



CITY OF LAKE ELSINORE

INVESTMENT REPORT

CITY OF LAKE ELSINORE
INVESTMENT REPORT OF POOLED CASH AND INVESTMENTS
AS OF JUNE 30, 2020

	BANK BALANCE	DEPOSITS IN TRANSIT	OUTSTANDING CHECKS	BOOK BALANCE
CASH ACCOUNTS				
Bank Accounts:				
General Checking Account	\$ 5,863,471	\$ 57,790	\$ (449,417)	\$ 5,471,844
Cash On Hand:				
Cashier Drawers #1 & #2	-	-	-	300
City of Lake Elsinore Petty Cash Fund	-	-	-	1,000
Total Cash Accounts	5,863,471	57,790	(449,417)	5,473,144
INVESTMENTS				
Local Agency Investment Fund	27,295,093	-	-	27,295,093
CAMP Investments:				
CAMP Pool Account	92,084	-	-	92,084
U.S. Treasury Bond / Note	14,360,531	-	-	14,360,531
Supra-National Agency Bond / Note	723,920	-	-	723,920
Municipal Bond / Note	238,823	-	-	238,823
Federal Agency Collateralized Mortgage Obligation	854,036	-	-	854,036
Federal Agency Bond / Note	697,543	-	-	697,543
Corporate Notes	7,447,833	-	-	7,447,833
Negotiable Certificate of Deposit	3,285,000	-	-	3,285,000
Asset-Backed Security / Collateralized Mortgage	3,305,385	-	-	3,305,385
Sub-total Investments	58,300,248	-	-	58,300,248
Market Value Adjustment:				
Unrealized Gain/(Loss) at 03/31/2020	1,042,285	-	-	1,042,285
Total Investments	59,342,533	-	-	59,342,533
Total Pooled Cash and Investments	\$ 65,206,003	\$ 57,790	\$ (449,417)	\$ 64,815,677
TOTAL POOLED CASH AND INVESTMENTS				\$ 64,815,677

I certify that this report accurately reflects all pooled investments and it is in conformity with the investment policy as approved by the City Council on June 23, 2020. 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

July 14, 2020
Date

CITY OF LAKE ELSINORE
POOLED CASH AND INVESTMENTS BY FUND
AS OF JUNE 30, 2020

<u>FUND NO</u>	<u>FUND NAME</u>	<u>AMOUNT</u>
100	General	\$ 9,352,802
106	Affordable Housing In Lieu	1,298,417
107	Developer Agreement Revenue	29,893
109	Road Maintenance and Rehabilitation (SB1)	1,049,128
110	State Gas Tax	443,434
112	Measure A	1,759,929
114	SB1186 CASP Education Program	25,772
115	Traffic Safety	16,641
118	Lake Side Facility DIF	79,390
119	Animal Shelter DIF	36,255
135	Lighting & Landscape Maintenance - Dist. No. 1	1,265,296
140	Geothermal	11,742
150	C.D.B.G.	29,289
155	CSA152 -- N.P.D.E.S.	9,168
160	PEG Grant	33,684
202	La Strada RBBD	23,901
203	E.L.S.P. - S.T.I.F.	2,760,001
205	Traffic Impact Fee	1,222,200
211	Storm Drain C.I.P.	709,740
220	Street Lighting C.I.P.	219
221	Quimby Park C.I.P.	513,129
231	Library C.I.P.	1,258,996
232	City Fire Protection	207,595
300	Insurance Service	1,479,748
305	Information Systems Service	349,883
320	Facilities Service	539,619
331	CFD 2006-1CC Summerly Improvement Area CC	78,764
332	CFD 2006-1 Improvement Area B, Summerly	118,419
334	CFD 2015-5 Trieste - Far West Industries	81,180
336	CFD 2006-1FF Summerly Improvement Area FF	98,585
337	CFD 2016-2 Canyon Hills	507,092
338	CFD 2006-1 IA-JJ Summerly Improvement Area	147,393
340	CFD 2006-1 IA-EE Summerly Improvement Area	137,436
345	CFD 2003-2 Improvement Area D, Canyon Hills	648,283
346	CFD 2014-1 Southshore	68,257
347	CFD 2006-1 Improvement Area A, Summerly	89,267
350	CFD 98-1 Summerhill	739,642
351	CFD 2006-1 IA-II Summerly Improvement	937
354	CFD 90-2 Tuscany Hills	978,015
357	CFD 2003-2 Canyon Hills Improvement Area	572,449
366	CFD 2005-6 City Center Townhomes	83,387
368	CFD 2006-2 Viscaya	200,423
369	CFD 2004-3 Area 1 Rosetta Canyon Improvement Area	826,957

CITY OF LAKE ELSINORE
POOLED CASH AND INVESTMENTS BY FUND
AS OF JUNE 30, 2020

<u>FUND NO</u>	<u>FUND NAME</u>	<u>AMOUNT</u>
370	CFD 2006-1 IA-HH Summerly Improvement	113,706
371	CFD 2005-1 Serenity	324,537
372	CFD 2005-2 Alberhill Ranch Improvement Area	830,495
376	CFD 2006-3 La Strada	36,198
377	CFD 2006-6 Tessara	28,930
378	CFD 2006-8 Running Deer Estates	9,896
384	CFD 2003-2 Area B Canyon Hills Improvement Area	1,353,241
385	CFD 2004-3 Area 2 Rosetta Canyon Improvement Area	862,732
386	CFD 2007-4 Mekenna Court	54,624
387	CFD 2007-5 Red Kite	55,921
388	CFD 2007-6 Holiday Inn Express	7,167
389	CFD 88-3 (2008A) West Lake Elsinore Series A	1,194,366
390	CFD 2003-2 Area C Canyon Hills Improvement Area	370,870
392	CFD 95-1 City Center	104,281
393	AD 93-1 Cottonwood Hills	728,172
394	CFD 2005-5 (2012A) Wasson Canyon	204,283
395	CFD 2018-1 Wasson Canyon II Improvement Area	4,383
396	CFD 2018-2 Nichols Ranch Improvement Area	3,073
500	Capital Improvement Plan	9,396,828
510	Successor To RDA Area I, II, & III	10,451,530
540	Successor To RDA Diamond Stadium	829,664
603	Endowment Trust - Carl Graves	56,844
604	Endowment Trust - Korn Memorial	33,742
605	Public Improvement Trust	602,658
606	Mobile Source Air Polution Reduction	389,096
608	Trust Deposit & Pre Paid Expense	620,513
617	Successor Agency Housing	4,847,212
620	Cost Recovery System	1,031,349
631	Lake Destratification Equipment Replacement	387,011
	Total Pooled Cash & Investments	<u><u>\$ 64,815,677</u></u>

**CITY OF LAKE ELSINORE
SUMMARY OF POLICY LIMITATIONS
FOR THE MONTH ENDING JUNE 30, 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	24.63%	Unlimited
Current Balance		\$ 14,360,531
Supra-National Agency Bond / Note	1.24%	30%
Current Balance		\$ 723,920
Municipal Bond / Note	0.41%	Unlimited
Current Balance		\$ 238,823
Federal Agency Collateralized Mortgage Obligation	1.46%	40.00%
Current Balance		\$ 854,036
Federal Agency Bond / Note	1.20%	* Unlimited
Current Balance		\$ 697,543
Negotiable Certificates of Deposit	5.63%	30.00%
Current Balance		\$ 3,285,000
Corporate Note	12.77%	30.00%
Current Balance		\$ 7,447,833
Asset-Backed Security / Collateralized Mortgage	6%	20%
Current Balance		\$ 3,305,385
Repurchase Agreements	0.00%	Unlimited
Reverse Repurchase Agreements	0.00%	10.00%
LAIF (Local Agency Investment Fund)	46.82%	* \$75 Million
Current Balance		\$ 27,295,093
CAMP - Pooled Sweep Account	0.16%	Unlimited
Current Balance		\$ 92,084
TOTAL	100.00%	\$ 58,300,248

Note:

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

*Investment in LAIF may not exceed \$75 million in each agency.



