(26.72)	0.90	0.90	1.54
US TREASURY N/B NOTES DTD 05/31/2016 1.625% 05/31/2023	912828R69	1,100,000.00	SOCGEN		101.06	1,111,687.50	41,636.72	35,893.97	3.23	3.23	1.30
US TREASURY N/B NOTES DTD 05/31/2016 1.625% 05/31/2023	912828R69	1,525,000.00	MORGAN_S		101.06	1,541,203.13	52,898.44	46,391.57	3.23	3.23	1.30
US TREASURY N/B NOTES DTD 05/31/2016 1.625% 05/31/2023	912828R69	2,000,000.00	MORGAN_S		101.06	2,021,250.00	93,828.13	78,878.14	3.23	3.23	1.30
US TREASURY N/B NOTES DTD 05/31/2016 1.625% 05/31/2023	912828R69	3,075,000.00	MORGAN_S		101.06	3,107,671.88	56,815.43	52,967.56	3.23	3.23	1.30
US TREASURY NOTES DTD 10/31/2016 1.625% 10/31/2023	912828T91	1,000,000.00	BNP_PARI		101.16	1,011,562.50	5,820.31	6,268.40	3.61	3.61	1.31
US TREASURY NOTES DTD 10/31/2016 1.625% 10/31/2023	912828T91	1,650,000.00	MERRILL		101.16	1,669,078.13	29,970.71	28,541.49	3.61	3.61	1.31
US TREASURY N/B NOTES DTD 06/30/2017 2.000% 06/30/2024	912828XX3	1,300,000.00	MORGAN_S		102.91	1,337,781.25	11,476.56	12,765.88	4.22	4.22	1.32
US TREASURY N/B NOTES DTD 06/30/2017 2.000% 06/30/2024	912828XX3	2,700,000.00	HSBC		102.91	2,778,468.75	38,707.03	39,296.04	4.22	4.22	1.32
Security Type Sub-Total		14,375,000.00				14,603,806.27	330,485.18	300,952.50	3.57	3.57	1.31
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		99.94	49,968.50	88.50	(6.31)	0.61	0.61	1.66
INTL BANK OF RECONSTRUCTION AND DEV NOTE DTD 09/19/2017 1.561% 09/12/2020	45905UP32	125,000.00	HSBC		99.94	124,921.25	221.25	(15.76)	0.61	0.61	1.66
INTL BANK OF RECONSTRUCTION AND DEV NOTE DTD 09/19/2017 1.561% 09/12/2020	45905UP32	150,000.00	HSBC		99.94	149,905.50	265.50	(18.92)	0.61	0.61	1.66



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CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

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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		101.20	50,600.05	637.55	614.36	1.08	1.08	1.54
INTERNATIONAL FINANCE CORPORATION NOTE DTD 03/16/2018 2.635% 03/09/2021	45950VLO7	50,000.00	HSBC		101.20	50,600.05	637.55	614.36	1.08	1.08	1.54
INTERNATIONAL FINANCE CORPORATION NOTE DTD 03/16/2018 2.635% 03/09/2021	45950VLQ7	300,000.00	HSBC		101.20	303,600.30	3,825.30	3,686.16	1.08	1.08	1.54
Security Type Sub-Total		725,000.00				729,595.65	5,675.65	4,873.89	0.87	0.87	1.59
Municipal Bond / Note											
CHAFFEY UHSD, CA TXBL GO BONDS DTD 12/05/2019 2.101% 08/01/2024	157411TK5	100,000.00	RBC		102.02	102,019.00	2,019.00	2,019.00	4.27	4.27	1.63
Security Type Sub-Total		100,000.00				102,019.00	2,019.00	2,019.00	4.27	4.27	1.63
Federal Agency Collateralized Mortgage Obligation											
FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	25,396.80	JPM_CHAS		101.03	25,657.25	(244.72)	26.98	1.13	0.85	2.08
FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	25,396.80	JPM_CHAS		101.03	25,657.25	(244.72)	26.98	1.13	0.85	2.08
FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	126,984.03	JPM_CHAS		101.03	128,286.26	(1,223.59)	134.87	1.13	0.85	2.08
FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/25/2022	3137BM6P6	35,000.00	CITIGRP		102.85	35,996.09	698.04	843.50	2.27	1.31	0.79
FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/25/2022	3137BM6P6	35,000.00	CITIGRP		102.85	35,996.09	698.04	843.50	2.27	1.31	0.79
FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/25/2022	3137BM6P6	160,000.00	CITIGRP		102.85	164,553.55	3,191.05	3,855.99	2.27	1.31	0.79
FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023	3137FKK39	120,915.90	CSFB		100.00	120,915.90	0.37	0.36	1.71	1.74	3.08



