



CITY OF LAKE ELSINORE
INVESTMENT REPORT

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

<u>CASH ACCOUNTS</u>	BANK BALANCE	DEPOSITS IN TRANSIT	OUTSTANDING CHECKS	BOOK BALANCE
Bank Accounts:				
General Checking Account	\$ 2,886,371	\$ 222,845	\$ (1,025,694)	\$ 2,083,521
Cash On Hand:				
Cashier Drawers #1 & #2	-	-	-	300
City of Lake Elsinore Petty Cash Fund	-	-	-	1,000
Total Cash Accounts	2,886,371	222,845	(1,025,694)	2,084,821
 <u>INVESTMENTS</u>				
City Investments:				
City Local Agency Investment Fund	14,834,037	-	-	14,834,037
City Local Agency Investment Fund for the PFA	-	-	-	-
 City CAMP Investments:				
CAMP Pool Account	166,856	-	-	166,856
U.S. Treasury Bond / Note	11,119,620	-	-	11,119,620
Supra-National Agency Bond / Note	748,200	-	-	748,200
Municipal Bond / Note	290,464	-	-	290,464
Federal Agency Collateralized Mortgage Obligation	342,850	-	-	342,850
Federal Agency Bond / Note	5,605,635	-	-	5,605,635
Corporate Note	6,873,827	-	-	6,873,827
Commercial Paper	-	-	-	-
Certificate of Deposit	5,214,318	-	-	5,214,318
 Housing CAMP Investments:				
Housing CAMP Pool Account	59,644	-	-	59,644
Housing U.S. Treasury Bond / Notes	1,982,287	-	-	1,982,287
Housing Supra-National Agency Bond	124,700	-	-	124,700
Housing Municipal Bond / Notes	30,084	-	-	30,084
Housing Federal Agency Collateralized Mortgage	61,667	-	-	61,667
Housing Federal Agency Bond / Notes	872,777	-	-	872,777
Housing Corporate Notes	1,220,632	-	-	1,220,632
Housing Certificate of Deposit	799,961	-	-	799,961
 Successor Investments:				
Successor Local Agency Investment Fund	8,438,499	-	-	8,438,499
 Successor CAMP Investments:				
Successor CAMP Pool Account	56,883	-	-	56,883
Successor U.S. Treasury Bond / Notes	1,917,145	-	-	1,917,145
Successor Supra-National Agency Bond	149,640	-	-	149,640
Successor Municipal Bond / Notes	30,084	-	-	30,084
Successor Federal Agency Collateralized Mortgage	61,667	-	-	61,667
Successor Federal Agency Bond / Notes	1,167,157	-	-	1,167,157
Successor Corporate Notes	1,170,307	-	-	1,170,307
Successor Certificate of Deposit	799,961	-	-	799,961
Sub-total Investments	64,138,904	-	-	64,138,904
 Market Value Adjustment:				
Unrealized Gain/(Loss) at 06-30-17 City	(219,221)	-	-	(219,221)
Unrealized Gain/(Loss) at 06-30-17 SARDA	(38,492)	-	-	(38,492)
Total Unrealized Gain/(Loss) at 06-30-17 per GASB 31	(257,713)	-	-	(257,713)
 Total Investments	63,881,191	-	-	63,881,191
 Total Pooled Cash and Investments	\$ 66,767,561	\$ 222,845	\$ (1,025,694)	\$ 65,966,012
 <u>TOTAL POOLED CASH AND INVESTMENTS</u>				<u>\$ 65,966,012</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

October 13, 2017
Date

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

<u>FUND NO</u>	<u>FUND NAME</u>	<u>AMOUNT</u>
100	General	\$ 9,473,003
106	Affordable Housing In Lieu	1,420,294
107	Developer Agreement Revenue	555,526
110	State Gas Tax	1,634,164
112	Measure A	1,541,126
114	SB1186 CASP Education Program	7,854
115	Traffic Safety	29,812
116	City Hall-Public Works DIF	1,270,378
117	Community Center DIF	478,468
118	Lake Side Facility DIF	733,363
119	Animal Shelter DIF	72,564
121	T.R.I.P.-2014A	131
135	Lighting & Landscape Maintenance - Dist. No. 1	687,455
140	Geothermal	19,971
155	CSA152 -- N.P.D.E.S.	68,687
205	Traffic Impact Fee	4,386,233
211	Storm Drain C.I.P.	1,276,782
220	Street Lighting C.I.P.	74,999
231	Library C.I.P.	1,768,249
232	City Fire Protection	241,990
254	Railroad Canyon Improvement Area 89-1	126,253
300	Insurance Service	207,557
320	Facilities Service	550,409
332	CFD 2006-1 Improvement Area B, Summerly	17,113
336	CFD 2006-1FF Summerly Improvement Area FF	25,871
337	CFD 2016-2 Canyon Hills	9,394
345	CFD 2003-2S Improvement Area D, Canyon Hills	531,794
346	CFD 2014-1 Southshore	63,302
347	CFD 2006-1 Improvement Area A, Summerly	21,673
350	CFD 98-1 Summerhill	693,930
352	AD 86-1 Northwest Sewer	659,115
354	CFD 90-2 Tuscany Hills	809,888
357	CFD 2003-2 Canyon Hills Improvement Area	109,170
366	CFD 2005-6 City Center Townhomes Debt Service	69,642
368	CFD 2006-2 Viscaya	94,907
369	CFD 2004-3 Area 1 Rosetta Canyon Improvement Area	132,306
371	CFD 2005-1 Serenity	60,304
372	CFD 2005-2 Alberhill Ranch Improvement Area	79,167
374	CFD 2005-4 Lakeview Villas	52,179
375	CFD 2006-4 Clurman Debt Service	16,518
376	CFD 2006-3 La Strada	10,540

