



CITY OF LAKE ELSINORE
INVESTMENT REPORT

CITY OF LAKE ELSINORE
INVESTMENT REPORT OF POOLED CASH AND INVESTMENTS
AS OF JANUARY 31, 2017

<u>CASH ACCOUNTS</u>	<u>BANK BALANCE</u>	<u>DEPOSITS IN TRANSIT</u>	<u>OUTSTANDING CHECKS</u>	<u>BOOK BALANCE</u>
Bank Accounts:				
General Checking Account	\$ 2,965,408	\$ 413,698	\$ (1,313,526)	\$ 2,065,580
Cash On Hand:				
Cashier Drawers #1 & #2	-	-	-	300
City of Lake Elsinore Petty Cash Fund	-	-	-	1,000
Total Cash Accounts	2,965,408	413,698	(1,313,526)	2,066,880
 <u>INVESTMENTS</u>				
City Investments:				
City Local Agency Investment Fund	22,542,326	-	-	22,542,326
City Local Agency Investment Fund for the PFA	-	-	-	-
City CAMP Investments:				
CAMP Pool Account	56,643	-	-	56,643
U.S. Treasury Bond / Note	10,433,804	-	-	10,433,804
Municipal Bond / Note	290,464	-	-	290,464
Federal Agency Collateralized Mortgage Obligation	527,901	-	-	527,901
Federal Agency Bond / Note	7,683,131	-	-	7,683,131
Corporate Note	6,397,224	-	-	6,397,224
Certificate of Deposit	4,674,552	-	-	4,674,552
Housing CAMP Investments:				
Housing CAMP Pool Account	14,513	-	-	14,513
Housing U.S. Treasury Bond / Notes	1,683,598	-	-	1,683,598
Housing Municipal Bond / Notes	30,084	-	-	30,084
Housing Federal Agency Collateralized Mortgage	95,551	-	-	95,551
Housing Federal Agency Bond / Notes	1,361,048	-	-	1,361,048
Housing Corporate Notes	1,418,403	-	-	1,418,403
Housing Certificate of Deposit	500,000	-	-	500,000
Successor Investments:				
Successor Local Agency Investment Fund	9,503,663	-	-	9,503,663
Successor CAMP Investments:				
Successor CAMP Pool Account	21,140	-	-	21,140
Successor U.S. Treasury Bond / Notes	1,832,796	-	-	1,832,796
Successor Municipal Bond / notes	30,084	-	-	30,084
Successor Federal Agency Collateralized Mortgage	95,551	-	-	95,551
Successor Federal Agency Bond / Notes	1,608,343	-	-	1,608,343
Successor Corporate Notes	1,220,559	-	-	1,220,559
Successor Certificate of Deposit	500,000	-	-	500,000
Sub-total Investments	72,521,375	-	-	72,521,375
Market Value Adjustment:				
Unrealized Gain/ (Loss) at 06-30-16 City	441,611	-	-	441,611
Unrealized Gain/ (Loss) at 06-30-16 SARDA	70,791	-	-	70,791
Total Unrealized Gain/ (Loss) at 06-30-16 per GASB 31	512,402	-	-	512,402
 Total Investments	<u>73,033,777</u>	<u>-</u>	<u>-</u>	<u>73,033,777</u>
 Total Pooled Cash and Investments	<u>\$ 75,999,186</u>	<u>\$ 413,698</u>	<u>\$ (1,313,526)</u>	<u>\$ 75,100,657</u>
 <u>TOTAL POOLED CASH AND INVESTMENTS</u>				<u>\$ 75,100,657</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 16, 2016. 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
Director of Administrative Services

February 21, 2017
Date

CITY OF LAKE ELSINORE
POOLED CASH AND INVESTMENTS BY FUND
AS OF JANUARY 31, 2017

<u>FUND NO</u>	<u>FUND NAME</u>	<u>AMOUNT</u>
100	General Fund	\$ 9,501,162
106	Affordable Housing In Lieu Fund	1,024,168
107	Developer Agreement Revenue	1,256,495
110	State Gas Tax Fund	1,582,702
111	TUMF C.I.P. Fund	2,719
112	Measure A Fund	1,399,159
114	SB1186 CASP Education Program Fund	6,559
116	City Hall-Public Works DIF Fund	1,279,177
117	Community Center DIF Fund	570,343
118	Lake Side Facility DIF Fund	708,600
119	Animal Shelter DIF Fund	45,600
121	T.R.I.P.-2014A	150
130	Lighting & Landscape Maintenance Fund - City-wide	66,708
135	Lighting & Landscape Maintenance Fund - Dist. No. 1	581,757
140	Geothermal Fund	20,126
155	CSA152 -- N.P.D.E.S.	187,399
160	PEG Grant Fund	33,612
205	Traffic Impact Fee Fund	3,937,042
211	Storm Drain C.I.P. Fund	4,283,473
221	Quimby Park C.I.P. Fund	16,861
231	Library C.I.P. Fund	1,749,910
232	City Fire Protection Fund	145,239
254	AD 89-1 Railroad Canyon Rd. Improvement Fund	126,253
268	CFD 2006-2 Viscaya Improvement	222
300	Insurance Service	933,110
305	Information Systems Service	64,452
310	Support Service	5,327
315	Fleet Service	140,608
320	Facilities Service	577,340
331	CFD 2006-1CC Summerly Improvement Area CC	56,484
332	CFD 2006-1 Improvement Area B, Summerly	89,302
334	CFD 2015-5 Trieste - Far West Industries	19,020
336	CFD 2006-1FF Summerly Improvement Area FF	26,558
337	CFD 2016-2 Canyon Hills	9,378
345	CFD 2003-2S Improvement Area D, Canyon Hills	847,874
346	CFD 2014-1 Southshore Debt Service Fund	63,793
347	CFD 2006-1 Improvement Area A, Summerly	122,688
350	CFD 98-1 Summerhill Debt Service Fund	1,007,595
352	AD 86-1 Debt Service Fund	659,115
354	CFD 90-2 Successor RDA Debt Service Fund	1,087,005
357	CFD 2003-2 Canyon Hills Debt Service Fund	480,548

CITY OF LAKE ELSINORE
POOLED CASH AND INVESTMENTS BY FUND
AS OF JANUARY 31, 2017

<u>FUND NO</u>	<u>FUND NAME</u>	<u>AMOUNT</u>
366	CFD 2005-6 City Center Townhomes Debt Service Fund	150,645
368	CFD 2006-2 Viscaya Debt Service Fund	288,835
369	CFD 2004-3 Area 1 Rosetta Canyon Debt Service Fund	805,361
371	CFD 2005-1 Serenity Debt Service Fund	342,194
372	CFD 2005-2 Alberhill Ranch Debt Service Fund	706,080
374	CFD 2005-4 Lakeview Villas Debt Service Fund	49,691
375	CFD 2006-4 Tract No. 30698 & 32129 Debt Service Fund	20,506
376	CFD 2006-3 La Strada Debt Service Fund	18,722
377	CFD 2006-6 Tessara Debt Service Fund	13,601
378	CFD 2006-8 Tract No. 31957 Debt Service Fund	50,696
384	CFD 2003-2 Area B Canyon Hills Debt Service Fund	910,633
385	CFD 2004-3 Area 2 Rosetta Canyon Debt Service Fund	938,865
387	CFD 2007-5 Red Kite Debt Service Fund	69,980
388	CFD 2007-6 Holiday Inn Debt Service Fund	3,652
389	CFD 88-3 (2008A) West Lake Elsinore Debt Service Fund	1,290,178
390	CFD 2003-2 Area C Canyon Hills Debt Service Fund	394,683
392	CFD 95-1 City Center Debt Service Fund	98,018
393	AD 93-1 Debt Service Fund	775,326
394	CFD 2005-5 (2012A) Wasson Canyon Debt Service Fund	187,695
510	Successor Agency RDA Area I	1,205,573
520	Successor Agency RDA Area II	3,981,535
530	Successor Agency RDA Area III	1,704,897
540	Successor Area RDA Diamond Stadium	4,040,461
604	Endowment Trust Fund	31,536
605	Public Improvement Trust Fund	870,809
606	Mobile Source Air Pollution Reduction Fund	259,816
608	Trust Deposit & Pre Paid Expense Fund	5,852,834
617	Successor Agency Housing Fund	12,159,918
620	Cost Recovery System Fund	2,869,513
631	Lake Destratification Equipment Replacement Fund	199,066
731	LEPFA 2011 Series B	2
780	LEPFA General	93,703
Total Pooled Cash & Investments		<u><u>\$ 75,100,657</u></u>

**CITY OF LAKE ELSINORE
SUMMARY OF POLICY LIMITATIONS
FOR THE MONTH ENDING JANUARY 31, 2017**

<u>TYPES OF SECURITIES</u>	<u>DIVERSIFICATION PERCENTAGE</u>	<u>MAXIMUM PERCENTAGE</u>
U.S. Treasury Bills	0.00%	Unlimited
U.S. Treasury Bond / Note	19.24%	Unlimited
Current Balance		\$ 13,950,198
Municipal Bond / Note	0.48%	Unlimited
Current Balance		\$ 350,632
Federal Agency Collateralized Mortgage Obligation	0.99%	40.00%
Current Balance		\$ 719,003
Federal Agency Bond / Note	14.69%	* Unlimited
Current Balance		\$ 10,652,521
Banker's Acceptance	0.00%	40.00%
Certificates of Deposit	7.82%	25.00%
Current Balance		\$ 5,674,552
Negotiable Certificates of Deposit	0.00%	30.00%
Commercial Paper	0.00%	25.00%
Corporate Note	12.46%	30.00%
Current Balance		\$ 9,036,185
Repurchase Agreements	0.00%	Unlimited
Reverse Repurchase Agreements	0.00%	20.00%
LAIF (Local Agency Investment Fund)	44.19%	* \$65 Million
Current Balance		\$ 32,045,989
CAMP - Pooled Sweep Account	0.13%	Unlimited
Current Balance		\$ 92,296
TOTAL	100.00%	* \$ 72,521,375

Note:

Local agencies are only eligible to purchase medium term corporate notes that have a rating of "A" or better by both Moody's Investors Service, Inc., and Standard and Poor's Corporation (S & P). If a security falls below "A" by both rating agencies, then PFM Asset Management LLC will evaluate the need to sell the security prior to maturity. The CAMP Portfolio Summary and Statistics shows the credit quality held by the City's investments.

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

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

*Totals include the City, Housing, and Successor Agency CAMP Portfolios.



Local Agency Investment Fund

CITY OF LAKE ELSINORE
LOCAL AGENCY INVESTMENT FUND
TRANSACTION SUMMARY
FOR THE MONTH ENDING JANUARY 31, 2017

<u>Yield</u>	<u>Purchase Date</u>	<u>Maturity Rate</u>
0.751%	Daily	24-Hour

<u>Agency</u>	<u>Beginning Balance</u>	<u>Net Increase/(Decrease)</u>	<u>Ending Balance</u>
City	\$ 10,519,815	\$ 12,022,511	\$ 22,542,326
City for the PFA	\$ 330,938	\$ (330,938)	\$ -
Successor Agency	\$ 3,996,855	\$ 5,506,808	\$ 9,503,663
Total Investments Held with Local Agency Investment Fund:	<u>\$ 14,847,607</u>	<u>\$ 17,198,381</u>	<u>\$ 32,045,989</u>

Note:

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

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



**JOHN CHIANG
TREASURER
STATE OF CALIFORNIA**



PMIA Performance Report

Date	Daily Yield*	Quarter to Date Yield	Average Maturity (in days)
01/09/17	0.75	0.74	185
01/10/17	0.75	0.74	185
01/11/17	0.75	0.74	187
01/12/17	0.75	0.74	186
01/13/17	0.75	0.75	186
01/14/17	0.75	0.75	186
01/15/17	0.75	0.75	186
01/16/17	0.75	0.75	186
01/17/17	0.75	0.75	182
01/18/17	0.75	0.75	181
01/19/17	0.76	0.75	183
01/20/17	0.76	0.75	183
01/21/17	0.76	0.75	183
01/22/17	0.76	0.75	183
01/23/17	0.76	0.75	180
01/24/17	0.76	0.75	181
01/25/17	0.76	0.75	180
01/26/17	0.76	0.75	179
01/27/17	0.76	0.75	184
01/28/17	0.76	0.75	184
01/29/17	0.76	0.75	184
01/30/17	0.76	0.75	181
01/31/17	0.76	0.75	180
02/01/17	0.77	0.75	188
02/02/17	0.77	0.75	193
02/03/17	0.77	0.75	194
02/04/17	0.77	0.75	194
02/05/17	0.77	0.76	194
02/06/17	0.77	0.76	194
02/07/17	0.77	0.76	194
02/08/17	0.77	0.76	194

*Daily yield does not reflect capital gains or losses

[View Prior Month Daily Rates](#)

LAIF Performance Report

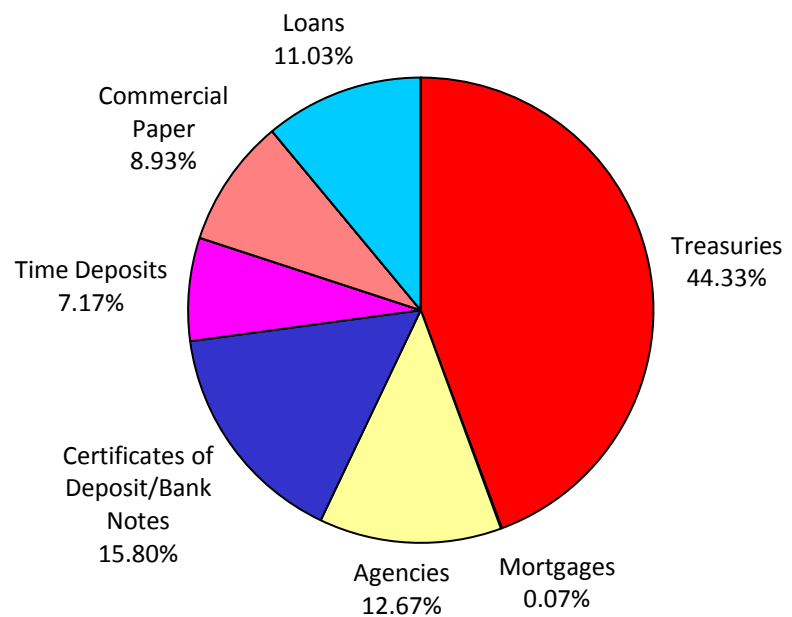
Quarter Ending 12/31/16

Apportionment Rate: 0.68%
 Earnings Ratio: 0.00001851848158529
 Fair Value Factor: 0.999423823
 Daily: 0.74%
 Quarter to Date: 0.68%
 Average Life: 171

**PMIA Average Monthly
Effective Yields**

Jan 2017 0.751%
 Dec 2016 0.719%
 Nov 2016 0.678%

**Pooled Money Investment Account
Portfolio Composition
12/31/16
\$73.7 billion**





City Funds

CAMP Account



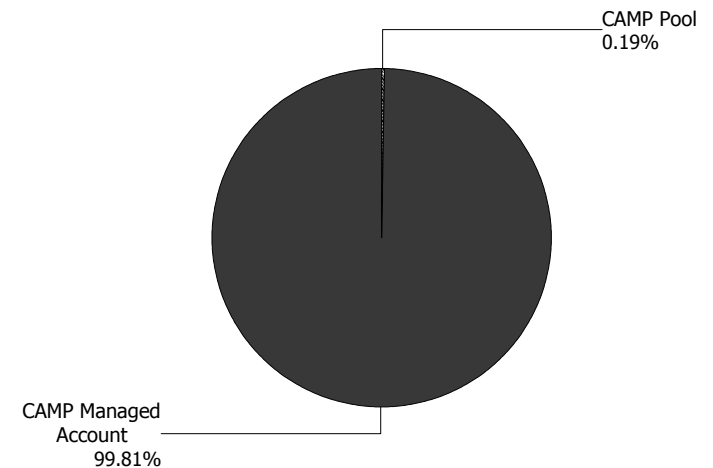
Account Statement - Transaction Summary

For the Month Ending **January 31, 2017**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

CAMP Pool	
Opening Market Value	28,054.91
Purchases	1,545,527.72
Redemptions	(1,516,939.71)
Unsettled Trades	0.00
Change in Value	0.00
Closing Market Value	\$56,642.92
Cash Dividends and Income	28.79
CAMP Managed Account	
Opening Market Value	29,766,825.54
Purchases	1,512,477.66
Redemptions	(1,505,056.55)
Unsettled Trades	2,236.50
Change in Value	16,743.35
Closing Market Value	\$29,793,226.50
Cash Dividends and Income	17,386.18

Asset Summary		
	January 31, 2017	December 31, 2016
CAMP Pool	56,642.92	28,054.91
CAMP Managed Account	29,793,226.50	29,766,825.54
Total	\$29,849,869.42	\$29,794,880.45
Asset Allocation		





Managed Account Summary Statement

For the Month Ending **January 31, 2017**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Transaction Summary - Money Market		Transaction Summary - Managed Account		Account Total	
Opening Market Value	\$28,054.91	Opening Market Value	\$29,766,825.54	Opening Market Value	\$29,794,880.45
Purchases	1,545,527.72	Maturities/Calls	(2,328.71)		
Redemptions	(1,516,939.71)	Principal Dispositions	(1,502,727.84)		
		Principal Acquisitions	1,512,477.66		
		Unsettled Trades	2,236.50		
		Change in Current Value	16,743.35		
Closing Market Value	\$56,642.92	Closing Market Value	\$29,793,226.50	Closing Market Value	\$29,849,869.42
Dividend	28.79				

Earnings Reconciliation (Cash Basis) - Managed Account		Cash Balance	
Interest/Dividends/Coupons Received	28,625.76	Closing Cash Balance	\$0.00
Less Purchased Interest Related to Interest/Coupons	(1,566.82)		
Plus Net Realized Gains/Losses	(9,672.76)		
Total Cash Basis Earnings	\$17,386.18		

Earnings Reconciliation (Accrual Basis)	Managed Account	Total	Cash Transactions Summary- Managed Account	
Ending Amortized Value of Securities	29,962,480.92	30,019,123.84	Maturities/Calls	0.00
Ending Accrued Interest	134,544.97	134,544.97	Sale Proceeds	1,506,688.99
Plus Proceeds from Sales	1,805,898.59	3,322,838.30	Coupon/Interest/Dividend Income	24,664.61
Plus Proceeds of Maturities/Calls/Principal Payments	2,328.71	2,328.71	Principal Payments	2,328.71
Plus Coupons/Dividends Received	24,664.61	24,664.61	Security Purchases	(1,514,044.48)
Less Cost of New Purchases	(1,813,843.48)	(3,359,371.20)	Net Cash Contribution	(19,637.83)
Less Beginning Amortized Value of Securities	(29,953,454.13)	(29,981,509.04)	Reconciling Transactions	0.00
Less Beginning Accrued Interest	(122,206.59)	(122,206.59)		
Dividends	0.00	28.79		
Total Accrual Basis Earnings	\$40,413.60	\$40,442.39		



Portfolio Summary and Statistics

For the Month Ending **January 31, 2017**

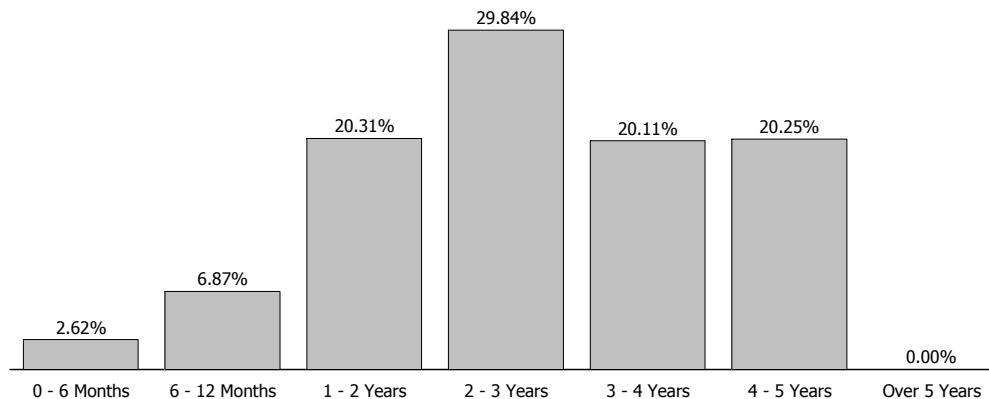
CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Account Summary

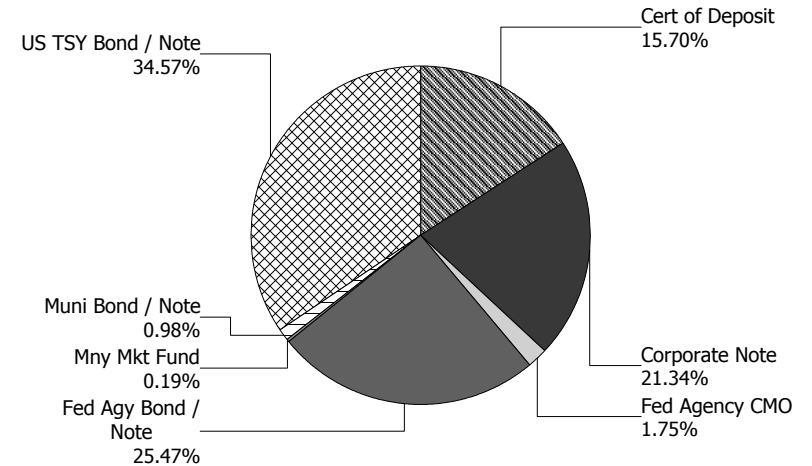
Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	10,285,000.00	10,319,101.99	34.57
Municipal Bond / Note	290,000.00	291,224.50	0.98
Federal Agency Collateralized Mortgage Obligation	522,671.29	523,436.33	1.75
Federal Agency Bond / Note	7,695,000.00	7,602,795.98	25.47
Corporate Note	6,325,000.00	6,371,190.73	21.34
Certificate of Deposit	4,675,000.00	4,685,476.97	15.70
Managed Account Sub-Total	29,792,671.29	29,793,226.50	99.81%
Accrued Interest		134,544.97	
Total Portfolio	29,792,671.29	29,927,771.47	
CAMP Pool	56,642.92	56,642.92	0.19
Total Investments	29,849,314.21	29,984,414.39	100.00%