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Federal Agency Collateralized Mortgage Obligation											
FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/25/2024	3137FO3V3	132,741.48	JPM_CHAS		101.01	134,076.82	1,338.52	1,338.53	2.76	2.25	1.58
Security Type Sub-Total		661,435.01				671,139.21	4,212.99	7,070.71	1.96	1.45	1.71
Corporate Note											
JOHN DEERE CAPITAL CORP NOTES DTD 06/22/2017 1.950% 06/22/2020	24422ETS8	25,000.00	DEUTSCHE		100.08	25,018.85	34.10	20.89	0.39	0.39	1.74
WELLS FARGO & COMPANY NOTES DTD 12/07/2015 2.550% 12/07/2020	94974BGR5	50,000.00	UBS AG		100.63	50,313.65	(794.35)	99.99	0.84	0.84	1.80
BRANCH BANKING & TRUST (CALLABLE) NOTES DTD 10/26/2017 2.150% 02/01/2021	05531FAZ6	25,000.00	MORGAN_S	01/01/21	100.29	25,071.33	82.83	75.05	0.92	0.89	1.86
BRANCH BANKING & TRUST (CALLABLE) NOTES DTD 10/26/2017 2.150% 02/01/2021	05531FAZ6	25,000.00	MORGAN_S	01/01/21	100.29	25,071.33	82.83	75.05	0.92	0.89	1.86
BRANCH BANKING & TRUST (CALLABLE) NOTES DTD 10/26/2017 2.150% 02/01/2021	05531FAZ6	75,000.00	MORGAN_S	01/01/21	100.29	75,213.98	248.48	225.15	0.92	0.89	1.86
IBM CORP CORP NOTES DTD 02/06/2018 2.650% 02/05/2021	44932HAG8	300,000.00	BNP_PARI		100.92	302,762.40	2,909.40	2,813.35	0.98	0.98	1.73
NATIONAL RURAL UTIL COOP NOTE DTD 02/26/2018 2.900% 03/15/2021	63743HER9	25,000.00	RBC		101.33	25,331.75	359.50	342.33	1.09	1.09	1.70
NATIONAL RURAL UTIL COOP NOTE DTD 02/26/2018 2.900% 03/15/2021	63743HER9	25,000.00	RBC		101.33	25,331.75	359.50	342.33	1.09	1.09	1.70
NATIONAL RURAL UTIL COOP NOTE DTD 02/26/2018 2.900% 03/15/2021	63743HER9	25,000.00	RBC		101.33	25,331.75	437.50	373.51	1.09	1.09	1.70
NATIONAL RURAL UTIL COOP NOTE DTD 02/26/2018 2.900% 03/15/2021	63743HER9	25,000.00	RBC		101.33	25,331.75	437.50	373.51	1.09	1.09	1.70
NATIONAL RURAL UTIL COOP NOTE DTD 02/26/2018 2.900% 03/15/2021	63743HER9	125,000.00	RBC		101.33	126,658.75	1,797.50	1,711.64	1.09	1.09	1.70
NATIONAL RURAL UTIL COOP NOTE DTD 02/26/2018 2.900% 03/15/2021	63743HER9	175,000.00	RBC		101.33	177,322.25	3,062.50	2,614.56	1.09	1.09	1.70



