



CITY OF LAKE ELSINORE

INVESTMENT REPORT

CITY OF LAKE ELSINORE
INVESTMENT REPORT OF POOLED CASH AND INVESTMENTS
AS OF MARCH 31, 2021

	BANK BALANCE	DEPOSITS IN TRANSIT	OUTSTANDING CHECKS	BOOK BALANCE
CASH ACCOUNTS				
Bank Accounts:				
General Checking Account	\$ 821,305	\$ 209,466	\$ (28,385)	\$ 1,002,386
Cash On Hand:				
Cashier Drawers #1 & #2	-	-	-	300
City of Lake Elsinore Petty Cash Fund	-	-	-	2,000
Total Cash Accounts	821,305	209,466	(28,385)	1,004,686
INVESTMENTS				
Local Agency Investment Fund	21,899,134	-	-	21,899,134
CAMP Investments:				
CAMP Pool Account	1,814,514	-	-	1,814,514
U.S. Treasury Bond / Note	10,770,210	-	-	10,770,210
Supra-National Agency Bond / Note	498,925	-	-	498,925
Municipal Bond / Note	1,329,846	-	-	1,329,846
Federal Agency Collateralized Mortgage Obligation	654,272	-	-	654,272
Federal Agency Bond / Note	6,060,687	-	-	6,060,687
Corporate Notes	6,488,054	-	-	6,488,054
Commercial Paper	948,870	-	-	948,870
Negotiable Certificate of Deposit	1,325,000	-	-	1,325,000
Asset-Backed Security / Collateralized Mortgage	1,930,870	-	-	1,930,870
Sub-total Investments	53,720,380	-	-	53,720,380
Market Value Adjustment:				
Unrealized Gain/(Loss) at 12/31/2020	631,550	-	-	631,550
Total Investments	54,351,930	-	-	54,351,930
Total Pooled Cash and Investments	\$ 55,173,235	\$ 209,466	\$ (28,385)	\$ 55,356,617
TOTAL POOLED CASH AND INVESTMENTS				\$ 55,356,617

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

April 13, 2021
Date

CITY OF LAKE ELSINORE
POOLED CASH AND INVESTMENTS BY FUND
AS OF MARCH 31, 2021

<u>FUND NO</u>	<u>FUND NAME</u>	<u>AMOUNT</u>
100	General	\$ 9,244,081
103	The Anchor	317,336
106	Affordable Housing In Lieu	1,638,554
107	Developer Agreement Revenue	103,038
109	Road Maintenance and Rehabilitation (SB1)	556,436
110	State Gas Tax	609,740
112	Measure A	878,560
114	SB1186 CASP Education Program	33,224
118	Lake Side Facility DIF	9
119	Animal Shelter DIF	19,354
121	T.R.I.P.-2014A	159
130	Lighting & Landscape Maintenance Fund - City-wide	772,706
135	Lighting & Landscape Maintenance - Dist. No. 1	1,425,222
140	Geothermal	11,874
155	CSA152 -- N.P.D.E.S.	402,119
160	PEG Grant	44,099
180	Launch Pointe	42,381
202	La Strada RBBD	24,218
203	E.L.S.P. - S.T.I.F.	3,297,416
205	Traffic Impact Fee	1,254,183
211	Storm Drain C.I.P.	958,624
221	Quimby Park C.I.P.	638,414
231	Library C.I.P.	1,298,029
232	City Fire Protection	264,358
300	Insurance Service	1,442,187
305	Information Systems Service	374,474
320	Facilities Service	617,040
331	CFD 2006-1CC Summerly Improvement Area CC	37,685
332	CFD 2006-1 Improvement Area B, Summerly	49,542
334	CFD 2015-5 Trieste - Far West Industries	43,594
336	CFD 2006-1FF Summerly Improvement Area FF	29,733
337	CFD 2016-2 Canyon Hills	40,749
338	CFD 2006-1 IA-JJ Summerly Improvement Area	45,631
339	CFD 2006-1 IA-KK Summerly Improvement Area	8,833
340	CFD 2006-1 IA-EE Summerly Improvement Area	45,009
345	CFD 2003-2 Improvement Area D, Canyon Hills	391,989
346	CFD 2014-1 Southshore	69,024
347	CFD 2006-1 Improvement Area A, Summerly	3,990
350	CFD 98-1 Summerhill	255,672
351	CFD 2006-1 IA-II Summerly Improvement	85,785
354	CFD 90-2 Tuscany Hills	668,909
357	CFD 2003-2 Canyon Hills Improvement Area	220,830

CITY OF LAKE ELSINORE
POOLED CASH AND INVESTMENTS BY FUND
AS OF MARCH 31, 2021

<u>FUND NO</u>	<u>FUND NAME</u>	<u>AMOUNT</u>
366	CFD 2005-6 City Center Townhomes	74,529
368	CFD 2006-2 Viscaya	66,323
369	CFD 2004-3 Area 1 Rosetta Canyon Improvement Area	226,254
370	CFD 2006-1 IA-HH Summerly Improvement	36,092
371	CFD 2005-1 Serenity	55,324
372	CFD 2005-2 Alberhill Ranch Improvement Area	209,469
374	CFD 2005-4 Lakeview Villas	1,999
376	CFD 2006-3 La Strada	20,190
377	CFD 2006-6 Tessara	3,227
378	CFD 2006-8 Running Deer Estates	5,563
384	CFD 2003-2 Area B Canyon Hills Improvement Area	938,874
385	CFD 2004-3 Area 2 Rosetta Canyon Improvement Area	339,750
386	CFD 2007-4 Mekenna Court	31,245
387	CFD 2007-5 Red Kite	16,835
388	CFD 2007-6 Holiday Inn Express	10,308
390	CFD 2003-2 Area C Canyon Hills Improvement Area	48,321
392	CFD 95-1 City Center	48,402
393	AD 93-1 Cottonwood Hills	76,603
394	CFD 2005-5 (2012A) Wasson Canyon	112,100
395	CFD 2018-1 Wasson Canyon II Improvement Area	4,578
396	CFD 2018-2 Nichols Ranch Improvement Area	15,601
398	CFD 2021-1 Tuscany Valley and Crest	60,000
500	Capital Improvement Plan	5,526,337
510	Successor To RDA Area I, II, & III	8,459,971
540	Successor To RDA Diamond Stadium	731,901
603	Endowment Trust - Carl Graves	57,483
604	Endowment Trust - Korn Memorial	34,121
605	Public Improvement Trust	1,573,439
606	Mobile Source Air Polution Reduction	453,653
608	Trust Deposit & Pre Paid Expense	679,026
617	Successor Agency Housing	5,774,672
620	Cost Recovery System	958,237
631	Lake Destratification Equipment Replacement	441,384
	Total Pooled Cash & Investments	\$ 55,356,617

CITY OF LAKE ELSINORE
SUMMARY OF POLICY LIMITATIONS
FOR THE MONTH ENDING MARCH 31, 2021

<u>TYPES OF SECURITIES</u>	<u>MAXIMUM PERCENTAGE</u>	<u>DIVERSIFICATION PERCENTAGE</u>	<u>CURRENT BALANCE</u>
CAMP - Pooled Sweep Account	Unlimited	3.38%	\$ 1,814,514
U.S. Treasury Bond / Note	Unlimited	20.05%	\$ 10,770,210
Supra-National Agency Bond / Note	30%	0.93%	\$ 498,925
Municipal Bond / Note	Unlimited	2.48%	\$ 1,329,846
Federal Agency Collateralized Mortgage Obligation	40.00%	1.22%	\$ 654,272
Federal Agency Bond / Note	Unlimited	11.28%	⁽¹⁾ \$ 6,060,687
Corporate Note	30.00%	12.08%	\$ 6,488,054
Negotiable Certificates of Deposit	30.00%	2.47%	\$ 1,325,000
Commercial Paper	25.00%	1.77%	\$ 948,869.50
Asset-Backed Security / Collateralized Mortgage	20%	3.59%	\$ 1,930,870
LAIF (Local Agency Investment Fund)	\$75 Million	40.77%	⁽²⁾ \$ 21,899,134
TOTAL		<u>100.00%</u>	<u>\$ 53,720,380</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



PMIA/LAIF Performance Report as of 04/08/21



PMIA Average Monthly Effective Yields⁽¹⁾

Mar	0.357
Feb	0.407
Jan	0.458

Quarterly Performance Quarter Ended 12/31/20

LAIF Apportionment Rate ⁽²⁾ :	0.63
LAIF Earnings Ratio ⁽²⁾ :	0.00001719170547343
LAIF Fair Value Factor ⁽¹⁾ :	1.002271318
PMIA Daily ⁽¹⁾ :	0.49%
PMIA Quarter to Date ⁽¹⁾ :	0.58%
PMIA Average Life ⁽¹⁾ :	165

Pooled Money Investment Account Monthly Portfolio Composition ⁽¹⁾ 03/31/21 \$126.7 billion

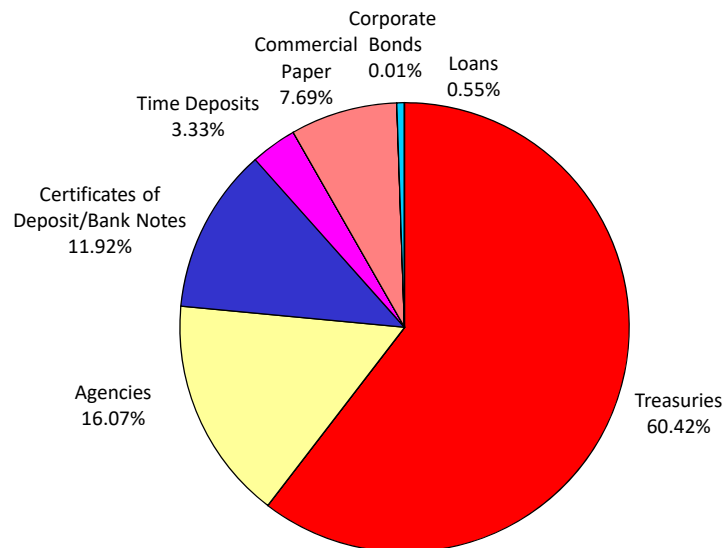


Chart does not include 0.01% of mortgages. Percentages may not total 100% due to rounding.

