



CITY OF LAKE ELSINORE
INVESTMENT REPORT

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

<u>CASH ACCOUNTS</u>	BANK BALANCE	DEPOSITS IN TRANSIT	OUTSTANDING CHECKS	BOOK BALANCE
Bank Accounts:				
General Checking Account	\$ 2,938,996	\$ 371,547	\$ (920,497)	\$ 2,390,046
Cash On Hand:				
Cashier Drawers #1 & #2	-	-	-	300
City of Lake Elsinore Petty Cash Fund	-	-	-	1,000
Total Cash Accounts	2,938,996	371,547	(920,497)	2,391,346
 <u>INVESTMENTS</u>				
City Investments:				
City Local Agency Investment Fund	32,574,656	-	-	32,574,656
City Local Agency Investment Fund for the PFA	-	-	-	-
City CAMP Investments:				
CAMP Pool Account	202,312	-	-	202,312
U.S. Treasury Bond / Note	9,874,253	-	-	9,874,253
Municipal Bond / Note	290,464	-	-	290,464
Federal Agency Collateralized Mortgage Obligation	505,060	-	-	505,060
Federal Agency Bond / Note	6,931,088	-	-	6,931,088
Corporate Note	7,248,465	-	-	7,248,465
Commercial Paper	621,031	-	-	621,031
Certificate of Deposit	4,649,552	-	-	4,649,552
Housing CAMP Investments:				
Housing CAMP Pool Account	143,009	-	-	143,009
Housing U.S. Treasury Bond / Notes	1,714,228	-	-	1,714,228
Housing Municipal Bond / Notes	30,084	-	-	30,084
Housing Federal Agency Collateralized Mortgage	91,598	-	-	91,598
Housing Federal Agency Bond / Notes	1,127,682	-	-	1,127,682
Housing Corporate Notes	1,345,687	-	-	1,345,687
Housing Certificate of Deposit	700,000	-	-	700,000
Successor Investments:				
Successor Local Agency Investment Fund	8,419,110	-	-	8,419,110
Successor CAMP Investments:				
Successor CAMP Pool Account	190,311	-	-	190,311
Successor U.S. Treasury Bond / Notes	1,772,046	-	-	1,772,046
Successor Municipal Bond / notes	30,084	-	-	30,084
Successor Federal Agency Collateralized Mortgage	91,598	-	-	91,598
Successor Federal Agency Bond / Notes	1,402,407	-	-	1,402,407
Successor Corporate Notes	1,169,912	-	-	1,169,912
Successor Certificate of Deposit	700,000	-	-	700,000
Sub-total Investments	81,824,636	-	-	81,824,636
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	 82,337,038	 -	 -	 82,337,038
 Total Pooled Cash and Investments	 \$ 85,276,034	 \$ 371,547	 \$ (920,497)	 \$ 84,728,384
 <u>TOTAL POOLED CASH AND INVESTMENTS</u>				 <u>\$ 84,728,384</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
Assistant City Manager

June 12, 2017
Date

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

<u>FUND NO</u>	<u>FUND NAME</u>	<u>AMOUNT</u>
100	General	\$ 14,465,192
101	Supplemental Law Enforcement	25,000
104	Traffic Offender	10,250
106	Affordable Housing In Lieu	1,268,099
107	Developer Agreement Revenue	791,477
110	State Gas Tax	1,434,112
112	Measure A	1,204,045
114	SB1186 CASP Education Program	7,281
115	Traffic Safety	134,066
116	City Hall-Public Works DIF	1,282,656
117	Community Center DIF	460,886
118	Lake Side Facility DIF	707,600
119	Animal Shelter DIF	57,960
121	T.R.I.P.-2014A	151
130	Lighting & Landscape Maintenance Fund - City-wide	201,662
135	Lighting & Landscape Maintenance - Dist. No. 1	732,940
140	Geothermal	20,205
155	CSA152 -- N.P.D.E.S.	69,804
205	Traffic Impact Fee	4,014,382
211	Storm Drain C.I.P.	1,098,100
220	Street Lighting C.I.P.	33,000
231	Library C.I.P.	1,752,854
232	City Fire Protection	185,055
254	Railroad Canyon Improvement Area 89-1	126,253
300	Insurance Service	937,373
315	Fleet Service	211,988
320	Facilities Service	535,703
331	CFD 2006-1CC Summerly Improvement Area CC	70,258
332	CFD 2006-1 Improvement Area B, Summerly	109,254
334	CFD 2015-5 Trieste - Far West Industries	5,846
336	CFD 2006-1FF Summerly Improvement Area FF	47,037
337	CFD 2016-2 Canyon Hills	9,415
345	CFD 2003-2S Improvement Area D, Canyon Hills	1,137,165
346	CFD 2014-1 Southshore	64,044
347	CFD 2006-1 Improvement Area A, Summerly	136,434
350	CFD 98-1 Summerhill	1,442,608
352	AD 86-1 Northwest Sewer	659,115
354	CFD 90-2 Tuscany Hills	1,723,207
357	CFD 2003-2 Canyon Hills Improvement Area	647,914
366	CFD 2005-6 City Center Townhomes Debt Service	183,142
368	CFD 2006-2 Viscaya	330,920

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

<u>FUND NO</u>	<u>FUND NAME</u>	<u>AMOUNT</u>
369	CFD 2004-3 Area 1 Rosetta Canyon Improvement Area	1,029,589
371	CFD 2005-1 Serenity	475,015
372	CFD 2005-2 Alberhill Ranch Improvement Area	902,111
374	CFD 2005-4 Lakeview Villas	53,361
375	CFD 2006-4 Clurman Debt Service	17,358
376	CFD 2006-3 La Strada	12,055
377	CFD 2006-6 Tessara	10,773
378	CFD 2006-8 Running Deer Estates	48,014
384	CFD 2003-2 Area B Canyon Hills Improvement Area	1,115,216
385	CFD 2004-3 Area 2 Rosetta Canyon Improvement Area	1,179,018
386	CFD 2007-4 Mekenna Court	39,769
387	CFD 2007-5 Red Kite	71,016
388	CFD 2007-6 Holiday Inn Express	9,525
389	CFD 88-3 (2008A) West Lake Elsinore Series A	1,943,869
390	CFD 2003-2 Area C Canyon Hills Improvement Area	461,037
392	CFD 95-1 City Center	151,211
393	AD 93-1 Cottonwood Hills	1,119,425
394	CFD 2005-5 (2012A) Wasson Canyon	260,955
500	Capital Improvement Plan	8,896,791
510	Successor Agency RDA Area I	1,299,330
520	Successor Agency RDA Area II	2,844,398
530	Successor Agency RDA Area III	1,393,218
540	Successor Area RDA Diamond Stadium	2,637,780
604	Endowment Trust - Korn Memorial	31,660
605	Public Improvement Trust	715,176
606	Mobile Source Air Pollution Reduction	298,780
608	Trust Deposit & Pre Paid Expense	5,360,055
617	Successor Agency Housing	11,335,220
620	Cost Recovery System	2,490,444
631	Lake Destratification Equipment Replacement	191,762
	Total Pooled Cash & Investments	\$ 84,728,384

**CITY OF LAKE ELSINORE
SUMMARY OF POLICY LIMITATIONS
FOR THE MONTH ENDING MAY 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	16.33%	Unlimited
Current Balance		\$ 13,360,527
Municipal Bond / Note	0.43%	Unlimited
Current Balance		\$ 350,632
Federal Agency Collateralized Mortgage Obligation	0.84%	40.00%
Current Balance		\$ 688,256
Federal Agency Bond / Note	11.56%	* Unlimited
Current Balance		\$ 9,461,177
Banker's Acceptance	0.00%	40.00%
Certificates of Deposit	7.39%	25.00%
Current Balance		\$ 6,049,552
Negotiable Certificates of Deposit	0.00%	30.00%
Commercial Paper	0.76%	25.00%
		\$ 621,031
Corporate Note	11.93%	30.00%
Current Balance		\$ 9,764,063
Repurchase Agreements	0.00%	Unlimited
Reverse Repurchase Agreements	0.00%	20.00%
LAIF (Local Agency Investment Fund)	50.10%	* \$65 Million
Current Balance		\$ 40,993,766
CAMP - Pooled Sweep Account	0.65%	Unlimited
Current Balance		\$ 535,632
TOTAL	100.00%	* \$ 81,824,636

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 MAY 31, 2017

<u>Yield</u>	<u>Purchase Date</u>	<u>Maturity Rate</u>
0.925%	Daily	24-Hour

<u>Agency</u>	<u>Beginning Balance</u>	<u>Net Increase/(Decrease)</u>	<u>Ending Balance</u>
City	\$ 18,574,656	\$ 14,000,000	\$ 32,574,656
City for the PFA	\$ -	\$ -	\$ -
Successor Agency	\$ 8,419,110	\$ -	\$ 8,419,110
Total Investments Held with Local Agency Investment Fund:	<u>\$ 26,993,766</u>	<u>\$ 14,000,000</u>	<u>\$ 40,993,766</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)
05/08/17	0.92	0.89	195
05/09/17	0.92	0.89	196
05/10/17	0.92	0.89	195
05/11/17	0.92	0.89	194
05/12/17	0.92	0.89	193
05/13/17	0.92	0.89	193
05/14/17	0.92	0.90	193
05/15/17	0.92	0.90	190
05/16/17	0.92	0.90	190
05/17/17	0.92	0.90	191
05/18/17	0.93	0.90	190
05/19/17	0.93	0.90	191
05/20/17	0.93	0.90	191
05/21/17	0.93	0.90	191
05/22/17	0.93	0.90	188
05/23/17	0.93	0.90	187
05/24/17	0.93	0.90	184
05/25/17	0.93	0.90	183
05/26/17	0.94	0.90	190
05/27/17	0.94	0.90	190
05/28/17	0.94	0.90	190
05/29/17	0.94	0.90	190
05/30/17	0.94	0.90	187
05/31/17	0.94	0.91	186
06/01/17	0.95	0.91	190
06/02/17	0.95	0.91	191
06/03/17	0.95	0.91	191
06/04/17	0.95	0.91	191
06/05/17	0.95	0.91	191
06/06/17	0.95	0.91	191
06/07/17	0.95	0.91	188

*Daily yield does not reflect capital gains or losses

[View Prior Month Daily Rates](#)

LAIF Performance Report

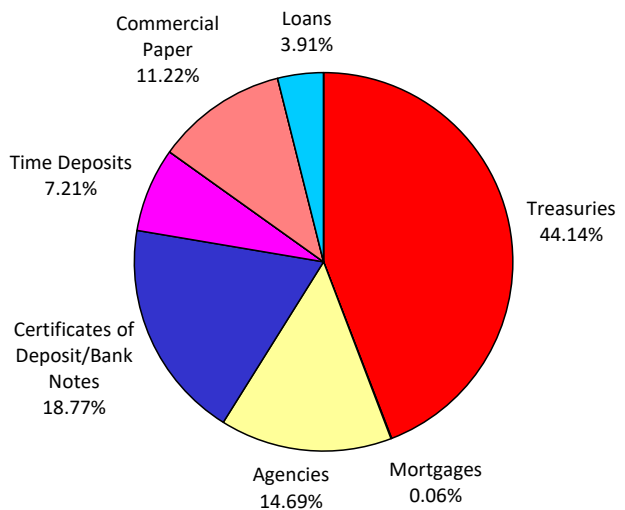
Quarter Ending 03/31/17

Apportionment Rate: 0.78%
 Earnings Ratio: 0.00002126194403179
 Fair Value Factor: 0.999175951
 Daily: 0.85%
 Quarter to Date: 0.78%
 Average Life: 180

**PMIA Average Monthly
Effective Yields**

May 2017 0.925%
 Apr 2017 0.884%
 Mar 2017 0.821%

**Pooled Money Investment Account
Portfolio Composition
04/30/17
\$76.5 billion**





City Funds

CAMP Account



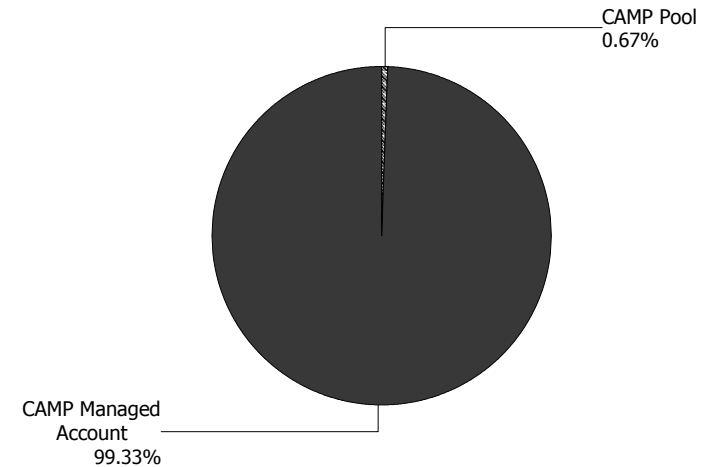
Account Statement - Transaction Summary

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

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

CAMP Pool	
Opening Market Value	123,528.03
Purchases	280,902.17
Redemptions	(202,118.61)
Unsettled Trades	0.00
Change in Value	0.00
Closing Market Value	\$202,311.59
Cash Dividends and Income	126.33
CAMP Managed Account	
Opening Market Value	29,914,783.63
Purchases	199,622.00
Redemptions	(219,327.17)
Unsettled Trades	100,379.80
Change in Value	39,036.65
Closing Market Value	\$30,034,494.91
Cash Dividends and Income	45,178.24

Asset Summary		
	May 31, 2017	April 30, 2017
CAMP Pool	202,311.59	123,528.03
CAMP Managed Account	30,034,494.91	29,914,783.63
Total	\$30,236,806.50	\$30,038,311.66
Asset Allocation		





Managed Account Summary Statement

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

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Transaction Summary - Money Market		Transaction Summary - Managed Account		Account Total	
Opening Market Value	\$123,528.03	Opening Market Value	\$29,914,783.63	Opening Market Value	\$30,038,311.66
Purchases	280,902.17	Maturities/Calls	(18,741.23)		
Redemptions	(202,118.61)	Principal Dispositions	(200,585.94)		
		Principal Acquisitions	199,622.00		
		Unsettled Trades	100,379.80		
		Change in Current Value	39,036.65		
Closing Market Value	\$202,311.59	Closing Market Value	\$30,034,494.91	Closing Market Value	\$30,236,806.50
Dividend	126.33				
Earnings Reconciliation (Cash Basis) - Managed Account		Cash Balance			
Interest/Dividends/Coupons Received	46,967.42	Closing Cash Balance	\$0.00		
Less Purchased Interest Related to Interest/Coupons	0.00				
Plus Net Realized Gains/Losses	(1,789.18)				
Total Cash Basis Earnings	\$45,178.24				
Earnings Reconciliation (Accrual Basis)		Managed Account	Total	Cash Transactions Summary- Managed Account	
Ending Amortized Value of Securities	30,064,420.65	30,266,732.24		Maturities/Calls	0.00
Ending Accrued Interest	127,249.33	127,249.33		Sale Proceeds	201,929.35
Plus Proceeds from Sales	251,469.38	453,587.99		Coupon/Interest/Dividend Income	45,624.01
Plus Proceeds of Maturities/Calls/Principal Payments	18,741.23	18,741.23		Principal Payments	18,741.23
Plus Coupons/Dividends Received	45,624.01	45,624.01		Security Purchases	(199,622.00)
Less Cost of New Purchases	(349,535.00)	(630,437.17)		Net Cash Contribution	(66,672.59)
Less Beginning Amortized Value of Securities	(29,987,837.86)	(30,111,365.89)		Reconciling Transactions	0.00
Less Beginning Accrued Interest	(131,477.08)	(131,477.08)			
Dividends	0.00	126.33			
Total Accrual Basis Earnings	\$38,654.66	\$38,780.99			



Portfolio Summary and Statistics

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

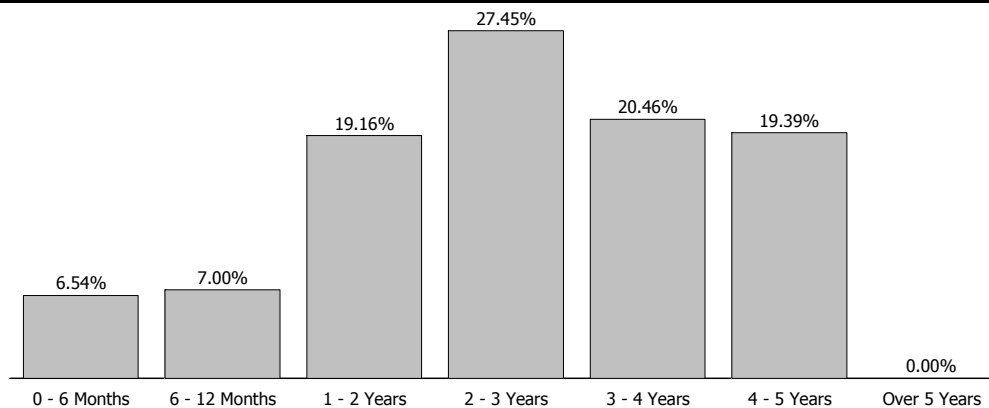
CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Account Summary