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CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst at Mkt	YTM
Corporate Note											
UNILEVER CAPITAL CORP NOTES DTD 03/22/2018 2.750% 03/22/2021	904764AZ0	300,000.00	CITIGRP		101.26	303,778.20	5,311.20	4,377.03	1.11	1.11	1.63
TOYOTA MOTOR CREDIT CORP NOTES DTD 04/13/2018 2.950% 04/13/2021	89236TEU5	50,000.00	JPM_CHAS		101.60	50,802.45	822.45	810.66	1.17	1.17	1.59
PEPSICO INC CORP (CALLABLE) NOTE DTD 10/10/2017 2.000% 04/15/2021	713448DX3	40,000.00	MERRILL	03/15/21	100.49	40,196.52	204.52	199.35	1.12	1.10	1.59
PEPSICO INC CORP (CALLABLE) NOTE DTD 10/10/2017 2.000% 04/15/2021	713448DX3	40,000.00	MERRILL	03/15/21	100.49	40,196.52	204.52	199.35	1.12	1.10	1.59
BANK OF NEW YORK MELLON CORP (CALLABLE) DTD 02/19/2016 2.500% 04/15/2021	06406FAA1	50,000.00	KEYBAN	03/15/21	100.95	50,475.40	(673.60)	197.79	1.10	1.10	1.70
BANK OF NEW YORK MELLON CORP (CALLABLE) DTD 02/19/2016 2.500% 04/15/2021	06406FAA1	50,000.00	KEYBAN	03/15/21	100.95	50,475.40	(673.60)	197.79	1.10	1.10	1.70
BANK OF NEW YORK MELLON CORP (CALLABLE) DTD 02/19/2016 2.500% 04/15/2021	06406FAA1	100,000.00	KEYBAN	03/15/21	100.95	100,950.80	(1,375.20)	388.90	1.10	1.10	1.70
PEPSICO INC CORP (CALLABLE) NOTE DTD 10/10/2017 2.000% 04/15/2021	713448DX3	200,000.00	MERRILL	03/15/21	100.49	200,982.60	1,022.60	996.73	1.12	1.10	1.59
BANK OF AMERICA CORP NOTE DTD 04/19/2016 2.625% 04/19/2021	06051GF4	25,000.00	MERRILL		101.30	25,325.60	131.60	255.57	1.19	1.19	1.54
AMERICAN EXPRESS CREDIT (CALLABLE) NOTES DTD 05/05/2016 2.250% 05/05/2021	0258M0EB1	200,000.00	KEYBAN	04/04/21	100.60	201,202.60	1,666.60	1,325.88	1.16	1.15	1.76
PACCAR FINANCIAL CORP DTD 05/10/2018 3.100% 05/10/2021	69371RP26	20,000.00	MERRILL		101.73	20,346.58	351.78	348.85	1.24	1.24	1.72
PACCAR FINANCIAL CORP DTD 05/10/2018 3.100% 05/10/2021	69371RP26	20,000.00	MERRILL		101.73	20,346.58	351.78	348.85	1.24	1.24	1.72
BRANCH BANKING & TRUST (CALLABLE) NOTE DTD 05/10/2016 2.050% 05/10/2021	05531FAV5	25,000.00	SCOTIA	04/09/21	100.38	25,094.88	111.38	99.25	1.18	1.17	1.75
BRANCH BANKING & TRUST (CALLABLE) NOTE DTD 05/10/2016 2.050% 05/10/2021	05531FAV5	25,000.00	SCOTIA	04/09/21	100.38	25,094.88	111.38	99.25	1.18	1.17	1.75



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Corporate Note											
PACCAR FINANCIAL CORP DTD 05/10/2018 3.100% 05/10/2021	69371RP26	100,000.00	MERRILL		101.73	101,732.90	1,758.90	1,744.24	1.24	1.24	1.72
BRANCH BANKING & TRUST (CALLABLE) NOTE DTD 05/10/2016 2.050% 05/10/2021	05531FAV5	150,000.00	SCOTIA	04/09/21	100.38	150,569.25	668.25	595.47	1.18	1.17	1.75
HERSHEY COMPANY CORP NOTES DTD 05/10/2018 3.100% 05/15/2021	427866BA5	25,000.00	MERRILL		101.87	25,466.83	484.08	474.43	1.26	1.26	1.63
HERSHEY COMPANY CORP NOTES DTD 05/10/2018 3.100% 05/15/2021	427866BA5	25,000.00	MERRILL		101.87	25,466.83	484.08	474.43	1.26	1.26	1.63
HERSHEY COMPANY CORP NOTES DTD 05/10/2018 3.100% 05/15/2021	427866BA5	125,000.00	MERRILL		101.87	127,334.13	2,420.38	2,372.15	1.26	1.26	1.63
STATE STREET CORP NOTES DTD 05/19/2016 1.950% 05/19/2021	857477AV5	25,000.00	GOLDMAN		100.38	25,094.63	189.13	120.17	1.28	1.28	1.65
STATE STREET CORP NOTES DTD 05/19/2016 1.950% 05/19/2021	857477AV5	25,000.00	GOLDMAN		100.38	25,094.63	189.13	120.17	1.28	1.28	1.65
STATE STREET CORP NOTES DTD 05/19/2016 1.950% 05/19/2021	857477AV5	75,000.00	GOLDMAN		100.38	75,283.88	567.38	360.51	1.28	1.28	1.65
CHARLES SCHWAB CORP NOTES DTD 05/22/2018 3.250% 05/21/2021	808513AW5	35,000.00	CSFB		101.94	35,678.41	679.46	678.89	1.27	1.27	1.74
CHARLES SCHWAB CORP NOTES DTD 05/22/2018 3.250% 05/21/2021	808513AW5	200,000.00	CSFB		101.94	203,876.60	3,882.60	3,879.35	1.27	1.27	1.74
BANK OF AMERICA CORP (CALLABLE) DTD 09/18/2017 2.328% 10/01/2021	06051GGS2	35,000.00	MERRILL	10/01/20	100.21	35,074.03	74.03	74.03	0.66	0.65	2.20
BANK OF AMERICA CORP (CALLABLE) DTD 09/18/2017 2.328% 10/01/2021	06051GGS2	35,000.00	MERRILL	10/01/20	100.21	35,074.03	74.03	74.03	0.66	0.65	2.20
BANK OF AMERICA CORP (CALLABLE) DTD 09/18/2017 2.328% 10/01/2021	06051GGS2	200,000.00	MERRILL	10/01/20	100.21	200,423.00	423.00	423.00	0.66	0.65	2.20
JOHN DEERE CAPITAL CORP NOTES DTD 01/06/2017 2.650% 01/06/2022	24422ETL3	50,000.00	MITSU		101.92	50,961.35	1,181.85	1,052.91	1.88	1.88	1.63
JOHN DEERE CAPITAL CORP NOTES DTD 01/06/2017 2.650% 01/06/2022	24422ETL3	275,000.00	MITSU		101.92	280,287.43	6,500.18	5,790.99	1.88	1.88	1.63
BANK OF AMERICA CORP NOTES DTD 05/17/2018 3.499% 05/17/2022	06051GHH5	15,000.00	MERRILL		102.04	15,306.63	306.63	306.63	2.18	2.18	2.57