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

CITY OF LAKE ELSINORE
LOCAL AGENCY INVESTMENT FUND
TRANSACTION SUMMARY
FOR THE MONTH ENDING MARCH 31, 2021

<u>Yield</u>	<u>Purchase Date</u>	<u>Maturity Rate</u>
0.357%	Daily	24-Hour

<u>Investment</u>	<u>Beginning Balance</u>	<u>Net Increase/(Decrease)</u>	<u>Ending Balance</u>
Total Investments Held with Local Agency Investment Fund:	<u>\$ 22,899,134</u>	<u>\$ (1,000,000)</u>	<u>\$ 21,899,134</u>

Note:

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

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



CAMP

Investment Portfolio



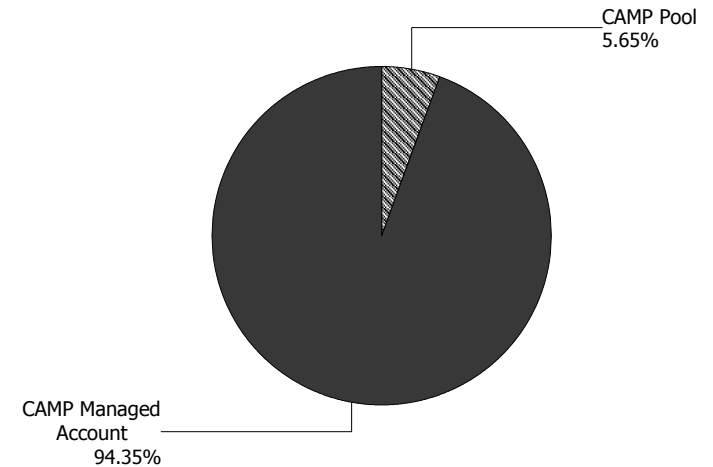
Account Statement - Transaction Summary

For the Month Ending **March 31, 2021**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

CAMP Pool	
Opening Market Value	2,792,253.49
Purchases	772,299.82
Redemptions	(1,750,039.47)
Unsettled Trades	0.00
Change in Value	0.00
Closing Market Value	\$1,814,513.84
Cash Dividends and Income	140.02
CAMP Managed Account	
Opening Market Value	29,430,862.39
Purchases	1,747,471.30
Redemptions	(749,071.93)
Unsettled Trades	0.00
Change in Value	(109,099.16)
Closing Market Value	\$30,320,162.60
Cash Dividends and Income	20,171.81

Asset Summary		
	March 31, 2021	February 28, 2021
CAMP Pool	1,814,513.84	2,792,253.49
CAMP Managed Account	30,320,162.60	29,430,862.39
Total	\$32,134,676.44	\$32,223,115.88
Asset Allocation		





Managed Account Summary Statement

For the Month Ending **March 31, 2021**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Transaction Summary - Money Market		Transaction Summary - Managed Account		Account Total	
Opening Market Value	\$2,792,253.49	Opening Market Value	\$29,430,862.39	Opening Market Value	\$32,223,115.88
Purchases	772,299.82	Maturities/Calls	(498,572.18)		
Redemptions	(1,750,039.47)	Principal Dispositions	(250,499.75)		
		Principal Acquisitions	1,747,471.30		
		Unsettled Trades	0.00		
		Change in Current Value	(109,099.16)		
Closing Market Value	\$1,814,513.84	Closing Market Value	\$30,320,162.60	Closing Market Value	\$32,134,676.44
Dividend	140.02				

Earnings Reconciliation (Cash Basis) - Managed Account		Cash Balance	
Interest/Dividends/Coupons Received	19,587.87	Closing Cash Balance	\$0.00
Less Purchased Interest Related to Interest/Coupons	(195.79)		
Plus Net Realized Gains/Losses	779.73		
Total Cash Basis Earnings	\$20,171.81		

Earnings Reconciliation (Accrual Basis)		Managed Account	Total	Cash Transactions Summary- Managed Account	
Ending Amortized Value of Securities	29,934,993.74	31,749,507.58		Maturities/Calls	400,000.00
Ending Accrued Interest	122,962.05	122,962.05		Sale Proceeds	251,323.08
Plus Proceeds from Sales	251,323.08	2,001,362.55		Coupon/Interest/Dividend Income	18,764.54
Plus Proceeds of Maturities/Calls/Principal Payments	498,572.18	498,572.18		Principal Payments	98,572.18
Plus Coupons/Dividends Received	18,764.54	18,764.54		Security Purchases	(1,747,667.09)
Less Cost of New Purchases	(1,747,667.09)	(2,519,966.91)		Net Cash Contribution	979,007.29
Less Beginning Amortized Value of Securities	(28,943,323.41)	(31,735,576.90)		Reconciling Transactions	0.00
Less Beginning Accrued Interest	(102,206.29)	(102,206.29)			
Dividends	0.00	140.02			
Total Accrual Basis Earnings	\$33,418.80	\$33,558.82			



Portfolio Summary and Statistics

For the Month Ending **March 31, 2021**

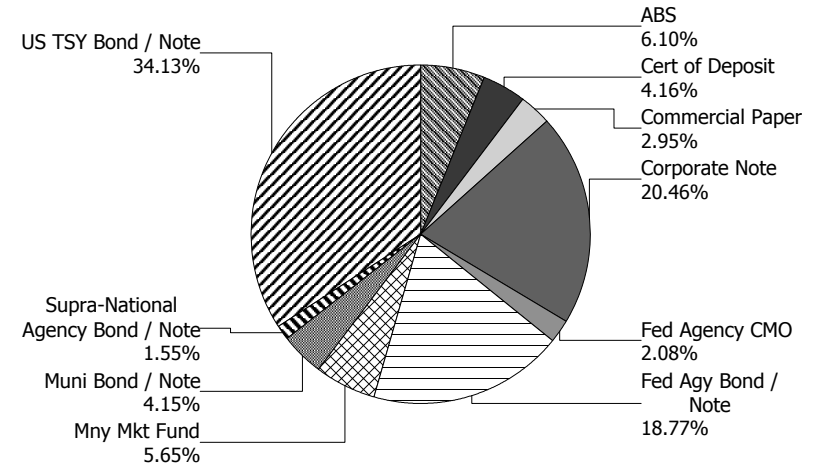
CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Account Summary

Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	10,550,000.00	10,967,843.76	34.13
Supra-National Agency Bond / Note	500,000.00	498,737.00	1.55
Municipal Bond / Note	1,325,000.00	1,333,016.50	4.15
Federal Agency Collateralized Mortgage Obligation	639,205.88	666,941.11	2.08
Federal Agency Bond / Note	6,075,000.00	6,030,150.23	18.77
Corporate Note	6,314,000.00	6,575,131.45	20.46
Commercial Paper	950,000.00	948,677.60	2.95
Certificate of Deposit	1,325,000.00	1,338,235.25	4.16
Asset-Backed Security	1,931,191.45	1,961,429.70	6.10
Managed Account Sub-Total	29,609,397.33	30,320,162.60	94.35%
Accrued Interest		122,962.05	
Total Portfolio	29,609,397.33	30,443,124.65	
CAMP Pool	1,814,513.84	1,814,513.84	5.65
Total Investments	31,423,911.17	32,257,638.49	100.00%