Unsettled Trades **300,000.00** **300,061.20**

Maturity Distribution



Sector Allocation



Characteristics

Yield to Maturity at Cost	1.47%
Yield to Maturity at Market	1.62%
Duration to Worst	2.62
Weighted Average Days to Maturity	992



Managed Account Issuer Summary

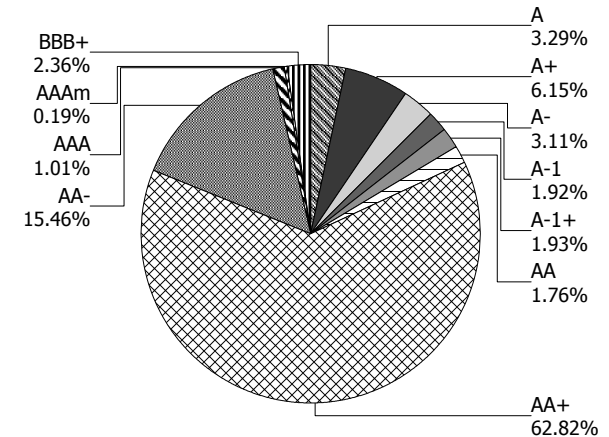
For the Month Ending **January 31, 2017**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Issuer Summary

Issuer	Market Value of Holdings	Percent
AMERICAN EXPRESS CO	197,506.20	0.66
AMERICAN HONDA FINANCE	579,343.55	1.94
APPLE INC	308,955.92	1.04
BANK OF NEW YORK CO INC	299,517.90	1.00
BANK OF NOVA SCOTIA	575,416.88	1.93
BB&T CORPORATION	147,532.95	0.49
BERKSHIRE HATHAWAY INC	400,856.00	1.34
BURLINGTON NORTHERN SANTA FE	160,905.00	0.54
CAMP Pool	56,642.92	0.19
CANADIAN IMPERIAL BANK OF COMMERCE	579,735.70	1.94
CHEVRON CORP	766,007.09	2.57
CISCO SYSTEMS INC	575,825.97	1.93
CITIGROUP INC	405,308.57	1.36
FANNIE MAE	3,906,900.76	13.09
FEDERAL HOME LOAN BANKS	3,421,677.85	11.46
FREDDIE MAC	797,653.70	2.67
GENERAL ELECTRIC CO	275,364.25	0.92
GOLDMAN SACHS GROUP INC	299,136.90	1.00
HSBC HOLDINGS PLC	575,258.75	1.93
IBM CORP	249,922.50	0.84
JP MORGAN CHASE & CO	582,197.28	1.95
MICROSOFT CORP	300,061.20	1.01
NORDEA BANK AB	579,735.70	1.94
ROYAL BANK OF CANADA	576,043.63	1.93
SKANDINAVISKA ENSKIDA BANKEN AB	574,174.88	1.92
STATE OF CONNECTICUT	165,462.00	0.55
STATE STREET CORPORATION	73,481.85	0.25
SVENSKA HANDELSBANKEN	599,650.80	2.01
TORONTO-DOMINION BANK	625,460.63	2.10
TOYOTA MOTOR CORP	200,463.40	0.67
UNITED STATES TREASURY	10,319,101.99	34.57
UNIVERSITY OF CALIFORNIA	125,762.50	0.42

Credit Quality (S&P Ratings)





Managed Account Issuer Summary

For the Month Ending **January 31, 2017**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Issuer	Market Value of Holdings	Percent
US BANCORP	100,125.40	0.34
WELLS FARGO & COMPANY	448,678.80	1.50
Total	\$29,849,869.42	100.00%



Managed Account Detail of Securities Held

For the Month Ending **January 31, 2017**

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 04/15/2015 0.750% 04/15/2018	912828K25	295,000.00	AA+	Aaa	04/22/16	04/27/16	294,504.49	0.84	662.53	294,696.78	294,285.51
US TREASURY NOTES DTD 04/30/2014 1.625% 04/30/2019	912828D23	370,000.00	AA+	Aaa	11/10/16	11/14/16	375,058.59	1.06	1,544.65	374,615.02	372,601.47
US TREASURY NOTES DTD 06/02/2014 1.500% 05/31/2019	912828WL0	380,000.00	AA+	Aaa	11/10/16	11/14/16	384,156.25	1.06	986.54	383,806.45	381,558.76
US TREASURY NOTES DTD 11/30/2012 1.000% 11/30/2019	912828UB4	310,000.00	AA+	Aaa	05/28/15	05/29/15	304,017.97	1.44	536.54	306,202.02	306,306.66
US TREASURY NOTES DTD 02/28/2013 1.250% 02/29/2020	912828UQ1	1,100,000.00	AA+	Aaa	11/05/15	11/09/15	1,086,250.00	1.55	5,849.45	1,090,098.30	1,091,664.20
US TREASURY NOTES DTD 07/31/2013 2.000% 07/31/2020	912828VP2	575,000.00	AA+	Aaa	12/01/15	12/04/15	585,848.63	1.58	31.77	583,223.36	582,524.45
US TREASURY NOTES DTD 09/03/2013 2.125% 08/31/2020	912828VV9	1,050,000.00	AA+	Aaa	12/28/15	12/30/15	1,068,169.92	1.74	9,492.06	1,064,052.97	1,067,718.75
US TREASURY NOTES DTD 10/31/2013 1.750% 10/31/2020	912828WC0	840,000.00	AA+	Aaa	02/01/16	02/03/16	855,553.13	1.35	3,776.52	852,369.64	842,198.28
US TREASURY NOTE DTD 12/02/2013 2.000% 11/30/2020	912828A42	150,000.00	AA+	Aaa	03/02/16	03/04/16	154,283.20	1.38	519.23	153,480.00	151,617.15
US TREASURY NOTES DTD 12/31/2013 2.375% 12/31/2020	912828A83	375,000.00	AA+	Aaa	03/30/16	03/31/16	393,837.89	1.28	787.29	390,597.46	384,199.13
US TREASURY N/B DTD 12/31/2015 1.750% 12/31/2020	912828N48	800,000.00	AA+	Aaa	05/27/16	05/31/16	814,343.75	1.35	1,237.57	812,300.66	800,562.40
US TREASURY NOTES DTD 02/28/2014 2.000% 02/28/2021	912828B90	575,000.00	AA+	Aaa	07/06/16	07/08/16	603,121.09	0.92	4,892.27	599,724.64	580,345.78
US TREASURY NOTES DTD 03/31/2016 1.250% 03/31/2021	912828O37	290,000.00	AA+	Aaa	06/27/16	06/29/16	293,692.97	0.98	1,234.89	293,241.02	283,712.80
US TREASURY NOTES DTD 05/02/2016 1.375% 04/30/2021	912828O78	625,000.00	AA+	Aaa	01/03/17	01/05/17	612,597.66	1.86	2,207.79	612,805.08	613,916.25



Managed Account Detail of Securities Held

For the Month Ending **January 31, 2017**

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 06/02/2014 2.000% 05/31/2021	912828WN6	1,200,000.00	AA+	Aaa	09/01/16	09/02/16	1,243,125.00	1.22	4,153.85	1,239,444.36	1,208,719.20
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	325,000.00	AA+	Aaa	10/03/16	10/05/16	337,200.20	1.21	2,765.19	336,405.42	326,726.40
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	1,025,000.00	AA+	Aaa	12/01/16	12/05/16	1,028,042.97	1.93	8,720.99	1,027,952.38	1,030,444.80
Security Type Sub-Total		10,285,000.00					10,433,803.71	1.42	49,399.13	10,415,015.56	10,319,101.99
Municipal Bond / Note											
UNIV OF CAL TXBL REV BONDS DTD 04/10/2014 1.904% 05/15/2018	91412GUV5	125,000.00	AA	Aa2	04/04/14	04/10/14	125,000.00	1.90	502.44	125,000.00	125,762.50
CT ST TXBL GO BONDS DTD 03/25/2015 1.974% 03/15/2019	20772JZK1	165,000.00	AA-	Aa3	03/16/15	03/25/15	165,463.65	1.90	1,230.46	165,251.77	165,462.00
Security Type Sub-Total		290,000.00					290,463.65	1.90	1,732.90	290,251.77	291,224.50
Federal Agency Collateralized Mortgage Obligation											
FNMA SERIES 2015-M7 ASQ2 DTD 04/01/2015 1.550% 04/01/2018	3136ANJY4	135,000.00	AA+	Aaa	04/15/15	04/30/15	136,349.51	0.83	174.38	135,415.23	135,011.21
FNMA SERIES 2015-M15 ASQ2 DTD 11/01/2015 1.898% 01/01/2019	3136AOSW1	125,000.00	AA+	Aaa	11/06/15	11/30/15	126,249.99	1.20	197.74	125,692.37	125,368.46
FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AODO0	262,671.29	AA+	Aaa	10/07/15	10/30/15	265,301.65	1.08	360.30	264,323.51	263,056.66
Security Type Sub-Total		522,671.29					527,901.15	1.05	732.42	525,431.11	523,436.33
Federal Agency Bond / Note											
FHLB NOTES DTD 07/08/2016 0.625% 08/07/2018	3130A8PK3	900,000.00	AA+	Aaa	08/11/16	08/12/16	896,616.00	0.82	2,718.75	897,411.09	893,085.30
FANNIE MAE GLOBAL NOTES DTD 10/01/2013 1.625% 11/27/2018	3135G0YT4	375,000.00	AA+	Aaa	10/22/14	10/23/14	378,562.50	1.39	1,083.33	376,610.76	377,768.25



Managed Account Detail of Securities Held

For the Month Ending **January 31, 2017**

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											
FHLB NOTES DTD 12/08/2016 1.250% 01/16/2019	3130AAE46	375,000.00	AA+	Aaa	12/07/16	12/08/16	374,985.00	1.25	195.31	374,985.00	374,779.13
FNMA BENCHMARK NOTE DTD 02/23/2016 1.000% 02/26/2019	3135G0J53	725,000.00	AA+	Aaa	02/19/16	02/23/16	723,289.00	1.08	3,121.53	723,817.04	720,579.68
FREDDIE MAC NOTES DTD 03/21/2016 1.125% 04/15/2019	3137EADZ9	375,000.00	AA+	Aaa	08/12/16	08/15/16	377,257.50	0.90	1,242.19	376,871.62	373,330.13
FHLMC REFERENCE NOTE DTD 07/20/2016 0.875% 07/19/2019	3137EAEB1	430,000.00	AA+	Aaa	07/19/16	07/20/16	428,959.40	0.96	125.42	429,141.44	424,323.57
FNMA BENCHMARK NOTE DTD 08/02/2016 0.875% 08/02/2019	3135G0N33	725,000.00	AA+	Aaa	07/29/16	08/02/16	723,782.00	0.93	3,154.25	723,981.53	715,328.50
FHLB GLOBAL NOTE DTD 08/04/2016 0.875% 08/05/2019	3130A8Y72	725,000.00	AA+	Aaa	08/03/16	08/04/16	723,608.00	0.94	3,119.01	723,833.29	715,282.83
FNMA NOTES DTD 09/02/2016 1.000% 08/28/2019	3135G0P49	600,000.00	AA+	Aaa	08/31/16	09/02/16	599,064.00	1.05	2,483.33	599,191.79	593,473.20
FANNIE MAE GLOBAL NOTES DTD 10/25/2016 1.000% 10/24/2019	3135G0R39	400,000.00	AA+	Aaa	10/21/16	10/25/16	398,928.00	1.09	1,066.67	399,022.07	394,720.40
FHLB NOTES DTD 11/17/2016 1.375% 11/15/2019	3130AA3R7	740,000.00	AA+	Aaa	11/16/16	11/17/16	739,829.80	1.38	2,091.53	739,841.22	737,298.26
FHLB GLOBAL NOTE DTD 07/14/2016 1.125% 07/14/2021	3130A8OS5	725,000.00	AA+	Aaa	07/14/16	07/15/16	720,591.28	1.25	385.16	721,058.56	701,232.33
FNMA NOTES DTD 08/19/2016 1.250% 08/17/2021	3135G0N82	140,000.00	AA+	Aaa	08/17/16	08/19/16	139,521.06	1.32	787.50	139,562.92	135,705.36
FNMA NOTES DTD 08/19/2016 1.250% 08/17/2021	3135G0N82	460,000.00	AA+	Aaa	08/17/16	08/19/16	458,137.00	1.33	2,587.50	458,299.79	445,889.04
Security Type Sub-Total		7,695,000.00					7,683,130.54	1.09	24,161.48	7,683,628.12	7,602,795.98
Corporate Note											



Managed Account Detail of Securities Held

For the Month Ending **January 31, 2017**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Corporate Note											
US BANCORP (CALLABLE) DTD 05/08/2012 1.650% 05/15/2017	91159HHD5	100,000.00	A+	A1	07/25/12	07/30/12	102,136.00	1.19	348.33	100,000.00	100,125.40
CHEVRON CORP (CALLABLE) GLOBAL NOTES DTD 12/05/2012 1.104% 12/05/2017	166764AA8	150,000.00	AA-	Aa2	11/28/12	12/05/12	150,000.00	1.10	257.60	150,000.00	149,774.55
CHEVRON CORP (CALLABLE) GLOBAL NOTES DTD 12/05/2012 1.104% 12/05/2017	166764AA8	175,000.00	AA-	Aa2	11/29/12	12/05/12	175,946.75	0.99	300.53	175,149.72	174,736.98
IBM CORP GLOBAL NOTES DTD 02/08/2013 1.250% 02/08/2018	459200HK0	250,000.00	AA-	Aa3	02/05/13	02/08/13	248,855.00	1.35	1,501.74	249,760.29	249,922.50
BERKSHIRE HATHAWAY GLOBAL NOTE DTD 02/11/2013 1.550% 02/09/2018	084670BH0	400,000.00	AA	Aa2	01/29/13	02/11/13	399,444.00	1.58	2,962.22	399,882.60	400,856.00
APPLE INC GLOBAL NOTES DTD 05/03/2013 1.000% 05/03/2018	037833AJ9	310,000.00	AA+	Aa1	04/30/13	05/03/13	308,856.10	1.08	757.78	309,707.03	308,955.92
CHEVRON CORP GLOBAL NOTES DTD 06/24/2013 1.718% 06/24/2018	166764AE0	440,000.00	AA-	Aa2	06/17/13	06/24/13	440,000.00	1.72	776.92	440,000.00	441,495.56
CISCO SYSTEMS INC GLOBAL NOTES DTD 03/03/2014 2.125% 03/01/2019	17275RAR3	270,000.00	AA-	A1	08/29/14	09/04/14	272,565.00	1.90	2,390.63	271,216.78	272,759.67
CISCO SYSTEMS INC GLOBAL NOTES DTD 03/03/2014 2.125% 03/01/2019	17275RAR3	300,000.00	AA-	A1	09/01/15	09/04/15	302,817.00	1.85	2,656.25	301,702.38	303,066.30
GOLDMAN SACHS GRP INC CORP NT (CALLABLE) DTD 04/25/2016 2.000% 04/25/2019	38141GVT8	50,000.00	BBB+	A3	04/20/16	04/25/16	49,861.00	2.10	266.67	49,895.73	49,856.15
GOLDMAN SACHS GRP INC CORP NT (CALLABLE) DTD 04/25/2016 2.000% 04/25/2019	38141GVT8	250,000.00	BBB+	A3	04/21/16	04/26/16	249,840.00	2.02	1,333.33	249,879.95	249,280.75
CITIGROUP INC CORP NOTES DTD 06/09/2016 2.050% 06/07/2019	172967KS9	105,000.00	BBB+	Baa1	06/02/16	06/09/16	104,945.40	2.07	322.88	104,956.83	104,732.57
AMERICAN HONDA FINANCE GLOBAL NOTES DTD 09/09/2014 2.250% 08/15/2019	02665WAH4	575,000.00	A+	A1	09/04/14	09/09/14	573,936.25	2.29	5,965.63	574,435.45	579,343.55



Managed Account Detail of Securities Held

For the Month Ending **January 31, 2017**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Corporate Note											
BURLINGTON NRTH CORP DTD 09/24/2009 4.700% 10/01/2019	12189TBC7	150,000.00	A	A3	06/03/16	06/08/16	165,585.00	1.48	2,350.00	162,601.07	160,905.00
GENERAL ELECTRIC CAP CORP NOTES DTD 01/08/2010 5.500% 01/08/2020	36962G4J0	250,000.00	AA-	A1	03/20/15	03/25/15	289,082.50	2.05	878.47	274,430.05	275,364.25
CITIGROUP INC DTD 01/10/2017 2.450% 01/10/2020	172967LF6	300,000.00	BBB+	Baa1	01/04/17	01/10/17	299,880.00	2.46	428.75	299,882.26	300,576.00
WELLS FARGO & CO DTD 02/02/2015 2.150% 01/30/2020	94974BGF1	75,000.00	A	A2	03/24/15	03/27/15	75,288.00	2.07	4.48	75,182.18	74,779.80
WELLS FARGO & CO DTD 02/02/2015 2.150% 01/30/2020	94974BGF1	375,000.00	A	A2	02/02/15	02/05/15	377,621.25	2.00	22.40	376,606.83	373,899.00
MICROSOFT CORP DTD 02/06/2017 1.850% 02/06/2020	594918BV5	300,000.00	AAA	Aaa	01/30/17	02/06/17	299,799.00	1.87	0.00	299,799.00	300,061.20
TOYOTA MOTOR CORP NOTES DTD 03/12/2015 2.150% 03/12/2020	89236TCF0	200,000.00	AA-	Aa3	03/23/15	03/27/15	201,776.00	1.96	1,660.28	201,135.70	200,463.40
JP MORGAN CHASE & CO CORP NT (CALLABLE) DTD 06/23/2015 2.750% 06/23/2020	46625HLW8	575,000.00	A-	A3	09/01/15	09/04/15	577,857.75	2.64	1,669.10	577,052.20	582,197.28
BANK OF NEW YORK MELLON CORP DTD 02/19/2016 2.500% 04/15/2021	06406FAA1	300,000.00	A	A1	05/16/16	05/19/16	306,978.00	2.00	2,208.33	306,025.08	299,517.90
AMERICAN EXPRESS CREDIT CORP NOTES DTD 05/05/2016 2.250% 05/05/2021	0258M0EB1	200,000.00	A-	A2	05/25/16	05/31/16	199,536.00	2.30	1,075.00	199,597.20	197,506.20
BRANCH BANKING & TRUST CORP NOTE DTD 05/10/2016 2.050% 05/10/2021	05531FAV5	150,000.00	A-	A2	05/10/16	05/16/16	149,901.00	2.06	691.88	149,914.69	147,532.95
STATE STREET CORP NOTES DTD 05/19/2016 1.950% 05/19/2021	857477AV5	75,000.00	A	A1	05/19/16	05/24/16	74,716.50	2.03	292.50	74,753.96	73,481.85
Security Type Sub-Total		6,325,000.00					6,397,223.50	1.91	31,121.70	6,373,566.98	6,371,190.73
Certificate of Deposit											



Managed Account Detail of Securities Held

For the Month Ending **January 31, 2017**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Certificate of Deposit											
TORONTO DOMINION BANK NY YCD DTD 06/19/2015 1.240% 06/16/2017	89113ESN7	625,000.00	AA-	Aa1	06/16/15	06/19/15	625,000.00	1.25	4,865.28	625,000.00	625,460.63
BANK OF NOVA SCOTIA HOUSTON YCD DTD 11/09/2015 1.560% 11/06/2017	06417GAS7	575,000.00	A+	Aa3	11/06/15	11/09/15	575,000.00	1.55	2,117.92	575,000.00	575,416.88
SKANDINAVISKA ENSKILDA BANKEN NY CD DTD 11/17/2015 1.480% 11/16/2017	83050FBG5	575,000.00	A-1	P-1	11/16/15	11/17/15	575,000.00	1.48	1,820.19	575,000.00	574,174.88
HSBC BANK USA NA CD DTD 11/18/2015 1.540% 11/17/2017	40428AR58	575,000.00	A-1+	P-1	11/17/15	11/18/15	575,000.00	1.54	10,847.38	575,000.00	575,258.75
ROYAL BANK OF CANADA NY CD DTD 03/15/2016 1.700% 03/09/2018	78009NZ22	575,000.00	AA-	Aa3	03/11/16	03/15/16	575,000.00	1.69	3,855.69	575,000.00	576,043.63
CANADIAN IMPERIAL BANK NY CD DTD 12/05/2016 1.760% 11/30/2018	13606A527	575,000.00	A+	Aa3	12/01/16	12/05/16	574,551.50	1.78	1,630.44	574,587.38	579,735.70
NORDEA BANK FINLAND NY CD DTD 12/05/2016 1.760% 11/30/2018	65558LWA6	575,000.00	AA-	Aa3	12/01/16	12/05/16	575,000.00	1.74	1,630.44	575,000.00	579,735.70
SVENSKA HANDELSBANKEN NY LT CD DTD 01/12/2017 1.890% 01/10/2019	86958JHB8	600,000.00	AA-	Aa2	01/10/17	01/12/17	600,000.00	1.91	630.00	600,000.00	599,650.80
Security Type Sub-Total		4,675,000.00					4,674,551.50	1.61	27,397.34	4,674,587.38	4,685,476.97
Managed Account Sub-Total		29,792,671.29					30,007,074.05	1.47	134,544.97	29,962,480.92	29,793,226.50
Money Market Fund											
CAMP Pool		56,642.92	AAA	NR			56,642.92		0.00	56,642.92	56,642.92
Money Market Sub-Total		56,642.92					56,642.92		0.00	56,642.92	56,642.92
Securities Sub-Total		\$29,849,314.21					\$30,063,716.97	1.47%	\$134,544.97	\$30,019,123.84	\$29,849,869.42
Accrued Interest											\$134,544.97
Total Investments											\$29,984,414.39



Managed Account Detail of Securities Held

For the Month Ending **January 31, 2017**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Bolded items are forward settling trades.



