



CITY OF LAKE ELSINORE
INVESTMENT REPORT

CITY OF LAKE ELSINORE
INVESTMENT REPORT OF POOLED CASH AND INVESTMENTS
AS OF MARCH 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	\$ 5,438,789	\$ 243,442	\$ (641,894)	\$ 5,040,336
Cash On Hand:				
Cashier Drawers #1 & #2	-	-	-	300
City of Lake Elsinore Petty Cash Fund	-	-	-	1,000
Total Cash Accounts	5,438,789	243,442	(641,894)	5,041,636
 <u>INVESTMENTS</u>				
City Investments:				
City Local Agency Investment Fund	18,542,326	-	-	18,542,326
City Local Agency Investment Fund for the PFA	-	-	-	-
City CAMP Investments:				
CAMP Pool Account	26,764	-	-	26,764
U.S. Treasury Bond / Note	10,315,437	-	-	10,315,437
Municipal Bond / Note	290,464	-	-	290,464
Federal Agency Collateralized Mortgage Obligation	526,547	-	-	526,547
Federal Agency Bond / Note	6,737,579	-	-	6,737,579
Corporate Note	6,975,791	-	-	6,975,791
Commercial Paper	621,031	-	-	621,031
Certificate of Deposit	4,649,552	-	-	4,649,552
Housing CAMP Investments:				
Housing CAMP Pool Account	25,954	-	-	25,954
Housing U.S. Treasury Bond / Notes	1,666,450	-	-	1,666,450
Housing Municipal Bond / Notes	30,084	-	-	30,084
Housing Federal Agency Collateralized Mortgage	95,321	-	-	95,321
Housing Federal Agency Bond / Notes	1,252,741	-	-	1,252,741
Housing Corporate Notes	1,448,371	-	-	1,448,371
Housing Certificate of Deposit	600,000	-	-	600,000
Successor Investments:				
Successor Local Agency Investment Fund	8,403,663	-	-	8,403,663
Successor CAMP Investments:				
Successor CAMP Pool Account	4,783	-	-	4,783
Successor U.S. Treasury Bond / Notes	1,807,128	-	-	1,807,128
Successor Municipal Bond / notes	30,084	-	-	30,084
Successor Federal Agency Collateralized Mortgage	95,321	-	-	95,321
Successor Federal Agency Bond / Notes	1,458,923	-	-	1,458,923
Successor Corporate Notes	1,325,301	-	-	1,325,301
Successor Certificate of Deposit	600,000	-	-	600,000
Sub-total Investments	67,529,614	-	-	67,529,614
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	 68,042,016	 -	 -	 68,042,016
Total Pooled Cash and Investments	\$ 73,480,805	\$ 243,442	\$ (641,894)	\$ 73,083,653
 <u>TOTAL POOLED CASH AND INVESTMENTS</u>				 <u>\$ 73,083,653</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

April 18, 2017
Date

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

<u>FUND NO</u>	<u>FUND NAME</u>	<u>AMOUNT</u>
100	General	\$ 12,364,839
101	Supplemental Law Enforcement	16,667
104	Traffic Offender	5,625
106	Affordable Housing In Lieu	1,050,537
107	Developer Agreement Revenue	777,495
110	State Gas Tax	1,343,740
112	Measure A	1,516,619
114	SB1186 CASP Education Program	7,010
115	Traffic Safety	59,948
116	City Hall-Public Works DIF	1,261,313
117	Community Center DIF	446,621
118	Lake Side Facility DIF	687,018
119	Animal Shelter DIF	49,776
121	T.R.I.P.-2014A	150
135	Lighting & Landscape Maintenance - Dist. No. 1	573,646
140	Geothermal	20,126
155	CSA152 -- N.P.D.E.S.	70,999
205	Traffic Impact Fee	3,951,289
211	Storm Drain C.I.P.	1,001,023
231	Library C.I.P.	1,727,835
232	City Fire Protection	167,180
254	Railroad Canyon Improvement Area 89-1	126,253
300	Insurance Service	933,110
315	Fleet Service	183,555
320	Facilities Service	493,507
331	CFD 2006-1CC Summerly Improvement Area CC	5,406
332	CFD 2006-1 Improvement Area B, Summerly	30,629
334	CFD 2015-5 Trieste - Far West Industries	5,823
336	CFD 2006-1FF Summerly Improvement Area FF	24,833
337	CFD 2016-2 Canyon Hills	9,378
345	CFD 2003-2S Improvement Area D, Canyon Hills	315,252
346	CFD 2014-1 Southshore	63,793
347	CFD 2006-1 Improvement Area A, Summerly	32,281
350	CFD 98-1 Summerhill	900,485
352	AD 86-1 Northwest Sewer	659,115
354	CFD 90-2 Tuscan Hills	934,378
357	CFD 2003-2 Canyon Hills Improvement Area	246,470
366	CFD 2005-6 City Center Townhomes Debt Service	86,377
368	CFD 2006-2 Viscaya	140,267
369	CFD 2004-3 Area 1 Rosetta Canyon Improvement Area	319,295
371	CFD 2005-1 Serenity	153,896
372	CFD 2005-2 Alberhill Ranch Improvement Area	234,369
374	CFD 2005-4 Lakeview Villas	48,499

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

<u>FUND NO</u>	<u>FUND NAME</u>	<u>AMOUNT</u>
375	CFD 2006-4 Clurman Debt Service	12,614
376	CFD 2006-3 La Strada	13,138
377	CFD 2006-6 Tessara	6,170
378	CFD 2006-8 Running Deer Estates	43,266
384	CFD 2003-2 Area B Canyon Hills Improvement Area	281,362
385	CFD 2004-3 Area 2 Rosetta Canyon Improvement Area	378,198
387	CFD 2007-5 Red Kite	64,396
388	CFD 2007-6 Holiday Inn Express	3,652
389	CFD 88-3 (2008A) West Lake Elsinore Series A	1,158,797
390	CFD 2003-2 Area C Canyon Hills Improvement Area	97,816
392	CFD 95-1 City Center	73,832
393	AD 93-1 Cottonwood Hills	396,759
394	CFD 2005-5 (2012A) Wasson Canyon	138,220
500	Capital Improvement Plan	6,608,293
510	Successor Agency RDA Area I	583,515
520	Successor Agency RDA Area II	3,337,610
530	Successor Agency RDA Area III	1,390,310
540	Successor Area RDA Diamond Stadium	3,502,965
604	Endowment Trust - Korn Memorial	31,536
605	Public Improvement Trust	712,378
606	Mobile Source Air Pollution Reduction	277,500
608	Trust Deposit & Pre Paid Expense	5,589,055
617	Successor Agency Housing	12,147,669
620	Cost Recovery System	2,994,108
631	Lake Destratification Equipment Replacement	194,066
	Total Pooled Cash & Investments	\$ 73,083,653

**CITY OF LAKE ELSINORE
SUMMARY OF POLICY LIMITATIONS
FOR THE MONTH ENDING MARCH 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	20.42%	Unlimited
Current Balance		\$ 13,789,014
Municipal Bond / Note	0.52%	Unlimited
Current Balance		\$ 350,632
Federal Agency Collateralized Mortgage Obligation	1.06%	40.00%
Current Balance		\$ 717,190
Federal Agency Bond / Note	13.99%	* Unlimited
Current Balance		\$ 9,449,242
Banker's Acceptance	0.00%	40.00%
Certificates of Deposit	8.66%	25.00%
Current Balance		\$ 5,849,552
Negotiable Certificates of Deposit	0.00%	30.00%
Commercial Paper	0.92%	25.00%
		\$ 621,031
Corporate Note	14.44%	30.00%
Current Balance		\$ 9,749,463
Repurchase Agreements	0.00%	Unlimited
Reverse Repurchase Agreements	0.00%	20.00%
LAIF (Local Agency Investment Fund)	39.90%	* \$65 Million
Current Balance		\$ 26,945,989
CAMP - Pooled Sweep Account	0.09%	Unlimited
Current Balance		\$ 57,501
TOTAL	100.00%	* \$ 67,529,614

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 MARCH 31, 2017

<u>Yield</u>	<u>Purchase Date</u>	<u>Maturity Rate</u>
0.821%	Daily	24-Hour

<u>Agency</u>	<u>Beginning Balance</u>	<u>Net Increase/(Decrease)</u>	<u>Ending Balance</u>
City	\$ 18,542,326	\$ -	\$ 18,542,326
City for the PFA	\$ -	\$ -	\$ -
Successor Agency	\$ 8,403,663	\$ -	\$ 8,403,663
Total Investments Held with Local Agency Investment Fund:	<u>\$ 26,945,989</u>	<u>\$ -</u>	<u>\$ 26,945,989</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)
03/11/17	0.81	0.77	196
03/12/17	0.81	0.77	196
03/13/17	0.81	0.77	194
03/14/17	0.82	0.77	193
03/15/17	0.82	0.77	191
03/16/17	0.82	0.77	190
03/17/17	0.83	0.77	190
03/18/17	0.83	0.77	190
03/19/17	0.83	0.78	190
03/20/17	0.83	0.78	188
03/21/17	0.83	0.78	185
03/22/17	0.83	0.78	184
03/23/17	0.83	0.78	184
03/24/17	0.83	0.78	186
03/25/17	0.83	0.78	186
03/26/17	0.83	0.78	186
03/27/17	0.83	0.78	181
03/28/17	0.83	0.78	180
03/29/17	0.84	0.78	180
03/30/17	0.85	0.78	181
03/31/17	0.85	0.78	180
04/01/17	0.86	0.86	181
04/02/17	0.86	0.86	181
04/03/17	0.86	0.86	183
04/04/17	0.86	0.86	184
04/05/17	0.86	0.86	184
04/06/17	0.87	0.86	181
04/07/17	0.87	0.86	181
04/08/17	0.87	0.86	181
04/09/17	0.87	0.86	181
04/10/17	0.87	0.86	181

*Daily yield does not reflect capital gains or losses

[View Prior Month Daily Rates](#)

LAIF Performance Report

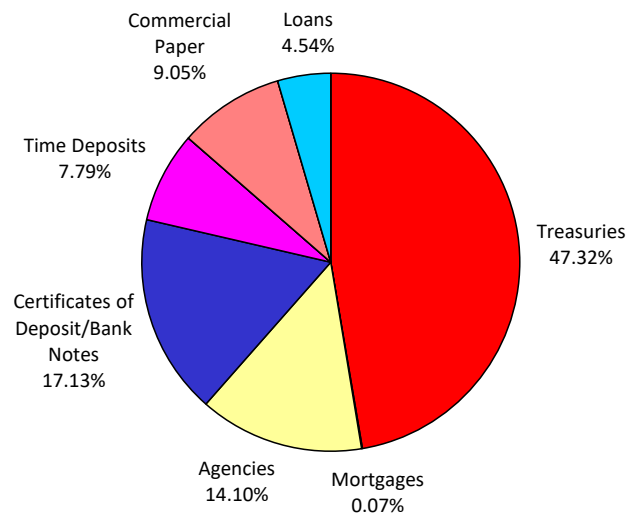
Quarter Ending 12/31/16

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**

Mar 2017 0.821%
 Feb 2017 0.777%
 Jan 2017 0.751%

**Pooled Money Investment Account
Portfolio Composition
02/28/17
\$69.5 billion**





City Funds

CAMP Account



Account Statement - Transaction Summary

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

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

CAMP Pool

Opening Market Value	81,096.68
Purchases	1,408,224.25
Redemptions	(1,462,557.01)
Unsettled Trades	0.00
Change in Value	0.00

Closing Market Value **\$26,763.92**

Cash Dividends and Income 23.10

CAMP Managed Account

Opening Market Value	29,878,203.42
Purchases	1,275,375.84
Redemptions	(1,210,261.09)
Unsettled Trades	0.00
Change in Value	(21,152.71)

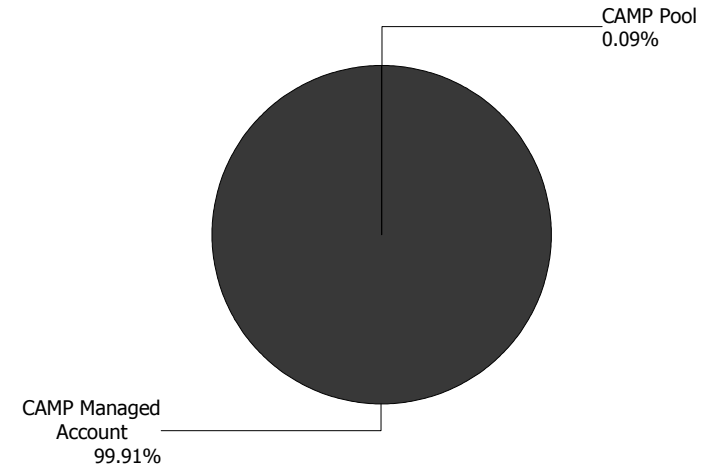
Closing Market Value **\$29,922,165.46**

Cash Dividends and Income 8,807.26

Asset Summary

	March 31, 2017	February 28, 2017
CAMP Pool	26,763.92	81,096.68
CAMP Managed Account	29,922,165.46	29,878,203.42
Total	\$29,948,929.38	\$29,959,300.10

Asset Allocation





Managed Account Summary Statement

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

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Transaction Summary - Money Market		Transaction Summary - Managed Account		Account Total	
Opening Market Value	\$81,096.68	Opening Market Value	\$29,878,203.42	Opening Market Value	\$29,959,300.10
Purchases	1,408,224.25	Maturities/Calls	(529.12)		
Redemptions	(1,462,557.01)	Principal Dispositions	(1,209,731.97)		
		Principal Acquisitions	1,275,375.84		
		Unsettled Trades	0.00		
		Change in Current Value	(21,152.71)		
Closing Market Value	\$26,763.92	Closing Market Value	\$29,922,165.46	Closing Market Value	\$29,948,929.38
Dividend	23.10				

Earnings Reconciliation (Cash Basis) - Managed Account		Cash Balance	
Interest/Dividends/Coupons Received	19,465.84	Closing Cash Balance	\$0.00
Less Purchased Interest Related to Interest/Coupons	(5,034.48)		
Plus Net Realized Gains/Losses	(5,624.10)		
Total Cash Basis Earnings	\$8,807.26		

Earnings Reconciliation (Accrual Basis)	Managed Account	Total	Cash Transactions Summary- Managed Account	
Ending Amortized Value of Securities	30,060,885.97	30,087,649.89	Maturities/Calls	0.00
Ending Accrued Interest	128,300.82	128,300.82	Sale Proceeds	1,390,405.95
Plus Proceeds from Sales	1,211,913.39	2,674,470.40	Coupon/Interest/Dividend Income	17,266.08
Plus Proceeds of Maturities/Calls/Principal Payments	529.12	529.12	Principal Payments	529.12
Plus Coupons/Dividends Received	17,266.08	17,266.08	Security Purchases	(1,460,223.12)
Less Cost of New Purchases	(1,280,410.32)	(2,688,634.57)	Net Cash Contribution	52,021.97
Less Beginning Amortized Value of Securities	(30,006,608.01)	(30,087,704.69)	Reconciling Transactions	0.00
Less Beginning Accrued Interest	(100,791.69)	(100,791.69)		
Dividends	0.00	23.10		
Total Accrual Basis Earnings	\$31,085.36	\$31,108.46		



Portfolio Summary and Statistics

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

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Account Summary

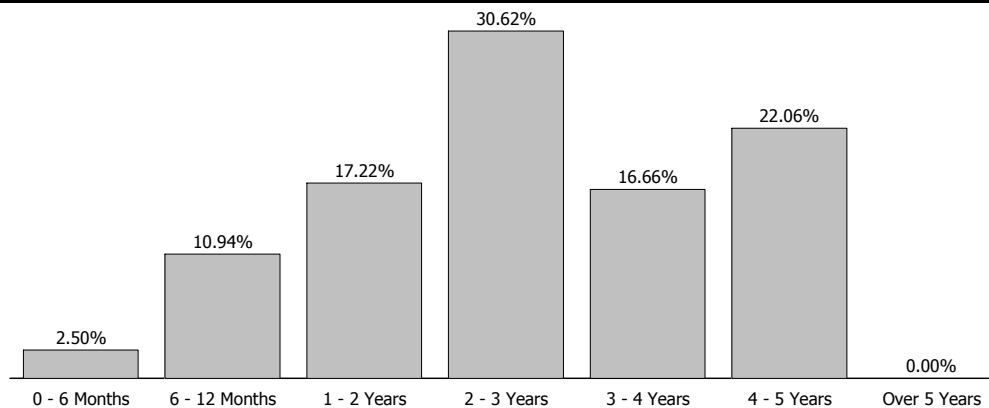
Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	10,180,000.00	10,204,117.34	34.07
Municipal Bond / Note	290,000.00	291,450.15	0.97
Federal Agency Collateralized Mortgage Obligation	521,330.81	521,349.47	1.74
Federal Agency Bond / Note	6,745,000.00	6,665,292.92	22.26
Corporate Note	6,905,000.00	6,958,049.84	23.23
Commercial Paper	625,000.00	622,375.00	2.08
Certificate of Deposit	4,650,000.00	4,659,530.74	15.56
Managed Account Sub-Total	29,916,330.81	29,922,165.46	99.91%
Accrued Interest		128,300.82	
Total Portfolio	29,916,330.81	30,050,466.28	
CAMP Pool	26,763.92	26,763.92	0.09
Total Investments	29,943,094.73	30,077,230.20	100.00%