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Corporate Note											
BANK OF AMERICA CORP NOTES DTD 05/17/2018 3.499% 05/17/2022	06051GHH5	15,000.00	MERRILL		102.04	15,306.63	306.63	306.63	2.18	2.18	2.57
BANK OF AMERICA CORP NOTES DTD 05/17/2018 3.499% 05/17/2022	06051GHH5	75,000.00	MERRILL		102.04	76,533.15	1,533.15	1,533.15	2.18	2.18	2.57
JPMORGAN CHASE & CO BONDS DTD 03/22/2019 3.207% 04/01/2023	46647PBB1	675,000.00	JPM_CHAS		102.64	692,820.00	17,820.00	17,820.00	2.97	2.97	2.34
PNC BANK NA CORP NOTES DTD 01/23/2019 3.500% 01/23/2024	693475AV7	400,000.00	CITIGRP		106.36	425,425.60	22,577.60	23,090.93	3.72	3.72	1.84
MORGAN STANLEY CORP NOTES DTD 04/28/2014 3.875% 04/29/2024	61746BDO6	400,000.00	WELLS_FA		107.60	430,404.40	7,488.40	9,856.72	3.89	3.89	2.00
AMERICAN HONDA FINANCE CORP NOTE DTD 06/27/2019 2.400% 06/27/2024	02665WCZ2	400,000.00	WELLS_FA		102.63	410,519.20	12,503.20	12,294.18	4.16	4.16	1.78
GOLDMAN SACHS GROUP INC BONDS DTD 07/08/2014 3.850% 07/08/2024	38141EC23	400,000.00	SUSQ		106.86	427,421.60	8,789.60	10,736.45	4.08	4.08	2.22
WALT DISNEY COMPANY/THE DTD 09/06/2019 1.750% 08/30/2024	254687FK7	400,000.00	JPM_CHAS		100.36	401,457.60	3,089.60	2,963.43	4.35	4.35	1.67
BANK OF NY MELLON CORP DTD 10/24/2019 2.100% 10/24/2024	06406RAL1	200,000.00	MORGAN_S		101.13	202,268.20	1,388.20	1,389.59	4.46	4.46	1.85
Security Type Sub-Total		6,405,000.00				6,558,909.49	111,964.19	117,445.09	2.39	2.39	1.87
Certificate of Deposit											
NORDEA BANK AB NY CD DTD 02/22/2018 2.720% 02/20/2020	65590ASN7	100,000.00	GOLDMAN		100.06	100,061.70	61.70	61.70	0.06	0.06	1.45
NORDEA BANK AB NY CD DTD 02/22/2018 2.720% 02/20/2020	65590ASN7	100,000.00	GOLDMAN		100.06	100,061.70	61.70	61.70	0.06	0.06	1.45
NORDEA BANK AB NY CD DTD 02/22/2018 2.720% 02/20/2020	65590ASN7	575,000.00	GOLDMAN		100.06	575,354.78	354.78	354.78	0.06	0.06	1.45
UBS AG STAMFORD CT LT CD DTD 03/06/2018 2.900% 03/02/2020	90275DHG8	300,000.00	UBS		100.10	300,312.00	312.00	312.00	0.09	0.09	1.58
BANK OF NOVA SCOTIA HOUSTON CD DTD 06/07/2018 3.080% 06/05/2020	06417GU22	30,000.00	GOLDMAN		100.51	30,154.35	165.75	156.37	0.35	0.35	1.56
BANK OF NOVA SCOTIA HOUSTON CD DTD 06/07/2018 3.080% 06/05/2020	06417GU22	50,000.00	GOLDMAN		100.51	50,257.25	276.25	260.62	0.35	0.35	1.56