Local Agency Investment Fund

CITY OF LAKE ELSINORE
LOCAL AGENCY INVESTMENT FUND
TRANSACTION SUMMARY
FOR THE MONTH ENDING JUNE 30, 2020

<u>Yield</u>	<u>Purchase Date</u>	<u>Maturity Rate</u>
1.217%	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:	\$ 10,295,093	\$ 17,000,000	\$ 27,295,093

Note:

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

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



PMIA/LAIF Performance Report as of 07/09/20



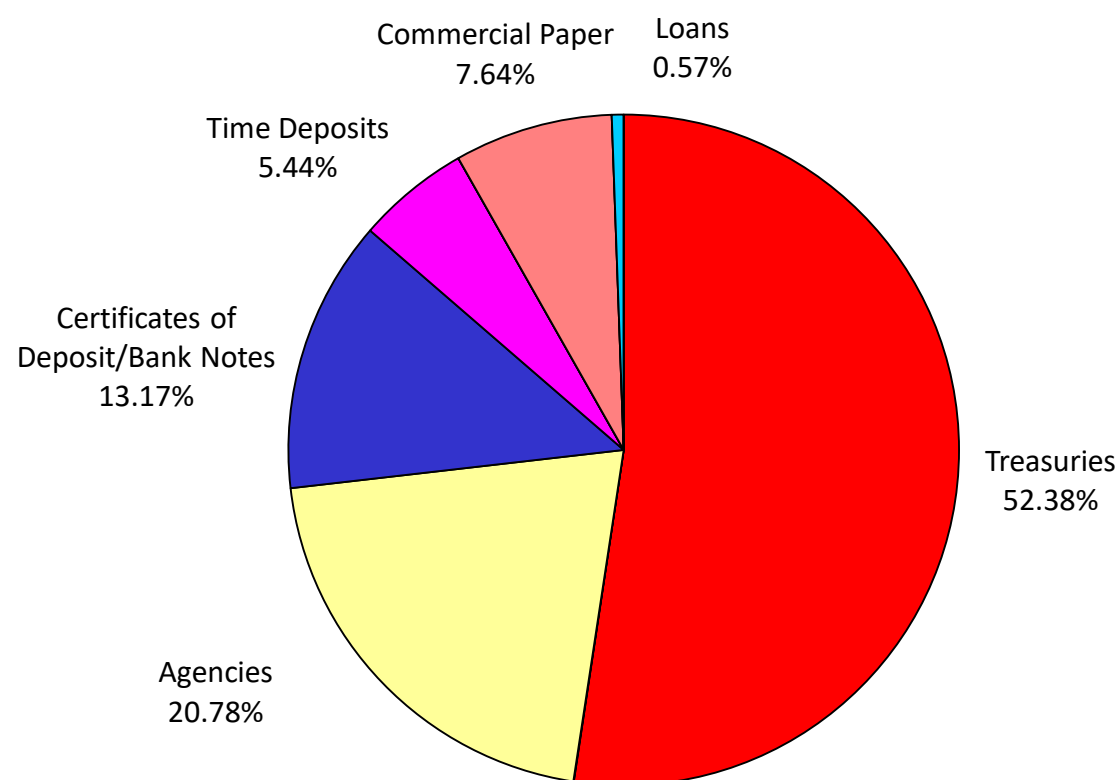
PMIA Average Monthly Effective Yields⁽¹⁾

Jun	1.217
May	1.363
Apr	1.648

Quarterly Performance Quarter Ended 03/31/20

LAIF Apportionment Rate ⁽²⁾ :	2.03
LAIF Earnings Ratio ⁽²⁾ :	0.00005535460693046
LAIF Fair Value Factor ⁽¹⁾ :	1.007481015
PMIA Daily ⁽¹⁾ :	1.73%
PMIA Quarter to Date ⁽¹⁾ :	1.89%
PMIA Average Life ⁽¹⁾ :	208

Pooled Money Investment Account Monthly Portfolio Composition ⁽¹⁾ 06/30/20 \$101.0 billion



Percentages may not total 100% due to rounding

Daily rates are now available here. [View PMIA Daily Rates](#)

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

Source:

⁽¹⁾ State of California, Office of the Treasurer

⁽²⁾ State of California, Office of the Controller



CAMP

Investment Portfolio



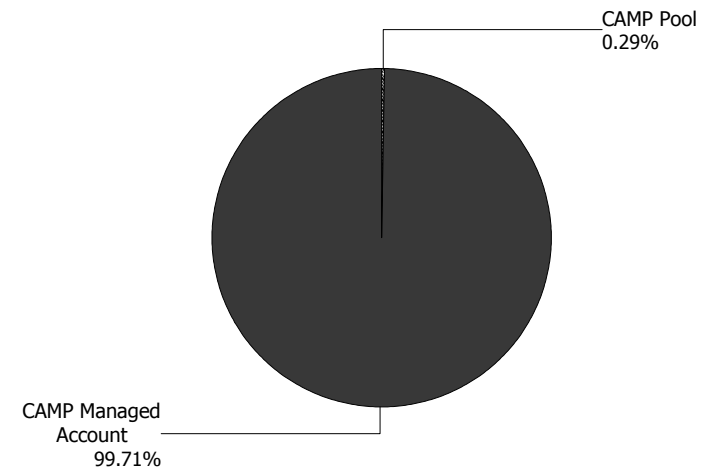
Account Statement - Transaction Summary

For the Month Ending **June 30, 2020**

CITY OF LAKE ELSINORE - LAKE ELSINORE

CAMP Pool	
Opening Market Value	129,163.03
Purchases	579,204.08
Redemptions	(616,283.47)
Unsettled Trades	0.00
Change in Value	0.00
Closing Market Value	\$92,083.64
Cash Dividends and Income	37.52
CAMP Managed Account	
Opening Market Value	31,952,815.12
Purchases	553,590.00
Redemptions	(442,073.72)
Unsettled Trades	0.00
Change in Value	22,694.74
Closing Market Value	\$32,087,026.14
Cash Dividends and Income	81,103.28

Asset Summary		
	June 30, 2020	May 31, 2020
CAMP Pool	92,083.64	129,163.03
CAMP Managed Account	32,087,026.14	31,952,815.12
Total	\$32,179,109.78	\$32,081,978.15
Asset Allocation		





Managed Account Summary Statement

For the Month Ending **June 30, 2020**

CITY OF LAKE ELSINORE - LAKE ELSINORE

Transaction Summary - Money Market		Transaction Summary - Managed Account		Account Total	
Opening Market Value	\$129,163.03	Opening Market Value	\$31,952,815.12	Opening Market Value	\$32,081,978.15
Purchases	579,204.08	Maturities/Calls	(442,073.72)		
Redemptions	(616,283.47)	Principal Dispositions	0.00		
		Principal Acquisitions	553,590.00		
		Unsettled Trades	0.00		
		Change in Current Value	22,694.74		
Closing Market Value	\$92,083.64	Closing Market Value	\$32,087,026.14	Closing Market Value	\$32,179,109.78
Dividend	37.52				

Earnings Reconciliation (Cash Basis) - Managed Account		Cash Balance	
Interest/Dividends/Coupons Received	81,030.34	Closing Cash Balance	\$0.00
Less Purchased Interest Related to Interest/Coupons	(21.11)		
Plus Net Realized Gains/Losses	94.05		
Total Cash Basis Earnings	\$81,103.28		

Earnings Reconciliation (Accrual Basis)		Managed Account	Total	Cash Transactions Summary- Managed Account	
Ending Amortized Value of Securities	30,930,971.65	31,023,055.29		Maturities/Calls	411,095.75
Ending Accrued Interest	110,212.04	110,212.04		Sale Proceeds	0.00
Plus Proceeds from Sales	0.00	616,283.47		Coupon/Interest/Dividend Income	74,934.59
Plus Proceeds of Maturities/Calls/Principal Payments	448,169.47	448,169.47		Principal Payments	37,073.72
Plus Coupons/Dividends Received	74,934.59	74,934.59		Security Purchases	(613,611.11)
Less Cost of New Purchases	(553,611.11)	(1,132,815.19)		Net Cash Contribution	90,507.05
Less Beginning Amortized Value of Securities	(30,819,502.28)	(30,948,665.31)		Reconciling Transactions	0.00
Less Beginning Accrued Interest	(135,788.34)	(135,788.34)			
Dividends	0.00	37.52			
Total Accrual Basis Earnings	\$55,386.02	\$55,423.54			



Portfolio Summary and Statistics

For the Month Ending **June 30, 2020**

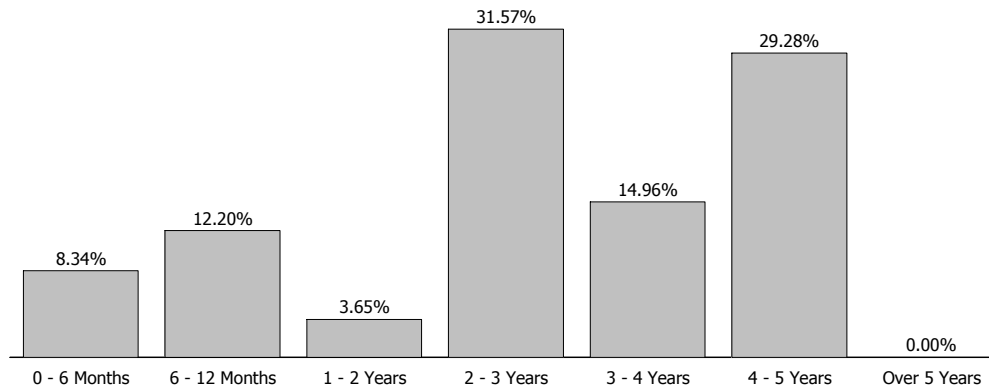
CITY OF LAKE ELSINORE - LAKE ELSINORE

Account Summary

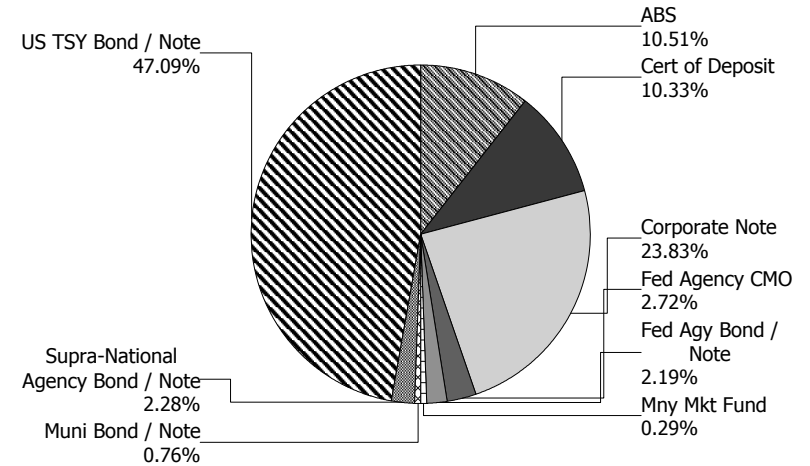
Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	14,400,000.00	15,156,453.13	47.09
Supra-National Agency Bond / Note	725,000.00	732,090.15	2.28
Municipal Bond / Note	235,000.00	246,069.50	0.76
Federal Agency Collateralized Mortgage Obligation	836,648.35	875,207.54	2.72
Federal Agency Bond / Note	700,000.00	703,810.10	2.19
Corporate Note	7,405,000.00	7,667,423.59	23.83
Certificate of Deposit	3,285,000.00	3,325,021.00	10.33
Asset-Backed Security	3,305,835.99	3,380,951.13	10.51
Managed Account Sub-Total	30,892,484.34	32,087,026.14	99.71%
Accrued Interest		110,212.04	
Total Portfolio	30,892,484.34	32,197,238.18	
CAMP Pool	92,083.64	92,083.64	0.29
Total Investments	30,984,567.98	32,289,321.82	100.00%