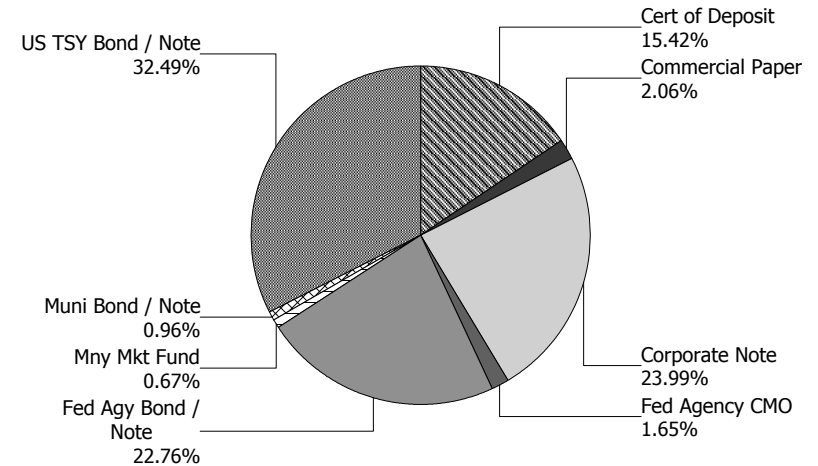
Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	9,740,000.00	9,821,213.60	32.49
Municipal Bond / Note	290,000.00	291,089.45	0.96
Federal Agency Collateralized Mortgage Obligation	500,056.60	500,357.00	1.65
Federal Agency Bond / Note	6,945,000.00	6,882,468.90	22.76
Corporate Note	7,180,000.00	7,253,883.32	23.99
Commercial Paper	625,000.00	623,740.00	2.06
Certificate of Deposit	4,650,000.00	4,661,742.64	15.42
Managed Account Sub-Total	29,930,056.60	30,034,494.91	99.33%
Accrued Interest		127,249.33	
Total Portfolio	29,930,056.60	30,161,744.24	
CAMP Pool	202,311.59	202,311.59	0.67
Total Investments	30,132,368.19	30,364,055.83	100.00%

Unsettled Trades **150,000.00** **150,137.55**

Maturity Distribution



Sector Allocation



Characteristics

Yield to Maturity at Cost	1.58%
Yield to Maturity at Market	1.56%
Duration to Worst	2.52
Weighted Average Days to Maturity	956



Managed Account Issuer Summary

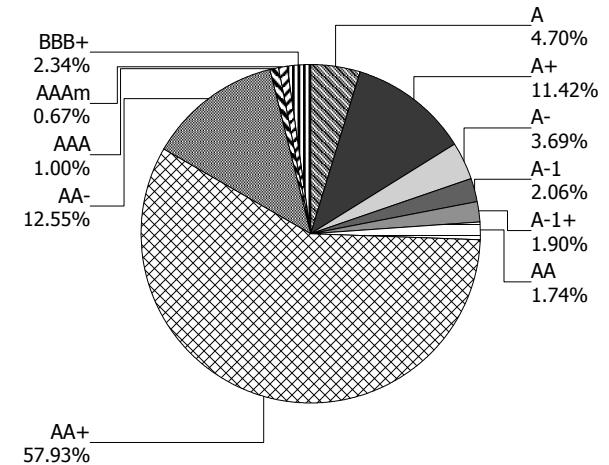
For the Month Ending **May 31, 2017**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Issuer Summary

Issuer	Market Value of Holdings	Percent
AMERICAN EXPRESS CO	381,465.26	1.26
AMERICAN HONDA FINANCE	580,196.85	1.92
APPLE INC	309,057.29	1.02
BANK OF MONTREAL	604,438.20	2.00
BANK OF NOVA SCOTIA	575,382.38	1.90
BB&T CORPORATION	149,722.20	0.50
BERKSHIRE HATHAWAY INC	400,616.40	1.32
BURLINGTON NORTHERN SANTA FE	160,250.40	0.53
CAMP Pool	202,311.59	0.67
CANADIAN IMPERIAL BANK OF COMMERCE	578,280.95	1.91
CHEVRON CORPORATION	766,010.03	2.53
CISCO SYSTEMS INC	575,544.96	1.90
CITIGROUP INC	407,233.38	1.35
CREDIT AGRICOLE SA	623,740.00	2.06
DEERE & COMPANY	280,546.20	0.93
FANNIE MAE	3,472,325.85	11.48
FEDERAL HOME LOAN BANKS	2,364,377.73	7.82
FREDDIE MAC	1,546,122.32	5.11
GENERAL ELECTRIC CO	274,007.50	0.91
GOLDMAN SACHS GROUP INC	300,280.50	0.99
HOME DEPOT INC	150,137.55	0.50
HSBC HOLDINGS PLC	575,452.53	1.90
IBM CORP	249,878.25	0.83
JP MORGAN CHASE & CO	585,087.80	1.94
MICROSOFT CORP	301,473.60	1.00
NORDEA BANK AB	578,280.95	1.91
ROYAL BANK OF CANADA	576,044.20	1.91
SKANDINAVISKA ENSKILDA BANKEN AB	574,824.63	1.90
STATE OF CONNECTICUT	165,425.70	0.55
STATE STREET CORPORATION	74,335.50	0.25
SVENSKA HANDELSBANKEN AB	599,038.80	1.98
THE BANK OF NEW YORK MELLON CORPORATION	303,684.60	1.00

Credit Quality (S&P Ratings)





Managed Account Issuer Summary

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

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Issuer	Market Value of Holdings	Percent
THE WALT DISNEY CORPORATION	125,694.25	0.42
TOYOTA MOTOR CORP	427,026.40	1.41
UNITED STATES TREASURY	9,821,213.60	32.48
UNIVERSITY OF CALIFORNIA	125,663.75	0.42
WELLS FARGO & COMPANY	451,634.40	1.49
Total	\$30,236,806.50	100.00%



Managed Account Detail of Securities Held

For the Month Ending **May 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 04/30/2014 1.625% 04/30/2019	912828D23	370,000.00	AA+	Aaa	11/10/16	11/14/16	375,058.59	1.06	522.83	373,943.18	372,486.03
US TREASURY NOTES DTD 06/02/2014 1.500% 05/31/2019	912828WL0	180,000.00	AA+	Aaa	11/10/16	11/14/16	181,968.75	1.06	7.38	181,550.50	180,773.46
US TREASURY NOTES DTD 11/30/2012 1.000% 11/30/2019	912828UB4	260,000.00	AA+	Aaa	05/28/15	05/29/15	254,982.81	1.44	7.10	257,179.03	257,795.98
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	5,638.76	1,062,800.93	1,070,548.50
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	1,278.26	851,304.17	846,267.24
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	8.20	153,187.67	152,285.10
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	3,739.64	389,305.65	385,634.63
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	5,878.45	811,283.06	805,031.20
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	2,906.25	597,771.70	583,714.70
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	614.07	292,989.59	286,137.20
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	298.91	245,380.42	247,666.00
US TREASURY NOTES DTD 05/02/2016 1.375% 04/30/2021	912828O78	350,000.00	AA+	Aaa	01/03/17	01/05/17	343,054.69	1.86	418.48	343,685.17	346,732.40
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	33.81	877,742.74	890,859.60
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	65.57	1,236,514.34	1,217,062.80



Managed Account Detail of Securities Held

For the Month Ending **May 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 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	1,642.66	335,609.78	329,265.63
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	800,000.00	AA+	Aaa	04/03/17	04/05/17	806,187.50	1.82	4,043.48	805,979.58	810,500.00
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	5,180.71	1,027,753.00	1,038,453.13
Security Type Sub-Total		9,740,000.00					9,874,253.32	1.51	32,284.56	9,843,980.51	9,821,213.60
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	105.78	125,000.00	125,663.75
CT ST TXBL GO BONDS DTD 03/25/2015 1.974% 03/15/2019	20772JZK1	165,000.00	A+	A1	03/16/15	03/25/15	165,463.65	1.90	687.61	165,212.87	165,425.70
Security Type Sub-Total		290,000.00					290,463.65	1.90	793.39	290,212.87	291,089.45
Federal Agency Collateralized Mortgage Obligation											
FNMA SERIES 2015-M7 ASQ2 DTD 04/01/2015 1.550% 04/01/2018	3136ANJY4	130,187.48	AA+	Aaa	04/15/15	04/30/15	131,488.89	0.83	168.16	130,426.19	130,102.85
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	125,533.58	125,170.13
FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AODO0	244,869.12	AA+	Aaa	10/07/15	10/30/15	247,321.22	1.08	335.88	246,164.28	245,084.02
Security Type Sub-Total		500,056.60					505,060.10	1.05	701.78	502,124.05	500,357.00
Federal Agency Bond / Note											
FNMA BENCHMARK NOTE DTD 02/23/2016 1.000% 02/26/2019	3135G0J53	125,000.00	AA+	Aaa	02/19/16	02/23/16	124,705.00	1.08	329.86	124,828.61	124,316.50
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	539.06	376,591.13	373,663.13



Managed Account Detail of Securities Held

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

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Federal Agency Bond / Note											
FEDERAL HOME LOAN BANK AGENCY NOTES DTD 05/12/2017 1.375% 05/28/2019	3130ABF92	200,000.00	AA+	Aaa	05/11/17	05/12/17	199,622.00	1.47	145.14	199,631.23	200,119.80
FHLMC REFERENCE NOTE DTD 07/20/2016 0.875% 07/19/2019	3137EAEB1	430,000.00	AA+	Aaa	07/19/16	07/20/16	428,959.40	0.96	1,379.58	429,256.35	425,585.19
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	2,096.96	724,115.91	717,197.55
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	2,044.10	723,986.65	716,648.73
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	1,516.67	599,294.38	594,912.00
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	411.11	399,139.86	396,181.20
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	452.22	739,859.76	739,023.20
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	2,085.42	549,677.43	550,486.20
FHLMC AGENCY NOTES DTD 04/20/2017 1.375% 04/20/2020	3137EAEF2	750,000.00	AA+	Aaa	04/19/17	04/20/17	747,435.00	1.49	1,174.48	747,530.57	746,874.00
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	3,103.91	721,346.23	708,586.00
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	505.56	139,594.12	137,404.26
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	1,661.11	458,421.14	451,471.14
Security Type Sub-Total		6,945,000.00					6,931,088.04	1.19	17,445.18	6,933,273.37	6,882,468.90
Corporate Note											



Managed Account Detail of Securities Held

For the Month Ending **May 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											
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	809.60	150,000.00	149,844.75
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	944.53	175,084.22	174,818.88
IBM CORP GLOBAL NOTES DTD 02/08/2013 1.250% 02/08/2018	459200HK0	250,000.00	A+	A1	02/05/13	02/08/13	248,855.00	1.35	980.90	249,838.39	249,878.25
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	1,928.89	399,920.72	400,616.40
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	241.11	309,784.41	309,057.29
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	3,296.65	440,000.00	441,346.40
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	1,434.38	271,025.13	272,626.56
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	1,593.75	301,434.11	302,918.40
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	100.00	49,910.98	50,046.75
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	500.00	249,897.52	250,233.75
CITIGROUP INC CORP NOTES DTD 06/09/2016 2.050% 06/07/2019	172967KS9	105,000.00	BBB+	Baa1	06/02/16	06/09/16	104,945.40	2.07	1,040.38	104,962.82	105,058.38
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	3,809.38	574,507.83	580,196.85
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	1,175.00	161,052.57	160,250.40



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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											
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	5,461.81	271,728.36	274,007.50
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	2,878.75	299,895.19	302,175.00
WELLS FARGO & CO DTD 02/02/2015 2.150% 01/30/2020	94974BGF1	75,000.00	A	A2	03/24/15	03/27/15	75,288.00	2.07	541.98	75,162.43	75,272.40
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	2,709.90	376,432.56	376,362.00
MICROSOFT CORP DTD 02/06/2017 1.850% 02/06/2020	594918BV5	300,000.00	AAA	Aaa	01/30/17	02/06/17	299,799.00	1.87	1,772.92	299,819.91	301,473.60
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	968.00	179,827.63	181,282.86
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	575.52	124,969.98	125,694.25
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	943.61	201,017.32	201,709.60
TOYOTA MOTOR CREDIT CORP DTD 04/17/2017 1.950% 04/17/2020	89236TDU6	225,000.00	AA-	Aa3	04/11/17	04/17/17	224,896.50	1.97	536.25	224,900.62	225,316.80
HOME DEPOT INC CORP NOTES DTD 06/05/2017 1.800% 06/05/2020	437076BQ4	150,000.00	A	A2	05/24/17	06/05/17	149,913.00	1.82	0.00	149,913.00	150,137.55
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	6,939.93	576,854.35	585,087.80
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	958.33	305,565.82	303,684.60
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	325.00	199,627.29	200,182.40
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	179.38	149,921.07	149,722.20



Managed Account Detail of Securities Held

For the Month Ending **May 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											
STATE STREET CORP NOTES DTD 05/19/2016 1.950% 05/19/2021	857477AV5	75,000.00	A	A1	05/19/16	05/24/16	74,716.50	2.03	48.75	74,772.25	74,335.50
JOHN DEERE CAPITAL CORP NOTES DTD 01/06/2017 2.650% 01/06/2022	24422ETL3	275,000.00	A	A2	03/10/17	03/15/17	273,787.25	2.75	2,935.24	273,841.07	280,546.20
Security Type Sub-Total		7,180,000.00					7,248,464.55	1.97	45,629.94	7,221,667.55	7,253,883.32
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	623,500.69	623,740.00
Security Type Sub-Total		625,000.00					621,031.25	1.28	0.00	623,500.69	623,740.00
Certificate of Deposit											
SKANDINAVISKA ENSKILDA BANKEN NY CD DTD 11/17/2015 1.480% 11/16/2017	83050FBG5	575,000.00	A+	Aa3	11/16/15	11/17/15	575,000.00	1.48	4,656.86	575,000.00	574,824.63
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	13,799.04	575,000.00	575,452.53
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	2,226.53	575,000.00	576,044.20
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	28.11	574,661.61	578,280.95
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	56.22	575,000.00	578,280.95
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	4,410.00	600,000.00	599,038.80
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	3,509.33	600,000.00	604,438.20
BANK OF NOVA SCOTIA HOUSTON LT CD DTD 04/06/2017 1.910% 04/05/2019	06417GUE6	575,000.00	A+	Aa3	04/05/17	04/06/17	575,000.00	1.91	1,708.39	575,000.00	575,382.38



Managed Account Detail of Securities Held

For the Month Ending **May 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
Security Type Sub-Total		4,650,000.00					4,649,551.50	1.74	30,394.48	4,649,661.61	4,661,742.64
Managed Account Sub-Total		29,930,056.60					30,119,912.41	1.58	127,249.33	30,064,420.65	30,034,494.91
Money Market Fund											
CAMP Pool		202,311.59	AAAm	NR			202,311.59		0.00	202,311.59	202,311.59
Money Market Sub-Total		202,311.59					202,311.59		0.00	202,311.59	202,311.59
Securities Sub-Total		\$30,132,368.19					\$30,322,224.00	1.58%	\$127,249.33	\$30,266,732.24	\$30,236,806.50
Accrued Interest											\$127,249.33
Total Investments											\$30,364,055.83

Bolded items are forward settling trades.