Managed Account Fair Market Value & Analytics

For the Month Ending **January 31, 2017**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst	YTM at Mkt
U.S. Treasury Bond / Note											
US TREASURY NOTES DTD 04/15/2015 0.750% 04/15/2018	912828K25	295,000.00	MORGANST		99.76	294,285.51	(218.98)	(411.27)	1.19	1.19	0.95
US TREASURY NOTES DTD 04/30/2014 1.625% 04/30/2019	912828D23	370,000.00	CITIGRP		100.70	372,601.47	(2,457.12)	(2,013.55)	2.19	2.19	1.31
US TREASURY NOTES DTD 06/02/2014 1.500% 05/31/2019	912828WL0	380,000.00	MORGANST		100.41	381,558.76	(2,597.49)	(2,247.69)	2.28	2.28	1.32
US TREASURY NOTES DTD 11/30/2012 1.000% 11/30/2019	912828UB4	310,000.00	CITIGRP		98.81	306,306.66	2,288.69	104.64	2.77	2.77	1.43
US TREASURY NOTES DTD 02/28/2013 1.250% 02/29/2020	912828UO1	1,100,000.00	CITIGRP		99.24	1,091,664.20	5,414.20	1,565.90	2.99	2.99	1.50
US TREASURY NOTES DTD 07/31/2013 2.000% 07/31/2020	912828VP2	575,000.00	MERRILL		101.31	582,524.45	(3,324.18)	(698.91)	3.37	3.37	1.61
US TREASURY NOTES DTD 09/03/2013 2.125% 08/31/2020	912828VV9	1,050,000.00	MORGANST		101.69	1,067,718.75	(451.17)	3,665.78	3.41	3.41	1.64
US TREASURY NOTES DTD 10/31/2013 1.750% 10/31/2020	912828WC0	840,000.00	MERRILL		100.26	842,198.28	(13,354.85)	(10,171.36)	3.60	3.60	1.68
US TREASURY NOTE DTD 12/02/2013 2.000% 11/30/2020	912828A42	150,000.00	MERRILL		101.08	151,617.15	(2,666.05)	(1,862.85)	3.66	3.66	1.71
US TREASURY NOTES DTD 12/31/2013 2.375% 12/31/2020	912828A83	375,000.00	MERRILL		102.45	384,199.13	(9,638.76)	(6,398.33)	3.72	3.72	1.72
US TREASURY N/B DTD 12/31/2015 1.750% 12/31/2020	912828N48	800,000.00	MORGANST		100.07	800,562.40	(13,781.35)	(11,738.26)	3.76	3.76	1.73
US TREASURY NOTES DTD 02/28/2014 2.000% 02/28/2021	912828B90	575,000.00	MORGANST		100.93	580,345.78	(22,775.31)	(19,378.86)	3.87	3.87	1.76
US TREASURY NOTES DTD 03/31/2016 1.250% 03/31/2021	912828O37	290,000.00	CITIGRP		97.83	283,712.80	(9,980.17)	(9,528.22)	4.01	4.01	1.79
US TREASURY NOTES DTD 05/02/2016 1.375% 04/30/2021	912828Q78	625,000.00	MS		98.23	613,916.25	1,318.59	1,111.17	4.09	4.09	1.81
US TREASURY NOTES DTD 06/02/2014 2.000% 05/31/2021	912828WN6	1,200,000.00	HSBC		100.73	1,208,719.20	(34,405.80)	(30,725.16)	4.12	4.12	1.82
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	325,000.00	HSBC		100.53	326,726.40	(10,473.80)	(9,679.02)	4.32	4.32	1.88
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	1,025,000.00	HSBC		100.53	1,030,444.80	2,401.83	2,492.42	4.32	4.32	1.88



Managed Account Fair Market Value & Analytics

For the Month Ending **January 31, 2017**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst at Mkt	YTM
Security Type Sub-Total		10,285,000.00				10,319,101.99	(114,701.72)	(95,913.57)	3.54	3.54	1.66

Municipal Bond / Note

UNIV OF CAL TXBL REV BONDS DTD 04/10/2014 1.904% 05/15/2018	91412GUV5	125,000.00	GOLDMAN		100.61	125,762.50	762.50	762.50	1.27	1.27	1.42
CT ST TXBL GO BONDS DTD 03/25/2015 1.974% 03/15/2019	20772JZK1	165,000.00	VINING		100.28	165,462.00	(1.65)	210.23	2.06	2.06	1.84

Security Type Sub-Total		290,000.00				291,224.50	760.85	972.73	1.71	1.71	1.66
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Federal Agency Collateralized Mortgage Obligation

FNMA SERIES 2015-M7 ASQ2 DTD 04/01/2015 1.550% 04/01/2018	3136ANJY4	135,000.00	GOLDMAN		100.01	135,011.21	(1,338.30)	(404.02)	1.01	1.00	1.44
FNMA SERIES 2015-M15 ASQ2 DTD 11/01/2015 1.898% 01/01/2019	3136AOSW1	125,000.00	GOLDMAN		100.29	125,368.46	(881.53)	(323.91)	1.21	1.71	1.65
FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AODO0	262,671.29	MORGANST		100.15	263,056.66	(2,244.99)	(1,266.85)	1.56	2.37	1.54

Security Type Sub-Total		522,671.29				523,436.33	(4,464.82)	(1,994.78)	1.33	1.86	1.54
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Federal Agency Bond / Note

FHLB NOTES DTD 07/08/2016 0.625% 08/07/2018	3130A8PK3	900,000.00	CITIGRP		99.23	893,085.30	(3,530.70)	(4,325.79)	1.50	1.50	1.14
FANNIE MAE GLOBAL NOTES DTD 10/01/2013 1.625% 11/27/2018	3135G0YT4	375,000.00	GOLDMAN		100.74	377,768.25	(794.25)	1,157.49	1.79	1.79	1.21
FHLB NOTES DTD 12/08/2016 1.250% 01/16/2019	3130AAE46	375,000.00	BAML		99.94	374,779.13	(205.87)	(205.87)	1.93	1.93	1.28
FNMA BENCHMARK NOTE DTD 02/23/2016 1.000% 02/26/2019	3135G0J53	725,000.00	JPMCHASE		99.39	720,579.68	(2,709.32)	(3,237.36)	2.03	2.03	1.30
FREDDIE MAC NOTES DTD 03/21/2016 1.125% 04/15/2019	3137EADZ9	375,000.00	TD SEC U		99.55	373,330.13	(3,927.37)	(3,541.49)	2.16	2.16	1.33
FHLMC REFERENCE NOTE DTD 07/20/2016 0.875% 07/19/2019	3137EAEB1	430,000.00	TD SEC U		98.68	424,323.57	(4,635.83)	(4,817.87)	2.43	2.43	1.42
FNMA BENCHMARK NOTE DTD 08/02/2016 0.875% 08/02/2019	3135G0N33	725,000.00	GOLDMAN		98.67	715,328.50	(8,453.50)	(8,653.03)	2.45	2.45	1.42



Managed Account Fair Market Value & Analytics

For the Month Ending **January 31, 2017**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst	YTM at Mkt
Federal Agency Bond / Note											
FHLB GLOBAL NOTE DTD 08/04/2016 0.875% 08/05/2019	3130A8Y72	725,000.00	WELLSFAR		98.66	715,282.83	(8,325.17)	(8,550.46)	2.46	2.46	1.42
FNMA NOTES DTD 09/02/2016 1.000% 08/28/2019	3135G0P49	600,000.00	GOLDMAN		98.91	593,473.20	(5,590.80)	(5,718.59)	2.52	2.52	1.43
FANNIE MAE GLOBAL NOTES DTD 10/25/2016 1.000% 10/24/2019	3135G0R39	400,000.00	BARCLAYS		98.68	394,720.40	(4,207.60)	(4,301.67)	2.67	2.67	1.49
FHLB NOTES DTD 11/17/2016 1.375% 11/15/2019	3130AA3R7	740,000.00	MERRILL		99.63	737,298.26	(2,531.54)	(2,542.96)	2.72	2.72	1.51
FHLB GLOBAL NOTE DTD 07/14/2016 1.125% 07/14/2021	3130A8OS5	725,000.00	TD SEC U		96.72	701,232.33	(19,358.95)	(19,826.23)	4.31	4.31	1.90
FNMA NOTES DTD 08/19/2016 1.250% 08/17/2021	3135G0N82	140,000.00	TD SEC U		96.93	135,705.36	(3,815.70)	(3,857.56)	4.36	4.36	1.96
FNMA NOTES DTD 08/19/2016 1.250% 08/17/2021	3135G0N82	460,000.00	CITIGRP		96.93	445,889.04	(12,247.96)	(12,410.75)	4.36	4.36	1.96
Security Type Sub-Total		7,695,000.00				7,602,795.98	(80,334.56)	(80,832.14)	2.59	2.59	1.45
Corporate Note											
US BANCORP (CALLABLE) DTD 05/08/2012 1.650% 05/15/2017	91159HHD5	100,000.00	BARCLAYS	04/15/17	100.13	100,125.40	(2,010.60)	125.40	0.19	0.21	1.20
CHEVRON CORP (CALLABLE) GLOBAL NOTES DTD 12/05/2012 1.104% 12/05/2017	166764AA8	150,000.00	MORGANST	11/05/17	99.85	149,774.55	(225.45)	(225.45)	0.81	0.84	1.28
CHEVRON CORP (CALLABLE) GLOBAL NOTES DTD 12/05/2012 1.104% 12/05/2017	166764AA8	175,000.00	BARCLAYS	11/05/17	99.85	174,736.98	(1,209.77)	(412.74)	0.81	0.84	1.28
IBM CORP GLOBAL NOTES DTD 02/08/2013 1.250% 02/08/2018	459200HK0	250,000.00	HSBC		99.97	249,922.50	1,067.50	162.21	1.00	1.00	1.28
BERKSHIRE HATHAWAY GLOBAL NOTE DTD 02/11/2013 1.550% 02/09/2018	084670BH0	400,000.00	GOLDMAN		100.21	400,856.00	1,412.00	973.40	1.00	1.00	1.34
APPLE INC GLOBAL NOTES DTD 05/03/2013 1.000% 05/03/2018	037833AJ9	310,000.00	GOLDMAN		99.66	308,955.92	99.82	(751.11)	1.24	1.24	1.27
CHEVRON CORP GLOBAL NOTES DTD 06/24/2013 1.718% 06/24/2018	166764AE0	440,000.00	BARCLAYS		100.34	441,495.56	1,495.56	1,495.56	1.37	1.37	1.47



Managed Account Fair Market Value & Analytics

For the Month Ending **January 31, 2017**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst	YTM at Mkt
Corporate Note											
CISCO SYSTEMS INC GLOBAL NOTES DTD 03/03/2014 2.125% 03/01/2019	17275RAR3	270,000.00	BONY		101.02	272,759.67	194.67	1,542.89	2.02	2.02	1.62
CISCO SYSTEMS INC GLOBAL NOTES DTD 03/03/2014 2.125% 03/01/2019	17275RAR3	300,000.00	BNP PARI		101.02	303,066.30	249.30	1,363.92	2.02	2.02	1.62
GOLDMAN SACHS GRP INC CORP NT (CALLABLE) DTD 04/25/2016 2.000% 04/25/2019	38141GVT8	50,000.00	GOLDMAN	03/25/19	99.71	49,856.15	(4.85)	(39.58)	2.15	2.16	2.13
GOLDMAN SACHS GRP INC CORP NT (CALLABLE) DTD 04/25/2016 2.000% 04/25/2019	38141GVT8	250,000.00	MIZUHO	03/25/19	99.71	249,280.75	(559.25)	(599.20)	2.15	2.16	2.13
CITIGROUP INC CORP NOTES DTD 06/09/2016 2.050% 06/07/2019	172967KS9	105,000.00	CITIGRP		99.75	104,732.57	(212.83)	(224.26)	2.28	2.28	2.16
AMERICAN HONDA FINANCE GLOBAL NOTES DTD 09/09/2014 2.250% 08/15/2019	02665WAH4	575,000.00	MERRILL		100.76	579,343.55	5,407.30	4,908.10	2.43	2.43	1.94
BURLINGTON NRTH CORP DTD 09/24/2009 4.700% 10/01/2019	12189TBC7	150,000.00	GOLDMAN		107.27	160,905.00	(4,680.00)	(1,696.07)	2.48	2.48	1.89
GENERAL ELECTRIC CAP CORP NOTES DTD 01/08/2010 5.500% 01/08/2020	36962G4J0	250,000.00	GOLDMAN		110.15	275,364.25	(13,718.25)	934.20	2.73	2.73	1.93
CITIGROUP INC DTD 01/10/2017 2.450% 01/10/2020	172967LF6	300,000.00	CITI		100.19	300,576.00	696.00	693.74	2.82	2.82	2.38
WELLS FARGO & CO DTD 02/02/2015 2.150% 01/30/2020	94974BGF1	75,000.00	1ST TENN		99.71	74,779.80	(508.20)	(402.38)	2.89	2.89	2.25
WELLS FARGO & CO DTD 02/02/2015 2.150% 01/30/2020	94974BGF1	375,000.00	JEFFERIE		99.71	373,899.00	(3,722.25)	(2,707.83)	2.89	2.89	2.25
MICROSOFT CORP DTD 02/06/2017 1.850% 02/06/2020	594918BV5	300,000.00	HSBC		100.02	300,061.20	262.20	262.20	2.91	2.91	1.84
TOYOTA MOTOR CORP NOTES DTD 03/12/2015 2.150% 03/12/2020	89236TCF0	200,000.00	HSBC		100.23	200,463.40	(1,312.60)	(672.30)	2.97	2.97	2.07
JP MORGAN CHASE & CO CORP NT (CALLABLE) DTD 06/23/2015 2.750% 06/23/2020	46625HLW8	575,000.00	JPMCHASE	05/23/20	101.25	582,197.28	4,339.53	5,145.08	3.22	3.14	2.36



Managed Account Fair Market Value & Analytics

For the Month Ending **January 31, 2017**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst	YTM at Mkt
Corporate Note											
BANK OF NEW YORK MELLON CORP DTD 02/19/2016 2.500% 04/15/2021	06406FAA1	300,000.00	KEYBAN		99.84	299,517.90	(7,460.10)	(6,507.18)	3.94	3.94	2.54
AMERICAN EXPRESS CREDIT CORP NOTES DTD 05/05/2016 2.250% 05/05/2021	0258M0EB1	200,000.00	KEYBAN		98.75	197,506.20	(2,029.80)	(2,091.00)	4.01	4.01	2.56
BRANCH BANKING & TRUST CORP NOTE DTD 05/10/2016 2.050% 05/10/2021	05531FAV5	150,000.00	SCOTIA		98.36	147,532.95	(2,368.05)	(2,381.74)	4.05	4.05	2.46
STATE STREET CORP NOTES DTD 05/19/2016 1.950% 05/19/2021	857477AV5	75,000.00	GOLDMAN		97.98	73,481.85	(1,234.65)	(1,272.11)	4.08	4.08	2.45
Security Type Sub-Total		6,325,000.00				6,371,190.73	(26,032.77)	(2,376.25)	2.34	2.33	1.90
Certificate of Deposit											
TORONTO DOMINION BANK NY YCD DTD 06/19/2015 1.240% 06/16/2017	89113ESN7	625,000.00	TD SEC U		100.07	625,460.63	460.63	460.63	0.38	0.38	1.04
BANK OF NOVA SCOTIA HOUSTON YCD DTD 11/09/2015 1.560% 11/06/2017	06417GAS7	575,000.00	UBS AG		100.07	575,416.88	416.88	416.88	0.76	0.76	1.43
SKANDINAVISKA ENSKILDA BANKEN NY CD DTD 11/17/2015 1.480% 11/16/2017	83050FBG5	575,000.00	GOLDMAN		99.86	574,174.88	(825.12)	(825.12)	0.78	0.78	1.63
HSBC BANK USA NA CD DTD 11/18/2015 1.540% 11/17/2017	40428AR58	575,000.00	HSBC		100.05	575,258.75	258.75	258.75	0.79	0.79	1.47
ROYAL BANK OF CANADA NY CD DTD 03/15/2016 1.700% 03/09/2018	78009NZZ2	575,000.00	RBC CAP		100.18	576,043.63	1,043.63	1,043.63	1.09	1.09	1.50
CANADIAN IMPERIAL BANK NY CD DTD 12/05/2016 1.760% 11/30/2018	13606A5Z7	575,000.00	GOLDMAN		100.82	579,735.70	5,184.20	5,148.32	1.82	1.82	1.14
NORDEA BANK FINLAND NY CD DTD 12/05/2016 1.760% 11/30/2018	65558LWA6	575,000.00	MERRILL		100.82	579,735.70	4,735.70	4,735.70	1.82	1.82	1.14
SVENSKA HANDELSBANKEN NY LT CD DTD 01/12/2017 1.890% 01/10/2019	86958JHB8	600,000.00	BAML		99.94	599,650.80	(349.20)	(349.20)	1.92	1.92	1.85
Security Type Sub-Total		4,675,000.00				4,685,476.97	10,925.47	10,889.59	1.17	1.17	1.40
Managed Account Sub-Total		29,792,671.29				29,793,226.50	(213,847.55)	(169,254.42)	2.61	2.62	1.61
Money Market Fund											



Managed Account Fair Market Value & Analytics

For the Month Ending **January 31, 2017**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst at Mkt	YTM
Money Market Fund											
CAMP Pool		56,642.92			1.00	56,642.92	0.00	0.00	0.00	0.00	
Money Market Sub-Total		56,642.92				56,642.92	0.00	0.00	0.00	0.00	
Securities Sub-Total		\$29,849,314.21				\$29,849,869.42	(\$213,847.55)	(\$169,254.42)	2.61	2.62	1.62%
Accrued Interest						\$134,544.97					
Total Investments						\$29,984,414.39					

Bolded items are forward settling trades.