Unsettled Trades 0.00 0.00

Maturity Distribution



Sector Allocation



Characteristics

Yield to Maturity at Cost	2.18%
Yield to Maturity at Market	0.66%
Weighted Average Days to Maturity	1027



Managed Account Issuer Summary

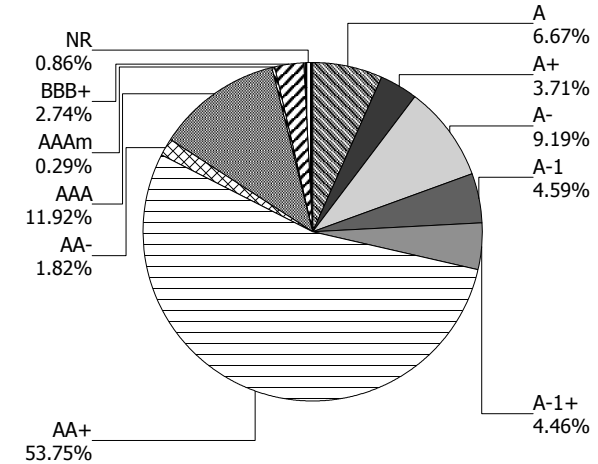
For the Month Ending **June 30, 2020**

CITY OF LAKE ELSINORE - LAKE ELSINORE

Issuer Summary

Issuer	Market Value of Holdings	Percent
AMAZON.COM INC	478,661.78	1.49
AMERICAN EXPRESS CO	202,660.40	0.63
AMERICAN HONDA FINANCE	419,644.40	1.30
APPLE INC	560,738.20	1.74
BANK OF AMERICA CO	404,017.36	1.26
BANK OF MONTREAL	672,007.99	2.09
BMW FINANCIAL SERVICES NA LLC	304,959.90	0.95
CAMP Pool	92,083.64	0.29
CAPITAL ONE FINANCIAL CORP	821,720.00	2.55
CARMAX AUTO OWNER TRUST	714,185.17	2.22
CHAFFEY CA JT UNION HS DIST	105,527.00	0.33
CHARLES SCHWAB	240,264.00	0.75
DEERE & COMPANY	335,571.60	1.04
FANNIE MAE	508,109.43	1.58
FEDERAL HOME LOAN BANKS	350,863.80	1.09
FREDDIE MAC	720,044.41	2.24
GM FINANCIAL AUTO LEASING TRUST	278,426.83	0.87
GM FINANCIAL SECURITIZED TERM	545,135.20	1.69
GOLDMAN SACHS GROUP INC	441,047.60	1.37
HERSHEY COMPANY	179,266.15	0.56
HONDA AUTO RECEIVABLES	383,892.83	1.19
IBM CORP	304,131.90	0.95
INTERNATIONAL FINANCE CORPORATION	406,378.40	1.26
INTL BANK OF RECONSTRUCTION AND DEV	325,711.75	1.01
JP MORGAN CHASE & CO	701,186.63	2.18
MORGAN STANLEY	441,880.80	1.37
NATIONAL RURAL UTILITIES CO FINANCE CORP	406,487.60	1.26
PACCAR FINANCIAL CORP	143,188.64	0.44
PEPSICO INC	283,555.72	0.88
PNC FINANCIAL SERVICES GROUP	435,914.40	1.35
ROYAL BANK OF CANADA	693,845.33	2.16
SKANDINAVISKA ENSKILDA BANKEN AB	412,233.20	1.28

Credit Quality (S&P Ratings)





Managed Account Issuer Summary

For the Month Ending **June 30, 2020**

CITY OF LAKE ELSINORE - LAKE ELSINORE

Issuer	Market Value of Holdings	Percent
STATE OF CONNECTICUT	140,542.50	0.44
STATE STREET CORPORATION	126,713.13	0.39
SWEDBANK AB	805,593.60	2.50
THE BANK OF NEW YORK MELLON CORPORATION	413,215.00	1.28
THE WALT DISNEY CORPORATION	414,182.40	1.29
TOYOTA MOTOR CORP	50,869.35	0.16
TRUIST FIN CORP	328,563.33	1.02
UNILEVER PLC	305,225.70	0.95
UNITED STATES TREASURY	15,156,453.13	47.11
VOLKSWAGEN OF AMERICA	332,631.20	1.03
WELLS FARGO & COMPANY	50,437.50	0.16
WESTPAC BANKING CORP	741,340.88	2.30
Total	\$32,179,109.78	100.00%



Managed Account Detail of Securities Held

For the Month Ending **June 30, 2020**

CITY OF LAKE ELSINORE - LAKE ELSINORE

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	2.51	0.65	10,052.95	10,109.38
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	2.24	0.71	15,029.38	15,117.19
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	1,514.00	1,078,994.09	1,146,406.25
US TREASURY N/B NOTES DTD 05/31/2016 1.625% 05/31/2023	912828R69	1,200,000.00	AA+	Aaa	03/04/19	03/06/19	1,156,453.12	2.53	1,651.64	1,170,049.20	1,250,625.00
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	2,098.96	1,498,778.50	1,589,335.94
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	4,232.33	3,057,332.37	3,204,726.56
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	2,737.77	1,004,696.40	1,047,500.00
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	4,517.33	1,641,615.26	1,728,375.00
US TREASURY N/B NOTES DTD 06/30/2017 2.000% 06/30/2024	912828XX3	325,000.00	AA+	Aaa	02/03/20	02/07/20	333,823.24	1.36	17.66	333,026.12	347,851.56
US TREASURY N/B NOTES DTD 06/30/2017 2.000% 06/30/2024	912828XX3	500,000.00	AA+	Aaa	03/02/20	03/06/20	524,355.47	0.85	27.17	522,548.50	535,156.25
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	70.65	1,322,617.70	1,391,406.25
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	146.74	2,735,484.18	2,889,843.75
Security Type Sub-Total		14,400,000.00					14,360,531.05	1.84	17,015.61	14,390,224.65	15,156,453.13
Supra-National Agency Bond / Note											



Managed Account Detail of Securities Held

For the Month Ending **June 30, 2020**

CITY OF LAKE ELSINORE - LAKE ELSINORE

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	236.32	49,991.20	50,109.50
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	2.45	590.80	124,979.89	125,273.75
INTL BANK OF RECONSTRUCTION AND DEV NOTE DTD 09/19/2017 1.561% 09/12/2020	45905UP32	150,000.00	AAA	Aaa	09/12/17	09/19/17	149,640.00	2.45	708.96	149,975.87	150,328.50
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	2.97	409.89	49,991.36	50,797.30
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	2.97	409.89	49,991.36	50,797.30
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	2,459.33	299,948.14	304,783.80
Security Type Sub-Total		725,000.00					723,920.00	2.55	4,815.19	724,877.82	732,090.15
Municipal Bond / Note											
CT ST TXBL GO BONDS DTD 06/11/2020 1.998% 07/01/2024	20772KJW0	60,000.00	A	A1	05/29/20	06/11/20	60,000.00	2.00	66.60	60,000.00	61,944.00
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	875.42	100,000.00	105,527.00
CT ST T/E GO BONDS DTD 06/25/2020 2.000% 06/01/2025	20772KKK4	75,000.00	A	A1	06/12/20	06/25/20	78,822.75	0.94	25.00	78,810.02	78,598.50
Security Type Sub-Total		235,000.00					238,822.75	1.70	967.02	238,810.02	246,069.50



Managed Account Detail of Securities Held

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CITY OF LAKE ELSINORE - LAKE ELSINORE