Unsettled Trades **0.00** **0.00**

Sector Allocation



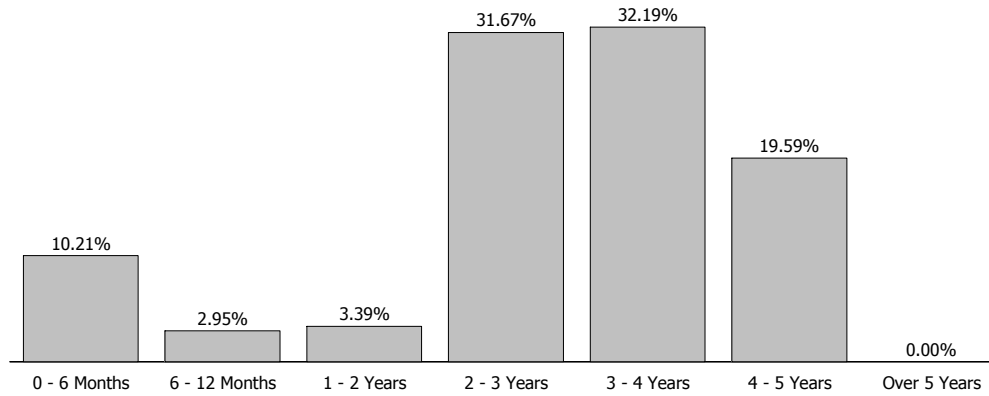


Portfolio Summary and Statistics

For the Month Ending **March 31, 2021**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Maturity Distribution



Characteristics

Yield to Maturity at Cost	1.32%
Yield to Maturity at Market	0.70%
Weighted Average Days to Maturity	1084



Managed Account Issuer Summary

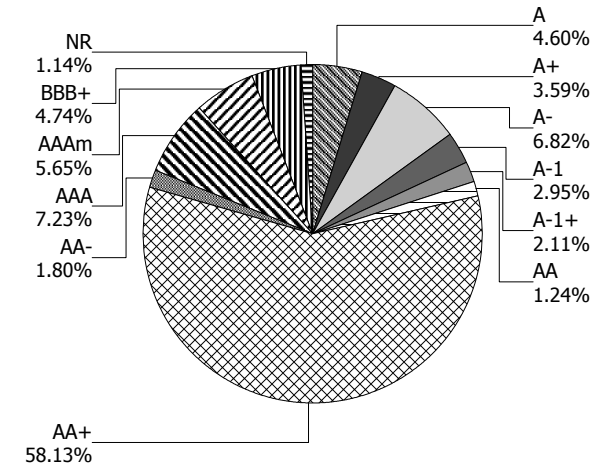
For the Month Ending **March 31, 2021**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Issuer Summary

Issuer	Market Value of Holdings	Percent
ABBOTT LABORATORIES	249,341.63	0.78
AMAZON.COM INC	472,782.70	1.47
AMERICAN EXPRESS CO	200,006.00	0.62
AMERICAN HONDA FINANCE	419,390.00	1.31
APPLE INC	553,534.30	1.72
BANK OF AMERICA CO	248,223.60	0.77
BRISTOL-MYERS SQUIBB CO	65,313.59	0.20
CAMP Pool	1,814,513.84	5.65
CAPITAL ONE FINANCIAL CORP	815,767.20	2.54
CARMAX AUTO OWNER TRUST	425,982.71	1.33
CATERPILLAR INC	225,652.50	0.70
CHAFFEY JOINT UNION HIGH SCHOOL DISTRICT	104,109.00	0.32
CHARLES SCHWAB	105,521.01	0.33
CITIGROUP INC	241,998.53	0.75
CREDIT SUISSE GROUP RK	249,959.75	0.78
FANNIE MAE	1,694,664.71	5.27
FEDERAL HOME LOAN BANKS	494,737.75	1.54
FLORIDA STATE BOARD OF ADMIN FIN CORP	312,421.10	0.97
FREDDIE MAC	4,507,688.88	14.03
GENERAL DYNAMICS CORP	245,789.78	0.76
GM FINANCIAL AUTO LEASING TRUST	84,744.35	0.26
GM FINANCIAL SECURITIZED TERM	276,526.54	0.86
GOLDMAN SACHS GROUP INC	433,790.40	1.35
HERSHEY COMPANY	175,565.25	0.55
HONDA AUTO RECEIVABLES	196,304.54	0.61
INTL BANK OF RECONSTRUCTION AND DEV	498,737.00	1.55
JP MORGAN CHASE & CO	692,769.38	2.16
LOS ANGELES COMMUNITY COLLEGE DISTRICT	138,370.40	0.43
MORGAN STANLEY	435,493.60	1.36
NATIXIS NY BRANCH	948,677.60	2.95
NEW YORK ST URBAN DEVELOPMENT CORP	323,956.75	1.01
PACCAR FINANCIAL CORP	179,422.95	0.56

Credit Quality (S&P Ratings)





Managed Account Issuer Summary

For the Month Ending **March 31, 2021**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Issuer	Market Value of Holdings	Percent
PNC FINANCIAL SERVICES GROUP	431,568.00	1.34
ROYAL BANK OF CANADA	678,944.70	2.11
SAN JUAN UNIFIED SCHOOL DISTRICT	129,686.70	0.40
SKANDINAVISKA ENSKILDA BANKEN AB	409,330.80	1.27
STATE OF CONNECTICUT	139,989.60	0.44
STATE OF MINNESOTA	99,579.00	0.31
STATE STREET CORPORATION	125,241.88	0.39
THE BANK OF NEW YORK MELLON CORPORATION	210,579.20	0.66
THE WALT DISNEY CORPORATION	412,936.00	1.29
TOYOTA MOTOR CORP	250,209.55	0.78
TRUIST FIN CORP	200,001.60	0.62
UNITED STATES TREASURY	10,967,843.76	34.14
UNIVERSITY OF CALIFORNIA	84,903.95	0.26
VOLKSWAGEN OF AMERICA	162,104.36	0.50
Total	\$32,134,676.44	100.00%



Managed Account Detail of Securities Held

For the Month Ending **March 31, 2021**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
U.S. Treasury Bond / Note											
US TREASURY NOTES DTD 05/31/2016 1.625% 05/31/2023	912828R69	1,250,000.00	AA+	Aaa	06/03/19	06/07/19	1,240,185.56	1.83	6,808.04	1,244,667.53	1,288,281.25
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	6,823.20	1,003,639.04	1,035,312.50
US TREASURY NOTES DTD 10/31/2016 1.625% 10/31/2023	912828T91	1,650,000.00	AA+	Aaa	07/01/19	07/03/19	1,639,107.42	1.78	11,258.29	1,643,503.03	1,708,265.63
US TREASURY 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	879.83	177,473.28	183,859.38
US TREASURY 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	1,633.98	331,519.85	341,453.12
US TREASURY 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	2,513.81	518,316.80	525,312.50
US TREASURY 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	13,574.59	2,728,824.82	2,836,687.50
US TREASURY NOTES 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	2,199.59	529,338.68	521,562.50
US TREASURY NOTES 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	8,798.34	2,109,186.24	2,086,250.00
US TREASURY NOTES DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	450,000.00	AA+	Aaa	03/01/21	03/04/21	443,654.30	0.58	282.80	443,766.83	440,859.38
Security Type Sub-Total		10,550,000.00					10,770,209.97	1.26	54,772.47	10,730,236.10	10,967,843.76
Supra-National Agency Bond / Note											
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	440.97	499,050.66	498,737.00
Security Type Sub-Total		500,000.00					498,925.00	0.32	440.97	499,050.66	498,737.00



Managed Account Detail of Securities Held

For the Month Ending **March 31, 2021**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Municipal Bond / Note											
CT ST TXBL GO BONDS DTD 06/11/2020 1.998% 07/01/2024	20772KJW0	60,000.00	A	Aa3	05/29/20	06/11/20	60,000.00	2.00	299.70	60,000.00	62,031.60
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	350.17	100,000.00	104,109.00
NY ST URBAN DEV CORP TXBL REV BONDS DTD 12/23/2020 0.870% 03/15/2025	650036DT0	325,000.00	AA+	NR	12/16/20	12/23/20	325,000.00	0.87	125.67	325,000.00	323,956.75
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	283.54	85,000.00	84,903.95
CT ST T/E GO BONDS DTD 06/25/2020 2.000% 06/01/2025	20772KKK4	75,000.00	A	Aa3	06/12/20	06/25/20	78,822.75	0.94	500.00	78,228.76	77,958.00
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	204.42	65,407.79	65,507.65
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	267.32	85,500.07	85,663.85
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	503.20	160,000.00	161,249.60
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	105.00	100,000.00	99,579.00
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	184.60	130,000.00	129,686.70
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	180.37	140,000.00	138,370.40
Security Type Sub-Total		1,325,000.00					1,329,845.85	1.07	3,003.99	1,329,136.62	1,333,016.50
Federal Agency Collateralized Mortgage Obligation											
FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/01/2021	3136B1XP4	5,303.06	AA+	Aaa	04/11/18	04/30/18	5,408.54	3.11	15.73	5,315.86	5,303.06
FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/01/2021	3136B1XP4	5,303.06	AA+	Aaa	04/11/18	04/30/18	5,408.54	3.11	15.73	5,315.86	5,303.06