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

<u>FUND NO</u>	<u>FUND NAME</u>	<u>AMOUNT</u>
377	CFD 2006-6 Tessara	9,883
378	CFD 2006-8 Running Deer Estates	46,702
384	CFD 2003-2 Area B Canyon Hills Improvement Area	213,526
385	CFD 2004-3 Area 2 Rosetta Canyon Improvement Area	351,046
386	CFD 2007-4 Mekenna Court	23,497
387	CFD 2007-5 Red Kite	68,970
388	CFD 2007-6 Holiday Inn Express	3,623
390	CFD 2003-2 Area C Canyon Hills Improvement Area	70,500
392	CFD 95-1 City Center	35,649
393	AD 93-1 Cottonwood Hills	68,150
394	CFD 2005-5 (2012A) Wasson Canyon	137,246
500	Capital Improvement Plan	4,983,881
520	Successor Agency RDA Area II	4,751,476
530	Successor Agency RDA Area III	2,135,317
540	Successor Area RDA Diamond Stadium	2,532,806
603	Endowment Trust - Carl Graves	963,064
604	Endowment Trust - Korn Memorial	31,293
605	Public Improvement Trust	705,717
606	Mobile Source Air Pollution Reduction	315,721
608	Trust Deposit & Pre Paid Expense	4,912,825
617	Successor Agency Housing	11,651,869
620	Cost Recovery System	1,589,831
631	Lake Destratification Equipment Replacement	281,340
	Total Pooled Cash & Investments	\$ 65,966,012

CITY OF LAKE ELSINORE
SUMMARY OF POLICY LIMITATIONS
FOR THE MONTH ENDING SEPTEMBER 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	23.42%	Unlimited
Current Balance		\$ 15,019,053
Supra-National Agency Bond / Note	1.59%	30%
Current Balance		\$ 1,022,540
Municipal Bond / Note	0.55%	Unlimited
Current Balance		\$ 350,632
Federal Agency Collateralized Mortgage Obligation	0.73%	40.00%
Current Balance		\$ 466,185
Federal Agency Bond / Note	11.92%	* Unlimited
Current Balance		\$ 7,645,569
Banker's Acceptance	0.00%	40.00%
Certificates of Deposit	10.62%	25.00%
Current Balance		\$ 6,814,240
Negotiable Certificates of Deposit	0.00%	30.00%
Commercial Paper	0.00%	25.00%
		\$ -
Corporate Note	14.44%	30.00%
Current Balance		\$ 9,264,766
Repurchase Agreements	0.00%	Unlimited
Reverse Repurchase Agreements	0.00%	20.00%
LAIF (Local Agency Investment Fund)	36.28%	* \$65 Million
Current Balance		\$ 23,272,536
CAMP - Pooled Sweep Account	0.44%	Unlimited
Current Balance		\$ 283,384
TOTAL	100.00%	* \$ 64,138,904

Note:

*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 SEPTEMBER 30, 2017

<u>Yield</u>	<u>Purchase Date</u>	<u>Maturity Rate</u>
1.111%	Daily	24-Hour

<u>Agency</u>	<u>Beginning Balance</u>	<u>Net Increase/(Decrease)</u>	<u>Ending Balance</u>
City	\$ 18,634,037	\$ (3,800,000)	\$ 14,834,037
Successor Agency	\$ 8,438,499	\$ -	\$ 8,438,499
Total Investments Held with Local Agency Investment Fund:	<u>\$ 27,072,536</u>	<u>\$ (3,800,000)</u>	<u>\$ 23,272,536</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)
09/11/17	1.10	1.07	179
09/12/17	1.10	1.07	177
09/13/17	1.11	1.07	176
09/14/17	1.11	1.07	178
09/15/17	1.12	1.07	180
09/16/17	1.12	1.08	180
09/17/17	1.12	1.08	180
09/18/17	1.12	1.08	177
09/19/17	1.12	1.08	176
09/20/17	1.12	1.08	174
09/21/17	1.12	1.08	173
09/22/17	1.12	1.08	179
09/23/17	1.12	1.08	179
09/24/17	1.12	1.08	179
09/25/17	1.12	1.08	175
09/26/17	1.12	1.08	173
09/27/17	1.12	1.08	179
09/28/17	1.13	1.08	180
09/29/17	1.13	1.08	180
09/30/17	1.11	1.08	190
10/01/17	1.11	1.11	191
10/02/17	1.13	1.12	198
10/03/17	1.13	1.12	200
10/04/17	1.13	1.13	198
10/05/17	1.13	1.13	197
10/06/17	1.13	1.13	196
10/07/17	1.13	1.13	196
10/08/17	1.13	1.13	196
10/09/17	1.13	1.13	193
10/10/17	1.13	1.13	194
10/11/17	1.13	1.13	192

*Daily yield does not reflect capital gains or losses

[View Prior Month Daily Rates](#)

