



CITY OF LAKE ELSINORE
INVESTMENT REPORT

CITY OF LAKE ELSINORE
INVESTMENT REPORT OF POOLED CASH AND INVESTMENTS
AS OF JUNE 30, 2017

<u>CASH ACCOUNTS</u>	<u>BANK BALANCE</u>	<u>DEPOSITS IN TRANSIT</u>	<u>OUTSTANDING CHECKS</u>	<u>BOOK BALANCE</u>
Bank Accounts:				
General Checking Account	\$ 3,269,683	\$ 51,446	\$ (1,229,395)	\$ 2,091,734
Cash On Hand:				
Cashier Drawers #1 & #2	-	-	-	300
City of Lake Elsinore Petty Cash Fund	-	-	-	1,000
Total Cash Accounts	3,269,683	51,446	(1,229,395)	2,093,034
 <u>INVESTMENTS</u>				
City Investments:				
City Local Agency Investment Fund	36,574,656	-	-	36,574,656
City Local Agency Investment Fund for the PFA	-	-	-	-
City CAMP Investments:				
CAMP Pool Account	70,934	-	-	70,934
U.S. Treasury Bond / Note	10,732,484	-	-	10,732,484
Municipal Bond / Note	290,464	-	-	290,464
Federal Agency Collateralized Mortgage Obligation	493,050	-	-	493,050
Federal Agency Bond / Note	6,931,088	-	-	6,931,088
Corporate Note	6,449,016	-	-	6,449,016
Commercial Paper	621,031	-	-	621,031
Certificate of Deposit	4,649,552	-	-	4,649,552
Housing CAMP Investments:				
Housing CAMP Pool Account	46,352	-	-	46,352
Housing U.S. Treasury Bond / Notes	1,992,225	-	-	1,992,225
Housing Municipal Bond / Notes	30,084	-	-	30,084
Housing Federal Agency Collateralized Mortgage	89,486	-	-	89,486
Housing Federal Agency Bond / Notes	1,127,682	-	-	1,127,682
Housing Corporate Notes	1,145,666	-	-	1,145,666
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	17,792	-	-	17,792
Successor U.S. Treasury Bond / Notes	1,999,498	-	-	1,999,498
Successor Municipal Bond / notes	30,084	-	-	30,084
Successor Federal Agency Collateralized Mortgage	89,486	-	-	89,486
Successor Federal Agency Bond / Notes	1,402,407	-	-	1,402,407
Successor Corporate Notes	1,095,341	-	-	1,095,341
Successor Certificate of Deposit	700,000	-	-	700,000
Sub-total Investments	85,697,486	-	-	85,697,486
Market Value Adjustment:				
Unrealized Gain/(Loss) at 06-30-16 City	441,611	-	-	441,611
Unrealized Gain/(Loss) at 06-30-16 SARDA	70,791	-	-	70,791
Total Unrealized Gain/(Loss) at 06-30-16 per GASB 31	512,402	-	-	512,402
 Total Investments	<u>86,209,889</u>	<u>-</u>	<u>-</u>	<u>86,209,889</u>
 Total Pooled Cash and Investments	<u>\$ 89,479,571</u>	<u>\$ 51,446</u>	<u>\$ (1,229,395)</u>	<u>\$ 88,302,923</u>
 <u>TOTAL POOLED CASH AND INVESTMENTS</u>				<u>\$ 88,302,923</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 13, 2017. 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

July 17, 2017
Date

CITY OF LAKE ELSINORE
POOLED CASH AND INVESTMENTS BY FUND
AS OF JUNE 30, 2017

<u>FUND NO</u>	<u>FUND NAME</u>	<u>AMOUNT</u>
100	General	\$ 14,537,187
101	Supplemental Law Enforcement	50,000
104	Traffic Offender	13,500
106	Affordable Housing In Lieu	1,446,305
107	Developer Agreement Revenue	825,477
110	State Gas Tax	1,448,686
111	TUMF C.I.P.	2,719
112	Measure A	1,356,559
114	SB1186 CASP Education Program	7,496
115	Traffic Safety	166,109
116	City Hall-Public Works DIF	1,288,311
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
135	Lighting & Landscape Maintenance - Dist. No. 1	722,813
140	Geothermal	20,205
155	CSA152 -- N.P.D.E.S.	99,478
205	Traffic Impact Fee	4,325,318
211	Storm Drain C.I.P.	1,226,322
220	Street Lighting C.I.P.	53,000
231	Library C.I.P.	1,760,429
232	City Fire Protection	210,663
254	Railroad Canyon Improvement Area 89-1	126,253
300	Insurance Service	139,785
315	Fleet Service	121,553
320	Facilities Service	502,373
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	44,982
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 JUNE 30, 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	1,178,507
386	CFD 2007-4 Mekenna Court	32,269
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	8,247,587
510	Successor Agency RDA Area I	2,761,364
520	Successor Agency RDA Area II	4,811,472
530	Successor Agency RDA Area III	2,165,814
540	Successor Area RDA Diamond Stadium	2,938,835
604	Endowment Trust - Korn Memorial	31,660
605	Public Improvement Trust	715,176
606	Mobile Source Air Pollution Reduction	269,646
608	Trust Deposit & Pre Paid Expense	5,077,343
617	Successor Agency Housing	11,322,151
620	Cost Recovery System	2,542,473
631	Lake Destratification Equipment Replacement	286,654
	Total Pooled Cash & Investments	\$ 88,302,923

**CITY OF LAKE ELSINORE
SUMMARY OF POLICY LIMITATIONS
FOR THE MONTH ENDING JUNE 30, 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	17.18%	Unlimited
Current Balance		\$ 14,724,207
Municipal Bond / Note	0.41%	Unlimited
Current Balance		\$ 350,632
Federal Agency Collateralized Mortgage Obligation	0.78%	40.00%
Current Balance		\$ 672,022
Federal Agency Bond / Note	11.04%	* Unlimited
Current Balance		\$ 9,461,177
Banker's Acceptance	0.00%	40.00%
Certificates of Deposit	7.06%	25.00%
Current Balance		\$ 6,049,552
Negotiable Certificates of Deposit	0.00%	30.00%
Commercial Paper	0.72%	25.00%
		\$ 621,031
Corporate Note	10.14%	30.00%
Current Balance		\$ 8,690,022
Repurchase Agreements	0.00%	Unlimited
Reverse Repurchase Agreements	0.00%	20.00%
LAIF (Local Agency Investment Fund)	52.50%	* \$65 Million
Current Balance		\$ 44,993,766
CAMP - Pooled Sweep Account	0.16%	Unlimited
Current Balance		\$ 135,078
TOTAL	100.00%	* \$ 85,697,486

Note:

Local agencies are only eligible to purchase medium term corporate notes that have a rating of "A" or its equivalent or better by a Nationally Recognized Statistical Rating Organization (NRSRO). 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 JUNE 30, 2017

<u>Yield</u>	<u>Purchase Date</u>	<u>Maturity Rate</u>
0.978%	Daily	24-Hour

<u>Agency</u>	<u>Beginning Balance</u>	<u>Net Increase/(Decrease)</u>	<u>Ending Balance</u>
City	\$ 32,574,656	\$ 4,000,000	\$ 36,574,656
City for the PFA	\$ -	\$ -	\$ -
Successor Agency	\$ 8,419,110	\$ -	\$ 8,419,110
Total Investments Held with Local Agency Investment Fund:	<u>\$ 40,993,766</u>	<u>\$ 4,000,000</u>	<u>\$ 44,993,766</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)
06/13/17	0.96	0.91	182
06/14/17	0.96	0.91	179
06/15/17	0.98	0.92	187
06/16/17	0.98	0.92	186
06/17/17	0.98	0.92	186
06/18/17	0.98	0.92	186
06/19/17	0.98	0.92	183
06/20/17	0.98	0.92	182
06/21/17	0.99	0.92	181
06/22/17	1.00	0.92	186
06/23/17	1.00	0.92	188
06/24/17	1.00	0.92	188
06/25/17	1.00	0.92	188
06/26/17	1.01	0.93	184
06/27/17	1.01	0.93	182
06/28/17	1.01	0.93	182
06/29/17	1.01	0.93	181
06/30/17	1.03	0.93	194
07/01/17	1.03	1.03	194
07/02/17	1.03	1.03	194
07/03/17	1.03	1.03	199
07/04/17	1.03	1.03	199
07/05/17	1.04	1.03	197
07/06/17	1.04	1.03	196
07/07/17	1.04	1.04	195
07/08/17	1.04	1.04	195
07/09/17	1.04	1.04	195
07/10/17	1.05	1.04	192
07/11/17	1.04	1.04	194
07/12/17	1.05	1.04	194
07/13/17	1.05	1.04	182

*Daily yield does not reflect capital gains or losses

[View Prior Month Daily Rates](#)

LAIF Performance Report

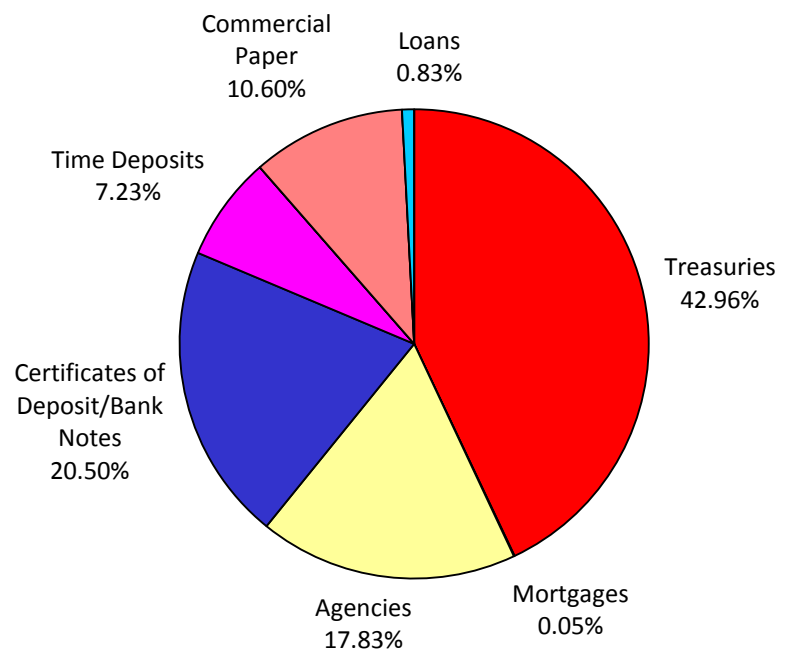
Quarter Ending 06/30/17

Apportionment Rate: 0.92%
 Earnings Ratio: .00002531309414880
 Fair Value Factor: 0.998940671
 Daily: 1.03%
 Quarter to Date: 0.93%
 Average Life: 194

PMIA Average Monthly Effective Yields

June 2017 0.978%
 May 2017 0.925%
 Apr 2017 0.884%

**Pooled Money Investment Account
Portfolio Composition
06/30/17
\$77.6 billion**





City Funds

CAMP Account



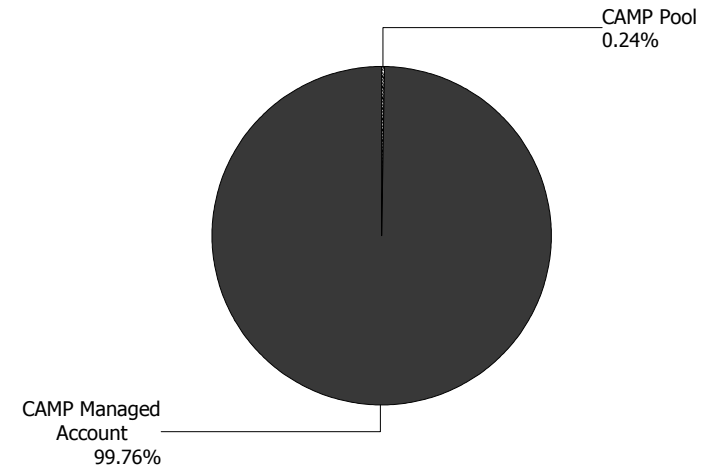
Account Statement - Transaction Summary

For the Month Ending **June 30, 2017**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

CAMP Pool	
Opening Market Value	202,311.59
Purchases	1,620,416.65
Redemptions	(1,751,794.47)
Unsettled Trades	0.00
Change in Value	0.00
Closing Market Value	\$70,933.77
Cash Dividends and Income	35.36
CAMP Managed Account	
Opening Market Value	30,034,494.91
Purchases	1,590,054.81
Redemptions	(1,539,036.22)
Unsettled Trades	0.00
Change in Value	(69,655.92)
Closing Market Value	\$30,015,857.58
Cash Dividends and Income	18,856.22

Asset Summary		
	June 30, 2017	May 31, 2017
CAMP Pool	70,933.77	202,311.59
CAMP Managed Account	30,015,857.58	30,034,494.91
Total	\$30,086,791.35	\$30,236,806.50
Asset Allocation		





Managed Account Summary Statement

For the Month Ending **June 30, 2017**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Transaction Summary - Money Market		Transaction Summary - Managed Account		Account Total	
Opening Market Value	\$202,311.59	Opening Market Value	\$30,034,494.91	Opening Market Value	\$30,236,806.50
Purchases	1,620,416.65	Maturities/Calls	(11,891.30)		
Redemptions	(1,751,794.47)	Principal Dispositions	(1,527,144.92)		
		Principal Acquisitions	1,590,054.81		
		Unsettled Trades	0.00		
		Change in Current Value	(69,655.92)		
Closing Market Value	\$70,933.77	Closing Market Value	\$30,015,857.58	Closing Market Value	\$30,086,791.35
Dividend	35.36				
Earnings Reconciliation (Cash Basis) - Managed Account		Cash Balance			
Interest/Dividends/Coupons Received			31,811.87	Closing Cash Balance	\$0.00
Less Purchased Interest Related to Interest/Coupons			(9,206.52)		
Plus Net Realized Gains/Losses			(3,749.13)		
Total Cash Basis Earnings			\$18,856.22		
Earnings Reconciliation (Accrual Basis)		Managed Account	Total	Cash Transactions Summary- Managed Account	
Ending Amortized Value of Securities		30,109,587.06	30,180,520.83	Maturities/Calls	0.00
Ending Accrued Interest		147,046.88	147,046.88	Sale Proceeds	1,581,677.28
Plus Proceeds from Sales		1,532,137.25	3,283,931.72	Coupon/Interest/Dividend Income	26,812.71
Plus Proceeds of Maturities/Calls/Principal Payments		11,891.30	11,891.30	Principal Payments	11,891.30
Plus Coupons/Dividends Received		26,812.71	26,812.71	Security Purchases	(1,749,174.33)
Less Cost of New Purchases		(1,599,261.33)	(3,219,677.98)	Net Cash Contribution	128,793.04
Less Beginning Amortized Value of Securities		(30,064,420.65)	(30,266,732.24)	Reconciling Transactions	0.00
Less Beginning Accrued Interest		(127,249.33)	(127,249.33)		
Dividends		0.00	35.36		
Total Accrual Basis Earnings		\$36,543.89	\$36,579.25		



Portfolio Summary and Statistics

For the Month Ending **June 30, 2017**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Account Summary

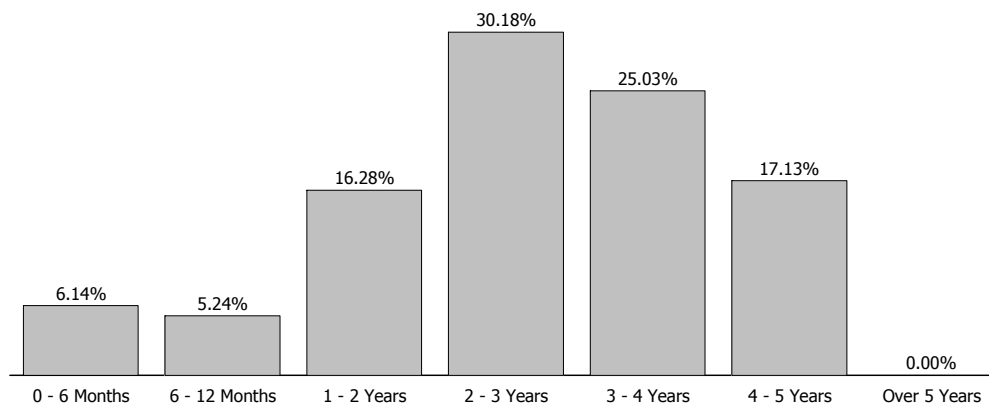
Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	10,590,000.00	10,645,692.85	35.38
Municipal Bond / Note	290,000.00	290,555.10	0.97
Federal Agency Collateralized Mortgage Obligation	488,165.30	488,047.86	1.62
Federal Agency Bond / Note	6,945,000.00	6,869,065.62	22.83
Corporate Note	6,380,000.00	6,440,756.92	21.41
Commercial Paper	625,000.00	624,185.63	2.07
Certificate of Deposit	4,650,000.00	4,657,553.60	15.48
Managed Account Sub-Total	29,968,165.30	30,015,857.58	99.76%
Accrued Interest		147,046.88	
Total Portfolio	29,968,165.30	30,162,904.46	
CAMP Pool	70,933.77	70,933.77	0.24
Total Investments	30,039,099.07	30,233,838.23	100.00%