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CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Federal Agency Collateralized Mortgage Obligation											
FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/01/2021	3136B1XP4	26,515.29	AA+	Aaa	04/11/18	04/30/18	27,042.70	2.93	78.66	26,579.28	26,515.29
FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/01/2022	3137BM6P6	34,798.30	AA+	Aaa	04/04/18	04/09/18	35,094.63	3.08	89.61	34,889.93	35,731.49
FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/01/2022	3137BM6P6	34,798.30	AA+	Aaa	04/04/18	04/09/18	35,094.63	3.09	89.61	34,889.93	35,731.49
FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/01/2022	3137BM6P6	159,077.93	AA+	Aaa	04/04/18	04/09/18	160,432.57	2.88	409.63	159,496.79	163,343.95
FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023	3137FKK39	27,282.50	AA+	Aaa	12/07/18	12/17/18	27,282.42	3.20	72.82	27,282.46	27,865.45
FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/01/2024	3137FQ3V3	96,127.45	AA+	Aaa	11/20/19	11/26/19	96,125.13	2.09	167.58	96,125.81	98,219.90
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	259,692.15	268,927.42
Security Type Sub-Total		639,205.88					654,271.97	2.43	1,577.29	649,588.07	666,941.11
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	231.25	899,268.44	899,990.10
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	59.90	375,055.46	374,814.00
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	83.85	524,859.70	524,739.60
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	186.20	323,972.63	323,721.45
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	354.86	349,727.25	349,633.90



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CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Federal Agency Bond / Note											
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	284.37	324,672.39	324,652.25
FREDDIE MAC NOTES DTD 12/04/2020 0.250% 12/04/2023	3137EAF2	300,000.00	AA+	Aaa	12/02/20	12/04/20	299,703.00	0.28	243.75	299,735.01	299,676.90
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	811.81	348,597.11	347,501.35
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	966.15	349,414.19	349,375.95
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	309.90	423,175.91	417,732.93
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	131.25	348,556.87	344,036.00
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	42.19	149,599.97	147,236.40
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	58.33	698,110.17	687,560.30
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	1,254.86	647,851.90	639,479.10
Security Type Sub-Total		6,075,000.00					6,060,686.98	0.39	5,018.67	6,062,597.00	6,030,150.23
Corporate Note											
AMERICAN EXPRESS CREDIT (CALLED, OMD 05/ DTD 05/05/2016 2.250% 04/05/2021	0258M0EB1	200,000.00	A-	A2	05/25/16	05/31/16	199,536.00	2.30	1,825.00	199,998.95	200,006.00
BRANCH BANKING & TRUST (CALLED, OMD 05/1 DTD 05/10/2016 2.050% 04/09/2021	05531FAV5	25,000.00	A-	A3	05/10/16	05/16/16	24,983.50	2.79	200.73	24,999.93	25,000.20



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Corporate Note											
BRANCH BANKING & TRUST (CALLED, OMD 05/1 DTD 05/10/2016 2.050% 04/09/2021	05531FAV5	25,000.00	A-	A3	05/10/16	05/16/16	24,983.50	2.79	200.73	24,999.93	25,000.20
BRANCH BANKING & TRUST (CALLED, OMD 05/1 DTD 05/10/2016 2.050% 04/09/2021	05531FAV5	150,000.00	A-	A3	05/10/16	05/16/16	149,901.00	2.06	1,204.37	149,999.56	150,001.20
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	688.33	49,999.78	50,002.75
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	292.78	24,999.31	25,080.75
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	292.78	24,999.31	25,080.75
HERSHEY COMPANY CORP NOTES DTD 05/10/2018 3.100% 05/15/2021	427866BA5	125,000.00	A	A1	05/03/18	05/10/18	124,913.75	3.12	1,463.89	124,996.55	125,403.75
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	178.75	24,997.51	25,048.38
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	178.75	24,997.51	25,048.38
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	536.25	74,992.53	75,145.12
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	10,823.63	675,000.00	692,769.38
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	341.25	224,904.75	225,652.50
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	130.56	199,878.35	200,206.80
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	2,644.44	401,622.24	431,568.00



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Corporate Note											
CHARLES SCHWAB CORP NOTES (CALLABLE) DTD 03/18/2021 0.750% 03/18/2024	808513BN4	105,000.00	A	A2	03/16/21	03/18/21	104,947.50	0.77	28.44	104,948.17	105,521.01
MORGAN STANLEY CORP NOTES DTD 04/28/2014 3.875% 04/29/2024	61746BDQ6	400,000.00	BBB+	A1	07/19/19	07/23/19	422,916.00	2.59	6,544.44	414,786.21	435,493.60
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	2,506.67	398,702.56	419,390.00
GOLDMAN SACHS GROUP INC BONDS DTD 07/08/2014 3.850% 07/08/2024	38141EC23	400,000.00	BBB+	A2	07/08/19	07/11/19	418,632.00	2.84	3,550.56	412,196.61	433,790.40
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	602.78	398,881.81	412,936.00
BANK OF NY MELLON CORP DTD 10/24/2019 2.100% 10/24/2024	06406RAL1	200,000.00	A	A1	01/21/20	01/28/20	200,880.00	2.00	1,831.67	200,661.91	210,579.20
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	481.25	182,115.45	179,422.95
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	3,176.25	246,651.87	241,998.53
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	2,406.25	550,906.46	553,534.30
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	2,975.00	249,584.82	245,789.78
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	1,245.56	474,805.53	472,782.70
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	1,453.13	252,961.81	248,223.60
BRISTOL-MYERS SQUIBB CO CORPORATE NOTES DTD 07/15/2020 3.875% 08/15/2025	110122DC9	59,000.00	A+	A2	09/29/20	09/30/20	67,418.12	0.88	292.13	66,505.49	65,313.59



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Corporate Note											
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	387.50	254,314.75	249,341.63
Security Type Sub-Total		6,314,000.00					6,488,053.62	1.90	48,483.87	6,459,409.66	6,575,131.45
Commercial Paper											
NATIXIS NY BRANCH COMM PAPER DTD 02/04/2021 0.000% 11/01/2021	63873JY12	950,000.00	A-1	P-1	03/05/21	03/08/21	948,869.50	0.18	0.00	948,983.50	948,677.60
Security Type Sub-Total		950,000.00					948,869.50	0.18	0.00	948,983.50	948,677.60
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	513.00	50,000.00	50,292.20
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	1,026.00	100,000.00	100,584.40
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	5,386.50	525,000.00	528,068.10
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	702.67	400,000.00	409,330.80
CREDIT SUISSE NEW YORK CERT DEPOS DTD 03/23/2021 0.590% 03/17/2023	22552G3C2	250,000.00	A+	Aa3	03/19/21	03/23/21	250,000.00	0.59	36.88	250,000.00	249,959.75
Security Type Sub-Total		1,325,000.00					1,325,000.00	2.29	7,665.05	1,325,000.00	1,338,235.25
Asset-Backed Security											
HAROT 2018-4 A3 DTD 11/28/2018 3.160% 01/15/2023	43815AAC6	193,665.31	AAA	Aaa	11/20/18	11/28/18	193,636.35	3.16	271.99	193,652.76	196,304.54
VALET 2018-2 A3 DTD 11/21/2018 3.250% 04/20/2023	92869BAD4	160,067.66	AAA	Aaa	11/15/18	11/21/18	160,060.94	3.25	158.96	160,064.54	162,104.36



Managed Account Detail of Securities Held

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CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Asset-Backed Security											
GMCAR 2018-3 A3 DTD 07/18/2018 3.020% 05/16/2023	36255JAD6	124,411.66	AAA	NR	07/11/18	07/18/18	124,382.64	3.03	156.55	124,398.90	125,818.11
CARMAX AUTO OWNER TRUST DTD 07/25/2018 3.130% 06/15/2023	14313FAD1	177,387.31	AAA	NR	07/18/18	07/25/18	177,363.14	3.13	246.77	177,376.42	179,689.53
CARMAX AUTO OWNER TRUST DTD 10/24/2018 3.360% 09/15/2023	14315EAC4	241,935.20	AAA	NR	10/17/18	10/24/18	241,932.97	3.36	361.29	241,934.08	246,293.18
GMCAR 2019-1 A3 DTD 01/16/2019 2.970% 11/16/2023	36256XAD4	148,724.31	NR	Aaa	01/08/19	01/16/19	148,707.84	2.97	184.05	148,715.36	150,708.43
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	799,862.58	815,767.20
GMALT 2021-1 A4 DTD 02/24/2021 0.330% 02/20/2025	36261RAD0	85,000.00	NR	Aaa	02/17/21	02/24/21	84,987.17	0.33	8.57	84,987.49	84,744.35
Security Type Sub-Total		1,931,191.45					1,930,869.61	2.45	1,999.74	1,930,992.13	1,961,429.70
Managed Account Sub-Total		29,609,397.33					30,006,732.50	1.32	122,962.05	29,934,993.74	30,320,162.60
Money Market Mutual Fund											
CAMP Pool		1,814,513.84	AAAm	NR			1,814,513.84		0.00	1,814,513.84	1,814,513.84
Money Market Sub-Total		1,814,513.84					1,814,513.84		0.00	1,814,513.84	1,814,513.84
Securities Sub-Total		\$31,423,911.17					\$31,821,246.34	1.32%	\$122,962.05	\$31,749,507.58	\$32,134,676.44
Accrued Interest											\$122,962.05
Total Investments											\$32,257,638.49