LAIF Performance Report

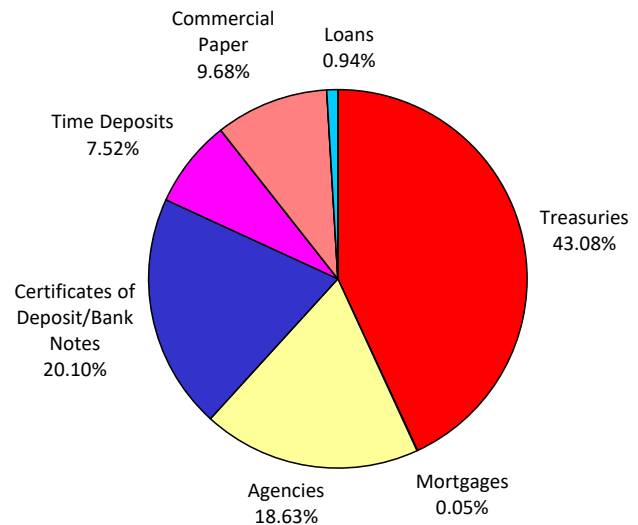
Quarter Ending 06/30/17

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**

Sept 2017 1.111
 Aug 2017 1.084
 July 2017 1.051

**Pooled Money Investment Account
Portfolio Composition
08/31/17
\$75.1 billion**





City Funds

CAMP Account



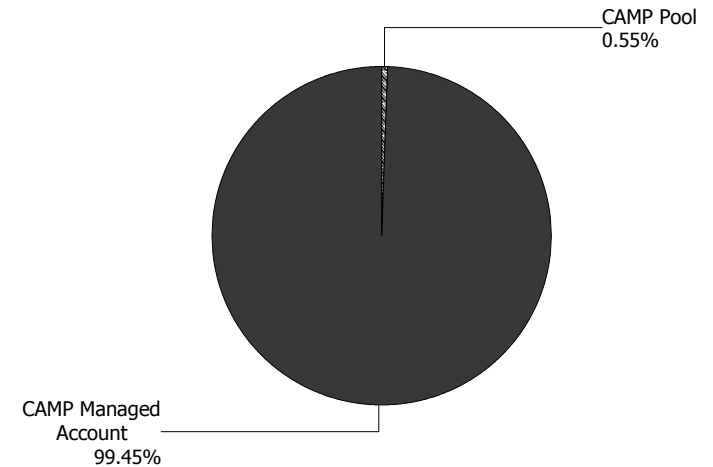
Account Statement - Transaction Summary

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

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

CAMP Pool	
Opening Market Value	99,014.05
Purchases	1,397,867.87
Redemptions	(1,330,025.46)
Unsettled Trades	0.00
Change in Value	0.00
Closing Market Value	\$166,856.46
Cash Dividends and Income	114.68
CAMP Managed Account	
Opening Market Value	30,213,850.22
Purchases	1,327,513.45
Redemptions	(1,373,395.38)
Unsettled Trades	0.00
Change in Value	(118,159.95)
Closing Market Value	\$30,049,808.34
Cash Dividends and Income	17,082.23

Asset Summary		
	September 30, 2017	August 31, 2017
CAMP Pool	166,856.46	99,014.05
CAMP Managed Account	30,049,808.34	30,213,850.22
Total	\$30,216,664.80	\$30,312,864.27
Asset Allocation		





Managed Account Summary Statement

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

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Transaction Summary - Money Market		Transaction Summary - Managed Account		Account Total	
Opening Market Value	\$99,014.05	Opening Market Value	\$30,213,850.22	Opening Market Value	\$30,312,864.27
Purchases	1,397,867.87	Maturities/Calls	(78,574.87)		
Redemptions	(1,330,025.46)	Principal Dispositions	(1,294,820.51)		
		Principal Acquisitions	1,327,513.45		
		Unsettled Trades	0.00		
		Change in Current Value	(118,159.95)		
Closing Market Value	\$166,856.46	Closing Market Value	\$30,049,808.34	Closing Market Value	\$30,216,664.80
Dividend	114.68				

Earnings Reconciliation (Cash Basis) - Managed Account		Cash Balance	
Interest/Dividends/Coupons Received	26,170.31	Closing Cash Balance	\$0.00
Less Purchased Interest Related to Interest/Coupons	0.00		
Plus Net Realized Gains/Losses	(9,088.08)		
Total Cash Basis Earnings	\$17,082.23		

Earnings Reconciliation (Accrual Basis)	Managed Account	Total	Cash Transactions Summary- Managed Account	
Ending Amortized Value of Securities	30,136,419.68	30,303,276.14	Maturities/Calls	0.00
Ending Accrued Interest	131,785.29	131,785.29	Sale Proceeds	1,300,473.53
Plus Proceeds from Sales	1,300,473.53	2,630,498.99	Coupon/Interest/Dividend Income	20,517.29
Plus Proceeds of Maturities/Calls/Principal Payments	78,574.87	78,574.87	Principal Payments	78,574.87
Plus Coupons/Dividends Received	20,517.29	20,517.29	Security Purchases	(1,327,513.45)
Less Cost of New Purchases	(1,327,513.45)	(2,725,381.32)	Net Cash Contribution	(72,052.24)
Less Beginning Amortized Value of Securities	(30,186,070.48)	(30,285,084.53)	Reconciling Transactions	0.00
Less Beginning Accrued Interest	(113,098.34)	(113,098.34)		
Dividends	0.00	114.68		
Total Accrual Basis Earnings	\$41,088.39	\$41,203.07		