Managed Account Fair Market Value & Analytics

For the Month Ending **January 31, 2020**

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											
BANK OF NOVA SCOTIA HOUSTON CD DTD 06/07/2018 3.080% 06/05/2020	06417GU22	300,000.00	GOLDMAN		100.51	301,543.50	1,657.50	1,563.71	0.35	0.35	1.56
WESTPAC BANKING CORP NY CD DTD 08/07/2017 2.050% 08/03/2020	96121T4A3	100,000.00	JPM_CHAS		100.21	100,211.10	211.10	211.10	0.50	0.50	1.55
WESTPAC BANKING CORP NY CD DTD 08/07/2017 2.050% 08/03/2020	96121T4A3	100,000.00	JPM_CHAS		100.21	100,211.10	211.10	211.10	0.50	0.50	1.55
WESTPAC BANKING CORP NY CD DTD 08/07/2017 2.050% 08/03/2020	96121T4A3	540,000.00	JPM_CHAS		100.21	541,139.94	1,139.94	1,139.94	0.50	0.50	1.55
BANK OF MONTREAL CHICAGO CERT DEPOS DTD 08/03/2018 3.190% 08/03/2020	06370REU9	670,000.00	BMO		100.81	675,433.70	5,433.70	5,433.70	0.51	0.51	1.57
SWEDBANK (NEW YORK) CERT DEPOS DTD 11/17/2017 2.270% 11/16/2020	87019U6D6	100,000.00	MERRILL		100.32	100,323.70	323.70	323.70	0.79	0.79	1.88
SWEDBANK (NEW YORK) CERT DEPOS DTD 11/17/2017 2.270% 11/16/2020	87019U6D6	100,000.00	MERRILL		100.32	100,323.70	323.70	323.70	0.79	0.79	1.88
SWEDBANK (NEW YORK) CERT DEPOS DTD 11/17/2017 2.270% 11/16/2020	87019U6D6	600,000.00	MERRILL		100.32	601,942.20	1,942.20	1,942.20	0.79	0.79	1.88
ROYAL BANK OF CANADA NY CD DTD 06/08/2018 3.240% 06/07/2021	78012UEE1	50,000.00	RBC		101.92	50,959.70	959.70	959.70	1.31	1.31	1.79
ROYAL BANK OF CANADA NY CD DTD 06/08/2018 3.240% 06/07/2021	78012UEE1	100,000.00	RBC		101.92	101,919.40	1,919.40	1,919.40	1.31	1.31	1.79
ROYAL BANK OF CANADA NY CD DTD 06/08/2018 3.240% 06/07/2021	78012UEE1	525,000.00	RBC		101.92	535,076.85	10,076.85	10,076.85	1.31	1.31	1.79
SKANDINAV ENSKILDA BANK LT CD DTD 09/03/2019 1.860% 08/26/2022	83050PDR7	400,000.00	BARCLAYS		100.00	399,996.00	(4.00)	(4.00)	2.48	2.48	1.88
Security Type Sub-Total		4,740,000.00				4,765,282.67	25,427.07	25,308.27	0.72	0.72	1.66
Asset-Backed Security											
BMWLT 2018-1 A4 DTD 10/17/2018 3.360% 03/20/2022	05586CAD6	300,000.00	SOCGEN		101.54	304,608.09	4,610.76	4,609.72	1.04	1.09	1.95
GMALT 2018-3 A4 DTD 09/26/2018 3.300% 07/20/2022	36256GAE9	275,000.00	RBC		101.22	278,358.71	3,393.74	3,381.80	0.78	1.25	2.32