Managed Account Fair Market Value & Analytics

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CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
U.S. Treasury Bond / Note										
US TREASURY NOTES DTD 05/31/2016 1.625% 05/31/2023	912828R69	1,250,000.00	MORGAN_S		103.06	1,288,281.25	48,095.69	43,613.72	2.13	0.21
US TREASURY NOTES DTD 10/31/2016 1.625% 10/31/2023	912828T91	1,000,000.00	BNP_PARI		103.53	1,035,312.50	29,570.31	31,673.46	2.52	0.25
US TREASURY NOTES DTD 10/31/2016 1.625% 10/31/2023	912828T91	1,650,000.00	MERRILL		103.53	1,708,265.63	69,158.21	64,762.60	2.52	0.25
US TREASURY NOTES DTD 06/30/2017 2.000% 06/30/2024	912828XX3	175,000.00	MORGAN_S		105.06	183,859.38	5,318.37	6,386.10	3.15	0.43
US TREASURY NOTES DTD 06/30/2017 2.000% 06/30/2024	912828XX3	325,000.00	HSBC		105.06	341,453.12	7,629.88	9,933.27	3.15	0.43
US TREASURY NOTES DTD 06/30/2017 2.000% 06/30/2024	912828XX3	500,000.00	HSBC		105.06	525,312.50	957.03	6,995.70	3.15	0.43
US TREASURY NOTES DTD 06/30/2017 2.000% 06/30/2024	912828XX3	2,700,000.00	HSBC		105.06	2,836,687.50	96,925.78	107,862.68	3.15	0.43
US TREASURY NOTES DTD 12/31/2019 1.750% 12/31/2024	912828YY0	500,000.00	WELLS_F		104.31	521,562.50	(12,851.56)	(7,776.18)	3.63	0.59
US TREASURY NOTES DTD 12/31/2019 1.750% 12/31/2024	912828YY0	2,000,000.00	WELLS_F		104.31	2,086,250.00	(44,375.00)	(22,936.24)	3.63	0.59
US TREASURY NOTES DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	450,000.00	MERRILL		97.97	440,859.38	(2,794.92)	(2,907.45)	4.23	0.74
Security Type Sub-Total		10,550,000.00				10,967,843.76	197,633.79	237,607.66	3.03	0.41
Supra-National Agency Bond / Note										
INTL BK RECON & DEVELOP CORPORATE NOTES DTD 11/24/2020 0.250% 11/24/2023	459058JM6	500,000.00	TD		99.75	498,737.00	(188.00)	(313.66)	2.64	0.35
Security Type Sub-Total		500,000.00				498,737.00	(188.00)	(313.66)	2.64	0.35
Municipal Bond / Note										
CT ST TXBL GO BONDS DTD 06/11/2020 1.998% 07/01/2024	20772KJW0	60,000.00	SIEBERT		103.39	62,031.60	2,031.60	2,031.60	3.15	0.94



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Municipal Bond / Note										
CHAFFEY UHSD, CA TXBL GO BONDS DTD 12/05/2019 2.101% 08/01/2024	157411TK5	100,000.00	RBC		104.11	104,109.00	4,109.00	4,109.00	3.23	0.85
NY ST URBAN DEV CORP TXBL REV BONDS DTD 12/23/2020 0.870% 03/15/2025	650036DT0	325,000.00	WELLS_F		99.68	323,956.75	(1,043.25)	(1,043.25)	3.90	0.95
UNIV OF CAL TXBL REV BONDS DTD 07/16/2020 0.883% 05/15/2025	91412HGE7	85,000.00	JPM_CHA	04/15/25	99.89	84,903.95	(96.05)	(96.05)	3.97	0.91
CT ST T/E GO BONDS DTD 06/25/2020 2.000% 06/01/2025	20772KKK4	75,000.00	MORGAN_		103.94	77,958.00	(864.75)	(270.76)	4.00	1.03
FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025	341271AD6	65,000.00	MERRILL		100.78	65,507.65	48.10	99.86	4.14	1.07
FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025	341271AD6	85,000.00	MERRILL		100.78	85,663.85	100.30	163.78	4.14	1.07
FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025	341271AD6	160,000.00	MERRILL		100.78	161,249.60	1,249.60	1,249.60	4.14	1.07
MN ST TXBL GO BONDS DTD 08/25/2020 0.630% 08/01/2025	60412AVJ9	100,000.00	MORGAN_		99.58	99,579.00	(421.00)	(421.00)	4.28	0.73
SAN JUAN USD, CA TXBL GO BONDS DTD 10/29/2020 0.852% 08/01/2025	798306WP7	130,000.00	KEYBANC		99.76	129,686.70	(313.30)	(313.30)	4.26	0.91
LOS ANGELES CCD, CA TXBL GO BONDS DTD 11/10/2020 0.773% 08/01/2025	54438CYK2	140,000.00	MERRILL		98.84	138,370.40	(1,629.60)	(1,629.60)	4.27	1.05
Security Type Sub-Total		1,325,000.00				1,333,016.50	3,170.65	3,879.88	3.98	0.96

Federal Agency Collateralized Mortgage Obligation										
FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/01/2021	3136B1XP4	5,303.06	JPM_CHAS		100.00	5,303.06	(105.48)	(12.80)	0.32	3.56
FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/01/2021	3136B1XP4	5,303.06	JPM_CHAS		100.00	5,303.06	(105.48)	(12.80)	0.32	3.56
FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/01/2021	3136B1XP4	26,515.29	JPM_CHAS		100.00	26,515.29	(527.41)	(63.99)	0.32	3.56
FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/01/2022	3137BM6P6	34,798.30	CITIGRP		102.68	35,731.49	636.86	841.56	1.16	1.07
FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/01/2022	3137BM6P6	34,798.30	CITIGRP		102.68	35,731.49	636.86	841.56	1.16	1.07



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Federal Agency Collateralized Mortgage Obligation										
FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/01/2022	3137BM6P6	159,077.93	CITIGRP		102.68	163,343.95	2,911.38	3,847.16	1.16	1.07
FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023	3137FKK39	27,282.50	CSFB		102.14	27,865.45	583.03	582.99	1.04	2.23
FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/01/2024	3137FO3V3	96,127.45	JPM_CHAS		102.18	98,219.90	2,094.77	2,094.09	1.93	1.41
FHMS K043 A2 DTD 03/01/2015 3.062% 12/01/2024	3137BGK24	250,000.00	CITIGRP		107.57	268,927.42	6,544.61	9,235.27	3.46	0.96
Security Type Sub-Total		639,205.88				666,941.11	12,669.14	17,353.04	2.15	1.26
Federal Agency Bond / Note										
FREDDIE MAC NOTES DTD 08/21/2020 0.250% 08/24/2023	3137EAEV7	900,000.00	CITIGRP		100.00	899,990.10	908.10	721.66	2.39	0.25
FREDDIE MAC NOTES DTD 09/04/2020 0.250% 09/08/2023	3137EAEW5	375,000.00	NOMURA		99.95	374,814.00	(254.48)	(241.46)	2.43	0.27
FREDDIE MAC NOTES DTD 09/04/2020 0.250% 09/08/2023	3137EAEW5	525,000.00	WELLS_F		99.95	524,739.60	(87.15)	(120.10)	2.43	0.27
FREDDIE MAC NOTES DTD 10/16/2020 0.125% 10/16/2023	3137EAEY1	325,000.00	WELLS_F		99.61	323,721.45	(66.30)	(251.18)	2.54	0.28
FREDDIE MAC NOTES DTD 11/05/2020 0.250% 11/06/2023	3137EAEZ8	350,000.00	CITIGRP		99.90	349,633.90	(51.10)	(93.35)	2.59	0.29
FANNIE MAE NOTES DTD 11/25/2020 0.250% 11/27/2023	3135G06H1	325,000.00	NOMURA		99.89	324,652.25	22.75	(20.14)	2.65	0.29
FREDDIE MAC NOTES DTD 12/04/2020 0.250% 12/04/2023	3137EAF2	300,000.00	CITIGRP		99.89	299,676.90	(26.10)	(58.11)	2.67	0.29
FEDERAL HOME LOAN BANK NOTES DTD 04/16/2020 0.500% 04/14/2025	3130AJHU6	350,000.00	CITIGRP		99.29	347,501.35	(762.65)	(1,095.76)	3.99	0.68
FANNIE MAE NOTES DTD 04/24/2020 0.625% 04/22/2025	3135G03U5	350,000.00	CITIGRP		99.82	349,375.95	96.95	(38.24)	4.01	0.67
FREDDIE MAC NOTES DTD 07/23/2020 0.375% 07/21/2025	3137EAEU9	425,000.00	WELLS_F		98.29	417,732.93	(5,150.57)	(5,442.98)	4.27	0.78
FANNIE MAE NOTES DTD 08/27/2020 0.375% 08/25/2025	3135G05X7	350,000.00	BARCLAY		98.30	344,036.00	(4,326.00)	(4,520.87)	4.37	0.77