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
U.S. Treasury Bond / Note											
US TREASURY NOTES DTD 04/30/2014 1.625% 04/30/2019	912828D23	370,000.00	CITIGRP		100.67	372,486.03	(2,572.56)	(1,457.15)	1.88	1.88	1.27
US TREASURY NOTES DTD 06/02/2014 1.500% 05/31/2019	912828WL0	180,000.00	MORGANST		100.43	180,773.46	(1,195.29)	(777.04)	1.97	1.97	1.28
US TREASURY NOTES DTD 11/30/2012 1.000% 11/30/2019	912828UB4	260,000.00	CITIGRP		99.15	257,795.98	2,813.17	616.95	2.46	2.46	1.35
US TREASURY NOTES DTD 09/03/2013 2.125% 08/31/2020	912828VV9	1,050,000.00	MORGANST		101.96	1,070,548.50	2,378.58	7,747.57	3.12	3.12	1.51
US TREASURY NOTES DTD 10/31/2013 1.750% 10/31/2020	912828WC0	840,000.00	MERRILL		100.75	846,267.24	(9,285.89)	(5,036.93)	3.30	3.30	1.52
US TREASURY NOTE DTD 12/02/2013 2.000% 11/30/2020	912828A42	150,000.00	MERRILL		101.52	152,285.10	(1,998.10)	(902.57)	3.37	3.37	1.55
US TREASURY NOTES DTD 12/31/2013 2.375% 12/31/2020	912828A83	375,000.00	MERRILL		102.84	385,634.63	(8,203.26)	(3,671.02)	3.40	3.40	1.56
US TREASURY N/B DTD 12/31/2015 1.750% 12/31/2020	912828N48	800,000.00	MORGANST		100.63	805,031.20	(9,312.55)	(6,251.86)	3.44	3.44	1.57
US TREASURY NOTES DTD 02/28/2014 2.000% 02/28/2021	912828B90	575,000.00	MORGANST		101.52	583,714.70	(19,406.39)	(14,057.00)	3.59	3.59	1.58
US TREASURY NOTES DTD 03/31/2016 1.250% 03/31/2021	912828Q37	290,000.00	CITIGRP		98.67	286,137.20	(7,555.77)	(6,852.39)	3.72	3.72	1.61
US TREASURY NOTES DTD 05/02/2016 1.375% 04/30/2021	912828Q78	250,000.00	MERRILL		99.07	247,666.00	2,656.23	2,285.58	3.79	3.79	1.62
US TREASURY NOTES DTD 05/02/2016 1.375% 04/30/2021	912828Q78	350,000.00	MORGAN_S		99.07	346,732.40	3,677.71	3,047.23	3.79	3.79	1.62
US TREASURY NOTES DTD 05/31/2016 1.375% 05/31/2021	912828R77	900,000.00	MORGAN_S		98.98	890,859.60	14,238.51	13,116.86	3.87	3.87	1.64
US TREASURY NOTES DTD 06/02/2014 2.000% 05/31/2021	912828WN6	1,200,000.00	HSBC		101.42	1,217,062.80	(26,062.20)	(19,451.54)	3.83	3.83	1.63
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	325,000.00	HSBC		101.31	329,265.63	(7,934.57)	(6,344.15)	4.04	4.04	1.68
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	800,000.00	MORGAN_S		101.31	810,500.00	4,312.50	4,520.42	4.04	4.04	1.68
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	1,025,000.00	HSBC		101.31	1,038,453.13	10,410.16	10,700.13	4.04	4.04	1.68



Managed Account Fair Market Value & Analytics

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

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst at Mkt	YTM
Security Type Sub-Total		9,740,000.00				9,821,213.60	(53,039.72)	(22,766.91)	3.54	3.54	1.58
Municipal Bond / Note											
UNIV OF CAL TXBL REV BONDS DTD 04/10/2014 1.904% 05/15/2018	91412GUV5	125,000.00	GOLDMAN		100.53	125,663.75	663.75	663.75	0.94	0.94	1.34
CT ST TXBL GO BONDS DTD 03/25/2015 1.974% 03/15/2019	20772JZK1	165,000.00	VINING		100.26	165,425.70	(37.95)	212.83	1.74	1.74	1.83
Security Type Sub-Total		290,000.00				291,089.45	625.80	876.58	1.40	1.40	1.62
Federal Agency Collateralized Mortgage Obligation											
FNMA SERIES 2015-M7 ASQ2 DTD 04/01/2015 1.550% 04/01/2018	3136ANJY4	130,187.48	GOLDMAN		99.94	130,102.85	(1,386.04)	(323.34)	0.67	0.69	1.49
FNMA SERIES 2015-M15 ASQ2 DTD 11/01/2015 1.898% 01/01/2019	3136AOSW1	125,000.00	GOLDMAN		100.14	125,170.13	(1,079.86)	(363.45)	0.87	1.39	1.71
FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AODO0	244,869.12	MORGANST		100.09	245,084.02	(2,237.20)	(1,080.26)	1.28	2.05	1.55
Security Type Sub-Total		500,056.60				500,357.00	(4,703.10)	(1,767.05)	1.02	1.53	1.58
Federal Agency Bond / Note											
FNMA BENCHMARK NOTE DTD 02/23/2016 1.000% 02/26/2019	3135G0J53	125,000.00	JPMCHASE		99.45	124,316.50	(388.50)	(512.11)	1.71	1.71	1.32
FREDDIE MAC NOTES DTD 03/21/2016 1.125% 04/15/2019	3137EADZ9	375,000.00	TD SEC U		99.64	373,663.13	(3,594.37)	(2,928.00)	1.84	1.84	1.32
FEDERAL HOME LOAN BANK AGENCY NOTES DTD 05/12/2017 1.375% 05/28/2019	3130ABF92	200,000.00	MERRILL		100.06	200,119.80	497.80	488.57	1.96	1.96	1.34
FHLMC REFERENCE NOTE DTD 07/20/2016 0.875% 07/19/2019	3137EAEB1	430,000.00	TD SEC U		98.97	425,585.19	(3,374.21)	(3,671.16)	2.10	2.10	1.36
FNMA BENCHMARK NOTE DTD 08/02/2016 0.875% 08/02/2019	3135G0N33	725,000.00	GOLDMAN		98.92	717,197.55	(6,584.45)	(6,918.36)	2.13	2.13	1.38
FHLB GLOBAL NOTE DTD 08/04/2016 0.875% 08/05/2019	3130A8Y72	725,000.00	WELLSFAR		98.85	716,648.73	(6,959.27)	(7,337.92)	2.14	2.14	1.41



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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
Federal Agency Bond / Note											
FNMA NOTES DTD 09/02/2016 1.000% 08/28/2019	3135G0P49	600,000.00	GOLDMAN		99.15	594,912.00	(4,152.00)	(4,382.38)	2.21	2.21	1.38
FANNIE MAE GLOBAL NOTES DTD 10/25/2016 1.000% 10/24/2019	3135G0R39	400,000.00	BARCLAYS		99.05	396,181.20	(2,746.80)	(2,958.66)	2.36	2.36	1.41
FHLB NOTES DTD 11/17/2016 1.375% 11/15/2019	3130AA3R7	740,000.00	MERRILL		99.87	739,023.20	(806.60)	(836.56)	2.40	2.40	1.43
FNMA NOTES DTD 02/28/2017 1.500% 02/28/2020	3135G0T29	550,000.00	JPM_CHAS		100.09	550,486.20	838.20	808.77	2.68	2.68	1.47
FHLMC AGENCY NOTES DTD 04/20/2017 1.375% 04/20/2020	3137EAEF2	750,000.00	WELLS_FA		99.58	746,874.00	(561.00)	(656.57)	2.81	2.81	1.52
FHLB GLOBAL NOTE DTD 07/14/2016 1.125% 07/14/2021	3130A8OS5	725,000.00	TD SEC U		97.74	708,586.00	(12,005.28)	(12,760.23)	3.98	3.98	1.70
FNMA NOTES DTD 08/19/2016 1.250% 08/17/2021	3135G0N82	140,000.00	TD SEC U		98.15	137,404.26	(2,116.80)	(2,189.86)	4.06	4.06	1.71
FNMA NOTES DTD 08/19/2016 1.250% 08/17/2021	3135G0N82	460,000.00	CITIGRP		98.15	451,471.14	(6,665.86)	(6,950.00)	4.06	4.06	1.71
Security Type Sub-Total		6,945,000.00				6,882,468.90	(48,619.14)	(50,804.47)	2.62	2.62	1.47
Corporate Note											
CHEVRON CORP (CALLABLE) GLOBAL NOTES DTD 12/05/2012 1.104% 12/05/2017	166764AA8	150,000.00	MORGANST	11/05/17	99.90	149,844.75	(155.25)	(155.25)	0.48	0.51	1.31
CHEVRON CORP (CALLABLE) GLOBAL NOTES DTD 12/05/2012 1.104% 12/05/2017	166764AA8	175,000.00	BARCLAYS	11/05/17	99.90	174,818.88	(1,127.87)	(265.34)	0.48	0.51	1.31
IBM CORP GLOBAL NOTES DTD 02/08/2013 1.250% 02/08/2018	459200HK0	250,000.00	HSBC		99.95	249,878.25	1,023.25	39.86	0.68	0.68	1.32
BERKSHIRE HATHAWAY GLOBAL NOTE DTD 02/11/2013 1.550% 02/09/2018	084670BH0	400,000.00	GOLDMAN		100.15	400,616.40	1,172.40	695.68	0.68	0.68	1.32
APPLE INC GLOBAL NOTES DTD 05/03/2013 1.000% 05/03/2018	037833AJ9	310,000.00	GOLDMAN		99.70	309,057.29	201.19	(727.12)	0.91	0.91	1.33
CHEVRON CORP GLOBAL NOTES DTD 06/24/2013 1.718% 06/24/2018	166764AE0	440,000.00	BARCLAYS		100.31	441,346.40	1,346.40	1,346.40	1.04	1.04	1.43



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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	270,000.00	BONY		100.97	272,626.56	61.56	1,601.43	1.71	1.71	1.56
CISCO SYSTEMS INC GLOBAL NOTES DTD 03/03/2014 2.125% 03/01/2019	17275RAR3	300,000.00	BNP PARI		100.97	302,918.40	101.40	1,484.29	1.71	1.71	1.56
GOLDMAN SACHS GRP INC CORP NT (CALLABLE) DTD 04/25/2016 2.000% 04/25/2019	38141GVT8	50,000.00	GOLDMAN	03/25/19	100.09	50,046.75	185.75	135.77	1.81	1.77	1.95
GOLDMAN SACHS GRP INC CORP NT (CALLABLE) DTD 04/25/2016 2.000% 04/25/2019	38141GVT8	250,000.00	MIZUHO	03/25/19	100.09	250,233.75	393.75	336.23	1.81	1.77	1.95
CITIGROUP INC CORP NOTES DTD 06/09/2016 2.050% 06/07/2019	172967KS9	105,000.00	CITIGRP		100.06	105,058.38	112.98	95.56	1.95	1.95	2.02
AMERICAN HONDA FINANCE GLOBAL NOTES DTD 09/09/2014 2.250% 08/15/2019	02665WAH4	575,000.00	MERRILL		100.90	580,196.85	6,260.60	5,689.02	2.13	2.13	1.83
BURLINGTON NRTH CORP DTD 09/24/2009 4.700% 10/01/2019	12189TBC7	150,000.00	GOLDMAN		106.83	160,250.40	(5,334.60)	(802.17)	2.21	2.21	1.70
GENERAL ELECTRIC CAP CORP NOTES DTD 01/08/2010 5.500% 01/08/2020	36962G4J0	250,000.00	GOLDMAN		109.60	274,007.50	(15,075.00)	2,279.14	2.40	2.40	1.71
CITIGROUP INC DTD 01/10/2017 2.450% 01/10/2020	172967LF6	300,000.00	CITIGRP		100.73	302,175.00	2,295.00	2,279.81	2.49	2.49	2.16
WELLS FARGO & CO DTD 02/02/2015 2.150% 01/30/2020	94974BGF1	75,000.00	1ST TENN		100.36	75,272.40	(15.60)	109.97	2.56	2.56	2.01
WELLS FARGO & CO DTD 02/02/2015 2.150% 01/30/2020	94974BGF1	375,000.00	JEFFERIE		100.36	376,362.00	(1,259.25)	(70.56)	2.56	2.56	2.01
MICROSOFT CORP DTD 02/06/2017 1.850% 02/06/2020	594918BV5	300,000.00	HSBC		100.49	301,473.60	1,674.60	1,653.69	2.59	2.59	1.66
AMERICAN EXPRESS CREDIT CORP NOTES DTD 03/03/2017 2.200% 03/03/2020	0258M0EE5	180,000.00	MERRILL		100.71	181,282.86	1,470.06	1,455.23	2.65	2.65	1.93
WALT DISNEY COMPANY CORP NOTES DTD 03/06/2017 1.950% 03/04/2020	25468PDP8	125,000.00	CITIGRP		100.56	125,694.25	726.75	724.27	2.66	2.66	1.74
TOYOTA MOTOR CORP NOTES DTD 03/12/2015 2.150% 03/12/2020	89236TCF0	200,000.00	HSBC		100.85	201,709.60	(66.40)	692.28	2.68	2.68	1.83



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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											
TOYOTA MOTOR CREDIT CORP DTD 04/17/2017 1.950% 04/17/2020	89236TDU6	225,000.00	MERRILL		100.14	225,316.80	420.30	416.18	2.78	2.78	1.90
HOME DEPOT INC CORP NOTES DTD 06/05/2017 1.800% 06/05/2020	437076BQ4	150,000.00	JPM_CHAS		100.09	150,137.55	224.55	224.55	2.91	2.91	1.77
JP MORGAN CHASE & CO CORP NT (CALLABLE) DTD 06/23/2015 2.750% 06/23/2020	46625HLW8	575,000.00	JPMCHASE	05/23/20	101.75	585,087.80	7,230.05	8,233.45	2.85	2.82	2.15
BANK OF NEW YORK MELLON CORP DTD 02/19/2016 2.500% 04/15/2021	06406FAA1	300,000.00	KEYBAN		101.23	303,684.60	(3,293.40)	(1,881.22)	3.67	3.67	2.17
AMERICAN EXPRESS CREDIT CORP NOTES DTD 05/05/2016 2.250% 05/05/2021	0258M0EB1	200,000.00	KEYBAN		100.09	200,182.40	646.40	555.11	3.73	3.73	2.23
BRANCH BANKING & TRUST CORP NOTE DTD 05/10/2016 2.050% 05/10/2021	05531FAV5	150,000.00	SCOTIA		99.81	149,722.20	(178.80)	(198.87)	3.76	3.76	2.10
STATE STREET CORP NOTES DTD 05/19/2016 1.950% 05/19/2021	857477AV5	75,000.00	GOLDMAN		99.11	74,335.50	(381.00)	(436.75)	3.79	3.79	2.18
JOHN DEERE CAPITAL CORP NOTES DTD 01/06/2017 2.650% 01/06/2022	24422ETL3	275,000.00	MITSU		102.02	280,546.20	6,758.95	6,705.13	4.27	4.27	2.19
Security Type Sub-Total		7,180,000.00				7,253,883.32	5,418.77	32,215.77	2.21	2.20	1.79
Commercial Paper											
CREDIT AGRICOLE CIB NY COMM PAPER DTD 02/08/2017 0.000% 08/08/2017	22533TV86	625,000.00	CREDAG		99.80	623,740.00	2,708.75	239.31	0.19	0.19	1.05
Security Type Sub-Total		625,000.00				623,740.00	2,708.75	239.31	0.19	0.19	1.05
Certificate of Deposit											
SKANDINAVISKA ENSKILDA BANKEN NY CD DTD 11/17/2015 1.480% 11/16/2017	83050FBG5	575,000.00	GOLDMAN		99.97	574,824.63	(175.37)	(175.37)	0.46	0.46	1.51
HSBC BANK USA NA CD DTD 11/18/2015 1.540% 11/17/2017	40428AR58	575,000.00	HSBC		100.08	575,452.53	452.53	452.53	0.46	0.46	1.39
ROYAL BANK OF CANADA NY CD DTD 03/15/2016 1.700% 03/09/2018	78009NZZ2	575,000.00	RBC CAP		100.18	576,044.20	1,044.20	1,044.20	0.77	0.77	1.43



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
Certificate of Deposit											
CANADIAN IMPERIAL BANK NY CD DTD 12/05/2016 1.760% 11/30/2018	13606A5Z7	575,000.00	GOLDMAN		100.57	578,280.95	3,729.45	3,619.34	1.48	1.48	1.36
NORDEA BANK FINLAND NY CD DTD 12/05/2016 1.760% 11/30/2018	65558LWA6	575,000.00	MERRILL		100.57	578,280.95	3,280.95	3,280.95	1.50	1.50	0.79
SVENSKA HANDELSBANKEN NY LT CD DTD 01/12/2017 1.890% 01/10/2019	86958JHB8	600,000.00	MERRILL		99.84	599,038.80	(961.20)	(961.20)	1.60	1.60	1.53
BANK OF MONTREAL CHICAGO CERT DEPOS DTD 02/09/2017 1.880% 02/07/2019	06427KRC3	600,000.00	GOLDMAN		100.74	604,438.20	4,438.20	4,438.20	1.68	1.68	1.09
BANK OF NOVA SCOTIA HOUSTON LT CD DTD 04/06/2017 1.910% 04/05/2019	06417GUE6	575,000.00	MERRILL		100.07	575,382.38	382.38	382.38	1.83	1.83	1.71
Security Type Sub-Total		4,650,000.00				4,661,742.64	12,191.14	12,081.03	1.23	1.23	1.35
Managed Account Sub-Total		29,930,056.60				30,034,494.91	(85,417.50)	(29,925.74)	2.52	2.52	1.56
Money Market Fund											
CAMP Pool		202,311.59			1.00	202,311.59	0.00	0.00	0.00	0.00	
Money Market Sub-Total		202,311.59				202,311.59	0.00	0.00	0.00	0.00	
Securities Sub-Total		\$30,132,368.19				\$30,236,806.50	(\$85,417.50)	(\$29,925.74)	2.52	2.52	1.56%
Accrued Interest						\$127,249.33					
Total Investments						\$30,364,055.83					

Bolded items are forward settling trades.