Portfolio Summary and Statistics

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

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Account Summary

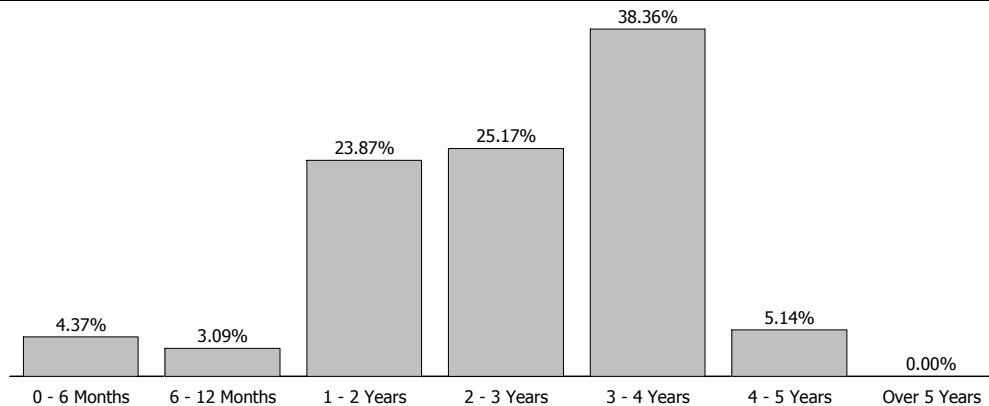
Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	11,020,000.00	11,034,988.11	36.53
Supra-National Agency Bond / Note	750,000.00	743,606.25	2.46
Municipal Bond / Note	290,000.00	290,849.55	0.96
Federal Agency Collateralized Mortgage Obligation	339,453.12	339,383.43	1.12
Federal Agency Bond / Note	5,620,000.00	5,556,706.55	18.39
Corporate Note	6,805,000.00	6,863,521.20	22.71
Certificate of Deposit	5,215,000.00	5,220,753.25	17.28
Managed Account Sub-Total	30,039,453.12	30,049,808.34	99.45%
Accrued Interest		131,785.29	
Total Portfolio	30,039,453.12	30,181,593.63	
CAMP Pool	166,856.46	166,856.46	0.55
Total Investments	30,206,309.58	30,348,450.09	100.00%

Unsettled Trades

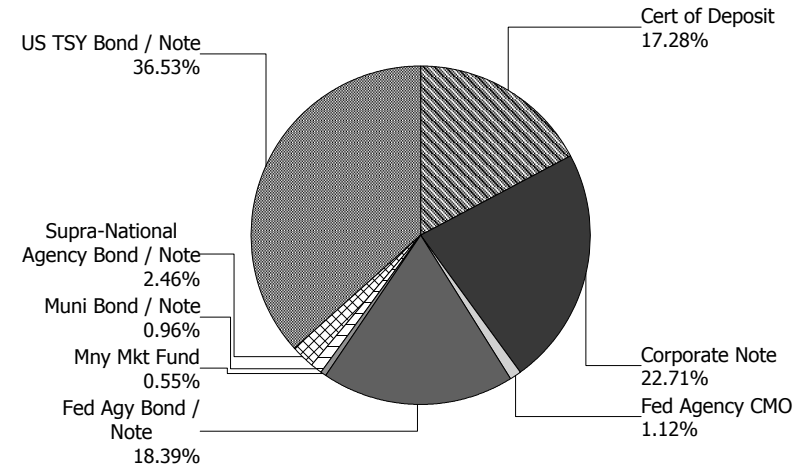
0.00

0.00

Maturity Distribution



Sector Allocation



Characteristics

Yield to Maturity at Cost	1.68%
Yield to Maturity at Market	1.71%
Duration to Worst	2.59
Weighted Average Days to Maturity	981



Managed Account Issuer Summary

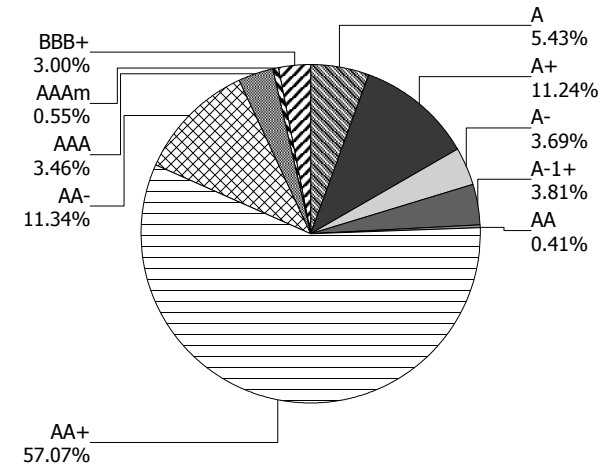
For the Month Ending **September 30, 2017**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Issuer Summary