Unsettled Trades

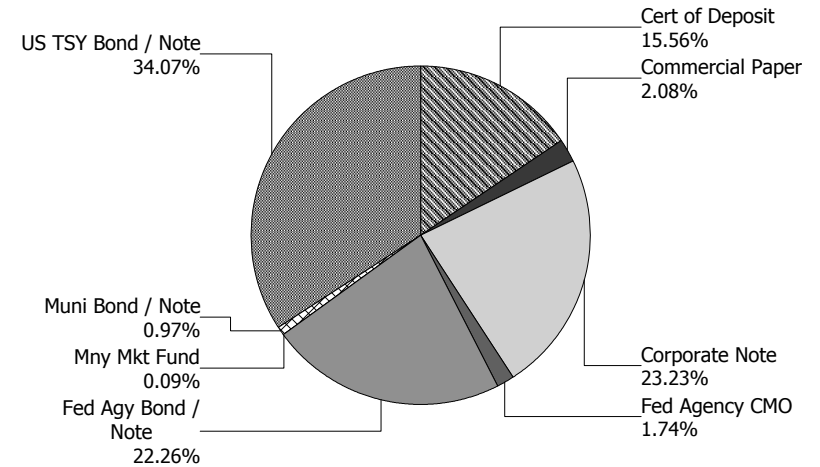
0.00

0.00

Maturity Distribution



Sector Allocation



Characteristics

Yield to Maturity at Cost	1.55%
Yield to Maturity at Market	1.65%
Duration to Worst	2.57
Weighted Average Days to Maturity	977



Managed Account Issuer Summary

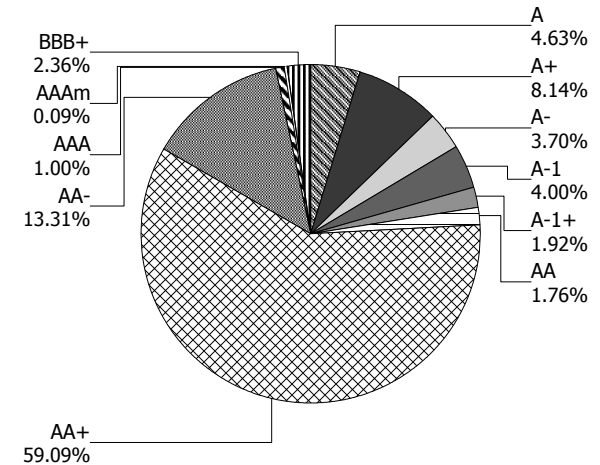
For the Month Ending **March 31, 2017**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Issuer Summary

Issuer	Market Value of Holdings	Percent
AMERICAN EXPRESS CO	378,482.92	1.26
AMERICAN HONDA FINANCE	580,027.23	1.94
APPLE INC	309,062.56	1.03
BANK OF MONTREAL	604,144.80	2.02
BANK OF NEW YORK CO INC	300,786.00	1.00
BANK OF NOVA SCOTIA	575,043.13	1.92
BB&T CORPORATION	147,688.80	0.49
BERKSHIRE HATHAWAY INC	400,288.00	1.34
BURLINGTON NORTHERN SANTA FE	160,179.90	0.53
CAMP Pool	26,763.92	0.09
CANADIAN IMPERIAL BANK OF COMMERCE	578,182.05	1.93
CHEVRON CORP	765,871.39	2.56
CISCO SYSTEMS INC	575,946.81	1.92
CITIGROUP INC	406,191.92	1.36
CREDIT AGRICOLE SA	622,375.00	2.08
DEERE & COMPANY	275,993.58	0.92
FANNIE MAE	3,858,624.77	12.89
FEDERAL HOME LOAN BANKS	2,530,057.17	8.46
FREDDIE MAC	797,960.45	2.66
GENERAL ELECTRIC CO	273,996.75	0.91
GOLDMAN SACHS GROUP INC	299,445.90	1.00
HSBC HOLDINGS PLC	575,335.23	1.92
IBM CORP	249,880.75	0.83
JP MORGAN CHASE & CO	582,499.15	1.94
MICROSOFT CORP	300,930.60	1.00
NORDEA BANK AB	578,182.05	1.93
ROYAL BANK OF CANADA	575,699.20	1.92
SKANDINAVISKA ENSKIDA BANKEN AB	574,588.88	1.92
STATE OF CONNECTICUT	165,933.90	0.55
STATE STREET CORPORATION	73,686.83	0.25
SVENSKA HANDELSBANKEN	598,355.40	2.00
THE WALT DISNEY CORPORATION	125,279.75	0.42

Credit Quality (S&P Ratings)





Managed Account Issuer Summary

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

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Issuer	Market Value of Holdings	Percent
TOYOTA MOTOR CORP	200,851.00	0.67
UNITED STATES TREASURY	10,204,117.34	34.08
UNIVERSITY OF CALIFORNIA	125,516.25	0.42
US BANCORP	100,008.70	0.33
WELLS FARGO & COMPANY	450,951.30	1.51
Total	\$29,948,929.38	100.00%



Managed Account Detail of Securities Held

For the Month Ending **March 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	45,000.00	AA+	Aaa	04/22/16	04/27/16	44,924.41	0.84	155.77	44,959.96	44,838.27
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	2,524.59	374,283.75	372,558.18
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	1,910.44	383,544.31	381,647.68
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	1,039.01	306,415.66	306,633.71
US TREASURY NOTES DTD 02/28/2013 1.250% 02/29/2020	912828UQ1	370,000.00	AA+	Aaa	11/05/15	11/09/15	365,375.00	1.55	402.17	366,840.56	367,355.24
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	1,906.08	582,849.11	582,232.35
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	1,940.22	1,063,436.26	1,066,529.10
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	6,172.38	851,844.43	841,837.92
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	1,005.49	153,336.28	151,535.10
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	2,238.86	389,962.32	383,833.13
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	3,519.34	811,800.34	800,593.60
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	1,000.00	598,761.79	580,031.25
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	9.90	293,117.36	284,018.75
US TREASURY NOTES DTD 05/02/2016 1.375% 04/30/2021	912828O78	250,000.00	AA+	Aaa	02/01/17	02/03/17	245,009.77	1.87	1,443.37	245,189.63	245,800.75



Managed Account Detail of Securities Held

For the Month Ending **March 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 05/02/2016 1.375% 04/30/2021	912828Q78	350,000.00	AA+	Aaa	01/03/17	01/05/17	343,054.69	1.86	2,020.72	343,424.67	344,121.05
US TREASURY NOTES DTD 05/31/2016 1.375% 05/31/2021	912828R77	900,000.00	AA+	Aaa	03/15/17	03/17/17	876,621.09	2.02	4,147.66	876,842.49	883,969.20
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	8,043.96	1,238,003.78	1,209,093.60
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	565.22	336,013.37	326,802.78
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	1,782.61	1,027,856.11	1,030,685.68
Security Type Sub-Total		10,180,000.00					10,315,436.52	1.48	41,827.79	10,288,482.18	10,204,117.34
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	899.11	125,000.00	125,516.25
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	144.76	165,232.39	165,933.90
Security Type Sub-Total		290,000.00					290,463.65	1.90	1,043.87	290,232.39	291,450.15
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	135,330.01	134,882.36
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	125,613.08	125,162.51
FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AODO0	261,330.81	AA+	Aaa	10/07/15	10/30/15	263,947.75	1.08	358.46	262,843.93	261,304.60
Security Type Sub-Total		521,330.81					526,547.25	1.04	730.58	523,787.02	521,349.47



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CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

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Federal Agency Bond / Note											
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	2,098.96	376,465.10	377,294.25
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	976.56	374,986.18	374,641.50
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	121.53	124,812.31	124,183.00
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	1,945.31	376,731.62	373,185.38
FHLMC REFERENCE NOTE DTD 07/20/2016 0.875% 07/19/2019	3137EAE81	430,000.00	AA+	Aaa	07/19/16	07/20/16	428,959.40	0.96	752.50	429,198.90	424,775.07
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	1,039.67	724,048.72	715,589.50
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	986.81	723,909.98	715,643.15
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	516.67	599,242.01	593,626.20
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	1,733.33	399,080.86	395,126.80
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	3,787.36	739,850.48	737,441.82
FNMA NOTES DTD 02/28/2017 1.500% 02/28/2020	3135G0T29	550,000.00	AA+	Aaa	02/24/17	02/28/17	549,648.00	1.52	710.42	549,658.03	548,676.15
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	1,744.53	721,202.40	702,330.70
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	213.89	139,578.51	135,981.86
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	702.78	458,360.41	446,797.54



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CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Security Type Sub-Total		6,745,000.00					6,737,578.54	1.17	17,330.32	6,737,125.51	6,665,292.92
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	623.33	100,000.00	100,008.70
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	533.60	150,000.00	149,750.10
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	622.53	175,116.97	174,708.45
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	460.07	249,799.33	249,880.75
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	895.56	399,901.65	400,288.00
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	1,274.44	309,745.68	309,062.56
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	2,036.78	440,000.00	441,412.84
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	478.13	271,121.18	272,816.91
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	531.25	301,568.55	303,129.90
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	433.33	49,903.33	49,907.65
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	2,166.67	249,888.71	249,538.25
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	681.63	104,959.83	104,910.02
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	1,653.13	574,471.60	580,027.23



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CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
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	3,525.00	161,829.66	160,179.90
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	3,170.14	273,079.21	273,996.75
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	1,653.75	299,888.73	301,281.90
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	273.23	75,172.30	75,158.55
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	1,366.15	376,519.70	375,792.75
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	847.92	299,809.00	300,930.60
AMERICAN EXPRESS CREDIT CORP NOTES DTD 03/03/2017 2.200% 03/03/2020	0258M0EE5	180,000.00	A-	A2	02/28/17	03/03/17	179,812.80	2.24	308.00	179,817.52	180,272.52
WALT DISNEY COMPANY CORP NOTES DTD 03/06/2017 1.950% 03/04/2020	25468PDP8	125,000.00	A	A2	03/01/17	03/06/17	124,967.50	1.96	169.27	124,968.23	125,279.75
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	226.94	201,076.70	200,851.00
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	4,304.51	576,953.28	582,499.15
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	3,458.33	305,796.33	300,786.00
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	1,825.00	199,612.21	198,210.40
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	1,204.38	149,917.88	147,688.80
STATE STREET CORP NOTES DTD 05/19/2016 1.950% 05/19/2021	857477AV5	75,000.00	A	A1	05/19/16	05/24/16	74,716.50	2.03	536.25	74,763.10	73,686.83



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For the Month Ending **March 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											
JOHN DEERE CAPITAL CORP CORP NOTES DTD 01/06/2017 2.650% 01/06/2022	24422ETL3	275,000.00	A	A2	03/10/17	03/15/17	273,787.25	2.75	1,720.66	273,798.58	275,993.58
Security Type Sub-Total		6,905,000.00					6,975,791.05	1.96	36,979.98	6,949,479.26	6,958,049.84
Commercial Paper											
CREDIT AGRICOLE CIB NY COMM PAPER DTD 02/08/2017 0.000% 08/08/2017	22533TV86	625,000.00	A-1	P-1	02/09/17	02/09/17	621,031.25	1.28	0.00	622,155.73	622,375.00
Security Type Sub-Total		625,000.00					621,031.25	1.28	0.00	622,155.73	622,375.00
Certificate of Deposit											
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	3,612.92	575,000.00	575,043.13
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	3,214.89	575,000.00	574,588.88
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	12,298.61	575,000.00	575,335.23
ROYAL BANK OF CANADA NY CD DTD 03/15/2016 1.700% 03/09/2018	78009NZZ2	575,000.00	AA-	Aa3	03/11/16	03/15/16	575,000.00	1.69	597.36	575,000.00	575,699.20
CANADIAN IMPERIAL BANK NY CD DTD 12/05/2016 1.760% 11/30/2018	13606A5Z7	575,000.00	A+	Aa3	12/01/16	12/05/16	574,551.50	1.78	3,289.00	574,623.88	578,182.05
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	3,289.00	575,000.00	578,182.05
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	2,488.50	600,000.00	598,355.40
BANK OF MONTREAL CHICAGO CERT DEPOS DTD 02/09/2017 1.880% 02/07/2019	06427KRC3	600,000.00	A+	Aa3	02/08/17	02/09/17	600,000.00	1.90	1,598.00	600,000.00	604,144.80
Security Type Sub-Total		4,650,000.00					4,649,551.50	1.70	30,388.28	4,649,623.88	4,659,530.74



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Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Managed Account Sub-Total		29,916,330.81					30,116,399.76	1.55	128,300.82	30,060,885.97	29,922,165.46
Money Market Fund											
CAMP Pool		26,763.92	AAAm	NR			26,763.92		0.00	26,763.92	26,763.92
Money Market Sub-Total		26,763.92					26,763.92		0.00	26,763.92	26,763.92
Securities Sub-Total		\$29,943,094.73					\$30,143,163.68	1.55%	\$128,300.82	\$30,087,649.89	\$29,948,929.38
Accrued Interest											\$128,300.82
Total Investments											\$30,077,230.20



Managed Account Fair Market Value & Analytics

For the Month Ending **March 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	45,000.00	MORGANST		99.64	44,838.27	(86.14)	(121.69)	1.03	1.03	1.10
US TREASURY NOTES DTD 04/30/2014 1.625% 04/30/2019	912828D23	370,000.00	CITIGRP		100.69	372,558.18	(2,500.41)	(1,725.57)	2.03	2.03	1.29
US TREASURY NOTES DTD 06/02/2014 1.500% 05/31/2019	912828WL0	380,000.00	MORGANST		100.43	381,647.68	(2,508.57)	(1,896.63)	2.12	2.12	1.30
US TREASURY NOTES DTD 11/30/2012 1.000% 11/30/2019	912828UB4	310,000.00	CITIGRP		98.91	306,633.71	2,615.74	218.05	2.61	2.61	1.42
US TREASURY NOTES DTD 02/28/2013 1.250% 02/29/2020	912828UO1	370,000.00	CITIGRP		99.29	367,355.24	1,980.24	514.68	2.85	2.85	1.50
US TREASURY NOTES DTD 07/31/2013 2.000% 07/31/2020	912828VP2	575,000.00	MERRILL		101.26	582,232.35	(3,616.28)	(616.76)	3.21	3.21	1.61
US TREASURY NOTES DTD 09/03/2013 2.125% 08/31/2020	912828VV9	1,050,000.00	MORGANST		101.57	1,066,529.10	(1,640.82)	3,092.84	3.28	3.28	1.65
US TREASURY NOTES DTD 10/31/2013 1.750% 10/31/2020	912828WC0	840,000.00	MERRILL		100.22	841,837.92	(13,715.21)	(10,006.51)	3.43	3.43	1.69
US TREASURY NOTE DTD 12/02/2013 2.000% 11/30/2020	912828A42	150,000.00	MERRILL		101.02	151,535.10	(2,748.10)	(1,801.18)	3.50	3.50	1.71
US TREASURY NOTES DTD 12/31/2013 2.375% 12/31/2020	912828A83	375,000.00	MERRILL		102.36	383,833.13	(10,004.76)	(6,129.19)	3.56	3.56	1.72
US TREASURY N/B DTD 12/31/2015 1.750% 12/31/2020	912828N48	800,000.00	MORGANST		100.07	800,593.60	(13,750.15)	(11,206.74)	3.60	3.60	1.73
US TREASURY NOTES DTD 02/28/2014 2.000% 02/28/2021	912828B90	575,000.00	MORGANST		100.88	580,031.25	(23,089.84)	(18,730.54)	3.75	3.75	1.77
US TREASURY NOTES DTD 03/31/2016 1.250% 03/31/2021	912828O37	290,000.00	CITIGRP		97.94	284,018.75	(9,674.22)	(9,098.61)	3.88	3.88	1.79
US TREASURY NOTES DTD 05/02/2016 1.375% 04/30/2021	912828Q78	250,000.00	MERRILL		98.32	245,800.75	790.98	611.12	3.93	3.93	1.80
US TREASURY NOTES DTD 05/02/2016 1.375% 04/30/2021	912828O78	350,000.00	MORGAN_S		98.32	344,121.05	1,066.36	696.38	3.93	3.93	1.80
US TREASURY NOTES DTD 05/31/2016 1.375% 05/31/2021	912828R77	900,000.00	MORGAN_S		98.22	883,969.20	7,348.11	7,126.71	4.01	4.01	1.82
US TREASURY NOTES DTD 06/02/2014 2.000% 05/31/2021	912828WN6	1,200,000.00	HSBC		100.76	1,209,093.60	(34,031.40)	(28,910.18)	3.96	3.96	1.81



