



CITY OF LAKE ELSINORE
INVESTMENT REPORT

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

	BANK BALANCE	DEPOSITS IN TRANSIT	OUTSTANDING CHECKS	BOOK BALANCE
CASH ACCOUNTS				
Bank Accounts:				
General Checking Account	\$ 5,376,950	\$ 425,076	\$ (347,841)	\$ 5,454,185
Cash On Hand:				
Cashier Drawers #1 & #2	-	-	-	300
City of Lake Elsinore Petty Cash Fund	-	-	-	1,000
Total Cash Accounts	5,376,950	425,076	(347,841)	5,455,485
INVESTMENTS				
Local Agency Investment Fund	3,890,944	-	-	3,890,944
CAMP Investments:				
CAMP Pool Account	353,764	-	-	353,764
U.S. Treasury Bond / Note	10,476,346	-	-	10,476,346
Supra-National Agency Bond / Note	898,625	-	-	898,625
Municipal Bond / Note	1,004,846	-	-	1,004,846
Federal Agency Collateralized Mortgage Obligation	761,516	-	-	761,516
Federal Agency Bond / Note	5,760,984	-	-	5,760,984
Corporate Notes	8,376,408	-	-	8,376,408
Negotiable Certificate of Deposit	1,325,000	-	-	1,325,000
Asset-Backed Security / Collateralized Mortgage	2,685,110	-	-	2,685,110
Sub-total Investments	35,533,542	-	-	35,533,542
Market Value Adjustment:				
Unrealized Gain/(Loss) at 09/30/2020	792,133	-	-	792,133
Total Investments	36,325,674	-	-	36,325,674
Total Pooled Cash and Investments	<u>\$ 41,702,624</u>	<u>\$ 425,076</u>	<u>\$ (347,841)</u>	<u>\$ 41,781,159</u>
TOTAL POOLED CASH AND INVESTMENTS				<u><u>\$ 41,781,159</u></u>

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

December 30, 2020
Date

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

<u>FUND NO</u>	<u>FUND NAME</u>	<u>AMOUNT</u>
100	General	\$ 4,578,960
106	Affordable Housing In Lieu	1,530,574
107	Developer Agreement Revenue	97,201
109	Road Maintenance and Rehabilitation (SB1)	205,222
110	State Gas Tax	452,380
112	Measure A	1,705,069
113	SB821 Pedestrian Sidewalk	222,670
114	SB1186 CASP Education Program	29,687
115	Traffic Safety	26,429
119	Animal Shelter DIF	14,275
121	T.R.I.P.-2014A	148
135	Lighting & Landscape Maintenance - Dist. No. 1	1,156,014
140	Geothermal	11,844
155	CSA152 -- N.P.D.E.S.	406,550
160	PEG Grant	40,924
180	Launch Pointe	153,256
202	La Strada RBBD	24,155
203	E.L.S.P. - S.T.I.F.	3,138,343
205	Traffic Impact Fee	1,179,906
211	Storm Drain C.I.P.	732,677
221	Quimby Park C.I.P.	588,491
231	Library C.I.P.	1,288,816
232	City Fire Protection	232,924
300	Insurance Service	1,602,911
305	Information Systems Service	479,048
320	Facilities Service	602,295
332	CFD 2006-1 Improvement Area B, Summerly	20,436
334	CFD 2015-5 Trieste - Far West Industries	33
338	CFD 2006-1 IA-JJ Summerly Improvement Area	2,224
346	CFD 2014-1 Southshore	68,844
351	CFD 2006-1 IA-II Summerly Improvement	111,311
370	CFD 2006-1 IA-HH Summerly Improvement	10,727
376	CFD 2006-3 La Strada	21,665
377	CFD 2006-6 Tessara	27,788
378	CFD 2006-8 Running Deer Estates	8,559
384	CFD 2003-2 Area B Canyon Hills Improvement Area	529,210
388	CFD 2007-6 Holiday Inn Express	7,210
394	CFD 2005-5 (2012A) Wasson Canyon	49,253
395	CFD 2018-1 Wasson Canyon II Improvement Area	2,198
396	CFD 2018-2 Nichols Ranch Improvement Area	34,975
500	Capital Improvement Plan	4,571,340

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

<u>FUND NO</u>	<u>FUND NAME</u>	<u>AMOUNT</u>
510	Successor To RDA Area I, II, & III	7,643,319
540	Successor To RDA Diamond Stadium	107,167
603	Endowment Trust - Carl Graves	57,334
604	Endowment Trust - Korn Memorial	34,033
605	Public Improvement Trust	1,411,775
606	Mobile Source Air Pollution Reduction	412,026
608	Trust Deposit & Pre Paid Expense	575,525
617	Successor Agency Housing	4,120,041
620	Cost Recovery System	1,011,315
631	Lake De-stratification Equipment Replacement	442,085
	Total Pooled Cash & Investments	<u><u>\$ 41,781,159</u></u>

CITY OF LAKE ELSINORE
SUMMARY OF POLICY LIMITATIONS
FOR THE MONTH ENDING NOVEMBER 30, 2020

<u>TYPES OF SECURITIES</u>	<u>MAXIMUM PERCENTAGE</u>	<u>DIVERSIFICATION PERCENTAGE</u>	<u>CURRENT BALANCE</u>
CAMP - Pooled Sweep Account	Unlimited	1.00%	\$ 353,764
U.S. Treasury Bond / Note	Unlimited	29.48%	\$ 10,476,346
Supra-National Agency Bond / Note	30%	2.53%	\$ 898,625
Municipal Bond / Note	Unlimited	2.83%	\$ 1,004,846
Federal Agency Collateralized Mortgage Obligation	40.00%	2.14%	\$ 761,516
Federal Agency Bond / Note	Unlimited	16.21%	⁽¹⁾ \$ 5,760,984
Corporate Note	30.00%	23.57%	\$ 8,376,408
Negotiable Certificates of Deposit	30.00%	3.73%	\$ 1,325,000
Asset-Backed Security / Collateralized Mortgage	20%	7.56%	\$ 2,685,110
LAIF (Local Agency Investment Fund)	\$75 Million	10.95%	⁽²⁾ \$ 3,890,944
TOTAL		<u>100.00%</u>	<u>\$ 35,533,542</u>

Note:

⁽¹⁾ No more than 40% in any one federal agency. See CAMP Portfolio Statement for listing of agencies.

⁽²⁾ 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 NOVEMBER 30, 2020

<u>Yield</u>	<u>Purchase Date</u>	<u>Maturity Rate</u>
0.576%	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:	\$ 6,390,944	\$ (2,500,000)	\$ 3,890,944

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 12/11/20



PMIA Average Monthly Effective Yields⁽¹⁾

Nov	0.576
Oct	0.620
Sep	0.685

Quarterly Performance Quarter Ended 09/30/20

LAIF Apportionment Rate ⁽²⁾ :	0.84
LAIF Earnings Ratio ⁽²⁾ :	0.00002309407394024
LAIF Fair Value Factor ⁽¹⁾ :	1.004114534
PMIA Daily ⁽¹⁾ :	0.65%
PMIA Quarter to Date ⁽¹⁾ :	0.80%
PMIA Average Life ⁽¹⁾ :	169

Pooled Money Investment Account Monthly Portfolio Composition ⁽¹⁾ 11/30/20 \$103.0 billion

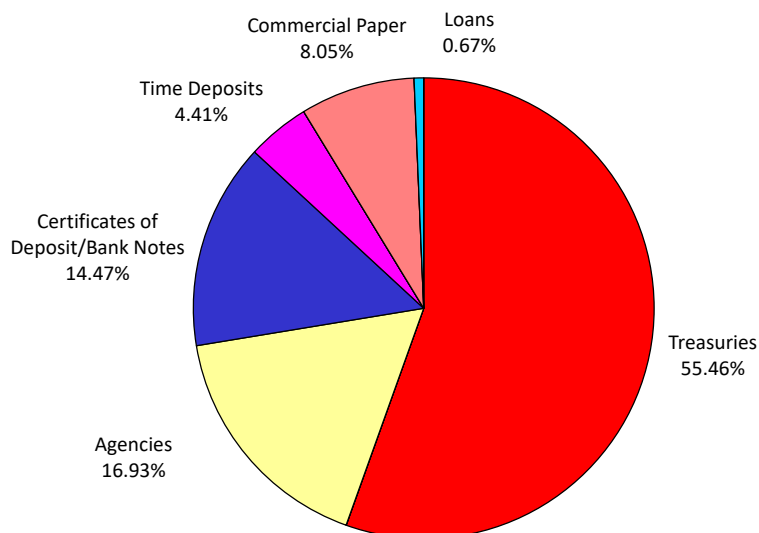


Chart does not include 0.01% of mortgages. Percentages may not total 100% due to rounding.