Unsettled Trades

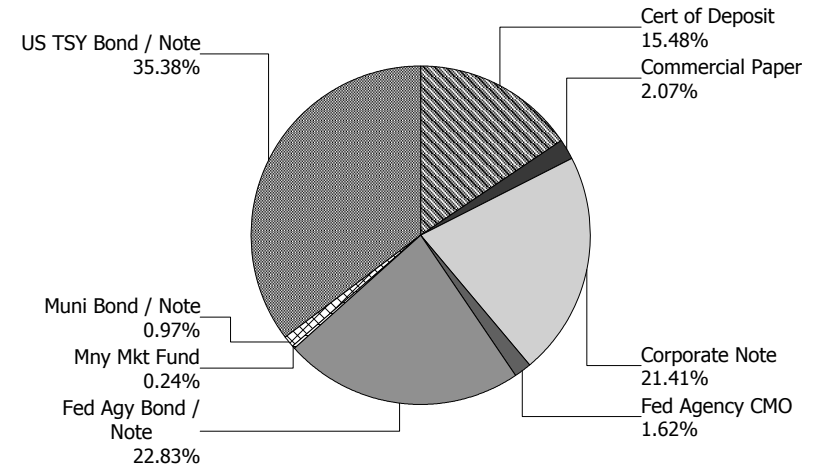
0.00

0.00

Maturity Distribution



Sector Allocation



Characteristics

Yield to Maturity at Cost	1.60%
Yield to Maturity at Market	1.65%
Duration to Worst	2.59
Weighted Average Days to Maturity	983



Managed Account Issuer Summary

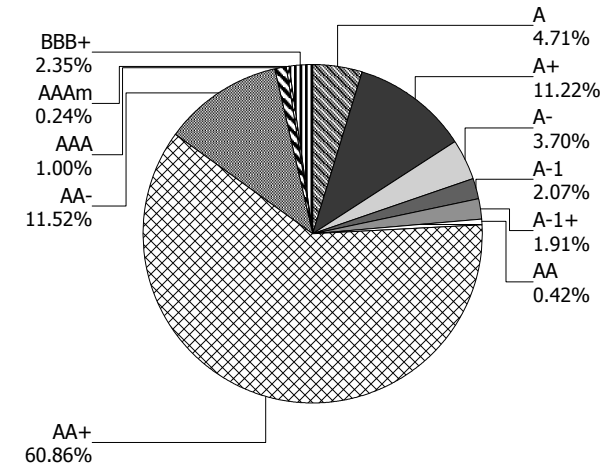
For the Month Ending **June 30, 2017**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Issuer Summary

Issuer	Market Value of Holdings	Percent
AMERICAN EXPRESS CO	380,547.42	1.26
AMERICAN HONDA FINANCE	579,882.33	1.93
APPLE INC	308,876.25	1.03
BANK OF MONTREAL	603,487.80	2.01
BANK OF NOVA SCOTIA	574,661.33	1.91
BB&T CORPORATION	148,829.55	0.49
BURLINGTON NORTHERN SANTA FE	159,469.95	0.53
CAMP Pool	70,933.77	0.24
CANADIAN IMPERIAL BANK OF COMMERCE	577,408.68	1.92
CHEVRON CORPORATION	440,963.60	1.47
CISCO SYSTEMS INC	574,621.56	1.91
CITIGROUP INC	406,871.43	1.35
CREDIT AGRICOLE SA	624,185.63	2.07
DEERE & COMPANY	279,395.88	0.93
FANNIE MAE	3,453,288.19	11.47
FEDERAL HOME LOAN BANKS	2,360,070.72	7.84
FREDDIE MAC	1,543,754.57	5.13
GENERAL ELECTRIC CO	272,311.25	0.91
GOLDMAN SACHS GROUP INC	299,869.80	1.00
HOME DEPOT INC	150,068.55	0.50
HSBC HOLDINGS PLC	575,422.05	1.91
JP MORGAN CHASE & CO	584,607.68	1.94
MICROSOFT CORP	300,764.70	1.00
NORDEA BANK AB	577,408.68	1.92
ROYAL BANK OF CANADA	576,044.78	1.91
SKANDINAVISKA ENSKILDA BANKEN AB	574,749.88	1.91
STATE OF CONNECTICUT	165,031.35	0.55
STATE STREET CORPORATION	74,052.90	0.25
SVENSKA HANDELSBANKEN AB	598,370.40	1.99
THE BANK OF NEW YORK MELLON CORPORATION	302,380.50	1.01
THE WALT DISNEY CORPORATION	300,013.13	1.00
TOYOTA MOTOR CORP	426,073.48	1.42

Credit Quality (S&P Ratings)





Managed Account Issuer Summary

For the Month Ending **June 30, 2017**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Issuer	Market Value of Holdings	Percent
UNITED STATES TREASURY	10,645,692.85	35.37
UNIVERSITY OF CALIFORNIA	125,523.75	0.42
WELLS FARGO & COMPANY	451,156.96	1.50
Total	\$30,086,791.35	100.00%



Managed Account Detail of Securities Held

For the Month Ending **June 30, 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 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	220.22	257,270.29	257,257.78
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	7,457.71	1,062,488.47	1,066,898.70
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	2,476.63	851,039.70	843,543.96
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	254.10	153,114.49	151,763.70
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	24.20	388,982.80	384,082.13
US TREASURY N/B DTD 12/31/2015 1.750% 12/31/2020	912828N48	800,000.00	AA+	Aaa	05/27/16	05/31/16	814,343.75	1.35	38.04	811,028.74	802,281.60
US TREASURY NOTES DTD 02/28/2014 2.000% 02/28/2021	912828B90	575,000.00	AA+	Aaa	07/06/16	07/08/16	603,121.09	0.92	3,843.75	597,284.77	581,423.90
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	911.20	292,926.75	285,197.02
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	579.14	245,473.49	246,806.75
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	810.80	343,812.43	345,529.45
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	1,048.16	878,183.23	887,519.70
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	2,032.79	1,235,781.41	1,212,187.20
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	325,000.00	AA+	Aaa	10/03/16	10/05/16	337,200.20	1.21	2,172.55	335,411.30	327,856.43
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	5,347.83	805,870.14	807,031.20



Managed Account Detail of Securities Held

For the Month Ending **June 30, 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	1,025,000.00	AA+	Aaa	12/01/16	12/05/16	1,028,042.97	1.93	6,851.90	1,027,702.28	1,034,008.73
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	1,400,000.00	AA+	Aaa	06/27/17	06/29/17	1,415,257.81	1.73	9,358.70	1,415,239.03	1,412,304.60

Security Type Sub-Total		10,590,000.00					10,732,483.79	1.56	43,427.72	10,701,609.32	10,645,692.85
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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	304.11	125,000.00	125,523.75
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	959.04	165,203.11	165,031.35

Security Type Sub-Total		290,000.00					290,463.65	1.90	1,263.15	290,203.11	290,555.10
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Federal Agency Collateralized Mortgage Obligation											
FNMA SERIES 2015-M7 ASQ2 DTD 04/01/2015 1.550% 04/01/2018	3136ANJY4	125,528.67	AA+	Aaa	04/15/15	04/30/15	126,783.51	0.83	162.14	125,721.75	125,394.40
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	125,493.99	125,066.78
FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AODO0	237,636.63	AA+	Aaa	10/07/15	10/30/15	240,016.30	1.08	325.96	238,833.96	237,586.68

Security Type Sub-Total		488,165.30					493,049.80	1.05	685.84	490,049.70	488,047.86
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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	434.03	124,836.76	124,165.63
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	890.63	376,520.82	373,315.13
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	374.31	199,646.49	199,786.00



Managed Account Detail of Securities Held

For the Month Ending **June 30, 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											
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	1,693.13	429,285.07	424,875.69
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	2,625.61	724,149.52	716,284.05
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	2,572.74	724,025.01	716,138.33
FNMA NOTES DTD 09/02/2016 1.000% 08/28/2019	3135G0P49	600,000.00	AA+	Aaa	08/31/16	09/02/16	599,064.00	1.05	2,016.67	599,320.57	594,138.00
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	744.44	399,169.42	395,568.40
FHLB NOTES DTD 11/17/2016 1.375% 11/15/2019	3130AA3R7	740,000.00	AA+	Aaa	11/16/16	11/17/16	739,829.80	1.38	1,300.14	739,864.45	737,725.24
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	2,818.75	549,687.33	548,558.45
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	2,033.85	747,600.51	745,563.75
FHLB GLOBAL NOTE DTD 07/14/2016 1.125% 07/14/2021	3130A8QS5	725,000.00	AA+	Aaa	07/14/16	07/15/16	720,591.28	1.25	3,783.59	721,418.15	706,421.15
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	651.39	139,601.93	136,856.02
FNMA NOTES DTD 08/19/2016 1.250% 08/17/2021	3135G0N82	460,000.00	AA+	Aaa	08/17/16	08/19/16	458,137.00	1.33	2,140.28	458,451.50	449,669.78
Security Type Sub-Total		6,945,000.00					6,931,088.04	1.19	24,079.56	6,933,577.53	6,869,065.62
Corporate Note											
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	499.44	309,803.84	308,876.25



Managed Account Detail of Securities Held

For the Month Ending **June 30, 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 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	146.98	440,000.00	440,963.60
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	1,912.50	270,977.10	272,189.16
CISCO SYSTEMS INC GLOBAL NOTES DTD 03/03/2014 2.125% 03/01/2019	17275RAR3	300,000.00	AA-	A1	09/01/15	09/04/15	302,817.00	1.85	2,125.00	301,366.89	302,432.40
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	183.33	49,914.82	49,978.30
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	916.67	249,901.95	249,891.50
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	143.50	104,964.33	105,067.83
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	4,887.50	574,525.96	579,882.33
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	1,762.50	160,664.02	159,469.95
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	6,607.64	271,052.93	272,311.25
CITIGROUP INC DTD 01/10/2017 2.450% 01/10/2020	172967LF6	300,000.00	BBB+	Baa1	01/04/17	01/10/17	299,880.00	2.46	3,491.25	299,898.42	301,803.60
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	676.35	75,157.50	75,192.83
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	3,381.77	376,388.99	375,964.13
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	2,235.42	299,825.36	300,764.70



Managed Account Detail of Securities Held

For the Month Ending **June 30, 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											
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	1,298.00	179,832.69	180,856.62
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	778.65	124,970.85	125,390.25
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	1,301.94	200,987.62	201,143.00
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	901.88	224,903.42	224,930.48
HOME DEPOT INC CORP NOTES DTD 06/05/2017 1.800% 06/05/2020	437076BO4	150,000.00	A	A2	05/24/17	06/05/17	149,913.00	1.82	195.00	149,915.05	150,068.55
WALT DISNEY COMPANY CORP NOTES DTD 06/06/2017 1.800% 06/05/2020	25468PDU7	175,000.00	A+	A2	06/01/17	06/06/17	174,797.00	1.84	218.75	174,801.59	174,622.88
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	351.39	576,804.71	584,607.68
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	1,583.33	305,450.30	302,380.50
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	700.00	199,634.88	199,690.80
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	435.63	149,922.68	148,829.55
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	170.63	74,776.87	74,052.90
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	3,542.53	273,862.31	279,395.88
Security Type Sub-Total		6,380,000.00					6,449,015.80	2.06	40,447.58	6,420,305.08	6,440,756.92
Commercial Paper											



Managed Account Detail of Securities Held

For the Month Ending **June 30, 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
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	624,162.15	624,185.63
Security Type Sub-Total		625,000.00					621,031.25	1.28	0.00	624,162.15	624,185.63
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	5,366.03	575,000.00	574,749.88
HSBC BANK USA NA CD DTD 11/18/2015 1.540% 11/17/2017	40428AR58	575,000.00	A-1+	P-1	11/17/15	11/18/15	575,000.00	1.54	14,536.96	575,000.00	575,422.05
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	3,041.11	575,000.00	576,044.78
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	871.44	574,680.17	577,408.68
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	899.56	575,000.00	577,408.68
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	5,355.00	600,000.00	598,370.40
BANK OF MONTREAL CHICAGO CERT DEPOS DTD 02/09/2017 1.880% 02/07/2019	06427KRC3	600,000.00	A+	Aa3	02/08/17	02/09/17	600,000.00	1.90	4,449.33	600,000.00	603,487.80
BANK OF NOVA SCOTIA HOUSTON LT CD DTD 04/06/2017 1.910% 04/05/2019	06417GUE6	575,000.00	A+	A1	04/05/17	04/06/17	575,000.00	1.91	2,623.60	575,000.00	574,661.33
Security Type Sub-Total		4,650,000.00					4,649,551.50	1.74	37,143.03	4,649,680.17	4,657,553.60
Managed Account Sub-Total		29,968,165.30					30,166,683.83	1.60	147,046.88	30,109,587.06	30,015,857.58
Money Market Fund											
CAMP Pool		70,933.77	AAA	NR			70,933.77		0.00	70,933.77	70,933.77
Money Market Sub-Total		70,933.77					70,933.77		0.00	70,933.77	70,933.77



Managed Account Detail of Securities Held

For the Month Ending **June 30, 2017**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Securities Sub-Total	\$30,039,099.07	\$30,237,617.60	1.60%	\$147,046.88	\$30,180,520.83	\$30,086,791.35
Accrued Interest						\$147,046.88
Total Investments						\$30,233,838.23



Managed Account Fair Market Value & Analytics

For the Month Ending **June 30, 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
U.S. Treasury Bond / Note											
US TREASURY NOTES DTD 11/30/2012 1.000% 11/30/2019	912828UB4	260,000.00	CITIGRP		98.95	257,257.78	2,274.97	(12.51)	2.38	2.38	1.45
US TREASURY NOTES DTD 09/03/2013 2.125% 08/31/2020	912828VV9	1,050,000.00	MORGANST		101.61	1,066,898.70	(1,271.22)	4,410.23	3.04	3.04	1.60
US TREASURY NOTES DTD 10/31/2013 1.750% 10/31/2020	912828WC0	840,000.00	MERRILL		100.42	843,543.96	(12,009.17)	(7,495.74)	3.22	3.22	1.62
US TREASURY NOTE DTD 12/02/2013 2.000% 11/30/2020	912828A42	150,000.00	MERRILL		101.18	151,763.70	(2,519.50)	(1,350.79)	3.29	3.29	1.64
US TREASURY NOTES DTD 12/31/2013 2.375% 12/31/2020	912828A83	375,000.00	MERRILL		102.42	384,082.13	(9,755.76)	(4,900.67)	3.35	3.35	1.66
US TREASURY N/B DTD 12/31/2015 1.750% 12/31/2020	912828N48	800,000.00	MORGANST		100.29	802,281.60	(12,062.15)	(8,747.14)	3.38	3.38	1.67
US TREASURY NOTES DTD 02/28/2014 2.000% 02/28/2021	912828B90	575,000.00	MORGANST		101.12	581,423.90	(21,697.19)	(15,860.87)	3.50	3.50	1.68
US TREASURY NOTES DTD 03/31/2016 1.250% 03/31/2021	912828O37	290,000.00	CITIGRP		98.34	285,197.02	(8,495.95)	(7,729.73)	3.63	3.63	1.71
US TREASURY NOTES DTD 05/02/2016 1.375% 04/30/2021	912828Q78	250,000.00	MERRILL		98.72	246,806.75	1,796.98	1,333.26	3.71	3.71	1.72
US TREASURY NOTES DTD 05/02/2016 1.375% 04/30/2021	912828O78	350,000.00	MORGAN_S		98.72	345,529.45	2,474.76	1,717.02	3.71	3.71	1.72
US TREASURY NOTES DTD 05/31/2016 1.375% 05/31/2021	912828R77	900,000.00	MORGAN_S		98.61	887,519.70	10,898.61	9,336.47	3.79	3.79	1.74
US TREASURY NOTES DTD 06/02/2014 2.000% 05/31/2021	912828WN6	1,200,000.00	HSBC		101.02	1,212,187.20	(30,937.80)	(23,594.21)	3.75	3.75	1.73
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	325,000.00	HSBC		100.88	327,856.43	(9,343.77)	(7,554.87)	3.96	3.96	1.78
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	800,000.00	MORGAN_S		100.88	807,031.20	843.70	1,161.06	3.96	3.96	1.78
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	1,025,000.00	HSBC		100.88	1,034,008.73	5,965.76	6,306.45	3.96	3.96	1.78
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	1,400,000.00	MORGAN_S		100.88	1,412,304.60	(2,953.21)	(2,934.43)	3.96	3.96	1.78
Security Type Sub-Total		10,590,000.00				10,645,692.85	(86,790.94)	(55,916.47)	3.61	3.61	1.71