Managed Account Fair Market Value & Analytics

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CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst at Mkt	YTM
U.S. Treasury Bond / Note											
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	325,000.00	HSBC		100.55	326,802.78	(10,397.42)	(9,210.59)	4.20	4.20	1.87
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	1,025,000.00	HSBC		100.55	1,030,685.68	2,642.71	2,829.57	4.20	4.20	1.87
Security Type Sub-Total		10,180,000.00				10,204,117.34	(111,319.18)	(84,364.84)	3.54	3.54	1.70
Municipal Bond / Note											
UNIV OF CAL TXBL REV BONDS DTD 04/10/2014 1.904% 05/15/2018	91412GUV5	125,000.00	GOLDMAN		100.41	125,516.25	516.25	516.25	1.10	1.10	1.53
CT ST TXBL GO BONDS DTD 03/25/2015 1.974% 03/15/2019	20772JZK1	165,000.00	VINING		100.57	165,933.90	470.25	701.51	1.91	1.91	1.68
Security Type Sub-Total		290,000.00				291,450.15	986.50	1,217.76	1.56	1.56	1.61
Federal Agency Collateralized Mortgage Obligation											
FNMA SERIES 2015-M7 ASQ2 DTD 04/01/2015 1.550% 04/01/2018	3136ANJY4	135,000.00	GOLDMAN		99.91	134,882.36	(1,467.15)	(447.65)	0.84	0.85	1.53
FNMA SERIES 2015-M15 ASQ2 DTD 11/01/2015 1.898% 01/01/2019	3136AOSW1	125,000.00	GOLDMAN		100.13	125,162.51	(1,087.48)	(450.57)	1.04	1.55	1.73
FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AQDQ0	261,330.81	MORGANST		99.99	261,304.60	(2,643.15)	(1,539.33)	1.41	2.21	1.60
Security Type Sub-Total		521,330.81				521,349.47	(5,197.78)	(2,437.55)	1.17	1.70	1.61
Federal Agency Bond / Note											
FANNIE MAE GLOBAL NOTES DTD 10/01/2013 1.625% 11/27/2018	3135G0YT4	375,000.00	GOLDMAN		100.61	377,294.25	(1,268.25)	829.15	1.62	1.62	1.25
FHLB NOTES DTD 12/08/2016 1.250% 01/16/2019	3130AAE46	375,000.00	BAML		99.90	374,641.50	(343.50)	(344.68)	1.76	1.76	1.30
FNMA BENCHMARK NOTE DTD 02/23/2016 1.000% 02/26/2019	3135G0J53	125,000.00	JPMCHASE		99.35	124,183.00	(522.00)	(629.31)	1.88	1.88	1.35
FREDDIE MAC NOTES DTD 03/21/2016 1.125% 04/15/2019	3137EADZ9	375,000.00	TD SEC U		99.52	373,185.38	(4,072.12)	(3,546.24)	2.00	2.00	1.37



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CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst	YTM at Mkt
Federal Agency Bond / Note											
FHLMC REFERENCE NOTE DTD 07/20/2016 0.875% 07/19/2019	3137EAEB1	430,000.00	TD SEC U		98.78	424,775.07	(4,184.33)	(4,423.83)	2.26	2.26	1.41
FNMA BENCHMARK NOTE DTD 08/02/2016 0.875% 08/02/2019	3135G0N33	725,000.00	GOLDMAN		98.70	715,589.50	(8,192.50)	(8,459.22)	2.30	2.30	1.44
FHLB GLOBAL NOTE DTD 08/04/2016 0.875% 08/05/2019	3130A8Y72	725,000.00	WELLSFAR		98.71	715,643.15	(7,964.85)	(8,266.83)	2.31	2.31	1.44
FNMA NOTES DTD 09/02/2016 1.000% 08/28/2019	3135G0P49	600,000.00	GOLDMAN		98.94	593,626.20	(5,437.80)	(5,615.81)	2.37	2.37	1.45
FANNIE MAE GLOBAL NOTES DTD 10/25/2016 1.000% 10/24/2019	3135G0R39	400,000.00	BARCLAYS		98.78	395,126.80	(3,801.20)	(3,954.06)	2.51	2.51	1.49
FHLB NOTES DTD 11/17/2016 1.375% 11/15/2019	3130AA3R7	740,000.00	MERRILL		99.65	737,441.82	(2,387.98)	(2,408.66)	2.55	2.55	1.51
FNMA NOTES DTD 02/28/2017 1.500% 02/28/2020	3135G0T29	550,000.00	JPM_CHAS		99.76	548,676.15	(971.85)	(981.88)	2.84	2.84	1.58
FHLB GLOBAL NOTE DTD 07/14/2016 1.125% 07/14/2021	3130A8OS5	725,000.00	TD SEC U		96.87	702,330.70	(18,260.58)	(18,871.70)	4.15	4.15	1.89
FNMA NOTES DTD 08/19/2016 1.250% 08/17/2021	3135G0N82	140,000.00	TD SEC U		97.13	135,981.86	(3,539.20)	(3,596.65)	4.22	4.22	1.94
FNMA NOTES DTD 08/19/2016 1.250% 08/17/2021	3135G0N82	460,000.00	CITIGRP		97.13	446,797.54	(11,339.46)	(11,562.87)	4.22	4.22	1.94
Security Type Sub-Total		6,745,000.00				6,665,292.92	(72,285.62)	(71,832.59)	2.66	2.66	1.53
Corporate Note											
US BANCORP (CALLABLE) DTD 05/08/2012 1.650% 05/15/2017	91159HHD5	100,000.00	BARCLAYS	04/15/17	100.01	100,008.70	(2,127.30)	8.70	0.10	0.04	1.53
CHEVRON CORP (CALLABLE) GLOBAL NOTES DTD 12/05/2012 1.104% 12/05/2017	166764AA8	150,000.00	MORGANST	11/05/17	99.83	149,750.10	(249.90)	(249.90)	0.65	0.67	1.35
CHEVRON CORP (CALLABLE) GLOBAL NOTES DTD 12/05/2012 1.104% 12/05/2017	166764AA8	175,000.00	BARCLAYS	11/05/17	99.83	174,708.45	(1,238.30)	(408.52)	0.65	0.67	1.35
IBM CORP GLOBAL NOTES DTD 02/08/2013 1.250% 02/08/2018	459200HK0	250,000.00	HSBC		99.95	249,880.75	1,025.75	81.42	0.84	0.84	1.31



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CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst	YTM at Mkt
Corporate Note											
BERKSHIRE HATHAWAY GLOBAL NOTE DTD 02/11/2013 1.550% 02/09/2018	084670BH0	400,000.00	GOLDMAN		100.07	400,288.00	844.00	386.35	0.85	0.85	1.46
APPLE INC GLOBAL NOTES DTD 05/03/2013 1.000% 05/03/2018	037833AJ9	310,000.00	GOLDMAN		99.70	309,062.56	206.46	(683.12)	1.07	1.07	1.28
CHEVRON CORP GLOBAL NOTES DTD 06/24/2013 1.718% 06/24/2018	166764AE0	440,000.00	BARCLAYS		100.32	441,412.84	1,412.84	1,412.84	1.21	1.21	1.45
CISCO SYSTEMS INC GLOBAL NOTES DTD 03/03/2014 2.125% 03/01/2019	17275RAR3	270,000.00	BONY		101.04	272,816.91	251.91	1,695.73	1.87	1.87	1.57
CISCO SYSTEMS INC GLOBAL NOTES DTD 03/03/2014 2.125% 03/01/2019	17275RAR3	300,000.00	BNP PARI		101.04	303,129.90	312.90	1,561.35	1.87	1.87	1.57
GOLDMAN SACHS GRP INC CORP NT (CALLABLE) DTD 04/25/2016 2.000% 04/25/2019	38141GVT8	50,000.00	GOLDMAN	03/25/19	99.82	49,907.65	46.65	4.32	1.98	2.00	2.09
GOLDMAN SACHS GRP INC CORP NT (CALLABLE) DTD 04/25/2016 2.000% 04/25/2019	38141GVT8	250,000.00	MIZUHO	03/25/19	99.82	249,538.25	(301.75)	(350.46)	1.98	2.00	2.09
CITIGROUP INC CORP NOTES DTD 06/09/2016 2.050% 06/07/2019	172967KS9	105,000.00	CITIGRP		99.91	104,910.02	(35.38)	(49.81)	2.11	2.11	2.09
AMERICAN HONDA FINANCE GLOBAL NOTES DTD 09/09/2014 2.250% 08/15/2019	02665WAH4	575,000.00	MERRILL		100.87	580,027.23	6,090.98	5,555.63	2.30	2.30	1.87
BURLINGTON NRTH CORP DTD 09/24/2009 4.700% 10/01/2019	12189TBC7	150,000.00	GOLDMAN		106.79	160,179.90	(5,405.10)	(1,649.76)	2.32	2.32	1.91
GENERAL ELECTRIC CAP CORP NOTES DTD 01/08/2010 5.500% 01/08/2020	36962G4J0	250,000.00	GOLDMAN		109.60	273,996.75	(15,085.75)	917.54	2.56	2.56	1.92
CITIGROUP INC DTD 01/10/2017 2.450% 01/10/2020	172967LF6	300,000.00	CITIGRP		100.43	301,281.90	1,401.90	1,393.17	2.66	2.66	2.29
WELLS FARGO & CO DTD 02/02/2015 2.150% 01/30/2020	94974BGF1	75,000.00	1ST TENN		100.21	75,158.55	(129.45)	(13.75)	2.73	2.73	2.07
WELLS FARGO & CO DTD 02/02/2015 2.150% 01/30/2020	94974BGF1	375,000.00	JEFFERIE		100.21	375,792.75	(1,828.50)	(726.95)	2.73	2.73	2.07
MICROSOFT CORP DTD 02/06/2017 1.850% 02/06/2020	594918BV5	300,000.00	HSBC		100.31	300,930.60	1,131.60	1,121.60	2.76	2.76	1.74



Managed Account Fair Market Value & Analytics

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CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst	YTM at Mkt
Corporate Note											
AMERICAN EXPRESS CREDIT CORP NOTES DTD 03/03/2017 2.200% 03/03/2020	0258M0EE5	180,000.00	MERRILL		100.15	180,272.52	459.72	455.00	2.81	2.81	2.15
WALT DISNEY COMPANY CORP NOTES DTD 03/06/2017 1.950% 03/04/2020	25468PDP8	125,000.00	CITIGRP		100.22	125,279.75	312.25	311.52	2.83	2.83	1.87
TOYOTA MOTOR CORP NOTES DTD 03/12/2015 2.150% 03/12/2020	89236TCF0	200,000.00	HSBC		100.43	200,851.00	(925.00)	(225.70)	2.84	2.84	2.00
JP MORGAN CHASE & CO CORP NT (CALLABLE) DTD 06/23/2015 2.750% 06/23/2020	46625HLW8	575,000.00	JPMCHASE	05/23/20	101.30	582,499.15	4,641.40	5,545.87	3.04	2.98	2.33
BANK OF NEW YORK MELLON CORP DTD 02/19/2016 2.500% 04/15/2021	06406FAA1	300,000.00	KEYBAN		100.26	300,786.00	(6,192.00)	(5,010.33)	3.78	3.78	2.43
AMERICAN EXPRESS CREDIT CORP NOTES DTD 05/05/2016 2.250% 05/05/2021	0258M0EB1	200,000.00	KEYBAN		99.11	198,210.40	(1,325.60)	(1,401.81)	3.85	3.85	2.48
BRANCH BANKING & TRUST CORP NOTE DTD 05/10/2016 2.050% 05/10/2021	05531FAV5	150,000.00	SCOTIA		98.46	147,688.80	(2,212.20)	(2,229.08)	3.88	3.88	2.45
STATE STREET CORP NOTES DTD 05/19/2016 1.950% 05/19/2021	857477AV5	75,000.00	GOLDMAN		98.25	73,686.83	(1,029.67)	(1,076.27)	3.91	3.91	2.40
JOHN DEERE CAPITAL CORP CORP NOTES DTD 01/06/2017 2.650% 01/06/2022	24422ETL3	275,000.00	MITSU		100.36	275,993.58	2,206.33	2,195.00	4.42	4.42	2.57
Security Type Sub-Total		6,905,000.00				6,958,049.84	(17,741.21)	8,570.58	2.30	2.29	1.90
Commercial Paper											
CREDIT AGRICOLE CIB NY COMM PAPER DTD 02/08/2017 0.000% 08/08/2017	22533TV86	625,000.00	CREDAG		99.58	622,375.00	1,343.75	219.27	0.35	0.35	1.17
Security Type Sub-Total		625,000.00				622,375.00	1,343.75	219.27	0.35	0.35	1.17
Certificate of Deposit											
BANK OF NOVA SCOTIA HOUSTON YCD DTD 11/09/2015 1.560% 11/06/2017	06417GAS7	575,000.00	UBS AG		100.01	575,043.13	43.13	43.13	0.60	0.60	1.51
SKANDINAVISKA ENSKILDA BANKEN NY CD DTD 11/17/2015 1.480% 11/16/2017	83050FBG5	575,000.00	GOLDMAN		99.93	574,588.88	(411.12)	(411.12)	0.62	0.62	1.56



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CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst at Mkt	YTM
Certificate of Deposit											
HSBC BANK USA NA CD DTD 11/18/2015 1.540% 11/17/2017	40428AR58	575,000.00	HSBC		100.06	575,335.23	335.23	335.23	0.63	0.63	1.43
ROYAL BANK OF CANADA NY CD DTD 03/15/2016 1.700% 03/09/2018	78009NZZ2	575,000.00	RBC CAP		100.12	575,699.20	699.20	699.20	0.93	0.93	1.54
CANADIAN IMPERIAL BANK NY CD DTD 12/05/2016 1.760% 11/30/2018	13606A5Z7	575,000.00	GOLDMAN		100.55	578,182.05	3,630.55	3,558.17	1.66	1.66	1.07
NORDEA BANK FINLAND NY CD DTD 12/05/2016 1.760% 11/30/2018	65558LWA6	575,000.00	MERRILL		100.55	578,182.05	3,182.05	3,182.05	1.66	1.66	1.07
SVENSKA HANDELSBANKEN NY LT CD DTD 01/12/2017 1.890% 01/10/2019	86958JHB8	600,000.00	MERRILL		99.73	598,355.40	(1,644.60)	(1,644.60)	1.76	1.76	1.80
BANK OF MONTREAL CHICAGO CERT DEPOS DTD 02/09/2017 1.880% 02/07/2019	06427KRC3	600,000.00	GOLDMAN		100.69	604,144.80	4,144.80	4,144.80	1.85	1.85	1.35
Security Type Sub-Total		4,650,000.00				4,659,530.74	9,979.24	9,906.86	1.22	1.22	1.42
Managed Account Sub-Total		29,916,330.81				29,922,165.46	(194,234.30)	(138,720.51)	2.57	2.57	1.65
Money Market Fund											
CAMP Pool		26,763.92			1.00	26,763.92	0.00	0.00	0.00	0.00	
Money Market Sub-Total		26,763.92				26,763.92	0.00	0.00	0.00	0.00	
Securities Sub-Total		\$29,943,094.73				\$29,948,929.38	(\$194,234.30)	(\$138,720.51)	2.57	2.57	1.65%
Accrued Interest						\$128,300.82					
Total Investments						\$30,077,230.20					



Managed Account Security Transactions & Interest

For the Month Ending **March 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									
BUY										
02/28/17	03/03/17	AMERICAN EXPRESS CREDIT CORP NOTES DTD 03/03/2017 2.200% 03/03/2020	0258M0EE5	180,000.00	(179,812.80)	0.00	(179,812.80)			
03/01/17	03/06/17	WALT DISNEY COMPANY CORP NOTES DTD 03/06/2017 1.950% 03/04/2020	25468PDP8	125,000.00	(124,967.50)	0.00	(124,967.50)			
03/10/17	03/15/17	JOHN DEERE CAPITAL CORP CORP NOTES DTD 01/06/2017 2.650% 01/06/2022	24422ETL3	275,000.00	(273,787.25)	(1,396.77)	(275,184.02)			
03/15/17	03/17/17	US TREASURY NOTES DTD 05/31/2016 1.375% 05/31/2021	912828R77	900,000.00	(876,621.09)	(3,637.71)	(880,258.80)			