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 **November 30, 2020**

CITY OF LAKE ELSINORE - LAKE ELSINORE

CAMP Pool

Opening Market Value	50,687.74
Purchases	2,266,776.45
Redemptions	(1,963,700.53)
Unsettled Trades	0.00
Change in Value	0.00

Closing Market Value **\$353,763.66**

Cash Dividends and Income 43.76

CAMP Managed Account

Opening Market Value	32,273,281.00
Purchases	1,820,912.50
Redemptions	(2,188,950.18)
Unsettled Trades	0.00
Change in Value	11,104.29

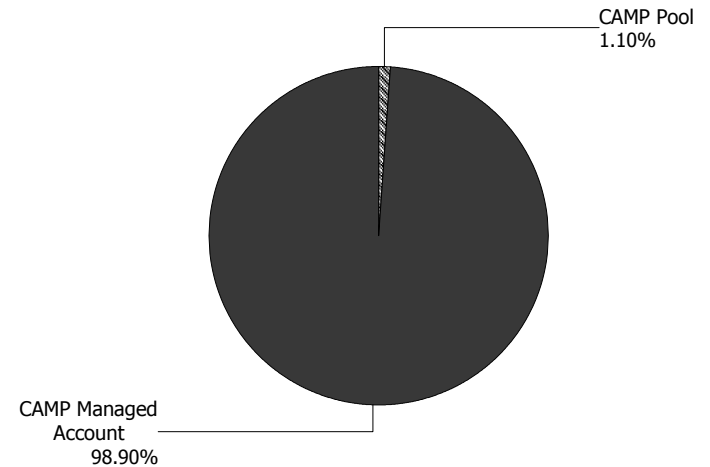
Closing Market Value **\$31,916,347.61**

Cash Dividends and Income 103,427.94

Asset Summary

	November 30, 2020	October 31, 2020
CAMP Pool	353,763.66	50,687.74
CAMP Managed Account	31,916,347.61	32,273,281.00
Total	\$32,270,111.27	\$32,323,968.74

Asset Allocation





Managed Account Summary Statement

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

CITY OF LAKE ELSINORE - LAKE ELSINORE

Transaction Summary - Money Market		Transaction Summary - Managed Account		Account Total	
Opening Market Value	\$50,687.74	Opening Market Value	\$32,273,281.00	Opening Market Value	\$32,323,968.74
Purchases	2,266,776.45	Maturities/Calls	(1,075,162.10)		
Redemptions	(1,963,700.53)	Principal Dispositions	(1,113,788.08)		
		Principal Acquisitions	1,820,912.50		
		Unsettled Trades	0.00		
		Change in Current Value	11,104.29		
Closing Market Value	\$353,763.66	Closing Market Value	\$31,916,347.61	Closing Market Value	\$32,270,111.27
Dividend	43.76				

Earnings Reconciliation (Cash Basis) - Managed Account		Cash Balance	
Interest/Dividends/Coupons Received	56,251.26	Closing Cash Balance	\$0.00
Less Purchased Interest Related to Interest/Coupons	0.00		
Plus Net Realized Gains/Losses	47,176.68		
Total Cash Basis Earnings	\$103,427.94		

Earnings Reconciliation (Accrual Basis)			Managed Account	Total	Cash Transactions Summary- Managed Account	
Ending Amortized Value of Securities		31,241,377.97		31,595,141.63	Maturities/Calls	809,180.89
Ending Accrued Interest		126,400.66		126,400.66	Sale Proceeds	1,121,547.90
Plus Proceeds from Sales		1,121,547.90		3,085,248.43	Coupon/Interest/Dividend Income	39,310.55
Plus Proceeds of Maturities/Calls/Principal Payments		1,084,342.99		1,084,342.99	Principal Payments	275,162.10
Plus Coupons/Dividends Received		39,310.55		39,310.55	Security Purchases	(1,960,912.50)
Less Cost of New Purchases		(1,820,912.50)		(4,087,688.95)	Net Cash Contribution	(284,288.94)
Less Beginning Amortized Value of Securities		(31,572,675.21)		(31,623,362.95)	Reconciling Transactions	0.00
Less Beginning Accrued Interest		(134,612.32)		(134,612.32)		
Dividends		0.00		43.76		
Total Accrual Basis Earnings			\$84,780.04	\$84,823.80		



Portfolio Summary and Statistics

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

CITY OF LAKE ELSINORE - LAKE ELSINORE

Account Summary

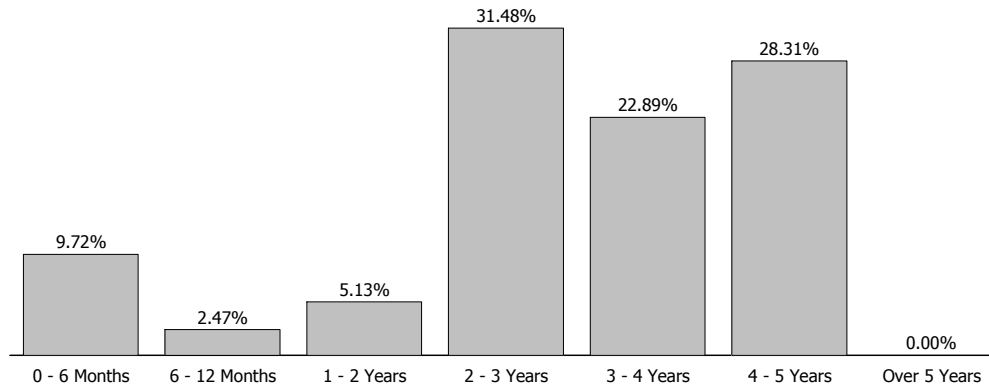
Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	10,250,000.00	10,791,477.42	33.44
Supra-National Agency Bond / Note	900,000.00	902,555.10	2.80
Municipal Bond / Note	1,000,000.00	1,020,055.05	3.16
Federal Agency Collateralized Mortgage Obligation	744,985.81	779,610.39	2.42
Federal Agency Bond / Note	5,775,000.00	5,776,423.61	17.90
Corporate Note	8,190,000.00	8,568,085.70	26.55
Certificate of Deposit	1,325,000.00	1,347,036.73	4.17
Asset-Backed Security	2,685,483.00	2,731,103.61	8.46
Managed Account Sub-Total	30,870,468.81	31,916,347.61	98.90%
Accrued Interest		126,400.66	
Total Portfolio	30,870,468.81	32,042,748.27	
CAMP Pool	353,763.66	353,763.66	1.10
Total Investments	31,224,232.47	32,396,511.93	100.00%

Unsettled Trades

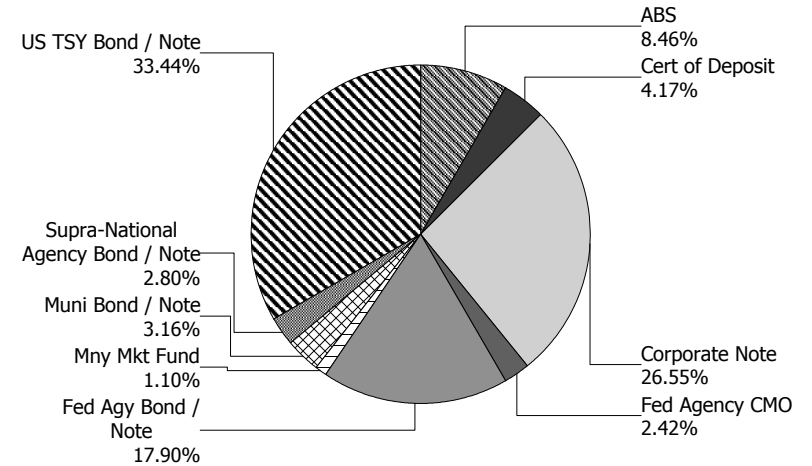
0.00

0.00

Maturity Distribution



Sector Allocation



Characteristics

Yield to Maturity at Cost	1.54%
Yield to Maturity at Market	0.59%
Weighted Average Days to Maturity	1126



Managed Account Issuer Summary

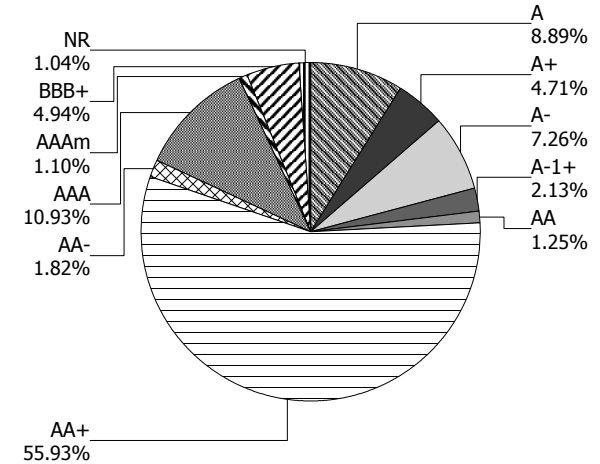
For the Month Ending **November 30, 2020**

CITY OF LAKE ELSINORE - LAKE ELSINORE

Issuer Summary

Issuer	Market Value of Holdings	Percent
ABBOTT LABORATORIES	257,555.25	0.80
AMAZON.COM INC	481,864.23	1.49
AMERICAN EXPRESS CO	201,347.40	0.62
AMERICAN HONDA FINANCE	423,654.80	1.31
APPLE INC	562,264.45	1.74
BANK OF AMERICA CO	255,647.70	0.79
BMW FINANCIAL SERVICES NA LLC	301,849.56	0.94
BRISTOL-MYERS SQUIBB CO	143,283.88	0.44
CAMP Pool	353,763.66	1.10
CAPITAL ONE FINANCIAL CORP	817,242.40	2.53
CARMAX AUTO OWNER TRUST	577,759.80	1.79
CATERPILLAR INC	226,558.80	0.70
CHAFFEY JOINT UNION HIGH SCHOOL DISTRICT	105,025.00	0.33
CHARLES SCHWAB	237,641.64	0.74
CITIGROUP INC	249,440.63	0.77
CREDIT SUISSE GROUP RK	250,305.75	0.78
DEERE & COMPANY	333,363.23	1.03
FANNIE MAE	1,789,600.25	5.55
FEDERAL HOME LOAN BANKS	501,366.65	1.55
FLORIDA STATE BOARD OF ADMIN FIN CORP	316,246.50	0.98
FREDDIE MAC	4,265,067.10	13.22
GENERAL DYNAMICS CORP	251,962.43	0.78
GM FINANCIAL AUTO LEASING TRUST	121,456.36	0.38
GM FINANCIAL SECURITIZED TERM	390,873.17	1.21
GOLDMAN SACHS GROUP INC	438,920.00	1.36
HERSHEY COMPANY	177,203.78	0.55
HONDA AUTO RECEIVABLES	286,367.90	0.89
IBM CORP	301,331.10	0.93
INTERNATIONAL FINANCE CORPORATION	402,579.60	1.25
INTL BANK OF RECONSTRUCTION AND DEV	499,975.50	1.55
JP MORGAN CHASE & CO	699,862.28	2.17
LOS ANGELES COMMUNITY COLLEGE DISTRICT	141,941.80	0.44

Credit Quality (S&P Ratings)