Managed Account Security Transactions & Interest

For the Month Ending **January 31, 2017**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
BUY											
	01/03/17	01/05/17	US TREASURY NOTES DTD 05/02/2016 1.375% 04/30/2021	912828Q78	625,000.00	(612,597.66)	(1,566.82)	(614,164.48)			
	01/04/17	01/10/17	CITIGROUP INC DTD 01/10/2017 2.450% 01/10/2020	172967LF6	300,000.00	(299,880.00)	0.00	(299,880.00)			
	01/10/17	01/12/17	SVENSKA HANDELSBANKEN NY LT CD DTD 01/12/2017 1.890% 01/10/2019	86958JHB8	600,000.00	(600,000.00)	0.00	(600,000.00)			
	01/30/17	02/06/17	MICROSOFT CORP DTD 02/06/2017 1.850% 02/06/2020	594918BV5	300,000.00	(299,799.00)	0.00	(299,799.00)			

Transaction Type Sub-Total					1,825,000.00	(1,812,276.66)	(1,566.82)	(1,813,843.48)			
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INTEREST											
	01/01/17	01/25/17	FNMA SERIES 2015-M7 ASQ2 DTD 04/01/2015 1.550% 04/01/2018	3136ANJY4	135,000.00	0.00	174.38	174.38			
	01/01/17	01/25/17	FNMA SERIES 2015-M15 ASQ2 DTD 11/01/2015 1.898% 01/01/2019	3136AOSW1	125,000.00	0.00	197.72	197.72			
	01/01/17	01/25/17	FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AQDQ0	265,000.00	0.00	386.29	386.29			
	01/08/17	01/08/17	GENERAL ELECTRIC CAP CORP NOTES DTD 01/08/2010 5.500% 01/08/2020	36962G4J0	250,000.00	0.00	6,875.00	6,875.00			
	01/14/17	01/14/17	FHLB GLOBAL NOTE DTD 07/14/2016 1.125% 07/14/2021	3130A8OS5	725,000.00	0.00	4,078.12	4,078.12			
	01/16/17	01/16/17	FHLB NOTES DTD 12/08/2016 1.250% 01/16/2019	3130AAE46	375,000.00	0.00	494.80	494.80			
	01/19/17	01/19/17	FHLMC REFERENCE NOTE DTD 07/20/2016 0.875% 07/19/2019	3137EAEB1	430,000.00	0.00	1,870.80	1,870.80			
	01/30/17	01/30/17	WELLS FARGO & CO DTD 02/02/2015 2.150% 01/30/2020	94974BGF1	375,000.00	0.00	4,031.25	4,031.25			
	01/30/17	01/30/17	WELLS FARGO & CO DTD 02/02/2015 2.150% 01/30/2020	94974BGF1	75,000.00	0.00	806.25	806.25			
	01/31/17	01/31/17	US TREASURY NOTES DTD 07/31/2013 2.000% 07/31/2020	912828VP2	575,000.00	0.00	5,750.00	5,750.00			

Transaction Type Sub-Total					3,330,000.00	0.00	24,664.61	24,664.61			
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Managed Account Security Transactions & Interest

For the Month Ending **January 31, 2017**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
PAYDOWNS										
01/01/17	01/25/17	FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AQDQ0	2,328.71	2,328.71	0.00	2,328.71	(23.32)	0.00	
Transaction Type Sub-Total				2,328.71	2,328.71	0.00	2,328.71	(23.32)	0.00	
SELL										
01/03/17	01/05/17	US BANCORP (CALLABLE) DTD 05/08/2012 1.650% 05/15/2017	91159HHD5	600,000.00	600,930.00	1,375.00	602,305.00	(11,886.00)	930.00	FIFO
01/04/17	01/10/17	US TREASURY NOTES DTD 02/28/2013 1.250% 02/29/2020	912828UQ1	300,000.00	297,339.84	1,367.40	298,707.24	164.06	(669.63)	FIFO
01/10/17	01/12/17	FANNIE MAE GLOBAL NOTES DTD 10/01/2013 1.625% 11/27/2018	3135G0YT4	250,000.00	251,857.50	507.81	252,365.31	(517.50)	752.91	FIFO
01/10/17	01/12/17	FANNIE MAE GLOBAL NOTES DTD 10/01/2013 1.625% 11/27/2018	3135G0YT4	350,000.00	352,600.50	710.94	353,311.44	2,590.00	2,595.44	FIFO
01/30/17	02/06/17	US TREASURY NOTES DTD 02/28/2013 1.250% 02/29/2020	912828UQ1	50,000.00	49,593.75	274.52	49,868.27	218.75	41.86	FIFO
01/30/17	02/06/17	US TREASURY NOTES DTD 02/28/2013 1.250% 02/29/2020	912828UQ1	250,000.00	247,968.75	1,372.58	249,341.33	322.26	(410.98)	FIFO
Transaction Type Sub-Total				1,800,000.00	1,800,290.34	5,608.25	1,805,898.59	(9,108.43)	3,239.60	
Managed Account Sub-Total						(9,657.61)	28,706.04	19,048.43	(9,131.75)	3,239.60
Total Security Transactions						(\$9,657.61)	\$28,706.04	\$19,048.43	(\$9,131.75)	\$3,239.60

Bolded items are forward settling trades.



Account Statement

For the Month Ending **January 31, 2017**

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					28,054.91
01/03/17	01/03/17	Purchase - Interest 912828N48	1.00	7,000.00	35,054.91
01/03/17	01/03/17	Purchase - Additional Interest due on 65558LFA5 correction from 12/30/16	1.00	0.01	35,054.92
01/03/17	01/03/17	Purchase - Interest 912828A83	1.00	4,453.12	39,508.04
01/05/17	01/05/17	Purchase - Interest 91159HHD5	1.00	1,375.00	40,883.04
01/05/17	01/05/17	Purchase - Principal 91159HHD5	1.00	600,930.00	641,813.04
01/05/17	01/05/17	Redemption - Principal 912828Q78	1.00	(612,597.66)	29,215.38
01/05/17	01/05/17	Redemption - Interest 912828Q78	1.00	(1,566.82)	27,648.56
01/09/17	01/09/17	Purchase - Interest 36962G4J0	1.00	6,875.00	34,523.56
01/10/17	01/10/17	Purchase - Principal 912828UQ1	1.00	297,339.84	331,863.40
01/10/17	01/10/17	Purchase - Interest 912828UQ1	1.00	1,367.40	333,230.80
01/10/17	01/10/17	Redemption - Principal 172967LF6	1.00	(299,880.00)	33,350.80
01/12/17	01/12/17	Purchase - Principal 3135G0YT4	1.00	352,600.50	385,951.30
01/12/17	01/12/17	Purchase - Principal 3135G0YT4	1.00	251,857.50	637,808.80
01/12/17	01/12/17	Purchase - Interest 3135G0YT4	1.00	507.81	638,316.61
01/12/17	01/12/17	Purchase - Interest 3135G0YT4	1.00	710.94	639,027.55
01/12/17	01/12/17	Redemption - Principal 86958JHB8	1.00	(600,000.00)	39,027.55
01/17/17	01/17/17	Purchase - Interest 3130A8QS5	1.00	4,078.12	43,105.67
01/17/17	01/17/17	Purchase - Interest 3130AAE46	1.00	494.80	43,600.47
01/19/17	01/19/17	Purchase - Interest 3137EAEB1	1.00	1,870.80	45,471.27
01/25/17	01/25/17	Purchase - Interest 3136ANJY4	1.00	174.38	45,645.65
01/25/17	01/25/17	Purchase - Interest 3136AQDQ0	1.00	363.49	46,009.14



Account Statement

For the Month Ending **January 31, 2017**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Trade Date	Settlement Date	Transaction Description	Share or Unit Price	Dollar Amount of Transaction	Total Shares Owned
CAMP Pool					
01/25/17	01/25/17	Purchase - Interest 3136AQSW1	1.00	197.72	46,206.86
01/25/17	01/25/17	Purchase - Interest 3136AQDQ0	1.00	386.29	46,593.15
01/25/17	01/25/17	Purchase - Principal 3136AQDQ0	1.00	2,328.71	48,921.86
01/25/17	01/25/17	Redemption - Interest 3136AQDQ0	1.00	(363.49)	48,558.37
01/25/17	01/25/17	IP Fees December 2016	1.00	(2,352.18)	46,206.19
01/25/17	01/25/17	U.S. Bank Fees November 2016	1.00	(179.56)	46,026.63
01/30/17	01/30/17	Purchase - Interest 94974BGF1	1.00	806.25	46,832.88
01/30/17	01/30/17	Purchase - Interest 94974BGF1	1.00	4,031.25	50,864.13
01/31/17	01/31/17	Purchase - Interest 912828VP2	1.00	5,750.00	56,614.13
01/31/17	02/01/17	Accrual Income Div Reinvestment - Distributions	1.00	28.79	56,642.92

Closing Balance

56,642.92

	Month of January	Fiscal YTD January-January
Opening Balance	28,054.91	28,054.91
Purchases	1,545,527.72	1,545,527.72
Redemptions (Excl. Checks)	(1,516,939.71)	(1,516,939.71)
Check Disbursements	0.00	0.00
Closing Balance	56,642.92	56,642.92
Cash Dividends and Income	28.79	28.79

Closing Balance	56,642.92
Average Monthly Balance	39,991.99
Monthly Distribution Yield	0.85%



Housing Funds

CAMP Account



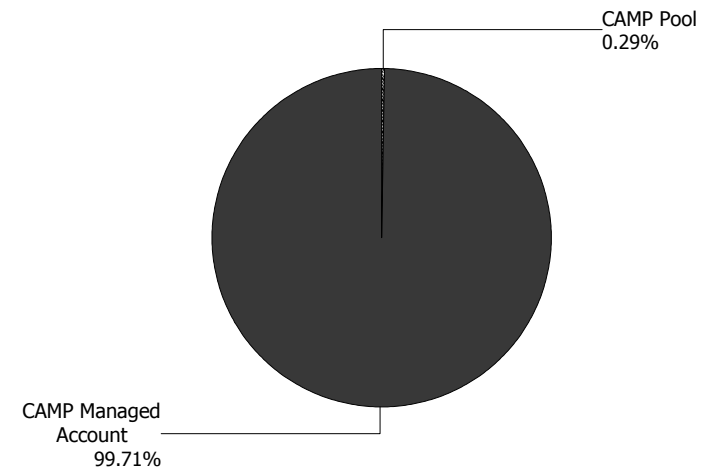
Account Statement - Transaction Summary

For the Month Ending **January 31, 2017**

CITY OF LAKE ELSINORE - LAKE ELSINORE - HOUSING FUNDS

CAMP Pool	
Opening Market Value	10,605.77
Purchases	282,124.12
Redemptions	(278,217.33)
Unsettled Trades	0.00
Change in Value	0.00
Closing Market Value	\$14,512.56
Cash Dividends and Income	8.23
CAMP Managed Account	
Opening Market Value	5,043,639.89
Purchases	277,400.31
Redemptions	(275,307.58)
Unsettled Trades	372.75
Change in Value	3,059.32
Closing Market Value	\$5,049,164.69
Cash Dividends and Income	3,997.60

Asset Summary		
	January 31, 2017	December 31, 2016
CAMP Pool	14,512.56	10,605.77
CAMP Managed Account	5,049,164.69	5,043,639.89
Total	\$5,063,677.25	\$5,054,245.66
Asset Allocation		





Managed Account Summary Statement

For the Month Ending **January 31, 2017**

CITY OF LAKE ELSINORE - LAKE ELSINORE - HOUSING FUNDS

Transaction Summary - Money Market		Transaction Summary - Managed Account		Account Total	
Opening Market Value	\$10,605.77	Opening Market Value	\$5,043,639.89	Opening Market Value	\$5,054,245.66
Purchases	282,124.12	Maturities/Calls	(395.44)		
Redemptions	(278,217.33)	Principal Dispositions	(274,912.14)		
		Principal Acquisitions	277,400.31		
		Unsettled Trades	372.75		
		Change in Current Value	3,059.32		
Closing Market Value	\$14,512.56	Closing Market Value	\$5,049,164.69	Closing Market Value	\$5,063,677.25
Dividend	8.23				

Earnings Reconciliation (Cash Basis) - Managed Account		Cash Balance	
Interest/Dividends/Coupons Received	4,168.45	Closing Cash Balance	\$0.00
Less Purchased Interest Related to Interest/Coupons	(325.90)		
Plus Net Realized Gains/Losses	155.05		
Total Cash Basis Earnings	\$3,997.60		

Earnings Reconciliation (Accrual Basis)		Managed Account	Total	Cash Transactions Summary- Managed Account	
Ending Amortized Value of Securities	5,081,907.84	5,096,420.40		Maturities/Calls	0.00
Ending Accrued Interest	21,754.42	21,754.42		Sale Proceeds	275,476.85
Plus Proceeds from Sales	325,345.12	603,562.45		Coupon/Interest/Dividend Income	3,603.74
Plus Proceeds of Maturities/Calls/Principal Payments	395.44	395.44		Principal Payments	395.44
Plus Coupons/Dividends Received	3,603.74	3,603.74		Security Purchases	(277,726.21)
Less Cost of New Purchases	(327,692.71)	(609,816.83)		Net Cash Contribution	(1,749.82)
Less Beginning Amortized Value of Securities	(5,080,503.26)	(5,091,109.03)		Reconciling Transactions	0.00
Less Beginning Accrued Interest	(19,096.85)	(19,096.85)			
Dividends	0.00	8.23			
Total Accrual Basis Earnings	\$5,713.74	\$5,721.97			



Portfolio Summary and Statistics

For the Month Ending **January 31, 2017**

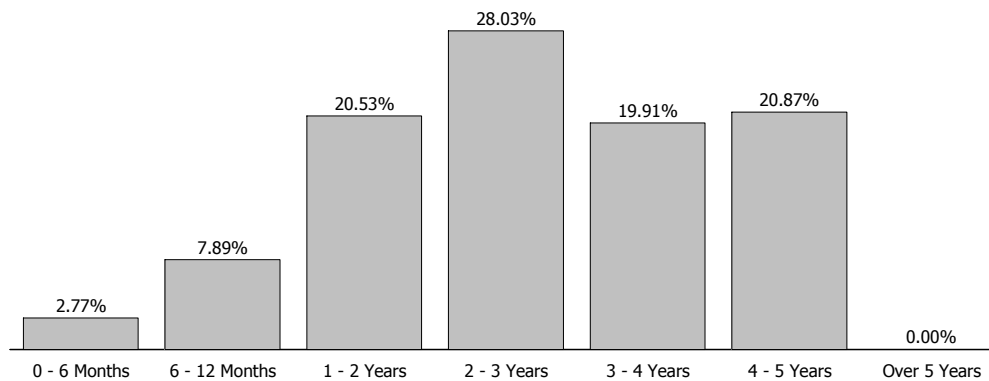
CITY OF LAKE ELSINORE - LAKE ELSINORE - HOUSING FUNDS

Account Summary

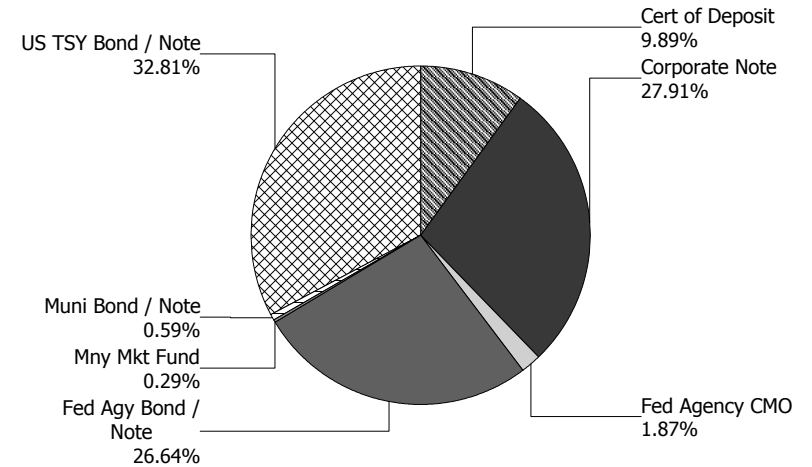
Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	1,655,000.00	1,661,537.30	32.81
Municipal Bond / Note	30,000.00	30,084.00	0.59
Federal Agency Collateralized Mortgage Obligation	94,604.56	94,745.77	1.87
Federal Agency Bond / Note	1,365,000.00	1,348,910.00	26.64
Corporate Note	1,410,000.00	1,413,039.22	27.91
Certificate of Deposit	500,000.00	500,848.40	9.89
Managed Account Sub-Total	5,054,604.56	5,049,164.69	99.71%
Accrued Interest		21,754.42	
Total Portfolio	5,054,604.56	5,070,919.11	
CAMP Pool	14,512.56	14,512.56	0.29
Total Investments	5,069,117.12	5,085,431.67	100.00%

Unsettled Trades **50,000.00** **50,010.20**

Maturity Distribution



Sector Allocation



Characteristics

Yield to Maturity at Cost	1.44%
Yield to Maturity at Market	1.63%
Duration to Worst	2.61
Weighted Average Days to Maturity	989



Managed Account Issuer Summary

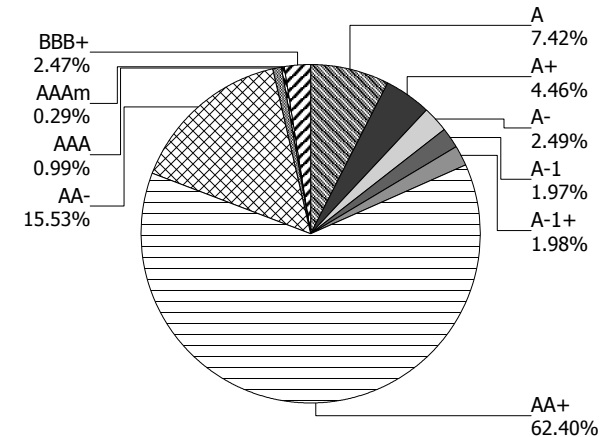
For the Month Ending **January 31, 2017**

CITY OF LAKE ELSINORE - LAKE ELSINORE - HOUSING FUNDS

Issuer Summary

Issuer	Market Value of Holdings	Percent
AMERICAN HONDA FINANCE	100,755.40	1.99
APPLE INC	54,814.76	1.08
BANK OF NEW YORK CO INC	149,775.45	2.96
BB&T CORPORATION	24,588.83	0.49
BURLINGTON NORTHERN SANTA FE	26,817.50	0.53
CAMP Pool	14,512.56	0.29
CHEVRON CORP	255,008.90	5.04
CISCO SYSTEMS INC	101,022.10	2.00
CITIGROUP INC	75,032.33	1.48
FANNIE MAE	722,235.58	14.26
FEDERAL HOME LOAN BANKS	721,420.19	14.25
GOLDMAN SACHS GROUP INC	49,856.15	0.98
HSBC HOLDINGS PLC	100,045.00	1.98
IBM CORP	99,969.00	1.97
JP MORGAN CHASE & CO	101,251.70	2.00
MICROSOFT CORP	50,010.20	0.99
NORDEA BANK AB	100,823.60	1.99
ROYAL BANK OF CANADA	100,181.50	1.98
SKANDINAVISKA ENSKIDA BANKEN AB	99,856.50	1.97
STATE OF CONNECTICUT	30,084.00	0.59
STATE STREET CORPORATION	24,493.95	0.48
SVENSKA HANDELSBANKEN	99,941.80	1.97
UNITED STATES TREASURY	1,661,537.30	32.81
US BANCORP	125,156.75	2.47
WELLS FARGO & COMPANY	174,486.20	3.45
Total	\$5,063,677.25	100.00%

Credit Quality (S&P Ratings)





Managed Account Detail of Securities Held

For the Month Ending **January 31, 2017**

CITY OF LAKE ELSINORE - LAKE ELSINORE - HOUSING 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 10/01/2012 0.625% 09/30/2017	912828TS9	25,000.00	AA+	Aaa	10/26/12	10/31/12	24,854.49	0.75	53.23	24,980.18	24,978.53
US TREASURY NOTES DTD 11/30/2012 1.000% 11/30/2019	912828UB4	45,000.00	AA+	Aaa	05/28/15	05/29/15	44,131.64	1.44	77.88	44,448.68	44,463.87
US TREASURY NOTES DTD 02/28/2013 1.250% 02/29/2020	912828UQ1	50,000.00	AA+	Aaa	10/08/15	10/09/15	49,859.37	1.32	265.88	49,900.86	49,621.10
US TREASURY NOTES DTD 02/28/2013 1.250% 02/29/2020	912828UQ1	125,000.00	AA+	Aaa	11/05/15	11/09/15	123,437.50	1.55	664.71	123,874.81	124,052.75
US TREASURY NOTES DTD 07/31/2013 2.000% 07/31/2020	912828VP2	75,000.00	AA+	Aaa	12/01/15	12/04/15	76,415.04	1.58	4.14	76,072.61	75,981.45
US TREASURY NOTES DTD 09/03/2013 2.125% 08/31/2020	912828VV9	175,000.00	AA+	Aaa	12/28/15	12/30/15	178,028.32	1.74	1,582.01	177,342.16	177,953.13
US TREASURY NOTES DTD 10/31/2013 1.750% 10/31/2020	912828WC0	100,000.00	AA+	Aaa	02/01/16	02/03/16	101,851.56	1.35	449.59	101,472.57	100,261.70
US TREASURY NOTE DTD 12/02/2013 2.000% 11/30/2020	912828A42	75,000.00	AA+	Aaa	03/02/16	03/04/16	77,141.60	1.38	259.62	76,740.00	75,808.58
US TREASURY NOTES DTD 12/31/2013 2.375% 12/31/2020	912828A83	125,000.00	AA+	Aaa	03/30/16	03/31/16	131,279.30	1.28	262.43	130,199.16	128,066.38
US TREASURY N/B DTD 12/31/2015 1.750% 12/31/2020	912828N48	125,000.00	AA+	Aaa	05/27/16	05/31/16	127,241.21	1.35	193.37	126,921.98	125,087.88
US TREASURY NOTES DTD 02/28/2014 2.000% 02/28/2021	912828B90	100,000.00	AA+	Aaa	07/06/16	07/08/16	104,890.63	0.92	850.83	104,299.94	100,929.70
US TREASURY NOTES DTD 03/31/2016 1.250% 03/31/2021	912828O37	55,000.00	AA+	Aaa	06/27/16	06/29/16	55,700.39	0.98	234.20	55,614.68	53,807.60
US TREASURY NOTES DTD 05/02/2016 1.375% 04/30/2021	912828O78	130,000.00	AA+	Aaa	01/03/17	01/05/17	127,420.31	1.86	459.22	127,463.46	127,694.58
US TREASURY NOTES DTD 06/02/2014 2.000% 05/31/2021	912828WN6	225,000.00	AA+	Aaa	09/01/16	09/02/16	233,085.94	1.22	778.85	232,395.82	226,634.85



Managed Account Detail of Securities Held

For the Month Ending **January 31, 2017**

CITY OF LAKE ELSINORE - LAKE ELSINORE - HOUSING 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 09/02/2014 2.000% 08/31/2021	912828D72	75,000.00	AA+	Aaa	10/03/16	10/05/16	77,815.43	1.21	638.12	77,632.02	75,398.40
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	150,000.00	AA+	Aaa	12/01/16	12/05/16	150,445.31	1.93	1,276.24	150,432.05	150,796.80

Security Type Sub-Total		1,655,000.00					1,683,598.04	1.43	8,050.32	1,679,790.98	1,661,537.30
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Municipal Bond / Note											
CT ST TXBL GO BONDS DTD 03/25/2015 1.974% 03/15/2019	20772JZK1	30,000.00	AA-	Aa3	03/16/15	03/25/15	30,084.30	1.90	223.72	30,045.78	30,084.00