Transaction Type Sub-Total			1,480,000.00	(1,455,188.64)	(5,034.48)	(1,460,223.12)
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INTEREST										
03/01/17	03/01/17	CISCO SYSTEMS INC GLOBAL NOTES DTD 03/03/2014 2.125% 03/01/2019	17275RAR3	300,000.00	0.00	3,187.50	3,187.50			
03/01/17	03/01/17	CISCO SYSTEMS INC GLOBAL NOTES DTD 03/03/2014 2.125% 03/01/2019	17275RAR3	270,000.00	0.00	2,868.75	2,868.75			
03/01/17	03/25/17	FNMA SERIES 2015-M7 ASQ2 DTD 04/01/2015 1.550% 04/01/2018	3136ANJY4	135,000.00	0.00	174.38	174.38			
03/01/17	03/25/17	FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AODO0	261,859.92	0.00	359.18	359.18			
03/01/17	03/25/17	FNMA SERIES 2015-M15 ASQ2 DTD 11/01/2015 1.898% 01/01/2019	3136AQSW1	125,000.00	0.00	197.72	197.72			
03/09/17	03/09/17	ROYAL BANK OF CANADA NY CD DTD 03/15/2016 1.700% 03/09/2018	78009NZZ2	575,000.00	0.00	4,887.50	4,887.50			
03/12/17	03/12/17	TOYOTA MOTOR CORP NOTES DTD 03/12/2015 2.150% 03/12/2020	89236TCF0	200,000.00	0.00	2,150.00	2,150.00			
03/15/17	03/15/17	CT ST TXBL GO BONDS DTD 03/25/2015 1.974% 03/15/2019	20772JZK1	165,000.00	0.00	1,628.55	1,628.55			
03/31/17	03/31/17	US TREASURY NOTES DTD 03/31/2016 1.250% 03/31/2021	912828O37	290,000.00	0.00	1,812.50	1,812.50			

Transaction Type Sub-Total			2,321,859.92	0.00	17,266.08	17,266.08
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Managed Account Security Transactions & Interest

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

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L	Realized G/L	Sale Method
Trade	Settle							Cost	Amort Cost	
PAYDOWNS										
03/01/17	03/25/17	FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AQDQ0	529.12	529.12	0.00	529.12	(5.30)	0.00	
Transaction Type Sub-Total				529.12	529.12	0.00	529.12	(5.30)	0.00	
SELL										
02/28/17	03/03/17	US TREASURY NOTES DTD 02/28/2013 1.250% 02/29/2020	912828U01	180,000.00	178,474.22	18.34	178,492.56	724.22	52.00	FIFO
03/01/17	03/06/17	US TREASURY NOTES DTD 04/15/2015 0.750% 04/15/2018	912828K25	50,000.00	49,859.38	146.29	50,005.67	(56.64)	(93.09)	FIFO
03/10/17	03/15/17	US TREASURY NOTES DTD 05/02/2016 1.375% 04/30/2021	912828O78	275,000.00	268,350.59	1,410.13	269,760.72	(1,192.38)	(1,425.61)	FIFO
03/15/17	03/17/17	FHLB NOTES DTD 07/08/2016 0.625% 08/07/2018	3130A8PK3	900,000.00	891,522.00	625.00	892,147.00	(5,094.00)	(6,106.22)	FIFO
Transaction Type Sub-Total				1,405,000.00	1,388,206.19	2,199.76	1,390,405.95	(5,618.80)	(7,572.92)	
Managed Account Sub-Total					(66,453.33)	14,431.36	(52,021.97)	(5,624.10)	(7,572.92)	
Total Security Transactions					(66,453.33)	\$14,431.36	(\$52,021.97)	(\$5,624.10)	(\$7,572.92)	



Account Statement

For the Month Ending **March 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					81,096.68
03/01/17	03/01/17	Purchase - Interest 17275RAR3	1.00	2,868.75	83,965.43
03/01/17	03/01/17	Purchase - Interest 17275RAR3	1.00	3,187.50	87,152.93
03/03/17	03/03/17	Purchase - Principal 912828UQ1	1.00	178,474.22	265,627.15
03/03/17	03/03/17	Purchase - Interest 912828UQ1	1.00	18.34	265,645.49
03/03/17	03/03/17	Redemption - Principal 0258M0EE5	1.00	(179,812.80)	85,832.69
03/06/17	03/06/17	Purchase - Interest 912828K25	1.00	146.29	85,978.98
03/06/17	03/06/17	Purchase - Principal 912828K25	1.00	49,859.38	135,838.36
03/06/17	03/06/17	Redemption - Principal 25468PDP8	1.00	(124,967.50)	10,870.86
03/09/17	03/09/17	Purchase - Interest 78009NZZ2	1.00	4,887.50	15,758.36
03/13/17	03/13/17	Purchase - Interest 89236TCF0	1.00	2,150.00	17,908.36
03/15/17	03/15/17	Purchase - Interest 20772JZK1	1.00	1,628.55	19,536.91
03/15/17	03/15/17	Purchase - Principal 912828Q78	1.00	268,350.59	287,887.50
03/15/17	03/15/17	Purchase - Interest 912828Q78	1.00	1,410.13	289,297.63
03/15/17	03/15/17	Redemption - Principal 24422ETL3	1.00	(273,787.25)	15,510.38
03/15/17	03/15/17	Redemption - Interest 24422ETL3	1.00	(1,396.77)	14,113.61
03/17/17	03/17/17	Purchase - Principal 3130A8PK3	1.00	891,522.00	905,635.61
03/17/17	03/17/17	Purchase - Interest 3130A8PK3	1.00	625.00	906,260.61
03/17/17	03/17/17	Redemption - Principal 912828R77	1.00	(876,621.09)	29,639.52
03/17/17	03/17/17	Redemption - Interest 912828R77	1.00	(3,637.71)	26,001.81
03/23/17	03/23/17	IP Fees February 2017	1.00	(2,134.43)	23,867.38
03/23/17	03/23/17	U.S. Bank Fees January 2017	1.00	(199.46)	23,667.92



Account Statement

For the Month Ending **March 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					
03/27/17	03/27/17	Purchase - Interest 3136ANJY4	1.00	174.38	23,842.30
03/27/17	03/27/17	Purchase - Interest 3136AQDQ0	1.00	359.18	24,201.48
03/27/17	03/27/17	Purchase - Interest 3136AQSW1	1.00	197.72	24,399.20
03/27/17	03/27/17	Purchase - Principal 3136AQDQ0	1.00	529.12	24,928.32
03/31/17	03/31/17	Purchase - Interest 912828Q37	1.00	1,812.50	26,740.82
03/31/17	04/03/17	Accrual Income Div Reinvestment - Distributions	1.00	23.10	26,763.92
Closing Balance					26,763.92

	Month of March	Fiscal YTD January-March		
Opening Balance	81,096.68	28,054.91	Closing Balance	26,763.92
Purchases	1,408,224.25	5,297,513.68	Average Monthly Balance	31,246.89
Redemptions (Excl. Checks)	(1,462,557.01)	(5,298,804.67)	Monthly Distribution Yield	0.89%
Check Disbursements	0.00	0.00		
Closing Balance	26,763.92	26,763.92		
Cash Dividends and Income	23.10	76.31		



Housing Funds

CAMP Account



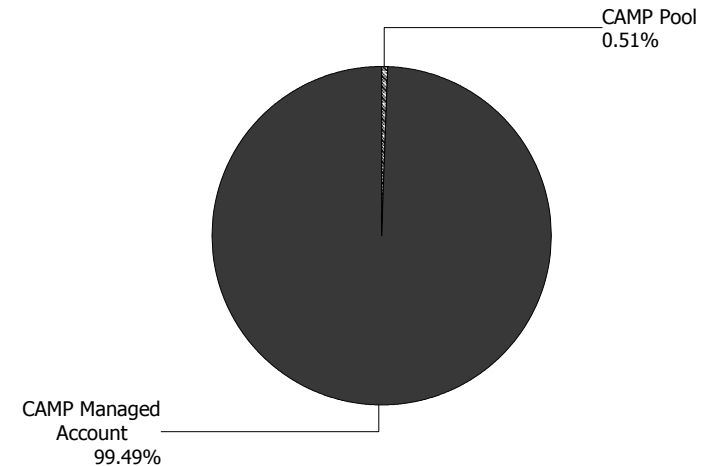
Account Statement - Transaction Summary

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

CITY OF LAKE ELSINORE - LAKE ELSINORE - HOUSING FUNDS

CAMP Pool	
Opening Market Value	24,836.45
Purchases	153,739.81
Redemptions	(152,622.30)
Unsettled Trades	0.00
Change in Value	0.00
Closing Market Value	\$25,953.96
Cash Dividends and Income	17.96
CAMP Managed Account	
Opening Market Value	5,061,780.92
Purchases	121,752.93
Redemptions	(124,591.98)
Unsettled Trades	0.00
Change in Value	(3,618.69)
Closing Market Value	\$5,055,323.18
Cash Dividends and Income	5,098.87

Asset Summary		
	March 31, 2017	February 28, 2017
CAMP Pool	25,953.96	24,836.45
CAMP Managed Account	5,055,323.18	5,061,780.92
Total	\$5,081,277.14	\$5,086,617.37
Asset Allocation		





Managed Account Summary Statement

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

CITY OF LAKE ELSINORE - LAKE ELSINORE - HOUSING FUNDS

Transaction Summary - Money Market		Transaction Summary - Managed Account		Account Total	
Opening Market Value	\$24,836.45	Opening Market Value	\$5,061,780.92	Opening Market Value	\$5,086,617.37
Purchases	153,739.81	Maturities/Calls	(89.85)		
Redemptions	(152,622.30)	Principal Dispositions	(124,502.13)		
		Principal Acquisitions	121,752.93		
		Unsettled Trades	0.00		
		Change in Current Value	(3,618.69)		
Closing Market Value	\$25,953.96	Closing Market Value	\$5,055,323.18	Closing Market Value	\$5,081,277.14
Dividend	17.96				

Earnings Reconciliation (Cash Basis) - Managed Account		Cash Balance	
Interest/Dividends/Coupons Received	4,341.78	Closing Cash Balance	\$0.00
Less Purchased Interest Related to Interest/Coupons	(505.24)		
Plus Net Realized Gains/Losses	1,262.33		
Total Cash Basis Earnings	\$5,098.87		

Earnings Reconciliation (Accrual Basis)	Managed Account	Total	Cash Transactions Summary- Managed Account	
Ending Amortized Value of Securities	5,083,371.78	5,109,325.74	Maturities/Calls	0.00
Ending Accrued Interest	19,827.73	19,827.73	Sale Proceeds	149,646.83
Plus Proceeds from Sales	124,856.19	277,478.49	Coupon/Interest/Dividend Income	3,985.17
Plus Proceeds of Maturities/Calls/Principal Payments	89.85	89.85	Principal Payments	89.85
Plus Coupons/Dividends Received	3,985.17	3,985.17	Security Purchases	(152,226.97)
Less Cost of New Purchases	(122,258.17)	(275,997.98)	Net Cash Contribution	(1,494.88)
Less Beginning Amortized Value of Securities	(5,086,941.40)	(5,111,777.85)	Reconciling Transactions	0.00
Less Beginning Accrued Interest	(16,709.23)	(16,709.23)		
Dividends	0.00	17.96		
Total Accrual Basis Earnings	\$6,221.92	\$6,239.88		



Portfolio Summary and Statistics

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

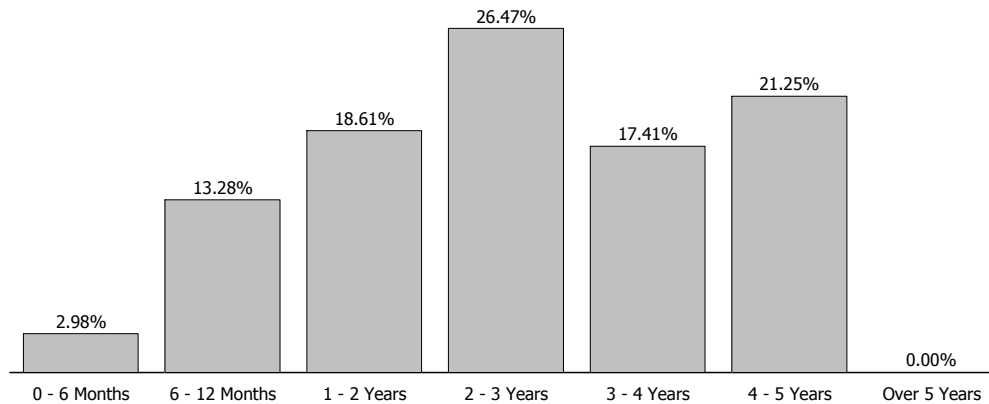
CITY OF LAKE ELSINORE - LAKE ELSINORE - HOUSING FUNDS

Account Summary

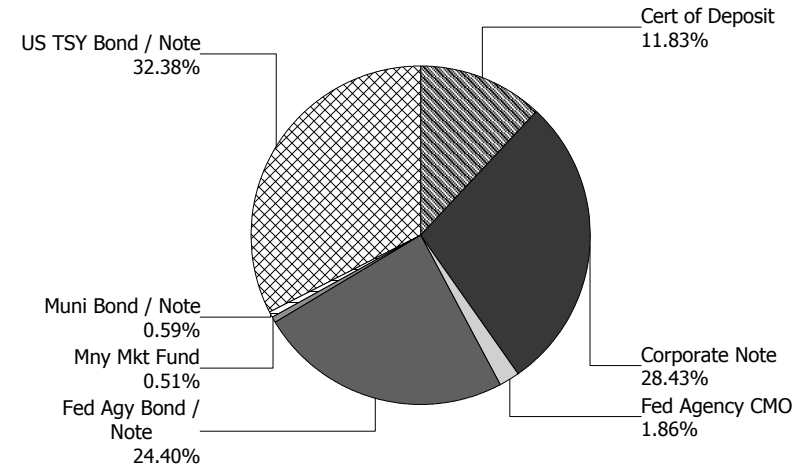
Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	1,640,000.00	1,645,087.80	32.38
Municipal Bond / Note	30,000.00	30,169.80	0.59
Federal Agency Collateralized Mortgage Obligation	94,376.93	94,383.20	1.86
Federal Agency Bond / Note	1,255,000.00	1,240,062.61	24.40
Corporate Note	1,440,000.00	1,444,541.27	28.43
Certificate of Deposit	600,000.00	601,078.50	11.83
Managed Account Sub-Total	5,059,376.93	5,055,323.18	99.49%
Accrued Interest		19,827.73	
Total Portfolio	5,059,376.93	5,075,150.91	
CAMP Pool	25,953.96	25,953.96	0.51
Total Investments	5,085,330.89	5,101,104.87	100.00%

Unsettled Trades 0.00 0.00

Maturity Distribution



Sector Allocation



Characteristics

Yield to Maturity at Cost	1.49%
Yield to Maturity at Market	1.65%
Duration to Worst	2.52
Weighted Average Days to Maturity	958



Managed Account Issuer Summary

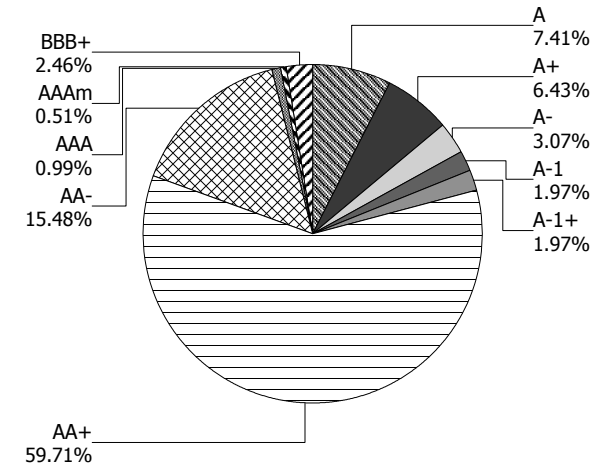
For the Month Ending **March 31, 2017**

CITY OF LAKE ELSINORE - LAKE ELSINORE - HOUSING FUNDS

Issuer Summary

Issuer	Market Value of Holdings	Percent
AMERICAN EXPRESS CO	30,045.42	0.59
AMERICAN HONDA FINANCE	100,874.30	1.99
APPLE INC	54,833.68	1.08
BANK OF MONTREAL	100,690.80	1.98
BANK OF NEW YORK CO INC	150,013.20	2.95
BB&T CORPORATION	24,614.80	0.48
BURLINGTON NORTHERN SANTA FE	26,696.65	0.53
CAMP Pool	25,953.96	0.51
CHEVRON CORP	254,965.33	5.02
CISCO SYSTEMS INC	101,043.30	1.99
CITIGROUP INC	75,192.23	1.48
FANNIE MAE	612,742.99	12.06
FEDERAL HOME LOAN BANKS	721,702.82	14.20
GOLDMAN SACHS GROUP INC	49,907.65	0.98
HSBC HOLDINGS PLC	100,058.30	1.97
IBM CORP	99,952.30	1.97
JP MORGAN CHASE & CO	101,304.20	1.99
MICROSOFT CORP	50,155.10	0.99
NORDEA BANK AB	100,553.40	1.98
ROYAL BANK OF CANADA	100,121.60	1.97
SKANDINAVISKA ENSKIDA BANKEN AB	99,928.50	1.97
STATE OF CONNECTICUT	30,169.80	0.59
STATE STREET CORPORATION	24,562.28	0.48
SVENSKA HANDELSBANKEN	99,725.90	1.96
UNITED STATES TREASURY	1,645,087.80	32.38
US BANCORP	125,010.88	2.46
WELLS FARGO & COMPANY	175,369.95	3.45
Total	\$5,081,277.14	100.00%