Managed Account Security Transactions & Interest

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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										
05/11/17	05/12/17	FEDERAL HOME LOAN BANK AGENCY NOTES DTD 05/12/2017 1.375% 05/28/2019	3130ABF92	200,000.00	(199,622.00)	0.00	(199,622.00)			
05/24/17	06/05/17	HOME DEPOT INC CORP NOTES DTD 06/05/2017 1.800% 06/05/2020	437076B04	150,000.00	(149,913.00)	0.00	(149,913.00)			
Transaction Type Sub-Total				350,000.00	(349,535.00)	0.00	(349,535.00)			
INTEREST										
05/01/17	05/25/17	FNMA SERIES 2015-M15 ASQ2 DTD 11/01/2015 1.898% 01/01/2019	3136AOSW1	125,000.00	0.00	197.72	197.72			
05/01/17	05/25/17	FNMA SERIES 2015-M7 ASQ2 DTD 04/01/2015 1.550% 04/01/2018	3136ANJY4	132,885.92	0.00	180.35	180.35			
05/01/17	05/25/17	FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AODO0	260,911.89	0.00	501.72	501.72			
05/03/17	05/03/17	APPLE INC GLOBAL NOTES DTD 05/03/2013 1.000% 05/03/2018	037833AJ9	310,000.00	0.00	1,550.00	1,550.00			
05/05/17	05/05/17	AMERICAN EXPRESS CREDIT CORP NOTES DTD 05/05/2016 2.250% 05/05/2021	0258M0EB1	200,000.00	0.00	2,250.00	2,250.00			
05/10/17	05/10/17	BRANCH BANKING & TRUST CORP NOTE DTD 05/10/2016 2.050% 05/10/2021	05531FAV5	150,000.00	0.00	1,537.50	1,537.50			
05/15/17	05/15/17	UNIV OF CAL TXBL REV BONDS DTD 04/10/2014 1.904% 05/15/2018	91412GUV5	125,000.00	0.00	1,190.00	1,190.00			
05/15/17	05/15/17	FHLB NOTES DTD 11/17/2016 1.375% 11/15/2019	3130AA3R7	740,000.00	0.00	5,030.97	5,030.97			
05/19/17	05/19/17	STATE STREET CORP NOTES DTD 05/19/2016 1.950% 05/19/2021	857477AV5	75,000.00	0.00	731.25	731.25			
05/30/17	05/30/17	CANADIAN IMPERIAL BANK NY CD DTD 12/05/2016 1.760% 11/30/2018	13606A5Z7	575,000.00	0.00	4,919.44	4,919.44			
05/30/17	05/30/17	NORDEA BANK FINLAND NY CD DTD 12/05/2016 1.760% 11/30/2018	65558LWA6	575,000.00	0.00	4,947.56	4,947.56			



Managed Account Security Transactions & Interest

For the Month Ending **May 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	
INTEREST										
05/31/17	05/31/17	US TREASURY NOTES DTD 06/02/2014 1.500% 05/31/2019	912828WL0	180,000.00	0.00	1,350.00	1,350.00			
05/31/17	05/31/17	US TREASURY NOTES DTD 11/30/2012 1.000% 11/30/2019	912828UB4	310,000.00	0.00	1,550.00	1,550.00			
05/31/17	05/31/17	US TREASURY NOTES DTD 05/31/2016 1.375% 05/31/2021	912828R77	900,000.00	0.00	6,187.50	6,187.50			
05/31/17	05/31/17	US TREASURY NOTE DTD 12/02/2013 2.000% 11/30/2020	912828A42	150,000.00	0.00	1,500.00	1,500.00			
05/31/17	05/31/17	US TREASURY NOTES DTD 06/02/2014 2.000% 05/31/2021	912828WN6	1,200,000.00	0.00	12,000.00	12,000.00			
Transaction Type Sub-Total				6,008,797.81	0.00	45,624.01	45,624.01			
PAYDOWNS										
05/01/17	05/25/17	FNMA SERIES 2015-M7 ASQ2 DTD 04/01/2015 1.550% 04/01/2018	3136ANJY4	2,698.45	2,698.45	0.00	2,698.45	(26.97)	0.00	
05/01/17	05/25/17	FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AODO0	16,042.78	16,042.78	0.00	16,042.78	(160.65)	0.00	
Transaction Type Sub-Total				18,741.23	18,741.23	0.00	18,741.23	(187.62)	0.00	
SELL										
05/11/17	05/12/17	US TREASURY NOTES DTD 06/02/2014 1.500% 05/31/2019	912828WL0	200,000.00	200,585.94	1,343.41	201,929.35	(1,601.56)	(1,183.61)	FIFO
05/24/17	06/05/17	US TREASURY NOTES DTD 11/30/2012 1.000% 11/30/2019	912828UB4	50,000.00	49,533.20	6.83	49,540.03	498.04	73.35	FIFO
Transaction Type Sub-Total				250,000.00	250,119.14	1,350.24	251,469.38	(1,103.52)	(1,110.26)	
Managed Account Sub-Total					(80,674.63)	46,974.25	(33,700.38)	(1,291.14)	(1,110.26)	
Total Security Transactions					(80,674.63)	46,974.25	(33,700.38)	(1,291.14)	(1,110.26)	

Bolded items are forward settling trades.



Account Statement

For the Month Ending **May 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					123,528.03
05/01/17	05/01/17	Purchase - Interest 912828D23	1.00	3,006.25	126,534.28
05/01/17	05/01/17	Purchase - Interest 912828Q78	1.00	1,718.75	128,253.03
05/01/17	05/01/17	Purchase - Interest 912828Q78	1.00	2,406.25	130,659.28
05/01/17	05/01/17	Purchase - Interest 912828WC0	1.00	7,350.00	138,009.28
05/03/17	05/03/17	Purchase - Interest 037833AJ9	1.00	1,550.00	139,559.28
05/05/17	05/05/17	Purchase - Interest 0258M0EB1	1.00	2,250.00	141,809.28
05/10/17	05/10/17	Purchase - Interest 05531FAV5	1.00	1,537.50	143,346.78
05/12/17	05/12/17	Purchase - Interest 912828WL0	1.00	1,343.41	144,690.19
05/12/17	05/12/17	Purchase - Principal 912828WL0	1.00	200,585.94	345,276.13
05/12/17	05/12/17	Redemption - Principal 3130ABF92	1.00	(199,622.00)	145,654.13
05/15/17	05/15/17	Purchase - Interest 3130AA3R7	1.00	5,030.97	150,685.10
05/15/17	05/15/17	Purchase - Interest 91412GUV5	1.00	1,190.00	151,875.10
05/19/17	05/19/17	Purchase - Interest 857477AV5	1.00	731.25	152,606.35
05/24/17	05/24/17	IP Fees April 2017	1.00	(2,289.71)	150,316.64
05/24/17	05/24/17	U.S. Bank Fees March 2017	1.00	(206.90)	150,109.74
05/25/17	05/25/17	Purchase - Interest 3136ANJY4	1.00	180.35	150,290.09
05/25/17	05/25/17	Purchase - Interest 3136AQDQ0	1.00	501.72	150,791.81
05/25/17	05/25/17	Purchase - Interest 3136AQSW1	1.00	197.72	150,989.53
05/25/17	05/25/17	Purchase - Principal 3136ANJY4	1.00	2,698.45	153,687.98
05/25/17	05/25/17	Purchase - Principal 3136AQDQ0	1.00	16,042.78	169,730.76
05/30/17	05/30/17	Purchase - Interest 65558LWA6	1.00	4,947.56	174,678.32



Account Statement

For the Month Ending **May 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					
05/30/17	05/30/17	Purchase - Interest 13606A5Z7	1.00	4,919.44	179,597.76
05/31/17	05/31/17	Purchase - Interest 912828A42	1.00	1,500.00	181,097.76
05/31/17	05/31/17	Purchase - Interest 912828R77	1.00	6,187.50	187,285.26
05/31/17	05/31/17	Purchase - Interest 912828UB4	1.00	1,550.00	188,835.26
05/31/17	05/31/17	Purchase - Interest 912828WL0	1.00	1,350.00	190,185.26
05/31/17	05/31/17	Purchase - Interest 912828WN6	1.00	12,000.00	202,185.26
05/31/17	06/01/17	Accrual Income Div Reinvestment - Distributions	1.00	126.33	202,311.59
Closing Balance					202,311.59

	Month of May	Fiscal YTD January-May		
Opening Balance	123,528.03	28,054.91	Closing Balance	202,311.59
Purchases	280,902.17	8,032,845.50	Average Monthly Balance	152,872.40
Redemptions (Excl. Checks)	(202,118.61)	(7,858,588.82)	Monthly Distribution Yield	0.97%
Check Disbursements	0.00	0.00		
Closing Balance	202,311.59	202,311.59		
Cash Dividends and Income	126.33	259.81		



Housing Funds

CAMP Account



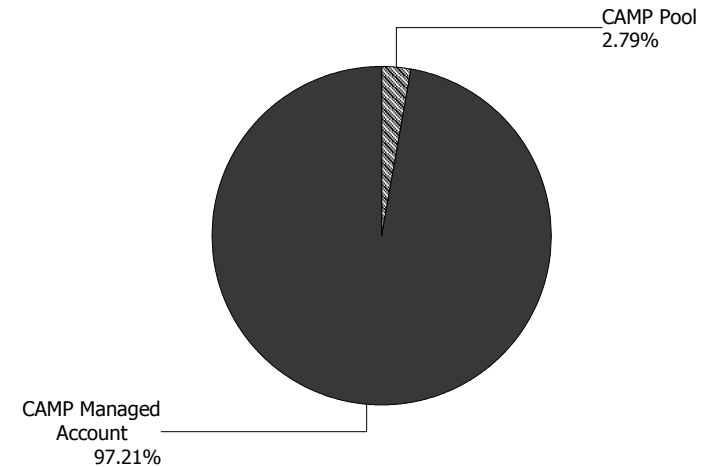
Account Statement - Transaction Summary

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

CITY OF LAKE ELSINORE - LAKE ELSINORE - HOUSING FUNDS

CAMP Pool	
Opening Market Value	131,915.29
Purchases	11,512.10
Redemptions	(418.16)
Unsettled Trades	0.00
Change in Value	0.00
Closing Market Value	\$143,009.23
Cash Dividends and Income	111.96
CAMP Managed Account	
Opening Market Value	4,962,706.31
Purchases	0.00
Redemptions	(3,223.95)
Unsettled Trades	24,985.50
Change in Value	6,366.54
Closing Market Value	\$4,990,834.40
Cash Dividends and Income	6,375.16

Asset Summary		
	May 31, 2017	April 30, 2017
CAMP Pool	143,009.23	131,915.29
CAMP Managed Account	4,990,834.40	4,962,706.31
Total	\$5,133,843.63	\$5,094,621.60
Asset Allocation		





Managed Account Summary Statement

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

CITY OF LAKE ELSINORE - LAKE ELSINORE - HOUSING FUNDS

Transaction Summary - Money Market		Transaction Summary - Managed Account		Account Total	
Opening Market Value	\$131,915.29	Opening Market Value	\$4,962,706.31	Opening Market Value	\$5,094,621.60
Purchases	11,512.10	Maturities/Calls	(3,223.95)		
Redemptions	(418.16)	Principal Dispositions	0.00		
		Principal Acquisitions	0.00		
		Unsettled Trades	24,985.50		
		Change in Current Value	6,366.54		
Closing Market Value	\$143,009.23	Closing Market Value	\$4,990,834.40	Closing Market Value	\$5,133,843.63
Dividend	111.96				
Earnings Reconciliation (Cash Basis) - Managed Account		Cash Balance			
Interest/Dividends/Coupons Received	6,407.44	Closing Cash Balance	\$0.00		
Less Purchased Interest Related to Interest/Coupons	0.00				
Plus Net Realized Gains/Losses	(32.28)				
Total Cash Basis Earnings	\$6,375.16				
Earnings Reconciliation (Accrual Basis)		Managed Account	Total	Cash Transactions Summary- Managed Account	
Ending Amortized Value of Securities	5,000,450.78	5,143,460.01		Maturities/Calls	0.00
Ending Accrued Interest	22,547.76	22,547.76		Sale Proceeds	0.00
Plus Proceeds from Sales	0.00	418.16		Coupon/Interest/Dividend Income	6,407.44
Plus Proceeds of Maturities/Calls/Principal Payments	3,223.95	3,223.95		Principal Payments	3,223.95
Plus Coupons/Dividends Received	6,407.44	6,407.44		Security Purchases	0.00
Less Cost of New Purchases	(24,985.50)	(36,497.60)		Net Cash Contribution	(9,631.39)
Less Beginning Amortized Value of Securities	(4,979,309.73)	(5,111,225.02)		Reconciling Transactions	0.00
Less Beginning Accrued Interest	(21,859.26)	(21,859.26)			
Dividends	0.00	111.96			
Total Accrual Basis Earnings	\$6,475.44	\$6,587.40			



Portfolio Summary and Statistics

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

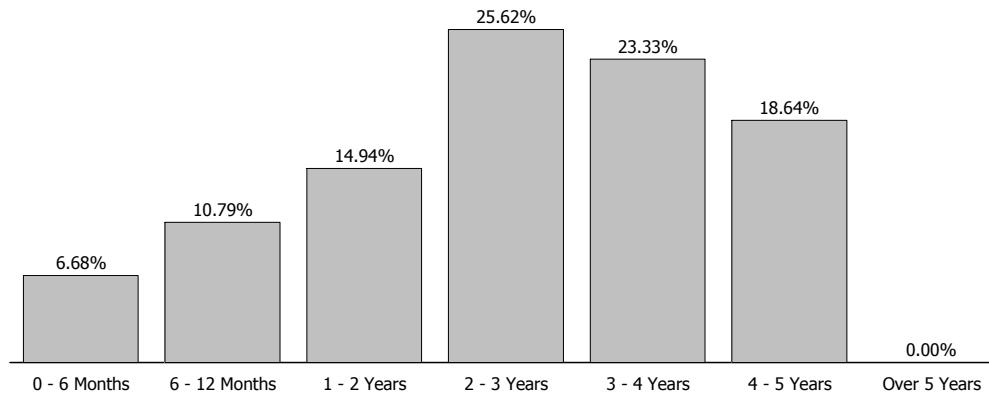
CITY OF LAKE ELSINORE - LAKE ELSINORE - HOUSING FUNDS

Account Summary

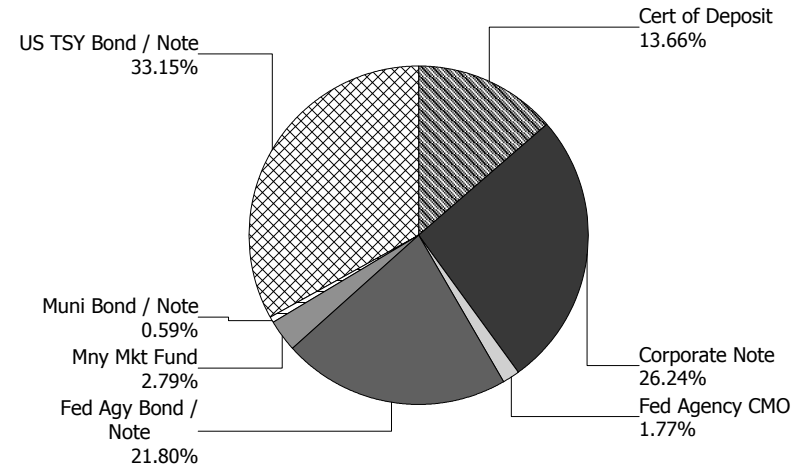
Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	1,685,000.00	1,702,257.74	33.15
Municipal Bond / Note	30,000.00	30,077.40	0.59
Federal Agency Collateralized Mortgage Obligation	90,690.34	90,745.19	1.77
Federal Agency Bond / Note	1,130,000.00	1,119,283.05	21.80
Corporate Note	1,340,000.00	1,347,024.62	26.24
Certificate of Deposit	700,000.00	701,446.40	13.66
Managed Account Sub-Total	4,975,690.34	4,990,834.40	97.21%
Accrued Interest		22,547.76	
Total Portfolio	4,975,690.34	5,013,382.16	
CAMP Pool	143,009.23	143,009.23	2.79
Total Investments	5,118,699.57	5,156,391.39	100.00%

Unsettled Trades **25,000.00** **25,022.93**

Maturity Distribution



Sector Allocation



Characteristics

Yield to Maturity at Cost	1.54%
Yield to Maturity at Market	1.57%
Duration to Worst	2.53
Weighted Average Days to Maturity	961



Managed Account Issuer Summary

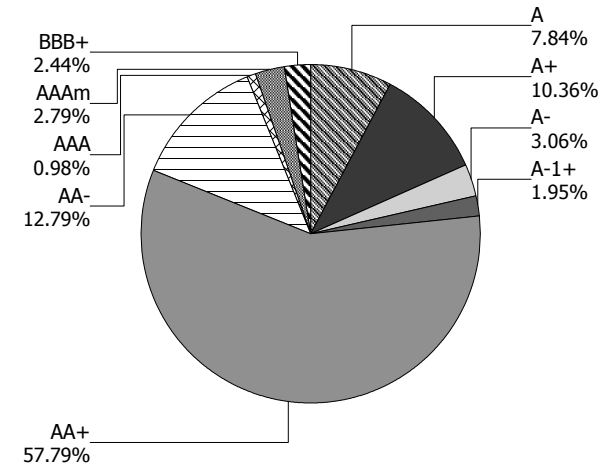
For the Month Ending **May 31, 2017**

CITY OF LAKE ELSINORE - LAKE ELSINORE - HOUSING FUNDS

Issuer Summary

Issuer	Market Value of Holdings	Percent
AMERICAN EXPRESS CO	30,213.81	0.59
AMERICAN HONDA FINANCE	100,903.80	1.97
APPLE INC	54,832.75	1.07
BANK OF MONTREAL	100,739.70	1.96
BANK OF NOVA SCOTIA	100,066.50	1.95
BB&T CORPORATION	24,953.70	0.49
BURLINGTON NORTHERN SANTA FE	26,708.40	0.52
CAMP Pool	143,009.23	2.79
CHEVRON CORPORATION	255,063.68	4.97
CISCO SYSTEMS INC	100,972.80	1.97
CITIGROUP INC	75,376.40	1.47
FANNIE MAE	611,087.46	11.90
FEDERAL HOME LOAN BANKS	474,461.78	9.24
FREDDIE MAC	124,479.00	2.42
GOLDMAN SACHS GROUP INC	50,046.75	0.97
HOME DEPOT INC	25,022.93	0.49
HSBC HOLDINGS PLC	100,078.70	1.95
IBM CORP	99,951.30	1.95
JP MORGAN CHASE & CO	101,754.40	1.98
MICROSOFT CORP	50,245.60	0.98
NORDEA BANK AB	100,570.60	1.96
ROYAL BANK OF CANADA	100,181.60	1.95
SKANDINAVISKA ENSKILDA BANKEN AB	99,969.50	1.95
STATE OF CONNECTICUT	30,077.40	0.59
STATE STREET CORPORATION	24,778.50	0.48
SVENSKA HANDELSBANKEN AB	99,839.80	1.94
THE BANK OF NEW YORK MELLON CORPORATION	150,564.20	2.93
UNITED STATES TREASURY	1,702,257.74	33.15
WELLS FARGO & COMPANY	175,635.60	3.42
Total	\$5,133,843.63	100.00%