Issuer	Market Value of Holdings	Percent
AMERICAN EXPRESS CO	380,650.16	1.26
AMERICAN HONDA FINANCE	579,562.63	1.92
APPLE INC	309,274.60	1.02
BANK OF AMERICA CO	199,582.20	0.66
BANK OF MONTREAL	602,434.20	1.99
BANK OF NOVA SCOTIA	574,251.93	1.90
BB&T CORPORATION	149,394.00	0.49
BURLINGTON NORTHERN SANTA FE	158,417.10	0.52
CAMP Pool	166,856.46	0.55
CANADIAN IMPERIAL BANK OF COMMERCE	576,449.58	1.91
CATERPILLAR INC	223,961.85	0.74
CHEVRON CORPORATION	440,364.76	1.46
CISCO SYSTEMS INC	574,302.93	1.90
CITIGROUP INC	407,462.55	1.35
DEERE & COMPANY	278,690.23	0.92
FANNIE MAE	2,835,264.71	9.39
FEDERAL HOME LOAN BANKS	2,315,603.52	7.66
FREDDIE MAC	745,221.75	2.47
GENERAL ELECTRIC CO	269,759.50	0.89
GOLDMAN SACHS GROUP INC	299,953.80	0.99
HOME DEPOT INC	150,109.65	0.50
HSBC HOLDINGS PLC	575,227.70	1.90
INTL BANK OF RECONSTRUCTION AND DEV	743,606.25	2.46
JP MORGAN CHASE & CO	585,848.53	1.94
MICROSOFT CORP	301,235.10	1.00
NORDEA BANK AB	576,449.58	1.91
ROYAL BANK OF CANADA	575,793.50	1.91
SKANDINAVISKA ENSKILDA BANKEN AB	599,454.00	1.98
STATE OF CONNECTICUT	165,498.30	0.55
STATE STREET CORPORATION	74,496.90	0.25
SVENSKA HANDELSBANKEN AB	598,077.00	1.98
THE BANK OF NEW YORK MELLON CORPORATION	302,999.10	1.00

Credit Quality (S&P Ratings)





Managed Account Issuer Summary

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

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Issuer	Market Value of Holdings	Percent
THE WALT DISNEY CORPORATION	300,194.38	0.99
TOYOTA MOTOR CORP	426,041.73	1.41
UNITED STATES TREASURY	11,034,988.11	36.53
UNIVERSITY OF CALIFORNIA	125,351.25	0.41
WELLS FARGO & COMPANY	451,219.50	1.49
WESTPAC BANKING CORP	542,615.76	1.80
Total	\$30,216,664.80	100.00%



Managed Account Detail of Securities Held

For the Month Ending **September 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	873.77	257,550.17	257,257.78
US TREASURY NOTES DTD 09/03/2013 2.125% 08/31/2020	912828VV9	130,000.00	AA+	Aaa	12/28/15	12/30/15	132,249.61	1.74	236.57	131,426.54	131,863.68
US TREASURY NOTES DTD 10/31/2013 1.750% 10/31/2020	912828WC0	140,000.00	AA+	Aaa	02/01/16	02/03/16	142,592.19	1.35	1,025.27	141,704.78	140,421.12
US TREASURY NOTES DTD 12/02/2013 2.000% 11/30/2020	912828A42	150,000.00	AA+	Aaa	03/02/16	03/04/16	154,283.20	1.38	1,008.20	152,890.06	151,517.55
US TREASURY NOTES DTD 12/31/2013 2.375% 12/31/2020	912828A83	375,000.00	AA+	Aaa	03/30/16	03/31/16	393,837.89	1.28	2,250.76	388,002.32	383,173.88
US TREASURY N/B DTD 12/31/2015 1.750% 12/31/2020	912828N48	600,000.00	AA+	Aaa	05/27/16	05/31/16	610,757.81	1.35	2,653.53	607,692.11	601,125.00
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	984.81	595,780.83	580,525.18
US TREASURY NOTES DTD 03/31/2016 1.250% 03/31/2021	912828O37	290,000.00	AA+	Aaa	06/27/16	06/29/16	293,692.97	0.98	9.96	292,734.01	285,298.81
US TREASURY NOTES DTD 05/02/2016 1.375% 04/30/2021	912828O78	250,000.00	AA+	Aaa	02/01/17	02/03/17	245,009.77	1.87	1,438.52	245,758.92	246,836.00
US TREASURY NOTES DTD 05/02/2016 1.375% 04/30/2021	912828O78	350,000.00	AA+	Aaa	01/03/17	01/05/17	343,054.69	1.86	2,013.93	344,202.68	345,570.40
US TREASURY NOTES DTD 05/31/2016 1.375% 05/31/2021	912828R77	900,000.00	AA+	Aaa	03/15/17	03/17/17	876,621.09	2.02	4,158.81	879,534.05	887,835.60
US TREASURY NOTES DTD 06/02/2014 2.000% 05/31/2021	912828WN6	1,200,000.00	AA+	Aaa	09/01/16	09/02/16	1,243,125.00	1.22	8,065.57	1,233,533.75	1,210,687.20
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	556.63	334,797.95	327,589.93
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	1,370.17	805,530.50	806,375.20