Credit Quality (S&P Ratings)





Managed Account Detail of Securities Held

For the Month Ending **March 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 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	150.82	44,479.69	44,511.35
US TREASURY NOTES DTD 02/28/2013 1.250% 02/29/2020	912828UQ1	60,000.00	AA+	Aaa	11/05/15	11/09/15	59,250.00	1.55	65.22	59,487.66	59,571.12
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	248.62	76,023.80	75,943.35
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	323.37	177,239.38	177,754.85
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	734.81	101,410.05	100,218.80
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	502.75	76,668.14	75,767.55
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	746.29	129,987.44	127,944.38
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	549.90	126,843.80	125,092.75
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	173.91	104,132.49	100,875.00
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	1.88	55,591.22	53,865.63
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	750.55	127,557.73	127,816.39
US TREASURY NOTES DTD 05/31/2016 1.375% 05/31/2021	912828R77	125,000.00	AA+	Aaa	03/15/17	03/17/17	121,752.93	2.02	576.06	121,783.68	122,773.50
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	1,508.24	232,125.71	226,705.05
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	130.43	77,541.55	75,416.03



Managed Account Detail of Securities Held

For the Month Ending **March 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	150,000.00	AA+	Aaa	12/01/16	12/05/16	150,445.31	1.93	260.87	150,417.97	150,832.05
Security Type Sub-Total		1,640,000.00					1,666,449.61	1.49	6,723.72	1,661,290.31	1,645,087.80

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	26.32	30,042.25	30,169.80
Security Type Sub-Total		30,000.00					30,084.30	1.90	26.32	30,042.25	30,169.80

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	25,061.11	24,978.22
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	25,122.62	25,032.50
FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AODO0	44,376.93	AA+	Aaa	10/07/15	10/30/15	44,821.32	1.08	60.87	44,633.88	44,372.48
Security Type Sub-Total		94,376.93					95,321.23	1.05	132.70	94,817.61	94,383.20

Federal Agency Bond / Note											
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	111.81	50,007.41	49,806.75
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	93.75	99,743.82	99,240.90
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	27.99	5,019.53	5,030.59
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	260.42	99,996.31	99,904.40
FNMA BENCHMARK NOTE DTD 02/23/2016 1.000% 02/26/2019	3135G0J53	25,000.00	AA+	Aaa	02/19/16	02/23/16	24,941.00	1.08	24.31	24,962.46	24,836.60



Managed Account Detail of Securities Held

For the Month Ending **March 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											
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	48.61	50,094.70	49,673.20
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	179.25	124,835.99	123,377.50
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	170.14	124,812.07	123,386.75
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	107.64	124,842.09	123,672.13
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	17.36	124,910.91	123,635.50
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	537.40	104,978.78	104,637.02
FNMA NOTES DTD 02/28/2017 1.500% 02/28/2020	3135G0T29	90,000.00	AA+	Aaa	02/24/17	02/28/17	89,942.40	1.52	116.25	89,944.04	89,783.37
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	300.78	124,345.24	121,091.50
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	38.19	24,924.74	24,282.48
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	122.22	79,714.85	77,703.92
Security Type Sub-Total		1,255,000.00					1,252,740.94	1.12	2,156.12	1,253,132.94	1,240,062.61
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	779.17	125,022.63	125,010.88
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	266.80	75,050.13	74,875.05



Managed Account Detail of Securities Held

For the Month Ending **March 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	100,000.00	AA-	Aa2	11/28/12	12/05/12	100,000.00	1.10	355.73	100,000.00	99,833.40
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	184.03	99,919.73	99,952.30
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	93.75	99,994.46	99,882.20
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	226.11	54,954.88	54,833.68
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	370.32	80,000.00	80,256.88
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	88.54	50,207.63	50,521.65
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	88.54	50,261.43	50,521.65
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	433.33	49,977.74	49,907.65
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	162.29	24,990.43	24,978.58
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	287.50	99,908.10	100,874.30
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	587.50	26,971.61	26,696.65
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	275.63	49,981.45	50,213.65
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	637.53	175,709.19	175,369.95
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	141.32	49,968.17	50,155.10



Managed Account Detail of Securities Held

For the Month Ending **March 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											
AMERICAN EXPRESS CREDIT CORP NOTES DTD 03/03/2017 2.200% 03/03/2020	0258M0EE5	30,000.00	A-	A2	02/28/17	03/03/17	29,968.80	2.24	51.33	29,969.59	30,045.42
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	748.61	100,339.70	101,304.20
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	576.39	50,954.46	50,131.00
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	200.73	24,986.31	24,614.80
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	178.75	24,921.03	24,562.28
Security Type Sub-Total		1,440,000.00					1,448,371.35	1.74	6,733.90	1,444,088.67	1,444,541.27
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	559.11	100,000.00	99,928.50
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	2,138.89	100,000.00	100,058.30
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	103.89	100,000.00	100,121.60
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	572.00	100,000.00	100,553.40
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	414.75	100,000.00	99,725.90
BANK OF MONTREAL CHICAGO CERT DEPOS DTD 02/09/2017 1.880% 02/07/2019	06427KRC3	100,000.00	A+	Aa3	02/08/17	02/09/17	100,000.00	1.90	266.33	100,000.00	100,690.80
Security Type Sub-Total		600,000.00					600,000.00	1.71	4,054.97	600,000.00	601,078.50



Managed Account Detail of Securities Held

For the Month Ending **March 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
Managed Account Sub-Total		5,059,376.93					5,092,967.43	1.49	19,827.73	5,083,371.78	5,055,323.18
Money Market Fund											
CAMP Pool		25,953.96	AAAm	NR			25,953.96		0.00	25,953.96	25,953.96
Money Market Sub-Total		25,953.96					25,953.96		0.00	25,953.96	25,953.96
Securities Sub-Total		\$5,085,330.89					\$5,118,921.39	1.49%	\$19,827.73	\$5,109,325.74	\$5,081,277.14
Accrued Interest											\$19,827.73
Total Investments											\$5,101,104.87



Managed Account Fair Market Value & Analytics

For the Month Ending **March 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 11/30/2012 1.000% 11/30/2019	912828UB4	45,000.00	CITIGRP		98.91	44,511.35	379.71	31.66	2.61	2.61	1.42
US TREASURY NOTES DTD 02/28/2013 1.250% 02/29/2020	912828UQ1	60,000.00	CITIGRP		99.29	59,571.12	321.12	83.46	2.85	2.85	1.50
US TREASURY NOTES DTD 07/31/2013 2.000% 07/31/2020	912828VP2	75,000.00	MERRILL		101.26	75,943.35	(471.69)	(80.45)	3.21	3.21	1.61
US TREASURY NOTES DTD 09/03/2013 2.125% 08/31/2020	912828VV9	175,000.00	MORGANST		101.57	177,754.85	(273.47)	515.47	3.28	3.28	1.65
US TREASURY NOTES DTD 10/31/2013 1.750% 10/31/2020	912828WC0	100,000.00	MERRILL		100.22	100,218.80	(1,632.76)	(1,191.25)	3.43	3.43	1.69
US TREASURY NOTE DTD 12/02/2013 2.000% 11/30/2020	912828A42	75,000.00	MERRILL		101.02	75,767.55	(1,374.05)	(900.59)	3.50	3.50	1.71
US TREASURY NOTES DTD 12/31/2013 2.375% 12/31/2020	912828A83	125,000.00	MERRILL		102.36	127,944.38	(3,334.92)	(2,043.06)	3.56	3.56	1.72
US TREASURY N/B DTD 12/31/2015 1.750% 12/31/2020	912828N48	125,000.00	MORGANST		100.07	125,092.75	(2,148.46)	(1,751.05)	3.60	3.60	1.73
US TREASURY NOTES DTD 02/28/2014 2.000% 02/28/2021	912828B90	100,000.00	MORGANST		100.88	100,875.00	(4,015.63)	(3,257.49)	3.75	3.75	1.77
US TREASURY NOTES DTD 03/31/2016 1.250% 03/31/2021	912828O37	55,000.00	CITIGRP		97.94	53,865.63	(1,834.76)	(1,725.59)	3.88	3.88	1.79
US TREASURY NOTES DTD 05/02/2016 1.375% 04/30/2021	912828O78	130,000.00	MORGAN_S		98.32	127,816.39	396.08	258.66	3.93	3.93	1.80
US TREASURY NOTES DTD 05/31/2016 1.375% 05/31/2021	912828R77	125,000.00	MORGAN_S		98.22	122,773.50	1,020.57	989.82	4.01	4.01	1.82
US TREASURY NOTES DTD 06/02/2014 2.000% 05/31/2021	912828WN6	225,000.00	HSBC		100.76	226,705.05	(6,380.89)	(5,420.66)	3.96	3.96	1.81
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	75,000.00	HSBC		100.55	75,416.03	(2,399.40)	(2,125.52)	4.20	4.20	1.87
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	150,000.00	HSBC		100.55	150,832.05	386.74	414.08	4.20	4.20	1.87
Security Type Sub-Total		1,640,000.00				1,645,087.80	(21,361.81)	(16,202.51)	3.68	3.68	1.74
Municipal Bond / Note											



Managed Account Fair Market Value & Analytics

For the Month Ending **March 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		100.57	30,169.80	85.50	127.55	1.91	1.91	1.68
Security Type Sub-Total		30,000.00				30,169.80	85.50	127.55	1.91	1.91	1.68
Federal Agency Collateralized Mortgage Obligation											
FNMA SERIES 2015-M7 ASQ2 DTD 04/01/2015 1.550% 04/01/2018	3136ANJY4	25,000.00	GOLDMAN		99.91	24,978.22	(271.69)	(82.89)	0.84	0.85	1.53
FNMA SERIES 2015-M15 ASQ2 DTD 11/01/2015 1.898% 01/01/2019	3136AOSW1	25,000.00	GOLDMAN		100.13	25,032.50	(217.50)	(90.12)	1.04	1.55	1.73
FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AQDQ0	44,376.93	MORGANST		99.99	44,372.48	(448.84)	(261.40)	1.41	2.21	1.60
Security Type Sub-Total		94,376.93				94,383.20	(938.03)	(434.41)	1.16	1.68	1.62
Federal Agency Bond / Note											
FEDERAL HOME LOAN BANKS AGCY DTD 05/27/2016 0.875% 06/29/2018	3130A8BD4	50,000.00	WELLSFAR		99.61	49,806.75	(204.33)	(200.66)	1.23	1.23	1.19
FHLB NOTES DTD 07/08/2016 0.625% 08/07/2018	3130A8PK3	100,000.00	CITIGRP		99.24	99,240.90	(383.10)	(502.92)	1.34	1.34	1.19
FANNIE MAE GLOBAL NOTES DTD 10/01/2013 1.625% 11/27/2018	3135G0YT4	5,000.00	GOLDMAN		100.61	5,030.59	(16.91)	11.06	1.62	1.62	1.25
FHLB NOTES DTD 12/08/2016 1.250% 01/16/2019	3130AAE46	100,000.00	BAML		99.90	99,904.40	(91.60)	(91.91)	1.76	1.76	1.30
FNMA BENCHMARK NOTE DTD 02/23/2016 1.000% 02/26/2019	3135G0J53	25,000.00	JPMCHASE		99.35	24,836.60	(104.40)	(125.86)	1.88	1.88	1.35
FNMA BENCHMARK NOTE DTD 02/23/2016 1.000% 02/26/2019	3135G0J53	50,000.00	BMO		99.35	49,673.20	(453.30)	(421.50)	1.88	1.88	1.35
FNMA BENCHMARK NOTE DTD 08/02/2016 0.875% 08/02/2019	3135G0N33	125,000.00	GOLDMAN		98.70	123,377.50	(1,412.50)	(1,458.49)	2.30	2.30	1.44
FHLB GLOBAL NOTE DTD 08/04/2016 0.875% 08/05/2019	3130A8Y72	125,000.00	WELLSFAR		98.71	123,386.75	(1,373.25)	(1,425.32)	2.31	2.31	1.44
FNMA NOTES DTD 09/02/2016 1.000% 08/28/2019	3135G0P49	125,000.00	GOLDMAN		98.94	123,672.13	(1,132.87)	(1,169.96)	2.37	2.37	1.45



Managed Account Fair Market Value & Analytics

For the Month Ending **March 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											
FHLB GLOBAL NOTES DTD 09/09/2016 1.000% 09/26/2019	3130A9EP2	125,000.00	BARCLAYS		98.91	123,635.50	(1,255.75)	(1,275.41)	2.44	2.44	1.45
FHLB NOTES DTD 11/17/2016 1.375% 11/15/2019	3130AA3R7	105,000.00	MERRILL		99.65	104,637.02	(338.83)	(341.76)	2.55	2.55	1.51
FNMA NOTES DTD 02/28/2017 1.500% 02/28/2020	3135G0T29	90,000.00	JPM_CHAS		99.76	89,783.37	(159.03)	(160.67)	2.84	2.84	1.58
FHLB GLOBAL NOTE DTD 07/14/2016 1.125% 07/14/2021	3130A8QS5	125,000.00	TD SEC U		96.87	121,091.50	(3,148.38)	(3,253.74)	4.15	4.15	1.89
FNMA NOTES DTD 08/19/2016 1.250% 08/17/2021	3135G0N82	25,000.00	TD SEC U		97.13	24,282.48	(632.00)	(642.26)	4.22	4.22	1.94
FNMA NOTES DTD 08/19/2016 1.250% 08/17/2021	3135G0N82	80,000.00	CITIGRP		97.13	77,703.92	(1,972.08)	(2,010.93)	4.22	4.22	1.94
Security Type Sub-Total		1,255,000.00				1,240,062.61	(12,678.33)	(13,070.33)	2.53	2.53	1.50
Corporate Note											
US BANCORP (CALLABLE) DTD 05/08/2012 1.650% 05/15/2017	91159HHD5	125,000.00	BARCLAYS	04/15/17	100.01	125,010.88	(2,659.12)	(11.75)	0.10	0.04	1.53
CHEVRON CORP (CALLABLE) GLOBAL NOTES DTD 12/05/2012 1.104% 12/05/2017	166764AA8	75,000.00	BARCLAYS	11/05/17	99.83	74,875.05	(530.70)	(175.08)	0.65	0.67	1.35
CHEVRON CORP (CALLABLE) GLOBAL NOTES DTD 12/05/2012 1.104% 12/05/2017	166764AA8	100,000.00	MORGANST	11/05/17	99.83	99,833.40	(166.60)	(166.60)	0.65	0.67	1.35
IBM CORP GLOBAL NOTES DTD 02/08/2013 1.250% 02/08/2018	459200HK0	100,000.00	HSBC		99.95	99,952.30	410.30	32.57	0.84	0.84	1.31
BANK OF NEW YORK MELLON (CALLABLE) DTD 03/06/2013 1.350% 03/06/2018	06406HCJ6	100,000.00	GOLDMAN		99.88	99,882.20	(88.80)	(112.26)	0.88	0.92	1.48
APPLE INC GLOBAL NOTES DTD 05/03/2013 1.000% 05/03/2018	037833AJ9	55,000.00	GOLDMAN		99.70	54,833.68	36.63	(121.20)	1.07	1.07	1.28
CHEVRON CORP GLOBAL NOTES DTD 06/24/2013 1.718% 06/24/2018	166764AE0	80,000.00	BARCLAYS		100.32	80,256.88	256.88	256.88	1.21	1.21	1.45
CISCO SYSTEMS INC GLOBAL NOTES DTD 03/03/2014 2.125% 03/01/2019	17275RAR3	50,000.00	BONY		101.04	50,521.65	46.65	314.02	1.87	1.87	1.57