Credit Quality (S&P Ratings)





Managed Account Detail of Securities Held

For the Month Ending **May 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 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	501.38	75,973.33	76,192.35
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	939.79	177,133.49	178,424.75
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	152.17	101,345.73	100,746.10
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	4.10	76,593.84	76,142.55
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	1,246.55	129,768.55	128,544.88
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	918.51	126,762.98	125,786.13
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	505.43	103,960.30	101,515.60
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	116.46	55,566.99	54,267.40
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	155.43	127,654.49	128,786.32
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	4.70	121,908.71	123,730.50
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	12.30	231,846.44	228,199.28
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	379.08	77,448.41	75,984.38
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	758.15	150,402.87	151,968.75
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	150,000.00	AA+	Aaa	04/03/17	04/05/17	151,160.16	1.82	758.15	151,121.17	151,968.75



Managed Account Detail of Securities Held

For the Month Ending **May 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
Security Type Sub-Total		1,685,000.00					1,714,228.13	1.52	6,452.20	1,707,487.30	1,702,257.74
Municipal Bond / Note											
CT ST TXBL GO BONDS DTD 03/25/2015 1.974% 03/15/2019	20772JZK1	30,000.00	A+	A1	03/16/15	03/25/15	30,084.30	1.90	125.02	30,038.70	30,077.40
Security Type Sub-Total		30,000.00					30,084.30	1.90	125.02	30,038.70	30,077.40
Federal Agency Collateralized Mortgage Obligation											
FNMA SERIES 2015-M7 ASQ2 DTD 04/01/2015 1.550% 04/01/2018	3136ANJY4	24,108.79	AA+	Aaa	04/15/15	04/30/15	24,349.79	0.83	31.14	24,153.00	24,093.12
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	25,106.72	25,034.03
FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AQDQ0	41,581.55	AA+	Aaa	10/07/15	10/30/15	41,997.95	1.08	57.04	41,801.49	41,618.04
Security Type Sub-Total		90,690.34					91,597.74	1.05	127.72	91,061.21	90,745.19
Federal Agency Bond / Note											
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	0.90	5,017.59	5,024.86
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	65.97	24,965.72	24,863.30
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	131.94	50,086.46	49,726.60
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	361.55	124,847.57	123,654.75
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	352.43	124,825.28	123,560.13
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	315.97	124,853.00	123,940.00



Managed Account Detail of Securities Held

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

CITY OF LAKE ELSINORE - LAKE ELSINORE - HOUSING FUNDS

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Federal Agency Bond / Note											
FHLB 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	225.69	124,916.82	123,870.25
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	64.17	104,980.10	104,861.40
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	341.25	89,947.22	90,079.56
FHLMC AGENCY NOTES DTD 04/20/2017 1.375% 04/20/2020	3137EAEF2	125,000.00	AA+	Aaa	04/19/17	04/20/17	124,572.50	1.49	195.75	124,588.43	124,479.00
FHLB GLOBAL NOTE DTD 07/14/2016 1.125% 07/14/2021	3130A8OS5	125,000.00	AA+	Aaa	07/14/16	07/15/16	124,239.88	1.25	535.16	124,370.04	122,170.00
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	90.28	24,927.53	24,536.48
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	288.89	79,725.42	78,516.72
Security Type Sub-Total		1,130,000.00					1,127,682.36	1.18	2,969.95	1,128,051.18	1,119,283.05
Corporate Note											
CHEVRON CORP (CALLABLE) GLOBAL NOTES DTD 12/05/2012 1.104% 12/05/2017	166764AA8	75,000.00	AA-	Aa2	11/29/12	12/05/12	75,405.75	0.99	404.80	75,036.09	74,922.38
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	539.73	100,000.00	99,896.50
IBM CORP GLOBAL NOTES DTD 02/08/2013 1.250% 02/08/2018	459200HK0	100,000.00	A+	A1	02/05/13	02/08/13	99,542.00	1.35	392.36	99,935.36	99,951.30
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	318.75	99,995.44	99,950.10
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	42.78	54,961.75	54,832.75
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	599.39	80,000.00	80,244.80



Managed Account Detail of Securities Held

For the Month Ending **May 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											
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	265.63	50,189.84	50,486.40
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	265.63	50,239.02	50,486.40
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	100.00	49,979.50	50,046.75
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	247.71	24,991.15	25,013.90
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	662.50	99,914.41	100,903.80
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	195.83	26,842.09	26,708.40
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	479.79	49,982.53	50,362.50
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	1,264.62	175,668.53	175,635.60
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	295.49	49,969.98	50,245.60
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	161.33	29,971.27	30,213.81
HOME DEPOT INC CORP NOTES DTD 06/05/2017 1.800% 06/05/2020	437076BO4	25,000.00	A	A2	05/24/17	06/05/17	24,985.50	1.82	0.00	24,985.50	25,022.93
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	1,206.94	100,322.50	101,754.40
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	159.72	50,916.50	50,614.10



Managed Account Detail of Securities Held

For the Month Ending **May 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											
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	29.90	24,986.85	24,953.70
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	16.25	24,924.08	24,778.50
Security Type Sub-Total		1,340,000.00					1,345,686.85	1.80	7,649.15	1,343,812.39	1,347,024.62
Certificate of Deposit											
SKANDINAVISKA ENSKILDA BANKEN NY CD DTD 11/17/2015 1.480% 11/16/2017	83050FBG5	100,000.00	A+	Aa3	11/16/15	11/17/15	100,000.00	1.48	809.89	100,000.00	99,969.50
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	2,399.83	100,000.00	100,078.70
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	387.22	100,000.00	100,181.60
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	9.78	100,000.00	100,570.60
SVENSKA HANDELSBANKEN NY LT CD DTD 01/12/2017 1.890% 01/10/2019	86958JHB8	100,000.00	AA-	Aa2	01/10/17	01/12/17	100,000.00	1.91	735.00	100,000.00	99,839.80
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	584.89	100,000.00	100,739.70
BANK OF NOVA SCOTIA HOUSTON LT CD DTD 04/06/2017 1.910% 04/05/2019	06417GUE6	100,000.00	A+	Aa3	04/05/17	04/06/17	100,000.00	1.91	297.11	100,000.00	100,066.50
Security Type Sub-Total		700,000.00					700,000.00	1.74	5,223.72	700,000.00	701,446.40
Managed Account Sub-Total		4,975,690.34					5,009,279.38	1.54	22,547.76	5,000,450.78	4,990,834.40
Money Market Fund											
CAMP Pool		143,009.23	AAA	NR			143,009.23		0.00	143,009.23	143,009.23
Money Market Sub-Total		143,009.23					143,009.23		0.00	143,009.23	143,009.23



Managed Account Detail of Securities Held

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

CITY OF LAKE ELSINORE - LAKE ELSINORE - HOUSING FUNDS

Securities Sub-Total	\$5,118,699.57	\$5,152,288.61	1.54%	\$22,547.76	\$5,143,460.01	\$5,133,843.63
Accrued Interest						\$22,547.76
Total Investments						\$5,156,391.39

Bolded items are forward settling trades.



Managed Account Fair Market Value & Analytics

For the Month Ending **May 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 07/31/2013 2.000% 07/31/2020	912828VP2	75,000.00	MERRILL		101.59	76,192.35	(222.69)	219.02	3.04	3.04	1.48
US TREASURY NOTES DTD 09/03/2013 2.125% 08/31/2020	912828VV9	175,000.00	MORGANST		101.96	178,424.75	396.43	1,291.26	3.12	3.12	1.51
US TREASURY NOTES DTD 10/31/2013 1.750% 10/31/2020	912828WC0	100,000.00	MERRILL		100.75	100,746.10	(1,105.46)	(599.63)	3.30	3.30	1.52
US TREASURY NOTE DTD 12/02/2013 2.000% 11/30/2020	912828A42	75,000.00	MERRILL		101.52	76,142.55	(999.05)	(451.29)	3.37	3.37	1.55
US TREASURY NOTES DTD 12/31/2013 2.375% 12/31/2020	912828A83	125,000.00	MERRILL		102.84	128,544.88	(2,734.42)	(1,223.67)	3.40	3.40	1.56
US TREASURY N/B DTD 12/31/2015 1.750% 12/31/2020	912828N48	125,000.00	MORGANST		100.63	125,786.13	(1,455.08)	(976.85)	3.44	3.44	1.57
US TREASURY NOTES DTD 02/28/2014 2.000% 02/28/2021	912828B90	100,000.00	MORGANST		101.52	101,515.60	(3,375.03)	(2,444.70)	3.59	3.59	1.58
US TREASURY NOTES DTD 03/31/2016 1.250% 03/31/2021	912828O37	55,000.00	CITIGRP		98.67	54,267.40	(1,432.99)	(1,299.59)	3.72	3.72	1.61
US TREASURY NOTES DTD 05/02/2016 1.375% 04/30/2021	912828Q78	130,000.00	MORGAN_S		99.07	128,786.32	1,366.01	1,131.83	3.79	3.79	1.62
US TREASURY NOTES DTD 05/31/2016 1.375% 05/31/2021	912828R77	125,000.00	MORGAN_S		98.98	123,730.50	1,977.57	1,821.79	3.87	3.87	1.64
US TREASURY NOTES DTD 06/02/2014 2.000% 05/31/2021	912828WN6	225,000.00	HSBC		101.42	228,199.28	(4,886.66)	(3,647.16)	3.83	3.83	1.63
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	75,000.00	HSBC		101.31	75,984.38	(1,831.05)	(1,464.03)	4.04	4.04	1.68
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	150,000.00	HSBC		101.31	151,968.75	1,523.44	1,565.88	4.04	4.04	1.68
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	150,000.00	MORGAN_S		101.31	151,968.75	808.59	847.58	4.04	4.04	1.68
Security Type Sub-Total		1,685,000.00				1,702,257.74	(11,970.39)	(5,229.56)	3.64	3.64	1.60
Municipal Bond / Note											
CT ST TXBL GO BONDS DTD 03/25/2015 1.974% 03/15/2019	20772JZK1	30,000.00	VINING		100.26	30,077.40	(6.90)	38.70	1.74	1.74	1.83



Managed Account Fair Market Value & Analytics

For the Month Ending **May 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
Security Type Sub-Total		30,000.00				30,077.40	(6.90)	38.70	1.74	1.74	1.83

Federal Agency Collateralized Mortgage Obligation

FNMA SERIES 2015-M7 ASQ2 DTD 04/01/2015 1.550% 04/01/2018	3136ANJY4	24,108.79	GOLDMAN		99.94	24,093.12	(256.67)	(59.88)	0.67	0.69	1.49
FNMA SERIES 2015-M15 ASQ2 DTD 11/01/2015 1.898% 01/01/2019	3136AQSW1	25,000.00	GOLDMAN		100.14	25,034.03	(215.97)	(72.69)	0.87	1.39	1.71
FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AODO0	41,581.55	MORGANST		100.09	41,618.04	(379.91)	(183.45)	1.28	2.05	1.55

Security Type Sub-Total		90,690.34				90,745.19	(852.55)	(316.02)	1.00	1.51	1.58
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Federal Agency Bond / Note

FANNIE MAE GLOBAL NOTES DTD 10/01/2013 1.625% 11/27/2018	3135G0YT4	5,000.00	GOLDMAN		100.50	5,024.86	(22.64)	7.27	1.47	1.47	1.29
FNMA BENCHMARK NOTE DTD 02/23/2016 1.000% 02/26/2019	3135G0J53	25,000.00	JPMCHASE		99.45	24,863.30	(77.70)	(102.42)	1.71	1.71	1.32
FNMA BENCHMARK NOTE DTD 02/23/2016 1.000% 02/26/2019	3135G0J53	50,000.00	BMO		99.45	49,726.60	(399.90)	(359.86)	1.71	1.71	1.32
FNMA BENCHMARK NOTE DTD 08/02/2016 0.875% 08/02/2019	3135G0N33	125,000.00	GOLDMAN		98.92	123,654.75	(1,135.25)	(1,192.82)	2.13	2.13	1.38
FHLB GLOBAL NOTE DTD 08/04/2016 0.875% 08/05/2019	3130A8Y72	125,000.00	WELLSFAR		98.85	123,560.13	(1,199.87)	(1,265.15)	2.14	2.14	1.41
FNMA NOTES DTD 09/02/2016 1.000% 08/28/2019	3135G0P49	125,000.00	GOLDMAN		99.15	123,940.00	(865.00)	(913.00)	2.21	2.21	1.38
FHLB GLOBAL NOTES DTD 09/09/2016 1.000% 09/26/2019	3130A9EP2	125,000.00	BARCLAYS		99.10	123,870.25	(1,021.00)	(1,046.57)	2.28	2.28	1.40
FHLB NOTES DTD 11/17/2016 1.375% 11/15/2019	3130AA3R7	105,000.00	MERRILL		99.87	104,861.40	(114.45)	(118.70)	2.40	2.40	1.43
FNMA NOTES DTD 02/28/2017 1.500% 02/28/2020	3135G0T29	90,000.00	JPM_CHAS		100.09	90,079.56	137.16	132.34	2.68	2.68	1.47
FHLMC AGENCY NOTES DTD 04/20/2017 1.375% 04/20/2020	3137EAEF2	125,000.00	WELLS_FA		99.58	124,479.00	(93.50)	(109.43)	2.81	2.81	1.52
FHLB GLOBAL NOTE DTD 07/14/2016 1.125% 07/14/2021	3130A8QS5	125,000.00	TD SEC U		97.74	122,170.00	(2,069.88)	(2,200.04)	3.98	3.98	1.70



Managed Account Fair Market Value & Analytics

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

CITY OF LAKE ELSINORE - LAKE ELSINORE - HOUSING FUNDS

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst	YTM at Mkt
Federal Agency Bond / Note											
FNMA NOTES DTD 08/19/2016 1.250% 08/17/2021	3135G0N82	25,000.00	TD SEC U		98.15	24,536.48	(378.00)	(391.05)	4.06	4.06	1.71
FNMA NOTES DTD 08/19/2016 1.250% 08/17/2021	3135G0N82	80,000.00	CITIGRP		98.15	78,516.72	(1,159.28)	(1,208.70)	4.06	4.06	1.71
Security Type Sub-Total		1,130,000.00				1,119,283.05	(8,399.31)	(8,768.13)	2.65	2.65	1.47
Corporate Note											
CHEVRON CORP (CALLABLE) GLOBAL NOTES DTD 12/05/2012 1.104% 12/05/2017	166764AA8	75,000.00	BARCLAYS	11/05/17	99.90	74,922.38	(483.37)	(113.71)	0.48	0.51	1.31
CHEVRON CORP (CALLABLE) GLOBAL NOTES DTD 12/05/2012 1.104% 12/05/2017	166764AA8	100,000.00	MORGANST	11/05/17	99.90	99,896.50	(103.50)	(103.50)	0.48	0.51	1.31
IBM CORP GLOBAL NOTES DTD 02/08/2013 1.250% 02/08/2018	459200HK0	100,000.00	HSBC		99.95	99,951.30	409.30	15.94	0.68	0.68	1.32
BANK OF NEW YORK MELLON (CALLABLE) DTD 03/06/2013 1.350% 03/06/2018	06406HCJ6	100,000.00	GOLDMAN		99.95	99,950.10	(20.90)	(45.34)	0.71	0.76	1.42
APPLE INC GLOBAL NOTES DTD 05/03/2013 1.000% 05/03/2018	037833AJ9	55,000.00	GOLDMAN		99.70	54,832.75	35.70	(129.00)	0.91	0.91	1.33
CHEVRON CORP GLOBAL NOTES DTD 06/24/2013 1.718% 06/24/2018	166764AE0	80,000.00	BARCLAYS		100.31	80,244.80	244.80	244.80	1.04	1.04	1.43
CISCO SYSTEMS INC GLOBAL NOTES DTD 03/03/2014 2.125% 03/01/2019	17275RAR3	50,000.00	BONY		100.97	50,486.40	11.40	296.56	1.71	1.71	1.56
CISCO SYSTEMS INC GLOBAL NOTES DTD 03/03/2014 2.125% 03/01/2019	17275RAR3	50,000.00	BNP PARI		100.97	50,486.40	16.90	247.38	1.71	1.71	1.56
GOLDMAN SACHS GRP INC CORP NT (CALLABLE) DTD 04/25/2016 2.000% 04/25/2019	38141GVT8	50,000.00	MIZUHO	03/25/19	100.09	50,046.75	78.75	67.25	1.81	1.77	1.95
CITIGROUP INC CORP NOTES DTD 06/09/2016 2.050% 06/07/2019	172967KS9	25,000.00	CITIGRP		100.06	25,013.90	26.90	22.75	1.95	1.95	2.02
AMERICAN HONDA FINANCE GLOBAL NOTES DTD 09/09/2014 2.250% 08/15/2019	02665WAH4	100,000.00	MERRILL		100.90	100,903.80	1,088.80	989.39	2.13	2.13	1.83