Managed Account Fair Market Value & Analytics

For the Month Ending **January 31, 2020**

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
Asset-Backed Security											
HAROT 2018-4 A3 DTD 11/28/2018 3.160% 01/15/2023	43815AAC6	375,000.00	JPM_CHAS		101.91	382,161.19	7,217.25	7,201.97	1.24	1.48	1.88
VALET 2018-2 A3 DTD 11/21/2018 3.250% 04/20/2023	92869BAD4	325,000.00	CITIGRP		101.49	329,826.67	4,840.32	4,836.74	1.18	1.61	2.33
GMCAR 2018-3 A3 DTD 07/18/2018 3.020% 05/16/2023	36255JAD6	300,000.00	JPM_CHAS		101.39	304,172.52	4,242.48	4,220.99	0.96	1.64	2.18
CARMAX AUTO OWNER TRUST DTD 07/25/2018 3.130% 06/15/2023	14313FAD1	350,000.00	BARCLAYS		101.64	355,737.45	5,785.15	5,770.86	1.21	1.68	2.16
CARMAX AUTO OWNER TRUST DTD 10/24/2018 3.360% 09/15/2023	14315EAC4	350,000.00	MERRILL		102.05	357,187.60	7,190.82	7,189.81	1.45	1.80	2.23
GMCAR 2019-1 A3 DTD 01/16/2019 2.970% 11/16/2023	36256XAD4	270,000.00	RBC		101.72	274,643.19	4,673.08	4,666.87	1.19	1.89	2.07
COMET 2019-A2 A2 DTD 09/05/2019 1.720% 08/15/2024	14041NFU0	800,000.00	RBC		100.56	804,515.20	4,716.64	4,699.46	2.47	2.26	1.47
Security Type Sub-Total		3,345,000.00				3,391,210.62	46,670.24	46,578.22	1.46	1.73	1.98
Managed Account Sub-Total		30,351,435.01				30,821,962.91	526,454.32	504,247.68	2.55	2.57	1.57
Money Market Mutual Fund											
CAMP Pool		349,139.57			1.00	349,139.57	0.00	0.00	0.00	0.00	
Money Market Sub-Total		349,139.57				349,139.57	0.00	0.00	0.00	0.00	
Securities Sub-Total		\$30,700,574.58				\$31,171,102.48	\$526,454.32	\$504,247.68	2.55	2.57	1.57%
Accrued Interest						\$138,034.34					
Total Investments						\$31,309,136.82					



Managed Account Security Transactions & Interest

For the Month Ending **January 31, 2020**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Transaction Type		Security Description	CUSIP	Par	Principal	Accrued	Total	Realized G/L	Realized G/L	Sale	
Trade	Settle				Proceeds	Interest		Cost	Amort Cost		Method
BUY											
01/02/20	01/07/20	US TREASURY N/B NOTES DTD 06/30/2017 2.000% 06/30/2024	912828XX3	2,700,000.00	(2,739,761.72)	(1,038.46)	(2,740,800.18)				
01/21/20	01/28/20	BANK OF NY MELLON CORP DTD 10/24/2019 2.100% 10/24/2024	06406RAL1	200,000.00	(200,880.00)	(1,096.67)	(201,976.67)				
Transaction Type Sub-Total				2,900,000.00	(2,940,641.72)	(2,135.13)	(2,942,776.85)				
INTEREST											
01/01/20	01/25/20	FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/25/2024	3137FQ3V3	134,787.81	0.00	250.82	250.82				
01/01/20	01/25/20	FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/25/2022	3137BM6P6	35,000.00	0.00	90.13	90.13				
01/01/20	01/25/20	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	128,970.65	0.00	388.76	388.76				
01/01/20	01/25/20	FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/25/2022	3137BM6P6	160,000.00	0.00	412.00	412.00				
01/01/20	01/25/20	FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/25/2022	3137BM6P6	35,000.00	0.00	90.13	90.13				
01/01/20	01/25/20	FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023	3137FKK39	121,114.06	0.00	323.27	323.27				
01/01/20	01/25/20	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	25,794.12	0.00	77.75	77.75				
01/01/20	01/25/20	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	25,794.12	0.00	77.75	77.75				
01/06/20	01/06/20	JOHN DEERE CAPITAL CORP NOTES DTD 01/06/2017 2.650% 01/06/2022	24422ETL3	50,000.00	0.00	662.50	662.50				
01/06/20	01/06/20	JOHN DEERE CAPITAL CORP NOTES DTD 01/06/2017 2.650% 01/06/2022	24422ETL3	275,000.00	0.00	3,643.75	3,643.75				
01/08/20	01/08/20	GOLDMAN SACHS GROUP INC BONDS DTD 07/08/2014 3.850% 07/08/2024	38141EC23	400,000.00	0.00	7,700.00	7,700.00				
01/08/20	01/08/20	GENERAL ELECTRIC CAP CORP NOTES DTD 01/08/2010 5.500% 01/08/2020	36962G4J0	250,000.00	0.00	6,875.00	6,875.00				
01/15/20	01/15/20	COMET 2019-A2 A2 DTD 09/05/2019 1.720% 08/15/2024	14041NFU0	800,000.00	0.00	1,146.67	1,146.67				