Security Type Sub-Total		30,000.00					30,084.30	1.90	223.72	30,045.78	30,084.00
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Federal Agency Collateralized Mortgage Obligation											
FNMA SERIES 2015-M7 ASQ2 DTD 04/01/2015 1.550% 04/01/2018	3136ANJY4	25,000.00	AA+	Aaa	04/15/15	04/30/15	25,249.91	0.83	32.29	25,076.90	25,002.08
FNMA SERIES 2015-M15 ASQ2 DTD 11/01/2015 1.898% 01/01/2019	3136AOSW1	25,000.00	AA+	Aaa	11/06/15	11/30/15	25,250.00	1.20	39.54	25,138.47	25,073.69
FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AODO0	44,604.56	AA+	Aaa	10/07/15	10/30/15	45,051.23	1.08	61.18	44,885.13	44,670.00

Security Type Sub-Total		94,604.56					95,551.14	1.05	133.01	95,100.50	94,745.77
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Federal Agency Bond / Note											
FANNIE MAE GLOBAL NOTES DTD 04/15/2013 0.875% 05/21/2018	3135G0WJ8	100,000.00	AA+	Aaa	05/24/13	05/31/13	98,485.00	1.19	170.14	99,593.64	99,768.10
FEDERAL HOME LOAN BANKS AGCY DTD 05/27/2016 0.875% 06/29/2018	3130A8BD4	50,000.00	AA+	Aaa	08/11/16	08/12/16	50,011.08	0.86	38.89	50,008.39	49,864.35
FHLB NOTES DTD 07/08/2016 0.625% 08/07/2018	3130A8PK3	100,000.00	AA+	Aaa	08/11/16	08/12/16	99,624.00	0.82	302.08	99,712.34	99,231.70
FANNIE MAE GLOBAL NOTES DTD 10/01/2013 1.625% 11/27/2018	3135G0YT4	5,000.00	AA+	Aaa	10/22/14	10/23/14	5,047.50	1.39	14.44	5,021.48	5,036.91



Managed Account Detail of Securities Held

For the Month Ending **January 31, 2017**

CITY OF LAKE ELSINORE - LAKE ELSINORE - HOUSING 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											
FHLB NOTES DTD 12/08/2016 1.250% 01/16/2019	3130AAE46	100,000.00	AA+	Aaa	12/07/16	12/08/16	99,996.00	1.25	52.08	99,996.00	99,941.10
FNMA BENCHMARK NOTE DTD 02/23/2016 1.000% 02/26/2019	3135G0J53	50,000.00	AA+	Aaa	08/05/16	08/08/16	50,126.50	0.90	215.28	50,102.92	49,695.15
FNMA BENCHMARK NOTE DTD 02/23/2016 1.000% 02/26/2019	3135G0J53	125,000.00	AA+	Aaa	02/19/16	02/23/16	124,705.00	1.08	538.19	124,796.04	124,237.88
FNMA BENCHMARK NOTE DTD 08/02/2016 0.875% 08/02/2019	3135G0N33	125,000.00	AA+	Aaa	07/29/16	08/02/16	124,790.00	0.93	543.84	124,824.40	123,332.50
FHLB GLOBAL NOTE DTD 08/04/2016 0.875% 08/05/2019	3130A8Y72	125,000.00	AA+	Aaa	08/03/16	08/04/16	124,760.00	0.94	537.76	124,798.84	123,324.63
FNMA NOTES DTD 09/02/2016 1.000% 08/28/2019	3135G0P49	125,000.00	AA+	Aaa	08/31/16	09/02/16	124,805.00	1.05	517.36	124,831.62	123,640.25
FHLB GLOBAL NOTES DTD 09/09/2016 1.000% 09/26/2019	3130A9EP2	125,000.00	AA+	Aaa	09/08/16	09/09/16	124,891.25	1.03	434.03	124,905.03	123,539.63
FHLB NOTES DTD 11/17/2016 1.375% 11/15/2019	3130AA3R7	105,000.00	AA+	Aaa	11/16/16	11/17/16	104,975.85	1.38	296.77	104,977.47	104,616.65
FHLB GLOBAL NOTE DTD 07/14/2016 1.125% 07/14/2021	3130A8QS5	125,000.00	AA+	Aaa	07/14/16	07/15/16	124,239.88	1.25	66.41	124,320.45	120,902.13
FNMA NOTES DTD 08/19/2016 1.250% 08/17/2021	3135G0N82	25,000.00	AA+	Aaa	08/17/16	08/19/16	24,914.48	1.32	140.63	24,921.95	24,233.10
FNMA NOTES DTD 08/19/2016 1.250% 08/17/2021	3135G0N82	80,000.00	AA+	Aaa	08/17/16	08/19/16	79,676.00	1.33	450.00	79,704.31	77,545.92
Security Type Sub-Total		1,365,000.00					1,361,047.54	1.09	4,317.90	1,362,514.88	1,348,910.00
Corporate Note											
US BANCORP (CALLABLE) DTD 05/08/2012 1.650% 05/15/2017	91159HHD5	125,000.00	A+	A1	07/25/12	07/30/12	127,670.00	1.19	435.42	125,119.61	125,156.75



Managed Account Detail of Securities Held

For the Month Ending **January 31, 2017**

CITY OF LAKE ELSINORE - LAKE ELSINORE - HOUSING FUNDS

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Corporate Note											
CHEVRON CORP (CALLABLE) GLOBAL NOTES DTD 12/05/2012 1.104% 12/05/2017	166764AA8	75,000.00	AA-	Aa2	11/29/12	12/05/12	75,405.75	0.99	128.80	75,064.17	74,887.28
CHEVRON CORP (CALLABLE) GLOBAL NOTES DTD 12/05/2012 1.104% 12/05/2017	166764AA8	100,000.00	AA-	Aa2	11/28/12	12/05/12	100,000.00	1.10	171.73	100,000.00	99,849.70
IBM CORP GLOBAL NOTES DTD 02/08/2013 1.250% 02/08/2018	459200HK0	100,000.00	AA-	Aa3	02/05/13	02/08/13	99,542.00	1.35	600.69	99,904.12	99,969.00
BANK OF NEW YORK MELLON (CALLABLE) DTD 03/06/2013 1.350% 03/06/2018	06406HCJ6	100,000.00	A	A1	03/04/13	03/06/13	99,971.00	1.36	543.75	99,993.47	99,855.80
APPLE INC GLOBAL NOTES DTD 05/03/2013 1.000% 05/03/2018	037833AJ9	55,000.00	AA+	Aa1	04/30/13	05/03/13	54,797.05	1.08	134.44	54,948.02	54,814.76
CHEVRON CORP GLOBAL NOTES DTD 06/24/2013 1.718% 06/24/2018	166764AE0	80,000.00	AA-	Aa2	06/17/13	06/24/13	80,000.00	1.72	141.26	80,000.00	80,271.92
CISCO SYSTEMS INC GLOBAL NOTES DTD 03/03/2014 2.125% 03/01/2019	17275RAR3	50,000.00	AA-	A1	08/29/14	09/04/14	50,475.00	1.90	442.71	50,225.33	50,511.05
CISCO SYSTEMS INC GLOBAL NOTES DTD 03/03/2014 2.125% 03/01/2019	17275RAR3	50,000.00	AA-	A1	09/01/15	09/04/15	50,469.50	1.85	442.71	50,283.73	50,511.05
GOLDMAN SACHS GRP INC CORP NT (CALLABLE) DTD 04/25/2016 2.000% 04/25/2019	38141GVT8	50,000.00	BBB+	A3	04/21/16	04/26/16	49,968.00	2.02	266.67	49,975.99	49,856.15
CITIGROUP INC CORP NOTES DTD 06/09/2016 2.050% 06/07/2019	172967KS9	25,000.00	BBB+	Baa1	06/02/16	06/09/16	24,987.00	2.07	76.88	24,989.72	24,936.33
AMERICAN HONDA FINANCE GLOBAL NOTES DTD 09/09/2014 2.250% 08/15/2019	02665WAH4	100,000.00	A+	A1	09/04/14	09/09/14	99,815.00	2.29	1,037.50	99,901.82	100,755.40
BURLINGTON NRTH CORP DTD 09/24/2009 4.700% 10/01/2019	12189TBC7	25,000.00	A	A3	06/03/16	06/08/16	27,597.50	1.48	391.67	27,100.18	26,817.50
CITIGROUP INC DTD 01/10/2017 2.450% 01/10/2020	172967LF6	50,000.00	BBB+	Baa1	01/04/17	01/10/17	49,980.00	2.46	71.46	49,980.38	50,096.00
WELLS FARGO & CO DTD 02/02/2015 2.150% 01/30/2020	94974BGF1	175,000.00	A	A2	02/02/15	02/05/15	176,223.25	2.00	10.45	175,749.86	174,486.20



Managed Account Detail of Securities Held

For the Month Ending **January 31, 2017**

CITY OF LAKE ELSINORE - LAKE ELSINORE - HOUSING FUNDS

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Corporate Note											
MICROSOFT CORP DTD 02/06/2017 1.850% 02/06/2020	594918BV5	50,000.00	AAA	Aaa	01/30/17	02/06/17	49,966.50	1.87	0.00	49,966.50	50,010.20
JP MORGAN CHASE & CO CORP NT (CALLABLE) DTD 06/23/2015 2.750% 06/23/2020	46625HLW8	100,000.00	A-	A3	09/01/15	09/04/15	100,497.00	2.64	290.28	100,356.91	101,251.70
BANK OF NEW YORK MELLON CORP DTD 02/19/2016 2.500% 04/15/2021	06406FAA1	50,000.00	A	A1	05/16/16	05/19/16	51,149.00	2.00	368.06	50,992.12	49,919.65
BRANCH BANKING & TRUST CORP NOTE DTD 05/10/2016 2.050% 05/10/2021	05531FAV5	25,000.00	A-	A2	05/10/16	05/16/16	24,983.50	2.06	115.31	24,985.78	24,588.83
STATE STREET CORP NOTES DTD 05/19/2016 1.950% 05/19/2021	857477AV5	25,000.00	A	A1	05/19/16	05/24/16	24,905.50	2.03	97.50	24,917.99	24,493.95
Security Type Sub-Total		1,410,000.00					1,418,402.55	1.73	5,767.29	1,414,455.70	1,413,039.22
Certificate of Deposit											
SKANDINAVISKA ENSKILDA BANKEN NY CD DTD 11/17/2015 1.480% 11/16/2017	83050FBG5	100,000.00	A-1	P-1	11/16/15	11/17/15	100,000.00	1.48	316.56	100,000.00	99,856.50
HSBC BANK USA NA CD DTD 11/18/2015 1.540% 11/17/2017	40428AR58	100,000.00	A-1+	P-1	11/17/15	11/18/15	100,000.00	1.54	1,886.50	100,000.00	100,045.00
ROYAL BANK OF CANADA NY CD DTD 03/15/2016 1.700% 03/09/2018	78009NZZ2	100,000.00	AA-	Aa3	03/11/16	03/15/16	100,000.00	1.69	670.56	100,000.00	100,181.50
NORDEA BANK FINLAND NY CD DTD 12/05/2016 1.760% 11/30/2018	65558LWA6	100,000.00	AA-	Aa3	12/01/16	12/05/16	100,000.00	1.74	283.56	100,000.00	100,823.60
SVENSKA HANDELSBANKEN NY LT CD DTD 01/12/2017 1.890% 01/10/2019	86958JHB8	100,000.00	AA-	Aa2	01/10/17	01/12/17	100,000.00	1.91	105.00	100,000.00	99,941.80
Security Type Sub-Total		500,000.00					500,000.00	1.67	3,262.18	500,000.00	500,848.40
Managed Account Sub-Total		5,054,604.56					5,088,683.57	1.44	21,754.42	5,081,907.84	5,049,164.69
Money Market Fund											



Managed Account Detail of Securities Held

For the Month Ending **January 31, 2017**

CITY OF LAKE ELSINORE - LAKE ELSINORE - HOUSING 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
Money Market Fund											
CAMP Pool		14,512.56	AAAm	NR			14,512.56		0.00	14,512.56	14,512.56
Money Market Sub-Total		14,512.56					14,512.56		0.00	14,512.56	14,512.56
Securities Sub-Total		\$5,069,117.12					\$5,103,196.13	1.44%	\$21,754.42	\$5,096,420.40	\$5,063,677.25
Accrued Interest											\$21,754.42
Total Investments											\$5,085,431.67

Bolded items are forward settling trades.



Managed Account Fair Market Value & Analytics

For the Month Ending **January 31, 2017**

CITY OF LAKE ELSINORE - LAKE ELSINORE - HOUSING FUNDS

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst	YTM at Mkt
U.S. Treasury Bond / Note											
US TREASURY NOTES DTD 10/01/2012 0.625% 09/30/2017	912828TS9	25,000.00	CITIGRP		99.91	24,978.53	124.04	(1.65)	0.66	0.66	0.76
US TREASURY NOTES DTD 11/30/2012 1.000% 11/30/2019	912828UB4	45,000.00	CITIGRP		98.81	44,463.87	332.23	15.19	2.77	2.77	1.43
US TREASURY NOTES DTD 02/28/2013 1.250% 02/29/2020	912828UO1	50,000.00	MORGANST		99.24	49,621.10	(238.27)	(279.76)	2.99	2.99	1.50
US TREASURY NOTES DTD 02/28/2013 1.250% 02/29/2020	912828UQ1	125,000.00	CITIGRP		99.24	124,052.75	615.25	177.94	2.99	2.99	1.50
US TREASURY NOTES DTD 07/31/2013 2.000% 07/31/2020	912828VP2	75,000.00	MERRILL		101.31	75,981.45	(433.59)	(91.16)	3.37	3.37	1.61
US TREASURY NOTES DTD 09/03/2013 2.125% 08/31/2020	912828VV9	175,000.00	MORGANST		101.69	177,953.13	(75.19)	610.97	3.41	3.41	1.64
US TREASURY NOTES DTD 10/31/2013 1.750% 10/31/2020	912828WC0	100,000.00	MERRILL		100.26	100,261.70	(1,589.86)	(1,210.87)	3.60	3.60	1.68
US TREASURY NOTE DTD 12/02/2013 2.000% 11/30/2020	912828A42	75,000.00	MERRILL		101.08	75,808.58	(1,333.02)	(931.42)	3.66	3.66	1.71
US TREASURY NOTES DTD 12/31/2013 2.375% 12/31/2020	912828A83	125,000.00	MERRILL		102.45	128,066.38	(3,212.92)	(2,132.78)	3.72	3.72	1.72
US TREASURY N/B DTD 12/31/2015 1.750% 12/31/2020	912828N48	125,000.00	MORGANST		100.07	125,087.88	(2,153.33)	(1,834.10)	3.76	3.76	1.73
US TREASURY NOTES DTD 02/28/2014 2.000% 02/28/2021	912828B90	100,000.00	MORGANST		100.93	100,929.70	(3,960.93)	(3,370.24)	3.87	3.87	1.76
US TREASURY NOTES DTD 03/31/2016 1.250% 03/31/2021	912828Q37	55,000.00	CITIGRP		97.83	53,807.60	(1,892.79)	(1,807.08)	4.01	4.01	1.79
US TREASURY NOTES DTD 05/02/2016 1.375% 04/30/2021	912828O78	130,000.00	MS		98.23	127,694.58	274.27	231.12	4.09	4.09	1.81
US TREASURY NOTES DTD 06/02/2014 2.000% 05/31/2021	912828WN6	225,000.00	HSBC		100.73	226,634.85	(6,451.09)	(5,760.97)	4.12	4.12	1.82
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	75,000.00	HSBC		100.53	75,398.40	(2,417.03)	(2,233.62)	4.32	4.32	1.88
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	150,000.00	HSBC		100.53	150,796.80	351.49	364.75	4.32	4.32	1.88
Security Type Sub-Total		1,655,000.00				1,661,537.30	(22,060.74)	(18,253.68)	3.70	3.70	1.71



Managed Account Fair Market Value & Analytics

For the Month Ending **January 31, 2017**

CITY OF LAKE ELSINORE - LAKE ELSINORE - HOUSING FUNDS

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst	YTM at Mkt
Municipal Bond / Note											
CT ST TXBL GO BONDS DTD 03/25/2015 1.974% 03/15/2019	20772JZK1	30,000.00	VINING		100.28	30,084.00	(0.30)	38.22	2.06	2.06	1.84
Security Type Sub-Total		30,000.00				30,084.00	(0.30)	38.22	2.06	2.06	1.84
Federal Agency Collateralized Mortgage Obligation											
FNMA SERIES 2015-M7 ASQ2 DTD 04/01/2015 1.550% 04/01/2018	3136ANJY4	25,000.00	GOLDMAN		100.01	25,002.08	(247.83)	(74.82)	1.01	1.00	1.44
FNMA SERIES 2015-M15 ASQ2 DTD 11/01/2015 1.898% 01/01/2019	3136AOSW1	25,000.00	GOLDMAN		100.29	25,073.69	(176.31)	(64.78)	1.21	1.71	1.65
FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AQDQ0	44,604.56	MORGANST		100.15	44,670.00	(381.23)	(215.13)	1.56	2.37	1.54
Security Type Sub-Total		94,604.56				94,745.77	(805.37)	(354.73)	1.32	1.84	1.54
Federal Agency Bond / Note											
FANNIE MAE GLOBAL NOTES DTD 04/15/2013 0.875% 05/21/2018	3135G0WJ8	100,000.00	CSFB		99.77	99,768.10	1,283.10	174.46	1.29	1.29	1.05
FEDERAL HOME LOAN BANKS AGCY DTD 05/27/2016 0.875% 06/29/2018	3130A8BD4	50,000.00	WELLSFAR		99.73	49,864.35	(146.73)	(144.04)	1.40	1.40	1.07
FHLB NOTES DTD 07/08/2016 0.625% 08/07/2018	3130A8PK3	100,000.00	CITIGRP		99.23	99,231.70	(392.30)	(480.64)	1.50	1.50	1.14
FANNIE MAE GLOBAL NOTES DTD 10/01/2013 1.625% 11/27/2018	3135G0YT4	5,000.00	GOLDMAN		100.74	5,036.91	(10.59)	15.43	1.79	1.79	1.21
FHLB NOTES DTD 12/08/2016 1.250% 01/16/2019	3130AAE46	100,000.00	BAML		99.94	99,941.10	(54.90)	(54.90)	1.93	1.93	1.28
FNMA BENCHMARK NOTE DTD 02/23/2016 1.000% 02/26/2019	3135G0J53	50,000.00	BMO		99.39	49,695.15	(431.35)	(407.77)	2.03	2.03	1.30
FNMA BENCHMARK NOTE DTD 02/23/2016 1.000% 02/26/2019	3135G0J53	125,000.00	JPMCHASE		99.39	124,237.88	(467.12)	(558.16)	2.03	2.03	1.30
FNMA BENCHMARK NOTE DTD 08/02/2016 0.875% 08/02/2019	3135G0N33	125,000.00	GOLDMAN		98.67	123,332.50	(1,457.50)	(1,491.90)	2.45	2.45	1.42
FHLB GLOBAL NOTE DTD 08/04/2016 0.875% 08/05/2019	3130A8Y72	125,000.00	WELLSFAR		98.66	123,324.63	(1,435.37)	(1,474.21)	2.46	2.46	1.42



Managed Account Fair Market Value & Analytics

For the Month Ending **January 31, 2017**

CITY OF LAKE ELSINORE - LAKE ELSINORE - HOUSING FUNDS

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst	YTM at Mkt
Federal Agency Bond / Note											
FNMA NOTES DTD 09/02/2016 1.000% 08/28/2019	3135G0P49	125,000.00	GOLDMAN		98.91	123,640.25	(1,164.75)	(1,191.37)	2.52	2.52	1.43
FHLB GLOBAL NOTES DTD 09/09/2016 1.000% 09/26/2019	3130A9EP2	125,000.00	BARCLAYS		98.83	123,539.63	(1,351.62)	(1,365.40)	2.60	2.60	1.45
FHLB NOTES DTD 11/17/2016 1.375% 11/15/2019	3130AA3R7	105,000.00	MERRILL		99.63	104,616.65	(359.20)	(360.82)	2.72	2.72	1.51
FHLB GLOBAL NOTE DTD 07/14/2016 1.125% 07/14/2021	3130A8QS5	125,000.00	TD SEC U		96.72	120,902.13	(3,337.75)	(3,418.32)	4.31	4.31	1.90
FNMA NOTES DTD 08/19/2016 1.250% 08/17/2021	3135G0N82	25,000.00	TD SEC U		96.93	24,233.10	(681.38)	(688.85)	4.36	4.36	1.96
FNMA NOTES DTD 08/19/2016 1.250% 08/17/2021	3135G0N82	80,000.00	CITIGRP		96.93	77,545.92	(2,130.08)	(2,158.39)	4.36	4.36	1.96
Security Type Sub-Total		1,365,000.00				1,348,910.00	(12,137.54)	(13,604.88)	2.51	2.51	1.43
Corporate Note											
US BANCORP (CALLABLE) DTD 05/08/2012 1.650% 05/15/2017	91159HHD5	125,000.00	BARCLAYS	04/15/17	100.13	125,156.75	(2,513.25)	37.14	0.19	0.21	1.20
CHEVRON CORP (CALLABLE) GLOBAL NOTES DTD 12/05/2012 1.104% 12/05/2017	166764AA8	75,000.00	BARCLAYS	11/05/17	99.85	74,887.28	(518.47)	(176.89)	0.81	0.84	1.28
CHEVRON CORP (CALLABLE) GLOBAL NOTES DTD 12/05/2012 1.104% 12/05/2017	166764AA8	100,000.00	MORGANST	11/05/17	99.85	99,849.70	(150.30)	(150.30)	0.81	0.84	1.28
IBM CORP GLOBAL NOTES DTD 02/08/2013 1.250% 02/08/2018	459200HK0	100,000.00	HSBC		99.97	99,969.00	427.00	64.88	1.00	1.00	1.28
BANK OF NEW YORK MELLON (CALLABLE) DTD 03/06/2013 1.350% 03/06/2018	06406HCJ6	100,000.00	GOLDMAN		99.86	99,855.80	(115.20)	(137.67)	1.06	1.08	1.48
APPLE INC GLOBAL NOTES DTD 05/03/2013 1.000% 05/03/2018	037833AJ9	55,000.00	GOLDMAN		99.66	54,814.76	17.71	(133.26)	1.24	1.24	1.27
CHEVRON CORP GLOBAL NOTES DTD 06/24/2013 1.718% 06/24/2018	166764AE0	80,000.00	BARCLAYS		100.34	80,271.92	271.92	271.92	1.37	1.37	1.47
CISCO SYSTEMS INC GLOBAL NOTES DTD 03/03/2014 2.125% 03/01/2019	17275RAR3	50,000.00	BONY		101.02	50,511.05	36.05	285.72	2.02	2.02	1.62