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Federal Agency Bond / Note										
FEDERAL HOME LOAN BANK NOTES DTD 09/11/2020 0.375% 09/04/2025	3130AK5E2	150,000.00	WELLS_F		98.16	147,236.40	(2,313.60)	(2,363.57)	4.39	0.80
FREDDIE MAC NOTES DTD 09/25/2020 0.375% 09/23/2025	3137EAEX3	700,000.00	CITIGRP		98.22	687,560.30	(10,332.70)	(10,549.87)	4.45	0.78
FANNIE MAE NOTES DTD 11/12/2020 0.500% 11/07/2025	3135G06G3	650,000.00	BARCLAY		98.38	639,479.10	(8,193.90)	(8,372.80)	4.55	0.86
Security Type Sub-Total		6,075,000.00				6,030,150.23	(30,536.75)	(32,446.77)	3.39	0.52
Corporate Note										
AMERICAN EXPRESS CREDIT (CALLED, OMD 05/ DTD 05/05/2016 2.250% 04/05/2021	0258M0EB1	200,000.00	KEYBAN	04/04/21	100.00	200,006.00	470.00	7.05	0.01	2.02
BRANCH BANKING & TRUST (CALLED, OMD 05/1 DTD 05/10/2016 2.050% 04/09/2021	05531FAV5	25,000.00	SCOTIA	04/09/21	100.00	25,000.20	16.70	0.27	0.03	2.00
BRANCH BANKING & TRUST (CALLED, OMD 05/1 DTD 05/10/2016 2.050% 04/09/2021	05531FAV5	25,000.00	SCOTIA	04/09/21	100.00	25,000.20	16.70	0.27	0.03	2.00
BRANCH BANKING & TRUST (CALLED, OMD 05/1 DTD 05/10/2016 2.050% 04/09/2021	05531FAV5	150,000.00	SCOTIA	04/09/21	100.00	150,001.20	100.20	1.64	0.03	2.00
TOYOTA MOTOR CREDIT CORP NOTES DTD 04/13/2018 2.950% 04/13/2021	89236TEU5	50,000.00	JPM_CHAS		100.01	50,002.75	22.75	2.97	0.04	2.76
HERSHEY COMPANY CORP NOTES DTD 05/10/2018 3.100% 05/15/2021	427866BA5	25,000.00	MERRILL		100.32	25,080.75	98.00	81.44	0.13	0.51
HERSHEY COMPANY CORP NOTES DTD 05/10/2018 3.100% 05/15/2021	427866BA5	25,000.00	MERRILL		100.32	25,080.75	98.00	81.44	0.13	0.51
HERSHEY COMPANY CORP NOTES DTD 05/10/2018 3.100% 05/15/2021	427866BA5	125,000.00	MERRILL		100.32	125,403.75	490.00	407.20	0.13	0.51
STATE STREET CORP NOTES DTD 05/19/2016 1.950% 05/19/2021	857477AV5	25,000.00	GOLDMAN		100.19	25,048.38	142.88	50.87	0.14	0.52
STATE STREET CORP NOTES DTD 05/19/2016 1.950% 05/19/2021	857477AV5	25,000.00	GOLDMAN		100.19	25,048.38	142.88	50.87	0.14	0.52



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Corporate Note										
STATE STREET CORP NOTES DTD 05/19/2016 1.950% 05/19/2021	857477AV5	75,000.00	GOLDMAN		100.19	75,145.12	428.62	152.59	0.14	0.52
JPMORGAN CHASE & CO BONDS DTD 03/22/2019 3.207% 04/01/2023	46647PBB1	675,000.00	JPM_CHAS	04/01/22	102.63	692,769.38	17,769.38	17,769.38	0.98	1.86
CATERPILLAR FINL SERVICE CORPORATE NOTES DTD 07/08/2020 0.650% 07/07/2023	14913R2D8	225,000.00	BARCLAY		100.29	225,652.50	778.50	747.75	2.25	0.52
TOYOTA MOTOR CREDIT CORP CORPORATE NOTES DTD 08/14/2020 0.500% 08/14/2023	89236THF5	200,000.00	JPM_CHA		100.10	200,206.80	360.80	328.45	2.36	0.46
PNC BANK NA CORP NOTES DTD 01/23/2019 3.500% 01/23/2024	693475AV7	400,000.00	CITIGRP		107.89	431,568.00	28,720.00	29,945.76	2.69	0.66
CHARLES SCHWAB CORP NOTES (CALLABLE) DTD 03/18/2021 0.750% 03/18/2024	808513BN4	105,000.00	CSFB	02/18/24	100.50	105,521.01	573.51	572.84	2.86	0.58
MORGAN STANLEY CORP NOTES DTD 04/28/2014 3.875% 04/29/2024	61746BDO6	400,000.00	WELLS_FA		108.87	435,493.60	12,577.60	20,707.39	2.90	0.95
AMERICAN HONDA FINANCE CORP NOTE DTD 06/27/2019 2.400% 06/27/2024	02665WCZ2	400,000.00	WELLS_FA		104.85	419,390.00	21,374.00	20,687.44	3.12	0.88
GOLDMAN SACHS GROUP INC BONDS DTD 07/08/2014 3.850% 07/08/2024	38141EC23	400,000.00	SUSQ		108.45	433,790.40	15,158.40	21,593.79	3.09	1.21
WALT DISNEY COMPANY/THE DTD 09/06/2019 1.750% 08/30/2024	254687FK7	400,000.00	JPM_CHAS		103.23	412,936.00	14,568.00	14,054.19	3.33	0.79
BANK OF NY MELLON CORP DTD 10/24/2019 2.100% 10/24/2024	06406RAL1	200,000.00	MORGAN_S		105.29	210,579.20	9,699.20	9,917.29	3.43	0.60
PACCAR FINANCIAL CORP CORPORATE NOTES DTD 02/06/2020 1.800% 02/06/2025	69371RO66	175,000.00	MERRILL		102.53	179,422.95	(3,471.30)	(2,692.50)	3.73	1.13
CITIGROUP INC CORP NOTES DTD 04/27/2015 3.300% 04/27/2025	172967JP7	225,000.00	MKTX		107.55	241,998.53	(7,740.22)	(4,653.34)	3.81	1.39
APPLE INC (CALLABLE) CORP NOTES DTD 05/11/2020 1.125% 05/11/2025	037833DT4	550,000.00	GOLDMAN	04/11/25	100.64	553,534.30	2,428.80	2,627.84	3.93	0.97
GENERAL DYNAMICS CORP DTD 05/11/2018 3.500% 05/15/2025	369550BG2	225,000.00	JPM_CHA		109.24	245,789.78	(6,457.72)	(3,795.04)	3.84	1.20



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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		99.53	472,782.70	(1,984.55)	(2,022.83)	4.10	0.91
BANK OF AMERICA CORP NOTES DTD 07/30/2015 3.875% 08/01/2025	06051GFS3	225,000.00	MERRILL		110.32	248,223.60	(8,694.90)	(4,738.21)	4.03	1.41
BRISTOL-MYERS SQUIBB CO CORPORATE NOTES DTD 07/15/2020 3.875% 08/15/2025	110122DC9	59,000.00	WELLS_F	05/15/25	110.70	65,313.59	(2,104.53)	(1,191.90)	3.85	1.35
ABBOTT LABORATORIES CORPORATE NOTES (CAL DTD 03/22/2017 3.875% 09/15/2025	002824BM1	225,000.00	US_BANC	06/15/25	110.82	249,341.63	(8,503.87)	(4,973.12)	3.93	1.37
Security Type Sub-Total		6,314,000.00				6,575,131.45	87,077.83	115,721.79	2.75	1.11
Commercial Paper										
NATIXIS NY BRANCH COMM PAPER DTD 02/04/2021 0.000% 11/01/2021	63873JY12	950,000.00	NATIXIS		99.86	948,677.60	(191.90)	(305.90)	0.60	0.23
Security Type Sub-Total		950,000.00				948,677.60	(191.90)	(305.90)	0.60	0.23
Certificate of Deposit										
ROYAL BANK OF CANADA NY CD DTD 06/08/2018 3.240% 06/07/2021	78012UEE1	50,000.00	RBC		100.58	50,292.20	292.20	292.20	0.19	0.10
ROYAL BANK OF CANADA NY CD DTD 06/08/2018 3.240% 06/07/2021	78012UEE1	100,000.00	RBC		100.58	100,584.40	584.40	584.40	0.19	0.10
ROYAL BANK OF CANADA NY CD DTD 06/08/2018 3.240% 06/07/2021	78012UEE1	525,000.00	RBC		100.58	528,068.10	3,068.10	3,068.10	0.19	0.10
SKANDINAV ENSKILDA BANK LT CD DTD 09/03/2019 1.860% 08/26/2022	83050PDR7	400,000.00	BARCLAYS		102.33	409,330.80	9,330.80	9,330.80	1.40	0.20
CREDIT SUISSE NEW YORK CERT DEPOS DTD 03/23/2021 0.590% 03/17/2023	22552G3C2	250,000.00	CSFB		99.98	249,959.75	(40.25)	(40.25)	1.96	0.59
Security Type Sub-Total		1,325,000.00				1,338,235.25	13,235.25	13,235.25	0.89	0.22
Asset-Backed Security										