Managed Account Fair Market Value & Analytics

For the Month Ending **May 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
Corporate Note											
BURLINGTON NRTH CORP DTD 09/24/2009 4.700% 10/01/2019	12189TBC7	25,000.00	GOLDMAN		106.83	26,708.40	(889.10)	(133.69)	2.21	2.21	1.70
CITIGROUP INC DTD 01/10/2017 2.450% 01/10/2020	172967LF6	50,000.00	CITIGRP		100.73	50,362.50	382.50	379.97	2.49	2.49	2.16
WELLS FARGO & CO DTD 02/02/2015 2.150% 01/30/2020	94974BGF1	175,000.00	JEFFERIE		100.36	175,635.60	(587.65)	(32.93)	2.56	2.56	2.01
MICROSOFT CORP DTD 02/06/2017 1.850% 02/06/2020	594918BV5	50,000.00	HSBC		100.49	50,245.60	279.10	275.62	2.59	2.59	1.66
AMERICAN EXPRESS CREDIT CORP NOTES DTD 03/03/2017 2.200% 03/03/2020	0258M0EE5	30,000.00	MERRILL		100.71	30,213.81	245.01	242.54	2.65	2.65	1.93
HOME DEPOT INC CORP NOTES DTD 06/05/2017 1.800% 06/05/2020	437076B04	25,000.00	JPM_CHAS		100.09	25,022.93	37.43	37.43	2.91	2.91	1.77
JP MORGAN CHASE & CO CORP NT (CALLABLE) DTD 06/23/2015 2.750% 06/23/2020	46625HLW8	100,000.00	JPMCHASE	05/23/20	101.75	101,754.40	1,257.40	1,431.90	2.85	2.82	2.15
BANK OF NEW YORK MELLON CORP DTD 02/19/2016 2.500% 04/15/2021	06406FAA1	50,000.00	KEYBAN		101.23	50,614.10	(534.90)	(302.40)	3.67	3.67	2.17
BRANCH BANKING & TRUST CORP NOTE DTD 05/10/2016 2.050% 05/10/2021	05531FAV5	25,000.00	SCOTIA		99.81	24,953.70	(29.80)	(33.15)	3.76	3.76	2.10
STATE STREET CORP NOTES DTD 05/19/2016 1.950% 05/19/2021	857477AV5	25,000.00	GOLDMAN		99.11	24,778.50	(127.00)	(145.58)	3.79	3.79	2.18
Security Type Sub-Total		1,340,000.00				1,347,024.62	1,337.77	3,212.23	1.83	1.83	1.71
Certificate of Deposit											
SKANDINAVISKA ENSKILDA BANKEN NY CD DTD 11/17/2015 1.480% 11/16/2017	83050FBG5	100,000.00	GOLDMAN		99.97	99,969.50	(30.50)	(30.50)	0.46	0.46	1.51
HSBC BANK USA NA CD DTD 11/18/2015 1.540% 11/17/2017	40428AR58	100,000.00	HSBC		100.08	100,078.70	78.70	78.70	0.46	0.46	1.39
ROYAL BANK OF CANADA NY CD DTD 03/15/2016 1.700% 03/09/2018	78009NZZ2	100,000.00	RBC CAP		100.18	100,181.60	181.60	181.60	0.77	0.77	1.43
NORDEA BANK FINLAND NY CD DTD 12/05/2016 1.760% 11/30/2018	65558LWA6	100,000.00	MERRILL		100.57	100,570.60	570.60	570.60	1.50	1.50	0.79



Managed Account Fair Market Value & Analytics

For the Month Ending **May 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											
SVENSKA HANDELSBANKEN NY LT CD DTD 01/12/2017 1.890% 01/10/2019	86958JHB8	100,000.00	MERRILL		99.84	99,839.80	(160.20)	(160.20)	1.60	1.60	1.53
BANK OF MONTREAL CHICAGO CERT DEPOS DTD 02/09/2017 1.880% 02/07/2019	06427KRC3	100,000.00	GOLDMAN		100.74	100,739.70	739.70	739.70	1.68	1.68	1.09
BANK OF NOVA SCOTIA HOUSTON LT CD DTD 04/06/2017 1.910% 04/05/2019	06417GUE6	100,000.00	MERRILL		100.07	100,066.50	66.50	66.50	1.83	1.83	1.71
Security Type Sub-Total		700,000.00				701,446.40	1,446.40	1,446.40	1.19	1.19	1.35
Managed Account Sub-Total		4,975,690.34				4,990,834.40	(18,444.98)	(9,616.38)	2.52	2.53	1.57
Money Market Fund											
CAMP Pool		143,009.23			1.00	143,009.23	0.00	0.00	0.00	0.00	
Money Market Sub-Total		143,009.23				143,009.23	0.00	0.00	0.00	0.00	
Securities Sub-Total		\$5,118,699.57				\$5,133,843.63	(\$18,444.98)	(\$9,616.38)	2.52	2.53	1.57%
Accrued Interest						\$22,547.76					
Total Investments						\$5,156,391.39					

Bolded items are forward settling trades.



Managed Account Security Transactions & Interest

For the Month Ending **May 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										
05/24/17	06/05/17	HOME DEPOT INC CORP NOTES DTD 06/05/2017 1.800% 06/05/2020	437076BQ4	25,000.00	(24,985.50)	0.00	(24,985.50)			
Transaction Type Sub-Total				25,000.00	(24,985.50)	0.00	(24,985.50)			
INTEREST										
05/01/17	05/25/17	FNMA SERIES 2015-M7 ASQ2 DTD 04/01/2015 1.550% 04/01/2018	3136ANJY4	24,608.50	0.00	33.40	33.40			
05/01/17	05/25/17	FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AODO0	44,305.79	0.00	85.20	85.20			
05/01/17	05/25/17	FNMA SERIES 2015-M15 ASQ2 DTD 11/01/2015 1.898% 01/01/2019	3136AOSW1	25,000.00	0.00	39.54	39.54			
05/03/17	05/03/17	APPLE INC GLOBAL NOTES DTD 05/03/2013 1.000% 05/03/2018	037833AJ9	55,000.00	0.00	275.00	275.00			
05/10/17	05/10/17	BRANCH BANKING & TRUST CORP NOTE DTD 05/10/2016 2.050% 05/10/2021	05531FAV5	25,000.00	0.00	256.25	256.25			
05/15/17	05/15/17	FHLB NOTES DTD 11/17/2016 1.375% 11/15/2019	3130AA3R7	105,000.00	0.00	713.85	713.85			
05/19/17	05/19/17	STATE STREET CORP NOTES DTD 05/19/2016 1.950% 05/19/2021	857477AV5	25,000.00	0.00	243.75	243.75			
05/27/17	05/27/17	FANNIE MAE GLOBAL NOTES DTD 10/01/2013 1.625% 11/27/2018	3135G0YT4	5,000.00	0.00	40.63	40.63			
05/30/17	05/30/17	NORDEA BANK FINLAND NY CD DTD 12/05/2016 1.760% 11/30/2018	65558LWA6	100,000.00	0.00	860.44	860.44			
05/31/17	05/31/17	US TREASURY NOTES DTD 05/31/2016 1.375% 05/31/2021	912828R77	125,000.00	0.00	859.38	859.38			
05/31/17	05/31/17	US TREASURY NOTES DTD 06/02/2014 2.000% 05/31/2021	912828WN6	225,000.00	0.00	2,250.00	2,250.00			
05/31/17	05/31/17	US TREASURY NOTE DTD 12/02/2013 2.000% 11/30/2020	912828A42	75,000.00	0.00	750.00	750.00			
Transaction Type Sub-Total				833,914.29	0.00	6,407.44	6,407.44			



Managed Account Security Transactions & Interest

For the Month Ending **May 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									
PAYDOWNS										
05/01/17	05/25/17	FNMA SERIES 2015-M7 ASQ2 DTD 04/01/2015 1.550% 04/01/2018	3136ANJY4	499.71	499.71	0.00	499.71	(5.00)	0.00	
05/01/17	05/25/17	FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AODO0	2,724.24	2,724.24	0.00	2,724.24	(27.28)	0.00	
Transaction Type Sub-Total				3,223.95	3,223.95	0.00	3,223.95	(32.28)	0.00	
Managed Account Sub-Total					(21,761.55)	6,407.44	(15,354.11)	(32.28)	0.00	
Total Security Transactions					(\$21,761.55)	\$6,407.44	(\$15,354.11)	(\$32.28)	\$0.00	

Bolded items are forward settling trades.



Account Statement

For the Month Ending **May 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					131,915.29
05/01/17	05/01/17	Purchase - Interest 912828Q78	1.00	893.75	132,809.04
05/01/17	05/01/17	Purchase - Interest 912828WC0	1.00	875.00	133,684.04
05/03/17	05/03/17	Purchase - Interest 037833AJ9	1.00	275.00	133,959.04
05/10/17	05/10/17	Purchase - Interest 05531FAV5	1.00	256.25	134,215.29
05/15/17	05/15/17	Purchase - Interest 3130AA3R7	1.00	713.85	134,929.14
05/19/17	05/19/17	Purchase - Interest 857477AV5	1.00	243.75	135,172.89
05/24/17	05/24/17	IP Fees April 2017	1.00	(383.19)	134,789.70
05/24/17	05/24/17	U.S. Bank Fees March 2017	1.00	(34.97)	134,754.73
05/25/17	05/25/17	Purchase - Interest 3136ANJY4	1.00	33.40	134,788.13
05/25/17	05/25/17	Purchase - Interest 3136AQDQ0	1.00	85.20	134,873.33
05/25/17	05/25/17	Purchase - Interest 3136AQSW1	1.00	39.54	134,912.87
05/25/17	05/25/17	Purchase - Principal 3136ANJY4	1.00	499.71	135,412.58
05/25/17	05/25/17	Purchase - Principal 3136AQDQ0	1.00	2,724.24	138,136.82
05/30/17	05/30/17	Purchase - Interest 3135G0YT4	1.00	40.63	138,177.45
05/30/17	05/30/17	Purchase - Interest 65558LWA6	1.00	860.44	139,037.89
05/31/17	05/31/17	Purchase - Interest 912828A42	1.00	750.00	139,787.89
05/31/17	05/31/17	Purchase - Interest 912828R77	1.00	859.38	140,647.27
05/31/17	05/31/17	Purchase - Interest 912828WN6	1.00	2,250.00	142,897.27
05/31/17	06/01/17	Accrual Income Div Reinvestment - Distributions	1.00	111.96	143,009.23



Account Statement

For the Month Ending **May 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
Closing Balance					143,009.23
		Month of May	Fiscal YTD January-May		
Opening Balance		131,915.29	10,605.77	Closing Balance	143,009.23
Purchases		11,512.10	1,180,527.82	Average Monthly Balance	135,458.86
Redemptions (Excl. Checks)		(418.16)	(1,048,124.36)	Monthly Distribution Yield	0.97%
Check Disbursements		0.00	0.00		
Closing Balance		143,009.23	143,009.23		
Cash Dividends and Income		111.96	209.90		



Successor Agency

CAMP Account



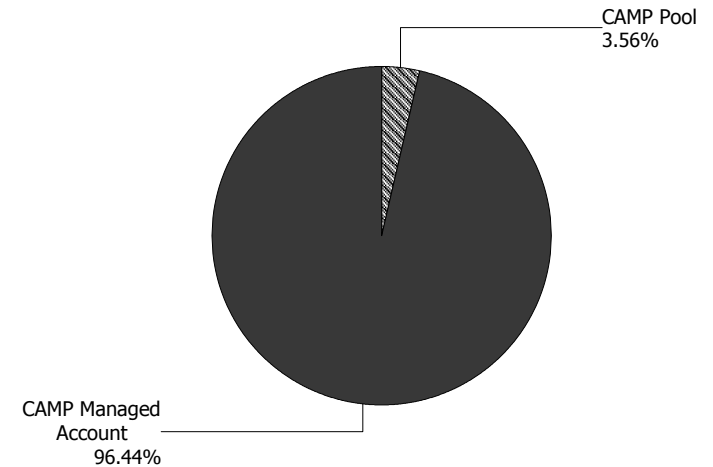
Account Statement - Transaction Summary

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

CITY OF LAKE ELSINORE - LAKE ELSINORE-SUCCESSOR AGENCY

CAMP Pool	
Opening Market Value	227,323.31
Purchases	13,324.88
Redemptions	(50,337.10)
Unsettled Trades	0.00
Change in Value	0.00
Closing Market Value	\$190,311.09
Cash Dividends and Income	164.91
CAMP Managed Account	
Opening Market Value	5,070,017.32
Purchases	49,905.50
Redemptions	(3,223.95)
Unsettled Trades	24,985.50
Change in Value	7,096.76
Closing Market Value	\$5,148,781.13
Cash Dividends and Income	7,525.61

Asset Summary		
	May 31, 2017	April 30, 2017
CAMP Pool	190,311.09	227,323.31
CAMP Managed Account	5,148,781.13	5,070,017.32
Total	\$5,339,092.22	\$5,297,340.63
Asset Allocation		





Managed Account Summary Statement

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

CITY OF LAKE ELSINORE - LAKE ELSINORE-SUCCESSOR AGENCY

Transaction Summary - Money Market		Transaction Summary - Managed Account		Account Total	
Opening Market Value	\$227,323.31	Opening Market Value	\$5,070,017.32	Opening Market Value	\$5,297,340.63
Purchases	13,324.88	Maturities/Calls	(3,223.95)		
Redemptions	(50,337.10)	Principal Dispositions	0.00		
		Principal Acquisitions	49,905.50		
		Unsettled Trades	24,985.50		
		Change in Current Value	7,096.76		
Closing Market Value	\$190,311.09	Closing Market Value	\$5,148,781.13	Closing Market Value	\$5,339,092.22
Dividend	164.91				
Earnings Reconciliation (Cash Basis) - Managed Account		Cash Balance			
Interest/Dividends/Coupons Received	7,557.89	Closing Cash Balance	\$0.00		
Less Purchased Interest Related to Interest/Coupons	0.00				
Plus Net Realized Gains/Losses	(32.28)				
Total Cash Basis Earnings	\$7,525.61				
Earnings Reconciliation (Accrual Basis)		Managed Account	Total	Cash Transactions Summary- Managed Account	
Ending Amortized Value of Securities	5,158,840.20	5,349,151.29		Maturities/Calls	0.00
Ending Accrued Interest	20,669.73	20,669.73		Sale Proceeds	0.00
Plus Proceeds from Sales	0.00	50,337.10		Coupon/Interest/Dividend Income	7,557.89
Plus Proceeds of Maturities/Calls/Principal Payments	3,223.95	3,223.95		Principal Payments	3,223.95
Plus Coupons/Dividends Received	7,557.89	7,557.89		Security Purchases	(49,905.50)
Less Cost of New Purchases	(74,891.00)	(88,215.88)		Net Cash Contribution	39,123.66
Less Beginning Amortized Value of Securities	(5,087,760.73)	(5,315,084.04)		Reconciling Transactions	0.00
Less Beginning Accrued Interest	(21,007.46)	(21,007.46)			
Dividends	0.00	164.91			
Total Accrual Basis Earnings	\$6,632.58	\$6,797.49			



Portfolio Summary and Statistics

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

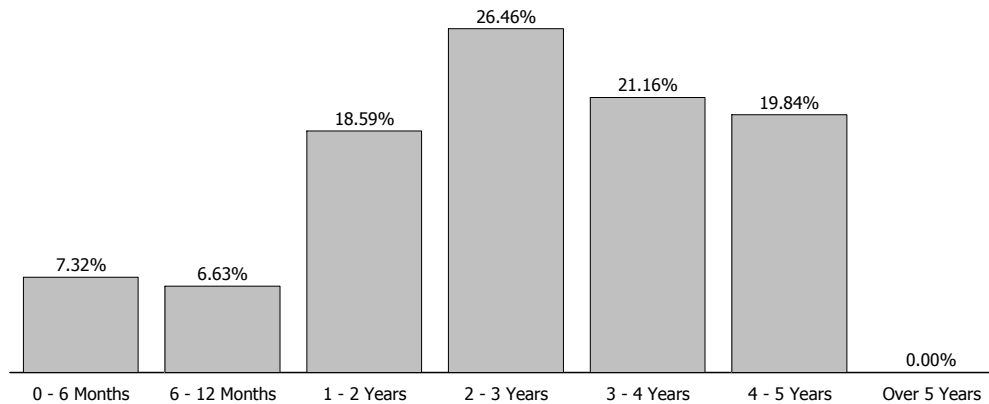
CITY OF LAKE ELSINORE - LAKE ELSINORE-SUCCESSOR AGENCY

Account Summary

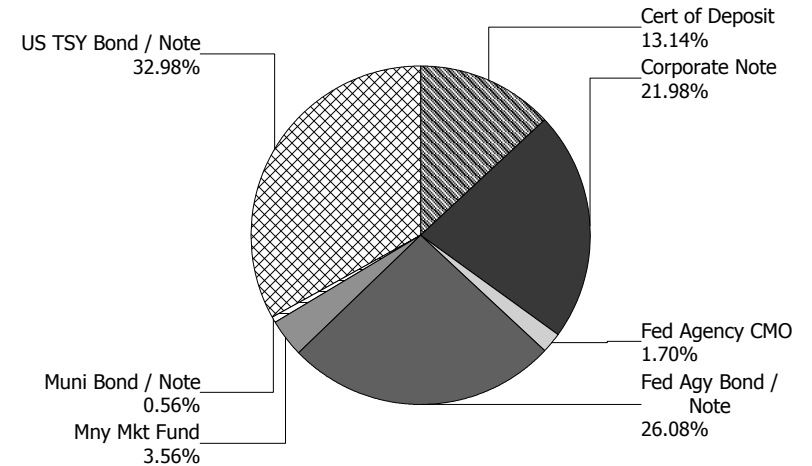
Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	1,745,000.00	1,760,790.42	32.98
Municipal Bond / Note	30,000.00	30,077.40	0.56
Federal Agency Collateralized Mortgage Obligation	90,690.34	90,745.19	1.70
Federal Agency Bond / Note	1,405,000.00	1,392,292.05	26.08
Corporate Note	1,165,000.00	1,173,429.67	21.98
Certificate of Deposit	700,000.00	701,446.40	13.14
Managed Account Sub-Total	5,135,690.34	5,148,781.13	96.44%
Accrued Interest		20,669.73	
Total Portfolio	5,135,690.34	5,169,450.86	
CAMP Pool	190,311.09	190,311.09	3.56
Total Investments	5,326,001.43	5,359,761.95	100.00%