Managed Account Fair Market Value & Analytics

For the Month Ending **March 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		101.04	50,521.65	52.15	260.22	1.87	1.87	1.57
GOLDMAN SACHS GRP INC CORP NT (CALLABLE) DTD 04/25/2016 2.000% 04/25/2019	38141GVT8	50,000.00	MIZUHO	03/25/19	99.82	49,907.65	(60.35)	(70.09)	1.98	2.00	2.09
CITIGROUP INC CORP NOTES DTD 06/09/2016 2.050% 06/07/2019	172967KS9	25,000.00	CITIGRP		99.91	24,978.58	(8.42)	(11.85)	2.11	2.11	2.09
AMERICAN HONDA FINANCE GLOBAL NOTES DTD 09/09/2014 2.250% 08/15/2019	02665WAH4	100,000.00	MERRILL		100.87	100,874.30	1,059.30	966.20	2.30	2.30	1.87
BURLINGTON NRTH CORP DTD 09/24/2009 4.700% 10/01/2019	12189TBC7	25,000.00	GOLDMAN		106.79	26,696.65	(900.85)	(274.96)	2.32	2.32	1.91
CITIGROUP INC DTD 01/10/2017 2.450% 01/10/2020	172967LF6	50,000.00	CITIGRP		100.43	50,213.65	233.65	232.20	2.66	2.66	2.29
WELLS FARGO & CO DTD 02/02/2015 2.150% 01/30/2020	94974BGF1	175,000.00	JEFFERIE		100.21	175,369.95	(853.30)	(339.24)	2.73	2.73	2.07
MICROSOFT CORP DTD 02/06/2017 1.850% 02/06/2020	594918BV5	50,000.00	HSBC		100.31	50,155.10	188.60	186.93	2.76	2.76	1.74
AMERICAN EXPRESS CREDIT CORP NOTES DTD 03/03/2017 2.200% 03/03/2020	0258M0EE5	30,000.00	MERRILL		100.15	30,045.42	76.62	75.83	2.81	2.81	2.15
JP MORGAN CHASE & CO CORP NT (CALLABLE) DTD 06/23/2015 2.750% 06/23/2020	46625HLW8	100,000.00	JPMCHASE	05/23/20	101.30	101,304.20	807.20	964.50	3.04	2.98	2.33
BANK OF NEW YORK MELLON CORP DTD 02/19/2016 2.500% 04/15/2021	06406FAA1	50,000.00	KEYBAN		100.26	50,131.00	(1,018.00)	(823.46)	3.78	3.78	2.43
BRANCH BANKING & TRUST CORP NOTE DTD 05/10/2016 2.050% 05/10/2021	05531FAV5	25,000.00	SCOTIA		98.46	24,614.80	(368.70)	(371.51)	3.88	3.88	2.45
STATE STREET CORP NOTES DTD 05/19/2016 1.950% 05/19/2021	857477AV5	25,000.00	GOLDMAN		98.25	24,562.28	(343.22)	(358.75)	3.91	3.91	2.40
Security Type Sub-Total		1,440,000.00				1,444,541.27	(3,830.08)	452.60	1.81	1.80	1.77
Certificate of Deposit											



Managed Account Fair Market Value & Analytics

For the Month Ending **March 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											
SKANDINAVISKA ENSKILDA BANKEN NY CD DTD 11/17/2015 1.480% 11/16/2017	83050FBG5	100,000.00	GOLDMAN		99.93	99,928.50	(71.50)	(71.50)	0.62	0.62	1.56
HSBC BANK USA NA CD DTD 11/18/2015 1.540% 11/17/2017	40428AR58	100,000.00	HSBC		100.06	100,058.30	58.30	58.30	0.63	0.63	1.43
ROYAL BANK OF CANADA NY CD DTD 03/15/2016 1.700% 03/09/2018	78009NZZ2	100,000.00	RBC CAP		100.12	100,121.60	121.60	121.60	0.93	0.93	1.54
NORDEA BANK FINLAND NY CD DTD 12/05/2016 1.760% 11/30/2018	65558LWA6	100,000.00	MERRILL		100.55	100,553.40	553.40	553.40	1.66	1.66	1.07
SVENSKA HANDELSBANKEN NY LT CD DTD 01/12/2017 1.890% 01/10/2019	86958JHB8	100,000.00	MERRILL		99.73	99,725.90	(274.10)	(274.10)	1.76	1.76	1.80
BANK OF MONTREAL CHICAGO CERT DEPOS DTD 02/09/2017 1.880% 02/07/2019	06427KRC3	100,000.00	GOLDMAN		100.69	100,690.80	690.80	690.80	1.85	1.85	1.35
Security Type Sub-Total		600,000.00				601,078.50	1,078.50	1,078.50	1.24	1.24	1.46
Managed Account Sub-Total		5,059,376.93				5,055,323.18	(37,644.25)	(28,048.60)	2.52	2.52	1.65
Money Market Fund											
CAMP Pool		25,953.96			1.00	25,953.96	0.00	0.00	0.00	0.00	
Money Market Sub-Total		25,953.96				25,953.96	0.00	0.00	0.00	0.00	
Securities Sub-Total		\$5,085,330.89				\$5,081,277.14	(\$37,644.25)	(\$28,048.60)	2.52	2.52	1.65%
Accrued Interest						\$19,827.73					
Total Investments						\$5,101,104.87					



Managed Account Security Transactions & Interest

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

CITY OF LAKE ELSINORE - LAKE ELSINORE - HOUSING 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									
BUY										
02/28/17	03/03/17	AMERICAN EXPRESS CREDIT CORP NOTES DTD 03/03/2017 2.200% 03/03/2020	0258M0EE5	30,000.00	(29,968.80)	0.00	(29,968.80)			
03/15/17	03/17/17	US TREASURY NOTES DTD 05/31/2016 1.375% 05/31/2021	912828R77	125,000.00	(121,752.93)	(505.24)	(122,258.17)			

Transaction Type Sub-Total				155,000.00	(151,721.73)	(505.24)	(152,226.97)			
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INTEREST										
03/01/17	03/01/17	CISCO SYSTEMS INC GLOBAL NOTES DTD 03/03/2014 2.125% 03/01/2019	17275RAR3	50,000.00	0.00	531.25	531.25			
03/01/17	03/01/17	CISCO SYSTEMS INC GLOBAL NOTES DTD 03/03/2014 2.125% 03/01/2019	17275RAR3	50,000.00	0.00	531.25	531.25			
03/01/17	03/25/17	FNMA SERIES 2015-M7 ASQ2 DTD 04/01/2015 1.550% 04/01/2018	3136ANJY4	25,000.00	0.00	32.29	32.29			
03/01/17	03/25/17	FNMA SERIES 2015-M15 ASQ2 DTD 11/01/2015 1.898% 01/01/2019	3136AOSW1	25,000.00	0.00	39.54	39.54			
03/01/17	03/25/17	FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AQDQ0	44,466.78	0.00	60.99	60.99			
03/06/17	03/06/17	BANK OF NEW YORK MELLON (CALLABLE) DTD 03/06/2013 1.350% 03/06/2018	06406HCJ6	100,000.00	0.00	675.00	675.00			
03/09/17	03/09/17	ROYAL BANK OF CANADA NY CD DTD 03/15/2016 1.700% 03/09/2018	78009NZZ2	100,000.00	0.00	850.00	850.00			
03/15/17	03/15/17	CT ST TXBL GO BONDS DTD 03/25/2015 1.974% 03/15/2019	20772JZK1	30,000.00	0.00	296.10	296.10			
03/26/17	03/26/17	FHLB GLOBAL NOTES DTD 09/09/2016 1.000% 09/26/2019	3130A9EP2	125,000.00	0.00	625.00	625.00			
03/31/17	03/31/17	US TREASURY NOTES DTD 03/31/2016 1.250% 03/31/2021	912828Q37	55,000.00	0.00	343.75	343.75			

Transaction Type Sub-Total				604,466.78	0.00	3,985.17	3,985.17			
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PAYDOWNS



Managed Account Security Transactions & Interest

For the Month Ending **March 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	
PAYDOWNS										
03/01/17	03/25/17	FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AQDQ0	89.85	89.85	0.00	89.85	(0.90)	0.00	
Transaction Type Sub-Total				89.85	89.85	0.00	89.85	(0.90)	0.00	
SELL										
02/28/17	03/03/17	US TREASURY NOTES DTD 02/28/2013 1.250% 02/29/2020	912828UQ1	25,000.00	24,788.09	2.55	24,790.64	100.59	7.23	FIFO
03/15/17	03/17/17	FANNIE MAE GLOBAL NOTES DTD 04/15/2013 0.875% 05/21/2018	3135G0WJ8	100,000.00	99,549.00	281.94	99,830.94	1,064.00	(84.14)	FIFO
03/15/17	03/17/17	US TREASURY NOTES DTD 10/01/2012 0.625% 09/30/2017	912828TS9	25,000.00	24,953.13	72.12	25,025.25	98.64	(30.67)	FIFO
Transaction Type Sub-Total				150,000.00	149,290.22	356.61	149,646.83	1,263.23	(107.58)	
Managed Account Sub-Total					(2,341.66)	3,836.54	1,494.88	1,262.33	(107.58)	
Total Security Transactions					(\$2,341.66)	\$3,836.54	\$1,494.88	\$1,262.33	(\$107.58)	



Account Statement

For the Month Ending **March 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					24,836.45
03/01/17	03/01/17	Purchase - Interest 17275RAR3	1.00	531.25	25,367.70
03/01/17	03/01/17	Purchase - Interest 17275RAR3	1.00	531.25	25,898.95
03/03/17	03/03/17	Purchase - Interest 912828UQ1	1.00	2.55	25,901.50
03/03/17	03/03/17	Purchase - Principal 912828UQ1	1.00	24,788.09	50,689.59
03/03/17	03/03/17	Redemption - Principal 0258M0EE5	1.00	(29,968.80)	20,720.79
03/06/17	03/06/17	Purchase - Interest 06406HCJ6	1.00	675.00	21,395.79
03/09/17	03/09/17	Purchase - Interest 78009NZZ2	1.00	850.00	22,245.79
03/15/17	03/15/17	Purchase - Interest 20772JZK1	1.00	296.10	22,541.89
03/17/17	03/17/17	Purchase - Principal 3135G0WJ8	1.00	99,549.00	122,090.89
03/17/17	03/17/17	Purchase - Interest 3135G0WJ8	1.00	281.94	122,372.83
03/17/17	03/17/17	Purchase - Principal 912828TS9	1.00	24,953.13	147,325.96
03/17/17	03/17/17	Purchase - Interest 912828TS9	1.00	72.12	147,398.08
03/17/17	03/17/17	Redemption - Interest 912828R77	1.00	(505.24)	146,892.84
03/17/17	03/17/17	Redemption - Principal 912828R77	1.00	(121,752.93)	25,139.91
03/23/17	03/23/17	IP Fees February 2017	1.00	(361.50)	24,778.41
03/23/17	03/23/17	U.S. Bank Fees January 2017	1.00	(33.83)	24,744.58
03/27/17	03/27/17	Purchase - Interest 3130A9EP2	1.00	625.00	25,369.58
03/27/17	03/27/17	Purchase - Interest 3136ANJY4	1.00	32.29	25,401.87
03/27/17	03/27/17	Purchase - Interest 3136AQDQ0	1.00	60.99	25,462.86
03/27/17	03/27/17	Purchase - Interest 3136AQSW1	1.00	39.54	25,502.40
03/27/17	03/27/17	Purchase - Principal 3136AQDQ0	1.00	89.85	25,592.25



Account Statement

For the Month Ending **March 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					
03/31/17	03/31/17	Purchase - Interest 912828Q37	1.00	343.75	25,936.00
03/31/17	04/03/17	Accrual Income Div Reinvestment - Distributions	1.00	17.96	25,953.96
Closing Balance					25,953.96

	Month of March	Fiscal YTD January-March		
Opening Balance	24,836.45	10,605.77	Closing Balance	25,953.96
Purchases	153,739.81	686,591.64	Average Monthly Balance	23,704.74
Redemptions (Excl. Checks)	(152,622.30)	(671,243.45)	Monthly Distribution Yield	0.89%
Check Disbursements	0.00	0.00		
Closing Balance	25,953.96	25,953.96		
Cash Dividends and Income	17.96	37.35		



Successor Agency

CAMP Account



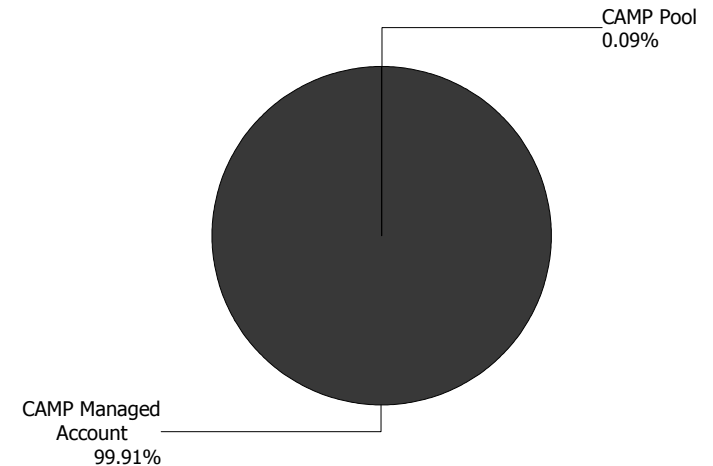
Account Statement - Transaction Summary

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

CITY OF LAKE ELSINORE - LAKE ELSINORE-SUCCESSOR AGENCY

CAMP Pool	
Opening Market Value	31,118.50
Purchases	176,877.35
Redemptions	(203,212.85)
Unsettled Trades	0.00
Change in Value	0.00
Closing Market Value	\$4,783.00
Cash Dividends and Income	5.59
CAMP Managed Account	
Opening Market Value	5,254,260.76
Purchases	172,175.34
Redemptions	(147,938.87)
Unsettled Trades	0.00
Change in Value	(3,327.07)
Closing Market Value	\$5,275,170.16
Cash Dividends and Income	2,803.55

Asset Summary		
	March 31, 2017	February 28, 2017
CAMP Pool	4,783.00	31,118.50
CAMP Managed Account	5,275,170.16	5,254,260.76
Total	\$5,279,953.16	\$5,285,379.26
Asset Allocation		





Managed Account Summary Statement

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

CITY OF LAKE ELSINORE - LAKE ELSINORE-SUCCESSOR AGENCY

Transaction Summary - Money Market		Transaction Summary - Managed Account		Account Total	
Opening Market Value	\$31,118.50	Opening Market Value	\$5,254,260.76	Opening Market Value	\$5,285,379.26
Purchases	176,877.35	Maturities/Calls	(89.85)		
Redemptions	(203,212.85)	Principal Dispositions	(147,849.02)		
		Principal Acquisitions	172,175.34		
		Unsettled Trades	0.00		
		Change in Current Value	(3,327.07)		
Closing Market Value	\$4,783.00	Closing Market Value	\$5,275,170.16	Closing Market Value	\$5,279,953.16
Dividend	5.59				

Earnings Reconciliation (Cash Basis) - Managed Account		Cash Balance	
Interest/Dividends/Coupons Received	4,144.80	Closing Cash Balance	\$0.00
Less Purchased Interest Related to Interest/Coupons	(658.15)		
Plus Net Realized Gains/Losses	(683.10)		
Total Cash Basis Earnings	\$2,803.55		

Earnings Reconciliation (Accrual Basis)		Managed Account	Total	Cash Transactions Summary- Managed Account	
Ending Amortized Value of Securities	5,304,519.96	5,309,302.96		Maturities/Calls	0.00
Ending Accrued Interest	22,754.22	22,754.22		Sale Proceeds	172,965.49
Plus Proceeds from Sales	148,174.85	351,387.70		Coupon/Interest/Dividend Income	3,816.42
Plus Proceeds of Maturities/Calls/Principal Payments	89.85	89.85		Principal Payments	89.85
Plus Coupons/Dividends Received	3,816.42	3,816.42		Security Purchases	(202,802.29)
Less Cost of New Purchases	(172,833.49)	(349,710.84)		Net Cash Contribution	25,930.53
Less Beginning Amortized Value of Securities	(5,281,857.11)	(5,312,975.61)		Reconciling Transactions	0.00
Less Beginning Accrued Interest	(18,970.96)	(18,970.96)			
Dividends	0.00	5.59			
Total Accrual Basis Earnings	\$5,693.74	\$5,699.33			



Portfolio Summary and Statistics

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

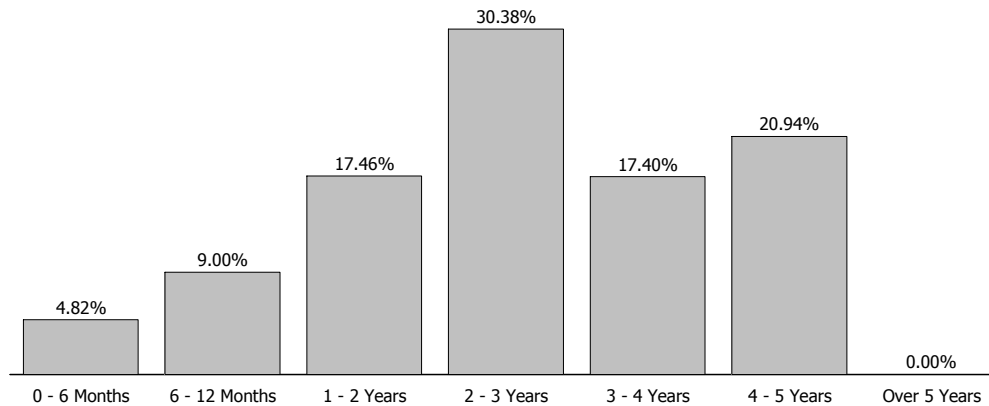
CITY OF LAKE ELSINORE - LAKE ELSINORE-SUCCESSOR AGENCY