Managed Account Detail of Securities Held

For the Month Ending **September 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	1,755.52	1,027,545.37	1,033,168.23
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	1,150,000.00	AA+	Aaa	07/06/17	07/11/17	1,156,962.89	1.85	1,969.61	1,156,608.59	1,159,164.35
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	2,397.79	1,414,361.33	1,411,156.60
US TREASURY NOTES DTD 10/31/2016 1.250% 10/31/2021	912828T67	1,100,000.00	AA+	Aaa	08/30/17	08/31/17	1,082,640.63	1.64	5,754.08	1,082,983.34	1,075,421.60
Security Type Sub-Total		11,020,000.00					11,119,620.12	1.60	38,523.50	11,092,637.30	11,034,988.11
Supra-National Agency Bond / Note											
INTL BANK OF RECONSTRUCTION AND DEV NOTE DTD 09/19/2017 1.561% 09/12/2020	45905UP32	750,000.00	AAA	Aaa	09/12/17	09/19/17	748,200.00	1.64	390.25	748,219.67	743,606.25
Security Type Sub-Total		750,000.00					748,200.00	1.64	390.25	748,219.67	743,606.25
Municipal Bond / Note											
UNIV OF CAL TXBL REV BONDS DTD 04/10/2014 1.904% 05/15/2018	91412GUV5	125,000.00	AA	Aa2	04/04/14	04/10/14	125,000.00	1.90	899.11	125,000.00	125,351.25
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	144.76	165,173.78	165,498.30
Security Type Sub-Total		290,000.00					290,463.65	1.90	1,043.87	290,173.78	290,849.55
Federal Agency Collateralized Mortgage Obligation											
FNMA SERIES 2015-M7 ASQ2 DTD 04/01/2015 1.550% 04/01/2018	3136ANJY4	60,218.23	AA+	Aaa	04/15/15	04/30/15	60,820.20	0.83	77.78	60,260.78	60,186.34
FNMA SERIES 2015-M15 ASQ2 DTD 11/01/2015 1.898% 01/01/2019	3136AOSW1	82,404.02	AA+	Aaa	11/06/15	11/30/15	83,228.05	1.20	130.36	82,652.09	82,484.71



Managed Account Detail of Securities Held

For the Month Ending **September 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 Collateralized Mortgage Obligation											
FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AQDQ0	196,830.87	AA+	Aaa	10/07/15	10/30/15	198,801.91	1.08	269.99	197,674.45	196,712.38
Security Type Sub-Total		339,453.12					342,850.16	1.07	478.13	340,587.32	339,383.43
Federal Agency Bond / Note											
FNMA BENCHMARK NOTE DTD 08/02/2016 0.875% 08/02/2019	3135G0N33	375,000.00	AA+	Aaa	07/29/16	08/02/16	374,370.00	0.93	537.76	374,612.39	370,578.38
FHLB GLOBAL NOTE DTD 08/04/2016 0.875% 08/05/2019	3130A8Y72	725,000.00	AA+	Aaa	08/03/16	08/04/16	723,608.00	0.94	986.81	724,140.42	716,422.53
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	550.00	599,398.95	594,121.20
FANNIE MAE GLOBAL NOTES DTD 10/25/2016 1.000% 10/24/2019	3135G0R39	400,000.00	AA+	Aaa	10/21/16	10/25/16	398,928.00	1.09	1,744.44	399,258.11	395,383.60
FHLB NOTES DTD 11/17/2016 1.375% 11/15/2019	3130AA3R7	740,000.00	AA+	Aaa	11/16/16	11/17/16	739,829.80	1.38	3,843.89	739,878.54	737,434.42
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	756.25	549,716.19	548,692.10
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	4,611.98	747,810.31	745,221.75
FHLB NOTES DTD 09/08/2017 1.375% 09/28/2020	3130ACE26	155,000.00	AA+	Aaa	09/07/17	09/08/17	154,502.45	1.48	17.76	154,512.25	153,517.27
FHLB GLOBAL NOTE DTD 07/14/2016 1.125% 07/14/2021	3130A8OS5	725,000.00	AA+	Aaa	07/14/16	07/15/16	720,591.28	1.25	1,744.53	721,635.06	708,229.30
FNMA NOTES DTD 08/19/2016 1.250% 08/17/2021	3135G0N82	140,000.00	AA+	Aaa	08/17/16	08/19/16	139,521.06	1.32	213.89	139,625.43	136,991.40
FNMA NOTES DTD 08/19/2016 1.250% 08/17/2021	3135G0N82	460,000.00	AA+	Aaa	08/17/16	08/19/16	458,137.00	1.33	702.78	458,542.89	450,114.60
Security Type Sub-Total		5,620,000.00					5,605,634.59	1.25	15,710.09	5,609,130.54	5,556,706.55



Managed Account Detail of Securities Held

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CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
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	1,274.44	309,862.11	309,274.60
CHEVRON CORP GLOBAL NOTES DTD 06/24/2013 1.718% 06/24/2018	166764AE0	440,000.00	AA-	Aa2	06/17/13	06/24/13	440,000.00	1.72	2,036.78	440,000.00	440,364.76
CISCO SYSTEMS INC GLOBAL NOTES DTD 03/03/2014 2.125% 03/01/2019	17275RAR3	270,000.00	AA-	A1	08/29/14	09/04/14	272,565.00	1.90	478.13	270,832.56	272,038.23
CISCO SYSTEMS INC GLOBAL NOTES DTD 03/03/2014 2.125% 03/01/2019	17275RAR3	300,000.00	AA-	A1	09/01/15	09/04/15	302,817.00	1.85	531.25	301,164.61	302,264.70
GOLDMAN SACHS GRP INC CORP NT (CALLABLE) DTD 04/25/2016 2.000% 04/25/2019	38141GVT8	50,000.00	BBB+	A3	04/20/16	04/25/16	49,861.00	2.10	433.33	49,926.34	49,992.30
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	2,166.67	249,915.22	249,961.50
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	681.63	104,968.87	105,080.85
AMERICAN HONDA FINANCE GLOBAL NOTES DTD 09/09/2014 2.250% 08/15/2019	02665WAH4	575,000.00	A+	A1	09/04/14	09/09/14	573,936.25	2.29	1,653.13	574,580.64	579,562.63
BURLINGTON NRTH CORP DTD 09/24/2009 4.700% 10/01/2019	12189TBC7	150,000.00	A	A3	06/03/16	06/08/16	165,585.00	1.48	3,525.00	159,498.38	158,417.10
GENERAL ELECTRIC CAP CORP NOTES DTD 01/08/2010 5.500% 01/08/2020	36962G4J0	250,000.00	AA-	A1	03/20/15	03/25/15	289,082.50	2.05	3,170.14	269,007.48	269,759.50
CITIGROUP INC DTD 01/10/2017 2.450% 01/10/2020	172967LF6	300,000.00	BBB+	Baa1	01/04/17	01/10/17	299,880.00	2.46	1,653.75	299,908.23	302,381.70
WELLS FARGO & CO CORP BONDS DTD 02/02/2015 2.150% 01/30/2020	94974BGF1	75,000.00	A	A2	03/24/15	03/27/15	75,288.00	2.07	273.23	75,142.59	75,203.25
WELLS FARGO & CO CORP BONDS DTD 02/02/2015 2.150% 01/30/2020	94974BGF1	375,000.00	A	A2	02/02/15	02/05/15	377,621.25	2.00	1,366.15	376,257.39	376,016.25