Managed Account Issuer Summary

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

CITY OF LAKE ELSINORE - LAKE ELSINORE

Issuer	Market Value of Holdings	Percent
MORGAN STANLEY	441,982.40	1.37
NATIONAL RURAL UTILITIES CO FINANCE CORP	403,040.00	1.25
PACCAR FINANCIAL CORP	183,661.45	0.57
PEPSICO INC	281,437.24	0.87
PNC FINANCIAL SERVICES GROUP	435,086.00	1.35
ROYAL BANK OF CANADA	685,965.38	2.13
SAN JUAN UNIFIED SCHOOL DISTRICT	129,455.30	0.40
SKANDINAVISKA ENSKILDA BANKEN AB	410,765.60	1.27
STATE OF CONNECTICUT	140,913.45	0.44
STATE OF MINNESOTA	100,691.00	0.31
STATE STREET CORPORATION	125,999.38	0.39
THE BANK OF NEW YORK MELLON CORPORATION	413,255.40	1.28
THE WALT DISNEY CORPORATION	414,243.20	1.28
TOYOTA MOTOR CORP	251,074.15	0.78
TRUIST FIN CORP	326,404.88	1.01
UNITED STATES TREASURY	10,791,477.42	33.44
UNIVERSITY OF CALIFORNIA	85,782.00	0.27
VOLKSWAGEN OF AMERICA	235,554.42	0.73
WELLS FARGO & COMPANY	50,000.00	0.15
Total	\$32,270,111.27	100.00%



Managed Account Detail of Securities Held

For the Month Ending **November 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	99.39	10,008.68	10,017.19
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	109.85	15,004.82	15,018.75
US TREASURY N/B NOTES DTD 05/31/2016 1.625% 05/31/2023	912828R69	1,375,000.00	AA+	Aaa	06/03/19	06/07/19	1,364,204.11	1.83	61.38	1,368,235.86	1,424,628.98
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	1,391.57	1,004,105.97	1,041,875.00
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	2,296.10	1,642,669.38	1,719,093.75
US TREASURY N/B NOTES DTD 06/30/2017 2.000% 06/30/2024	912828XX3	175,000.00	AA+	Aaa	11/01/19	11/06/19	178,541.01	1.55	1,464.67	177,725.62	185,992.19
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	2,720.11	332,185.03	345,414.06
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	4,184.78	520,185.54	531,406.25
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	22,597.83	2,731,765.63	2,869,593.75
US TREASURY N/B DTD 12/31/2019 1.750% 12/31/2024	912828YY0	500,000.00	AA+	Aaa	08/05/20	08/07/20	534,414.06	0.18	3,661.68	531,929.91	529,687.50
US TREASURY N/B DTD 12/31/2019 1.750% 12/31/2024	912828YY0	2,000,000.00	AA+	Aaa	07/01/20	07/06/20	2,130,625.00	0.28	14,646.74	2,118,829.70	2,118,750.00
Security Type Sub-Total		10,250,000.00					10,476,345.50	1.29	53,234.10	10,452,646.14	10,791,477.42
Supra-National Agency Bond / Note											
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	300.10	49,996.63	50,322.45



Managed Account Detail of Securities Held

For the Month Ending **November 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											
INTERNATIONAL FINANCE CORPORATION NOTE DTD 03/16/2018 2.635% 03/09/2021	45950VLQ7	50,000.00	AAA	Aaa	03/09/18	03/16/18	49,962.50	2.97	300.10	49,996.63	50,322.45
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	1,800.59	299,979.75	301,934.70
INTL BK RECON & DEVELOP CORPORATE NOTES DTD 11/24/2020 0.250% 11/24/2023	459058JM6	500,000.00	AAA	Aaa	11/17/20	11/24/20	498,925.00	0.32	24.31	498,931.87	499,975.50
Security Type Sub-Total		900,000.00					898,625.00	1.40	2,425.10	898,904.88	902,555.10
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	566.10	60,000.00	62,329.20
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	700.33	100,000.00	105,025.00
UNIV OF CAL TXBL REV BONDS DTD 07/16/2020 0.883% 05/15/2025	91412HGE7	85,000.00	AA	Aa2	07/10/20	07/16/20	85,000.00	0.88	33.36	85,000.00	85,782.00
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	650.00	78,485.45	78,584.25
FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025	341271AD6	65,000.00	AA	Aa3	09/03/20	09/16/20	65,459.55	1.11	170.35	65,439.58	66,309.75
FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025	341271AD6	85,000.00	AA	Aa3	09/03/20	09/16/20	85,563.55	1.12	222.77	85,539.06	86,712.75
FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025	341271AD6	160,000.00	AA	Aa3	09/03/20	09/16/20	160,000.00	1.26	419.33	160,000.00	163,224.00
MN ST TXBL GO BONDS DTD 08/25/2020 0.630% 08/01/2025	60412AVJ9	100,000.00	AAA	Aa1	08/11/20	08/25/20	100,000.00	0.63	168.00	100,000.00	100,691.00



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
Municipal Bond / Note											
SAN JUAN USD, CA TXBL GO BONDS DTD 10/29/2020 0.852% 08/01/2025	798306WP7	130,000.00	NR	Aa2	10/16/20	10/29/20	130,000.00	0.85	98.45	130,000.00	129,455.30
LOS ANGELES CCD, CA TXBL GO BONDS DTD 11/10/2020 0.773% 08/01/2025	54438CYK2	140,000.00	AA+	Aaa	10/30/20	11/10/20	140,000.00	0.77	63.13	140,000.00	141,941.80

Security Type Sub-Total		1,000,000.00					1,004,845.85	1.13	3,091.82	1,004,464.09	1,020,055.05
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Federal Agency Collateralized Mortgage Obligation											
FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/01/2021	3136B1XP4	15,736.11	AA+	Aaa	04/11/18	04/30/18	16,049.12	3.11	46.68	15,804.12	15,771.24
FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/01/2021	3136B1XP4	15,736.11	AA+	Aaa	04/11/18	04/30/18	16,049.12	3.11	46.68	15,804.12	15,771.24
FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/01/2021	3136B1XP4	78,680.54	AA+	Aaa	04/11/18	04/30/18	80,245.57	2.93	233.42	79,020.57	78,856.19
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	35,115.06	36,015.04
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	35,115.06	36,015.04
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	160,525.97	164,640.20
FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023	3137FKK39	54,983.62	AA+	Aaa	12/07/18	12/17/18	54,983.45	3.20	146.76	54,983.52	56,757.70
FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/01/2024	3137FO3V3	99,849.43	AA+	Aaa	11/20/19	11/26/19	99,847.02	2.09	174.07	99,847.55	103,017.28
FHMS K043 A2 DTD 03/01/2015 3.062% 12/01/2024	3137BGK24	250,000.00	AA+	Aaa	03/19/20	03/25/20	262,382.81	1.95	637.92	260,567.34	272,766.46

Security Type Sub-Total		744,985.81					761,515.69	2.51	1,877.77	756,783.31	779,610.39
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Federal Agency Bond / Note											
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Managed Account Detail of Securities Held

For the Month Ending **November 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
Federal Agency Bond / Note											
FREDDIE MAC NOTES DTD 08/21/2020 0.250% 08/24/2023	3137EAEV7	900,000.00	AA+	Aaa	08/19/20	08/21/20	899,082.00	0.28	625.00	899,167.28	900,693.90
FREDDIE MAC NOTES DTD 09/04/2020 0.250% 09/08/2023	3137EAEW5	375,000.00	AA+	Aaa	09/02/20	09/04/20	375,068.48	0.24	226.56	375,063.00	375,189.75
FREDDIE MAC NOTES DTD 09/04/2020 0.250% 09/08/2023	3137EAEW5	525,000.00	AA+	Aaa	09/02/20	09/04/20	524,826.75	0.26	317.19	524,840.62	525,265.65
FREDDIE MAC NOTES DTD 10/16/2020 0.125% 10/16/2023	3137EAEY1	325,000.00	AA+	Aaa	10/14/20	10/16/20	323,787.75	0.25	50.78	323,838.68	323,914.50
FREDDIE MAC NOTES DTD 11/05/2020 0.250% 11/06/2023	3137EAEZ8	350,000.00	AA+	Aaa	11/03/20	11/05/20	349,685.00	0.28	63.19	349,692.47	349,983.20
FANNIE MAE NOTES DTD 11/25/2020 0.250% 11/27/2023	3135G06H1	325,000.00	AA+	Aaa	11/23/20	11/25/20	324,629.50	0.29	13.54	324,631.53	324,984.08
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	228.47	348,481.95	351,582.35
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	236.98	349,366.36	353,493.00
FREDDIE MAC NOTES DTD 07/23/2020 0.375% 07/21/2025	3137EAEU9	425,000.00	AA+	Aaa	07/21/20	07/23/20	422,883.50	0.48	566.67	423,035.51	423,819.78
FANNIE MAE NOTES DTD 08/27/2020 0.375% 08/25/2025	3135G05X7	350,000.00	AA+	Aaa	08/25/20	08/27/20	348,362.00	0.47	342.71	348,448.21	348,681.55
FEDERAL HOME LOAN BANK NOTES DTD 09/11/2020 0.375% 09/04/2025	3130AK5E2	150,000.00	AA+	Aaa	09/10/20	09/11/20	149,550.00	0.44	125.00	149,570.04	149,784.30
FREDDIE MAC NOTES DTD 09/25/2020 0.375% 09/23/2025	3137EAEX3	700,000.00	AA+	Aaa	09/23/20	09/25/20	697,893.00	0.44	481.25	697,970.40	696,988.60
FANNIE MAE NOTES DTD 11/12/2020 0.500% 11/07/2025	3135G06G3	650,000.00	AA+	Aaa	11/09/20	11/12/20	647,673.00	0.57	171.53	647,697.28	652,042.95
Security Type Sub-Total		5,775,000.00					5,760,983.98	0.40	3,448.87	5,761,803.33	5,776,423.61