Managed Account Fair Market Value & Analytics

For the Month Ending **January 31, 2017**

CITY OF LAKE ELSINORE - LAKE ELSINORE - HOUSING FUNDS

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst at Mkt	YTM
Corporate Note											
CISCO SYSTEMS INC GLOBAL NOTES DTD 03/03/2014 2.125% 03/01/2019	17275RAR3	50,000.00	BNP PARI		101.02	50,511.05	41.55	227.32	2.02	2.02	1.62
GOLDMAN SACHS GRP INC CORP NT (CALLABLE) DTD 04/25/2016 2.000% 04/25/2019	38141GVT8	50,000.00	MIZUHO	03/25/19	99.71	49,856.15	(111.85)	(119.84)	2.15	2.16	2.13
CITIGROUP INC CORP NOTES DTD 06/09/2016 2.050% 06/07/2019	172967KS9	25,000.00	CITIGRP		99.75	24,936.33	(50.67)	(53.39)	2.28	2.28	2.16
AMERICAN HONDA FINANCE GLOBAL NOTES DTD 09/09/2014 2.250% 08/15/2019	02665WAH4	100,000.00	MERRILL		100.76	100,755.40	940.40	853.58	2.43	2.43	1.94
BURLINGTON NRTH CORP DTD 09/24/2009 4.700% 10/01/2019	12189TBC7	25,000.00	GOLDMAN		107.27	26,817.50	(780.00)	(282.68)	2.48	2.48	1.89
CITIGROUP INC DTD 01/10/2017 2.450% 01/10/2020	172967LF6	50,000.00	CITI		100.19	50,096.00	116.00	115.62	2.82	2.82	2.38
WELLS FARGO & CO DTD 02/02/2015 2.150% 01/30/2020	94974BGF1	175,000.00	JEFFERIE		99.71	174,486.20	(1,737.05)	(1,263.66)	2.89	2.89	2.25
MICROSOFT CORP DTD 02/06/2017 1.850% 02/06/2020	594918BV5	50,000.00	HSBC		100.02	50,010.20	43.70	43.70	2.91	2.91	1.84
JP MORGAN CHASE & CO CORP NT (CALLABLE) DTD 06/23/2015 2.750% 06/23/2020	46625HLW8	100,000.00	JPMCHASE	05/23/20	101.25	101,251.70	754.70	894.79	3.22	3.14	2.36
BANK OF NEW YORK MELLON CORP DTD 02/19/2016 2.500% 04/15/2021	06406FAA1	50,000.00	KEYBAN		99.84	49,919.65	(1,229.35)	(1,072.47)	3.94	3.94	2.54
BRANCH BANKING & TRUST CORP NOTE DTD 05/10/2016 2.050% 05/10/2021	05531FAV5	25,000.00	SCOTIA		98.36	24,588.83	(394.67)	(396.95)	4.05	4.05	2.46
STATE STREET CORP NOTES DTD 05/19/2016 1.950% 05/19/2021	857477AV5	25,000.00	GOLDMAN		97.98	24,493.95	(411.55)	(424.04)	4.08	4.08	2.45
Security Type Sub-Total		1,410,000.00				1,413,039.22	(5,363.33)	(1,416.48)	1.94	1.94	1.77
Certificate of Deposit											
SKANDINAVISKA ENSKILDA BANKEN NY CD DTD 11/17/2015 1.480% 11/16/2017	83050FBG5	100,000.00	GOLDMAN		99.86	99,856.50	(143.50)	(143.50)	0.78	0.78	1.63



Managed Account Fair Market Value & Analytics

For the Month Ending **January 31, 2017**

CITY OF LAKE ELSINORE - LAKE ELSINORE - HOUSING FUNDS

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst at Mkt	YTM
Certificate of Deposit											
HSBC BANK USA NA CD DTD 11/18/2015 1.540% 11/17/2017	40428AR58	100,000.00	HSBC		100.05	100,045.00	45.00	45.00	0.79	0.79	1.47
ROYAL BANK OF CANADA NY CD DTD 03/15/2016 1.700% 03/09/2018	78009NZZ2	100,000.00	RBC CAP		100.18	100,181.50	181.50	181.50	1.09	1.09	1.50
NORDEA BANK FINLAND NY CD DTD 12/05/2016 1.760% 11/30/2018	65558LWA6	100,000.00	MERRILL		100.82	100,823.60	823.60	823.60	1.82	1.82	1.14
SVENSKA HANDELSBANKEN NY LT CD DTD 01/12/2017 1.890% 01/10/2019	86958JHB8	100,000.00	BAML		99.94	99,941.80	(58.20)	(58.20)	1.92	1.92	1.85
Security Type Sub-Total		500,000.00				500,848.40	848.40	848.40	1.28	1.28	1.52
Managed Account Sub-Total		5,054,604.56				5,049,164.69	(39,518.88)	(32,743.15)	2.60	2.61	1.63
Money Market Fund											
CAMP Pool		14,512.56			1.00	14,512.56	0.00	0.00	0.00	0.00	
Money Market Sub-Total		14,512.56				14,512.56	0.00	0.00	0.00	0.00	
Securities Sub-Total		\$5,069,117.12				\$5,063,677.25	(\$39,518.88)	(\$32,743.15)	2.60	2.61	1.63%
Accrued Interest						\$21,754.42					
Total Investments						\$5,085,431.67					

Bolded items are forward settling trades.



Managed Account Security Transactions & Interest

For the Month Ending **January 31, 2017**

CITY OF LAKE ELSINORE - LAKE ELSINORE - HOUSING FUNDS

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L	Realized G/L	Sale
Trade	Settle							Cost	Amort Cost	Method
BUY										
01/03/17	01/05/17	US TREASURY NOTES DTD 05/02/2016 1.375% 04/30/2021	912828Q78	130,000.00	(127,420.31)	(325.90)	(127,746.21)			
01/04/17	01/10/17	CITIGROUP INC DTD 01/10/2017 2.450% 01/10/2020	172967LF6	50,000.00	(49,980.00)	0.00	(49,980.00)			
01/10/17	01/12/17	SVENSKA HANDELSBANKEN NY LT CD DTD 01/12/2017 1.890% 01/10/2019	86958JHB8	100,000.00	(100,000.00)	0.00	(100,000.00)			
01/30/17	02/06/17	MICROSOFT CORP DTD 02/06/2017 1.850% 02/06/2020	594918BV5	50,000.00	(49,966.50)	0.00	(49,966.50)			
Transaction Type Sub-Total				330,000.00	(327,366.81)	(325.90)	(327,692.71)			
INTEREST										
01/01/17	01/25/17	FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AQDQ0	45,000.00	0.00	65.59	65.59			
01/01/17	01/25/17	FNMA SERIES 2015-M15 ASQ2 DTD 11/01/2015 1.898% 01/01/2019	3136AOSW1	25,000.00	0.00	39.54	39.54			
01/01/17	01/25/17	FNMA SERIES 2015-M7 ASQ2 DTD 04/01/2015 1.550% 04/01/2018	3136ANJY4	25,000.00	0.00	32.29	32.29			
01/14/17	01/14/17	FHLB GLOBAL NOTE DTD 07/14/2016 1.125% 07/14/2021	3130A8OS5	125,000.00	0.00	703.13	703.13			
01/16/17	01/16/17	FHLB NOTES DTD 12/08/2016 1.250% 01/16/2019	3130AAE46	100,000.00	0.00	131.94	131.94			
01/30/17	01/30/17	WELLS FARGO & CO DTD 02/02/2015 2.150% 01/30/2020	94974BGF1	175,000.00	0.00	1,881.25	1,881.25			
01/31/17	01/31/17	US TREASURY NOTES DTD 07/31/2013 2.000% 07/31/2020	912828VP2	75,000.00	0.00	750.00	750.00			
Transaction Type Sub-Total				570,000.00	0.00	3,603.74	3,603.74			
PAYDOWNS										
01/01/17	01/25/17	FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AODQ0	395.44	395.44	0.00	395.44	(3.96)	0.00	
Transaction Type Sub-Total				395.44	395.44	0.00	395.44	(3.96)	0.00	



Managed Account Security Transactions & Interest

For the Month Ending **January 31, 2017**

CITY OF LAKE ELSINORE - LAKE ELSINORE - HOUSING 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	
SELL										
01/03/17	01/05/17	FANNIE MAE GLOBAL NOTES DTD 04/15/2013 0.875% 05/21/2018	3135G0WJ8	125,000.00	124,612.50	133.68	124,746.18	668.75	(90.48)	FIFO
01/04/17	01/10/17	US TREASURY NOTES DTD 02/28/2013 1.250% 02/29/2020	912828U01	50,000.00	49,556.64	227.90	49,784.54	(302.74)	(342.30)	FIFO
01/10/17	01/12/17	FANNIE MAE GLOBAL NOTES DTD 10/01/2013 1.625% 11/27/2018	3135G0YT4	100,000.00	100,743.00	203.13	100,946.13	(207.00)	301.16	FIFO
01/30/17	02/06/17	US TREASURY NOTES DTD 02/28/2013 1.250% 02/29/2020	912828UQ1	50,000.00	49,593.75	274.52	49,868.27	(265.63)	(307.54)	FIFO
Transaction Type Sub-Total				325,000.00	324,505.89	839.23	325,345.12	(106.62)	(439.16)	
Managed Account Sub-Total						(2,465.48)	4,117.07	1,651.59	(110.58)	(439.16)
Total Security Transactions						(\$2,465.48)	\$4,117.07	\$1,651.59	(\$110.58)	(\$439.16)

Bolded items are forward settling trades.



Account Statement

For the Month Ending **January 31, 2017**

CITY OF LAKE ELSINORE - LAKE ELSINORE - HOUSING FUNDS

Trade Date	Settlement Date	Transaction Description	Share or Unit Price	Dollar Amount of Transaction	Total Shares Owned
CAMP Pool					
Opening Balance					10,605.77
01/03/17	01/03/17	Purchase - Interest 912828A83	1.00	1,484.38	12,090.15
01/03/17	01/03/17	Purchase - Interest 912828N48	1.00	1,093.75	13,183.90
01/05/17	01/05/17	Purchase - Interest 3135G0WJ8	1.00	133.68	13,317.58
01/05/17	01/05/17	Purchase - Principal 3135G0WJ8	1.00	124,612.50	137,930.08
01/05/17	01/05/17	Redemption - Principal 912828Q78	1.00	(127,420.31)	10,509.77
01/05/17	01/05/17	Redemption - Interest 912828Q78	1.00	(325.90)	10,183.87
01/10/17	01/10/17	Purchase - Principal 912828UQ1	1.00	49,556.64	59,740.51
01/10/17	01/10/17	Purchase - Interest 912828UQ1	1.00	227.90	59,968.41
01/10/17	01/10/17	Redemption - Principal 172967LF6	1.00	(49,980.00)	9,988.41
01/12/17	01/12/17	Purchase - Principal 3135G0YT4	1.00	100,743.00	110,731.41
01/12/17	01/12/17	Purchase - Interest 3135G0YT4	1.00	203.13	110,934.54
01/12/17	01/12/17	Redemption - Principal 86958JHB8	1.00	(100,000.00)	10,934.54
01/17/17	01/17/17	Purchase - Interest 3130A8QS5	1.00	703.13	11,637.67
01/17/17	01/17/17	Purchase - Interest 3130AAE46	1.00	131.94	11,769.61
01/25/17	01/25/17	Purchase - Interest 3136ANJY4	1.00	32.29	11,801.90
01/25/17	01/25/17	Purchase - Interest 3136AQDQ0	1.00	61.73	11,863.63
01/25/17	01/25/17	Purchase - Interest 3136AQSW1	1.00	39.54	11,903.17
01/25/17	01/25/17	Purchase - Interest 3136AQDQ0	1.00	65.59	11,968.76
01/25/17	01/25/17	Purchase - Principal 3136AQDQ0	1.00	395.44	12,364.20
01/25/17	01/25/17	Redemption - Interest 3136AQDQ0	1.00	(61.73)	12,302.47
01/25/17	01/25/17	IP Fees December 2016	1.00	(398.91)	11,903.56



Account Statement

For the Month Ending **January 31, 2017**

CITY OF LAKE ELSINORE - LAKE ELSINORE - HOUSING FUNDS

Trade Date	Settlement Date	Transaction Description	Share or Unit Price	Dollar Amount of Transaction	Total Shares Owned
CAMP Pool					
01/25/17	01/25/17	U.S. Bank Fees November 2016	1.00	(30.48)	11,873.08
01/30/17	01/30/17	Purchase - Interest 94974BGF1	1.00	1,881.25	13,754.33
01/31/17	01/31/17	Purchase - Interest 912828VP2	1.00	750.00	14,504.33
01/31/17	02/01/17	Accrual Income Div Reinvestment - Distributions	1.00	8.23	14,512.56

Closing Balance

14,512.56

	Month of January	Fiscal YTD January-January
Opening Balance	10,605.77	10,605.77
Purchases	282,124.12	282,124.12
Redemptions (Excl. Checks)	(278,217.33)	(278,217.33)
Check Disbursements	0.00	0.00
Closing Balance	14,512.56	14,512.56
Cash Dividends and Income	8.23	8.23

Closing Balance	14,512.56
Average Monthly Balance	11,449.59
Monthly Distribution Yield	0.85%



Successor Agency

CAMP Account



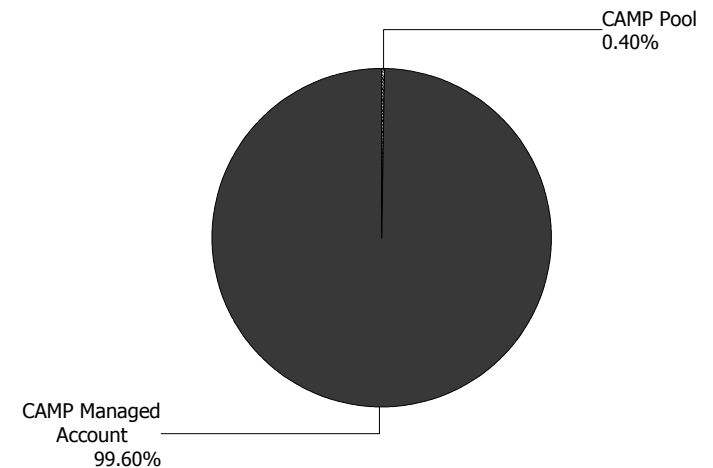
Account Statement - Transaction Summary

For the Month Ending **January 31, 2017**

CITY OF LAKE ELSINORE - LAKE ELSINORE-SUCCESSOR AGENCY

CAMP Pool	
Opening Market Value	19,594.11
Purchases	328,912.81
Redemptions	(327,366.68)
Unsettled Trades	0.00
Change in Value	0.00
Closing Market Value	\$21,140.24
Cash Dividends and Income	14.08
CAMP Managed Account	
Opening Market Value	5,238,707.72
Purchases	326,408.13
Redemptions	(325,152.58)
Unsettled Trades	372.75
Change in Value	2,481.51
Closing Market Value	\$5,242,817.53
Cash Dividends and Income	4,495.86

Asset Summary		
	January 31, 2017	December 31, 2016
CAMP Pool	21,140.24	19,594.11
CAMP Managed Account	5,242,817.53	5,238,707.72
Total	\$5,263,957.77	\$5,258,301.83
Asset Allocation		





Managed Account Summary Statement

For the Month Ending **January 31, 2017**

CITY OF LAKE ELSINORE - LAKE ELSINORE-SUCCESSOR AGENCY

Transaction Summary - Money Market		Transaction Summary - Managed Account		Account Total	
Opening Market Value	\$19,594.11	Opening Market Value	\$5,238,707.72	Opening Market Value	\$5,258,301.83
Purchases	328,912.81	Maturities/Calls	(395.44)		
Redemptions	(327,366.68)	Principal Dispositions	(324,757.14)		
		Principal Acquisitions	326,408.13		
		Unsettled Trades	372.75		
		Change in Current Value	2,481.51		
Closing Market Value	\$21,140.24	Closing Market Value	\$5,242,817.53	Closing Market Value	\$5,263,957.77
Dividend	14.08				

Earnings Reconciliation (Cash Basis) - Managed Account		Cash Balance	
Interest/Dividends/Coupons Received	2,590.67	Closing Cash Balance	\$0.00
Less Purchased Interest Related to Interest/Coupons	(451.24)		
Plus Net Realized Gains/Losses	2,356.43		
Total Cash Basis Earnings	\$4,495.86		

Earnings Reconciliation (Accrual Basis)		Managed Account	Total	Cash Transactions Summary- Managed Account	
Ending Amortized Value of Securities	5,276,815.87	5,297,956.11		Maturities/Calls	0.00
Ending Accrued Interest	23,256.44	23,256.44		Sale Proceeds	325,375.32
Plus Proceeds from Sales	375,243.59	702,610.27		Coupon/Interest/Dividend Income	1,972.49
Plus Proceeds of Maturities/Calls/Principal Payments	395.44	395.44		Principal Payments	395.44
Plus Coupons/Dividends Received	1,972.49	1,972.49		Security Purchases	(326,859.37)
Less Cost of New Purchases	(376,825.87)	(705,738.68)		Net Cash Contribution	(883.88)
Less Beginning Amortized Value of Securities	(5,274,984.91)	(5,294,579.02)		Reconciling Transactions	0.00
Less Beginning Accrued Interest	(18,640.35)	(18,640.35)			
Dividends	0.00	14.08			
Total Accrual Basis Earnings	\$7,232.70	\$7,246.78			



Portfolio Summary and Statistics

For the Month Ending **January 31, 2017**

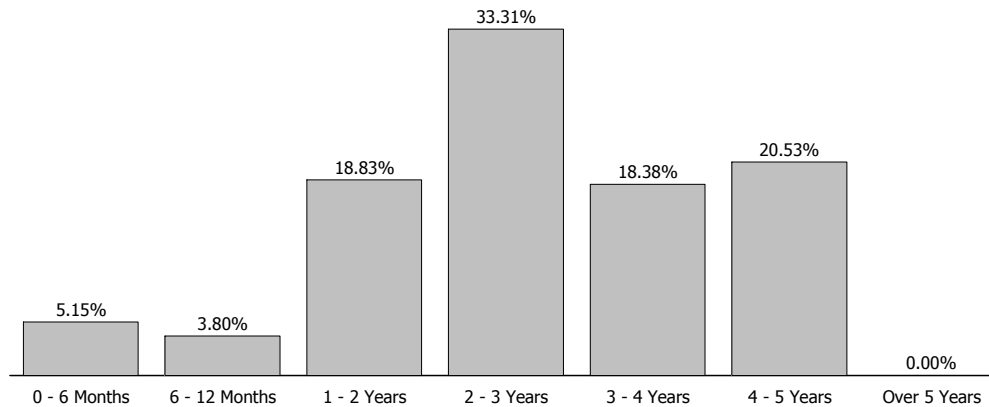
CITY OF LAKE ELSINORE - LAKE ELSINORE-SUCCESSOR AGENCY

Account Summary

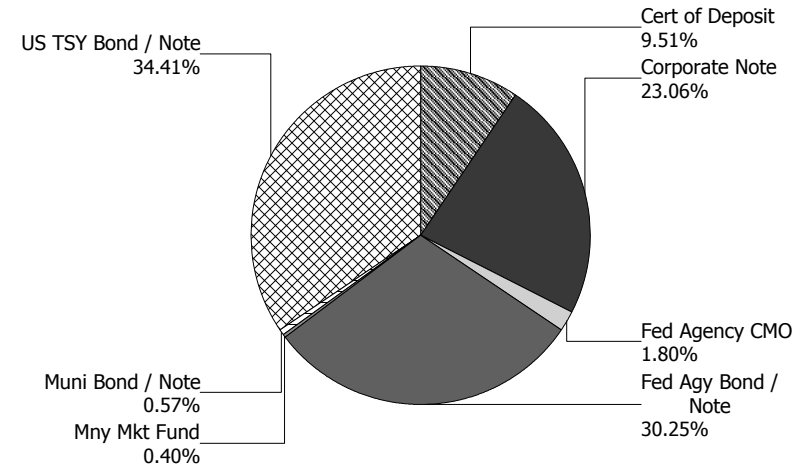
Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	1,805,000.00	1,810,620.14	34.41
Municipal Bond / Note	30,000.00	30,084.00	0.57
Federal Agency Collateralized Mortgage Obligation	94,604.56	94,745.77	1.80
Federal Agency Bond / Note	1,610,000.00	1,592,451.78	30.25
Corporate Note	1,210,000.00	1,214,067.44	23.06
Certificate of Deposit	500,000.00	500,848.40	9.51
Managed Account Sub-Total	5,249,604.56	5,242,817.53	99.60%
Accrued Interest		23,256.44	
Total Portfolio	5,249,604.56	5,266,073.97	
CAMP Pool	21,140.24	21,140.24	0.40
Total Investments	5,270,744.80	5,287,214.21	100.00%