Managed Account Fair Market Value & Analytics

For the Month Ending **June 30, 2017**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst	YTM at Mkt
Municipal Bond / Note											
UNIV OF CAL TXBL REV BONDS DTD 04/10/2014 1.904% 05/15/2018	91412GUV5	125,000.00	GOLDMAN		100.42	125,523.75	523.75	523.75	0.86	0.86	1.42
CT ST TXBL GO BONDS DTD 03/25/2015 1.974% 03/15/2019	20772JZK1	165,000.00	VINING		100.02	165,031.35	(432.30)	(171.76)	1.66	1.66	1.96
Security Type Sub-Total		290,000.00				290,555.10	91.45	351.99	1.32	1.32	1.73
Federal Agency Collateralized Mortgage Obligation											
FNMA SERIES 2015-M7 ASQ2 DTD 04/01/2015 1.550% 04/01/2018	3136ANJY4	125,528.67	GOLDMAN		99.89	125,394.40	(1,389.11)	(327.35)	0.59	0.62	1.56
FNMA SERIES 2015-M15 ASQ2 DTD 11/01/2015 1.898% 01/01/2019	3136AQSW1	125,000.00	GOLDMAN		100.05	125,066.78	(1,183.21)	(427.21)	0.78	1.32	1.76
FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AODO0	237,636.63	MORGANST		99.98	237,586.68	(2,429.62)	(1,247.28)	1.18	1.98	1.60
Security Type Sub-Total		488,165.30				488,047.86	(5,001.94)	(2,001.84)	0.93	1.46	1.63
Federal Agency Bond / Note											
FNMA BENCHMARK NOTE DTD 02/23/2016 1.000% 02/26/2019	3135G0J53	125,000.00	JPMCHASE		99.33	124,165.63	(539.37)	(671.13)	1.63	1.63	1.41
FREDDIE MAC NOTES DTD 03/21/2016 1.125% 04/15/2019	3137EADZ9	375,000.00	TD SEC U		99.55	373,315.13	(3,942.37)	(3,205.69)	1.76	1.76	1.38
FEDERAL HOME LOAN BANK AGENCY NOTES DTD 05/12/2017 1.375% 05/28/2019	3130ABF92	200,000.00	MERRILL		99.89	199,786.00	164.00	139.51	1.88	1.88	1.43
FHLMC REFERENCE NOTE DTD 07/20/2016 0.875% 07/19/2019	3137EAEB1	430,000.00	TD SEC U		98.81	424,875.69	(4,083.71)	(4,409.38)	2.02	2.02	1.47
FNMA BENCHMARK NOTE DTD 08/02/2016 0.875% 08/02/2019	3135G0N33	725,000.00	GOLDMAN		98.80	716,284.05	(7,497.95)	(7,865.47)	2.05	2.05	1.46
FHLB GLOBAL NOTE DTD 08/04/2016 0.875% 08/05/2019	3130A8Y72	725,000.00	WELLSFAR		98.78	716,138.33	(7,469.67)	(7,886.68)	2.06	2.06	1.47
FNMA NOTES DTD 09/02/2016 1.000% 08/28/2019	3135G0P49	600,000.00	GOLDMAN		99.02	594,138.00	(4,926.00)	(5,182.57)	2.13	2.13	1.46



Managed Account Fair Market Value & Analytics

For the Month Ending **June 30, 2017**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst	YTM at Mkt
Federal Agency Bond / Note											
FANNIE MAE GLOBAL NOTES DTD 10/25/2016 1.000% 10/24/2019	3135G0R39	400,000.00	BARCLAYS		98.89	395,568.40	(3,359.60)	(3,601.02)	2.27	2.27	1.49
FHLB NOTES DTD 11/17/2016 1.375% 11/15/2019	3130AA3R7	740,000.00	MERRILL		99.69	737,725.24	(2,104.56)	(2,139.21)	2.32	2.32	1.51
FNMA NOTES DTD 02/28/2017 1.500% 02/28/2020	3135G0T29	550,000.00	JPM_CHAS		99.74	548,558.45	(1,089.55)	(1,128.88)	2.59	2.59	1.60
FHLMC AGENCY NOTES DTD 04/20/2017 1.375% 04/20/2020	3137EAEF2	750,000.00	WELLS_FA		99.41	745,563.75	(1,871.25)	(2,036.76)	2.73	2.73	1.59
FHLB GLOBAL NOTE DTD 07/14/2016 1.125% 07/14/2021	3130A8OS5	725,000.00	TD SEC U		97.44	706,421.15	(14,170.13)	(14,997.00)	3.90	3.90	1.79
FNMA NOTES DTD 08/19/2016 1.250% 08/17/2021	3135G0N82	140,000.00	TD SEC U		97.75	136,856.02	(2,665.04)	(2,745.91)	3.98	3.98	1.82
FNMA NOTES DTD 08/19/2016 1.250% 08/17/2021	3135G0N82	460,000.00	CITIGRP		97.75	449,669.78	(8,467.22)	(8,781.72)	3.98	3.98	1.82
Security Type Sub-Total		6,945,000.00				6,869,065.62	(62,022.42)	(64,511.91)	2.54	2.54	1.55
Corporate Note											
APPLE INC GLOBAL NOTES DTD 05/03/2013 1.000% 05/03/2018	037833AJ9	310,000.00	GOLDMAN		99.64	308,876.25	20.15	(927.59)	0.83	0.83	1.43
CHEVRON CORP GLOBAL NOTES DTD 06/24/2013 1.718% 06/24/2018	166764AE0	440,000.00	BARCLAYS		100.22	440,963.60	963.60	963.60	0.97	0.97	1.49
CISCO SYSTEMS INC GLOBAL NOTES DTD 03/03/2014 2.125% 03/01/2019	17275RAR3	270,000.00	BONY		100.81	272,189.16	(375.84)	1,212.06	1.63	1.63	1.63
CISCO SYSTEMS INC GLOBAL NOTES DTD 03/03/2014 2.125% 03/01/2019	17275RAR3	300,000.00	BNP PARI		100.81	302,432.40	(384.60)	1,065.51	1.63	1.63	1.63
GOLDMAN SACHS GRP INC CORP NT (CALLABLE) DTD 04/25/2016 2.000% 04/25/2019	38141GVT8	50,000.00	GOLDMAN	03/25/19	99.96	49,978.30	117.30	63.48	1.74	1.77	2.02
GOLDMAN SACHS GRP INC CORP NT (CALLABLE) DTD 04/25/2016 2.000% 04/25/2019	38141GVT8	250,000.00	MIZUHO	03/25/19	99.96	249,891.50	51.50	(10.45)	1.74	1.77	2.02
CITIGROUP INC CORP NOTES DTD 06/09/2016 2.050% 06/07/2019	172967KS9	105,000.00	CITIGRP		100.06	105,067.83	122.43	103.50	1.89	1.89	2.02



Managed Account Fair Market Value & Analytics

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CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst at Mkt	YTM
Corporate Note											
AMERICAN HONDA FINANCE GLOBAL NOTES	02665WAH4	575,000.00	MERRILL		100.85	579,882.33	5,946.08	5,356.37	2.05	2.05	1.84
DTD 09/09/2014 2.250% 08/15/2019											
BURLINGTON NRTH CORP	12189TBC7	150,000.00	GOLDMAN		106.31	159,469.95	(6,115.05)	(1,194.07)	2.13	2.13	1.83
DTD 09/24/2009 4.700% 10/01/2019											
GENERAL ELECTRIC CAP CORP NOTES	36962G4J0	250,000.00	GOLDMAN		108.92	272,311.25	(16,771.25)	1,258.32	2.32	2.32	1.86
DTD 01/08/2010 5.500% 01/08/2020											
CITIGROUP INC	172967LF6	300,000.00	CITIGRP		100.60	301,803.60	1,923.60	1,905.18	2.41	2.41	2.20
DTD 01/10/2017 2.450% 01/10/2020											
WELLS FARGO & CO	94974BGF1	75,000.00	1ST TENN		100.26	75,192.83	(95.17)	35.33	2.48	2.48	2.05
DTD 02/02/2015 2.150% 01/30/2020											
WELLS FARGO & CO	94974BGF1	375,000.00	JEFFERIE		100.26	375,964.13	(1,657.12)	(424.86)	2.48	2.48	2.05
DTD 02/02/2015 2.150% 01/30/2020											
MICROSOFT CORP	594918BV5	300,000.00	HSBC		100.25	300,764.70	965.70	939.34	2.51	2.51	1.75
DTD 02/06/2017 1.850% 02/06/2020											
AMERICAN EXPRESS CREDIT CORP NOTES	0258M0EE5	180,000.00	MERRILL		100.48	180,856.62	1,043.82	1,023.93	2.57	2.57	2.02
DTD 03/03/2017 2.200% 03/03/2020											
WALT DISNEY COMPANY CORP NOTES	25468PDP8	125,000.00	CITIGRP		100.31	125,390.25	422.75	419.40	2.58	2.58	1.83
DTD 03/06/2017 1.950% 03/04/2020											
TOYOTA MOTOR CORP NOTES	89236TCF0	200,000.00	HSBC		100.57	201,143.00	(633.00)	155.38	2.60	2.60	1.93
DTD 03/12/2015 2.150% 03/12/2020											
TOYOTA MOTOR CREDIT CORP	89236TDU6	225,000.00	MERRILL		99.97	224,930.48	33.98	27.06	2.70	2.70	1.96
DTD 04/17/2017 1.950% 04/17/2020											
HOME DEPOT INC CORP NOTES	437076BO4	150,000.00	JPM_CHAS		100.05	150,068.55	155.55	153.50	2.84	2.84	1.78
DTD 06/05/2017 1.800% 06/05/2020											
WALT DISNEY COMPANY CORP NOTES	25468PDU7	175,000.00	DEUTSCHE		99.78	174,622.88	(174.12)	(178.71)	2.84	2.84	1.88
DTD 06/06/2017 1.800% 06/05/2020											
JP MORGAN CHASE & CO CORP NT (CALLABLE)	46625HLW8	575,000.00	JPMCHASE	05/23/20	101.67	584,607.68	6,749.93	7,802.97	2.80	2.77	2.17
DTD 06/23/2015 2.750% 06/23/2020											
BANK OF NEW YORK MELLON CORP	06406FAA1	300,000.00	KEYBAN		100.79	302,380.50	(4,597.50)	(3,069.80)	3.58	3.58	2.28
DTD 02/19/2016 2.500% 04/15/2021											
AMERICAN EXPRESS CREDIT CORP NOTES	0258M0EB1	200,000.00	KEYBAN		99.85	199,690.80	154.80	55.92	3.65	3.65	2.29
DTD 05/05/2016 2.250% 05/05/2021											



Managed Account Fair Market Value & Analytics

For the Month Ending **June 30, 2017**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst	YTM at Mkt
Corporate Note											
BRANCH BANKING & TRUST CORP NOTE DTD 05/10/2016 2.050% 05/10/2021	05531FAV5	150,000.00	SCOTIA		99.22	148,829.55	(1,071.45)	(1,093.13)	3.68	3.68	2.26
STATE STREET CORP NOTES DTD 05/19/2016 1.950% 05/19/2021	857477AV5	75,000.00	GOLDMAN		98.74	74,052.90	(663.60)	(723.97)	3.71	3.71	2.29
JOHN DEERE CAPITAL CORP NOTES DTD 01/06/2017 2.650% 01/06/2022	24422ETL3	275,000.00	MITSU		101.60	279,395.88	5,608.63	5,533.57	4.19	4.19	2.28
Security Type Sub-Total		6,380,000.00				6,440,756.92	(8,258.88)	20,451.84	2.39	2.39	1.93
Commercial Paper											
CREDIT AGRICOLE CIB NY COMM PAPER DTD 02/08/2017 0.000% 08/08/2017	22533TV86	625,000.00	CREDAG		99.87	624,185.63	3,154.38	23.48	0.11	0.11	1.20
Security Type Sub-Total		625,000.00				624,185.63	3,154.38	23.48	0.11	0.11	1.20
Certificate of Deposit											
SKANDINAVISKA ENSKILDA BANKEN NY CD DTD 11/17/2015 1.480% 11/16/2017	83050FBG5	575,000.00	GOLDMAN		99.96	574,749.88	(250.12)	(250.12)	0.38	0.38	1.56
HSBC BANK USA NA CD DTD 11/18/2015 1.540% 11/17/2017	40428AR58	575,000.00	HSBC		100.07	575,422.05	422.05	422.05	0.38	0.38	1.38
ROYAL BANK OF CANADA NY CD DTD 03/15/2016 1.700% 03/09/2018	78009NZZ2	575,000.00	RBC CAP		100.18	576,044.78	1,044.78	1,044.78	0.69	0.69	1.40
CANADIAN IMPERIAL BANK NY CD DTD 12/05/2016 1.760% 11/30/2018	13606A5Z7	575,000.00	GOLDMAN		100.42	577,408.68	2,857.18	2,728.51	1.40	1.40	1.44
NORDEA BANK FINLAND NY CD DTD 12/05/2016 1.760% 11/30/2018	65558LWA6	575,000.00	MERRILL		100.42	577,408.68	2,408.68	2,408.68	1.41	1.41	0.84
SVENSKA HANDELSBANKEN NY LT CD DTD 01/12/2017 1.890% 01/10/2019	86958JHB8	600,000.00	MERRILL		99.73	598,370.40	(1,629.60)	(1,629.60)	1.52	1.52	1.48
BANK OF MONTREAL CHICAGO CERT DEPOS DTD 02/09/2017 1.880% 02/07/2019	06427KRC3	600,000.00	GOLDMAN		100.58	603,487.80	3,487.80	3,487.80	1.60	1.60	1.05
BANK OF NOVA SCOTIA HOUSTON LT CD DTD 04/06/2017 1.910% 04/05/2019	06417GUE6	575,000.00	MERRILL		99.94	574,661.33	(338.67)	(338.67)	1.75	1.75	1.68
Security Type Sub-Total		4,650,000.00				4,657,553.60	8,002.10	7,873.43	1.15	1.15	1.35



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For the Month Ending **June 30, 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
Managed Account Sub-Total		29,968,165.30				30,015,857.58	(150,826.25)	(93,729.48)	2.58	2.59	1.65
Money Market Fund											
CAMP Pool		70,933.77			1.00	70,933.77	0.00	0.00	0.00	0.00	
Money Market Sub-Total		70,933.77				70,933.77	0.00	0.00	0.00	0.00	
Securities Sub-Total		\$30,039,099.07				\$30,086,791.35	(\$150,826.25)	(\$93,729.48)	2.58	2.59	1.65%
Accrued Interest						\$147,046.88					
Total Investments						\$30,233,838.23					



Managed Account Security Transactions & Interest

For the Month Ending **June 30, 2017**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Transaction Type		Security Description	CUSIP	Par	Principal	Accrued	Total	Realized G/L	Realized G/L	Sale
Trade	Settle				Proceeds	Interest		Cost	Amort Cost	Method
BUY										
05/24/17	06/05/17	HOME DEPOT INC CORP NOTES	437076BQ4	150,000.00	(149,913.00)	0.00	(149,913.00)			
		DTD 06/05/2017 1.800% 06/05/2020								
06/01/17	06/06/17	WALT DISNEY COMPANY CORP NOTES	25468PDU7	175,000.00	(174,797.00)	0.00	(174,797.00)			
		DTD 06/06/2017 1.800% 06/05/2020								
06/27/17	06/29/17	US TREASURY NOTES	912828D72	1,400,000.00	(1,415,257.81)	(9,206.52)	(1,424,464.33)			
		DTD 09/02/2014 2.000% 08/31/2021								

Transaction Type Sub-Total				1,725,000.00	(1,739,967.81)	(9,206.52)	(1,749,174.33)			
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INTEREST										
06/01/17	06/25/17	FNMA SERIES 2015-M7 ASQ2 DTD 04/01/2015 1.550% 04/01/2018	3136ANJY4	130,187.48	0.00	168.16	168.16			
06/01/17	06/25/17	FNMA SERIES 2015-M15 ASQ2 DTD 11/01/2015 1.898% 01/01/2019	3136AQSW1	125,000.00	0.00	197.72	197.72			
06/01/17	06/25/17	FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AODO0	244,869.12	0.00	437.61	437.61			
06/05/17	06/05/17	CHEVRON CORP (CALLABLE) GLOBAL NOTES DTD 12/05/2012 1.104% 12/05/2017	166764AA8	175,000.00	0.00	966.00	966.00			
06/05/17	06/05/17	CHEVRON CORP (CALLABLE) GLOBAL NOTES DTD 12/05/2012 1.104% 12/05/2017	166764AA8	150,000.00	0.00	828.00	828.00			
06/07/17	06/07/17	CITIGROUP INC CORP NOTES DTD 06/09/2016 2.050% 06/07/2019	172967KS9	105,000.00	0.00	1,076.25	1,076.25			
06/23/17	06/23/17	JP MORGAN CHASE & CO CORP NT (CALLABLE) DTD 06/23/2015 2.750% 06/23/2020	46625HLW8	575,000.00	0.00	7,906.25	7,906.25			
06/24/17	06/24/17	CHEVRON CORP GLOBAL NOTES DTD 06/24/2013 1.718% 06/24/2018	166764AE0	440,000.00	0.00	3,779.60	3,779.60			
06/30/17	06/30/17	US TREASURY N/B DTD 12/31/2015 1.750% 12/31/2020	912828N48	800,000.00	0.00	7,000.00	7,000.00			
06/30/17	06/30/17	US TREASURY NOTES DTD 12/31/2013 2.375% 12/31/2020	912828A83	375,000.00	0.00	4,453.12	4,453.12			

Transaction Type Sub-Total				3,120,056.60	0.00	26,812.71	26,812.71			
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Managed Account Security Transactions & Interest