Unsettled Trades **25,000.00** **25,022.93**

Maturity Distribution



Sector Allocation



Characteristics

Yield to Maturity at Cost	1.54%
Yield to Maturity at Market	1.57%
Duration to Worst	2.60
Weighted Average Days to Maturity	987



Managed Account Issuer Summary

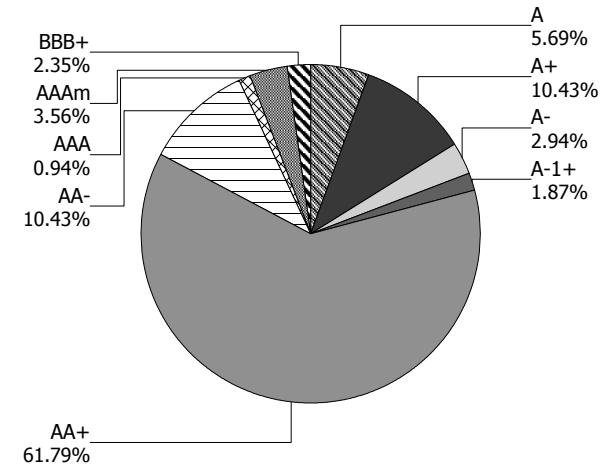
For the Month Ending **May 31, 2017**

CITY OF LAKE ELSINORE - LAKE ELSINORE-SUCCESSOR AGENCY

Issuer Summary

Issuer	Market Value of Holdings	Percent
AMERICAN EXPRESS CO	30,213.81	0.57
AMERICAN HONDA FINANCE	100,903.80	1.89
APPLE INC	54,832.75	1.03
BANK OF MONTREAL	100,739.70	1.89
BANK OF NOVA SCOTIA	100,066.50	1.87
BB&T CORPORATION	24,953.70	0.47
BURLINGTON NORTHERN SANTA FE	26,708.40	0.50
CAMP Pool	190,311.09	3.56
CHEVRON CORPORATION	80,244.80	1.50
CISCO SYSTEMS INC	100,972.80	1.89
CITIGROUP INC	75,376.40	1.41
DEERE & COMPANY	51,008.40	0.96
FANNIE MAE	744,308.78	13.94
FEDERAL HOME LOAN BANKS	559,445.53	10.48
FREDDIE MAC	179,282.93	3.36
GOLDMAN SACHS GROUP INC	50,046.75	0.94
HOME DEPOT INC	25,022.93	0.47
HSBC HOLDINGS PLC	100,078.70	1.87
IBM CORP	99,951.30	1.87
JP MORGAN CHASE & CO	101,754.40	1.91
MICROSOFT CORP	50,245.60	0.94
NORDEA BANK AB	100,570.60	1.88
ROYAL BANK OF CANADA	100,181.60	1.88
SKANDINAVISKA ENSKILDA BANKEN AB	99,969.50	1.87
STATE OF CONNECTICUT	30,077.40	0.56
STATE STREET CORPORATION	24,778.50	0.46
SVENSKA HANDELSBANKEN AB	99,839.80	1.87
THE BANK OF NEW YORK MELLON CORPORATION	125,576.68	2.35
THE WALT DISNEY CORPORATION	25,138.85	0.47
TOYOTA MOTOR CORP	75,105.60	1.41
UNITED STATES TREASURY	1,760,790.42	32.98
WELLS FARGO & COMPANY	50,594.20	0.95

Credit Quality (S&P Ratings)





Managed Account Issuer Summary

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

CITY OF LAKE ELSINORE - LAKE ELSINORE-SUCCESSOR AGENCY

Total	\$5,339,092.22	100.00%
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Managed Account Detail of Securities Held

For the Month Ending **May 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	105.98	75,799.29	75,503.93
US TREASURY NOTES DTD 06/02/2014 1.500% 05/31/2019	912828WL0	50,000.00	AA+	Aaa	11/10/16	11/14/16	50,546.88	1.06	2.05	50,430.70	50,214.85
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	993.50	187,255.41	188,620.45
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	152.17	101,345.73	100,746.10
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	9.56	178,718.95	177,665.95
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	918.51	126,762.98	125,786.13
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	379.08	77,970.22	76,136.70
US TREASURY NOTES DTD 03/31/2016 1.250% 03/31/2021	912828O37	55,000.00	AA+	Aaa	06/27/16	06/29/16	55,700.39	0.98	116.46	55,566.99	54,267.40
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	155.43	127,654.49	128,786.32
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	3.76	97,526.97	98,984.40
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	10.93	206,085.72	202,843.80
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	631.79	129,080.68	126,640.63
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	631.79	125,335.73	126,640.63
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	225,000.00	AA+	Aaa	04/03/17	04/05/17	226,740.23	1.82	1,137.23	226,681.76	227,953.13



Managed Account Detail of Securities Held

For the Month Ending **May 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
Security Type Sub-Total		1,745,000.00					1,772,045.70	1.49	5,248.24	1,766,215.62	1,760,790.42
Municipal Bond / Note											
CT ST TXBL GO BONDS DTD 03/25/2015 1.974% 03/15/2019	20772JZK1	30,000.00	A+	A1	03/16/15	03/25/15	30,084.30	1.90	125.02	30,038.70	30,077.40
Security Type Sub-Total		30,000.00					30,084.30	1.90	125.02	30,038.70	30,077.40
Federal Agency Collateralized Mortgage Obligation											
FNMA SERIES 2015-M7 ASQ2 DTD 04/01/2015 1.550% 04/01/2018	3136ANJY4	24,108.79	AA+	Aaa	04/15/15	04/30/15	24,349.79	0.83	32.97	24,153.00	24,093.12
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	25,106.72	25,034.03
FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AQDQ0	41,581.55	AA+	Aaa	10/07/15	10/30/15	41,997.95	1.08	57.04	41,801.49	41,618.04
Security Type Sub-Total		90,690.34					91,597.74	1.05	129.55	91,061.21	90,745.19
Federal Agency Bond / Note											
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	65.97	24,965.72	24,863.30
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	131.94	50,086.46	49,726.60
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	79.06	55,233.37	54,803.93
FEDERAL HOME LOAN BANK AGENCY NOTES DTD 05/12/2017 1.375% 05/28/2019	3130ABF92	50,000.00	AA+	Aaa	05/11/17	05/12/17	49,905.50	1.47	36.28	49,907.81	50,029.95
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	361.55	124,847.57	123,654.75
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	352.43	124,825.28	123,560.13



Managed Account Detail of Securities Held

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

CITY OF LAKE ELSINORE - LAKE ELSINORE-SUCCESSOR AGENCY

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Federal Agency Bond / Note											
FNMA 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	315.97	124,853.00	123,940.00
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	225.69	124,916.82	123,870.25
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	185.00	179,612.94	178,281.54
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	85.56	139,973.47	139,815.20
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	189.58	49,970.68	50,044.20
FHLMC AGENCY NOTES DTD 04/20/2017 1.375% 04/20/2020	3137EAEF2	125,000.00	AA+	Aaa	04/19/17	04/20/17	124,572.50	1.49	195.75	124,588.43	124,479.00
FHLB GLOBAL NOTE DTD 07/14/2016 1.125% 07/14/2021	3130A8OS5	125,000.00	AA+	Aaa	07/14/16	07/15/16	124,239.88	1.25	535.16	124,370.04	122,170.00
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	90.28	24,927.53	24,536.48
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	288.89	79,725.42	78,516.72
Security Type Sub-Total		1,405,000.00					1,402,406.61	1.17	3,139.11	1,402,804.54	1,392,292.05
Corporate Note											
IBM CORP GLOBAL NOTES DTD 02/08/2013 1.250% 02/08/2018	459200HK0	100,000.00	A+	A1	02/05/13	02/08/13	99,542.00	1.35	392.36	99,935.36	99,951.30
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	239.06	74,996.58	74,962.58
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	42.78	54,961.75	54,832.75
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	599.39	80,000.00	80,244.80



Managed Account Detail of Securities Held

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

CITY OF LAKE ELSINORE - LAKE ELSINORE-SUCCESSOR AGENCY

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Corporate Note											
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	265.63	50,189.84	50,486.40
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	265.63	50,239.02	50,486.40
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	100.00	49,979.50	50,046.75
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	247.71	24,991.15	25,013.90
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	662.50	99,914.41	100,903.80
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	195.83	26,842.09	26,708.40
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	479.79	49,982.53	50,362.50
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	295.49	49,969.98	50,245.60
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	161.33	29,971.27	30,213.81
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	115.10	24,994.00	25,138.85
TOYOTA MOTOR CREDIT CORP DTD 04/17/2017 1.950% 04/17/2020	89236TDU6	75,000.00	AA-	Aa3	04/11/17	04/17/17	74,965.50	1.97	178.75	74,966.87	75,105.60
HOME DEPOT INC CORP NOTES DTD 06/05/2017 1.800% 06/05/2020	437076BQ4	25,000.00	A	A2	05/24/17	06/05/17	24,985.50	1.82	0.00	24,985.50	25,022.93
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	1,206.94	100,322.50	101,754.40



Managed Account Detail of Securities Held

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

CITY OF LAKE ELSINORE - LAKE ELSINORE-SUCCESSOR AGENCY

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Corporate Note											
WELLS FARGO & COMPANY NOTES DTD 12/07/2015 2.550% 12/07/2020	94974BGR5	50,000.00	A	A2	05/06/16	05/10/16	51,108.00	2.04	616.25	50,861.06	50,594.20
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	159.72	50,916.50	50,614.10
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	29.90	24,986.85	24,953.70
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	16.25	24,924.08	24,778.50
JOHN DEERE CAPITAL CORP NOTES DTD 01/06/2017 2.650% 01/06/2022	24422ETL3	50,000.00	A	A2	03/10/17	03/15/17	49,779.50	2.75	533.68	49,789.29	51,008.40
Security Type Sub-Total		1,165,000.00					1,169,911.60	1.95	6,804.09	1,168,720.13	1,173,429.67
Certificate of Deposit											
SKANDINAVISKA ENSKILDA BANKEN NY CD DTD 11/17/2015 1.480% 11/16/2017	83050FBG5	100,000.00	A+	Aa3	11/16/15	11/17/15	100,000.00	1.48	809.89	100,000.00	99,969.50
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	2,399.83	100,000.00	100,078.70
ROYAL BANK OF CANADA NY CD DTD 03/15/2016 1.700% 03/09/2018	78009NZ22	100,000.00	AA-	Aa3	03/11/16	03/15/16	100,000.00	1.69	387.22	100,000.00	100,181.60
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	9.78	100,000.00	100,570.60
SVENSKA HANDELSBANKEN NY LT CD DTD 01/12/2017 1.890% 01/10/2019	86958JHB8	100,000.00	AA-	Aa2	01/10/17	01/12/17	100,000.00	1.91	735.00	100,000.00	99,839.80
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	584.89	100,000.00	100,739.70
BANK OF NOVA SCOTIA HOUSTON LT CD DTD 04/06/2017 1.910% 04/05/2019	06417GUE6	100,000.00	A+	Aa3	04/05/17	04/06/17	100,000.00	1.91	297.11	100,000.00	100,066.50
Security Type Sub-Total		700,000.00					700,000.00	1.74	5,223.72	700,000.00	701,446.40



Managed Account Detail of Securities Held

For the Month Ending **May 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
Managed Account Sub-Total		5,135,690.34					5,166,045.95	1.54	20,669.73	5,158,840.20	5,148,781.13
Money Market Fund											
CAMP Pool		190,311.09	AAAm	NR			190,311.09		0.00	190,311.09	190,311.09
Money Market Sub-Total		190,311.09					190,311.09		0.00	190,311.09	190,311.09
Securities Sub-Total		\$5,326,001.43					\$5,356,357.04	1.54%	\$20,669.73	\$5,349,151.29	\$5,339,092.22
Accrued Interest											\$20,669.73
Total Investments											\$5,359,761.95

Bolded items are forward settling trades.



Managed Account Fair Market Value & Analytics

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

CITY OF LAKE ELSINORE - LAKE ELSINORE-SUCCESSOR AGENCY

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst	YTM at Mkt
U.S. Treasury Bond / Note											
US TREASURY NOTES DTD 04/30/2014 1.625% 04/30/2019	912828D23	75,000.00	CITIGRP		100.67	75,503.93	(521.46)	(295.36)	1.88	1.88	1.27
US TREASURY NOTES DTD 06/02/2014 1.500% 05/31/2019	912828WL0	50,000.00	MORGANST		100.43	50,214.85	(332.03)	(215.85)	1.97	1.97	1.28
US TREASURY NOTES DTD 09/03/2013 2.125% 08/31/2020	912828VV9	185,000.00	MORGANST		101.96	188,620.45	419.08	1,365.04	3.12	3.12	1.51
US TREASURY NOTES DTD 10/31/2013 1.750% 10/31/2020	912828WC0	100,000.00	MERRILL		100.75	100,746.10	(1,105.46)	(599.63)	3.30	3.30	1.52
US TREASURY NOTE DTD 12/02/2013 2.000% 11/30/2020	912828A42	175,000.00	MERRILL		101.52	177,665.95	(2,331.12)	(1,053.00)	3.37	3.37	1.55
US TREASURY N/B DTD 12/31/2015 1.750% 12/31/2020	912828N48	125,000.00	MORGANST		100.63	125,786.13	(1,455.08)	(976.85)	3.44	3.44	1.57
US TREASURY NOTES DTD 02/28/2014 2.000% 02/28/2021	912828B90	75,000.00	MORGANST		101.52	76,136.70	(2,531.27)	(1,833.52)	3.59	3.59	1.58
US TREASURY NOTES DTD 03/31/2016 1.250% 03/31/2021	912828O37	55,000.00	CITIGRP		98.67	54,267.40	(1,432.99)	(1,299.59)	3.72	3.72	1.61
US TREASURY NOTES DTD 05/02/2016 1.375% 04/30/2021	912828Q78	130,000.00	MORGAN_S		99.07	128,786.32	1,366.00	1,131.83	3.79	3.79	1.62
US TREASURY NOTES DTD 05/31/2016 1.375% 05/31/2021	912828R77	100,000.00	MORGAN_S		98.98	98,984.40	1,582.06	1,457.43	3.87	3.87	1.64
US TREASURY NOTES DTD 06/02/2014 2.000% 05/31/2021	912828WN6	200,000.00	HSBC		101.42	202,843.80	(4,343.70)	(3,241.92)	3.83	3.83	1.63
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	125,000.00	HSBC		101.31	126,640.63	(3,051.75)	(2,440.05)	4.04	4.04	1.68
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	125,000.00	HSBC		101.31	126,640.63	1,269.54	1,304.90	4.04	4.04	1.68
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	225,000.00	MORGAN_S		101.31	227,953.13	1,212.90	1,271.37	4.04	4.04	1.68
Security Type Sub-Total		1,745,000.00				1,760,790.42	(11,255.28)	(5,425.20)	3.56	3.56	1.58
Municipal Bond / Note											
CT ST TXBL GO BONDS DTD 03/25/2015 1.974% 03/15/2019	20772JZK1	30,000.00	VINING		100.26	30,077.40	(6.90)	38.70	1.74	1.74	1.83



Managed Account Fair Market Value & Analytics

For the Month Ending **May 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
Security Type Sub-Total		30,000.00				30,077.40	(6.90)	38.70	1.74	1.74	1.83

Federal Agency Collateralized Mortgage Obligation

FNMA SERIES 2015-M7 ASQ2 DTD 04/01/2015 1.550% 04/01/2018	3136ANJY4	24,108.79	GOLDMAN		99.94	24,093.12	(256.67)	(59.88)	0.67	0.69	1.49
FNMA SERIES 2015-M15 ASQ2 DTD 11/01/2015 1.898% 01/01/2019	3136AQSW1	25,000.00	GOLDMAN		100.14	25,034.03	(215.97)	(72.69)	0.87	1.39	1.71
FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AOD00	41,581.55	MORGANST		100.09	41,618.04	(379.91)	(183.45)	1.28	2.05	1.55

Security Type Sub-Total		90,690.34				90,745.19	(852.55)	(316.02)	1.00	1.51	1.58
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Federal Agency Bond / Note