Unsettled Trades **50,000.00** **50,010.20**

Maturity Distribution



Sector Allocation



Characteristics

Yield to Maturity at Cost	1.42%
Yield to Maturity at Market	1.61%
Duration to Worst	2.62
Weighted Average Days to Maturity	996



Managed Account Issuer Summary

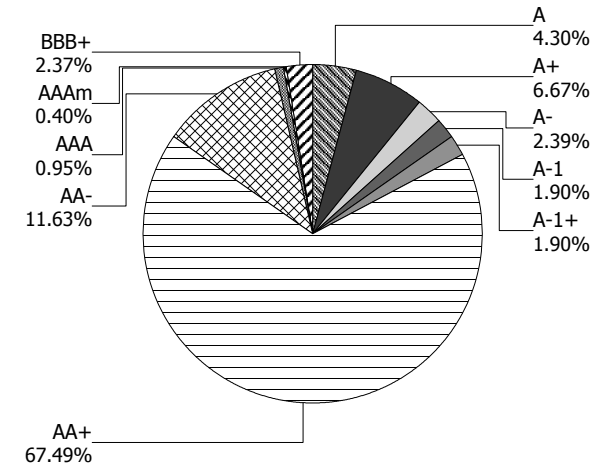
For the Month Ending **January 31, 2017**

CITY OF LAKE ELSINORE - LAKE ELSINORE-SUCCESSOR AGENCY

Issuer Summary

Issuer	Market Value of Holdings	Percent
AMERICAN HONDA FINANCE	100,755.40	1.91
APPLE INC	54,814.76	1.04
BANK OF NEW YORK CO INC	124,811.50	2.37
BB&T CORPORATION	24,588.83	0.47
BURLINGTON NORTHERN SANTA FE	26,817.50	0.51
CAMP Pool	21,140.24	0.40
CHEVRON CORP	80,271.92	1.52
CISCO SYSTEMS INC	101,022.10	1.92
CITIGROUP INC	75,032.33	1.43
FANNIE MAE	926,014.41	17.59
FEDERAL HOME LOAN BANKS	706,428.05	13.42
FREDDIE MAC	54,755.09	1.04
GOLDMAN SACHS GROUP INC	49,856.15	0.95
HSBC HOLDINGS PLC	100,045.00	1.90
IBM CORP	99,969.00	1.90
JP MORGAN CHASE & CO	101,251.70	1.92
MICROSOFT CORP	50,010.20	0.95
NORDEA BANK AB	100,823.60	1.92
ROYAL BANK OF CANADA	100,181.50	1.90
SKANDINAVISKA ENSKIDA BANKEN AB	99,856.50	1.90
STATE OF CONNECTICUT	30,084.00	0.57
STATE STREET CORPORATION	24,493.95	0.47
SVENSKA HANDELSBANKEN	99,941.80	1.90
UNITED STATES TREASURY	1,810,620.14	34.39
US BANCORP	250,313.50	4.76
WELLS FARGO & COMPANY	50,058.60	0.95
Total	\$5,263,957.77	100.00%

Credit Quality (S&P Ratings)





Managed Account Detail of Securities Held

For the Month Ending **January 31, 2017**

CITY OF LAKE ELSINORE - LAKE ELSINORE-SUCCESSOR AGENCY

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 04/30/2014 1.625% 04/30/2019	912828D23	75,000.00	AA+	Aaa	11/10/16	11/14/16	76,025.39	1.06	313.10	75,935.48	75,527.33
US TREASURY NOTES DTD 06/02/2014 1.500% 05/31/2019	912828WL0	150,000.00	AA+	Aaa	11/10/16	11/14/16	151,640.63	1.06	389.42	151,502.55	150,615.30
US TREASURY NOTES DTD 11/30/2012 1.000% 11/30/2019	912828UB4	60,000.00	AA+	Aaa	05/28/15	05/29/15	58,842.19	1.44	103.85	59,264.91	59,285.16
US TREASURY NOTES DTD 02/28/2013 1.250% 02/29/2020	912828UQ1	75,000.00	AA+	Aaa	11/05/15	11/09/15	74,062.50	1.55	398.83	74,324.88	74,431.65
US TREASURY NOTES DTD 07/31/2013 2.000% 07/31/2020	912828VP2	100,000.00	AA+	Aaa	12/01/15	12/04/15	101,886.72	1.58	5.52	101,430.15	101,308.60
US TREASURY NOTES DTD 09/03/2013 2.125% 08/31/2020	912828VV9	185,000.00	AA+	Aaa	12/28/15	12/30/15	188,201.37	1.74	1,672.41	187,476.00	188,121.88
US TREASURY NOTES DTD 10/31/2013 1.750% 10/31/2020	912828WC0	100,000.00	AA+	Aaa	02/01/16	02/03/16	101,851.56	1.35	449.59	101,472.57	100,261.70
US TREASURY NOTE DTD 12/02/2013 2.000% 11/30/2020	912828A42	175,000.00	AA+	Aaa	03/02/16	03/04/16	179,997.07	1.38	605.77	179,060.00	176,886.68
US TREASURY N/B DTD 12/31/2015 1.750% 12/31/2020	912828N48	125,000.00	AA+	Aaa	05/27/16	05/31/16	127,241.21	1.35	193.37	126,921.98	125,087.88
US TREASURY NOTES DTD 02/28/2014 2.000% 02/28/2021	912828B90	75,000.00	AA+	Aaa	07/06/16	07/08/16	78,667.97	0.92	638.12	78,224.96	75,697.28
US TREASURY NOTES DTD 03/31/2016 1.250% 03/31/2021	912828O37	55,000.00	AA+	Aaa	06/27/16	06/29/16	55,700.39	0.98	234.20	55,614.68	53,807.60
US TREASURY NOTES DTD 05/02/2016 1.375% 04/30/2021	912828O78	180,000.00	AA+	Aaa	01/03/17	01/05/17	176,428.13	1.86	635.84	176,487.86	176,807.88
US TREASURY NOTES DTD 06/02/2014 2.000% 05/31/2021	912828WN6	200,000.00	AA+	Aaa	09/01/16	09/02/16	207,187.50	1.22	692.31	206,574.06	201,453.20
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	125,000.00	AA+	Aaa	10/03/16	10/05/16	129,692.38	1.21	1,063.54	129,386.70	125,664.00



Managed Account Detail of Securities Held

For the Month Ending **January 31, 2017**

CITY OF LAKE ELSINORE - LAKE ELSINORE-SUCCESSOR AGENCY

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 09/02/2014 2.000% 08/31/2021	912828D72	125,000.00	AA+	Aaa	12/01/16	12/05/16	125,371.09	1.93	1,063.54	125,360.04	125,664.00
Security Type Sub-Total		1,805,000.00					1,832,796.10	1.42	8,459.41	1,829,036.82	1,810,620.14
Municipal Bond / Note											
CT ST TXBL GO BONDS DTD 03/25/2015 1.974% 03/15/2019	20772JZK1	30,000.00	AA-	Aa3	03/16/15	03/25/15	30,084.30	1.90	223.72	30,045.78	30,084.00
Security Type Sub-Total		30,000.00					30,084.30	1.90	223.72	30,045.78	30,084.00
Federal Agency Collateralized Mortgage Obligation											
FNMA SERIES 2015-M7 ASQ2 DTD 04/01/2015 1.550% 04/01/2018	3136ANJY4	25,000.00	AA+	Aaa	04/15/15	04/30/15	25,249.91	0.83	32.29	25,076.90	25,002.08
FNMA SERIES 2015-M15 ASQ2 DTD 11/01/2015 1.898% 01/01/2019	3136AQSW1	25,000.00	AA+	Aaa	11/06/15	11/30/15	25,250.00	1.20	39.54	25,138.47	25,073.69
FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AODO0	44,604.56	AA+	Aaa	10/07/15	10/30/15	45,051.23	1.08	61.18	44,885.13	44,670.00
Security Type Sub-Total		94,604.56					95,551.14	1.05	133.01	95,100.50	94,745.77
Federal Agency Bond / Note											
FHLB NOTES DTD 07/08/2016 0.625% 08/07/2018	3130A8PK3	100,000.00	AA+	Aaa	08/11/16	08/12/16	99,624.00	0.82	302.08	99,712.34	99,231.70
FANNIE MAE GLOBAL NOTES DTD 10/01/2013 1.625% 11/27/2018	3135G0YT4	25,000.00	AA+	Aaa	06/16/14	06/19/14	25,000.75	1.62	72.22	25,000.35	25,184.55
FANNIE MAE GLOBAL NOTES DTD 10/01/2013 1.625% 11/27/2018	3135G0YT4	105,000.00	AA+	Aaa	10/22/14	10/23/14	105,997.50	1.39	303.33	105,451.01	105,775.11
FHLB NOTES DTD 12/08/2016 1.250% 01/16/2019	3130AAE46	100,000.00	AA+	Aaa	12/07/16	12/08/16	99,996.00	1.25	52.08	99,996.00	99,941.10
FNMA BENCHMARK NOTE DTD 02/23/2016 1.000% 02/26/2019	3135G0J53	50,000.00	AA+	Aaa	08/05/16	08/08/16	50,126.50	0.90	215.28	50,102.92	49,695.15



Managed Account Detail of Securities Held

For the Month Ending **January 31, 2017**

CITY OF LAKE ELSINORE - LAKE ELSINORE-SUCCESSOR AGENCY

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											
FNMA BENCHMARK NOTE DTD 02/23/2016 1.000% 02/26/2019	3135G0J53	125,000.00	AA+	Aaa	02/19/16	02/23/16	124,705.00	1.08	538.19	124,796.04	124,237.88
FREDDIE MAC NOTES DTD 03/21/2016 1.125% 04/15/2019	3137EADZ9	55,000.00	AA+	Aaa	08/12/16	08/15/16	55,331.10	0.90	182.19	55,274.50	54,755.09
FNMA BENCHMARK NOTE DTD 08/02/2016 0.875% 08/02/2019	3135G0N33	125,000.00	AA+	Aaa	07/29/16	08/02/16	124,790.00	0.93	543.84	124,824.40	123,332.50
FHLB GLOBAL NOTE DTD 08/04/2016 0.875% 08/05/2019	3130A8Y72	125,000.00	AA+	Aaa	08/03/16	08/04/16	124,760.00	0.94	537.76	124,798.84	123,324.63
FNMA NOTES DTD 09/02/2016 1.000% 08/28/2019	3135G0P49	125,000.00	AA+	Aaa	08/31/16	09/02/16	124,805.00	1.05	517.36	124,831.62	123,640.25
FHLB GLOBAL NOTES DTD 09/09/2016 1.000% 09/26/2019	3130A9EP2	125,000.00	AA+	Aaa	09/08/16	09/09/16	124,891.25	1.03	434.03	124,905.03	123,539.63
FANNIE MAE GLOBAL NOTES DTD 10/25/2016 1.000% 10/24/2019	3135G0R39	180,000.00	AA+	Aaa	10/21/16	10/25/16	179,517.60	1.09	480.00	179,559.93	177,624.18
FHLB NOTES DTD 11/17/2016 1.375% 11/15/2019	3130AA3R7	140,000.00	AA+	Aaa	11/16/16	11/17/16	139,967.80	1.38	395.69	139,969.96	139,488.86
FHLB GLOBAL NOTE DTD 07/14/2016 1.125% 07/14/2021	3130A8QS5	125,000.00	AA+	Aaa	07/14/16	07/15/16	124,239.88	1.25	66.41	124,320.45	120,902.13
FNMA NOTES DTD 08/19/2016 1.250% 08/17/2021	3135G0N82	25,000.00	AA+	Aaa	08/17/16	08/19/16	24,914.48	1.32	140.63	24,921.95	24,233.10
FNMA NOTES DTD 08/19/2016 1.250% 08/17/2021	3135G0N82	80,000.00	AA+	Aaa	08/17/16	08/19/16	79,676.00	1.33	450.00	79,704.31	77,545.92
Security Type Sub-Total		1,610,000.00					1,608,342.86	1.12	5,231.09	1,608,169.65	1,592,451.78
Corporate Note											
US BANCORP (CALLABLE) DTD 05/08/2012 1.650% 05/15/2017	91159HHD5	250,000.00	A+	A1	07/25/12	07/30/12	255,340.00	1.19	870.83	250,000.00	250,313.50



Managed Account Detail of Securities Held

For the Month Ending **January 31, 2017**

CITY OF LAKE ELSINORE - LAKE ELSINORE-SUCCESSOR AGENCY

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											
IBM CORP GLOBAL NOTES DTD 02/08/2013 1.250% 02/08/2018	459200HK0	100,000.00	AA-	Aa3	02/05/13	02/08/13	99,542.00	1.35	600.69	99,904.12	99,969.00
BANK OF NEW YORK MELLON (CALLABLE) DTD 03/06/2013 1.350% 03/06/2018	06406HCJ6	75,000.00	A	A1	03/04/13	03/06/13	74,978.25	1.36	407.81	74,995.10	74,891.85
APPLE INC GLOBAL NOTES DTD 05/03/2013 1.000% 05/03/2018	037833AJ9	55,000.00	AA+	Aa1	04/30/13	05/03/13	54,797.05	1.08	134.44	54,948.02	54,814.76
CHEVRON CORP GLOBAL NOTES DTD 06/24/2013 1.718% 06/24/2018	166764AE0	80,000.00	AA-	Aa2	06/17/13	06/24/13	80,000.00	1.72	141.26	80,000.00	80,271.92
CISCO SYSTEMS INC GLOBAL NOTES DTD 03/03/2014 2.125% 03/01/2019	17275RAR3	50,000.00	AA-	A1	08/29/14	09/04/14	50,475.00	1.90	442.71	50,225.33	50,511.05
CISCO SYSTEMS INC GLOBAL NOTES DTD 03/03/2014 2.125% 03/01/2019	17275RAR3	50,000.00	AA-	A1	09/01/15	09/04/15	50,469.50	1.85	442.71	50,283.73	50,511.05
GOLDMAN SACHS GRP INC CORP NT (CALLABLE) DTD 04/25/2016 2.000% 04/25/2019	38141GVT8	50,000.00	BBB+	A3	04/21/16	04/26/16	49,968.00	2.02	266.67	49,975.99	49,856.15
CITIGROUP INC CORP NOTES DTD 06/09/2016 2.050% 06/07/2019	172967KS9	25,000.00	BBB+	Baa1	06/02/16	06/09/16	24,987.00	2.07	76.88	24,989.72	24,936.33
AMERICAN HONDA FINANCE GLOBAL NOTES DTD 09/09/2014 2.250% 08/15/2019	02665WAH4	100,000.00	A+	A1	09/04/14	09/09/14	99,815.00	2.29	1,037.50	99,901.82	100,755.40
BURLINGTON NRTH CORP DTD 09/24/2009 4.700% 10/01/2019	12189TBC7	25,000.00	A	A3	06/03/16	06/08/16	27,597.50	1.48	391.67	27,100.18	26,817.50
CITIGROUP INC DTD 01/10/2017 2.450% 01/10/2020	172967LF6	50,000.00	BBB+	Baa1	01/04/17	01/10/17	49,980.00	2.46	71.46	49,980.38	50,096.00
MICROSOFT CORP DTD 02/06/2017 1.850% 02/06/2020	594918BV5	50,000.00	AAA	Aaa	01/30/17	02/06/17	49,966.50	1.87	0.00	49,966.50	50,010.20
JP MORGAN CHASE & CO CORP NT (CALLABLE) DTD 06/23/2015 2.750% 06/23/2020	46625HLW8	100,000.00	A-	A3	09/01/15	09/04/15	100,497.00	2.64	290.28	100,356.91	101,251.70



Managed Account Detail of Securities Held

For the Month Ending **January 31, 2017**

CITY OF LAKE ELSINORE - LAKE ELSINORE-SUCCESSOR AGENCY

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Corporate Note											
WELLS FARGO & COMPANY NOTES DTD 12/07/2015 2.550% 12/07/2020	94974BGR5	50,000.00	A	A2	05/06/16	05/10/16	51,108.00	2.04	191.25	50,939.43	50,058.60
BANK OF NEW YORK MELLON CORP DTD 02/19/2016 2.500% 04/15/2021	06406FAA1	50,000.00	A	A1	05/16/16	05/19/16	51,149.00	2.00	368.06	50,992.12	49,919.65
BRANCH BANKING & TRUST CORP NOTE DTD 05/10/2016 2.050% 05/10/2021	05531FAV5	25,000.00	A-	A2	05/10/16	05/16/16	24,983.50	2.06	115.31	24,985.78	24,588.83
STATE STREET CORP NOTES DTD 05/19/2016 1.950% 05/19/2021	857477AV5	25,000.00	A	A1	05/19/16	05/24/16	24,905.50	2.03	97.50	24,917.99	24,493.95
Security Type Sub-Total		1,210,000.00					1,220,558.80	1.75	5,947.03	1,214,463.12	1,214,067.44
Certificate of Deposit											
SKANDINAVISKA ENSKILDA BANKEN NY CD DTD 11/17/2015 1.480% 11/16/2017	83050FBG5	100,000.00	A-1	P-1	11/16/15	11/17/15	100,000.00	1.48	316.56	100,000.00	99,856.50
HSBC BANK USA NA CD DTD 11/18/2015 1.540% 11/17/2017	40428AR58	100,000.00	A-1+	P-1	11/17/15	11/18/15	100,000.00	1.54	1,886.50	100,000.00	100,045.00
ROYAL BANK OF CANADA NY CD DTD 03/15/2016 1.700% 03/09/2018	78009NZZ2	100,000.00	AA-	Aa3	03/11/16	03/15/16	100,000.00	1.69	670.56	100,000.00	100,181.50
NORDEA BANK FINLAND NY CD DTD 12/05/2016 1.760% 11/30/2018	65558LWA6	100,000.00	AA-	Aa3	12/01/16	12/05/16	100,000.00	1.74	283.56	100,000.00	100,823.60
SVENSKA HANDELSBANKEN NY LT CD DTD 01/12/2017 1.890% 01/10/2019	86958JHB8	100,000.00	AA-	Aa2	01/10/17	01/12/17	100,000.00	1.91	105.00	100,000.00	99,941.80
Security Type Sub-Total		500,000.00					500,000.00	1.67	3,262.18	500,000.00	500,848.40
Managed Account Sub-Total		5,249,604.56					5,287,333.20	1.42	23,256.44	5,276,815.87	5,242,817.53
Money Market Fund											
CAMP Pool		21,140.24	AAAm	NR			21,140.24		0.00	21,140.24	21,140.24
Money Market Sub-Total		21,140.24					21,140.24		0.00	21,140.24	21,140.24



Managed Account Detail of Securities Held

For the Month Ending **January 31, 2017**

CITY OF LAKE ELSINORE - LAKE ELSINORE-SUCCESSOR AGENCY

Securities Sub-Total	\$5,270,744.80	\$5,308,473.44	1.42%	\$23,256.44	\$5,297,956.11	\$5,263,957.77
Accrued Interest						\$23,256.44
Total Investments						\$5,287,214.21

Bolded items are forward settling trades.