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Asset-Backed Security										
HAROT 2018-4 A3 DTD 11/28/2018 3.160% 01/15/2023	43815AAC6	193,665.31	JPM_CHAS		101.36	196,304.54	2,668.19	2,651.78	0.44	2.38
VALET 2018-2 A3 DTD 11/21/2018 3.250% 04/20/2023	92869BAD4	160,067.66	CITIGRP		101.27	162,104.36	2,043.42	2,039.82	0.46	2.61
GMCAR 2018-3 A3 DTD 07/18/2018 3.020% 05/16/2023	36255JAD6	124,411.66	JPM_CHAS		101.13	125,818.11	1,435.47	1,419.21	0.39	2.47
CARMAX AUTO OWNER TRUST DTD 07/25/2018 3.130% 06/15/2023	14313FAD1	177,387.31	BARCLAYS		101.30	179,689.53	2,326.39	2,313.11	0.47	2.53
CARMAX AUTO OWNER TRUST DTD 10/24/2018 3.360% 09/15/2023	14315EAC4	241,935.20	MERRILL		101.80	246,293.18	4,360.21	4,359.10	0.60	2.60
GMCAR 2019-1 A3 DTD 01/16/2019 2.970% 11/16/2023	36256XAD4	148,724.31	RBC		101.33	150,708.43	2,000.59	1,993.07	0.51	2.45
COMET 2019-A2 A2 DTD 09/05/2019 1.720% 08/15/2024	14041NFU0	800,000.00	RBC		101.97	815,767.20	15,968.64	15,904.62	1.36	1.12
GMALT 2021-1 A4 DTD 02/24/2021 0.330% 02/20/2025	36261RAD0	85,000.00	RBC		99.70	84,744.35	(242.82)	(243.14)	2.14	0.41
Security Type Sub-Total		1,931,191.45				1,961,429.70	30,560.09	30,437.57	0.92	1.84
Managed Account Sub-Total		29,609,397.33				30,320,162.60	313,430.10	385,168.86	2.75	0.70
Money Market Mutual Fund										
CAMP Pool		1,814,513.84			1.00	1,814,513.84	0.00	0.00	0.00	
Money Market Sub-Total		1,814,513.84				1,814,513.84	0.00	0.00	0.00	
Securities Sub-Total		\$31,423,911.17				\$32,134,676.44	\$313,430.10	\$385,168.86	2.75	0.70%
Accrued Interest						\$122,962.05				
Total Investments						\$32,257,638.49				



Managed Account Security Transactions & Interest

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Transaction Type		Security Description	CUSIP	Par	Principal	Accrued	Total	Realized G/L	Realized G/L	Sale
Trade	Settle				Proceeds	Interest		Cost	Amort Cost	Method
BUY										
03/01/21	03/04/21	US TREASURY NOTES DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	450,000.00	(443,654.30)	(195.79)	(443,850.09)			
03/05/21	03/08/21	NATIXIS NY BRANCH COMM PAPER DTD 02/04/2021 0.000% 11/01/2021	63873JY12	950,000.00	(948,869.50)	0.00	(948,869.50)			
03/16/21	03/18/21	CHARLES SCHWAB CORP NOTES (CALLABLE) DTD 03/18/2021 0.750% 03/18/2024	808513BN4	105,000.00	(104,947.50)	0.00	(104,947.50)			
03/19/21	03/23/21	CREDIT SUISSE NEW YORK CERT DEPOS DTD 03/23/2021 0.590% 03/17/2023	22552G3C2	250,000.00	(250,000.00)	0.00	(250,000.00)			
Transaction Type Sub-Total				1,755,000.00	(1,747,471.30)	(195.79)	(1,747,667.09)			
INTEREST										
03/01/21	03/25/21	FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/01/2024	3137FO3V3	96,371.74	0.00	168.01	168.01			
03/01/21	03/25/21	FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023	3137FKK39	27,324.29	0.00	72.93	72.93			
03/01/21	03/25/21	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/01/2021	3136B1XP4	38,473.80	0.00	114.15	114.15			
03/01/21	03/25/21	FHMS K043 A2 DTD 03/01/2015 3.062% 12/01/2024	3137BGK24	250,000.00	0.00	637.92	637.92			
03/01/21	03/25/21	FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/01/2022	3137BM6P6	229,098.59	0.00	589.93	589.93			
03/04/21	03/04/21	FEDERAL HOME LOAN BANK NOTES DTD 09/11/2020 0.375% 09/04/2025	3130AK5E2	150,000.00	0.00	270.31	270.31			
03/08/21	03/08/21	FREDDIE MAC NOTES DTD 09/04/2020 0.250% 09/08/2023	3137EAEW5	900,000.00	0.00	1,150.00	1,150.00			
03/09/21	03/09/21	INTERNATIONAL FINANCE CORPORATION NOTE DTD 03/16/2018 2.635% 03/09/2021	45950VLQ7	0.00	0.00	5,272.00	5,272.00			
03/15/21	03/15/21	HAROT 2018-4 A3 DTD 11/28/2018 3.160% 01/15/2023	43815AAC6	214,406.56	0.00	564.60	564.60			
03/15/21	03/15/21	COMET 2019-A2 A2 DTD 09/05/2019 1.720% 08/15/2024	14041NFU0	800,000.00	0.00	1,146.67	1,146.67			



Managed Account Security Transactions & Interest

For the Month Ending **March 31, 2021**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
INTEREST										
03/15/21	03/15/21	ABBOTT LABORATORIES CORPORATE NOTES (CAL DTD 03/22/2017 3.875% 09/15/2025	002824BM1	225,000.00	0.00	4,359.38	4,359.38			
03/15/21	03/15/21	CARMAX AUTO OWNER TRUST DTD 07/25/2018 3.130% 06/15/2023	14313FAD1	193,962.23	0.00	505.92	505.92			
03/15/21	03/15/21	CARMAX AUTO OWNER TRUST DTD 10/24/2018 3.360% 09/15/2023	14315EAC4	260,091.61	0.00	728.26	728.26			
03/15/21	03/15/21	NY ST URBAN DEV CORP TXBL REV BONDS DTD 12/23/2020 0.870% 03/15/2025	650036DT0	325,000.00	0.00	644.04	644.04			
03/16/21	03/16/21	GMCAR 2018-3 A3 DTD 07/18/2018 3.020% 05/16/2023	36255JAD6	136,978.79	0.00	344.73	344.73			
03/16/21	03/16/21	GMCAR 2019-1 A3 DTD 01/16/2019 2.970% 11/16/2023	36256XAD4	160,600.18	0.00	397.49	397.49			
03/20/21	03/20/21	VALET 2018-2 A3 DTD 11/21/2018 3.250% 04/20/2023	92869BAD4	176,661.72	0.00	478.46	478.46			
03/20/21	03/20/21	GMALT 2021-1 A4 DTD 02/24/2021 0.330% 02/20/2025	36261RAD0	85,000.00	0.00	21.82	21.82			
03/23/21	03/23/21	FREDDIE MAC NOTES DTD 09/25/2020 0.375% 09/23/2025	3137EAEX3	700,000.00	0.00	1,297.92	1,297.92			

MATURITY										
03/09/21	03/09/21	INTERNATIONAL FINANCE CORPORATION NOTE DTD 03/16/2018 2.635% 03/09/2021	45950VLO7	50,000.00	50,000.00	0.00	50,000.00	37.50	0.00	
03/09/21	03/09/21	INTERNATIONAL FINANCE CORPORATION NOTE DTD 03/16/2018 2.635% 03/09/2021	45950VLQ7	50,000.00	50,000.00	0.00	50,000.00	37.50	0.00	
03/09/21	03/09/21	INTERNATIONAL FINANCE CORPORATION NOTE DTD 03/16/2018 2.635% 03/09/2021	45950VLO7	300,000.00	300,000.00	0.00	300,000.00	225.00	0.00	

Transaction Type Sub-Total				400,000.00	400,000.00	0.00	400,000.00	300.00	0.00	
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Managed Account Security Transactions & Interest