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Federal Agency Collateralized Mortgage Obligation											
FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/01/2021	3136B1XP4	21,898.21	AA+	Aaa	04/11/18	04/30/18	22,333.79	3.11	64.96	22,045.70	22,166.16
FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/01/2021	3136B1XP4	21,898.21	AA+	Aaa	04/11/18	04/30/18	22,333.79	3.11	64.96	22,045.70	22,166.16
FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/01/2021	3136B1XP4	109,491.06	AA+	Aaa	04/11/18	04/30/18	111,668.93	2.93	324.82	110,228.47	110,830.81
FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/01/2022	3137BM6P6	35,000.00	AA+	Aaa	04/04/18	04/09/18	35,298.05	3.08	90.12	35,144.01	35,983.04
FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/01/2022	3137BM6P6	35,000.00	AA+	Aaa	04/04/18	04/09/18	35,298.05	3.09	90.12	35,144.01	35,983.04
FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/01/2022	3137BM6P6	160,000.00	AA+	Aaa	04/04/18	04/09/18	161,362.50	2.88	412.00	160,658.33	164,493.90
FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023	3137FKK39	100,017.45	AA+	Aaa	12/07/18	12/17/18	100,017.15	3.20	266.96	100,017.25	103,213.01
FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/25/2024	3137FO3V3	103,343.42	AA+	Aaa	11/20/19	11/26/19	103,340.94	2.09	180.16	103,341.26	105,845.46
FHMS K043 A2 DTD 03/01/2015 3.062% 12/25/2024	3137BGK24	250,000.00	AA+	Aaa	03/19/20	03/25/20	262,382.81	1.97	637.92	261,683.78	274,525.96
Security Type Sub-Total		836,648.35					854,036.01	2.57	2,132.02	850,308.51	875,207.54
Federal Agency Bond / Note											
FEDERAL HOME LOAN BANK NOTES DTD 04/16/2020 0.500% 04/14/2025	3130AJHU6	350,000.00	AA+	Aaa	04/15/20	04/16/20	348,264.00	0.60	364.58	348,336.33	350,863.80
FANNIE MAE NOTES DTD 04/24/2020 0.625% 04/22/2025	3135G03U5	350,000.00	AA+	Aaa	04/22/20	04/24/20	349,279.00	0.67	407.12	349,305.88	352,946.30
Security Type Sub-Total		700,000.00					697,543.00	0.63	771.70	697,642.21	703,810.10
Corporate Note											



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Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Corporate Note											
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	2.96	85.00	50,108.78	50,437.50
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	3.00	223.96	24,997.93	25,211.63
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	3.00	223.96	24,997.93	25,211.63
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	671.87	74,993.79	75,634.87
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	3,224.17	299,970.60	304,131.90
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	24,894.25	3.17	213.47	24,975.58	25,405.47
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	3.17	213.47	24,993.59	25,405.48
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	3.18	213.47	24,974.38	25,405.48
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	24,972.25	3.18	213.47	24,993.28	25,405.47
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	1,067.36	124,967.96	127,027.38
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	1,494.31	174,820.69	177,838.32
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	2,268.75	299,630.74	305,225.70
TOYOTA MOTOR CREDIT CORP NOTES DTD 04/13/2018 2.950% 04/13/2021	89236TEU5	50,000.00	A+	A1	04/10/18	04/13/18	49,980.00	3.05	319.58	49,994.78	50,869.35



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Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Corporate Note											
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	2.78	168.89	39,998.20	40,507.96
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	2.78	168.89	39,998.20	40,507.96
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	2.90	263.89	50,167.68	50,751.10
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	2.90	263.89	50,167.68	50,751.10
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	527.78	100,362.54	101,502.20
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	844.44	199,991.02	202,539.80
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	131.25	25,044.85	25,437.98
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	700.00	199,920.60	202,660.40
PACCAR FINANCIAL CORP DTD 05/10/2018 3.100% 05/10/2021	69371RP26	20,000.00	A+	A1	05/07/18	05/10/18	19,994.80	3.07	87.83	19,998.51	20,455.52
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	3.07	87.83	19,998.51	20,455.52
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	2.78	72.60	24,997.16	25,313.15
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	2.78	72.60	24,997.16	25,313.15



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Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Corporate Note											
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	439.16	99,992.57	102,277.60
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	435.62	149,982.97	151,878.90
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	3.09	99.03	24,995.02	25,609.45
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	3.09	99.03	24,995.02	25,609.45
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	495.14	124,975.09	128,047.25
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	2.64	56.88	24,983.29	25,342.63
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	2.64	56.88	24,983.29	25,342.63
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	170.63	74,949.87	76,027.87
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	3.18	126.39	34,999.69	35,784.00
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	722.22	199,998.22	204,480.00
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	2.92	203.70	35,000.00	35,141.02
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	2.92	203.70	35,000.00	35,141.01
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	1,164.00	200,000.00	200,805.80
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	3.04	644.10	49,930.51	51,626.40



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Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Corporate Note											
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	3,542.53	274,617.83	283,945.20
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	3.52	64.15	15,000.00	15,355.94
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	3.52	64.15	15,000.00	15,355.94
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	320.74	75,000.00	76,779.67
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	5,411.81	675,000.00	701,186.63
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	6,144.44	402,055.05	435,914.40
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	2,669.44	418,390.68	441,880.80
AMERICAN HONDA FINANCE CORP NOTE DTD 06/27/2019 2.400% 06/27/2024	02665WCZ2	400,000.00	A-	A3	07/11/19	07/15/19	398,016.00	2.51	106.67	398,402.05	419,644.40
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	7,400.56	414,995.49	441,047.60
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	1.83	2,391.67	398,636.11	414,182.40
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	781.67	200,801.20	210,210.60
APPLE INC (CALLABLE) CORP NOTES DTD 05/11/2020 1.125% 05/11/2025	037833DT4	550,000.00	AA+	Aa1	05/11/20	05/13/20	551,105.50	1.08	859.38	551,075.31	560,738.20
AMAZON.COM INC CORPORATE NOTES DTD 06/03/2020 0.800% 06/03/2025	023135BO8	475,000.00	AA-	A2	06/03/20	06/05/20	474,767.25	0.81	295.56	474,770.57	478,661.78
Security Type Sub-Total		7,405,000.00					7,447,833.30	2.49	48,791.98	7,438,591.97	7,667,423.59



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Certificate of Deposit											
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	2.61	820.00	100,000.00	100,181.20
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	2.61	820.00	100,000.00	100,181.20
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	4,428.00	540,000.00	540,978.48
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	3.19	19,651.29	670,000.00	672,007.99
SWEDBANK (NEW YORK) CERT DEPOS DTD 05/18/2020 2.270% 11/16/2020	87019U6D6	100,000.00	A-1	P-1	11/16/17	11/17/17	100,000.00	2.32	277.45	100,000.00	100,699.20
SWEDBANK (NEW YORK) CERT DEPOS DTD 05/18/2020 2.270% 11/16/2020	87019U6D6	100,000.00	A-1	P-1	11/16/17	11/17/17	100,000.00	2.32	277.45	100,000.00	100,699.20
SWEDBANK (NEW YORK) CERT DEPOS DTD 05/18/2020 2.270% 11/16/2020	87019U6D6	600,000.00	A-1	P-1	11/16/17	11/17/17	600,000.00	2.27	1,664.67	600,000.00	604,195.20
ROYAL BANK OF CANADA NY CD DTD 06/08/2018 3.240% 06/07/2021	78012UEE1	50,000.00	A-1+	P-1	06/07/18	06/08/18	50,000.00	2.98	108.00	50,000.00	51,395.95
ROYAL BANK OF CANADA NY CD DTD 06/08/2018 3.240% 06/07/2021	78012UEE1	100,000.00	A-1+	P-1	06/07/18	06/08/18	100,000.00	2.98	216.00	100,000.00	102,791.90
ROYAL BANK OF CANADA NY CD DTD 06/08/2018 3.240% 06/07/2021	78012UEE1	525,000.00	A-1+	P-1	06/07/18	06/08/18	525,000.00	3.24	1,134.00	525,000.00	539,657.48
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	1.85	2,604.00	400,000.00	412,233.20
Security Type Sub-Total		3,285,000.00					3,285,000.00	2.58	32,000.86	3,285,000.00	3,325,021.00
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	299,998.66	304,959.90
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	3.30	277.29	274,981.16	278,426.83



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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
Asset-Backed Security											
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	3.16	526.67	374,965.52	383,892.83
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	324,991.33	332,631.20
GMCAR 2018-3 A3 DTD 07/18/2018 3.020% 05/16/2023	36255JAD6	264,631.31	AAA	NR	07/11/18	07/18/18	264,569.60	3.03	332.99	264,594.59	269,270.80
CARMAX AUTO OWNER TRUST DTD 07/25/2018 3.130% 06/15/2023	14313FAD1	346,204.68	AAA	NR	07/18/18	07/25/18	346,157.50	3.13	481.61	346,176.18	353,592.03
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	349,997.89	360,593.14
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	269,979.12	275,864.40
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	799,832.02	821,720.00
Security Type Sub-Total		3,305,835.99					3,305,385.14	2.84	3,717.66	3,305,516.47	3,380,951.13
Managed Account Sub-Total		30,892,484.34					30,913,071.25	2.18	110,212.04	30,930,971.65	32,087,026.14
Money Market Mutual Fund											
CAMP Pool		92,083.64	AAAm	NR			92,083.64		0.00	92,083.64	92,083.64
Money Market Sub-Total		92,083.64					92,083.64		0.00	92,083.64	92,083.64
Securities Sub-Total		\$30,984,567.98					\$31,005,154.89	2.18%	\$110,212.04	\$31,023,055.29	\$32,179,109.78
Accrued Interest											\$110,212.04
Total Investments											\$32,289,321.82



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CITY OF LAKE ELSINORE - LAKE ELSINORE