Managed Account Fair Market Value & Analytics

For the Month Ending **January 31, 2017**

CITY OF LAKE ELSINORE - LAKE ELSINORE-SUCCESSOR AGENCY

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst	YTM at Mkt
U.S. Treasury Bond / Note											
US TREASURY NOTES DTD 04/30/2014 1.625% 04/30/2019	912828D23	75,000.00	CITIGRP		100.70	75,527.33	(498.06)	(408.15)	2.19	2.19	1.31
US TREASURY NOTES DTD 06/02/2014 1.500% 05/31/2019	912828WL0	150,000.00	MORGANST		100.41	150,615.30	(1,025.33)	(887.25)	2.28	2.28	1.32
US TREASURY NOTES DTD 11/30/2012 1.000% 11/30/2019	912828UB4	60,000.00	CITIGRP		98.81	59,285.16	442.97	20.25	2.77	2.77	1.43
US TREASURY NOTES DTD 02/28/2013 1.250% 02/29/2020	912828UQ1	75,000.00	CITIGRP		99.24	74,431.65	369.15	106.77	2.99	2.99	1.50
US TREASURY NOTES DTD 07/31/2013 2.000% 07/31/2020	912828VP2	100,000.00	MERRILL		101.31	101,308.60	(578.12)	(121.55)	3.37	3.37	1.61
US TREASURY NOTES DTD 09/03/2013 2.125% 08/31/2020	912828VV9	185,000.00	MORGANST		101.69	188,121.88	(79.49)	645.88	3.41	3.41	1.64
US TREASURY NOTES DTD 10/31/2013 1.750% 10/31/2020	912828WC0	100,000.00	MERRILL		100.26	100,261.70	(1,589.86)	(1,210.87)	3.60	3.60	1.68
US TREASURY NOTE DTD 12/02/2013 2.000% 11/30/2020	912828A42	175,000.00	MERRILL		101.08	176,886.68	(3,110.39)	(2,173.32)	3.66	3.66	1.71
US TREASURY N/B DTD 12/31/2015 1.750% 12/31/2020	912828N48	125,000.00	MORGANST		100.07	125,087.88	(2,153.33)	(1,834.10)	3.76	3.76	1.73
US TREASURY NOTES DTD 02/28/2014 2.000% 02/28/2021	912828B90	75,000.00	MORGANST		100.93	75,697.28	(2,970.69)	(2,527.68)	3.87	3.87	1.76
US TREASURY NOTES DTD 03/31/2016 1.250% 03/31/2021	912828O37	55,000.00	CITIGRP		97.83	53,807.60	(1,892.79)	(1,807.08)	4.01	4.01	1.79
US TREASURY NOTES DTD 05/02/2016 1.375% 04/30/2021	912828Q78	180,000.00	MS		98.23	176,807.88	379.75	320.02	4.09	4.09	1.81
US TREASURY NOTES DTD 06/02/2014 2.000% 05/31/2021	912828WN6	200,000.00	HSBC		100.73	201,453.20	(5,734.30)	(5,120.86)	4.12	4.12	1.82
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	125,000.00	HSBC		100.53	125,664.00	(4,028.38)	(3,722.70)	4.32	4.32	1.88
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	125,000.00	HSBC		100.53	125,664.00	292.91	303.96	4.32	4.32	1.88
Security Type Sub-Total		1,805,000.00				1,810,620.14	(22,175.96)	(18,416.68)	3.59	3.59	1.68
Municipal Bond / Note											



Managed Account Fair Market Value & Analytics

For the Month Ending **January 31, 2017**

CITY OF LAKE ELSINORE - LAKE ELSINORE-SUCCESSOR AGENCY

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst	YTM at Mkt
Municipal Bond / Note											
CT ST TXBL GO BONDS DTD 03/25/2015 1.974% 03/15/2019	20772JZK1	30,000.00	VINING		100.28	30,084.00	(0.30)	38.22	2.06	2.06	1.84
Security Type Sub-Total		30,000.00				30,084.00	(0.30)	38.22	2.06	2.06	1.84
Federal Agency Collateralized Mortgage Obligation											
FNMA SERIES 2015-M7 ASQ2 DTD 04/01/2015 1.550% 04/01/2018	3136ANJY4	25,000.00	GOLDMAN		100.01	25,002.08	(247.83)	(74.82)	1.01	1.00	1.44
FNMA SERIES 2015-M15 ASQ2 DTD 11/01/2015 1.898% 01/01/2019	3136AOSW1	25,000.00	GOLDMAN		100.29	25,073.69	(176.31)	(64.78)	1.21	1.71	1.65
FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AQDQ0	44,604.56	MORGANST		100.15	44,670.00	(381.23)	(215.13)	1.56	2.37	1.54
Security Type Sub-Total		94,604.56				94,745.77	(805.37)	(354.73)	1.32	1.84	1.54
Federal Agency Bond / Note											
FHLB NOTES DTD 07/08/2016 0.625% 08/07/2018	3130A8PK3	100,000.00	CITIGRP		99.23	99,231.70	(392.30)	(480.64)	1.50	1.50	1.14
FANNIE MAE GLOBAL NOTES DTD 10/01/2013 1.625% 11/27/2018	3135G0YT4	25,000.00	HSBC		100.74	25,184.55	183.80	184.20	1.79	1.79	1.21
FANNIE MAE GLOBAL NOTES DTD 10/01/2013 1.625% 11/27/2018	3135G0YT4	105,000.00	GOLDMAN		100.74	105,775.11	(222.39)	324.10	1.79	1.79	1.21
FHLB NOTES DTD 12/08/2016 1.250% 01/16/2019	3130AAE46	100,000.00	BAML		99.94	99,941.10	(54.90)	(54.90)	1.93	1.93	1.28
FNMA BENCHMARK NOTE DTD 02/23/2016 1.000% 02/26/2019	3135G0J53	50,000.00	BMO		99.39	49,695.15	(431.35)	(407.77)	2.03	2.03	1.30
FNMA BENCHMARK NOTE DTD 02/23/2016 1.000% 02/26/2019	3135G0J53	125,000.00	JPMCHASE		99.39	124,237.88	(467.12)	(558.16)	2.03	2.03	1.30
FREDDIE MAC NOTES DTD 03/21/2016 1.125% 04/15/2019	3137EADZ9	55,000.00	TD SEC U		99.55	54,755.09	(576.01)	(519.41)	2.16	2.16	1.33
FNMA BENCHMARK NOTE DTD 08/02/2016 0.875% 08/02/2019	3135G0N33	125,000.00	GOLDMAN		98.67	123,332.50	(1,457.50)	(1,491.90)	2.45	2.45	1.42
FHLB GLOBAL NOTE DTD 08/04/2016 0.875% 08/05/2019	3130A8Y72	125,000.00	WELLSFAR		98.66	123,324.63	(1,435.37)	(1,474.21)	2.46	2.46	1.42



Managed Account Fair Market Value & Analytics

For the Month Ending **January 31, 2017**

CITY OF LAKE ELSINORE - LAKE ELSINORE-SUCCESSOR AGENCY

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst	YTM at Mkt
Federal Agency Bond / Note											
FNMA NOTES DTD 09/02/2016 1.000% 08/28/2019	3135G0P49	125,000.00	GOLDMAN		98.91	123,640.25	(1,164.75)	(1,191.37)	2.52	2.52	1.43
FHLB GLOBAL NOTES DTD 09/09/2016 1.000% 09/26/2019	3130A9EP2	125,000.00	BARCLAYS		98.83	123,539.63	(1,351.62)	(1,365.40)	2.60	2.60	1.45
FANNIE MAE GLOBAL NOTES DTD 10/25/2016 1.000% 10/24/2019	3135G0R39	180,000.00	BARCLAYS		98.68	177,624.18	(1,893.42)	(1,935.75)	2.67	2.67	1.49
FHLB NOTES DTD 11/17/2016 1.375% 11/15/2019	3130AA3R7	140,000.00	MERRILL		99.63	139,488.86	(478.94)	(481.10)	2.72	2.72	1.51
FHLB GLOBAL NOTE DTD 07/14/2016 1.125% 07/14/2021	3130A8OS5	125,000.00	TD SEC U		96.72	120,902.13	(3,337.75)	(3,418.32)	4.31	4.31	1.90
FNMA NOTES DTD 08/19/2016 1.250% 08/17/2021	3135G0N82	25,000.00	TD SEC U		96.93	24,233.10	(681.38)	(688.85)	4.36	4.36	1.96
FNMA NOTES DTD 08/19/2016 1.250% 08/17/2021	3135G0N82	80,000.00	CITIGRP		96.93	77,545.92	(2,130.08)	(2,158.39)	4.36	4.36	1.96
Security Type Sub-Total		1,610,000.00				1,592,451.78	(15,891.08)	(15,717.87)	2.58	2.58	1.45
Corporate Note											
US BANCORP (CALLABLE) DTD 05/08/2012 1.650% 05/15/2017	91159HHD5	250,000.00	BARCLAYS	04/15/17	100.13	250,313.50	(5,026.50)	313.50	0.19	0.21	1.20
IBM CORP GLOBAL NOTES DTD 02/08/2013 1.250% 02/08/2018	459200HK0	100,000.00	HSBC		99.97	99,969.00	427.00	64.88	1.00	1.00	1.28
BANK OF NEW YORK MELLON (CALLABLE) DTD 03/06/2013 1.350% 03/06/2018	06406HCJ6	75,000.00	GOLDMAN		99.86	74,891.85	(86.40)	(103.25)	1.06	1.08	1.48
APPLE INC GLOBAL NOTES DTD 05/03/2013 1.000% 05/03/2018	037833AJ9	55,000.00	GOLDMAN		99.66	54,814.76	17.71	(133.26)	1.24	1.24	1.27
CHEVRON CORP GLOBAL NOTES DTD 06/24/2013 1.718% 06/24/2018	166764AE0	80,000.00	BARCLAYS		100.34	80,271.92	271.92	271.92	1.37	1.37	1.47
CISCO SYSTEMS INC GLOBAL NOTES DTD 03/03/2014 2.125% 03/01/2019	17275RAR3	50,000.00	BONY		101.02	50,511.05	36.05	285.72	2.02	2.02	1.62
CISCO SYSTEMS INC GLOBAL NOTES DTD 03/03/2014 2.125% 03/01/2019	17275RAR3	50,000.00	BNP PARI		101.02	50,511.05	41.55	227.32	2.02	2.02	1.62



Managed Account Fair Market Value & Analytics

For the Month Ending **January 31, 2017**

CITY OF LAKE ELSINORE - LAKE ELSINORE-SUCCESSOR AGENCY

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst	YTM at Mkt
Corporate Note											
GOLDMAN SACHS GRP INC CORP NT (CALLABLE) DTD 04/25/2016 2.000% 04/25/2019	38141GVT8	50,000.00	MIZUHO	03/25/19	99.71	49,856.15	(111.85)	(119.84)	2.15	2.16	2.13
CITIGROUP INC CORP NOTES DTD 06/09/2016 2.050% 06/07/2019	172967KS9	25,000.00	CITIGRP		99.75	24,936.33	(50.67)	(53.39)	2.28	2.28	2.16
AMERICAN HONDA FINANCE GLOBAL NOTES DTD 09/09/2014 2.250% 08/15/2019	02665WAH4	100,000.00	MERRILL		100.76	100,755.40	940.40	853.58	2.43	2.43	1.94
BURLINGTON NRTH CORP DTD 09/24/2009 4.700% 10/01/2019	12189TBC7	25,000.00	GOLDMAN		107.27	26,817.50	(780.00)	(282.68)	2.48	2.48	1.89
CITIGROUP INC DTD 01/10/2017 2.450% 01/10/2020	172967LF6	50,000.00	CITI		100.19	50,096.00	116.00	115.62	2.82	2.82	2.38
MICROSOFT CORP DTD 02/06/2017 1.850% 02/06/2020	594918BV5	50,000.00	HSBC		100.02	50,010.20	43.70	43.70	2.91	2.91	1.84
JP MORGAN CHASE & CO CORP NT (CALLABLE) DTD 06/23/2015 2.750% 06/23/2020	46625HLW8	100,000.00	JPMCHASE	05/23/20	101.25	101,251.70	754.70	894.79	3.22	3.14	2.36
WELLS FARGO & COMPANY NOTES DTD 12/07/2015 2.550% 12/07/2020	94974BGR5	50,000.00	UBS AG		100.12	50,058.60	(1,049.40)	(880.83)	3.63	3.63	2.52
BANK OF NEW YORK MELLON CORP DTD 02/19/2016 2.500% 04/15/2021	06406FAA1	50,000.00	KEYBAN		99.84	49,919.65	(1,229.35)	(1,072.47)	3.94	3.94	2.54
BRANCH BANKING & TRUST CORP NOTE DTD 05/10/2016 2.050% 05/10/2021	05531FAV5	25,000.00	SCOTIA		98.36	24,588.83	(394.67)	(396.95)	4.05	4.05	2.46
STATE STREET CORP NOTES DTD 05/19/2016 1.950% 05/19/2021	857477AV5	25,000.00	GOLDMAN		97.98	24,493.95	(411.55)	(424.04)	4.08	4.08	2.45
Security Type Sub-Total		1,210,000.00				1,214,067.44	(6,491.36)	(395.68)	1.87	1.87	1.75
Certificate of Deposit											
SKANDINAVISKA ENSKILDA BANKEN NY CD DTD 11/17/2015 1.480% 11/16/2017	83050FBG5	100,000.00	GOLDMAN		99.86	99,856.50	(143.50)	(143.50)	0.78	0.78	1.63
HSBC BANK USA NA CD DTD 11/18/2015 1.540% 11/17/2017	40428AR58	100,000.00	HSBC		100.05	100,045.00	45.00	45.00	0.79	0.79	1.47



Managed Account Fair Market Value & Analytics

For the Month Ending **January 31, 2017**

CITY OF LAKE ELSINORE - LAKE ELSINORE-SUCCESSOR AGENCY

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst at Mkt	YTM
Certificate of Deposit											
ROYAL BANK OF CANADA NY CD DTD 03/15/2016 1.700% 03/09/2018	78009NZZ2	100,000.00	RBC CAP		100.18	100,181.50	181.50	181.50	1.09	1.09	1.50
NORDEA BANK FINLAND NY CD DTD 12/05/2016 1.760% 11/30/2018	65558LWA6	100,000.00	MERRILL		100.82	100,823.60	823.60	823.60	1.82	1.82	1.14
SVENSKA HANDELSBANKEN NY LT CD DTD 01/12/2017 1.890% 01/10/2019	86958JHB8	100,000.00	BAML		99.94	99,941.80	(58.20)	(58.20)	1.92	1.92	1.85
Security Type Sub-Total		500,000.00				500,848.40	848.40	848.40	1.28	1.28	1.52
Managed Account Sub-Total		5,249,604.56				5,242,817.53	(44,515.67)	(33,998.34)	2.62	2.62	1.61
Money Market Fund											
CAMP Pool		21,140.24			1.00	21,140.24	0.00	0.00	0.00	0.00	
Money Market Sub-Total		21,140.24				21,140.24	0.00	0.00	0.00	0.00	
Securities Sub-Total		\$5,270,744.80				\$5,263,957.77	(\$44,515.67)	(\$33,998.34)	2.62	2.62	1.61%
Accrued Interest						\$23,256.44					
Total Investments						\$5,287,214.21					

Bolded items are forward settling trades.



Managed Account Security Transactions & Interest

For the Month Ending **January 31, 2017**

CITY OF LAKE ELSINORE - LAKE ELSINORE-SUCCESSOR AGENCY

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L	Realized G/L	Sale
Trade	Settle							Cost	Amort Cost	Method
BUY										
01/03/17	01/05/17	US TREASURY NOTES DTD 05/02/2016 1.375% 04/30/2021	912828Q78	180,000.00	(176,428.13)	(451.24)	(176,879.37)			
01/04/17	01/10/17	CITIGROUP INC DTD 01/10/2017 2.450% 01/10/2020	172967LF6	50,000.00	(49,980.00)	0.00	(49,980.00)			
01/10/17	01/12/17	SVENSKA HANDELSBANKEN NY LT CD DTD 01/12/2017 1.890% 01/10/2019	86958JHB8	100,000.00	(100,000.00)	0.00	(100,000.00)			
01/30/17	02/06/17	MICROSOFT CORP DTD 02/06/2017 1.850% 02/06/2020	594918BV5	50,000.00	(49,966.50)	0.00	(49,966.50)			
Transaction Type Sub-Total				380,000.00	(376,374.63)	(451.24)	(376,825.87)			
INTEREST										
01/01/17	01/25/17	FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AQDQ0	45,000.00	0.00	65.59	65.59			
01/01/17	01/25/17	FNMA SERIES 2015-M15 ASQ2 DTD 11/01/2015 1.898% 01/01/2019	3136AOSW1	25,000.00	0.00	39.54	39.54			
01/01/17	01/25/17	FNMA SERIES 2015-M7 ASQ2 DTD 04/01/2015 1.550% 04/01/2018	3136ANJY4	25,000.00	0.00	32.29	32.29			
01/14/17	01/14/17	FHLB GLOBAL NOTE DTD 07/14/2016 1.125% 07/14/2021	3130A8OS5	125,000.00	0.00	703.13	703.13			
01/16/17	01/16/17	FHLB NOTES DTD 12/08/2016 1.250% 01/16/2019	3130AAE46	100,000.00	0.00	131.94	131.94			
01/31/17	01/31/17	US TREASURY NOTES DTD 07/31/2013 2.000% 07/31/2020	912828VP2	100,000.00	0.00	1,000.00	1,000.00			
Transaction Type Sub-Total				420,000.00	0.00	1,972.49	1,972.49			
PAYDOWNS										
01/01/17	01/25/17	FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AQDQ0	395.44	395.44	0.00	395.44	(3.96)	0.00	
Transaction Type Sub-Total				395.44	395.44	0.00	395.44	(3.96)	0.00	
SELL										



Managed Account Security Transactions & Interest

For the Month Ending **January 31, 2017**

CITY OF LAKE ELSINORE - LAKE ELSINORE-SUCCESSOR AGENCY

Transaction Type		Security Description	CUSIP	Par	Principal	Accrued	Total	Realized G/L	Realized G/L	Sale
Trade	Settle				Proceeds	Interest		Cost	Amort Cost	Method
SELL										
01/03/17	01/05/17	FANNIE MAE GLOBAL NOTES DTD 04/15/2013 0.875% 05/21/2018	3135G0WJ8	75,000.00	74,767.50	80.21	74,847.71	903.75	89.01	FIFO
01/03/17	01/05/17	FANNIE MAE GLOBAL NOTES DTD 04/15/2013 0.875% 05/21/2018	3135G0WJ8	100,000.00	99,690.00	106.94	99,796.94	535.00	(72.39)	FIFO
01/04/17	01/10/17	US TREASURY NOTES DTD 02/28/2013 1.250% 02/29/2020	912828U01	50,000.00	49,556.64	227.90	49,784.54	181.64	15.38	FIFO
01/10/17	01/12/17	FANNIE MAE GLOBAL NOTES DTD 10/01/2013 1.625% 11/27/2018	3135G0YT4	100,000.00	100,743.00	203.13	100,946.13	740.00	741.55	FIFO
01/30/17	02/06/17	US TREASURY NOTES DTD 02/28/2013 1.250% 02/29/2020	912828U01	50,000.00	49,593.75	274.52	49,868.27	218.75	41.86	FIFO
Transaction Type Sub-Total				375,000.00	374,350.89	892.70	375,243.59	2,579.14	815.41	
Managed Account Sub-Total					(1,628.30)	2,413.95	785.65	2,575.18	815.41	
Total Security Transactions					(\$1,628.30)	\$2,413.95	\$785.65	\$2,575.18	\$815.41	

Bolded items are forward settling trades.



Account Statement

For the Month Ending **January 31, 2017**

CITY OF LAKE ELSINORE - LAKE ELSINORE-SUCCESSOR AGENCY

Trade Date	Settlement Date	Transaction Description	Share or Unit Price	Dollar Amount of Transaction	Total Shares Owned
CAMP Pool					
Opening Balance					19,594.11
01/03/17	01/03/17	Purchase - Interest 912828N48	1.00	1,093.75	20,687.86
01/05/17	01/05/17	Purchase - Principal 3135G0WJ8	1.00	99,690.00	120,377.86
01/05/17	01/05/17	Purchase - Principal 3135G0WJ8	1.00	74,767.50	195,145.36
01/05/17	01/05/17	Purchase - Interest 3135G0WJ8	1.00	80.21	195,225.57
01/05/17	01/05/17	Purchase - Interest 3135G0WJ8	1.00	106.94	195,332.51
01/05/17	01/05/17	Redemption - Principal 912828Q78	1.00	(176,428.13)	18,904.38
01/05/17	01/05/17	Redemption - Interest 912828Q78	1.00	(451.24)	18,453.14
01/10/17	01/10/17	Purchase - Principal 912828UQ1	1.00	49,556.64	68,009.78
01/10/17	01/10/17	Purchase - Interest 912828UQ1	1.00	227.90	68,237.68
01/10/17	01/10/17	Redemption - Principal 172967LF6	1.00	(49,980.00)	18,257.68
01/12/17	01/12/17	Purchase - Principal 3135G0YT4	1.00	100,743.00	119,000.68
01/12/17	01/12/17	Purchase - Interest 3135G0YT4	1.00	203.13	119,203.81
01/12/17	01/12/17	Redemption - Principal 86958JHB8	1.00	(100,000.00)	19,203.81
01/17/17	01/17/17	Purchase - Interest 3130A8QS5	1.00	703.13	19,906.94
01/17/17	01/17/17	Purchase - Interest 3130AAE46	1.00	131.94	20,038.88
01/25/17	01/25/17	Purchase - Interest 3136ANJY4	1.00	32.29	20,071.17
01/25/17	01/25/17	Purchase - Interest 3136AQDQ0	1.00	61.73	20,132.90
01/25/17	01/25/17	Purchase - Interest 3136AQSW1	1.00	39.54	20,172.44
01/25/17	01/25/17	Purchase - Interest 3136AQDQ0	1.00	65.59	20,238.03
01/25/17	01/25/17	Purchase - Principal 3136AQDQ0	1.00	395.44	20,633.47
01/25/17	01/25/17	Redemption - Interest 3136AQDQ0	1.00	(61.73)	20,571.74



Account Statement

For the Month Ending **January 31, 2017**

CITY OF LAKE ELSINORE - LAKE ELSINORE-SUCCESSOR AGENCY

Trade Date	Settlement Date	Transaction Description	Share or Unit Price	Dollar Amount of Transaction	Total Shares Owned
CAMP Pool					
01/25/17	01/25/17	IP Fees December 2016	1.00	(413.95)	20,157.79
01/25/17	01/25/17	U.S. Bank Fees November 2016	1.00	(31.63)	20,126.16
01/31/17	01/31/17	Purchase - Interest 912828VP2	1.00	1,000.00	21,126.16
01/31/17	02/01/17	Accrual Income Div Reinvestment - Distributions	1.00	14.08	21,140.24

Closing Balance

21,140.24

	Month of January	Fiscal YTD January-January
Opening Balance	19,594.11	19,594.11
Purchases	328,912.81	328,912.81
Redemptions (Excl. Checks)	(327,366.68)	(327,366.68)
Check Disbursements	0.00	0.00
Closing Balance	21,140.24	21,140.24
Cash Dividends and Income	14.08	14.08

Closing Balance	21,140.24
Average Monthly Balance	19,599.11
Monthly Distribution Yield	0.85%