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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
Corporate Note											
WELLS FARGO & COMPANY NOTES DTD 12/07/2015 2.550% 12/07/2020	94974BGR5	50,000.00	BBB+	A2	05/06/16	05/10/16	51,108.00	2.96	616.25	50,004.04	50,000.00
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	179.17	24,999.40	25,031.18
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	179.17	24,999.40	25,031.18
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	537.50	74,998.21	75,093.52
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	2,561.67	299,991.14	301,331.10
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	153.06	24,990.12	25,190.00
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	153.06	24,997.41	25,190.00
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	153.06	24,989.63	25,190.00
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	153.06	24,997.28	25,190.00
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	765.28	124,987.04	125,950.00
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	1,071.39	174,927.44	176,330.00
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	196.67	49,997.57	50,490.15
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	102.22	39,999.16	40,205.32



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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
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	102.22	39,999.16	40,205.32
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	159.72	50,067.86	50,374.65
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	159.72	50,067.86	50,374.65
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	319.45	100,146.71	100,749.30
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	511.11	199,995.79	201,026.60
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	325.00	199,960.04	201,347.40
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	29.90	24,998.55	25,156.13
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	29.90	24,998.55	25,156.12
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	179.38	149,991.30	150,936.75
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	34.44	24,997.41	25,314.83
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	3.09	34.44	24,997.41	25,314.83



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
Corporate Note											
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	172.22	124,987.07	126,574.12
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	16.25	24,991.23	25,199.88
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	16.25	24,991.23	25,199.88
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	48.75	74,973.69	75,599.62
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	31.60	34,999.84	35,393.44
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	180.55	199,999.06	202,248.20
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	533.68	49,949.70	51,286.65
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	2,935.24	274,723.37	282,076.58
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	3,607.88	675,000.00	699,862.28
CATERPILLAR FINL SERVICE CORPORATE NOTES DTD 07/08/2020 0.650% 07/07/2023	14913R2D8	225,000.00	A	A3	07/06/20	07/08/20	224,874.00	0.67	580.94	224,890.82	226,558.80
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 08/14/2020 0.500% 08/14/2023	89236THF5	200,000.00	A+	A1	08/11/20	08/14/20	199,846.00	0.53	297.22	199,861.33	200,584.00
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	4,977.78	401,813.37	435,086.00
MORGAN STANLEY CORP NOTES DTD 04/28/2014 3.875% 04/29/2024	61746BDQ6	400,000.00	BBB+	A2	07/19/19	07/23/19	422,916.00	2.59	1,377.78	416,377.97	441,982.40



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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-	A3	07/11/19	07/15/19	398,016.00	2.51	4,106.67	398,569.85	423,654.80
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	6,117.22	413,432.61	438,920.00
WALT DISNEY COMPANY/THE DTD 09/06/2019 1.750% 08/30/2024	254687FK7	400,000.00	BBB+	A2	09/03/19	09/06/19	398,368.00	1.84	1,769.44	398,773.31	414,243.20
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	431.67	200,723.42	211,756.80
PACCAR FINANCIAL CORP CORPORATE NOTES DTD 02/06/2020 1.800% 02/06/2025	69371RO66	175,000.00	A+	A1	10/22/20	10/29/20	182,894.25	0.73	1,006.25	182,727.36	183,661.45
CITIGROUP INC CORP NOTES DTD 04/27/2015 3.300% 04/27/2025	172967JP7	225,000.00	BBB+	A3	08/28/20	09/01/20	249,738.75	0.88	701.25	248,413.72	249,440.63
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	343.75	550,981.02	562,264.45
GENERAL DYNAMICS CORP DTD 05/11/2018 3.500% 05/15/2025	369550BG2	225,000.00	A	A2	10/16/20	10/20/20	252,247.50	0.80	350.00	251,561.41	251,962.43
AMAZON.COM INC CORPORATE NOTES DTD 06/03/2020 0.800% 06/03/2025	023135BQ8	475,000.00	AA-	A2	06/03/20	06/05/20	474,767.25	0.81	1,878.89	474,790.09	481,864.23
BANK OF AMERICA CORP NOTES DTD 07/30/2015 3.875% 08/01/2025	06051GFS3	225,000.00	A-	A2	08/18/20	08/20/20	256,918.50	0.93	2,906.25	255,099.13	255,647.70
BRISTOL-MYERS SQUIBB CO CORPORATE NOTES DTD 07/15/2020 3.875% 08/15/2025	110122DC9	125,000.00	A+	A2	09/29/20	09/30/20	142,835.00	0.88	1,426.22	142,179.92	143,283.88
ABBOTT LABORATORIES CORPORATE NOTES (CAL DTD 03/22/2017 3.875% 09/15/2025	002824BM1	225,000.00	A	A3	09/24/20	09/28/20	257,845.50	0.86	1,840.63	256,624.05	257,555.25
Security Type Sub-Total		8,190,000.00					8,376,408.20	2.10	46,361.22	8,356,533.05	8,568,085.70



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Certificate of Deposit											
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	783.00	50,000.00	50,812.25
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	1,566.00	100,000.00	101,624.50
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	8,221.50	525,000.00	533,528.63
CREDIT SUISSE NEW YORK CERT DEPOS DTD 08/07/2020 0.520% 02/01/2022	22549L6F7	250,000.00	A+	A1	08/05/20	08/07/20	250,000.00	0.52	418.89	250,000.00	250,305.75
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	2,004.67	400,000.00	410,765.60
Security Type Sub-Total		1,325,000.00					1,325,000.00	2.28	12,994.06	1,325,000.00	1,347,036.73
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	299,998.99	301,849.56
GMALT 2018-3 A4 DTD 09/26/2018 3.300% 07/20/2022	36256GAE9	121,272.84	AAA	Aaa	09/18/18	09/26/18	121,257.39	3.30	122.28	121,266.23	121,456.36
HAROT 2018-4 A3 DTD 11/28/2018 3.160% 01/15/2023	43815AAC6	281,824.08	AAA	Aaa	11/20/18	11/28/18	281,781.95	3.16	395.81	281,802.44	286,367.90
VALET 2018-2 A3 DTD 11/21/2018 3.250% 04/20/2023	92869BAD4	231,273.66	AAA	Aaa	11/15/18	11/21/18	231,263.95	3.25	229.67	231,268.42	235,554.42
GMCAR 2018-3 A3 DTD 07/18/2018 3.020% 05/16/2023	36255JAD6	181,325.12	AAA	NR	07/11/18	07/18/18	181,282.83	3.03	228.17	181,303.63	183,871.80
CARMAX AUTO OWNER TRUST DTD 07/25/2018 3.130% 06/15/2023	14313FAD1	247,312.05	AAA	NR	07/18/18	07/25/18	247,278.35	3.13	344.04	247,294.58	251,562.33
CARMAX AUTO OWNER TRUST DTD 10/24/2018 3.360% 09/15/2023	14315EAC4	319,050.27	AAA	NR	10/17/18	10/24/18	319,047.33	3.36	476.45	319,048.60	326,197.47
GMCAR 2019-1 A3 DTD 01/16/2019 2.970% 11/16/2023	36256XAD4	203,424.98	NR	Aaa	01/08/19	01/16/19	203,402.45	2.97	251.74	203,411.19	207,001.37



Managed Account Detail of Securities Held

For the Month Ending **November 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
Asset-Backed Security											
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	799,849.09	817,242.40
Security Type Sub-Total		2,685,483.00					2,685,110.14	2.77	2,967.72	2,685,243.17	2,731,103.61
Managed Account Sub-Total		30,870,468.81					31,288,834.36	1.54	126,400.66	31,241,377.97	31,916,347.61
Money Market Mutual Fund											
CAMP Pool		353,763.66	AAAm	NR			353,763.66		0.00	353,763.66	353,763.66
Money Market Sub-Total		353,763.66					353,763.66		0.00	353,763.66	353,763.66
Securities Sub-Total		\$31,224,232.47					\$31,642,598.02	1.54%	\$126,400.66	\$31,595,141.63	\$32,270,111.27
Accrued Interest											\$126,400.66
Total Investments											\$32,396,511.93



Managed Account Fair Market Value & Analytics

For the Month Ending **November 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
U.S. Treasury Bond / Note										
US TREASURY NOTES DTD 12/31/2013 2.375% 12/31/2020	912828A83	10,000.00	MERRILL		100.17	10,017.19	(485.15)	8.51	0.08	0.33
US TREASURY NOTES DTD 12/31/2015 1.750% 12/31/2020	912828N48	15,000.00	MORGANST		100.13	15,018.75	(250.19)	13.93	0.08	0.26
US TREASURY N/B NOTES DTD 05/31/2016 1.625% 05/31/2023	912828R69	1,375,000.00	MORGAN_S		103.61	1,424,628.98	60,424.87	56,393.12	2.46	0.18
US TREASURY NOTES DTD 10/31/2016 1.625% 10/31/2023	912828T91	1,000,000.00	BNP_PARI		104.19	1,041,875.00	36,132.81	37,769.03	2.86	0.18
US TREASURY NOTES DTD 10/31/2016 1.625% 10/31/2023	912828T91	1,650,000.00	MERRILL		104.19	1,719,093.75	79,986.33	76,424.37	2.86	0.18
US TREASURY N/B NOTES DTD 06/30/2017 2.000% 06/30/2024	912828XX3	175,000.00	MORGAN_S		106.28	185,992.19	7,451.18	8,266.57	3.45	0.24
US TREASURY N/B NOTES DTD 06/30/2017 2.000% 06/30/2024	912828XX3	325,000.00	HSBC		106.28	345,414.06	11,590.82	13,229.03	3.45	0.24
US TREASURY N/B NOTES DTD 06/30/2017 2.000% 06/30/2024	912828XX3	500,000.00	HSBC		106.28	531,406.25	7,050.78	11,220.71	3.45	0.24
US TREASURY N/B NOTES DTD 06/30/2017 2.000% 06/30/2024	912828XX3	2,700,000.00	HSBC		106.28	2,869,593.75	129,832.03	137,828.12	3.45	0.24
US TREASURY N/B DTD 12/31/2019 1.750% 12/31/2024	912828YY0	500,000.00	WELLS_F		105.94	529,687.50	(4,726.56)	(2,242.41)	3.94	0.29
US TREASURY N/B DTD 12/31/2019 1.750% 12/31/2024	912828YY0	2,000,000.00	WELLS_F		105.94	2,118,750.00	(11,875.00)	(79.70)	3.94	0.29
Security Type Sub-Total		10,250,000.00				10,791,477.42	315,131.92	338,831.28	3.28	0.23
Supra-National Agency Bond / Note										
INTERNATIONAL FINANCE CORPORATION NOTE DTD 03/16/2018 2.635% 03/09/2021	45950VLQ7	50,000.00	HSBC		100.64	50,322.45	359.95	325.82	0.28	0.29
INTERNATIONAL FINANCE CORPORATION NOTE DTD 03/16/2018 2.635% 03/09/2021	45950VLO7	50,000.00	HSBC		100.64	50,322.45	359.95	325.82	0.28	0.29