For the Month Ending **June 30, 2017**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
PAYDOWNS										
06/01/17	06/25/17	FNMA SERIES 2015-M7 ASQ2 DTD 04/01/2015 1.550% 04/01/2018	3136ANJY4	4,658.81	4,658.81	0.00	4,658.81	(46.57)	0.00	
06/01/17	06/25/17	FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AODO0	7,232.49	7,232.49	0.00	7,232.49	(72.43)	0.00	
Transaction Type Sub-Total				11,891.30	11,891.30	0.00	11,891.30	(119.00)	0.00	
SELL										
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
06/06/17	06/06/17	US TREASURY NOTES DTD 04/30/2014 1.625% 04/30/2019	912828D23	75,000.00	75,492.19	122.54	75,614.73	(533.20)	(301.47)	FIFO
06/27/17	06/29/17	BERKSHIRE HATHAWAY GLOBAL NOTE DTD 02/11/2013 1.550% 02/09/2018	084670BH0	400,000.00	400,324.00	2,411.11	402,735.11	880.00	394.38	FIFO
06/27/17	06/29/17	US TREASURY NOTES DTD 04/30/2014 1.625% 04/30/2019	912828D23	295,000.00	296,451.95	781.59	297,233.54	(2,581.25)	(1,567.93)	FIFO
06/27/17	06/29/17	CHEVRON CORP (CALLABLE) GLOBAL NOTES DTD 12/05/2012 1.104% 12/05/2017	166764AA8	150,000.00	149,824.50	110.40	149,934.90	(175.50)	(175.50)	FIFO
06/27/17	06/29/17	CHEVRON CORP (CALLABLE) GLOBAL NOTES DTD 12/05/2012 1.104% 12/05/2017	166764AA8	175,000.00	174,795.25	128.80	174,924.05	(1,151.50)	(273.66)	FIFO
06/27/17	06/29/17	US TREASURY NOTES DTD 06/02/2014 1.500% 05/31/2019	912828WL0	180,000.00	180,457.03	213.93	180,670.96	(1,511.72)	(1,034.56)	FIFO
06/27/17	06/29/17	IBM CORP GLOBAL NOTES DTD 02/08/2013 1.250% 02/08/2018	459200HK0	250,000.00	249,800.00	1,223.96	251,023.96	945.00	(56.62)	FIFO
Transaction Type Sub-Total				1,575,000.00	1,576,678.12	4,999.16	1,581,677.28	(3,630.13)	(2,942.01)	
Managed Account Sub-Total						(151,398.39)	22,605.35	(128,793.04)	(3,749.13)	(2,942.01)
Total Security Transactions						(\$151,398.39)	\$22,605.35	(\$128,793.04)	(\$3,749.13)	(\$2,942.01)



Account Statement

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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					202,311.59
06/05/17	06/05/17	Purchase - Interest 166764AA8	1.00	828.00	203,139.59
06/05/17	06/05/17	Purchase - Interest 166764AA8	1.00	966.00	204,105.59
06/05/17	06/05/17	Purchase - Interest 912828UB4	1.00	6.83	204,112.42
06/05/17	06/05/17	Purchase - Principal 912828UB4	1.00	49,533.20	253,645.62
06/05/17	06/05/17	Redemption - Principal 437076BQ4	1.00	(149,913.00)	103,732.62
06/06/17	06/06/17	Purchase - Interest 912828D23	1.00	122.54	103,855.16
06/06/17	06/06/17	Purchase - Principal 912828D23	1.00	75,492.19	179,347.35
06/06/17	06/06/17	Redemption - Principal 25468PDU7	1.00	(174,797.00)	4,550.35
06/07/17	06/07/17	Purchase - Interest 172967KS9	1.00	1,076.25	5,626.60
06/23/17	06/23/17	Purchase - Interest 46625HLW8	1.00	7,906.25	13,532.85
06/26/17	06/26/17	Purchase - Interest 166764AE0	1.00	3,779.60	17,312.45
06/26/17	06/26/17	Purchase - Interest 3136ANJY4	1.00	168.16	17,480.61
06/26/17	06/26/17	Purchase - Interest 3136AQDQ0	1.00	437.61	17,918.22
06/26/17	06/26/17	Purchase - Interest 3136AQSW1	1.00	197.72	18,115.94
06/26/17	06/26/17	Purchase - Principal 3136ANJY4	1.00	4,658.81	22,774.75
06/26/17	06/26/17	Purchase - Principal 3136AQDQ0	1.00	7,232.49	30,007.24
06/26/17	06/26/17	IP Fees May 2017	1.00	(2,364.44)	27,642.80
06/26/17	06/26/17	U.S. Bank Fees April 2017	1.00	(255.70)	27,387.10
06/29/17	06/29/17	Purchase - Principal 912828WL0	1.00	180,457.03	207,844.13
06/29/17	06/29/17	Purchase - Interest 912828WL0	1.00	213.93	208,058.06
06/29/17	06/29/17	Purchase - Principal 084670BH0	1.00	400,324.00	608,382.06



Account Statement

For the Month Ending **June 30, 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					
06/29/17	06/29/17	Purchase - Interest 084670BH0	1.00	2,411.11	610,793.17
06/29/17	06/29/17	Purchase - Principal 166764AA8	1.00	174,795.25	785,588.42
06/29/17	06/29/17	Purchase - Interest 166764AA8	1.00	110.40	785,698.82
06/29/17	06/29/17	Purchase - Principal 166764AA8	1.00	149,824.50	935,523.32
06/29/17	06/29/17	Purchase - Interest 166764AA8	1.00	128.80	935,652.12
06/29/17	06/29/17	Purchase - Principal 459200HK0	1.00	249,800.00	1,185,452.12
06/29/17	06/29/17	Purchase - Interest 459200HK0	1.00	1,223.96	1,186,676.08
06/29/17	06/29/17	Purchase - Principal 912828D23	1.00	296,451.95	1,483,128.03
06/29/17	06/29/17	Purchase - Interest 912828D23	1.00	781.59	1,483,909.62
06/29/17	06/29/17	Redemption - Interest 912828D72	1.00	(9,206.52)	1,474,703.10
06/29/17	06/29/17	Redemption - Principal 912828D72	1.00	(1,415,257.81)	59,445.29
06/30/17	06/30/17	Purchase - Interest 912828A83	1.00	4,453.12	63,898.41
06/30/17	06/30/17	Purchase - Interest 912828N48	1.00	7,000.00	70,898.41
06/30/17	07/03/17	Accrual Income Div Reinvestment - Distributions	1.00	35.36	70,933.77



Account Statement

For the Month Ending **June 30, 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
Closing Balance					70,933.77
		Month of June	Fiscal YTD January-June		
Opening Balance		202,311.59	28,054.91	Closing Balance	70,933.77
Purchases		1,620,416.65	9,653,262.15	Average Monthly Balance	42,023.13
Redemptions (Excl. Checks)		(1,751,794.47)	(9,610,383.29)	Monthly Distribution Yield	1.05%
Check Disbursements		0.00	0.00		
Closing Balance		70,933.77	70,933.77		
Cash Dividends and Income		35.36	295.17		



Housing Funds

CAMP Account



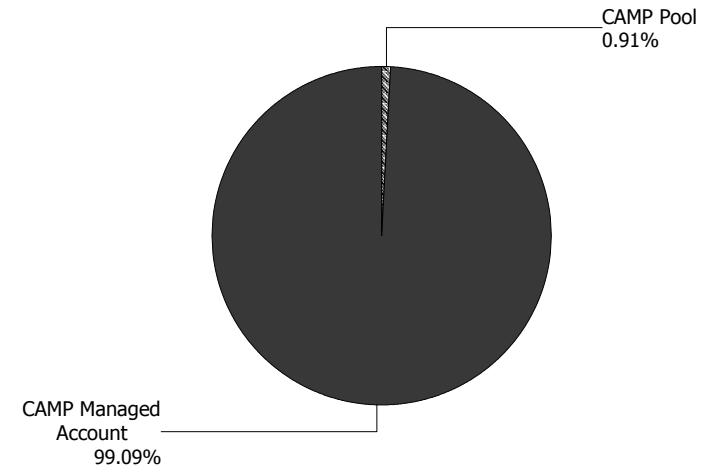
Account Statement - Transaction Summary

For the Month Ending **June 30, 2017**

CITY OF LAKE ELSINORE - LAKE ELSINORE - HOUSING FUNDS

CAMP Pool	
Opening Market Value	143,009.23
Purchases	283,495.28
Redemptions	(380,152.86)
Unsettled Trades	0.00
Change in Value	0.00
Closing Market Value	\$46,351.65
Cash Dividends and Income	63.18
CAMP Managed Account	
Opening Market Value	4,990,834.40
Purchases	352,923.82
Redemptions	(276,806.15)
Unsettled Trades	0.00
Change in Value	(11,458.75)
Closing Market Value	\$5,055,493.32
Cash Dividends and Income	4,564.11

Asset Summary		
	June 30, 2017	May 31, 2017
CAMP Pool	46,351.65	143,009.23
CAMP Managed Account	5,055,493.32	4,990,834.40
Total	\$5,101,844.97	\$5,133,843.63
Asset Allocation		





Managed Account Summary Statement

For the Month Ending **June 30, 2017**

CITY OF LAKE ELSINORE - LAKE ELSINORE - HOUSING FUNDS

Transaction Summary - Money Market		Transaction Summary - Managed Account		Account Total	
Opening Market Value	\$143,009.23	Opening Market Value	\$4,990,834.40	Opening Market Value	\$5,133,843.63
Purchases	283,495.28	Maturities/Calls	(2,090.90)		
Redemptions	(380,152.86)	Principal Dispositions	(274,715.25)		
		Principal Acquisitions	352,923.82		
		Unsettled Trades	0.00		
		Change in Current Value	(11,458.75)		
Closing Market Value	\$46,351.65	Closing Market Value	\$5,055,493.32	Closing Market Value	\$5,101,844.97
Dividend	63.18				

Earnings Reconciliation (Cash Basis) - Managed Account		Cash Balance	
Interest/Dividends/Coupons Received	6,625.95	Closing Cash Balance	\$0.00
Less Purchased Interest Related to Interest/Coupons	(1,808.42)		
Plus Net Realized Gains/Losses	(253.42)		
Total Cash Basis Earnings	\$4,564.11		

Earnings Reconciliation (Accrual Basis)	Managed Account	Total	Cash Transactions Summary- Managed Account	
Ending Amortized Value of Securities	5,075,713.90	5,122,065.55	Maturities/Calls	0.00
Ending Accrued Interest	24,821.91	24,821.91	Sale Proceeds	275,333.63
Plus Proceeds from Sales	275,333.63	655,486.49	Coupon/Interest/Dividend Income	6,007.57
Plus Proceeds of Maturities/Calls/Principal Payments	2,090.90	2,090.90	Principal Payments	2,090.90
Plus Coupons/Dividends Received	6,007.57	6,007.57	Security Purchases	(379,717.74)
Less Cost of New Purchases	(354,732.24)	(638,227.52)	Net Cash Contribution	96,285.64
Less Beginning Amortized Value of Securities	(5,000,450.78)	(5,143,460.01)	Reconciling Transactions	0.00
Less Beginning Accrued Interest	(22,547.76)	(22,547.76)		
Dividends	0.00	63.18		
Total Accrual Basis Earnings	\$6,237.13	\$6,300.31		



Portfolio Summary and Statistics

For the Month Ending **June 30, 2017**

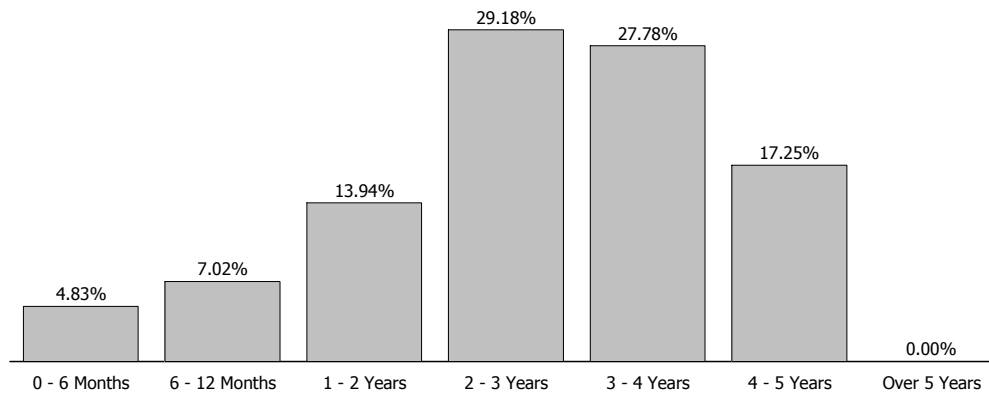
CITY OF LAKE ELSINORE - LAKE ELSINORE - HOUSING FUNDS

Account Summary

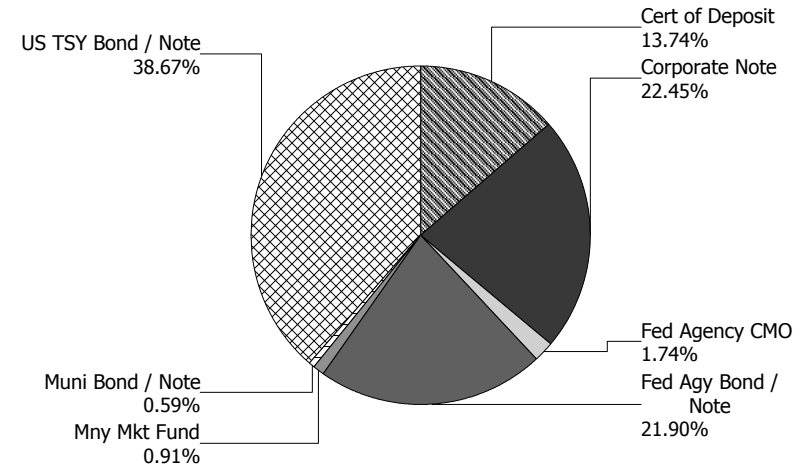
Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	1,960,000.00	1,973,243.20	38.67
Municipal Bond / Note	30,000.00	30,005.70	0.59
Federal Agency Collateralized Mortgage Obligation	88,599.44	88,579.46	1.74
Federal Agency Bond / Note	1,130,000.00	1,117,135.59	21.90
Corporate Note	1,140,000.00	1,145,648.07	22.45
Certificate of Deposit	700,000.00	700,881.30	13.74
Managed Account Sub-Total	5,048,599.44	5,055,493.32	99.09%
Accrued Interest		24,821.91	
Total Portfolio	5,048,599.44	5,080,315.23	
CAMP Pool	46,351.65	46,351.65	0.91
Total Investments	5,094,951.09	5,126,666.88	100.00%

Unsettled Trades 0.00 0.00

Maturity Distribution



Sector Allocation



Characteristics

Yield to Maturity at Cost	1.58%
Yield to Maturity at Market	1.66%
Duration to Worst	2.65
Weighted Average Days to Maturity	1005



Managed Account Issuer Summary

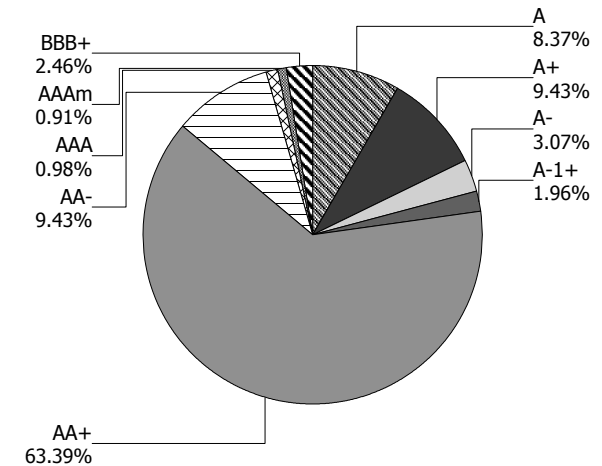
For the Month Ending **June 30, 2017**

CITY OF LAKE ELSINORE - LAKE ELSINORE - HOUSING FUNDS

Issuer Summary

Issuer	Market Value of Holdings	Percent
AMERICAN EXPRESS CO	30,142.77	0.59
AMERICAN HONDA FINANCE	100,849.10	1.98
APPLE INC	54,800.63	1.07
BANK OF MONTREAL	100,581.30	1.97
BANK OF NOVA SCOTIA	99,941.10	1.96
BB&T CORPORATION	24,804.93	0.49
BURLINGTON NORTHERN SANTA FE	26,578.33	0.52
CAMP Pool	46,351.65	0.91
CHEVRON CORPORATION	80,175.20	1.57
CISCO SYSTEMS INC	100,810.80	1.98
CITIGROUP INC	75,316.75	1.48
DEERE & COMPANY	25,065.15	0.49
FANNIE MAE	607,778.06	11.91
FEDERAL HOME LOAN BANKS	473,676.36	9.28
FREDDIE MAC	124,260.63	2.44
GOLDMAN SACHS GROUP INC	49,978.30	0.98
HOME DEPOT INC	25,011.43	0.49
HSBC HOLDINGS PLC	100,073.40	1.96
JP MORGAN CHASE & CO	101,670.90	1.99
MICROSOFT CORP	50,127.45	0.98
NORDEA BANK AB	100,418.90	1.97
ROYAL BANK OF CANADA	100,181.70	1.96
SKANDINAVISKA ENSKILDA BANKEN AB	99,956.50	1.96
STATE OF CONNECTICUT	30,005.70	0.59
STATE STREET CORPORATION	24,684.30	0.48
SVENSKA HANDELSBANKEN AB	99,728.40	1.95
THE BANK OF NEW YORK MELLON CORPORATION	150,289.85	2.95
THE WALT DISNEY CORPORATION	49,892.25	0.98
UNITED STATES TREASURY	1,973,243.20	38.68
WELLS FARGO & COMPANY	175,449.93	3.44
Total	\$5,101,844.97	100.00%