Account Summary

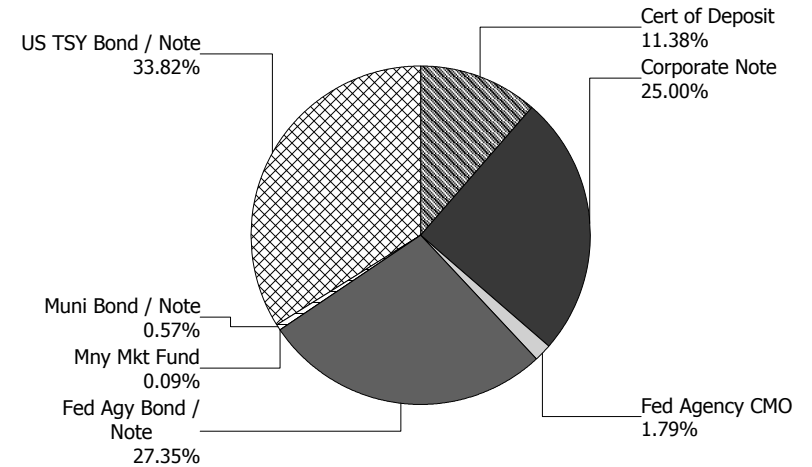
Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	1,780,000.00	1,785,249.41	33.82
Municipal Bond / Note	30,000.00	30,169.80	0.57
Federal Agency Collateralized Mortgage Obligation	94,376.93	94,383.20	1.79
Federal Agency Bond / Note	1,460,000.00	1,444,295.91	27.35
Corporate Note	1,315,000.00	1,319,993.34	25.00
Certificate of Deposit	600,000.00	601,078.50	11.38
Managed Account Sub-Total	5,279,376.93	5,275,170.16	99.91%
Accrued Interest		22,754.22	
Total Portfolio	5,279,376.93	5,297,924.38	
CAMP Pool	4,783.00	4,783.00	0.09
Total Investments	5,284,159.93	5,302,707.38	100.00%

Unsettled Trades 0.00 0.00

Maturity Distribution



Sector Allocation



Characteristics

Yield to Maturity at Cost	1.48%
Yield to Maturity at Market	1.64%
Duration to Worst	2.53
Weighted Average Days to Maturity	959



Managed Account Issuer Summary

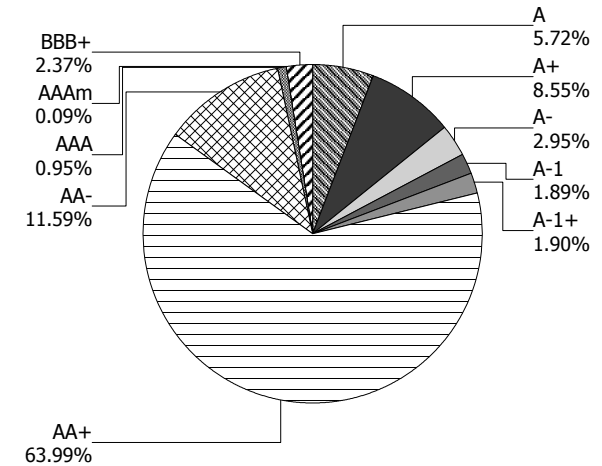
For the Month Ending **March 31, 2017**

CITY OF LAKE ELSINORE - LAKE ELSINORE-SUCCESSOR AGENCY

Issuer Summary

Issuer	Market Value of Holdings	Percent
AMERICAN EXPRESS CO	30,045.42	0.57
AMERICAN HONDA FINANCE	100,874.30	1.91
APPLE INC	54,833.68	1.04
BANK OF MONTREAL	100,690.80	1.91
BANK OF NEW YORK CO INC	125,042.65	2.37
BB&T CORPORATION	24,614.80	0.47
BURLINGTON NORTHERN SANTA FE	26,696.65	0.51
CAMP Pool	4,783.00	0.09
CHEVRON CORP	80,256.88	1.52
CISCO SYSTEMS INC	101,043.30	1.91
CITIGROUP INC	75,192.23	1.42
DEERE & COMPANY	50,180.65	0.95
FANNIE MAE	876,411.08	16.59
FEDERAL HOME LOAN BANKS	607,534.17	11.51
FREDDIE MAC	54,733.86	1.04
GOLDMAN SACHS GROUP INC	49,907.65	0.95
HSBC HOLDINGS PLC	100,058.30	1.90
IBM CORP	99,952.30	1.89
JP MORGAN CHASE & CO	101,304.20	1.92
MICROSOFT CORP	50,155.10	0.95
NORDEA BANK AB	100,553.40	1.90
ROYAL BANK OF CANADA	100,121.60	1.90
SKANDINAVISKA ENSKIDA BANKEN AB	99,928.50	1.89
STATE OF CONNECTICUT	30,169.80	0.57
STATE STREET CORPORATION	24,562.28	0.47
SVENSKA HANDELSBANKEN	99,725.90	1.89
THE WALT DISNEY CORPORATION	25,055.95	0.47
UNITED STATES TREASURY	1,785,249.41	33.80
US BANCORP	250,021.75	4.74
WELLS FARGO & COMPANY	50,253.55	0.95
Total	\$5,279,953.16	100.00%

Credit Quality (S&P Ratings)





Managed Account Detail of Securities Held

For the Month Ending **March 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	511.74	75,868.33	75,518.55
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	754.12	151,399.07	150,650.40
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	201.10	59,306.26	59,348.46
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	331.49	101,365.06	101,257.80
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	341.85	187,367.34	187,912.27
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	734.81	101,410.05	100,218.80
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	1,173.08	178,892.32	176,790.95
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	549.90	126,843.80	125,092.75
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	130.43	78,099.37	75,656.25
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	1.88	55,591.22	53,865.63
US TREASURY NOTES DTD 05/02/2016 1.375% 04/30/2021	912828O78	130,000.00	AA+	Aaa	01/03/17	01/05/17	127,420.32	1.86	750.55	127,557.73	127,816.39
US TREASURY NOTES DTD 05/31/2016 1.375% 05/31/2021	912828R77	100,000.00	AA+	Aaa	03/15/17	03/17/17	97,402.34	2.02	460.85	97,426.94	98,218.80
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	1,340.66	206,333.96	201,515.60
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	217.39	129,235.91	125,693.38



Managed Account Detail of Securities Held

For the Month Ending **March 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	217.39	125,348.30	125,693.38
Security Type Sub-Total		1,780,000.00					1,807,128.13	1.43	7,717.24	1,802,045.66	1,785,249.41
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	26.32	30,042.25	30,169.80
Security Type Sub-Total		30,000.00					30,084.30	1.90	26.32	30,042.25	30,169.80
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	25,061.11	24,978.22
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	25,122.62	25,032.50
FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AODO0	44,376.93	AA+	Aaa	10/07/15	10/30/15	44,821.32	1.08	60.87	44,633.88	44,372.48
Security Type Sub-Total		94,376.93					95,321.23	1.05	132.70	94,817.61	94,383.20
Federal Agency Bond / Note											
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	139.93	25,000.32	25,152.95
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	587.71	105,410.23	105,642.39
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	260.42	99,996.31	99,904.40
FNMA BENCHMARK NOTE DTD 02/23/2016 1.000% 02/26/2019	3135G0J53	25,000.00	AA+	Aaa	02/19/16	02/23/16	24,941.00	1.08	24.31	24,962.46	24,836.60
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	48.61	50,094.70	49,673.20



Managed Account Detail of Securities Held

For the Month Ending **March 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											
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	285.31	55,253.97	54,733.86
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	179.25	124,835.99	123,377.50
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	170.14	124,812.07	123,386.75
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	107.64	124,842.09	123,672.13
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	17.36	124,910.91	123,635.50
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	780.00	179,586.39	177,807.06
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	716.53	139,971.71	139,516.02
FNMA NOTES DTD 02/28/2017 1.500% 02/28/2020	3135G0T29	50,000.00	AA+	Aaa	02/24/17	02/28/17	49,968.00	1.52	64.58	49,968.91	49,879.65
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	300.78	124,345.24	121,091.50
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	38.19	24,924.74	24,282.48
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	122.22	79,714.85	77,703.92
Security Type Sub-Total		1,460,000.00					1,458,922.86	1.16	3,842.98	1,458,630.89	1,444,295.91
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	1,558.33	250,000.00	250,021.75



Managed Account Detail of Securities Held

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Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Corporate Note											
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	184.03	99,919.73	99,952.30
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	70.31	74,995.84	74,911.65
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	226.11	54,954.88	54,833.68
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	370.32	80,000.00	80,256.88
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	88.54	50,207.63	50,521.65
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	88.54	50,261.43	50,521.65
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	433.33	49,977.74	49,907.65
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	162.29	24,990.43	24,978.58
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	287.50	99,908.10	100,874.30
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	587.50	26,971.61	26,696.65
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	275.63	49,981.45	50,213.65
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	141.32	49,968.17	50,155.10
AMERICAN EXPRESS CREDIT CORP NOTES DTD 03/03/2017 2.200% 03/03/2020	0258M0EE5	30,000.00	A-	A2	02/28/17	03/03/17	29,968.80	2.24	51.33	29,969.59	30,045.42
WALT DISNEY COMPANY CORP NOTES DTD 03/06/2017 1.950% 03/04/2020	25468PDP8	25,000.00	A	A2	03/01/17	03/06/17	24,993.50	1.96	33.85	24,993.65	25,055.95



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Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Corporate Note											
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	748.61	100,339.70	101,304.20
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	403.75	50,900.24	50,253.55
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	576.39	50,954.46	50,131.00
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	200.73	24,986.31	24,614.80
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	178.75	24,921.03	24,562.28
JOHN DEERE CAPITAL CORP CORP NOTES DTD 01/06/2017 2.650% 01/06/2022	24422ETL3	50,000.00	A	A2	03/10/17	03/15/17	49,779.50	2.75	312.85	49,781.56	50,180.65
Security Type Sub-Total		1,315,000.00					1,325,300.60	1.81	6,980.01	1,318,983.55	1,319,993.34
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	559.11	100,000.00	99,928.50
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	2,138.89	100,000.00	100,058.30
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	103.89	100,000.00	100,121.60
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	572.00	100,000.00	100,553.40
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	414.75	100,000.00	99,725.90
BANK OF MONTREAL CHICAGO CERT DEPOS DTD 02/09/2017 1.880% 02/07/2019	06427KRC3	100,000.00	A+	Aa3	02/08/17	02/09/17	100,000.00	1.90	266.33	100,000.00	100,690.80



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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
Security Type Sub-Total		600,000.00					600,000.00	1.71	4,054.97	600,000.00	601,078.50
Managed Account Sub-Total		5,279,376.93					5,316,757.12	1.48	22,754.22	5,304,519.96	5,275,170.16
Money Market Fund											
CAMP Pool		4,783.00	AAAm	NR			4,783.00		0.00	4,783.00	4,783.00
Money Market Sub-Total		4,783.00					4,783.00		0.00	4,783.00	4,783.00
Securities Sub-Total		\$5,284,159.93					\$5,321,540.12	1.48%	\$22,754.22	\$5,309,302.96	\$5,279,953.16
Accrued Interest											\$22,754.22
Total Investments											\$5,302,707.38



Managed Account Fair Market Value & Analytics

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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
U.S. Treasury Bond / Note											
US TREASURY NOTES DTD 04/30/2014 1.625% 04/30/2019	912828D23	75,000.00	CITIGRP		100.69	75,518.55	(506.84)	(349.78)	2.03	2.03	1.29
US TREASURY NOTES DTD 06/02/2014 1.500% 05/31/2019	912828WL0	150,000.00	MORGANST		100.43	150,650.40	(990.23)	(748.67)	2.12	2.12	1.30
US TREASURY NOTES DTD 11/30/2012 1.000% 11/30/2019	912828UB4	60,000.00	CITIGRP		98.91	59,348.46	506.27	42.20	2.61	2.61	1.42
US TREASURY NOTES DTD 07/31/2013 2.000% 07/31/2020	912828VP2	100,000.00	MERRILL		101.26	101,257.80	(628.92)	(107.26)	3.21	3.21	1.61
US TREASURY NOTES DTD 09/03/2013 2.125% 08/31/2020	912828VV9	185,000.00	MORGANST		101.57	187,912.27	(289.10)	544.93	3.28	3.28	1.65
US TREASURY NOTES DTD 10/31/2013 1.750% 10/31/2020	912828WC0	100,000.00	MERRILL		100.22	100,218.80	(1,632.76)	(1,191.25)	3.43	3.43	1.69
US TREASURY NOTE DTD 12/02/2013 2.000% 11/30/2020	912828A42	175,000.00	MERRILL		101.02	176,790.95	(3,206.12)	(2,101.37)	3.50	3.50	1.71
US TREASURY N/B DTD 12/31/2015 1.750% 12/31/2020	912828N48	125,000.00	MORGANST		100.07	125,092.75	(2,148.46)	(1,751.05)	3.60	3.60	1.73
US TREASURY NOTES DTD 02/28/2014 2.000% 02/28/2021	912828B90	75,000.00	MORGANST		100.88	75,656.25	(3,011.72)	(2,443.12)	3.75	3.75	1.77
US TREASURY NOTES DTD 03/31/2016 1.250% 03/31/2021	912828O37	55,000.00	CITIGRP		97.94	53,865.63	(1,834.76)	(1,725.59)	3.88	3.88	1.79
US TREASURY NOTES DTD 05/02/2016 1.375% 04/30/2021	912828O78	130,000.00	MORGAN_S		98.32	127,816.39	396.07	258.66	3.93	3.93	1.80
US TREASURY NOTES DTD 05/31/2016 1.375% 05/31/2021	912828R77	100,000.00	MORGAN_S		98.22	98,218.80	816.46	791.86	4.01	4.01	1.82
US TREASURY NOTES DTD 06/02/2014 2.000% 05/31/2021	912828WN6	200,000.00	HSBC		100.76	201,515.60	(5,671.90)	(4,818.36)	3.96	3.96	1.81
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	125,000.00	HSBC		100.55	125,693.38	(3,999.00)	(3,542.53)	4.20	4.20	1.87
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	125,000.00	HSBC		100.55	125,693.38	322.29	345.08	4.20	4.20	1.87
Security Type Sub-Total		1,780,000.00				1,785,249.41	(21,878.72)	(16,796.25)	3.49	3.49	1.69
Municipal Bond / Note											



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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		100.57	30,169.80	85.50	127.55	1.91	1.91	1.68
Security Type Sub-Total		30,000.00				30,169.80	85.50	127.55	1.91	1.91	1.68
Federal Agency Collateralized Mortgage Obligation											
FNMA SERIES 2015-M7 ASQ2 DTD 04/01/2015 1.550% 04/01/2018	3136ANJY4	25,000.00	GOLDMAN		99.91	24,978.22	(271.69)	(82.89)	0.84	0.85	1.53
FNMA SERIES 2015-M15 ASQ2 DTD 11/01/2015 1.898% 01/01/2019	3136AOSW1	25,000.00	GOLDMAN		100.13	25,032.50	(217.50)	(90.12)	1.04	1.55	1.73
FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AQDQ0	44,376.93	MORGANST		99.99	44,372.48	(448.84)	(261.40)	1.41	2.21	1.60
Security Type Sub-Total		94,376.93				94,383.20	(938.03)	(434.41)	1.16	1.68	1.62
Federal Agency Bond / Note											
FANNIE MAE GLOBAL NOTES DTD 10/01/2013 1.625% 11/27/2018	3135G0YT4	25,000.00	HSBC		100.61	25,152.95	152.20	152.63	1.62	1.62	1.25
FANNIE MAE GLOBAL NOTES DTD 10/01/2013 1.625% 11/27/2018	3135G0YT4	105,000.00	GOLDMAN		100.61	105,642.39	(355.11)	232.16	1.62	1.62	1.25
FHLB NOTES DTD 12/08/2016 1.250% 01/16/2019	3130AAE46	100,000.00	BAML		99.90	99,904.40	(91.60)	(91.91)	1.76	1.76	1.30
FNMA BENCHMARK NOTE DTD 02/23/2016 1.000% 02/26/2019	3135G0J53	25,000.00	JPMCHASE		99.35	24,836.60	(104.40)	(125.86)	1.88	1.88	1.35
FNMA BENCHMARK NOTE DTD 02/23/2016 1.000% 02/26/2019	3135G0J53	50,000.00	BMO		99.35	49,673.20	(453.30)	(421.50)	1.88	1.88	1.35
FREDDIE MAC NOTES DTD 03/21/2016 1.125% 04/15/2019	3137EADZ9	55,000.00	TD SEC U		99.52	54,733.86	(597.24)	(520.11)	2.00	2.00	1.37
FNMA BENCHMARK NOTE DTD 08/02/2016 0.875% 08/02/2019	3135G0N33	125,000.00	GOLDMAN		98.70	123,377.50	(1,412.50)	(1,458.49)	2.30	2.30	1.44
FHLB GLOBAL NOTE DTD 08/04/2016 0.875% 08/05/2019	3130A8Y72	125,000.00	WELLSFAR		98.71	123,386.75	(1,373.25)	(1,425.32)	2.31	2.31	1.44
FNMA NOTES DTD 09/02/2016 1.000% 08/28/2019	3135G0P49	125,000.00	GOLDMAN		98.94	123,672.13	(1,132.87)	(1,169.96)	2.37	2.37	1.45