Managed Account Fair Market Value & Analytics

For the Month Ending **November 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
Supra-National Agency Bond / Note										
INTERNATIONAL FINANCE CORPORATION NOTE DTD 03/16/2018 2.635% 03/09/2021	45950VLO7	300,000.00	HSBC		100.64	301,934.70	2,159.70	1,954.95	0.28	0.29
INTL BK RECON & DEVELOP CORPORATE NOTES DTD 11/24/2020 0.250% 11/24/2023	459058JM6	500,000.00	TD		100.00	499,975.50	1,050.50	1,043.63	2.97	0.25
Security Type Sub-Total		900,000.00				902,555.10	3,930.10	3,650.22	1.77	0.27
Municipal Bond / Note										
CT ST TXBL GO BONDS DTD 06/11/2020 1.998% 07/01/2024	20772KJW0	60,000.00	SIEBERT		103.88	62,329.20	2,329.20	2,329.20	3.45	0.90
CHAFFEY UHSD, CA TXBL GO BONDS DTD 12/05/2019 2.101% 08/01/2024	157411TK5	100,000.00	RBC		105.03	105,025.00	5,025.00	5,025.00	3.53	0.71
UNIV OF CAL TXBL REV BONDS DTD 07/16/2020 0.883% 05/15/2025	91412HGE7	85,000.00	JPM_CHA	04/15/25	100.92	85,782.00	782.00	782.00	4.30	0.67
CT ST T/E GO BONDS DTD 06/25/2020 2.000% 06/01/2025	20772KKK4	75,000.00	MORGAN_		104.78	78,584.25	(238.50)	98.80	4.30	0.91
FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025	341271AD6	65,000.00	MERRILL		102.02	66,309.75	850.20	870.17	4.46	0.81
FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025	341271AD6	85,000.00	MERRILL		102.02	86,712.75	1,149.20	1,173.69	4.46	0.81
FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025	341271AD6	160,000.00	MERRILL		102.02	163,224.00	3,224.00	3,224.00	4.46	0.81
MN ST TXBL GO BONDS DTD 08/25/2020 0.630% 08/01/2025	60412AVJ9	100,000.00	MORGAN_		100.69	100,691.00	691.00	691.00	4.60	0.48
SAN JUAN USD, CA TXBL GO BONDS DTD 10/29/2020 0.852% 08/01/2025	798306WP7	130,000.00	KEYBANC		99.58	129,455.30	(544.70)	(544.70)	4.58	0.94
LOS ANGELES CCD, CA TXBL GO BONDS DTD 11/10/2020 0.773% 08/01/2025	54438CYK2	140,000.00	MERRILL		101.39	141,941.80	1,941.80	1,941.80	4.59	0.47
Security Type Sub-Total		1,000,000.00				1,020,055.05	15,209.20	15,590.96	4.33	0.74
Federal Agency Collateralized Mortgage Obligation										



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For the Month Ending **November 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
Federal Agency Collateralized Mortgage Obligation										
FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/01/2021	3136B1XP4	15,736.11	JPM_CHAS		100.22	15,771.24	(277.88)	(32.88)	0.38	3.26
FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/01/2021	3136B1XP4	15,736.11	JPM_CHAS		100.22	15,771.24	(277.88)	(32.88)	0.38	3.26
FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/01/2021	3136B1XP4	78,680.54	JPM_CHAS		100.22	78,856.19	(1,389.38)	(164.38)	0.38	3.26
FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/01/2022	3137BM6P6	35,000.00	CITIGRP		102.90	36,015.04	716.99	899.98	1.50	1.33
FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/01/2022	3137BM6P6	35,000.00	CITIGRP		102.90	36,015.04	716.99	899.98	1.50	1.33
FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/01/2022	3137BM6P6	160,000.00	CITIGRP		102.90	164,640.20	3,277.70	4,114.23	1.50	1.33
FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023	3137FKK39	54,983.62	CSFB		103.23	56,757.70	1,774.25	1,774.18	1.54	1.92
FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/01/2024	3137FO3V3	99,849.43	JPM_CHAS		103.17	103,017.28	3,170.26	3,169.73	2.21	1.19
FHMS K043 A2 DTD 03/01/2015 3.062% 12/01/2024	3137BGK24	250,000.00	CITIGRP		109.11	272,766.46	10,383.65	12,199.12	3.77	0.75
Security Type Sub-Total		744,985.81				779,610.39	18,094.70	22,827.08	2.23	1.42
Federal Agency Bond / Note										
FREDDIE MAC NOTES DTD 08/21/2020 0.250% 08/24/2023	3137EAEV7	900,000.00	CITIGRP		100.08	900,693.90	1,611.90	1,526.62	2.72	0.22
FREDDIE MAC NOTES DTD 09/04/2020 0.250% 09/08/2023	3137EAEW5	375,000.00	NOMURA		100.05	375,189.75	121.27	126.75	2.76	0.23
FREDDIE MAC NOTES DTD 09/04/2020 0.250% 09/08/2023	3137EAEW5	525,000.00	WELLS_F		100.05	525,265.65	438.90	425.03	2.76	0.23
FREDDIE MAC NOTES DTD 10/16/2020 0.125% 10/16/2023	3137EAEY1	325,000.00	WELLS_F		99.67	323,914.50	126.75	75.82	2.87	0.24
FREDDIE MAC NOTES DTD 11/05/2020 0.250% 11/06/2023	3137EAEZ8	350,000.00	CITIGRP		100.00	349,983.20	298.20	290.73	2.92	0.25
FANNIE MAE NOTES DTD 11/25/2020 0.250% 11/27/2023	3135G06H1	325,000.00	NOMURA		100.00	324,984.08	354.58	352.55	2.98	0.25



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For the Month Ending **November 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
Federal Agency Bond / Note										
FEDERAL HOME LOAN BANK NOTES DTD 04/16/2020 0.500% 04/14/2025	3130AJHU6	350,000.00	CITIGRP		100.45	351,582.35	3,318.35	3,100.40	4.33	0.40
FANNIE MAE NOTES DTD 04/24/2020 0.625% 04/22/2025	3135G03U5	350,000.00	CITIGRP		101.00	353,493.00	4,214.00	4,126.64	4.34	0.40
FREDDIE MAC NOTES DTD 07/23/2020 0.375% 07/21/2025	3137EAEU9	425,000.00	WELLS_F		99.72	423,819.78	936.28	784.27	4.60	0.44
FANNIE MAE NOTES DTD 08/27/2020 0.375% 08/25/2025	3135G05X7	350,000.00	BARCLAY		99.62	348,681.55	319.55	233.34	4.69	0.46
FEDERAL HOME LOAN BANK NOTES DTD 09/11/2020 0.375% 09/04/2025	3130AK5E2	150,000.00	WELLS_F		99.86	149,784.30	234.30	214.26	4.72	0.41
FREDDIE MAC NOTES DTD 09/25/2020 0.375% 09/23/2025	3137EAEX3	700,000.00	CITIGRP		99.57	696,988.60	(904.40)	(981.80)	4.77	0.47
FANNIE MAE NOTES DTD 11/12/2020 0.500% 11/07/2025	3135G06G3	650,000.00	BARCLAY		100.31	652,042.95	4,369.95	4,345.67	4.88	0.44
Security Type Sub-Total		5,775,000.00				5,776,423.61	15,439.63	14,620.28	3.76	0.34
Corporate Note										
WELLS FARGO & COMPANY NOTES DTD 12/07/2015 2.550% 12/07/2020	94974BGR5	50,000.00	UBS AG		100.00	50,000.00	(1,108.00)	(4.04)	0.02	2.52
BRANCH BANKING & TRUST (CALLABLE) NOTES DTD 10/26/2017 2.150% 02/01/2021	05531FAZ6	25,000.00	MORGAN_S	01/01/21	100.12	25,031.18	42.68	31.78	0.09	1.40
BRANCH BANKING & TRUST (CALLABLE) NOTES DTD 10/26/2017 2.150% 02/01/2021	05531FAZ6	25,000.00	MORGAN_S	01/01/21	100.12	25,031.18	42.68	31.78	0.09	1.40
BRANCH BANKING & TRUST (CALLABLE) NOTES DTD 10/26/2017 2.150% 02/01/2021	05531FAZ6	75,000.00	MORGAN_S	01/01/21	100.12	75,093.52	128.02	95.31	0.09	1.40
IBM CORP CORP NOTES DTD 02/06/2018 2.650% 02/05/2021	44932HAG8	300,000.00	BNP_PARI		100.44	301,331.10	1,478.10	1,339.96	0.18	0.19
NATIONAL RURAL UTIL COOP NOTE DTD 02/26/2018 2.900% 03/15/2021	63743HER9	25,000.00	RBC		100.76	25,190.00	295.75	199.88	0.29	0.29