FNMA BENCHMARK NOTE DTD 02/23/2016 1.000% 02/26/2019	3135G0J53	25,000.00	JPMCHASE		99.45	24,863.30	(77.70)	(102.42)	1.71	1.71	1.32
FNMA BENCHMARK NOTE DTD 02/23/2016 1.000% 02/26/2019	3135G0J53	50,000.00	BMO		99.45	49,726.60	(399.90)	(359.86)	1.71	1.71	1.32
FREDDIE MAC NOTES DTD 03/21/2016 1.125% 04/15/2019	3137EADZ9	55,000.00	TD SEC U		99.64	54,803.93	(527.17)	(429.44)	1.84	1.84	1.32
FEDERAL HOME LOAN BANK AGENCY NOTES DTD 05/12/2017 1.375% 05/28/2019	3130ABF92	50,000.00	MERRILL		100.06	50,029.95	124.45	122.14	1.96	1.96	1.34
FNMA BENCHMARK NOTE DTD 08/02/2016 0.875% 08/02/2019	3135G0N33	125,000.00	GOLDMAN		98.92	123,654.75	(1,135.25)	(1,192.82)	2.13	2.13	1.38
FHLB GLOBAL NOTE DTD 08/04/2016 0.875% 08/05/2019	3130A8Y72	125,000.00	WELLSFAR		98.85	123,560.13	(1,199.87)	(1,265.15)	2.14	2.14	1.41
FNMA NOTES DTD 09/02/2016 1.000% 08/28/2019	3135G0P49	125,000.00	GOLDMAN		99.15	123,940.00	(865.00)	(913.00)	2.21	2.21	1.38
FHLB GLOBAL NOTES DTD 09/09/2016 1.000% 09/26/2019	3130A9EP2	125,000.00	BARCLAYS		99.10	123,870.25	(1,021.00)	(1,046.57)	2.28	2.28	1.40
FANNIE MAE GLOBAL NOTES DTD 10/25/2016 1.000% 10/24/2019	3135G0R39	180,000.00	BARCLAYS		99.05	178,281.54	(1,236.06)	(1,331.40)	2.36	2.36	1.41
FHLB NOTES DTD 11/17/2016 1.375% 11/15/2019	3130AA3R7	140,000.00	MERRILL		99.87	139,815.20	(152.60)	(158.27)	2.40	2.40	1.43



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	YTM at Mkt
Federal Agency Bond / Note											
FNMA NOTES DTD 02/28/2017 1.500% 02/28/2020	3135G0T29	50,000.00	JPM_CHAS		100.09	50,044.20	76.20	73.52	2.68	2.68	1.47
FHLMC AGENCY NOTES DTD 04/20/2017 1.375% 04/20/2020	3137EAEF2	125,000.00	WELLS_FA		99.58	124,479.00	(93.50)	(109.43)	2.81	2.81	1.52
FHLB GLOBAL NOTE DTD 07/14/2016 1.125% 07/14/2021	3130A8OS5	125,000.00	TD SEC U		97.74	122,170.00	(2,069.88)	(2,200.04)	3.98	3.98	1.70
FNMA NOTES DTD 08/19/2016 1.250% 08/17/2021	3135G0N82	25,000.00	TD SEC U		98.15	24,536.48	(378.00)	(391.05)	4.06	4.06	1.71
FNMA NOTES DTD 08/19/2016 1.250% 08/17/2021	3135G0N82	80,000.00	CITIGRP		98.15	78,516.72	(1,159.28)	(1,208.70)	4.06	4.06	1.71

Security Type Sub-Total		1,405,000.00				1,392,292.05	(10,114.56)	(10,512.49)	2.55	2.55	1.45
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Corporate Note											
IBM CORP GLOBAL NOTES DTD 02/08/2013 1.250% 02/08/2018	459200HK0	100,000.00	HSBC		99.95	99,951.30	409.30	15.94	0.68	0.68	1.32
BANK OF NEW YORK MELLON (CALLABLE) DTD 03/06/2013 1.350% 03/06/2018	06406HCJ6	75,000.00	GOLDMAN		99.95	74,962.58	(15.67)	(34.00)	0.71	0.76	1.42
APPLE INC GLOBAL NOTES DTD 05/03/2013 1.000% 05/03/2018	037833AJ9	55,000.00	GOLDMAN		99.70	54,832.75	35.70	(129.00)	0.91	0.91	1.33
CHEVRON CORP GLOBAL NOTES DTD 06/24/2013 1.718% 06/24/2018	166764AE0	80,000.00	BARCLAYS		100.31	80,244.80	244.80	244.80	1.04	1.04	1.43
CISCO SYSTEMS INC GLOBAL NOTES DTD 03/03/2014 2.125% 03/01/2019	17275RAR3	50,000.00	BONY		100.97	50,486.40	11.40	296.56	1.71	1.71	1.56
CISCO SYSTEMS INC GLOBAL NOTES DTD 03/03/2014 2.125% 03/01/2019	17275RAR3	50,000.00	BNP PARI		100.97	50,486.40	16.90	247.38	1.71	1.71	1.56
GOLDMAN SACHS GRP INC CORP NT (CALLABLE) DTD 04/25/2016 2.000% 04/25/2019	38141GVT8	50,000.00	MIZUHO	03/25/19	100.09	50,046.75	78.75	67.25	1.81	1.77	1.95
CITIGROUP INC CORP NOTES DTD 06/09/2016 2.050% 06/07/2019	172967KS9	25,000.00	CITIGRP		100.06	25,013.90	26.90	22.75	1.95	1.95	2.02
AMERICAN HONDA FINANCE GLOBAL NOTES DTD 09/09/2014 2.250% 08/15/2019	02665WAH4	100,000.00	MERRILL		100.90	100,903.80	1,088.80	989.39	2.13	2.13	1.83



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	YTM at Mkt
Corporate Note											
BURLINGTON NRTH CORP DTD 09/24/2009 4.700% 10/01/2019	12189TBC7	25,000.00	GOLDMAN		106.83	26,708.40	(889.10)	(133.69)	2.21	2.21	1.70
CITIGROUP INC DTD 01/10/2017 2.450% 01/10/2020	172967LF6	50,000.00	CITIGRP		100.73	50,362.50	382.50	379.97	2.49	2.49	2.16
MICROSOFT CORP DTD 02/06/2017 1.850% 02/06/2020	594918BV5	50,000.00	HSBC		100.49	50,245.60	279.10	275.62	2.59	2.59	1.66
AMERICAN EXPRESS CREDIT CORP NOTES DTD 03/03/2017 2.200% 03/03/2020	0258M0EE5	30,000.00	MERRILL		100.71	30,213.81	245.01	242.54	2.65	2.65	1.93
WALT DISNEY COMPANY CORP NOTES DTD 03/06/2017 1.950% 03/04/2020	25468PDP8	25,000.00	CITIGRP		100.56	25,138.85	145.35	144.85	2.66	2.66	1.74
TOYOTA MOTOR CREDIT CORP DTD 04/17/2017 1.950% 04/17/2020	89236TDU6	75,000.00	MERRILL		100.14	75,105.60	140.10	138.73	2.78	2.78	1.90
HOME DEPOT INC CORP NOTES DTD 06/05/2017 1.800% 06/05/2020	437076BQ4	25,000.00	JPM_CHAS		100.09	25,022.93	37.43	37.43	2.91	2.91	1.77
JP MORGAN CHASE & CO CORP NT (CALLABLE) DTD 06/23/2015 2.750% 06/23/2020	46625HLW8	100,000.00	JPMCHASE	05/23/20	101.75	101,754.40	1,257.40	1,431.90	2.85	2.82	2.15
WELLS FARGO & COMPANY NOTES DTD 12/07/2015 2.550% 12/07/2020	94974BGR5	50,000.00	UBS AG		101.19	50,594.20	(513.80)	(266.86)	3.31	3.31	2.20
BANK OF NEW YORK MELLON CORP DTD 02/19/2016 2.500% 04/15/2021	06406FAA1	50,000.00	KEYBAN		101.23	50,614.10	(534.90)	(302.40)	3.67	3.67	2.17
BRANCH BANKING & TRUST CORP NOTE DTD 05/10/2016 2.050% 05/10/2021	05531FAV5	25,000.00	SCOTIA		99.81	24,953.70	(29.80)	(33.15)	3.76	3.76	2.10
STATE STREET CORP NOTES DTD 05/19/2016 1.950% 05/19/2021	857477AV5	25,000.00	GOLDMAN		99.11	24,778.50	(127.00)	(145.58)	3.79	3.79	2.18
JOHN DEERE CAPITAL CORP NOTES DTD 01/06/2017 2.650% 01/06/2022	24422ETL3	50,000.00	MITSU		102.02	51,008.40	1,228.90	1,219.11	4.27	4.27	2.19
Security Type Sub-Total		1,165,000.00				1,173,429.67	3,518.07	4,709.54	2.19	2.19	1.79
Certificate of Deposit											
SKANDINAVISKA ENSKILDA BANKEN NY CD DTD 11/17/2015 1.480% 11/16/2017	83050FBG5	100,000.00	GOLDMAN		99.97	99,969.50	(30.50)	(30.50)	0.46	0.46	1.51



Managed Account Fair Market Value & Analytics

For the Month Ending **May 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											
HSBC BANK USA NA CD DTD 11/18/2015 1.540% 11/17/2017	40428AR58	100,000.00	HSBC		100.08	100,078.70	78.70	78.70	0.46	0.46	1.39
ROYAL BANK OF CANADA NY CD DTD 03/15/2016 1.700% 03/09/2018	78009NZZ2	100,000.00	RBC CAP		100.18	100,181.60	181.60	181.60	0.77	0.77	1.43
NORDEA BANK FINLAND NY CD DTD 12/05/2016 1.760% 11/30/2018	65558LWA6	100,000.00	MERRILL		100.57	100,570.60	570.60	570.60	1.50	1.50	0.79
SVENSKA HANDELSBANKEN NY LT CD DTD 01/12/2017 1.890% 01/10/2019	86958JHB8	100,000.00	MERRILL		99.84	99,839.80	(160.20)	(160.20)	1.60	1.60	1.53
BANK OF MONTREAL CHICAGO CERT DEPOS DTD 02/09/2017 1.880% 02/07/2019	06427KRC3	100,000.00	GOLDMAN		100.74	100,739.70	739.70	739.70	1.68	1.68	1.09
BANK OF NOVA SCOTIA HOUSTON LT CD DTD 04/06/2017 1.910% 04/05/2019	06417GUE6	100,000.00	MERRILL		100.07	100,066.50	66.50	66.50	1.83	1.83	1.71
Security Type Sub-Total		700,000.00				701,446.40	1,446.40	1,446.40	1.19	1.19	1.35
Managed Account Sub-Total		5,135,690.34				5,148,781.13	(17,264.82)	(10,059.07)	2.60	2.60	1.56
Money Market Fund											
CAMP Pool		190,311.09			1.00	190,311.09	0.00	0.00	0.00	0.00	
Money Market Sub-Total		190,311.09				190,311.09	0.00	0.00	0.00	0.00	
Securities Sub-Total		\$5,326,001.43				\$5,339,092.22	(\$17,264.82)	(\$10,059.07)	2.60	2.60	1.57%
Accrued Interest						\$20,669.73					
Total Investments						\$5,359,761.95					

Bolded items are forward settling trades.



Managed Account Security Transactions & Interest

For the Month Ending **May 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										
05/11/17	05/12/17	FEDERAL HOME LOAN BANK AGENCY NOTES DTD 05/12/2017 1.375% 05/28/2019	3130ABF92	50,000.00	(49,905.50)	0.00	(49,905.50)			
05/24/17	06/05/17	HOME DEPOT INC CORP NOTES DTD 06/05/2017 1.800% 06/05/2020	437076B04	25,000.00	(24,985.50)	0.00	(24,985.50)			
Transaction Type Sub-Total				75,000.00	(74,891.00)	0.00	(74,891.00)			
INTEREST										
05/01/17	05/25/17	FNMA SERIES 2015-M15 ASQ2 DTD 11/01/2015 1.898% 01/01/2019	3136AOSW1	25,000.00	0.00	39.54	39.54			
05/01/17	05/25/17	FNMA SERIES 2015-M7 ASQ2 DTD 04/01/2015 1.550% 04/01/2018	3136ANJY4	24,608.50	0.00	33.40	33.40			
05/01/17	05/25/17	FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AODO0	44,305.79	0.00	85.20	85.20			
05/03/17	05/03/17	APPLE INC GLOBAL NOTES DTD 05/03/2013 1.000% 05/03/2018	037833AJ9	55,000.00	0.00	275.00	275.00			
05/10/17	05/10/17	BRANCH BANKING & TRUST CORP NOTE DTD 05/10/2016 2.050% 05/10/2021	05531FAV5	25,000.00	0.00	256.25	256.25			
05/15/17	05/15/17	FHLB NOTES DTD 11/17/2016 1.375% 11/15/2019	3130AA3R7	140,000.00	0.00	951.81	951.81			
05/19/17	05/19/17	STATE STREET CORP NOTES DTD 05/19/2016 1.950% 05/19/2021	857477AV5	25,000.00	0.00	243.75	243.75			
05/30/17	05/30/17	NORDEA BANK FINLAND NY CD DTD 12/05/2016 1.760% 11/30/2018	65558LWA6	100,000.00	0.00	860.44	860.44			
05/31/17	05/31/17	US TREASURY NOTES DTD 06/02/2014 2.000% 05/31/2021	912828WN6	200,000.00	0.00	2,000.00	2,000.00			
05/31/17	05/31/17	US TREASURY NOTES DTD 06/02/2014 1.500% 05/31/2019	912828WL0	50,000.00	0.00	375.00	375.00			
05/31/17	05/31/17	US TREASURY NOTE DTD 12/02/2013 2.000% 11/30/2020	912828A42	175,000.00	0.00	1,750.00	1,750.00			
05/31/17	05/31/17	US TREASURY NOTES DTD 05/31/2016 1.375% 05/31/2021	912828R77	100,000.00	0.00	687.50	687.50			



Managed Account Security Transactions & Interest

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

CITY OF LAKE ELSINORE - LAKE ELSINORE-SUCCESSOR AGENCY

Transaction Type		Security Description	CUSIP	Par	Principal	Accrued	Total	Realized G/L	Realized G/L	Sale
Trade	Settle				Proceeds	Interest		Cost	Amort Cost	
Transaction Type Sub-Total				963,914.29	0.00	7,557.89	7,557.89			
PAYDOWNS										
05/01/17	05/25/17	FNMA SERIES 2015-M7 ASQ2 DTD 04/01/2015 1.550% 04/01/2018	3136ANJY4	499.71	499.71	0.00	499.71	(5.00)	0.00	
05/01/17	05/25/17	FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AOD00	2,724.24	2,724.24	0.00	2,724.24	(27.28)	0.00	
Transaction Type Sub-Total				3,223.95	3,223.95	0.00	3,223.95	(32.28)	0.00	
Managed Account Sub-Total					(71,667.05)	7,557.89	(64,109.16)	(32.28)	0.00	
Total Security Transactions					(71,667.05)	7,557.89	(64,109.16)	(32.28)	0.00	

Bolded items are forward settling trades.



Account Statement

For the Month Ending **May 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					227,323.31
05/01/17	05/01/17	Purchase - Interest 912828D23	1.00	609.38	227,932.69
05/01/17	05/01/17	Purchase - Interest 912828Q78	1.00	893.75	228,826.44
05/01/17	05/01/17	Purchase - Interest 912828WC0	1.00	875.00	229,701.44
05/03/17	05/03/17	Purchase - Interest 037833AJ9	1.00	275.00	229,976.44
05/10/17	05/10/17	Purchase - Interest 05531FAV5	1.00	256.25	230,232.69
05/12/17	05/12/17	Redemption - Principal 3130ABF92	1.00	(49,905.50)	180,327.19
05/15/17	05/15/17	Purchase - Interest 3130AA3R7	1.00	951.81	181,279.00
05/19/17	05/19/17	Purchase - Interest 857477AV5	1.00	243.75	181,522.75
05/24/17	05/24/17	IP Fees April 2017	1.00	(395.09)	181,127.66
05/24/17	05/24/17	U.S. Bank Fees March 2017	1.00	(36.51)	181,091.15
05/25/17	05/25/17	Purchase - Interest 3136ANJY4	1.00	33.40	181,124.55
05/25/17	05/25/17	Purchase - Interest 3136AQDQ0	1.00	85.20	181,209.75
05/25/17	05/25/17	Purchase - Interest 3136AQSW1	1.00	39.54	181,249.29
05/25/17	05/25/17	Purchase - Principal 3136ANJY4	1.00	499.71	181,749.00
05/25/17	05/25/17	Purchase - Principal 3136AQDQ0	1.00	2,724.24	184,473.24
05/30/17	05/30/17	Purchase - Interest 65558LWA6	1.00	860.44	185,333.68
05/31/17	05/31/17	Purchase - Interest 912828A42	1.00	1,750.00	187,083.68
05/31/17	05/31/17	Purchase - Interest 912828R77	1.00	687.50	187,771.18
05/31/17	05/31/17	Purchase - Interest 912828WL0	1.00	375.00	188,146.18
05/31/17	05/31/17	Purchase - Interest 912828WN6	1.00	2,000.00	190,146.18
05/31/17	06/01/17	Accrual Income Div Reinvestment - Distributions	1.00	164.91	190,311.09



Account Statement

For the Month Ending **May 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
Closing Balance					190,311.09
	Month of May	Fiscal YTD January-May			
Opening Balance	227,323.31	19,594.11	Closing Balance	190,311.09	
Purchases	13,324.88	1,479,253.21	Average Monthly Balance	199,436.03	
Redemptions (Excl. Checks)	(50,337.10)	(1,308,536.23)	Monthly Distribution Yield	0.97%	
Check Disbursements	0.00	0.00			
Closing Balance	190,311.09	190,311.09			
Cash Dividends and Income	164.91	290.58			