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Federal Agency Bond / Note											
FHLB GLOBAL NOTES DTD 09/09/2016 1.000% 09/26/2019	3130A9EP2	125,000.00	BARCLAYS		98.91	123,635.50	(1,255.75)	(1,275.41)	2.44	2.44	1.45
FANNIE MAE GLOBAL NOTES DTD 10/25/2016 1.000% 10/24/2019	3135G0R39	180,000.00	BARCLAYS		98.78	177,807.06	(1,710.54)	(1,779.33)	2.51	2.51	1.49
FHLB NOTES DTD 11/17/2016 1.375% 11/15/2019	3130AA3R7	140,000.00	MERRILL		99.65	139,516.02	(451.78)	(455.69)	2.55	2.55	1.51
FNMA NOTES DTD 02/28/2017 1.500% 02/28/2020	3135G0T29	50,000.00	JPM_CHAS		99.76	49,879.65	(88.35)	(89.26)	2.84	2.84	1.58
FHLB GLOBAL NOTE DTD 07/14/2016 1.125% 07/14/2021	3130A8OS5	125,000.00	TD SEC U		96.87	121,091.50	(3,148.38)	(3,253.74)	4.15	4.15	1.89
FNMA NOTES DTD 08/19/2016 1.250% 08/17/2021	3135G0N82	25,000.00	TD SEC U		97.13	24,282.48	(632.00)	(642.26)	4.22	4.22	1.94
FNMA NOTES DTD 08/19/2016 1.250% 08/17/2021	3135G0N82	80,000.00	CITIGRP		97.13	77,703.92	(1,972.08)	(2,010.93)	4.22	4.22	1.94
Security Type Sub-Total		1,460,000.00				1,444,295.91	(14,626.95)	(14,334.98)	2.55	2.55	1.50
Corporate Note											
US BANCORP (CALLABLE) DTD 05/08/2012 1.650% 05/15/2017	91159HHD5	250,000.00	BARCLAYS	04/15/17	100.01	250,021.75	(5,318.25)	21.75	0.10	0.04	1.53
IBM CORP GLOBAL NOTES DTD 02/08/2013 1.250% 02/08/2018	459200HK0	100,000.00	HSBC		99.95	99,952.30	410.30	32.57	0.84	0.84	1.31
BANK OF NEW YORK MELLON (CALLABLE) DTD 03/06/2013 1.350% 03/06/2018	06406HCJ6	75,000.00	GOLDMAN		99.88	74,911.65	(66.60)	(84.19)	0.88	0.92	1.48
APPLE INC GLOBAL NOTES DTD 05/03/2013 1.000% 05/03/2018	037833AJ9	55,000.00	GOLDMAN		99.70	54,833.68	36.63	(121.20)	1.07	1.07	1.28
CHEVRON CORP GLOBAL NOTES DTD 06/24/2013 1.718% 06/24/2018	166764AE0	80,000.00	BARCLAYS		100.32	80,256.88	256.88	256.88	1.21	1.21	1.45
CISCO SYSTEMS INC GLOBAL NOTES DTD 03/03/2014 2.125% 03/01/2019	17275RAR3	50,000.00	BONY		101.04	50,521.65	46.65	314.02	1.87	1.87	1.57
CISCO SYSTEMS INC GLOBAL NOTES DTD 03/03/2014 2.125% 03/01/2019	17275RAR3	50,000.00	BNP PARI		101.04	50,521.65	52.15	260.22	1.87	1.87	1.57



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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	99.82	49,907.65	(60.35)	(70.09)	1.98	2.00	2.09
CITIGROUP INC CORP NOTES DTD 06/09/2016 2.050% 06/07/2019	172967KS9	25,000.00	CITIGRP		99.91	24,978.58	(8.42)	(11.85)	2.11	2.11	2.09
AMERICAN HONDA FINANCE GLOBAL NOTES DTD 09/09/2014 2.250% 08/15/2019	02665WAH4	100,000.00	MERRILL		100.87	100,874.30	1,059.30	966.20	2.30	2.30	1.87
BURLINGTON NRTH CORP DTD 09/24/2009 4.700% 10/01/2019	12189TBC7	25,000.00	GOLDMAN		106.79	26,696.65	(900.85)	(274.96)	2.32	2.32	1.91
CITIGROUP INC DTD 01/10/2017 2.450% 01/10/2020	172967LF6	50,000.00	CITIGRP		100.43	50,213.65	233.65	232.20	2.66	2.66	2.29
MICROSOFT CORP DTD 02/06/2017 1.850% 02/06/2020	594918BV5	50,000.00	HSBC		100.31	50,155.10	188.60	186.93	2.76	2.76	1.74
AMERICAN EXPRESS CREDIT CORP NOTES DTD 03/03/2017 2.200% 03/03/2020	0258M0EE5	30,000.00	MERRILL		100.15	30,045.42	76.62	75.83	2.81	2.81	2.15
WALT DISNEY COMPANY CORP NOTES DTD 03/06/2017 1.950% 03/04/2020	25468PDP8	25,000.00	CITIGRP		100.22	25,055.95	62.45	62.30	2.83	2.83	1.87
JP MORGAN CHASE & CO CORP NT (CALLABLE) DTD 06/23/2015 2.750% 06/23/2020	46625HLW8	100,000.00	JPMCHASE	05/23/20	101.30	101,304.20	807.20	964.50	3.04	2.98	2.33
WELLS FARGO & COMPANY NOTES DTD 12/07/2015 2.550% 12/07/2020	94974BGR5	50,000.00	UBS AG		100.51	50,253.55	(854.45)	(646.69)	3.47	3.47	2.40
BANK OF NEW YORK MELLON CORP DTD 02/19/2016 2.500% 04/15/2021	06406FAA1	50,000.00	KEYBAN		100.26	50,131.00	(1,018.00)	(823.46)	3.78	3.78	2.43
BRANCH BANKING & TRUST CORP NOTE DTD 05/10/2016 2.050% 05/10/2021	05531FAV5	25,000.00	SCOTIA		98.46	24,614.80	(368.70)	(371.51)	3.88	3.88	2.45
STATE STREET CORP NOTES DTD 05/19/2016 1.950% 05/19/2021	857477AV5	25,000.00	GOLDMAN		98.25	24,562.28	(343.22)	(358.75)	3.91	3.91	2.40
JOHN DEERE CAPITAL CORP CORP NOTES DTD 01/06/2017 2.650% 01/06/2022	24422ETL3	50,000.00	MITSU		100.36	50,180.65	401.15	399.09	4.42	4.42	2.57
Security Type Sub-Total		1,315,000.00				1,319,993.34	(5,307.26)	1,009.79	1.88	1.86	1.82



Managed Account Fair Market Value & Analytics

For the Month Ending **March 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											
SKANDINAVISKA ENSKILDA BANKEN NY CD DTD 11/17/2015 1.480% 11/16/2017	83050FBG5	100,000.00	GOLDMAN		99.93	99,928.50	(71.50)	(71.50)	0.62	0.62	1.56
HSBC BANK USA NA CD DTD 11/18/2015 1.540% 11/17/2017	40428AR58	100,000.00	HSBC		100.06	100,058.30	58.30	58.30	0.63	0.63	1.43
ROYAL BANK OF CANADA NY CD DTD 03/15/2016 1.700% 03/09/2018	78009NZZ2	100,000.00	RBC CAP		100.12	100,121.60	121.60	121.60	0.93	0.93	1.54
NORDEA BANK FINLAND NY CD DTD 12/05/2016 1.760% 11/30/2018	65558LWA6	100,000.00	MERRILL		100.55	100,553.40	553.40	553.40	1.66	1.66	1.07
SVENSKA HANDELSBANKEN NY LT CD DTD 01/12/2017 1.890% 01/10/2019	86958JHB8	100,000.00	MERRILL		99.73	99,725.90	(274.10)	(274.10)	1.76	1.76	1.80
BANK OF MONTREAL CHICAGO CERT DEPOS DTD 02/09/2017 1.880% 02/07/2019	06427KRC3	100,000.00	GOLDMAN		100.69	100,690.80	690.80	690.80	1.85	1.85	1.35
Security Type Sub-Total		600,000.00				601,078.50	1,078.50	1,078.50	1.24	1.24	1.46
Managed Account Sub-Total		5,279,376.93				5,275,170.16	(41,586.96)	(29,349.80)	2.52	2.53	1.64
Money Market Fund											
CAMP Pool		4,783.00			1.00	4,783.00	0.00	0.00	0.00	0.00	
Money Market Sub-Total		4,783.00				4,783.00	0.00	0.00	0.00	0.00	
Securities Sub-Total		\$5,284,159.93				\$5,279,953.16	(\$41,586.96)	(\$29,349.80)	2.52	2.53	1.64%
Accrued Interest						\$22,754.22					
Total Investments						\$5,302,707.38					



Managed Account Security Transactions & Interest

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

CITY OF LAKE ELSINORE - LAKE ELSINORE-SUCCESSOR AGENCY

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
BUY										
02/28/17	03/03/17	AMERICAN EXPRESS CREDIT CORP NOTES DTD 03/03/2017 2.200% 03/03/2020	0258M0EE5	30,000.00	(29,968.80)	0.00	(29,968.80)			
03/01/17	03/06/17	WALT DISNEY COMPANY CORP NOTES DTD 03/06/2017 1.950% 03/04/2020	25468PDP8	25,000.00	(24,993.50)	0.00	(24,993.50)			
03/10/17	03/15/17	JOHN DEERE CAPITAL CORP CORP NOTES DTD 01/06/2017 2.650% 01/06/2022	24422ETL3	50,000.00	(49,779.50)	(253.96)	(50,033.46)			
03/15/17	03/17/17	US TREASURY NOTES DTD 05/31/2016 1.375% 05/31/2021	912828R77	100,000.00	(97,402.34)	(404.19)	(97,806.53)			

Transaction Type Sub-Total				205,000.00	(202,144.14)	(658.15)	(202,802.29)			
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INTEREST										
03/01/17	03/01/17	CISCO SYSTEMS INC GLOBAL NOTES DTD 03/03/2014 2.125% 03/01/2019	17275RAR3	50,000.00	0.00	531.25	531.25			
03/01/17	03/01/17	CISCO SYSTEMS INC GLOBAL NOTES DTD 03/03/2014 2.125% 03/01/2019	17275RAR3	50,000.00	0.00	531.25	531.25			
03/01/17	03/25/17	FNMA SERIES 2015-M7 ASQ2 DTD 04/01/2015 1.550% 04/01/2018	3136ANJY4	25,000.00	0.00	32.29	32.29			
03/01/17	03/25/17	FNMA SERIES 2015-M15 ASQ2 DTD 11/01/2015 1.898% 01/01/2019	3136AOSW1	25,000.00	0.00	39.54	39.54			
03/01/17	03/25/17	FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AQDQ0	44,466.78	0.00	60.99	60.99			
03/06/17	03/06/17	BANK OF NEW YORK MELLON (CALLABLE) DTD 03/06/2013 1.350% 03/06/2018	06406HCJ6	75,000.00	0.00	506.25	506.25			
03/09/17	03/09/17	ROYAL BANK OF CANADA NY CD DTD 03/15/2016 1.700% 03/09/2018	78009NZZ2	100,000.00	0.00	850.00	850.00			
03/15/17	03/15/17	CT ST TXBL GO BONDS DTD 03/25/2015 1.974% 03/15/2019	20772JZK1	30,000.00	0.00	296.10	296.10			
03/26/17	03/26/17	FHLB GLOBAL NOTES DTD 09/09/2016 1.000% 09/26/2019	3130A9EP2	125,000.00	0.00	625.00	625.00			
03/31/17	03/31/17	US TREASURY NOTES DTD 03/31/2016 1.250% 03/31/2021	912828Q37	55,000.00	0.00	343.75	343.75			



Managed Account Security Transactions & Interest

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

CITY OF LAKE ELSINORE - LAKE ELSINORE-SUCCESSOR AGENCY

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
Transaction Type Sub-Total				579,466.78	0.00	3,816.42	3,816.42			
PAYDOWNS										
03/01/17	03/25/17	FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AQDQ0	89.85	89.85	0.00	89.85	(0.90)	0.00	
Transaction Type Sub-Total				89.85	89.85	0.00	89.85	(0.90)	0.00	
SELL										
02/28/17	03/03/17	US TREASURY NOTES DTD 02/28/2013 1.250% 02/29/2020	912828U01	25,000.00	24,788.09	2.55	24,790.64	100.59	7.23	FIFO
03/10/17	03/15/17	US TREASURY NOTES DTD 05/02/2016 1.375% 04/30/2021	912828Q78	50,000.00	48,791.02	256.39	49,047.41	(216.79)	(259.20)	FIFO
03/15/17	03/17/17	FHLB NOTES DTD 07/08/2016 0.625% 08/07/2018	3130A8PK3	100,000.00	99,058.00	69.44	99,127.44	(566.00)	(678.47)	FIFO
Transaction Type Sub-Total				175,000.00	172,637.11	328.38	172,965.49	(682.20)	(930.44)	
Managed Account Sub-Total					(29,417.18)	3,486.65	(25,930.53)	(683.10)	(930.44)	
Total Security Transactions					(\$29,417.18)	\$3,486.65	(\$25,930.53)	(\$683.10)	(\$930.44)	



Account Statement

For the Month Ending **March 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					31,118.50
03/01/17	03/01/17	Purchase - Interest 17275RAR3	1.00	531.25	31,649.75
03/01/17	03/01/17	Purchase - Interest 17275RAR3	1.00	531.25	32,181.00
03/03/17	03/03/17	Purchase - Interest 912828UQ1	1.00	2.55	32,183.55
03/03/17	03/03/17	Purchase - Principal 912828UQ1	1.00	24,788.09	56,971.64
03/03/17	03/03/17	Redemption - Principal 0258M0EE5	1.00	(29,968.80)	27,002.84
03/06/17	03/06/17	Purchase - Interest 06406HCJ6	1.00	506.25	27,509.09
03/06/17	03/06/17	Redemption - Principal 25468PDP8	1.00	(24,993.50)	2,515.59
03/09/17	03/09/17	Purchase - Interest 78009NZZ2	1.00	850.00	3,365.59
03/15/17	03/15/17	Purchase - Interest 20772JZK1	1.00	296.10	3,661.69
03/15/17	03/15/17	Purchase - Principal 912828Q78	1.00	48,791.02	52,452.71
03/15/17	03/15/17	Purchase - Interest 912828Q78	1.00	256.39	52,709.10
03/15/17	03/15/17	Redemption - Principal 24422ETL3	1.00	(49,779.50)	2,929.60
03/15/17	03/15/17	Redemption - Interest 24422ETL3	1.00	(253.96)	2,675.64
03/17/17	03/17/17	Purchase - Interest 3130A8PK3	1.00	69.44	2,745.08
03/17/17	03/17/17	Purchase - Principal 3130A8PK3	1.00	99,058.00	101,803.08
03/17/17	03/17/17	Redemption - Interest 912828R77	1.00	(404.19)	101,398.89
03/17/17	03/17/17	Redemption - Principal 912828R77	1.00	(97,402.34)	3,996.55
03/23/17	03/23/17	IP Fees February 2017	1.00	(375.43)	3,621.12
03/23/17	03/23/17	U.S. Bank Fees January 2017	1.00	(35.13)	3,585.99
03/27/17	03/27/17	Purchase - Interest 3130A9EP2	1.00	625.00	4,210.99
03/27/17	03/27/17	Purchase - Interest 3136ANJY4	1.00	32.29	4,243.28



Account Statement

For the Month Ending **March 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					
03/27/17	03/27/17	Purchase - Interest 3136AQDQ0	1.00	60.99	4,304.27
03/27/17	03/27/17	Purchase - Interest 3136AQSW1	1.00	39.54	4,343.81
03/27/17	03/27/17	Purchase - Principal 3136AQDQ0	1.00	89.85	4,433.66
03/31/17	03/31/17	Purchase - Interest 912828Q37	1.00	343.75	4,777.41
03/31/17	04/03/17	Accrual Income Div Reinvestment - Distributions	1.00	5.59	4,783.00

Closing Balance

4,783.00

	Month of March	Fiscal YTD January-March		
Opening Balance	31,118.50	19,594.11	Closing Balance	4,783.00
Purchases	176,877.35	716,214.36	Average Monthly Balance	7,719.45
Redemptions (Excl. Checks)	(203,212.85)	(731,025.47)	Monthly Distribution Yield	0.89%
Check Disbursements	0.00	0.00		
Closing Balance	4,783.00	4,783.00		
Cash Dividends and Income	5.59	35.14		