Managed Account Fair Market Value & Analytics

For the Month Ending **November 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
Corporate Note										
NATIONAL RURAL UTIL COOP NOTE DTD 02/26/2018 2.900% 03/15/2021	63743HER9	25,000.00	RBC		100.76	25,190.00	217.75	192.59	0.29	0.29
NATIONAL RURAL UTIL COOP NOTE DTD 02/26/2018 2.900% 03/15/2021	63743HER9	25,000.00	RBC		100.76	25,190.00	295.75	200.37	0.29	0.29
NATIONAL RURAL UTIL COOP NOTE DTD 02/26/2018 2.900% 03/15/2021	63743HER9	25,000.00	RBC		100.76	25,190.00	217.75	192.72	0.29	0.29
NATIONAL RURAL UTIL COOP NOTE DTD 02/26/2018 2.900% 03/15/2021	63743HER9	125,000.00	RBC		100.76	125,950.00	1,088.75	962.96	0.29	0.29
NATIONAL RURAL UTIL COOP NOTE DTD 02/26/2018 2.900% 03/15/2021	63743HER9	175,000.00	RBC		100.76	176,330.00	2,070.25	1,402.56	0.29	0.29
TOYOTA MOTOR CREDIT CORP NOTES DTD 04/13/2018 2.950% 04/13/2021	89236TEU5	50,000.00	JPM_CHAS		100.98	50,490.15	510.15	492.58	0.37	0.29
PEPSICO INC CORP (CALLABLE) NOTE DTD 10/10/2017 2.000% 04/15/2021	713448DX3	40,000.00	MERRILL	03/15/21	100.51	40,205.32	213.32	206.16	0.29	0.63
PEPSICO INC CORP (CALLABLE) NOTE DTD 10/10/2017 2.000% 04/15/2021	713448DX3	40,000.00	MERRILL	03/15/21	100.51	40,205.32	213.32	206.16	0.29	0.63
BANK OF NEW YORK MELLON CORP (CALLABLE) DTD 02/19/2016 2.500% 04/15/2021	06406FAA1	50,000.00	KEYBAN	03/15/21	100.75	50,374.65	(774.35)	306.79	0.29	0.50
BANK OF NEW YORK MELLON CORP (CALLABLE) DTD 02/19/2016 2.500% 04/15/2021	06406FAA1	50,000.00	KEYBAN	03/15/21	100.75	50,374.65	(774.35)	306.79	0.29	0.50
BANK OF NEW YORK MELLON CORP (CALLABLE) DTD 02/19/2016 2.500% 04/15/2021	06406FAA1	100,000.00	KEYBAN	03/15/21	100.75	100,749.30	(1,576.70)	602.59	0.29	0.50
PEPSICO INC CORP (CALLABLE) NOTE DTD 10/10/2017 2.000% 04/15/2021	713448DX3	200,000.00	MERRILL	03/15/21	100.51	201,026.60	1,066.60	1,030.81	0.29	0.63
AMERICAN EXPRESS CREDIT (CALLABLE) NOTES DTD 05/05/2016 2.250% 05/05/2021	0258M0EB1	200,000.00	KEYBAN	04/04/21	100.67	201,347.40	1,811.40	1,387.36	0.34	0.68
BRANCH BANKING & TRUST (CALLABLE) NOTE DTD 05/10/2016 2.050% 05/10/2021	05531FAV5	25,000.00	SCOTIA	04/09/21	100.62	25,156.13	172.63	157.58	0.36	0.64



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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
Corporate Note										
BRANCH BANKING & TRUST (CALLABLE) NOTE DTD 05/10/2016 2.050% 05/10/2021	05531FAV5	25,000.00	SCOTIA	04/09/21	100.62	25,156.12	172.62	157.57	0.36	0.64
BRANCH BANKING & TRUST (CALLABLE) NOTE DTD 05/10/2016 2.050% 05/10/2021	05531FAV5	150,000.00	SCOTIA	04/09/21	100.62	150,936.75	1,035.75	945.45	0.36	0.64
HERSHEY COMPANY CORP NOTES DTD 05/10/2018 3.100% 05/15/2021	427866BA5	25,000.00	MERRILL		101.26	25,314.83	332.08	317.42	0.46	0.35
HERSHEY COMPANY CORP NOTES DTD 05/10/2018 3.100% 05/15/2021	427866BA5	25,000.00	MERRILL		101.26	25,314.83	332.08	317.42	0.46	0.35
HERSHEY COMPANY CORP NOTES DTD 05/10/2018 3.100% 05/15/2021	427866BA5	125,000.00	MERRILL		101.26	126,574.12	1,660.37	1,587.05	0.46	0.35
STATE STREET CORP NOTES DTD 05/19/2016 1.950% 05/19/2021	857477AV5	25,000.00	GOLDMAN		100.80	25,199.88	294.38	208.65	0.47	0.24
STATE STREET CORP NOTES DTD 05/19/2016 1.950% 05/19/2021	857477AV5	25,000.00	GOLDMAN		100.80	25,199.88	294.38	208.65	0.47	0.24
STATE STREET CORP NOTES DTD 05/19/2016 1.950% 05/19/2021	857477AV5	75,000.00	GOLDMAN		100.80	75,599.62	883.12	625.93	0.47	0.24
CHARLES SCHWAB CORP NOTES DTD 05/22/2018 3.250% 05/21/2021	808513AW5	35,000.00	CSFB	04/21/21	101.12	35,393.44	394.49	393.60	0.39	0.87
CHARLES SCHWAB CORP NOTES DTD 05/22/2018 3.250% 05/21/2021	808513AW5	200,000.00	CSFB	04/21/21	101.12	202,248.20	2,254.20	2,249.14	0.39	0.87
JOHN DEERE CAPITAL CORP NOTES DTD 01/06/2017 2.650% 01/06/2022	24422ETL3	50,000.00	MITSU		102.57	51,286.65	1,507.15	1,336.95	1.08	0.30
JOHN DEERE CAPITAL CORP NOTES DTD 01/06/2017 2.650% 01/06/2022	24422ETL3	275,000.00	MITSU		102.57	282,076.58	8,289.33	7,353.21	1.08	0.30
JPMORGAN CHASE & CO BONDS DTD 03/22/2019 3.207% 04/01/2023	46647PBB1	675,000.00	JPM_CHAS	04/01/22	103.68	699,862.28	24,862.28	24,862.28	1.31	1.59
CATERPILLAR FINL SERVICE CORPORATE NOTES DTD 07/08/2020 0.650% 07/07/2023	14913R2D8	225,000.00	BARCLAY		100.69	226,558.80	1,684.80	1,667.98	2.58	0.38
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 08/14/2020 0.500% 08/14/2023	89236THF5	200,000.00	JPM_CHA		100.29	200,584.00	738.00	722.67	2.69	0.39



Managed Account Fair Market Value & Analytics

For the Month Ending **November 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
Corporate Note										
PNC BANK NA CORP NOTES DTD 01/23/2019 3.500% 01/23/2024	693475AV7	400,000.00	CITIGRP		108.77	435,086.00	32,238.00	33,272.63	2.98	0.68
MORGAN STANLEY CORP NOTES DTD 04/28/2014 3.875% 04/29/2024	61746BDQ6	400,000.00	WELLS_FA		110.50	441,982.40	19,066.40	25,604.43	3.23	0.75
AMERICAN HONDA FINANCE CORP NOTE DTD 06/27/2019 2.400% 06/27/2024	02665WCZ2	400,000.00	WELLS_FA		105.91	423,654.80	25,638.80	25,084.95	3.42	0.72
GOLDMAN SACHS GROUP INC BONDS DTD 07/08/2014 3.850% 07/08/2024	38141EC23	400,000.00	SUSQ		109.73	438,920.00	20,288.00	25,487.39	3.37	1.09
WALT DISNEY COMPANY/THE DTD 09/06/2019 1.750% 08/30/2024	254687FK7	400,000.00	JPM_CHAS		103.56	414,243.20	15,875.20	15,469.89	3.63	0.78
BANK OF NY MELLON CORP DTD 10/24/2019 2.100% 10/24/2024	06406RAL1	200,000.00	MORGAN_S		105.88	211,756.80	10,876.80	11,033.38	3.76	0.57
PACCAR FINANCIAL CORP CORPORATE NOTES DTD 02/06/2020 1.800% 02/06/2025	69371RQ66	175,000.00	MERRILL		104.95	183,661.45	767.20	934.09	4.03	0.60
CITIGROUP INC CORP NOTES DTD 04/27/2015 3.300% 04/27/2025	172967JP7	225,000.00	MKTX		110.86	249,440.63	(298.12)	1,026.91	4.14	0.79
APPLE INC (CALLABLE) CORP NOTES DTD 05/11/2020 1.125% 05/11/2025	037833DT4	550,000.00	GOLDMAN	04/11/25	102.23	562,264.45	11,158.95	11,283.43	4.27	0.62
GENERAL DYNAMICS CORP DTD 05/11/2018 3.500% 05/15/2025	369550BG2	225,000.00	JPM_CHA		111.98	251,962.43	(285.07)	401.02	4.18	0.76
AMAZON.COM INC CORPORATE NOTES DTD 06/03/2020 0.800% 06/03/2025	023135BQ8	475,000.00	GOLDMAN		101.45	481,864.23	7,096.98	7,074.14	4.42	0.48
BANK OF AMERICA CORP NOTES DTD 07/30/2015 3.875% 08/01/2025	06051GFS3	225,000.00	MERRILL		113.62	255,647.70	(1,270.80)	548.57	4.30	0.89
BRISTOL-MYERS SQUIBB CO CORPORATE NOTES DTD 07/15/2020 3.875% 08/15/2025	110122DC9	125,000.00	WELLS_F	05/15/25	114.63	143,283.88	448.88	1,103.96	4.12	0.71
ABBOTT LABORATORIES CORPORATE NOTES (CAL DTD 03/22/2017 3.875% 09/15/2025	002824BM1	225,000.00	US_BANC	06/15/25	114.47	257,555.25	(290.25)	931.20	4.20	0.79
Security Type Sub-Total		8,190,000.00				8,568,085.70	191,677.50	211,552.65	2.47	0.72