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
U.S. Treasury Bond / Note										
US TREASURY NOTES DTD 12/31/2013 2.375% 12/31/2020	912828A83	10,000.00	MERRILL		101.09	10,109.38	(392.96)	56.43	0.50	0.19
US TREASURY NOTES DTD 12/31/2015 1.750% 12/31/2020	912828N48	15,000.00	MORGANST		100.78	15,117.19	(151.75)	87.81	0.50	0.19
US TREASURY N/B NOTES DTD 05/31/2016 1.625% 05/31/2023	912828R69	1,100,000.00	SOCGEN		104.22	1,146,406.25	76,355.47	67,412.16	2.86	0.17
US TREASURY N/B NOTES DTD 05/31/2016 1.625% 05/31/2023	912828R69	1,200,000.00	MORGAN_S		104.22	1,250,625.00	94,171.88	80,575.80	2.86	0.17
US TREASURY N/B NOTES DTD 05/31/2016 1.625% 05/31/2023	912828R69	1,525,000.00	MORGAN_S		104.22	1,589,335.94	101,031.25	90,557.44	2.86	0.17
US TREASURY N/B NOTES DTD 05/31/2016 1.625% 05/31/2023	912828R69	3,075,000.00	MORGAN_S		104.22	3,204,726.56	153,870.11	147,394.19	2.86	0.17
US TREASURY NOTES DTD 10/31/2016 1.625% 10/31/2023	912828T91	1,000,000.00	BNP_PARI		104.75	1,047,500.00	41,757.81	42,803.60	3.25	0.20
US TREASURY NOTES DTD 10/31/2016 1.625% 10/31/2023	912828T91	1,650,000.00	MERRILL		104.75	1,728,375.00	89,267.58	86,759.74	3.25	0.20
US TREASURY N/B NOTES DTD 06/30/2017 2.000% 06/30/2024	912828XX3	325,000.00	HSBC		107.03	347,851.56	14,028.32	14,825.44	3.87	0.23
US TREASURY N/B NOTES DTD 06/30/2017 2.000% 06/30/2024	912828XX3	500,000.00	HSBC		107.03	535,156.25	10,800.78	12,607.75	3.87	0.23
US TREASURY N/B NOTES DTD 06/30/2017 2.000% 06/30/2024	912828XX3	1,300,000.00	MORGAN_S		107.03	1,391,406.25	65,101.56	68,788.55	3.87	0.23
US TREASURY N/B NOTES DTD 06/30/2017 2.000% 06/30/2024	912828XX3	2,700,000.00	HSBC		107.03	2,889,843.75	150,082.03	154,359.57	3.87	0.23
Security Type Sub-Total		14,400,000.00				15,156,453.13	795,922.08	766,228.48	3.27	0.20
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		100.22	50,109.50	229.50	118.30	0.20	0.46
INTL BANK OF RECONSTRUCTION AND DEV NOTE DTD 09/19/2017 1.561% 09/12/2020	45905UP32	125,000.00	HSBC		100.22	125,273.75	573.75	293.86	0.20	0.46



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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	HSBC		100.22	150,328.50	688.50	352.63	0.20	0.46
INTERNATIONAL FINANCE CORPORATION NOTE DTD 03/16/2018 2.635% 03/09/2021	45950VLO7	50,000.00	HSBC		101.59	50,797.30	834.80	805.94	0.69	0.32
INTERNATIONAL FINANCE CORPORATION NOTE DTD 03/16/2018 2.635% 03/09/2021	45950VLQ7	50,000.00	HSBC		101.59	50,797.30	834.80	805.94	0.69	0.32
INTERNATIONAL FINANCE CORPORATION NOTE DTD 03/16/2018 2.635% 03/09/2021	45950VLO7	300,000.00	HSBC		101.59	304,783.80	5,008.80	4,835.66	0.69	0.32
Security Type Sub-Total		725,000.00				732,090.15	8,170.15	7,212.33	0.47	0.38
Municipal Bond / Note										
CT ST TXBL GO BONDS DTD 06/11/2020 1.998% 07/01/2024	20772KJW0	60,000.00	SIEBERT		103.24	61,944.00	1,944.00	1,944.00	3.87	1.17
CHAFFEY UHSD, CA TXBL GO BONDS DTD 12/05/2019 2.101% 08/01/2024	157411TK5	100,000.00	RBC		105.53	105,527.00	5,527.00	5,527.00	3.91	0.73
CT ST T/E GO BONDS DTD 06/25/2020 2.000% 06/01/2025	20772KKK4	75,000.00	MORGAN_		104.80	78,598.50	(224.25)	(211.52)	4.71	1.00
Security Type Sub-Total		235,000.00				246,069.50	7,246.75	7,259.48	4.16	0.93
Federal Agency Collateralized Mortgage Obligation										
FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/01/2021	3136B1XP4	21,898.21	JPM_CHAS		101.22	22,166.16	(167.63)	120.46	0.74	2.50
FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/01/2021	3136B1XP4	21,898.21	JPM_CHAS		101.22	22,166.16	(167.63)	120.46	0.74	2.50
FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/01/2021	3136B1XP4	109,491.06	JPM_CHAS		101.22	110,830.81	(838.12)	602.34	0.74	2.50
FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/01/2022	3137BM6P6	35,000.00	CITIGRP		102.81	35,983.04	684.99	839.03	1.89	1.72



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Federal Agency Collateralized Mortgage Obligation										
FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/01/2022	3137BM6P6	35,000.00	CITIGRP		102.81	35,983.04	684.99	839.03	1.89	1.72
FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/01/2022	3137BM6P6	160,000.00	CITIGRP		102.81	164,493.90	3,131.40	3,835.57	1.89	1.72
FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023	3137FKK39	100,017.45	CSFB		103.20	103,213.01	3,195.86	3,195.76	1.55	2.10
FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/25/2024	3137FQ3V3	103,343.42	JPM_CHAS		102.42	105,845.46	2,504.52	2,504.20	2.57	1.48
FHMS K043 A2 DTD 03/01/2015 3.062% 12/25/2024	3137BGK24	250,000.00	CITIGRP		109.81	274,525.96	12,143.15	12,842.18	4.14	0.83
Security Type Sub-Total		836,648.35				875,207.54	21,171.53	24,899.03	2.43	1.59
Federal Agency Bond / Note										
FEDERAL HOME LOAN BANK NOTES DTD 04/16/2020 0.500% 04/14/2025	3130AJHU6	350,000.00	CITIGRP		100.25	350,863.80	2,599.80	2,527.47	4.73	0.45
FANNIE MAE NOTES DTD 04/24/2020 0.625% 04/22/2025	3135G03U5	350,000.00	CITIGRP		100.84	352,946.30	3,667.30	3,640.42	4.74	0.45
Security Type Sub-Total		700,000.00				703,810.10	6,267.10	6,167.89	4.74	0.45
Corporate Note										
WELLS FARGO & COMPANY NOTES DTD 12/07/2015 2.550% 12/07/2020	94974BGR5	50,000.00	UBS AG		100.88	50,437.50	(670.50)	328.72	0.44	0.54
BRANCH BANKING & TRUST (CALLABLE) NOTES DTD 10/26/2017 2.150% 02/01/2021	05531FAZ6	25,000.00	MORGAN_S	01/01/21	100.85	25,211.63	223.13	213.70	0.50	0.70
BRANCH BANKING & TRUST (CALLABLE) NOTES DTD 10/26/2017 2.150% 02/01/2021	05531FAZ6	25,000.00	MORGAN_S	01/01/21	100.85	25,211.63	223.13	213.70	0.50	0.70
BRANCH BANKING & TRUST (CALLABLE) NOTES DTD 10/26/2017 2.150% 02/01/2021	05531FAZ6	75,000.00	MORGAN_S	01/01/21	100.85	75,634.87	669.37	641.08	0.50	0.70