Credit Quality (S&P Ratings)





Managed Account Detail of Securities Held

For the Month Ending **June 30, 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	625.69	75,948.51	75,928.73
US TREASURY NOTES DTD 09/03/2013 2.125% 08/31/2020	912828VV9	175,000.00	AA+	Aaa	12/28/15	12/30/15	178,028.32	1.74	1,242.95	177,081.41	177,816.45
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	294.84	101,314.25	100,421.90
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	127.05	76,557.24	75,881.85
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	8.07	129,660.94	128,027.38
US TREASURY N/B DTD 12/31/2015 1.750% 12/31/2020	912828N48	125,000.00	AA+	Aaa	05/27/16	05/31/16	127,241.21	1.35	5.94	126,723.24	125,356.50
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	668.48	103,875.62	101,117.20
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	172.81	55,555.07	54,089.09
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	301.15	127,701.76	128,339.51
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	145.58	121,969.89	123,266.63
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	381.15	231,709.02	227,285.10
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	501.36	77,402.61	75,659.18
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	150,000.00	AA+	Aaa	12/01/16	12/05/16	150,445.31	1.93	1,002.72	150,395.45	151,318.35
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	1,002.72	151,100.65	151,318.35



Managed Account Detail of Securities Held

For the Month Ending **June 30, 2017**

CITY OF LAKE ELSINORE - LAKE ELSINORE - HOUSING FUNDS

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
U.S. Treasury Bond / Note											
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	275,000.00	AA+	Aaa	06/27/17	06/29/17	277,997.07	1.73	1,838.32	277,993.38	277,416.98
Security Type Sub-Total		1,960,000.00					1,992,225.20	1.55	8,318.83	1,984,989.04	1,973,243.20

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	174.37	30,036.93	30,005.70
Security Type Sub-Total		30,000.00					30,084.30	1.90	174.37	30,036.93	30,005.70

Federal Agency Collateralized Mortgage Obligation											
FNMA SERIES 2015-M7 ASQ2 DTD 04/01/2015 1.550% 04/01/2018	3136ANJY4	23,246.05	AA+	Aaa	04/15/15	04/30/15	23,478.43	0.83	30.03	23,281.81	23,221.19
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	25,098.80	25,013.36
FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AODO0	40,353.39	AA+	Aaa	10/07/15	10/30/15	40,757.49	1.08	55.35	40,556.71	40,344.91
Security Type Sub-Total		88,599.44					89,485.92	1.05	124.92	88,937.32	88,579.46

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	7.67	5,016.61	5,017.09
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	86.81	24,967.35	24,833.13
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	173.61	50,082.34	49,666.25
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	452.69	124,853.37	123,497.25
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	443.58	124,831.90	123,472.13



Managed Account Detail of Securities Held

For the Month Ending **June 30, 2017**

CITY OF LAKE ELSINORE - LAKE ELSINORE - HOUSING FUNDS

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Federal Agency Bond / Note											
FNMA 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	420.14	124,858.45	123,778.75
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	329.86	124,919.78	123,730.25
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	184.48	104,980.77	104,677.23
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	461.25	89,948.84	89,764.11
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	338.98	124,600.09	124,260.63
FHLB GLOBAL NOTE DTD 07/14/2016 1.125% 07/14/2021	3130A8QS5	125,000.00	AA+	Aaa	07/14/16	07/15/16	124,239.88	1.25	652.34	124,382.44	121,796.75
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	116.32	24,928.92	24,438.58
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	372.22	79,730.70	78,203.44
Security Type Sub-Total		1,130,000.00					1,127,682.36	1.18	4,039.95	1,128,101.56	1,117,135.59
Corporate Note											
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	431.25	99,995.94	99,893.10
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	88.61	54,965.20	54,800.63
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	26.72	80,000.00	80,175.20
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	354.17	50,180.94	50,405.40



Managed Account Detail of Securities Held

For the Month Ending **June 30, 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	09/01/15	09/04/15	50,469.50	1.85	354.17	50,227.82	50,405.40
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	183.33	49,980.39	49,978.30
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	34.17	24,991.51	25,016.15
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	850.00	99,917.56	100,849.10
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	293.75	26,777.34	26,578.33
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	581.88	49,983.07	50,300.60
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	1,578.16	175,648.19	175,449.93
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	372.57	49,970.89	50,127.45
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	216.33	29,972.11	30,142.77
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	32.50	24,985.84	25,011.43
WALT DISNEY COMPANY CORP NOTES DTD 06/06/2017 1.800% 06/05/2020	25468PDU7	50,000.00	A+	A2	06/01/17	06/06/17	49,942.00	1.84	62.50	49,943.31	49,892.25
JOHN DEERE CAPITAL CORP NOTES DTD 06/22/2017 1.950% 06/22/2020	24422ETS8	25,000.00	A	A2	06/19/17	06/22/17	24,984.75	1.97	12.19	24,984.87	25,065.15
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	61.11	100,313.86	101,670.90



Managed Account Detail of Securities Held

For the Month Ending **June 30, 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											
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	263.89	50,897.48	50,396.75
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	72.60	24,987.11	24,804.93
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	56.88	24,925.62	24,684.30
Security Type Sub-Total		1,140,000.00					1,145,665.85	1.95	5,926.78	1,143,649.05	1,145,648.07
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	933.22	100,000.00	99,956.50
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	2,528.17	100,000.00	100,073.40
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	528.89	100,000.00	100,181.70
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	156.44	100,000.00	100,418.90
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	892.50	100,000.00	99,728.40
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	741.56	100,000.00	100,581.30
BANK OF NOVA SCOTIA HOUSTON LT CD DTD 04/06/2017 1.910% 04/05/2019	06417GUE6	100,000.00	A+	A1	04/05/17	04/06/17	100,000.00	1.91	456.28	100,000.00	99,941.10
Security Type Sub-Total		700,000.00					700,000.00	1.74	6,237.06	700,000.00	700,881.30
Managed Account Sub-Total		5,048,599.44					5,085,143.63	1.58	24,821.91	5,075,713.90	5,055,493.32
Money Market Fund											
CAMP Pool		46,351.65	AAAm	NR			46,351.65		0.00	46,351.65	46,351.65



Managed Account Detail of Securities Held

For the Month Ending **June 30, 2017**

CITY OF LAKE ELSINORE - LAKE ELSINORE - HOUSING FUNDS

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Money Market Fund											
Money Market Sub-Total		46,351.65					46,351.65		0.00	46,351.65	46,351.65
Securities Sub-Total		\$5,094,951.09					\$5,131,495.28	1.58%	\$24,821.91	\$5,122,065.55	\$5,101,844.97
Accrued Interest											\$24,821.91
Total Investments											\$5,126,666.88



Managed Account Fair Market Value & Analytics

For the Month Ending **June 30, 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		101.24	75,928.73	(486.31)	(19.78)	2.96	2.96	1.59
US TREASURY NOTES DTD 09/03/2013 2.125% 08/31/2020	912828VV9	175,000.00	MORGANST		101.61	177,816.45	(211.87)	735.04	3.04	3.04	1.60
US TREASURY NOTES DTD 10/31/2013 1.750% 10/31/2020	912828WC0	100,000.00	MERRILL		100.42	100,421.90	(1,429.66)	(892.35)	3.22	3.22	1.62
US TREASURY NOTE DTD 12/02/2013 2.000% 11/30/2020	912828A42	75,000.00	MERRILL		101.18	75,881.85	(1,259.75)	(675.39)	3.29	3.29	1.64
US TREASURY NOTES DTD 12/31/2013 2.375% 12/31/2020	912828A83	125,000.00	MERRILL		102.42	128,027.38	(3,251.92)	(1,633.56)	3.35	3.35	1.66
US TREASURY N/B DTD 12/31/2015 1.750% 12/31/2020	912828N48	125,000.00	MORGANST		100.29	125,356.50	(1,884.71)	(1,366.74)	3.38	3.38	1.67
US TREASURY NOTES DTD 02/28/2014 2.000% 02/28/2021	912828B90	100,000.00	MORGANST		101.12	101,117.20	(3,773.43)	(2,758.42)	3.50	3.50	1.68
US TREASURY NOTES DTD 03/31/2016 1.250% 03/31/2021	912828O37	55,000.00	CITIGRP		98.34	54,089.09	(1,611.30)	(1,465.98)	3.63	3.63	1.71
US TREASURY NOTES DTD 05/02/2016 1.375% 04/30/2021	912828Q78	130,000.00	MORGAN_S		98.72	128,339.51	919.20	637.75	3.71	3.71	1.72
US TREASURY NOTES DTD 05/31/2016 1.375% 05/31/2021	912828R77	125,000.00	MORGAN_S		98.61	123,266.63	1,513.70	1,296.74	3.79	3.79	1.74
US TREASURY NOTES DTD 06/02/2014 2.000% 05/31/2021	912828WN6	225,000.00	HSBC		101.02	227,285.10	(5,800.84)	(4,423.92)	3.75	3.75	1.73
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	75,000.00	HSBC		100.88	75,659.18	(2,156.25)	(1,743.43)	3.96	3.96	1.78
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	150,000.00	HSBC		100.88	151,318.35	873.04	922.90	3.96	3.96	1.78
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	150,000.00	MORGAN_S		100.88	151,318.35	158.19	217.70	3.96	3.96	1.78
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	275,000.00	MORGAN_S		100.88	277,416.98	(580.09)	(576.40)	3.96	3.96	1.78
Security Type Sub-Total		1,960,000.00				1,973,243.20	(18,982.00)	(11,745.84)	3.62	3.62	1.71
Municipal Bond / Note											



Managed Account Fair Market Value & Analytics

For the Month Ending **June 30, 2017**

CITY OF LAKE ELSINORE - LAKE ELSINORE - HOUSING FUNDS

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst	YTM at Mkt
Municipal Bond / Note											
CT ST TXBL GO BONDS DTD 03/25/2015 1.974% 03/15/2019	20772JZK1	30,000.00	VINING		100.02	30,005.70	(78.60)	(31.23)	1.66	1.66	1.96

Security Type Sub-Total		30,000.00				30,005.70	(78.60)	(31.23)	1.66	1.66	1.96
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Federal Agency Collateralized Mortgage Obligation											
FNMA SERIES 2015-M7 ASQ2 DTD 04/01/2015 1.550% 04/01/2018	3136ANJY4	23,246.05	GOLDMAN		99.89	23,221.19	(257.24)	(60.62)	0.59	0.62	1.56
FNMA SERIES 2015-M15 ASQ2 DTD 11/01/2015 1.898% 01/01/2019	3136AOSW1	25,000.00	GOLDMAN		100.05	25,013.36	(236.64)	(85.44)	0.78	1.32	1.76
FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AQDQ0	40,353.39	MORGANST		99.98	40,344.91	(412.58)	(211.80)	1.18	1.98	1.60

Security Type Sub-Total		88,599.44				88,579.46	(906.46)	(357.86)	0.91	1.43	1.63
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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		100.34	5,017.09	(30.41)	0.48	1.39	1.39	1.38
FNMA BENCHMARK NOTE DTD 02/23/2016 1.000% 02/26/2019	3135G0J53	25,000.00	JPMCHASE		99.33	24,833.13	(107.87)	(134.22)	1.63	1.63	1.41
FNMA BENCHMARK NOTE DTD 02/23/2016 1.000% 02/26/2019	3135G0J53	50,000.00	BMO		99.33	49,666.25	(460.25)	(416.09)	1.63	1.63	1.41
FNMA BENCHMARK NOTE DTD 08/02/2016 0.875% 08/02/2019	3135G0N33	125,000.00	GOLDMAN		98.80	123,497.25	(1,292.75)	(1,356.12)	2.05	2.05	1.46
FHLB GLOBAL NOTE DTD 08/04/2016 0.875% 08/05/2019	3130A8Y72	125,000.00	WELLSFAR		98.78	123,472.13	(1,287.87)	(1,359.77)	2.06	2.06	1.47
FNMA NOTES DTD 09/02/2016 1.000% 08/28/2019	3135G0P49	125,000.00	GOLDMAN		99.02	123,778.75	(1,026.25)	(1,079.70)	2.13	2.13	1.46
FHLB GLOBAL NOTES DTD 09/09/2016 1.000% 09/26/2019	3130A9EP2	125,000.00	BARCLAYS		98.98	123,730.25	(1,161.00)	(1,189.53)	2.20	2.20	1.46
FHLB NOTES DTD 11/17/2016 1.375% 11/15/2019	3130AA3R7	105,000.00	MERRILL		99.69	104,677.23	(298.62)	(303.54)	2.32	2.32	1.51
FNMA NOTES DTD 02/28/2017 1.500% 02/28/2020	3135G0T29	90,000.00	JPM_CHAS		99.74	89,764.11	(178.29)	(184.73)	2.59	2.59	1.60



Managed Account Fair Market Value & Analytics

For the Month Ending **June 30, 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											
FHLMC AGENCY NOTES DTD 04/20/2017 1.375% 04/20/2020	3137EAEF2	125,000.00	WELLS_FA		99.41	124,260.63	(311.87)	(339.46)	2.73	2.73	1.59
FHLB GLOBAL NOTE DTD 07/14/2016 1.125% 07/14/2021	3130A8QS5	125,000.00	TD SEC U		97.44	121,796.75	(2,443.13)	(2,585.69)	3.90	3.90	1.79
FNMA NOTES DTD 08/19/2016 1.250% 08/17/2021	3135G0N82	25,000.00	TD SEC U		97.75	24,438.58	(475.90)	(490.34)	3.98	3.98	1.82
FNMA NOTES DTD 08/19/2016 1.250% 08/17/2021	3135G0N82	80,000.00	CITIGRP		97.75	78,203.44	(1,472.56)	(1,527.26)	3.98	3.98	1.82
Security Type Sub-Total		1,130,000.00				1,117,135.59	(10,546.77)	(10,965.97)	2.57	2.57	1.56

Corporate Note											
BANK OF NEW YORK MELLON (CALLABLE) DTD 03/06/2013 1.350% 03/06/2018	06406HCJ6	100,000.00	GOLDMAN		99.89	99,893.10	(77.90)	(102.84)	0.63	0.67	1.51
APPLE INC GLOBAL NOTES DTD 05/03/2013 1.000% 05/03/2018	037833AJ9	55,000.00	GOLDMAN		99.64	54,800.63	3.58	(164.57)	0.83	0.83	1.43
CHEVRON CORP GLOBAL NOTES DTD 06/24/2013 1.718% 06/24/2018	166764AE0	80,000.00	BARCLAYS		100.22	80,175.20	175.20	175.20	0.97	0.97	1.49
CISCO SYSTEMS INC GLOBAL NOTES DTD 03/03/2014 2.125% 03/01/2019	17275RAR3	50,000.00	BONY		100.81	50,405.40	(69.60)	224.46	1.63	1.63	1.63
CISCO SYSTEMS INC GLOBAL NOTES DTD 03/03/2014 2.125% 03/01/2019	17275RAR3	50,000.00	BNP PARI		100.81	50,405.40	(64.10)	177.58	1.63	1.63	1.63
GOLDMAN SACHS GRP INC CORP NT (CALLABLE) DTD 04/25/2016 2.000% 04/25/2019	38141GVT8	50,000.00	MIZUHO	03/25/19	99.96	49,978.30	10.30	(2.09)	1.74	1.77	2.02
CITIGROUP INC CORP NOTES DTD 06/09/2016 2.050% 06/07/2019	172967KS9	25,000.00	CITIGRP		100.06	25,016.15	29.15	24.64	1.89	1.89	2.02
AMERICAN HONDA FINANCE GLOBAL NOTES DTD 09/09/2014 2.250% 08/15/2019	02665WAH4	100,000.00	MERRILL		100.85	100,849.10	1,034.10	931.54	2.05	2.05	1.84
BURLINGTON NRTH CORP DTD 09/24/2009 4.700% 10/01/2019	12189TBC7	25,000.00	GOLDMAN		106.31	26,578.33	(1,019.17)	(199.01)	2.13	2.13	1.83
CITIGROUP INC DTD 01/10/2017 2.450% 01/10/2020	172967LF6	50,000.00	CITIGRP		100.60	50,300.60	320.60	317.53	2.41	2.41	2.20