Managed Account Fair Market Value & Analytics

For the Month Ending **November 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
Certificate of Deposit										
ROYAL BANK OF CANADA NY CD DTD 06/08/2018 3.240% 06/07/2021	78012UEE1	50,000.00	RBC		101.62	50,812.25	812.25	812.25	0.51	0.11
ROYAL BANK OF CANADA NY CD DTD 06/08/2018 3.240% 06/07/2021	78012UEE1	100,000.00	RBC		101.62	101,624.50	1,624.50	1,624.50	0.51	0.11
ROYAL BANK OF CANADA NY CD DTD 06/08/2018 3.240% 06/07/2021	78012UEE1	525,000.00	RBC		101.62	533,528.63	8,528.63	8,528.63	0.51	0.11
CREDIT SUISSE NEW YORK CERT DEPOS DTD 08/07/2020 0.520% 02/01/2022	22549L6F7	250,000.00	CSFB		100.12	250,305.75	305.75	305.75	1.19	0.42
SKANDINAV ENSKILDA BANK LT CD DTD 09/03/2019 1.860% 08/26/2022	83050PDR7	400,000.00	BARCLAYS		102.69	410,765.60	10,765.60	10,765.60	1.72	0.30
Security Type Sub-Total		1,325,000.00				1,347,036.73	22,036.73	22,036.73	1.00	0.23
Asset-Backed Security										
BMWLT 2018-1 A4 DTD 10/17/2018 3.360% 03/20/2022	05586CAD6	300,000.00	SOCGEN		100.62	301,849.56	1,852.23	1,850.57	0.21	2.88
GMALT 2018-3 A4 DTD 09/26/2018 3.300% 07/20/2022	36256GAE9	121,272.84	RBC		100.15	121,456.36	198.97	190.13	0.06	3.21
HAROT 2018-4 A3 DTD 11/28/2018 3.160% 01/15/2023	43815AAC6	281,824.08	JPM_CHAS		101.61	286,367.90	4,585.95	4,565.46	0.57	2.38
VALET 2018-2 A3 DTD 11/21/2018 3.250% 04/20/2023	92869BAD4	231,273.66	CITIGRP		101.85	235,554.42	4,290.47	4,286.00	0.59	2.45
GMCAR 2018-3 A3 DTD 07/18/2018 3.020% 05/16/2023	36255JAD6	181,325.12	JPM_CHAS		101.40	183,871.80	2,588.97	2,568.17	0.54	2.43
CARMAX AUTO OWNER TRUST DTD 07/25/2018 3.130% 06/15/2023	14313FAD1	247,312.05	BARCLAYS		101.72	251,562.33	4,283.98	4,267.75	0.62	2.43
CARMAX AUTO OWNER TRUST DTD 10/24/2018 3.360% 09/15/2023	14315EAC4	319,050.27	MERRILL		102.24	326,197.47	7,150.14	7,148.87	0.74	2.53
GMCAR 2019-1 A3 DTD 01/16/2019 2.970% 11/16/2023	36256XAD4	203,424.98	RBC		101.76	207,001.37	3,598.92	3,590.18	0.65	2.35
COMET 2019-A2 A2 DTD 09/05/2019 1.720% 08/15/2024	14041NFU0	800,000.00	RBC		102.16	817,242.40	17,443.84	17,393.31	1.69	1.13
Security Type Sub-Total		2,685,483.00				2,731,103.61	45,993.47	45,860.44	0.87	2.13



Managed Account Fair Market Value & Analytics

For the Month Ending **November 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
Managed Account Sub-Total		30,870,468.81				31,916,347.61	627,513.25	674,969.64	2.81	0.59
Money Market Mutual Fund										
CAMP Pool		353,763.66			1.00	353,763.66	0.00	0.00	0.00	
Money Market Sub-Total		353,763.66				353,763.66	0.00	0.00	0.00	
Securities Sub-Total		\$31,224,232.47				\$32,270,111.27	\$627,513.25	\$674,969.64	2.81	0.59%
Accrued Interest						\$126,400.66				
Total Investments						\$32,396,511.93				



Managed Account Security Transactions & Interest

For the Month Ending **November 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	Method
BUY										
10/30/20	11/10/20	LOS ANGELES CCD, CA TXBL GO BONDS DTD 11/10/2020 0.773% 08/01/2025	54438CYK2	140,000.00	(140,000.00)	0.00	(140,000.00)			
11/03/20	11/05/20	FREDDIE MAC NOTES DTD 11/05/2020 0.250% 11/06/2023	3137EAEZ8	350,000.00	(349,685.00)	0.00	(349,685.00)			
11/09/20	11/12/20	FANNIE MAE NOTES DTD 11/12/2020 0.500% 11/07/2025	3135G06G3	650,000.00	(647,673.00)	0.00	(647,673.00)			
11/17/20	11/24/20	INTL BK RECON & DEVELOP CORPORATE NOTES DTD 11/24/2020 0.250% 11/24/2023	459058JM6	500,000.00	(498,925.00)	0.00	(498,925.00)			
11/23/20	11/25/20	FANNIE MAE NOTES DTD 11/25/2020 0.250% 11/27/2023	3135G06H1	325,000.00	(324,629.50)	0.00	(324,629.50)			

Transaction Type Sub-Total				1,965,000.00	(1,960,912.50)	0.00	(1,960,912.50)			
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INTEREST										
11/01/20	11/25/20	FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/01/2024	3137F03V3	100,025.02	0.00	174.38	174.38			
11/01/20	11/25/20	FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/01/2022	3137BM6P6	230,000.00	0.00	592.26	592.26			
11/01/20	11/25/20	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/01/2021	3136B1XP4	114,398.45	0.00	340.21	340.21			
11/01/20	11/25/20	FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023	3137FKK39	55,080.18	0.00	147.02	147.02			
11/01/20	11/25/20	FHMS K043 A2 DTD 03/01/2015 3.062% 12/01/2024	3137BGK24	250,000.00	0.00	637.92	637.92			
11/05/20	11/05/20	AMERICAN EXPRESS CREDIT (CALLABLE) NOTES DTD 05/05/2016 2.250% 05/05/2021	0258M0EB1	200,000.00	0.00	2,250.00	2,250.00			
11/10/20	11/10/20	BRANCH BANKING & TRUST (CALLABLE) NOTE DTD 05/10/2016 2.050% 05/10/2021	05531FAV5	200,000.00	0.00	2,050.00	2,050.00			
11/11/20	11/11/20	APPLE INC (CALLABLE) CORP NOTES DTD 05/11/2020 1.125% 05/11/2025	037833DT4	550,000.00	0.00	3,093.75	3,093.75			
11/15/20	11/15/20	GENERAL DYNAMICS CORP DTD 05/11/2018 3.500% 05/15/2025	369550BG2	225,000.00	0.00	3,937.50	3,937.50			



Managed Account Security Transactions & Interest

For the Month Ending **November 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									
INTEREST										
11/15/20	11/15/20	CARMAX AUTO OWNER TRUST DTD 07/25/2018 3.130% 06/15/2023	14313FAD1	266,471.23	0.00	695.05	695.05			
11/15/20	11/15/20	CARMAX AUTO OWNER TRUST DTD 10/24/2018 3.360% 09/15/2023	14315EAC4	339,814.07	0.00	951.48	951.48			
11/15/20	11/15/20	UNIV OF CAL TXBL REV BONDS DTD 07/16/2020 0.883% 05/15/2025	91412HGE7	85,000.00	0.00	248.10	248.10			
11/15/20	11/15/20	HAROT 2018-4 A3 DTD 11/28/2018 3.160% 01/15/2023	43815AAC6	306,301.86	0.00	806.60	806.60			
11/15/20	11/15/20	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			
11/15/20	11/15/20	HERSHEY COMPANY CORP NOTES DTD 05/10/2018 3.100% 05/15/2021	427866BA5	175,000.00	0.00	2,712.50	2,712.50			
11/16/20	11/16/20	GMCAR 2019-1 A3 DTD 01/16/2019 2.970% 11/16/2023	36256XAD4	218,906.60	0.00	541.79	541.79			
11/16/20	11/16/20	GMCAR 2018-3 A3 DTD 07/18/2018 3.020% 05/16/2023	36255JAD6	198,623.25	0.00	499.87	499.87			
11/19/20	11/19/20	STATE STREET CORP NOTES DTD 05/19/2016 1.950% 05/19/2021	857477AV5	125,000.00	0.00	1,218.75	1,218.75			
11/20/20	11/20/20	VALET 2018-2 A3 DTD 11/21/2018 3.250% 04/20/2023	92869BAD4	251,010.25	0.00	679.82	679.82			
11/20/20	11/20/20	GMALT 2018-3 A4 DTD 09/26/2018 3.300% 07/20/2022	36256GAE9	275,000.00	0.00	756.25	756.25			
11/20/20	11/20/20	BMWLT 2018-1 A4 DTD 10/17/2018 3.360% 03/20/2022	05586CAD6	300,000.00	0.00	840.00	840.00			
11/21/20	11/21/20	CHARLES SCHWAB CORP NOTES DTD 05/22/2018 3.250% 05/21/2021	808513AW5	235,000.00	0.00	3,818.75	3,818.75			
11/30/20	11/30/20	US TREASURY N/B NOTES DTD 05/31/2016 1.625% 05/31/2023	912828R69	1,375,000.00	0.00	11,171.88	11,171.88			

Transaction Type Sub-Total				6,875,630.91	0.00	39,310.55	39,310.55			
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MATURITY

11/16/20	11/16/20	SWEDBANK (NEW YORK) CERT DEPOS DTD 11/17/2017 2.270% 11/16/2020	87019U6D6	100,000.00	100,000.00	1,147.61	101,147.61	0.00	0.00	
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Managed Account Security Transactions & Interest