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Corporate Note										
IBM CORP CORP NOTES DTD 02/06/2018 2.650% 02/05/2021	44932HAG8	300,000.00	BNP_PARI		101.38	304,131.90	4,278.90	4,161.30	0.59	0.34
NATIONAL RURAL UTIL COOP NOTE DTD 02/26/2018 2.900% 03/15/2021	63743HER9	25,000.00	RBC		101.62	25,405.47	511.22	429.89	0.70	0.60
NATIONAL RURAL UTIL COOP NOTE DTD 02/26/2018 2.900% 03/15/2021	63743HER9	25,000.00	RBC		101.62	25,405.48	433.23	411.89	0.70	0.60
NATIONAL RURAL UTIL COOP NOTE DTD 02/26/2018 2.900% 03/15/2021	63743HER9	25,000.00	RBC		101.62	25,405.48	511.23	431.10	0.70	0.60
NATIONAL RURAL UTIL COOP NOTE DTD 02/26/2018 2.900% 03/15/2021	63743HER9	25,000.00	RBC		101.62	25,405.47	433.22	412.19	0.70	0.60
NATIONAL RURAL UTIL COOP NOTE DTD 02/26/2018 2.900% 03/15/2021	63743HER9	125,000.00	RBC		101.62	127,027.38	2,166.13	2,059.42	0.70	0.60
NATIONAL RURAL UTIL COOP NOTE DTD 02/26/2018 2.900% 03/15/2021	63743HER9	175,000.00	RBC		101.62	177,838.32	3,578.57	3,017.63	0.70	0.60
UNILEVER CAPITAL CORP NOTES DTD 03/22/2018 2.750% 03/22/2021	904764AZ0	300,000.00	CITIGRP		101.74	305,225.70	6,758.70	5,594.96	0.72	0.35
TOYOTA MOTOR CREDIT CORP NOTES DTD 04/13/2018 2.950% 04/13/2021	89236TEU5	50,000.00	JPM_CHAS		101.74	50,869.35	889.35	874.57	0.78	0.73
PEPSICO INC CORP (CALLABLE) NOTE DTD 10/10/2017 2.000% 04/15/2021	713448DX3	40,000.00	MERRILL	03/15/21	101.27	40,507.96	515.96	509.76	0.70	0.39
PEPSICO INC CORP (CALLABLE) NOTE DTD 10/10/2017 2.000% 04/15/2021	713448DX3	40,000.00	MERRILL	03/15/21	101.27	40,507.96	515.96	509.76	0.70	0.39
BANK OF NEW YORK MELLON CORP (CALLABLE) DTD 02/19/2016 2.500% 04/15/2021	06406FAA1	50,000.00	KEYBAN	03/15/21	101.50	50,751.10	(397.90)	583.42	0.70	0.59
BANK OF NEW YORK MELLON CORP (CALLABLE) DTD 02/19/2016 2.500% 04/15/2021	06406FAA1	50,000.00	KEYBAN	03/15/21	101.50	50,751.10	(397.90)	583.42	0.70	0.59
BANK OF NEW YORK MELLON CORP (CALLABLE) DTD 02/19/2016 2.500% 04/15/2021	06406FAA1	100,000.00	KEYBAN	03/15/21	101.50	101,502.20	(823.80)	1,139.66	0.70	0.59
PEPSICO INC CORP (CALLABLE) NOTE DTD 10/10/2017 2.000% 04/15/2021	713448DX3	200,000.00	MERRILL	03/15/21	101.27	202,539.80	2,579.80	2,548.78	0.70	0.39



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Corporate Note										
BANK OF AMERICA CORP NOTE DTD 04/19/2016 2.625% 04/19/2021	06051GFW4	25,000.00	MERRILL		101.75	25,437.98	243.98	393.13	0.80	0.44
AMERICAN EXPRESS CREDIT (CALLABLE) NOTES DTD 05/05/2016 2.250% 05/05/2021	0258M0EB1	200,000.00	KEYBAN	04/04/21	101.33	202,660.40	3,124.40	2,739.80	0.76	0.67
PACCAR FINANCIAL CORP DTD 05/10/2018 3.100% 05/10/2021	69371RP26	20,000.00	MERRILL		102.28	20,455.52	460.72	457.01	0.85	0.45
PACCAR FINANCIAL CORP DTD 05/10/2018 3.100% 05/10/2021	69371RP26	20,000.00	MERRILL		102.28	20,455.52	460.72	457.01	0.85	0.45
BRANCH BANKING & TRUST (CALLABLE) NOTE DTD 05/10/2016 2.050% 05/10/2021	05531FAV5	25,000.00	SCOTIA	04/09/21	101.25	25,313.15	329.65	315.99	0.77	0.59
BRANCH BANKING & TRUST (CALLABLE) NOTE DTD 05/10/2016 2.050% 05/10/2021	05531FAV5	25,000.00	SCOTIA	04/09/21	101.25	25,313.15	329.65	315.99	0.77	0.59
PACCAR FINANCIAL CORP DTD 05/10/2018 3.100% 05/10/2021	69371RP26	100,000.00	MERRILL		102.28	102,277.60	2,303.60	2,285.03	0.85	0.45
BRANCH BANKING & TRUST (CALLABLE) NOTE DTD 05/10/2016 2.050% 05/10/2021	05531FAV5	150,000.00	SCOTIA	04/09/21	101.25	151,878.90	1,977.90	1,895.93	0.77	0.59
HERSHEY COMPANY CORP NOTES DTD 05/10/2018 3.100% 05/15/2021	427866BA5	25,000.00	MERRILL		102.44	25,609.45	626.70	614.43	0.87	0.31
HERSHEY COMPANY CORP NOTES DTD 05/10/2018 3.100% 05/15/2021	427866BA5	25,000.00	MERRILL		102.44	25,609.45	626.70	614.43	0.87	0.31
HERSHEY COMPANY CORP NOTES DTD 05/10/2018 3.100% 05/15/2021	427866BA5	125,000.00	MERRILL		102.44	128,047.25	3,133.50	3,072.16	0.87	0.31
STATE STREET CORP NOTES DTD 05/19/2016 1.950% 05/19/2021	857477AV5	25,000.00	GOLDMAN		101.37	25,342.63	437.13	359.34	0.88	0.40
STATE STREET CORP NOTES DTD 05/19/2016 1.950% 05/19/2021	857477AV5	25,000.00	GOLDMAN		101.37	25,342.63	437.13	359.34	0.88	0.40
STATE STREET CORP NOTES DTD 05/19/2016 1.950% 05/19/2021	857477AV5	75,000.00	GOLDMAN		101.37	76,027.87	1,311.37	1,078.00	0.88	0.40
CHARLES SCHWAB CORP NOTES DTD 05/22/2018 3.250% 05/21/2021	808513AW5	35,000.00	CSFB	04/21/21	102.24	35,784.00	785.05	784.31	0.80	0.72



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Corporate Note										
CHARLES SCHWAB CORP NOTES DTD 05/22/2018 3.250% 05/21/2021	808513AW5	200,000.00	CSFB	04/21/21	102.24	204,480.00	4,486.00	4,481.78	0.80	0.72
BANK OF AMERICA CORP (CALLABLE) DTD 09/18/2017 2.328% 10/01/2021	06051GGS2	35,000.00	MERRILL	10/01/20	100.40	35,141.02	141.02	141.02	0.25	2.00
BANK OF AMERICA CORP (CALLABLE) DTD 09/18/2017 2.328% 10/01/2021	06051GGS2	35,000.00	MERRILL	10/01/20	100.40	35,141.01	141.01	141.01	0.25	2.00
BANK OF AMERICA CORP (CALLABLE) DTD 09/18/2017 2.328% 10/01/2021	06051GGS2	200,000.00	MERRILL	10/01/20	100.40	200,805.80	805.80	805.80	0.25	2.00
JOHN DEERE CAPITAL CORP NOTES DTD 01/06/2017 2.650% 01/06/2022	24422ETL3	50,000.00	MITSU		103.25	51,626.40	1,846.90	1,695.89	1.48	0.49
JOHN DEERE CAPITAL CORP NOTES DTD 01/06/2017 2.650% 01/06/2022	24422ETL3	275,000.00	MITSU		103.25	283,945.20	10,157.95	9,327.37	1.48	0.49
BANK OF AMERICA CORP NOTES DTD 05/17/2018 3.499% 05/17/2022	06051GHH5	15,000.00	MERRILL		102.37	15,355.94	355.94	355.94	1.83	2.20
BANK OF AMERICA CORP NOTES DTD 05/17/2018 3.499% 05/17/2022	06051GHH5	15,000.00	MERRILL		102.37	15,355.94	355.94	355.94	1.83	2.20
BANK OF AMERICA CORP NOTES DTD 05/17/2018 3.499% 05/17/2022	06051GHH5	75,000.00	MERRILL		102.37	76,779.67	1,779.67	1,779.67	1.83	2.20
JPMORGAN CHASE & CO BONDS DTD 03/22/2019 3.207% 04/01/2023	46647PBB1	675,000.00	JPM_CHAS	04/01/22	103.88	701,186.63	26,186.63	26,186.63	1.71	1.76
PNC BANK NA CORP NOTES DTD 01/23/2019 3.500% 01/23/2024	693475AV7	400,000.00	CITIGRP		108.98	435,914.40	33,066.40	33,859.35	3.34	0.93
MORGAN STANLEY CORP NOTES DTD 04/28/2014 3.875% 04/29/2024	61746BDQ6	400,000.00	WELLS_FA		110.47	441,880.80	18,964.80	23,490.12	3.59	1.08
AMERICAN HONDA FINANCE CORP NOTE DTD 06/27/2019 2.400% 06/27/2024	02665WCZ2	400,000.00	WELLS_FA		104.91	419,644.40	21,628.40	21,242.35	3.83	1.14
GOLDMAN SACHS GROUP INC BONDS DTD 07/08/2014 3.850% 07/08/2024	38141EC23	400,000.00	SUSQ		110.26	441,047.60	22,415.60	26,052.11	3.72	1.23
WALT DISNEY COMPANY/THE DTD 09/06/2019 1.750% 08/30/2024	254687FK7	400,000.00	JPM_CHAS		103.55	414,182.40	15,814.40	15,546.29	4.02	0.88
BANK OF NY MELLON CORP DTD 10/24/2019 2.100% 10/24/2024	06406RAL1	200,000.00	MORGAN_S		105.11	210,210.60	9,330.60	9,409.40	4.14	0.89
APPLE INC (CALLABLE) CORP NOTES DTD 05/11/2020 1.125% 05/11/2025	037833DT4	550,000.00	GOLDMAN	04/11/25	101.95	560,738.20	9,632.70	9,662.89	4.66	0.72