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Corporate Note											
MICROSOFT CORP DTD 02/06/2017 1.850% 02/06/2020	594918BV5	300,000.00	AAA	Aaa	01/30/17	02/06/17	299,799.00	1.87	847.92	299,841.82	301,235.10
AMERICAN EXPRESS CREDIT (CALLABLE) CORP DTD 03/03/2017 2.200% 03/03/2020	0258M0EE5	180,000.00	A-	A2	02/28/17	03/03/17	179,812.80	2.24	308.00	179,847.91	180,941.76
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	182.81	124,973.49	125,416.63
TOYOTA MOTOR CORP NOTES DTD 03/12/2015 2.150% 03/12/2020	89236TCF0	200,000.00	AA-	Aa3	03/23/15	03/27/15	201,776.00	1.96	226.94	200,898.36	200,959.60
TOYOTA MOTOR CREDIT CORP DTD 04/17/2017 1.950% 04/17/2020	89236TDU6	225,000.00	AA-	Aa3	04/11/17	04/17/17	224,896.50	1.97	1,998.75	224,911.83	225,082.13
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	870.00	149,922.13	150,109.65
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	1,006.25	174,818.12	174,777.75
JP MORGAN CHASE & CO CORP NT (CALLABLE) DTD 06/23/2015 2.750% 06/23/2020	46625HLW8	575,000.00	A-	A3	09/01/15	09/04/15	577,857.75	2.64	4,304.51	576,654.37	585,848.53
CATERPILLAR FINL SERVICE NOTE DTD 09/07/2017 1.850% 09/04/2020	14913Q2A6	225,000.00	A	A3	09/05/17	09/07/17	224,811.00	1.88	277.50	224,815.10	223,961.85
BANK OF NEW YORK MELLON CORP DTD 02/19/2016 2.500% 04/15/2021	06406FAA1	300,000.00	A	A1	05/16/16	05/19/16	306,978.00	2.00	3,458.33	305,103.74	302,999.10
AMERICAN EXPRESS CREDIT CORP NOTES DTD 05/05/2016 2.250% 05/05/2021	0258M0EB1	200,000.00	A-	A2	05/25/16	05/31/16	199,536.00	2.30	1,825.00	199,657.65	199,708.40
BRANCH BANKING & TRUST CORP NOTE DTD 05/10/2016 2.050% 05/10/2021	05531FAV5	150,000.00	A-	A2	05/10/16	05/16/16	149,901.00	2.06	1,204.38	149,927.51	149,394.00
STATE STREET CORP NOTES DTD 05/19/2016 1.950% 05/19/2021	857477AV5	75,000.00	A	A1	05/19/16	05/24/16	74,716.50	2.03	536.25	74,790.72	74,496.90



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Corporate Note											
BANK OF AMERICA CORP DTD 09/18/2017 2.328% 10/01/2021	06051GGS2	200,000.00	BBB+	Baa1	09/13/17	09/18/17	200,000.00	2.33	168.13	200,000.00	199,582.20
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	1,720.66	273,922.17	278,690.23
Security Type Sub-Total		6,805,000.00					6,873,826.80	2.06	38,179.06	6,841,149.34	6,863,521.20
Certificate of Deposit											
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	16,799.90	575,000.00	575,227.70
ROYAL BANK OF CANADA NY CD DTD 03/15/2016 1.700% 03/09/2018	78009NZZ2	575,000.00	A-1+	P-1	03/11/16	03/15/16	575,000.00	1.69	597.36	575,000.00	575,793.50
CANADIAN IMPERIAL BANK NY CD DTD 12/05/2016 1.760% 11/30/2018	13606A5Z7	575,000.00	A+	A1	12/01/16	12/05/16	574,551.50	1.78	3,401.44	574,737.09	576,449.58
NORDEA BANK FINLAND NY CD DTD 12/05/2016 1.760% 11/30/2018	65558LWA6	575,000.00	AA-	Aa3	12/01/16	12/05/16	575,000.00	1.74	3,485.78	575,000.00	576,449.58
SVENSKA HANDELSBANKEN NY LT CD DTD 01/12/2017 1.890% 01/10/2019	86958JHB8	600,000.00	AA-	Aa2	01/10/17	01/12/17	600,000.00	1.91	2,614.50	600,000.00	598,077.00
BANK OF MONTREAL CHICAGO CERT DEPOS DTD 02/09/2017 1.880% 02/07/2019	06427KRC3	600,000.00	A+	A1	02/08/17	02/09/17	600,000.00	1.90	1,692.00	600,000.00	602,434.20
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	5,430.24	575,000.00	574,251.93
SKANDINAV ENSKILDA BANKEN NY CD DTD 08/04/2017 1.840% 08/02/2019	83050FXT3	600,000.00	A+	Aa3	08/03/17	08/04/17	599,766.00	1.85	1,778.67	599,784.64	599,454.00
WESTPAC BANKING CORP NY CD DTD 08/07/2017 2.050% 08/03/2020	96121T4A3	540,000.00	AA-	Aa3	08/03/17	08/07/17	540,000.00	2.05	1,660.50	540,000.00	542,615.76
Security Type Sub-Total		5,215,000.00					5,214,317.50	1.82	37,460.39	5,214,521.73	5,220,753.25
Managed Account Sub-Total		30,039,453.12					30,194,912.82	1.68	131,785.29	30,136,419.68	30,049,808.34