Managed Account Fair Market Value & Analytics

For the Month Ending **June 30, 2017**

CITY OF LAKE ELSINORE - LAKE ELSINORE - HOUSING FUNDS

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst at Mkt	YTM
Corporate Note											
WELLS FARGO & CO DTD 02/02/2015 2.150% 01/30/2020	94974BGF1	175,000.00	JEFFERIE		100.26	175,449.93	(773.32)	(198.26)	2.48	2.48	2.05
MICROSOFT CORP DTD 02/06/2017 1.850% 02/06/2020	594918BV5	50,000.00	HSBC		100.25	50,127.45	160.95	156.56	2.51	2.51	1.75
AMERICAN EXPRESS CREDIT CORP NOTES DTD 03/03/2017 2.200% 03/03/2020	0258M0EE5	30,000.00	MERRILL		100.48	30,142.77	173.97	170.66	2.57	2.57	2.02
HOME DEPOT INC CORP NOTES DTD 06/05/2017 1.800% 06/05/2020	437076BQ4	25,000.00	JPM_CHAS		100.05	25,011.43	25.93	25.59	2.84	2.84	1.78
WALT DISNEY COMPANY CORP NOTES DTD 06/06/2017 1.800% 06/05/2020	25468PDU7	50,000.00	DEUTSCHE		99.78	49,892.25	(49.75)	(51.06)	2.84	2.84	1.88
JOHN DEERE CAPITAL CORP NOTES DTD 06/22/2017 1.950% 06/22/2020	24422ETS8	25,000.00	DEUTSCHE		100.26	25,065.15	80.40	80.28	2.88	2.88	1.86
JP MORGAN CHASE & CO CORP NT (CALLABLE) DTD 06/23/2015 2.750% 06/23/2020	46625HLW8	100,000.00	JPMCHASE	05/23/20	101.67	101,670.90	1,173.90	1,357.04	2.80	2.77	2.17
BANK OF NEW YORK MELLON CORP DTD 02/19/2016 2.500% 04/15/2021	06406FAA1	50,000.00	KEYBAN		100.79	50,396.75	(752.25)	(500.73)	3.58	3.58	2.28
BRANCH BANKING & TRUST CORP NOTE DTD 05/10/2016 2.050% 05/10/2021	05531FAV5	25,000.00	SCOTIA		99.22	24,804.93	(178.57)	(182.18)	3.68	3.68	2.26
STATE STREET CORP NOTES DTD 05/19/2016 1.950% 05/19/2021	857477AV5	25,000.00	GOLDMAN		98.74	24,684.30	(221.20)	(241.32)	3.71	3.71	2.29
Security Type Sub-Total		1,140,000.00				1,145,648.07	(17.78)	1,999.02	2.13	2.13	1.88
Certificate of Deposit											
SKANDINAVISKA ENSKILDA BANKEN NY CD DTD 11/17/2015 1.480% 11/16/2017	83050FBG5	100,000.00	GOLDMAN		99.96	99,956.50	(43.50)	(43.50)	0.38	0.38	1.56
HSBC BANK USA NA CD DTD 11/18/2015 1.540% 11/17/2017	40428AR58	100,000.00	HSBC		100.07	100,073.40	73.40	73.40	0.38	0.38	1.38
ROYAL BANK OF CANADA NY CD DTD 03/15/2016 1.700% 03/09/2018	78009NZZ2	100,000.00	RBC CAP		100.18	100,181.70	181.70	181.70	0.69	0.69	1.40
NORDEA BANK FINLAND NY CD DTD 12/05/2016 1.760% 11/30/2018	65558LWA6	100,000.00	MERRILL		100.42	100,418.90	418.90	418.90	1.41	1.41	0.84



Managed Account Fair Market Value & Analytics

For the Month Ending **June 30, 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		99.73	99,728.40	(271.60)	(271.60)	1.52	1.52	1.48
BANK OF MONTREAL CHICAGO CERT DEPOS DTD 02/09/2017 1.880% 02/07/2019	06427KRC3	100,000.00	GOLDMAN		100.58	100,581.30	581.30	581.30	1.60	1.60	1.05
BANK OF NOVA SCOTIA HOUSTON LT CD DTD 04/06/2017 1.910% 04/05/2019	06417GUE6	100,000.00	MERRILL		99.94	99,941.10	(58.90)	(58.90)	1.75	1.75	1.68
Security Type Sub-Total		700,000.00				700,881.30	881.30	881.30	1.10	1.10	1.34
Managed Account Sub-Total		5,048,599.44				5,055,493.32	(29,650.31)	(20,220.58)	2.64	2.65	1.66
Money Market Fund											
CAMP Pool		46,351.65			1.00	46,351.65	0.00	0.00	0.00	0.00	
Money Market Sub-Total		46,351.65				46,351.65	0.00	0.00	0.00	0.00	
Securities Sub-Total		\$5,094,951.09				\$5,101,844.97	(\$29,650.31)	(\$20,220.58)	2.64	2.65	1.66%
Accrued Interest						\$24,821.91					
Total Investments						\$5,126,666.88					



Managed Account Security Transactions & Interest

For the Month Ending **June 30, 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)			
06/01/17	06/06/17	WALT DISNEY COMPANY CORP NOTES DTD 06/06/2017 1.800% 06/05/2020	25468PDU7	50,000.00	(49,942.00)	0.00	(49,942.00)			
06/19/17	06/22/17	JOHN DEERE CAPITAL CORP NOTES DTD 06/22/2017 1.950% 06/22/2020	24422ETS8	25,000.00	(24,984.75)	0.00	(24,984.75)			
06/27/17	06/29/17	US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	275,000.00	(277,997.07)	(1,808.42)	(279,805.49)			

Transaction Type Sub-Total				375,000.00	(377,909.32)	(1,808.42)	(379,717.74)			
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INTEREST										
06/01/17	06/25/17	FNMA SERIES 2015-M7 ASQ2 DTD 04/01/2015 1.550% 04/01/2018	3136ANJY4	24,108.79	0.00	31.14	31.14			
06/01/17	06/25/17	FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AODO0	41,581.55	0.00	74.31	74.31			
06/01/17	06/25/17	FNMA SERIES 2015-M15 ASQ2 DTD 11/01/2015 1.898% 01/01/2019	3136AOSW1	25,000.00	0.00	39.54	39.54			
06/05/17	06/05/17	CHEVRON CORP (CALLABLE) GLOBAL NOTES DTD 12/05/2012 1.104% 12/05/2017	166764AA8	100,000.00	0.00	552.00	552.00			
06/05/17	06/05/17	CHEVRON CORP (CALLABLE) GLOBAL NOTES DTD 12/05/2012 1.104% 12/05/2017	166764AA8	75,000.00	0.00	414.00	414.00			
06/07/17	06/07/17	CITIGROUP INC CORP NOTES DTD 06/09/2016 2.050% 06/07/2019	172967KS9	25,000.00	0.00	256.25	256.25			
06/23/17	06/23/17	JP MORGAN CHASE & CO CORP NT (CALLABLE) DTD 06/23/2015 2.750% 06/23/2020	46625HLW8	100,000.00	0.00	1,375.00	1,375.00			
06/24/17	06/24/17	CHEVRON CORP GLOBAL NOTES DTD 06/24/2013 1.718% 06/24/2018	166764AE0	80,000.00	0.00	687.20	687.20			
06/30/17	06/30/17	US TREASURY NOTES DTD 12/31/2013 2.375% 12/31/2020	912828A83	125,000.00	0.00	1,484.38	1,484.38			
06/30/17	06/30/17	US TREASURY N/B DTD 12/31/2015 1.750% 12/31/2020	912828N48	125,000.00	0.00	1,093.75	1,093.75			



Managed Account Security Transactions & Interest

For the Month Ending **June 30, 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									
Transaction Type Sub-Total				720,690.34	0.00	6,007.57	6,007.57			
PAYDOWNS										
06/01/17	06/25/17	FNMA SERIES 2015-M7 ASQ2 DTD 04/01/2015 1.550% 04/01/2018	3136ANJY4	862.74	862.74	0.00	862.74	(8.62)	0.00	
06/01/17	06/25/17	FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AODO0	1,228.16	1,228.16	0.00	1,228.16	(12.30)	0.00	
Transaction Type Sub-Total				2,090.90	2,090.90	0.00	2,090.90	(20.92)	0.00	
SELL										
06/27/17	06/29/17	IBM CORP GLOBAL NOTES DTD 02/08/2013 1.250% 02/08/2018	459200HK0	100,000.00	99,920.00	489.58	100,409.58	378.00	(22.65)	FIFO
06/27/17	06/29/17	CHEVRON CORP (CALLABLE) GLOBAL NOTES DTD 12/05/2012 1.104% 12/05/2017	166764AA8	75,000.00	74,912.25	55.20	74,967.45	(493.50)	(117.28)	FIFO
06/27/17	06/29/17	CHEVRON CORP (CALLABLE) GLOBAL NOTES DTD 12/05/2012 1.104% 12/05/2017	166764AA8	100,000.00	99,883.00	73.60	99,956.60	(117.00)	(117.00)	FIFO
Transaction Type Sub-Total				275,000.00	274,715.25	618.38	275,333.63	(232.50)	(256.93)	
Managed Account Sub-Total					(101,103.17)	4,817.53	(96,285.64)	(253.42)	(256.93)	
Total Security Transactions					(\$101,103.17)	\$4,817.53	(\$96,285.64)	(\$253.42)	(\$256.93)	



Account Statement

For the Month Ending **June 30, 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					143,009.23
06/05/17	06/05/17	Purchase - Interest 166764AA8	1.00	414.00	143,423.23
06/05/17	06/05/17	Purchase - Interest 166764AA8	1.00	552.00	143,975.23
06/05/17	06/05/17	Redemption - Principal 437076BQ4	1.00	(24,985.50)	118,989.73
06/06/17	06/06/17	Redemption - Principal 25468PDU7	1.00	(49,942.00)	69,047.73
06/07/17	06/07/17	Purchase - Interest 172967KS9	1.00	256.25	69,303.98
06/22/17	06/22/17	Redemption - Principal 24422ETS8	1.00	(24,984.75)	44,319.23
06/23/17	06/23/17	Purchase - Interest 46625HLW8	1.00	1,375.00	45,694.23
06/26/17	06/26/17	Purchase - Interest 166764AE0	1.00	687.20	46,381.43
06/26/17	06/26/17	Purchase - Interest 3136ANJY4	1.00	31.14	46,412.57
06/26/17	06/26/17	Purchase - Interest 3136AQDQ0	1.00	74.31	46,486.88
06/26/17	06/26/17	Purchase - Interest 3136AQSW1	1.00	39.54	46,526.42
06/26/17	06/26/17	Purchase - Principal 3136ANJY4	1.00	862.74	47,389.16
06/26/17	06/26/17	Purchase - Principal 3136AQDQ0	1.00	1,228.16	48,617.32
06/26/17	06/26/17	IP Fees May 2017	1.00	(392.66)	48,224.66
06/26/17	06/26/17	U.S. Bank Fees April 2017	1.00	(42.46)	48,182.20
06/29/17	06/29/17	Purchase - Interest 166764AA8	1.00	55.20	48,237.40
06/29/17	06/29/17	Purchase - Interest 166764AA8	1.00	73.60	48,311.00
06/29/17	06/29/17	Purchase - Principal 166764AA8	1.00	99,883.00	148,194.00
06/29/17	06/29/17	Purchase - Principal 166764AA8	1.00	74,912.25	223,106.25
06/29/17	06/29/17	Purchase - Interest 459200HK0	1.00	489.58	223,595.83
06/29/17	06/29/17	Purchase - Principal 459200HK0	1.00	99,920.00	323,515.83



Account Statement

For the Month Ending **June 30, 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					
06/29/17	06/29/17	Redemption - Principal 912828D72	1.00	(277,997.07)	45,518.76
06/29/17	06/29/17	Redemption - Interest 912828D72	1.00	(1,808.42)	43,710.34
06/30/17	06/30/17	Purchase - Interest 912828A83	1.00	1,484.38	45,194.72
06/30/17	06/30/17	Purchase - Interest 912828N48	1.00	1,093.75	46,288.47
06/30/17	07/03/17	Accrual Income Div Reinvestment - Distributions	1.00	63.18	46,351.65

Closing Balance

46,351.65

	Month of June	Fiscal YTD January-June		
Opening Balance	143,009.23	10,605.77	Closing Balance	46,351.65
Purchases	283,495.28	1,464,023.10	Average Monthly Balance	73,854.82
Redemptions (Excl. Checks)	(380,152.86)	(1,428,277.22)	Monthly Distribution Yield	1.05%
Check Disbursements	0.00	0.00		
Closing Balance	46,351.65	46,351.65		
Cash Dividends and Income	63.18	273.08		



Successor Agency

CAMP Account



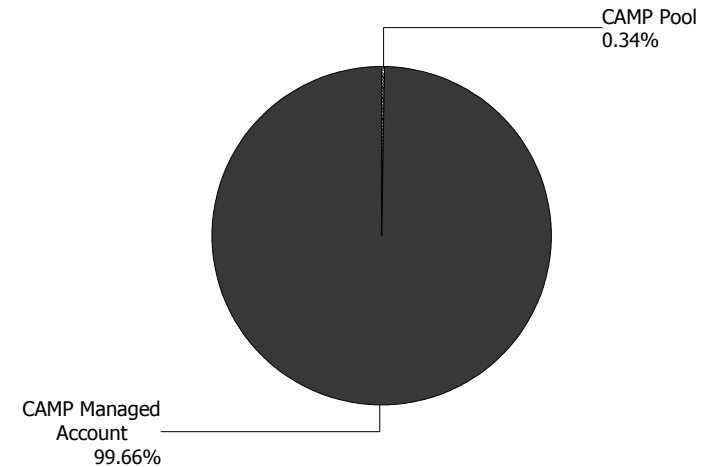
Account Statement - Transaction Summary

For the Month Ending **June 30, 2017**

CITY OF LAKE ELSINORE - LAKE ELSINORE-SUCCESSOR AGENCY

CAMP Pool	
Opening Market Value	190,311.09
Purchases	106,816.31
Redemptions	(279,335.27)
Unsettled Trades	0.00
Change in Value	0.00
Closing Market Value	\$17,792.13
Cash Dividends and Income	121.14
CAMP Managed Account	
Opening Market Value	5,148,781.13
Purchases	252,423.15
Redemptions	(102,010.90)
Unsettled Trades	0.00
Change in Value	(11,951.56)
Closing Market Value	\$5,287,241.82
Cash Dividends and Income	3,561.73

Asset Summary		
	June 30, 2017	May 31, 2017
CAMP Pool	17,792.13	190,311.09
CAMP Managed Account	5,287,241.82	5,148,781.13
Total	\$5,305,033.95	\$5,339,092.22
Asset Allocation		





Managed Account Summary Statement

For the Month Ending **June 30, 2017**

CITY OF LAKE ELSINORE - LAKE ELSINORE-SUCCESSOR AGENCY

Transaction Summary - Money Market		Transaction Summary - Managed Account		Account Total	
Opening Market Value	\$190,311.09	Opening Market Value	\$5,148,781.13	Opening Market Value	\$5,339,092.22
Purchases	106,816.31	Maturities/Calls	(2,090.90)		
Redemptions	(279,335.27)	Principal Dispositions	(99,920.00)		
		Principal Acquisitions	252,423.15		
		Unsettled Trades	0.00		
		Change in Current Value	(11,951.56)		
Closing Market Value	\$17,792.13	Closing Market Value	\$5,287,241.82	Closing Market Value	\$5,305,033.95
Dividend	121.14				

Earnings Reconciliation (Cash Basis) - Managed Account		Cash Balance	
Interest/Dividends/Coupons Received	4,684.27	Closing Cash Balance	\$0.00
Less Purchased Interest Related to Interest/Coupons	(1,479.62)		
Plus Net Realized Gains/Losses	357.08		
Total Cash Basis Earnings	\$3,561.73		

Earnings Reconciliation (Accrual Basis)		Managed Account	Total	Cash Transactions Summary- Managed Account	
Ending Amortized Value of Securities	5,308,665.32	5,326,457.45		Maturities/Calls	0.00
Ending Accrued Interest	24,658.99	24,658.99		Sale Proceeds	100,409.58
Plus Proceeds from Sales	100,409.58	379,744.85		Coupon/Interest/Dividend Income	4,194.69
Plus Proceeds of Maturities/Calls/Principal Payments	2,090.90	2,090.90		Principal Payments	2,090.90
Plus Coupons/Dividends Received	4,194.69	4,194.69		Security Purchases	(278,888.27)
Less Cost of New Purchases	(253,902.77)	(360,719.08)		Net Cash Contribution	172,193.10
Less Beginning Amortized Value of Securities	(5,158,840.20)	(5,349,151.29)		Reconciling Transactions	0.00
Less Beginning Accrued Interest	(20,669.73)	(20,669.73)			
Dividends	0.00	121.14			
Total Accrual Basis Earnings	\$6,606.78	\$6,727.92			