Managed Account Security Transactions & Interest

For the Month Ending **January 31, 2020**

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										
01/15/20	01/15/20	CARMAX AUTO OWNER TRUST DTD 10/24/2018 3.360% 09/15/2023	14315EAC4	350,000.00	0.00	980.00	980.00			
01/15/20	01/15/20	HAROT 2018-4 A3 DTD 11/28/2018 3.160% 01/15/2023	43815AAC6	375,000.00	0.00	987.50	987.50			
01/15/20	01/15/20	CARMAX AUTO OWNER TRUST DTD 07/25/2018 3.130% 06/15/2023	14313FAD1	350,000.00	0.00	912.92	912.92			
01/16/20	01/16/20	GMCAR 2019-1 A3 DTD 01/16/2019 2.970% 11/16/2023	36256XAD4	270,000.00	0.00	668.25	668.25			
01/16/20	01/16/20	GMCAR 2018-3 A3 DTD 07/18/2018 3.020% 05/16/2023	36255JAD6	300,000.00	0.00	755.00	755.00			
01/20/20	01/20/20	GMALT 2018-3 A4 DTD 09/26/2018 3.300% 07/20/2022	36256GAE9	275,000.00	0.00	756.25	756.25			
01/20/20	01/20/20	VALET 2018-2 A3 DTD 11/21/2018 3.250% 04/20/2023	92869BAD4	325,000.00	0.00	880.21	880.21			
01/20/20	01/20/20	BMWLT 2018-1 A4 DTD 10/17/2018 3.360% 03/20/2022	05586CAD6	300,000.00	0.00	840.00	840.00			
01/23/20	01/23/20	PNC BANK NA CORP NOTES DTD 01/23/2019 3.500% 01/23/2024	693475AV7	400,000.00	0.00	7,000.00	7,000.00			
Transaction Type Sub-Total				5,386,460.76	0.00	35,518.66	35,518.66			
MATURITY										
01/08/20	01/08/20	GENERAL ELECTRIC CAP CORP NOTES DTD 01/08/2010 5.500% 01/08/2020	36962G4J0	250,000.00	250,000.00	0.00	250,000.00	(39,082.50)	0.00	
Transaction Type Sub-Total				250,000.00	250,000.00	0.00	250,000.00	(39,082.50)	0.00	
PAYDOWNS										
01/01/20	01/25/20	FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023	3137FKK39	198.16	198.16	0.00	198.16	0.00	0.00	
01/01/20	01/25/20	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	397.32	397.32	0.00	397.32	(7.90)	0.00	
01/01/20	01/25/20	FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/25/2024	3137FO3V3	2,046.33	2,046.33	0.00	2,046.33	0.05	0.00	



Managed Account Security Transactions & Interest

For the Month Ending **January 31, 2020**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
PAYDOWNS										
01/01/20	01/25/20	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	397.32	397.32	0.00	397.32	(7.90)	0.00	
01/01/20	01/25/20	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	1,986.62	1,986.62	0.00	1,986.62	(39.52)	0.00	
Transaction Type Sub-Total				5,025.75	5,025.75	0.00	5,025.75	(55.27)	0.00	
SELL										
01/02/20	01/07/20	US TREASURY NOTES DTD 12/31/2015 2.125% 12/31/2022	912828N30	2,650,000.00	2,690,474.61	1,082.93	2,691,557.54	82,501.96	72,833.12	FIFO
01/21/20	01/28/20	BANK OF NEW YORK MELLON CORP (CALLABLE) DTD 02/19/2016 2.500% 04/15/2021	06406FAA1	200,000.00	201,622.00	1,430.56	203,052.56	(3,030.00)	489.96	FIFO
Transaction Type Sub-Total				2,850,000.00	2,892,096.61	2,513.49	2,894,610.10	79,471.96	73,323.08	
Managed Account Sub-Total					206,480.64	35,897.02	242,377.66	40,334.19	73,323.08	
Total Security Transactions					\$206,480.64	\$35,897.02	\$242,377.66	\$40,334.19	\$73,323.08	