For the Month Ending **November 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	
MATURITY										
11/16/20	11/16/20	SWEDBANK (NEW YORK) CERT DEPOS DTD 11/17/2017 2.270% 11/16/2020	87019U6D6	600,000.00	600,000.00	6,885.67	606,885.67	0.00	0.00	
11/16/20	11/16/20	SWEDBANK (NEW YORK) CERT DEPOS DTD 11/17/2017 2.270% 11/16/2020	87019U6D6	100,000.00	100,000.00	1,147.61	101,147.61	0.00	0.00	
Transaction Type Sub-Total				800,000.00	800,000.00	9,180.89	809,180.89	0.00	0.00	
PAYDOWNS										
11/01/20	11/25/20	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/01/2021	3136B1XP4	606.53	606.53	0.00	606.53	(12.06)	0.00	
11/01/20	11/25/20	FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/01/2024	3137FO3V3	175.59	175.59	0.00	175.59	0.00	0.00	
11/01/20	11/25/20	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/01/2021	3136B1XP4	3,032.64	3,032.63	0.00	3,032.63	(60.32)	0.01	
11/01/20	11/25/20	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/01/2021	3136B1XP4	606.53	606.53	0.00	606.53	(12.06)	0.00	
11/01/20	11/25/20	FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023	3137FKK39	96.56	96.56	0.00	96.56	0.00	0.00	
11/15/20	11/15/20	CARMAX AUTO OWNER TRUST DTD 07/25/2018 3.130% 06/15/2023	14313FAD1	19,159.18	19,159.18	0.00	19,159.18	2.61	0.00	
11/15/20	11/15/20	CARMAX AUTO OWNER TRUST DTD 10/24/2018 3.360% 09/15/2023	14315EAC4	20,763.80	20,763.80	0.00	20,763.80	0.19	0.00	
11/15/20	11/15/20	HAROT 2018-4 A3 DTD 11/28/2018 3.160% 01/15/2023	43815AAC6	24,477.78	24,477.78	0.00	24,477.78	3.66	0.00	
11/16/20	11/16/20	GMCAR 2018-3 A3 DTD 07/18/2018 3.020% 05/16/2023	36255JAD6	17,298.13	17,298.13	0.00	17,298.13	4.03	0.00	
11/16/20	11/16/20	GMCAR 2019-1 A3 DTD 01/16/2019 2.970% 11/16/2023	36256XAD4	15,481.62	15,481.62	0.00	15,481.62	1.71	0.00	
11/20/20	11/20/20	GMALT 2018-3 A4 DTD 09/26/2018 3.300% 07/20/2022	36256GAE9	153,727.16	153,727.16	0.00	153,727.16	19.58	0.00	
11/20/20	11/20/20	VALET 2018-2 A3 DTD 11/21/2018 3.250% 04/20/2023	92869BAD4	19,736.59	19,736.59	0.00	19,736.59	0.83	0.00	
Transaction Type Sub-Total				275,162.11	275,162.10	0.00	275,162.10	(51.83)	0.01	



Managed Account Security Transactions & Interest

For the Month Ending **November 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									
SELL										
11/03/20	11/05/20	US TREASURY N/B NOTES DTD 05/31/2016 1.625% 05/31/2023	912828R69	350,000.00	362,906.25	2,455.26	365,361.51	15,654.30	14,677.17	FIFO
11/09/20	11/10/20	US TREASURY N/B NOTES DTD 05/31/2016 1.625% 05/31/2023	912828R69	75,000.00	77,674.80	542.78	78,217.58	3,263.67	3,052.26	FIFO
11/09/20	11/12/20	US TREASURY N/B NOTES DTD 05/31/2016 1.625% 05/31/2023	912828R69	650,000.00	673,207.03	4,761.78	677,968.81	28,310.54	26,471.31	FIFO
Transaction Type Sub-Total				1,075,000.00	1,113,788.08	7,759.82	1,121,547.90	47,228.51	44,200.74	
Managed Account Sub-Total					228,037.68	56,251.26	284,288.94	47,176.68	44,200.75	
Total Security Transactions					\$228,037.68	\$56,251.26	\$284,288.94	\$47,176.68	\$44,200.75	



Account Statement

For the Month Ending **November 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					50,687.74
11/02/20	11/02/20	Purchase - Interest 912828T91	1.00	21,531.25	72,218.99
11/05/20	11/05/20	Purchase - Interest 0258M0EB1	1.00	2,250.00	74,468.99
11/05/20	11/05/20	Purchase - Interest 912828R69	1.00	2,455.26	76,924.25
11/05/20	11/05/20	Purchase - Principal 912828R69	1.00	362,906.25	439,830.50
11/05/20	11/05/20	Redemption - Principal 3137EAEZ8	1.00	(349,685.00)	90,145.50
11/10/20	11/10/20	Purchase - Interest 05531FAV5	1.00	2,050.00	92,195.50
11/10/20	11/10/20	Purchase - Interest 912828R69	1.00	542.78	92,738.28
11/10/20	11/10/20	Purchase - Principal 912828R69	1.00	77,674.80	170,413.08
11/10/20	11/10/20	Redemption - Principal 54438CYK2	1.00	(140,000.00)	30,413.08
11/12/20	11/12/20	Purchase - Interest 037833DT4	1.00	3,093.75	33,506.83
11/12/20	11/12/20	Purchase - Interest 912828R69	1.00	4,761.78	38,268.61
11/12/20	11/12/20	Purchase - Principal 912828R69	1.00	673,207.03	711,475.64
11/12/20	11/12/20	Redemption - Principal 3135G06G3	1.00	(647,673.00)	63,802.64
11/16/20	11/16/20	Purchase - Interest 91412HGE7	1.00	248.10	64,050.74
11/16/20	11/16/20	Purchase - Interest 14041NFU0	1.00	1,146.67	65,197.41
11/16/20	11/16/20	Purchase - Interest 14313FAD1	1.00	695.05	65,892.46
11/16/20	11/16/20	Purchase - Interest 14315EAC4	1.00	951.48	66,843.94
11/16/20	11/16/20	Purchase - Interest 36255JAD6	1.00	499.87	67,343.81
11/16/20	11/16/20	Purchase - Interest 36256XAD4	1.00	541.79	67,885.60
11/16/20	11/16/20	Purchase - Interest 43815AAC6	1.00	806.60	68,692.20
11/16/20	11/16/20	Purchase - Interest 369550BG2	1.00	3,937.50	72,629.70



Account Statement

For the Month Ending **November 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					
11/16/20	11/16/20	Purchase - Interest 427866BA5	1.00	2,712.50	75,342.20
11/16/20	11/16/20	Purchase - Principal 87019U6D6	1.00	101,147.61	176,489.81
11/16/20	11/16/20	Purchase - Principal 87019U6D6	1.00	101,147.61	277,637.42
11/16/20	11/16/20	Purchase - Principal 87019U6D6	1.00	606,885.67	884,523.09
11/16/20	11/16/20	Purchase - Principal 14313FAD1	1.00	19,159.18	903,682.27
11/16/20	11/16/20	Purchase - Principal 14315EAC4	1.00	20,763.80	924,446.07
11/16/20	11/16/20	Purchase - Principal 36255JAD6	1.00	17,298.13	941,744.20
11/16/20	11/16/20	Purchase - Principal 36256XAD4	1.00	15,481.62	957,225.82
11/16/20	11/16/20	Purchase - Principal 43815AAC6	1.00	24,477.78	981,703.60
11/19/20	11/19/20	Purchase - Interest 857477AV5	1.00	1,218.75	982,922.35
11/20/20	11/20/20	Purchase - Interest 05586CAD6	1.00	840.00	983,762.35
11/20/20	11/20/20	Purchase - Interest 36256GAE9	1.00	756.25	984,518.60
11/20/20	11/20/20	Purchase - Interest 92869BAD4	1.00	679.82	985,198.42
11/20/20	11/20/20	Purchase - Principal 36256GAE9	1.00	153,727.16	1,138,925.58
11/20/20	11/20/20	Purchase - Principal 92869BAD4	1.00	19,736.59	1,158,662.17
11/23/20	11/23/20	Purchase - Interest 808513AW5	1.00	3,818.75	1,162,480.92
11/24/20	11/24/20	Redemption - Principal 459058JM6	1.00	(498,925.00)	663,555.92
11/24/20	11/24/20	IP Fees October 2020	1.00	(2,554.96)	661,000.96
11/24/20	11/24/20	U.S. Bank Fees September 2020	1.00	(233.07)	660,767.89
11/25/20	11/25/20	Purchase - Interest 3137BGK24	1.00	637.92	661,405.81
11/25/20	11/25/20	Purchase - Interest 3137BM6P6	1.00	592.26	661,998.07
11/25/20	11/25/20	Purchase - Interest 3137FKK39	1.00	147.02	662,145.09



Account Statement

For the Month Ending **November 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					
11/25/20	11/25/20	Purchase - Interest 3137FQ3V3	1.00	174.38	662,319.47
11/25/20	11/25/20	Purchase - Interest 3136B1XP4	1.00	340.21	662,659.68
11/25/20	11/25/20	Purchase - Principal 3136B1XP4	1.00	606.53	663,266.21
11/25/20	11/25/20	Purchase - Principal 3136B1XP4	1.00	606.53	663,872.74
11/25/20	11/25/20	Purchase - Principal 3136B1XP4	1.00	3,032.63	666,905.37
11/25/20	11/25/20	Purchase - Principal 3137FKK39	1.00	96.56	667,001.93
11/25/20	11/25/20	Purchase - Principal 3137FQ3V3	1.00	175.59	667,177.52
11/25/20	11/25/20	Redemption - Principal 3135G06H1	1.00	(324,629.50)	342,548.02
11/30/20	11/30/20	Purchase - Interest 912828R69	1.00	11,171.88	353,719.90
11/30/20	12/01/20	Accrual Income Div Reinvestment - Distributions	1.00	43.76	353,763.66

Closing Balance

353,763.66

	Month of November	Fiscal YTD January-November
Opening Balance	50,687.74	109,033.70
Purchases	2,266,776.45	17,230,739.99
Redemptions (Excl. Checks)	(1,963,700.53)	(16,986,010.03)
Check Disbursements	0.00	0.00
Closing Balance	353,763.66	353,763.66
Cash Dividends and Income	43.76	2,497.04

Closing Balance	353,763.66
Average Monthly Balance	410,929.37
Monthly Distribution Yield	0.14%