Portfolio Summary and Statistics

For the Month Ending **June 30, 2017**

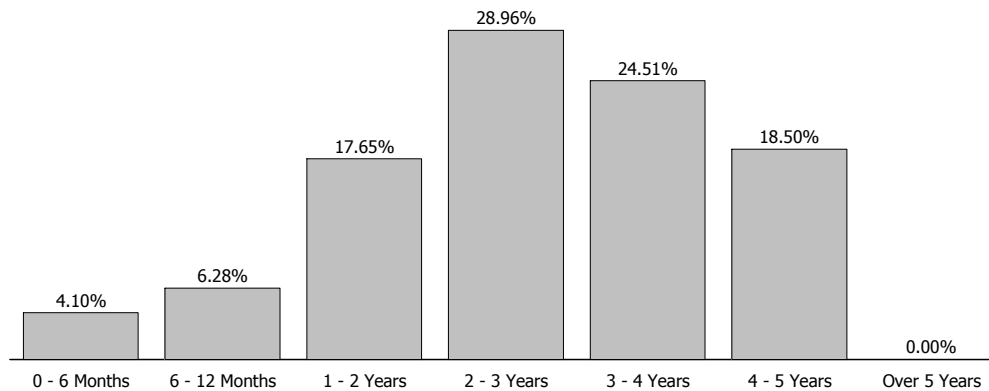
CITY OF LAKE ELSINORE - LAKE ELSINORE-SUCCESSOR AGENCY

Account Summary

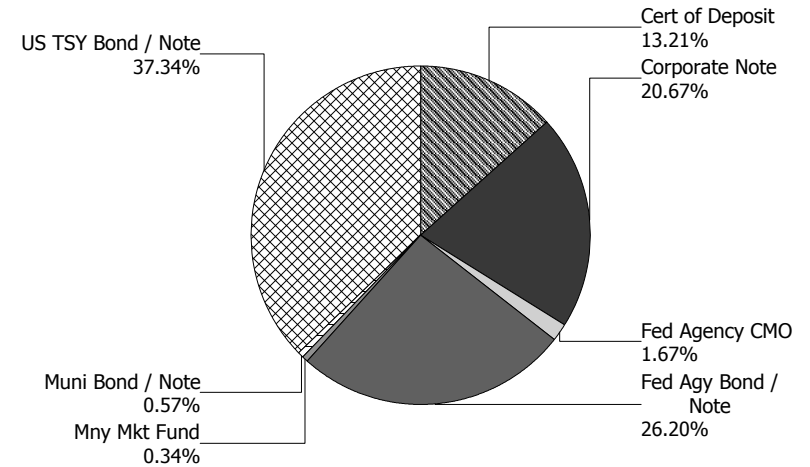
Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	1,970,000.00	1,981,313.31	37.34
Municipal Bond / Note	30,000.00	30,005.70	0.57
Federal Agency Collateralized Mortgage Obligation	88,599.44	88,579.46	1.67
Federal Agency Bond / Note	1,405,000.00	1,389,820.92	26.20
Corporate Note	1,090,000.00	1,096,641.13	20.67
Certificate of Deposit	700,000.00	700,881.30	13.21
Managed Account Sub-Total	5,283,599.44	5,287,241.82	99.66%
Accrued Interest		24,658.99	
Total Portfolio	5,283,599.44	5,311,900.81	
CAMP Pool	17,792.13	17,792.13	0.34
Total Investments	5,301,391.57	5,329,692.94	100.00%

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

Maturity Distribution



Sector Allocation



Characteristics

Yield to Maturity at Cost	1.55%
Yield to Maturity at Market	1.65%
Duration to Worst	2.62
Weighted Average Days to Maturity	995



Managed Account Issuer Summary

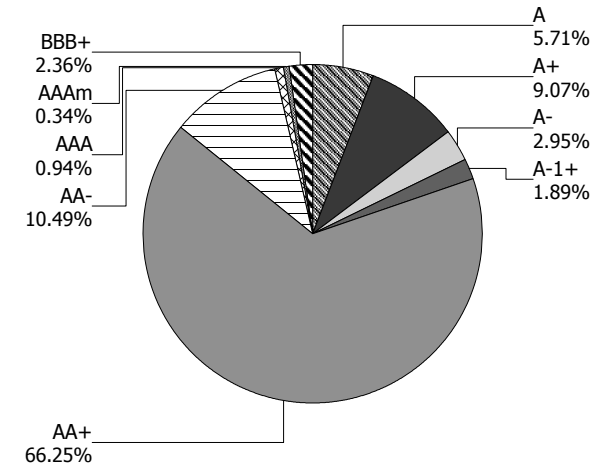
For the Month Ending **June 30, 2017**

CITY OF LAKE ELSINORE - LAKE ELSINORE-SUCCESSOR AGENCY

Issuer Summary

Issuer	Market Value of Holdings	Percent
AMERICAN EXPRESS CO	30,142.77	0.57
AMERICAN HONDA FINANCE	100,849.10	1.90
APPLE INC	54,800.63	1.03
BANK OF MONTREAL	100,581.30	1.90
BANK OF NOVA SCOTIA	99,941.10	1.88
BB&T CORPORATION	24,804.93	0.47
BURLINGTON NORTHERN SANTA FE	26,578.33	0.50
CAMP Pool	17,792.13	0.34
CHEVRON CORPORATION	80,175.20	1.51
CISCO SYSTEMS INC	100,810.80	1.90
CITIGROUP INC	75,316.75	1.42
DEERE & COMPANY	50,799.25	0.96
FANNIE MAE	740,871.59	13.97
FEDERAL HOME LOAN BANKS	558,515.27	10.53
FREDDIE MAC	179,013.52	3.37
GOLDMAN SACHS GROUP INC	49,978.30	0.94
HOME DEPOT INC	25,011.43	0.47
HSBC HOLDINGS PLC	100,073.40	1.89
JP MORGAN CHASE & CO	101,670.90	1.92
MICROSOFT CORP	50,127.45	0.94
NORDEA BANK AB	100,418.90	1.89
ROYAL BANK OF CANADA	100,181.70	1.89
SKANDINAVISKA ENSKILDA BANKEN AB	99,956.50	1.88
STATE OF CONNECTICUT	30,005.70	0.57
STATE STREET CORPORATION	24,684.30	0.47
SVENSKA HANDELSBANKEN AB	99,728.40	1.88
THE BANK OF NEW YORK MELLON CORPORATION	125,316.58	2.36
THE WALT DISNEY CORPORATION	50,024.18	0.94
TOYOTA MOTOR CORP	74,976.83	1.41
UNITED STATES TREASURY	1,981,313.31	37.35
WELLS FARGO & COMPANY	50,573.40	0.95

Credit Quality (S&P Ratings)





Managed Account Issuer Summary

For the Month Ending **June 30, 2017**

CITY OF LAKE ELSINORE - LAKE ELSINORE-SUCCESSOR AGENCY

Total	\$5,305,033.95	100.00%
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Managed Account Detail of Securities Held

For the Month Ending **June 30, 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	205.33	75,765.51	75,325.20
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	63.52	50,413.16	50,111.35
US TREASURY NOTES DTD 09/03/2013 2.125% 08/31/2020	912828VV9	185,000.00	AA+	Aaa	12/28/15	12/30/15	188,201.37	1.74	1,313.98	187,200.35	187,977.39
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	294.84	101,314.25	100,421.90
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	296.45	178,633.57	177,057.65
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	5.94	126,723.24	125,356.50
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	501.36	77,906.71	75,837.90
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	172.81	55,555.07	54,089.09
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	301.15	127,701.76	128,339.51
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	116.46	97,575.91	98,613.30
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	338.80	205,963.57	202,031.20
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	125,000.00	AA+	Aaa	10/03/16	10/05/16	129,692.38	1.21	835.60	129,004.34	126,098.63
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	835.60	125,329.54	126,098.63
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	1,504.08	226,650.98	226,977.53



Managed Account Detail of Securities Held

For the Month Ending **June 30, 2017**

CITY OF LAKE ELSINORE - LAKE ELSINORE-SUCCESSOR AGENCY

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
U.S. Treasury Bond / Note											
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	225,000.00	AA+	Aaa	06/27/17	06/29/17	227,452.15	1.73	1,504.08	227,449.13	226,977.53
Security Type Sub-Total		1,970,000.00					1,999,497.85	1.52	8,290.00	1,993,187.09	1,981,313.31
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	174.37	30,036.93	30,005.70
Security Type Sub-Total		30,000.00					30,084.30	1.90	174.37	30,036.93	30,005.70
Federal Agency Collateralized Mortgage Obligation											
FNMA SERIES 2015-M7 ASQ2 DTD 04/01/2015 1.550% 04/01/2018	3136ANJY4	23,246.05	AA+	Aaa	04/15/15	04/30/15	23,478.43	0.83	31.86	23,281.81	23,221.19
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	25,098.80	25,013.36
FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AODO0	40,353.39	AA+	Aaa	10/07/15	10/30/15	40,757.49	1.08	55.35	40,556.71	40,344.91
Security Type Sub-Total		88,599.44					89,485.92	1.05	126.75	88,937.32	88,579.46
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	86.81	24,967.35	24,833.13
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	173.61	50,082.34	49,666.25
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	130.63	55,223.05	54,752.89
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	93.58	49,911.62	49,946.50
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	452.69	124,853.37	123,497.25



Managed Account Detail of Securities Held

For the Month Ending **June 30, 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											
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	443.58	124,831.90	123,472.13
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	420.14	124,858.45	123,778.75
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	329.86	124,919.78	123,730.25
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	335.00	179,626.24	178,005.78
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	245.97	139,974.36	139,569.64
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	256.25	49,971.58	49,868.95
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	338.98	124,600.09	124,260.63
FHLB GLOBAL NOTE DTD 07/14/2016 1.125% 07/14/2021	3130A8QS5	125,000.00	AA+	Aaa	07/14/16	07/15/16	124,239.88	1.25	652.34	124,382.44	121,796.75
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	116.32	24,928.92	24,438.58
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	372.22	79,730.70	78,203.44
Security Type Sub-Total		1,405,000.00					1,402,406.61	1.17	4,447.98	1,402,862.19	1,389,820.92
Corporate Note											
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	323.44	74,996.95	74,919.83
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	88.61	54,965.20	54,800.63



Managed Account Detail of Securities Held

For the Month Ending **June 30, 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											
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	26.72	80,000.00	80,175.20
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	354.17	50,180.94	50,405.40
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	354.17	50,227.82	50,405.40
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	183.33	49,980.39	49,978.30
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	34.17	24,991.51	25,016.15
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	850.00	99,917.56	100,849.10
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	293.75	26,777.34	26,578.33
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	581.88	49,983.07	50,300.60
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	372.57	49,970.89	50,127.45
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	216.33	29,972.11	30,142.77
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	155.73	24,994.17	25,078.05
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	300.63	74,967.81	74,976.83
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	32.50	24,985.84	25,011.43
WALT DISNEY COMPANY CORP NOTES DTD 06/06/2017 1.800% 06/05/2020	25468PDU7	25,000.00	A+	A2	06/01/17	06/06/17	24,971.00	1.84	31.25	24,971.66	24,946.13



Managed Account Detail of Securities Held

For the Month Ending **June 30, 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											
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	61.11	100,313.86	101,670.90
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	85.00	50,841.31	50,573.40
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	263.89	50,897.48	50,396.75
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	72.60	24,987.11	24,804.93
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	56.88	24,925.62	24,684.30
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	644.10	49,793.15	50,799.25
Security Type Sub-Total		1,090,000.00					1,095,340.60	2.00	5,382.83	1,093,641.79	1,096,641.13
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	933.22	100,000.00	99,956.50
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	2,528.17	100,000.00	100,073.40
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	528.89	100,000.00	100,181.70
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	156.44	100,000.00	100,418.90
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	892.50	100,000.00	99,728.40
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	741.56	100,000.00	100,581.30



Managed Account Detail of Securities Held

For the Month Ending **June 30, 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
Certificate of Deposit											
BANK OF NOVA SCOTIA HOUSTON LT CD DTD 04/06/2017 1.910% 04/05/2019	06417GUE6	100,000.00	A+	A1	04/05/17	04/06/17	100,000.00	1.91	456.28	100,000.00	99,941.10
Security Type Sub-Total		700,000.00					700,000.00	1.74	6,237.06	700,000.00	700,881.30
Managed Account Sub-Total		5,283,599.44					5,316,815.28	1.55	24,658.99	5,308,665.32	5,287,241.82
Money Market Fund											
CAMP Pool		17,792.13	AAA	NR			17,792.13		0.00	17,792.13	17,792.13
Money Market Sub-Total		17,792.13					17,792.13		0.00	17,792.13	17,792.13
Securities Sub-Total		\$5,301,391.57					\$5,334,607.41	1.55%	\$24,658.99	\$5,326,457.45	\$5,305,033.95
Accrued Interest											\$24,658.99
Total Investments											\$5,329,692.94



Managed Account Fair Market Value & Analytics

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CITY OF LAKE ELSINORE - LAKE ELSINORE-SUCCESSOR AGENCY

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst at Mkt	YTM
U.S. Treasury Bond / Note											
US TREASURY NOTES DTD 04/30/2014 1.625% 04/30/2019	912828D23	75,000.00	CITIGRP		100.43	75,325.20	(700.19)	(440.31)	1.80	1.80	1.38
US TREASURY NOTES DTD 06/02/2014 1.500% 05/31/2019	912828WL0	50,000.00	MORGANST		100.22	50,111.35	(435.53)	(301.81)	1.88	1.88	1.38
US TREASURY NOTES DTD 09/03/2013 2.125% 08/31/2020	912828VV9	185,000.00	MORGANST		101.61	187,977.39	(223.98)	777.04	3.04	3.04	1.60
US TREASURY NOTES DTD 10/31/2013 1.750% 10/31/2020	912828WC0	100,000.00	MERRILL		100.42	100,421.90	(1,429.66)	(892.35)	3.22	3.22	1.62
US TREASURY NOTE DTD 12/02/2013 2.000% 11/30/2020	912828A42	175,000.00	MERRILL		101.18	177,057.65	(2,939.42)	(1,575.92)	3.29	3.29	1.64
US TREASURY N/B DTD 12/31/2015 1.750% 12/31/2020	912828N48	125,000.00	MORGANST		100.29	125,356.50	(1,884.71)	(1,366.74)	3.38	3.38	1.67
US TREASURY NOTES DTD 02/28/2014 2.000% 02/28/2021	912828B90	75,000.00	MORGANST		101.12	75,837.90	(2,830.07)	(2,068.81)	3.50	3.50	1.68
US TREASURY NOTES DTD 03/31/2016 1.250% 03/31/2021	912828O37	55,000.00	CITIGRP		98.34	54,089.09	(1,611.30)	(1,465.98)	3.63	3.63	1.71
US TREASURY NOTES DTD 05/02/2016 1.375% 04/30/2021	912828Q78	130,000.00	MORGAN_S		98.72	128,339.51	919.19	637.75	3.71	3.71	1.72
US TREASURY NOTES DTD 05/31/2016 1.375% 05/31/2021	912828R77	100,000.00	MORGAN_S		98.61	98,613.30	1,210.96	1,037.39	3.79	3.79	1.74
US TREASURY NOTES DTD 06/02/2014 2.000% 05/31/2021	912828WN6	200,000.00	HSBC		101.02	202,031.20	(5,156.30)	(3,932.37)	3.75	3.75	1.73
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	125,000.00	HSBC		100.88	126,098.63	(3,593.75)	(2,905.71)	3.96	3.96	1.78
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	125,000.00	HSBC		100.88	126,098.63	727.54	769.09	3.96	3.96	1.78
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	225,000.00	MORGAN_S		100.88	226,977.53	237.30	326.55	3.96	3.96	1.78
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	225,000.00	MORGAN_S		100.88	226,977.53	(474.62)	(471.60)	3.96	3.96	1.78
Security Type Sub-Total		1,970,000.00				1,981,313.31	(18,184.54)	(11,873.78)	3.53	3.53	1.69
Municipal Bond / Note											



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CITY OF LAKE ELSINORE - LAKE ELSINORE-SUCCESSOR AGENCY

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst	YTM at Mkt
Municipal Bond / Note											
CT ST TXBL GO BONDS DTD 03/25/2015 1.974% 03/15/2019	20772JZK1	30,000.00	VINING		100.02	30,005.70	(78.60)	(31.23)	1.66	1.66	1.96
Security Type Sub-Total		30,000.00				30,005.70	(78.60)	(31.23)	1.66	1.66	1.96
Federal Agency Collateralized Mortgage Obligation											
FNMA SERIES 2015-M7 ASQ2 DTD 04/01/2015 1.550% 04/01/2018	3136ANJY4	23,246.05	GOLDMAN		99.89	23,221.19	(257.24)	(60.62)	0.59	0.62	1.56
FNMA SERIES 2015-M15 ASQ2 DTD 11/01/2015 1.898% 01/01/2019	3136AOSW1	25,000.00	GOLDMAN		100.05	25,013.36	(236.64)	(85.44)	0.78	1.32	1.76
FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AQDQ0	40,353.39	MORGANST		99.98	40,344.91	(412.58)	(211.80)	1.18	1.98	1.60
Security Type Sub-Total		88,599.44				88,579.46	(906.46)	(357.86)	0.91	1.43	1.63
Federal Agency Bond / Note											
FNMA BENCHMARK NOTE DTD 02/23/2016 1.000% 02/26/2019	3135G0J53	25,000.00	JPMCHASE		99.33	24,833.13	(107.87)	(134.22)	1.63	1.63	1.41
FNMA BENCHMARK NOTE DTD 02/23/2016 1.000% 02/26/2019	3135G0J53	50,000.00	BMO		99.33	49,666.25	(460.25)	(416.09)	1.63	1.63	1.41
FREDDIE MAC NOTES DTD 03/21/2016 1.125% 04/15/2019	3137EADZ9	55,000.00	TD SEC U		99.55	54,752.89	(578.21)	(470.16)	1.76	1.76	1.38
FEDERAL HOME LOAN BANK AGENCY NOTES DTD 05/12/2017 1.375% 05/28/2019	3130ABF92	50,000.00	MERRILL		99.89	49,946.50	41.00	34.88	1.88	1.88	1.43
FNMA BENCHMARK NOTE DTD 08/02/2016 0.875% 08/02/2019	3135G0N33	125,000.00	GOLDMAN		98.80	123,497.25	(1,292.75)	(1,356.12)	2.05	2.05	1.46
FHLB GLOBAL NOTE DTD 08/04/2016 0.875% 08/05/2019	3130A8Y72	125,000.00	WELLSFAR		98.78	123,472.13	(1,287.87)	(1,359.77)	2.06	2.06	1.47
FNMA NOTES DTD 09/02/2016 1.000% 08/28/2019	3135G0P49	125,000.00	GOLDMAN		99.02	123,778.75	(1,026.25)	(1,079.70)	2.13	2.13	1.46
FHLB GLOBAL NOTES DTD 09/09/2016 1.000% 09/26/2019	3130A9EP2	125,000.00	BARCLAYS		98.98	123,730.25	(1,161.00)	(1,189.53)	2.20	2.20	1.46