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Corporate Note										
AMAZON.COM INC CORPORATE NOTES DTD 06/03/2020 0.800% 06/03/2025	023135B08	475,000.00	GOLDMAN		100.77	478,661.78	3,894.53	3,891.21	4.84	0.64
Security Type Sub-Total		7,405,000.00				7,667,423.59	219,590.29	228,831.62	2.32	0.89
Certificate of Deposit										
WESTPAC BANKING CORP NY CD DTD 08/07/2017 2.050% 08/03/2020	96121T4A3	100,000.00	JPM_CHAS		100.18	100,181.20	181.20	181.20	0.09	0.07
WESTPAC BANKING CORP NY CD DTD 08/07/2017 2.050% 08/03/2020	96121T4A3	100,000.00	JPM_CHAS		100.18	100,181.20	181.20	181.20	0.09	0.07
WESTPAC BANKING CORP NY CD DTD 08/07/2017 2.050% 08/03/2020	96121T4A3	540,000.00	JPM_CHAS		100.18	540,978.48	978.48	978.48	0.09	0.07
BANK OF MONTREAL CHICAGO CERT DEPOS	06370REU9	670,000.00	BMO		100.30	672,007.99	2,007.99	2,007.99	0.09	-0.04
SWEDBANK (NEW YORK) CERT DEPOS DTD 05/18/2020 2.270% 11/16/2020	87019U6D6	100,000.00	MERRILL		100.70	100,699.20	699.20	699.20	0.38	2.25
SWEDBANK (NEW YORK) CERT DEPOS DTD 05/18/2020 2.270% 11/16/2020	87019U6D6	100,000.00	MERRILL		100.70	100,699.20	699.20	699.20	0.38	2.25
SWEDBANK (NEW YORK) CERT DEPOS DTD 05/18/2020 2.270% 11/16/2020	87019U6D6	600,000.00	MERRILL		100.70	604,195.20	4,195.20	4,195.20	0.38	2.25
ROYAL BANK OF CANADA NY CD DTD 06/08/2018 3.240% 06/07/2021	78012UEE1	50,000.00	RBC		102.79	51,395.95	1,395.95	1,395.95	0.93	0.25
ROYAL BANK OF CANADA NY CD DTD 06/08/2018 3.240% 06/07/2021	78012UEE1	100,000.00	RBC		102.79	102,791.90	2,791.90	2,791.90	0.93	0.25
ROYAL BANK OF CANADA NY CD DTD 06/08/2018 3.240% 06/07/2021	78012UEE1	525,000.00	RBC		102.79	539,657.48	14,657.48	14,657.48	0.93	0.25
SKANDINAV ENSKILDA BANK LT CD DTD 09/03/2019 1.860% 08/26/2022	83050PDR7	400,000.00	BARCLAYS		103.06	412,233.20	12,233.20	12,233.20	2.11	0.43
Security Type Sub-Total		3,285,000.00				3,325,021.00	40,021.00	40,021.00	0.59	0.66
Asset-Backed Security										



Managed Account Fair Market Value & Analytics

For the Month Ending **June 30, 2020**

CITY OF LAKE ELSINORE - LAKE ELSINORE

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Asset-Backed Security										
BMWLT 2018-1 A4 DTD 10/17/2018 3.360% 03/20/2022	05586CAD6	300,000.00	SOCGEN		101.65	304,959.90	4,962.57	4,961.24	0.65	2.38
GMALT 2018-3 A4 DTD 09/26/2018 3.300% 07/20/2022	36256GAE9	275,000.00	RBC		101.25	278,426.83	3,461.86	3,445.67	0.50	2.68
HAROT 2018-4 A3 DTD 11/28/2018 3.160% 01/15/2023	43815AAC6	375,000.00	JPM_CHAS		102.37	383,892.83	8,948.89	8,927.31	0.88	2.20
VALET 2018-2 A3 DTD 11/21/2018 3.250% 04/20/2023	92869BAD4	325,000.00	CITIGRP		102.35	332,631.20	7,644.85	7,639.87	0.84	2.38
GMCAR 2018-3 A3 DTD 07/18/2018 3.020% 05/16/2023	36255JAD6	264,631.31	JPM_CHAS		101.75	269,270.80	4,701.20	4,676.21	0.76	2.39
CARMAX AUTO OWNER TRUST DTD 07/25/2018 3.130% 06/15/2023	14313FAD1	346,204.68	BARCLAYS		102.13	353,592.03	7,434.53	7,415.85	0.82	2.38
CARMAX AUTO OWNER TRUST DTD 10/24/2018 3.360% 09/15/2023	14315EAC4	350,000.00	MERRILL		103.03	360,593.14	10,596.36	10,595.25	1.11	2.38
GMCAR 2019-1 A3 DTD 01/16/2019 2.970% 11/16/2023	36256XAD4	270,000.00	RBC		102.17	275,864.40	5,894.29	5,885.28	0.89	2.30
COMET 2019-A2 A2 DTD 09/05/2019 1.720% 08/15/2024	14041NFU0	800,000.00	RBC		102.72	821,720.00	21,921.44	21,887.98	2.09	1.05
Security Type Sub-Total		3,305,835.99				3,380,951.13	75,565.99	75,434.66	1.13	2.06
Managed Account Sub-Total		30,892,484.34				32,087,026.14	1,173,954.89	1,156,054.49	2.49	0.66
Money Market Mutual Fund										
CAMP Pool		92,083.64			1.00	92,083.64	0.00	0.00	0.00	
Money Market Sub-Total		92,083.64				92,083.64	0.00	0.00	0.00	
Securities Sub-Total		\$30,984,567.98				\$32,179,109.78	\$1,173,954.89	\$1,156,054.49	2.49	0.66%
Accrued Interest						\$110,212.04				
Total Investments						\$32,289,321.82				



Managed Account Security Transactions & Interest

For the Month Ending **June 30, 2020**

CITY OF LAKE ELSINORE - LAKE ELSINORE

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
BUY										
05/29/20	06/11/20	CT ST TXBL GO BONDS DTD 06/11/2020 1.998% 07/01/2024	20772KJW0	60,000.00	(60,000.00)	0.00	(60,000.00)			
06/03/20	06/05/20	AMAZON.COM INC CORPORATE NOTES DTD 06/03/2020 0.800% 06/03/2025	023135B08	475,000.00	(474,767.25)	(21.11)	(474,788.36)			
06/12/20	06/25/20	CT ST T/E GO BONDS DTD 06/25/2020 2.000% 06/01/2025	20772KKK4	75,000.00	(78,822.75)	0.00	(78,822.75)			

Transaction Type Sub-Total				610,000.00	(613,590.00)	(21.11)	(613,611.11)			
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INTEREST										
06/01/20	06/25/20	FHMS K043 A2 DTD 03/01/2015 3.062% 12/25/2024	3137BGK24	250,000.00	0.00	637.92	637.92			
06/01/20	06/25/20	FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023	3137FKK39	113,134.31	0.00	301.97	301.97			
06/01/20	06/25/20	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/01/2021	3136B1XP4	156,806.65	0.00	470.23	470.23			
06/01/20	06/25/20	FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/25/2024	3137FO3V3	103,512.89	0.00	180.46	180.46			
06/01/20	06/25/20	FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/01/2022	3137BM6P6	230,000.00	0.00	592.26	592.26			
06/07/20	06/07/20	WELLS FARGO & COMPANY NOTES DTD 12/07/2015 2.550% 12/07/2020	94974BGR5	50,000.00	0.00	637.50	637.50			
06/07/20	06/07/20	ROYAL BANK OF CANADA NY CD DTD 06/08/2018 3.240% 06/07/2021	78012UEE1	675,000.00	0.00	10,935.00	10,935.00			
06/15/20	06/15/20	HAROT 2018-4 A3 DTD 11/28/2018 3.160% 01/15/2023	43815AAC6	375,000.00	0.00	987.50	987.50			
06/15/20	06/15/20	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			
06/15/20	06/15/20	CARMAX AUTO OWNER TRUST DTD 07/25/2018 3.130% 06/15/2023	14313FAD1	350,000.00	0.00	912.92	912.92			
06/15/20	06/15/20	CARMAX AUTO OWNER TRUST DTD 10/24/2018 3.360% 09/15/2023	14315EAC4	350,000.00	0.00	980.00	980.00			
06/16/20	06/16/20	GMCAR 2018-3 A3 DTD 07/18/2018 3.020% 05/16/2023	36255JAD6	281,104.21	0.00	707.45	707.45			