Account Statement

For the Month Ending **January 31, 2020**

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					109,033.70
01/06/20	01/06/20	Purchase - Interest 24422ETL3	1.00	3,643.75	112,677.45
01/06/20	01/06/20	Purchase - Interest 24422ETL3	1.00	662.50	113,339.95
01/07/20	01/07/20	Purchase - Interest 912828N30	1.00	1,082.93	114,422.88
01/07/20	01/07/20	Purchase - Principal 912828N30	1.00	2,690,474.61	2,804,897.49
01/07/20	01/07/20	Redemption - Principal 912828XX3	1.00	(2,739,761.72)	65,135.77
01/07/20	01/07/20	Redemption - Interest 912828XX3	1.00	(1,038.46)	64,097.31
01/08/20	01/08/20	Purchase - Interest 36962G4J0	1.00	6,875.00	70,972.31
01/08/20	01/08/20	Purchase - Interest 38141EC23	1.00	7,700.00	78,672.31
01/08/20	01/08/20	Purchase - Principal 36962G4J0	1.00	250,000.00	328,672.31
01/15/20	01/15/20	Purchase - Interest 14041NFU0	1.00	1,146.67	329,818.98
01/15/20	01/15/20	Purchase - Interest 14313FAD1	1.00	912.92	330,731.90
01/15/20	01/15/20	Purchase - Interest 14315EAC4	1.00	980.00	331,711.90
01/15/20	01/15/20	Purchase - Interest 43815AAC6	1.00	987.50	332,699.40
01/16/20	01/16/20	Purchase - Interest 36255JAD6	1.00	755.00	333,454.40
01/16/20	01/16/20	Purchase - Interest 36256XAD4	1.00	668.25	334,122.65
01/21/20	01/21/20	Purchase - Interest 92869BAD4	1.00	880.21	335,002.86
01/21/20	01/21/20	Purchase - Interest 36256GAE9	1.00	756.25	335,759.11
01/21/20	01/21/20	Purchase - Interest 05586CAD6	1.00	840.00	336,599.11
01/23/20	01/23/20	Purchase - Interest 693475AV7	1.00	7,000.00	343,599.11
01/24/20	01/24/20	U.S. Bank Fees November 2019	1.00	(196.98)	343,402.13
01/24/20	01/24/20	IP Fees December 2019	1.00	(2,502.92)	340,899.21



Account Statement

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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					
01/27/20	01/27/20	Purchase - Interest 3137FQ3V3	1.00	250.82	341,150.03
01/27/20	01/27/20	Purchase - Interest 3137FKK39	1.00	323.27	341,473.30
01/27/20	01/27/20	Purchase - Interest 3137BM6P6	1.00	90.13	341,563.43
01/27/20	01/27/20	Purchase - Interest 3137BM6P6	1.00	90.13	341,653.56
01/27/20	01/27/20	Purchase - Interest 3137BM6P6	1.00	412.00	342,065.56
01/27/20	01/27/20	Purchase - Interest 3136B1XP4	1.00	77.75	342,143.31
01/27/20	01/27/20	Purchase - Interest 3136B1XP4	1.00	77.75	342,221.06
01/27/20	01/27/20	Purchase - Interest 3136B1XP4	1.00	388.76	342,609.82
01/27/20	01/27/20	Purchase - Principal 3137FKK39	1.00	198.16	342,807.98
01/27/20	01/27/20	Purchase - Principal 3136B1XP4	1.00	397.32	343,205.30
01/27/20	01/27/20	Purchase - Principal 3136B1XP4	1.00	397.32	343,602.62
01/27/20	01/27/20	Purchase - Principal 3136B1XP4	1.00	1,986.62	345,589.24
01/27/20	01/27/20	Purchase - Principal 3137FQ3V3	1.00	2,046.33	347,635.57
01/28/20	01/28/20	Purchase - Interest 06406FAA1	1.00	1,430.56	349,066.13
01/28/20	01/28/20	Purchase - Principal 06406FAA1	1.00	201,622.00	550,688.13
01/28/20	01/28/20	Redemption - Principal 06406RAL1	1.00	(200,880.00)	349,808.13
01/28/20	01/28/20	Redemption - Interest 06406RAL1	1.00	(1,096.67)	348,711.46
01/31/20	02/03/20	Accrual Income Div Reinvestment - Distributions	1.00	428.11	349,139.57



Account Statement

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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					349,139.57
		Month of January	Fiscal YTD January-January		
Opening Balance		109,033.70	109,033.70	Closing Balance	349,139.57
Purchases		3,185,582.62	3,185,582.62	Average Monthly Balance	284,162.23
Redemptions (Excl. Checks)		(2,945,476.75)	(2,945,476.75)	Monthly Distribution Yield	1.78%
Check Disbursements		0.00	0.00		
Closing Balance		349,139.57	349,139.57		
Cash Dividends and Income		428.11	428.11		