For the Month Ending **March 31, 2021**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L	Realized G/L	Sale Method
Trade	Settle							Cost	Amort Cost	
PAYDOWNS										
03/01/21	03/25/21	FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/01/2024	3137FQ3V3	244.29	244.29	0.00	244.29	0.01	0.00	
03/01/21	03/25/21	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/01/2021	3136B1XP4	965.99	965.99	0.00	965.99	(19.22)	0.00	
03/01/21	03/25/21	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/01/2021	3136B1XP4	193.20	193.20	0.00	193.20	(3.84)	0.00	
03/01/21	03/25/21	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/01/2021	3136B1XP4	193.20	193.20	0.00	193.20	(3.84)	0.00	
03/01/21	03/25/21	FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/01/2022	3137BM6P6	295.01	295.01	0.00	295.01	(2.51)	0.00	
03/01/21	03/25/21	FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/01/2022	3137BM6P6	64.53	64.53	0.00	64.53	(0.55)	0.00	
03/01/21	03/25/21	FHMS KP05 A DTD 12/01/2018 3.203% 07/01/2023	3137FKK39	41.79	41.79	0.00	41.79	0.00	0.00	
03/01/21	03/25/21	FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/01/2022	3137BM6P6	64.53	64.53	0.00	64.53	(0.55)	0.00	
03/15/21	03/15/21	CARMAX AUTO OWNER TRUST DTD 07/25/2018 3.130% 06/15/2023	14313FAD1	16,574.92	16,574.92	0.00	16,574.92	2.26	0.00	
03/15/21	03/15/21	HAROT 2018-4 A3 DTD 11/28/2018 3.160% 01/15/2023	43815AAC6	20,741.25	20,741.25	0.00	20,741.25	3.10	0.00	
03/15/21	03/15/21	CARMAX AUTO OWNER TRUST DTD 10/24/2018 3.360% 09/15/2023	14315EAC4	18,156.41	18,156.41	0.00	18,156.41	0.17	0.00	
03/16/21	03/16/21	GMCAR 2019-1 A3 DTD 01/16/2019 2.970% 11/16/2023	36256XAD4	11,875.87	11,875.87	0.00	11,875.87	1.32	0.00	
03/16/21	03/16/21	GMCAR 2018-3 A3 DTD 07/18/2018 3.020% 05/16/2023	36255JAD6	12,567.13	12,567.13	0.00	12,567.13	2.93	0.00	
03/20/21	03/20/21	VALET 2018-2 A3 DTD 11/21/2018 3.250% 04/20/2023	92869BAD4	16,594.06	16,594.06	0.00	16,594.06	0.70	0.00	
Transaction Type Sub-Total				98,572.18	98,572.18	0.00	98,572.18	(20.02)	0.00	
SELL										
03/19/21	03/23/21	CREDIT SUISSE NEW YORK CERT DEPOS DTD 08/07/2020 0.520% 02/01/2022	22549L6F7	250,000.00	250,499.75	823.33	251,323.08	499.75	499.75	FIFO



Managed Account Security Transactions & Interest

For the Month Ending **March 31, 2021**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method	
Trade	Settle										
Transaction Type Sub-Total				250,000.00	250,499.75	823.33	251,323.08	499.75	499.75		
Managed Account Sub-Total					(998,399.37)	19,392.08	(979,007.29)	779.73	499.75		
Total Security Transactions					(\$998,399.37)	\$19,392.08	(\$979,007.29)	\$779.73	\$499.75		



Account Statement

For the Month Ending **March 31, 2021**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Trade Date	Settlement Date	Transaction Description	Share or Unit Price	Dollar Amount of Transaction	Total Shares Owned
CAMP Pool					
Opening Balance					2,792,253.49
03/01/21	03/01/21	Purchase - Interest 254687FK7	1.00	3,500.00	2,795,753.49
03/04/21	03/04/21	Purchase - Interest 3130AK5E2	1.00	270.31	2,796,023.80
03/04/21	03/04/21	Redemption - Principal 912828ZW3	1.00	(443,654.30)	2,352,369.50
03/04/21	03/04/21	Redemption - Interest 912828ZW3	1.00	(195.79)	2,352,173.71
03/08/21	03/08/21	Purchase - Interest 3137EAEW5	1.00	1,150.00	2,353,323.71
03/08/21	03/08/21	Redemption - Principal 63873JY12	1.00	(948,869.50)	1,404,454.21
03/09/21	03/09/21	Purchase - Interest 45950VLQ7	1.00	5,272.00	1,409,726.21
03/09/21	03/09/21	Purchase - Principal 45950VLQ7	1.00	50,000.00	1,459,726.21
03/09/21	03/09/21	Purchase - Principal 45950VLQ7	1.00	50,000.00	1,509,726.21
03/09/21	03/09/21	Purchase - Principal 45950VLQ7	1.00	300,000.00	1,809,726.21
03/15/21	03/15/21	Purchase - Interest 002824BM1	1.00	4,359.38	1,814,085.59
03/15/21	03/15/21	Purchase - Interest 650036DT0	1.00	644.04	1,814,729.63
03/15/21	03/15/21	Purchase - Interest 14041NFU0	1.00	1,146.67	1,815,876.30
03/15/21	03/15/21	Purchase - Interest 14313FAD1	1.00	505.92	1,816,382.22
03/15/21	03/15/21	Purchase - Interest 14315EAC4	1.00	728.26	1,817,110.48
03/15/21	03/15/21	Purchase - Interest 43815AAC6	1.00	564.60	1,817,675.08
03/15/21	03/15/21	Purchase - Principal 14313FAD1	1.00	16,574.92	1,834,250.00
03/15/21	03/15/21	Purchase - Principal 14315EAC4	1.00	18,156.41	1,852,406.41
03/15/21	03/15/21	Purchase - Principal 43815AAC6	1.00	20,741.25	1,873,147.66
03/16/21	03/16/21	Purchase - Interest 36255JAD6	1.00	344.73	1,873,492.39
03/16/21	03/16/21	Purchase - Interest 36256XAD4	1.00	397.49	1,873,889.88



Account Statement

For the Month Ending **March 31, 2021**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Trade Date	Settlement Date	Transaction Description	Share or Unit Price	Dollar Amount of Transaction	Total Shares Owned
CAMP Pool					
03/16/21	03/16/21	Purchase - Principal 36255JAD6	1.00	12,567.13	1,886,457.01
03/16/21	03/16/21	Purchase - Principal 36256XAD4	1.00	11,875.87	1,898,332.88
03/18/21	03/18/21	Redemption - Principal 808513BN4	1.00	(104,947.50)	1,793,385.38
03/22/21	03/22/21	Purchase - Interest 36261RAD0	1.00	21.82	1,793,407.20
03/22/21	03/22/21	Purchase - Interest 92869BAD4	1.00	478.46	1,793,885.66
03/22/21	03/22/21	Purchase - Principal 92869BAD4	1.00	16,594.06	1,810,479.72
03/23/21	03/23/21	Purchase - Interest 3137EAX3	1.00	1,297.92	1,811,777.64
03/23/21	03/23/21	Purchase - Interest 22549L6F7	1.00	823.33	1,812,600.97
03/23/21	03/23/21	Purchase - Principal 22549L6F7	1.00	250,499.75	2,063,100.72
03/23/21	03/23/21	Redemption - Principal 22552G3C2	1.00	(250,000.00)	1,813,100.72
03/23/21	03/23/21	IP Fees February 2021	1.00	(2,230.26)	1,810,870.46
03/23/21	03/23/21	U.S. Bank Fees January 2021	1.00	(142.12)	1,810,728.34
03/25/21	03/25/21	Purchase - Interest 3136B1XP4	1.00	114.15	1,810,842.49
03/25/21	03/25/21	Purchase - Interest 3137BGK24	1.00	637.92	1,811,480.41
03/25/21	03/25/21	Purchase - Interest 3137BM6P6	1.00	589.93	1,812,070.34
03/25/21	03/25/21	Purchase - Interest 3137FKK39	1.00	72.93	1,812,143.27
03/25/21	03/25/21	Purchase - Interest 3137FQ3V3	1.00	168.01	1,812,311.28
03/25/21	03/25/21	Purchase - Principal 3137BM6P6	1.00	64.53	1,812,375.81
03/25/21	03/25/21	Purchase - Principal 3137BM6P6	1.00	64.53	1,812,440.34
03/25/21	03/25/21	Purchase - Principal 3137BM6P6	1.00	295.01	1,812,735.35
03/25/21	03/25/21	Purchase - Principal 3137FKK39	1.00	41.79	1,812,777.14
03/25/21	03/25/21	Purchase - Principal 3137FQ3V3	1.00	244.29	1,813,021.43



Account Statement

For the Month Ending **March 31, 2021**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Trade Date	Settlement Date	Transaction Description	Share or Unit Price	Dollar Amount of Transaction	Total Shares Owned
CAMP Pool					
03/25/21	03/25/21	Purchase - Principal 3136B1XP4	1.00	193.20	1,813,214.63
03/25/21	03/25/21	Purchase - Principal 3136B1XP4	1.00	193.20	1,813,407.83
03/25/21	03/25/21	Purchase - Principal 3136B1XP4	1.00	965.99	1,814,373.82
03/31/21	04/01/21	Accrual Income Div Reinvestment - Distributions	1.00	140.02	1,814,513.84

Closing Balance

1,814,513.84

	Month of March	Fiscal YTD January-March		
Opening Balance	2,792,253.49	283,965.34	Closing Balance	1,814,513.84
Purchases	772,299.82	3,446,759.90	Average Monthly Balance	1,968,865.00
Redemptions (Excl. Checks)	(1,750,039.47)	(1,916,211.40)	Monthly Distribution Yield	0.08%
Check Disbursements	0.00	0.00		
Closing Balance	1,814,513.84	1,814,513.84		
Cash Dividends and Income	140.02	308.92		