Managed Account Security Transactions & Interest

For the Month Ending **June 30, 2020**

CITY OF LAKE ELSINORE - LAKE ELSINORE

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L	Realized G/L	Sale Method
Trade	Settle							Cost	Amort Cost	
INTEREST										
06/16/20	06/16/20	GMCAR 2019-1 A3 DTD 01/16/2019 2.970% 11/16/2023	36256XAD4	270,000.00	0.00	668.25	668.25			
06/20/20	06/20/20	GMALT 2018-3 A4 DTD 09/26/2018 3.300% 07/20/2022	36256GAE9	275,000.00	0.00	756.25	756.25			
06/20/20	06/20/20	BMWLT 2018-1 A4 DTD 10/17/2018 3.360% 03/20/2022	05586CAD6	300,000.00	0.00	840.00	840.00			
06/20/20	06/20/20	VALET 2018-2 A3 DTD 11/21/2018 3.250% 04/20/2023	92869BAD4	325,000.00	0.00	880.21	880.21			
06/27/20	06/27/20	AMERICAN HONDA FINANCE CORP NOTE DTD 06/27/2019 2.400% 06/27/2024	02665WCZ2	400,000.00	0.00	4,800.00	4,800.00			
06/30/20	06/30/20	US TREASURY N/B NOTES DTD 06/30/2017 2.000% 06/30/2024	912828XX3	4,825,000.00	0.00	48,250.00	48,250.00			
06/30/20	06/30/20	US TREASURY NOTES DTD 12/31/2013 2.375% 12/31/2020	912828A83	10,000.00	0.00	118.75	118.75			
06/30/20	06/30/20	US TREASURY NOTES DTD 12/31/2015 1.750% 12/31/2020	912828N48	15,000.00	0.00	131.25	131.25			
Transaction Type Sub-Total				10,154,558.06	0.00	74,934.59	74,934.59			
MATURITY										
06/05/20	06/05/20	BANK OF NOVA SCOTIA HOUSTON CD DTD 06/07/2018 3.080% 06/05/2020	06417GU22	50,000.00	50,000.00	770.00	50,770.00	19.00	0.00	
06/05/20	06/05/20	BANK OF NOVA SCOTIA HOUSTON CD DTD 06/07/2018 3.080% 06/05/2020	06417GU22	300,000.00	300,000.00	4,620.00	304,620.00	114.00	0.00	
06/05/20	06/05/20	BANK OF NOVA SCOTIA HOUSTON CD DTD 06/07/2018 3.080% 06/05/2020	06417GU22	30,000.00	30,000.00	462.00	30,462.00	11.40	0.00	
06/22/20	06/22/20	JOHN DEERE CAPITAL CORP NOTES DTD 06/22/2017 1.950% 06/22/2020	24422ETS8	25,000.00	25,000.00	243.75	25,243.75	15.25	0.00	
Transaction Type Sub-Total				405,000.00	405,000.00	6,095.75	411,095.75	159.65	0.00	
PAYDOWNS										
06/01/20	06/25/20	FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/25/2024	3137FQ3V3	169.47	169.47	0.00	169.47	0.00	0.00	



Managed Account Security Transactions & Interest

For the Month Ending **June 30, 2020**

CITY OF LAKE ELSINORE - LAKE ELSINORE

Transaction Type		Security Description	CUSIP	Par	Principal	Accrued	Total	Realized G/L	Realized G/L	Sale
Trade	Settle				Proceeds	Interest		Cost	Amort Cost	
PAYDOWNS										
06/01/20	06/25/20	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/01/2021	3136B1XP4	2,513.69	2,513.69	0.00	2,513.69	(50.00)	0.00	
06/01/20	06/25/20	FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023	3137FKK39	13,116.86	13,116.86	0.00	13,116.86	0.04	0.00	
06/01/20	06/25/20	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/01/2021	3136B1XP4	502.74	502.74	0.00	502.74	(10.00)	0.00	
06/01/20	06/25/20	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/01/2021	3136B1XP4	502.74	502.74	0.00	502.74	(10.00)	0.00	
06/15/20	06/15/20	CARMAX AUTO OWNER TRUST DTD 07/25/2018 3.130% 06/15/2023	14313FAD1	3,795.32	3,795.32	0.00	3,795.32	0.52	0.00	
06/16/20	06/16/20	GMCAR 2018-3 A3 DTD 07/18/2018 3.020% 05/16/2023	36255JAD6	16,472.90	16,472.90	0.00	16,472.90	3.84	0.00	
Transaction Type Sub-Total				37,073.72	37,073.72	0.00	37,073.72	(65.60)	0.00	
Managed Account Sub-Total					(171,516.28)	81,009.23	(90,507.05)	94.05	0.00	
Total Security Transactions					(\$171,516.28)	\$81,009.23	(\$90,507.05)	\$94.05	\$0.00	



Account Statement

For the Month Ending **June 30, 2020**

CITY OF LAKE ELSINORE - LAKE ELSINORE

Trade Date	Settlement Date	Transaction Description	Share or Unit Price	Dollar Amount of Transaction	Total Shares Owned
CAMP Pool					
Opening Balance					129,163.03
06/01/20	06/01/20	Purchase - Interest 912828R69	1.00	56,062.50	185,225.53
06/05/20	06/05/20	Purchase - Principal 06417GU22	1.00	50,770.00	235,995.53
06/05/20	06/05/20	Purchase - Principal 06417GU22	1.00	30,462.00	266,457.53
06/05/20	06/05/20	Purchase - Principal 06417GU22	1.00	304,620.00	571,077.53
06/05/20	06/05/20	Redemption - Interest 023135BQ8	1.00	(21.11)	571,056.42
06/05/20	06/05/20	Redemption - Principal 023135BQ8	1.00	(474,767.25)	96,289.17
06/08/20	06/08/20	Purchase - Interest 78012UEE1	1.00	10,935.00	107,224.17
06/08/20	06/08/20	Purchase - Interest 94974BGR5	1.00	637.50	107,861.67
06/11/20	06/11/20	Redemption - Principal 20772KJW0	1.00	(60,000.00)	47,861.67
06/15/20	06/15/20	Purchase - Interest 14041NFU0	1.00	1,146.67	49,008.34
06/15/20	06/15/20	Purchase - Interest 14313FAD1	1.00	912.92	49,921.26
06/15/20	06/15/20	Purchase - Interest 14315EAC4	1.00	980.00	50,901.26
06/15/20	06/15/20	Purchase - Interest 43815AAC6	1.00	987.50	51,888.76
06/15/20	06/15/20	Purchase - Principal 14313FAD1	1.00	3,795.32	55,684.08
06/16/20	06/16/20	Purchase - Interest 36255JAD6	1.00	707.45	56,391.53
06/16/20	06/16/20	Purchase - Interest 36256XAD4	1.00	668.25	57,059.78
06/16/20	06/16/20	Purchase - Principal 36255JAD6	1.00	16,472.90	73,532.68
06/22/20	06/22/20	Purchase - Interest 05586CAD6	1.00	840.00	74,372.68
06/22/20	06/22/20	Purchase - Interest 36256GAE9	1.00	756.25	75,128.93
06/22/20	06/22/20	Purchase - Interest 92869BAD4	1.00	880.21	76,009.14
06/22/20	06/22/20	Purchase - Principal 24422ETS8	1.00	25,243.75	101,252.89



Account Statement

For the Month Ending **June 30, 2020**

CITY OF LAKE ELSINORE - LAKE ELSINORE

Trade Date	Settlement Date	Transaction Description	Share or Unit Price	Dollar Amount of Transaction	Total Shares Owned
CAMP Pool					
06/25/20	06/25/20	Purchase - Interest 3136B1XP4	1.00	470.23	101,723.12
06/25/20	06/25/20	Purchase - Interest 3137BGK24	1.00	637.92	102,361.04
06/25/20	06/25/20	Purchase - Interest 3137BM6P6	1.00	592.26	102,953.30
06/25/20	06/25/20	Purchase - Interest 3137FKK39	1.00	301.97	103,255.27
06/25/20	06/25/20	Purchase - Interest 3137FQ3V3	1.00	180.46	103,435.73
06/25/20	06/25/20	Purchase - Principal 3137FKK39	1.00	13,116.86	116,552.59
06/25/20	06/25/20	Purchase - Principal 3137FQ3V3	1.00	169.47	116,722.06
06/25/20	06/25/20	Purchase - Principal 3136B1XP4	1.00	502.74	117,224.80
06/25/20	06/25/20	Purchase - Principal 3136B1XP4	1.00	502.74	117,727.54
06/25/20	06/25/20	Purchase - Principal 3136B1XP4	1.00	2,513.69	120,241.23
06/25/20	06/25/20	Redemption - Principal 20772KKK4	1.00	(78,822.75)	41,418.48
06/25/20	06/25/20	IP Fees May 2020	1.00	(2,519.44)	38,899.04
06/25/20	06/25/20	U.S. Bank Fees April 2020	1.00	(152.92)	38,746.12
06/29/20	06/29/20	Purchase - Interest 02665WCZ2	1.00	4,800.00	43,546.12
06/30/20	06/30/20	Purchase - Interest 912828A83	1.00	118.75	43,664.87
06/30/20	06/30/20	Purchase - Interest 912828N48	1.00	131.25	43,796.12
06/30/20	06/30/20	Purchase - Interest 912828XX3	1.00	48,250.00	92,046.12
06/30/20	07/01/20	Accrual Income Div Reinvestment - Distributions	1.00	37.52	92,083.64



Account Statement

For the Month Ending **June 30, 2020**

CITY OF LAKE ELSINORE - LAKE ELSINORE

Trade Date	Settlement Date	Transaction Description	Share or Unit Price	Dollar Amount of Transaction	Total Shares Owned
Closing Balance					92,083.64
		Month of June	Fiscal YTD January-June		
Opening Balance		129,163.03	109,033.70	Closing Balance	92,083.64
Purchases		579,204.08	5,927,943.05	Average Monthly Balance	87,868.48
Redemptions (Excl. Checks)		(616,283.47)	(5,944,893.11)	Monthly Distribution Yield	0.51%
Check Disbursements		0.00	0.00		
Closing Balance		92,083.64	92,083.64		
Cash Dividends and Income		37.52	2,112.95		