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											
FANNIE MAE GLOBAL NOTES DTD 10/25/2016 1.000% 10/24/2019	3135G0R39	180,000.00	BARCLAYS		98.89	178,005.78	(1,511.82)	(1,620.46)	2.27	2.27	1.49
FHLB NOTES DTD 11/17/2016 1.375% 11/15/2019	3130AA3R7	140,000.00	MERRILL		99.69	139,569.64	(398.16)	(404.72)	2.32	2.32	1.51
FNMA NOTES DTD 02/28/2017 1.500% 02/28/2020	3135G0T29	50,000.00	JPM_CHAS		99.74	49,868.95	(99.05)	(102.63)	2.59	2.59	1.60
FHLMC AGENCY NOTES DTD 04/20/2017 1.375% 04/20/2020	3137EAEF2	125,000.00	WELLS_FA		99.41	124,260.63	(311.87)	(339.46)	2.73	2.73	1.59
FHLB GLOBAL NOTE DTD 07/14/2016 1.125% 07/14/2021	3130A8OS5	125,000.00	TD SEC U		97.44	121,796.75	(2,443.13)	(2,585.69)	3.90	3.90	1.79
FNMA NOTES DTD 08/19/2016 1.250% 08/17/2021	3135G0N82	25,000.00	TD SEC U		97.75	24,438.58	(475.90)	(490.34)	3.98	3.98	1.82
FNMA NOTES DTD 08/19/2016 1.250% 08/17/2021	3135G0N82	80,000.00	CITIGRP		97.75	78,203.44	(1,472.56)	(1,527.26)	3.98	3.98	1.82
Security Type Sub-Total		1,405,000.00				1,389,820.92	(12,585.69)	(13,041.27)	2.47	2.47	1.53
Corporate Note											
BANK OF NEW YORK MELLON (CALLABLE) DTD 03/06/2013 1.350% 03/06/2018	06406HCJ6	75,000.00	GOLDMAN		99.89	74,919.83	(58.42)	(77.12)	0.63	0.67	1.51
APPLE INC GLOBAL NOTES DTD 05/03/2013 1.000% 05/03/2018	037833AJ9	55,000.00	GOLDMAN		99.64	54,800.63	3.58	(164.57)	0.83	0.83	1.43
CHEVRON CORP GLOBAL NOTES DTD 06/24/2013 1.718% 06/24/2018	166764AE0	80,000.00	BARCLAYS		100.22	80,175.20	175.20	175.20	0.97	0.97	1.49
CISCO SYSTEMS INC GLOBAL NOTES DTD 03/03/2014 2.125% 03/01/2019	17275RAR3	50,000.00	BONY		100.81	50,405.40	(69.60)	224.46	1.63	1.63	1.63
CISCO SYSTEMS INC GLOBAL NOTES DTD 03/03/2014 2.125% 03/01/2019	17275RAR3	50,000.00	BNP PARI		100.81	50,405.40	(64.10)	177.58	1.63	1.63	1.63
GOLDMAN SACHS GRP INC CORP NT (CALLABLE) DTD 04/25/2016 2.000% 04/25/2019	38141GVT8	50,000.00	MIZUHO	03/25/19	99.96	49,978.30	10.30	(2.09)	1.74	1.77	2.02
CITIGROUP INC CORP NOTES DTD 06/09/2016 2.050% 06/07/2019	172967KS9	25,000.00	CITIGRP		100.06	25,016.15	29.15	24.64	1.89	1.89	2.02



Managed Account Fair Market Value & Analytics

For the Month Ending **June 30, 2017**

CITY OF LAKE ELSINORE - LAKE ELSINORE-SUCCESSOR AGENCY

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst	YTM at Mkt
Corporate Note											
AMERICAN HONDA FINANCE GLOBAL NOTES DTD 09/09/2014 2.250% 08/15/2019	02665WAH4	100,000.00	MERRILL		100.85	100,849.10	1,034.10	931.54	2.05	2.05	1.84
BURLINGTON NRTH CORP DTD 09/24/2009 4.700% 10/01/2019	12189TBC7	25,000.00	GOLDMAN		106.31	26,578.33	(1,019.17)	(199.01)	2.13	2.13	1.83
CITIGROUP INC DTD 01/10/2017 2.450% 01/10/2020	172967LF6	50,000.00	CITIGRP		100.60	50,300.60	320.60	317.53	2.41	2.41	2.20
MICROSOFT CORP DTD 02/06/2017 1.850% 02/06/2020	594918BV5	50,000.00	HSBC		100.25	50,127.45	160.95	156.56	2.51	2.51	1.75
AMERICAN EXPRESS CREDIT CORP NOTES DTD 03/03/2017 2.200% 03/03/2020	0258M0EE5	30,000.00	MERRILL		100.48	30,142.77	173.97	170.66	2.57	2.57	2.02
WALT DISNEY COMPANY CORP NOTES DTD 03/06/2017 1.950% 03/04/2020	25468PDP8	25,000.00	CITIGRP		100.31	25,078.05	84.55	83.88	2.58	2.58	1.83
TOYOTA MOTOR CREDIT CORP DTD 04/17/2017 1.950% 04/17/2020	89236TDU6	75,000.00	MERRILL		99.97	74,976.83	11.33	9.02	2.70	2.70	1.96
HOME DEPOT INC CORP NOTES DTD 06/05/2017 1.800% 06/05/2020	437076BO4	25,000.00	JPM_CHAS		100.05	25,011.43	25.93	25.59	2.84	2.84	1.78
WALT DISNEY COMPANY CORP NOTES DTD 06/06/2017 1.800% 06/05/2020	25468PDU7	25,000.00	DEUTSCHE		99.78	24,946.13	(24.87)	(25.53)	2.84	2.84	1.88
JP MORGAN CHASE & CO CORP NT (CALLABLE) DTD 06/23/2015 2.750% 06/23/2020	46625HLW8	100,000.00	JPMCHASE	05/23/20	101.67	101,670.90	1,173.90	1,357.04	2.80	2.77	2.17
WELLS FARGO & COMPANY NOTES DTD 12/07/2015 2.550% 12/07/2020	94974BGR5	50,000.00	UBS AG		101.15	50,573.40	(534.60)	(267.91)	3.27	3.27	2.20
BANK OF NEW YORK MELLON CORP DTD 02/19/2016 2.500% 04/15/2021	06406FAA1	50,000.00	KEYBAN		100.79	50,396.75	(752.25)	(500.73)	3.58	3.58	2.28
BRANCH BANKING & TRUST CORP NOTE DTD 05/10/2016 2.050% 05/10/2021	05531FAV5	25,000.00	SCOTIA		99.22	24,804.93	(178.57)	(182.18)	3.68	3.68	2.26
STATE STREET CORP NOTES DTD 05/19/2016 1.950% 05/19/2021	857477AV5	25,000.00	GOLDMAN		98.74	24,684.30	(221.20)	(241.32)	3.71	3.71	2.29
JOHN DEERE CAPITAL CORP NOTES DTD 01/06/2017 2.650% 01/06/2022	24422ETL3	50,000.00	MITSU		101.60	50,799.25	1,019.75	1,006.10	4.19	4.19	2.28
Security Type Sub-Total		1,090,000.00				1,096,641.13	1,300.53	2,999.34	2.27	2.27	1.90



Managed Account Fair Market Value & Analytics

For the Month Ending **June 30, 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
Certificate of Deposit											
SKANDINAVISKA ENSKILDA BANKEN NY CD DTD 11/17/2015 1.480% 11/16/2017	83050FBG5	100,000.00	GOLDMAN		99.96	99,956.50	(43.50)	(43.50)	0.38	0.38	1.56
HSBC BANK USA NA CD DTD 11/18/2015 1.540% 11/17/2017	40428AR58	100,000.00	HSBC		100.07	100,073.40	73.40	73.40	0.38	0.38	1.38
ROYAL BANK OF CANADA NY CD DTD 03/15/2016 1.700% 03/09/2018	78009NZZ2	100,000.00	RBC CAP		100.18	100,181.70	181.70	181.70	0.69	0.69	1.40
NORDEA BANK FINLAND NY CD DTD 12/05/2016 1.760% 11/30/2018	65558LWA6	100,000.00	MERRILL		100.42	100,418.90	418.90	418.90	1.41	1.41	0.84
SVENSKA HANDELSBANKEN NY LT CD DTD 01/12/2017 1.890% 01/10/2019	86958JHB8	100,000.00	MERRILL		99.73	99,728.40	(271.60)	(271.60)	1.52	1.52	1.48
BANK OF MONTREAL CHICAGO CERT DEPOS DTD 02/09/2017 1.880% 02/07/2019	06427KRC3	100,000.00	GOLDMAN		100.58	100,581.30	581.30	581.30	1.60	1.60	1.05
BANK OF NOVA SCOTIA HOUSTON LT CD DTD 04/06/2017 1.910% 04/05/2019	06417GUE6	100,000.00	MERRILL		99.94	99,941.10	(58.90)	(58.90)	1.75	1.75	1.68
Security Type Sub-Total		700,000.00				700,881.30	881.30	881.30	1.10	1.10	1.34
Managed Account Sub-Total		5,283,599.44				5,287,241.82	(29,573.46)	(21,423.50)	2.62	2.62	1.65
Money Market Fund											
CAMP Pool		17,792.13			1.00	17,792.13	0.00	0.00	0.00	0.00	
Money Market Sub-Total		17,792.13				17,792.13	0.00	0.00	0.00	0.00	
Securities Sub-Total		\$5,301,391.57				\$5,305,033.95	(\$29,573.46)	(\$21,423.50)	2.62	2.62	1.65%
Accrued Interest						\$24,658.99					
Total Investments						\$5,329,692.94					



Managed Account Security Transactions & Interest

For the Month Ending **June 30, 2017**

CITY OF LAKE ELSINORE - LAKE ELSINORE-SUCCESSOR AGENCY

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L	Realized G/L	Sale
Trade	Settle							Cost	Amort Cost	Method
BUY										
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)			
06/01/17	06/06/17	WALT DISNEY COMPANY CORP NOTES DTD 06/06/2017 1.800% 06/05/2020	25468PDU7	25,000.00	(24,971.00)	0.00	(24,971.00)			
06/27/17	06/29/17	US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	225,000.00	(227,452.15)	(1,479.62)	(228,931.77)			
Transaction Type Sub-Total				275,000.00	(277,408.65)	(1,479.62)	(278,888.27)			
INTEREST										
06/01/17	06/25/17	FNMA SERIES 2015-M15 ASQ2 DTD 11/01/2015 1.898% 01/01/2019	3136AOSW1	25,000.00	0.00	39.54	39.54			
06/01/17	06/25/17	FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AQDQ0	41,581.55	0.00	74.31	74.31			
06/01/17	06/25/17	FNMA SERIES 2015-M7 ASQ2 DTD 04/01/2015 1.550% 04/01/2018	3136ANJY4	24,108.79	0.00	31.14	31.14			
06/07/17	06/07/17	CITIGROUP INC CORP NOTES DTD 06/09/2016 2.050% 06/07/2019	172967KS9	25,000.00	0.00	256.25	256.25			
06/07/17	06/07/17	WELLS FARGO & COMPANY NOTES DTD 12/07/2015 2.550% 12/07/2020	94974BGR5	50,000.00	0.00	637.50	637.50			
06/23/17	06/23/17	JP MORGAN CHASE & CO CORP NT (CALLABLE) DTD 06/23/2015 2.750% 06/23/2020	46625HLW8	100,000.00	0.00	1,375.00	1,375.00			
06/24/17	06/24/17	CHEVRON CORP GLOBAL NOTES DTD 06/24/2013 1.718% 06/24/2018	166764AE0	80,000.00	0.00	687.20	687.20			
06/30/17	06/30/17	US TREASURY N/B DTD 12/31/2015 1.750% 12/31/2020	912828N48	125,000.00	0.00	1,093.75	1,093.75			
Transaction Type Sub-Total				470,690.34	0.00	4,194.69	4,194.69			
PAYDOWNS										
06/01/17	06/25/17	FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AODO0	1,228.16	1,228.16	0.00	1,228.16	(12.30)	0.00	
06/01/17	06/25/17	FNMA SERIES 2015-M7 ASQ2 DTD 04/01/2015 1.550% 04/01/2018	3136ANJY4	862.74	862.74	0.00	862.74	(8.62)	0.00	



Managed Account Security Transactions & Interest

For the Month Ending **June 30, 2017**

CITY OF LAKE ELSINORE - LAKE ELSINORE-SUCCESSOR AGENCY

Transaction Type				CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle	Security Description									
Transaction Type Sub-Total					2,090.90	2,090.90	0.00	2,090.90	(20.92)	0.00	
SELL											
06/27/17	06/29/17	IBM CORP GLOBAL NOTES DTD 02/08/2013 1.250% 02/08/2018		459200HK0	100,000.00	99,920.00	489.58	100,409.58	378.00	(22.65)	FIFO
Transaction Type Sub-Total					100,000.00	99,920.00	489.58	100,409.58	378.00	(22.65)	
Managed Account Sub-Total						(175,397.75)	3,204.65	(172,193.10)	357.08	(22.65)	
Total Security Transactions						(175,397.75)	3,204.65	(172,193.10)	357.08	(22.65)	



Account Statement

For the Month Ending **June 30, 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					190,311.09
06/05/17	06/05/17	Redemption - Principal 437076BQ4	1.00	(24,985.50)	165,325.59
06/06/17	06/06/17	Redemption - Principal 25468PDU7	1.00	(24,971.00)	140,354.59
06/07/17	06/07/17	Purchase - Interest 172967KS9	1.00	256.25	140,610.84
06/07/17	06/07/17	Purchase - Interest 94974BGR5	1.00	637.50	141,248.34
06/23/17	06/23/17	Purchase - Interest 46625HLW8	1.00	1,375.00	142,623.34
06/26/17	06/26/17	Purchase - Interest 166764AE0	1.00	687.20	143,310.54
06/26/17	06/26/17	Purchase - Interest 3136ANJY4	1.00	31.14	143,341.68
06/26/17	06/26/17	Purchase - Interest 3136AQDQ0	1.00	74.31	143,415.99
06/26/17	06/26/17	Purchase - Interest 3136AQSW1	1.00	39.54	143,455.53
06/26/17	06/26/17	Purchase - Principal 3136ANJY4	1.00	862.74	144,318.27
06/26/17	06/26/17	Purchase - Principal 3136AQDQ0	1.00	1,228.16	145,546.43
06/26/17	06/26/17	IP Fees May 2017	1.00	(403.63)	145,142.80
06/26/17	06/26/17	U.S. Bank Fees April 2017	1.00	(43.37)	145,099.43
06/29/17	06/29/17	Purchase - Principal 459200HK0	1.00	99,920.00	245,019.43
06/29/17	06/29/17	Purchase - Interest 459200HK0	1.00	489.58	245,509.01
06/29/17	06/29/17	Redemption - Principal 912828D72	1.00	(227,452.15)	18,056.86
06/29/17	06/29/17	Redemption - Interest 912828D72	1.00	(1,479.62)	16,577.24
06/30/17	06/30/17	Purchase - Interest 912828N48	1.00	1,093.75	17,670.99
06/30/17	07/03/17	Accrual Income Div Reinvestment - Distributions	1.00	121.14	17,792.13



Account Statement

For the Month Ending **June 30, 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					17,792.13
		Month of June	Fiscal YTD January-June		
Opening Balance		190,311.09	19,594.11	Closing Balance	17,792.13
Purchases		106,816.31	1,586,069.52	Average Monthly Balance	140,814.52
Redemptions (Excl. Checks)		(279,335.27)	(1,587,871.50)	Monthly Distribution Yield	1.05%
Check Disbursements		0.00	0.00		
Closing Balance		17,792.13	17,792.13		
Cash Dividends and Income		121.14	411.72		