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CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Money Market Fund											
CAMP Pool		166,856.46	AAAm	NR			166,856.46		0.00	166,856.46	166,856.46
Money Market Sub-Total		166,856.46					166,856.46		0.00	166,856.46	166,856.46
Securities Sub-Total		\$30,206,309.58					\$30,361,769.28	1.68%	\$131,785.29	\$30,303,276.14	\$30,216,664.80
Accrued Interest											\$131,785.29
Total Investments											\$30,348,450.09



Managed Account Fair Market Value & Analytics

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Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst	YTM at Mkt
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	(292.39)	2.13	2.13	1.50
US TREASURY NOTES DTD 09/03/2013 2.125% 08/31/2020	912828VV9	130,000.00	MORGANST		101.43	131,863.68	(385.93)	437.14	2.82	2.82	1.62
US TREASURY NOTES DTD 10/31/2013 1.750% 10/31/2020	912828WC0	140,000.00	MERRILL		100.30	140,421.12	(2,171.07)	(1,283.66)	2.97	2.97	1.65
US TREASURY NOTES DTD 12/02/2013 2.000% 11/30/2020	912828A42	150,000.00	MERRILL		101.01	151,517.55	(2,765.65)	(1,372.51)	3.04	3.04	1.67
US TREASURY NOTES DTD 12/31/2013 2.375% 12/31/2020	912828A83	375,000.00	MERRILL		102.18	383,173.88	(10,664.01)	(4,828.44)	3.10	3.10	1.68
US TREASURY N/B DTD 12/31/2015 1.750% 12/31/2020	912828N48	600,000.00	MORGANST		100.19	601,125.00	(9,632.81)	(6,567.11)	3.13	3.13	1.69
US TREASURY NOTES DTD 02/28/2014 2.000% 02/28/2021	912828B90	575,000.00	MORGANST		100.96	580,525.18	(22,595.91)	(15,255.65)	3.29	3.29	1.71
US TREASURY NOTES DTD 03/31/2016 1.250% 03/31/2021	912828O37	290,000.00	CITIGRP		98.38	285,298.81	(8,394.16)	(7,435.20)	3.41	3.41	1.73
US TREASURY NOTES DTD 05/02/2016 1.375% 04/30/2021	912828Q78	250,000.00	MERRILL		98.73	246,836.00	1,826.23	1,077.08	3.46	3.46	1.74
US TREASURY NOTES DTD 05/02/2016 1.375% 04/30/2021	912828O78	350,000.00	MORGAN_S		98.73	345,570.40	2,515.71	1,367.72	3.46	3.46	1.74
US TREASURY NOTES DTD 05/31/2016 1.375% 05/31/2021	912828R77	900,000.00	MORGAN_S		98.65	887,835.60	11,214.51	8,301.55	3.54	3.54	1.76
US TREASURY NOTES DTD 06/02/2014 2.000% 05/31/2021	912828WN6	1,200,000.00	HSBC		100.89	1,210,687.20	(32,437.80)	(22,846.55)	3.50	3.50	1.75
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	325,000.00	HSBC		100.80	327,589.93	(9,610.27)	(7,208.02)	3.75	3.75	1.79
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	800,000.00	MORGAN_S		100.80	806,375.20	187.70	844.70	3.75	3.75	1.79
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	1,025,000.00	HSBC		100.80	1,033,168.23	5,125.26	5,622.86	3.75	3.75	1.79
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	1,150,000.00	MORGAN_S		100.80	1,159,164.35	2,201.46	2,555.76	3.75	3.75	1.79
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	1,400,000.00	MORGAN_S		100.80	1,411,156.60	(4,101.21)	(3,204.73)	3.75	3.75	1.79



Managed Account Fair Market Value & Analytics

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U.S. Treasury Bond / Note											
US TREASURY NOTES DTD 10/31/2016 1.250% 10/31/2021	912828T67	1,100,000.00	MERRILL		97.77	1,075,421.60	(7,219.03)	(7,561.74)	3.94	3.94	1.82
Security Type Sub-Total		11,020,000.00				11,034,988.11	(84,632.01)	(57,649.19)	3.55	3.55	1.75
Supra-National Agency Bond / Note											
INTL BANK OF RECONSTRUCTION AND DEV NOTE DTD 09/19/2017 1.561% 09/12/2020	45905UP32	750,000.00	HSBC		99.15	743,606.25	(4,593.75)	(4,613.42)	2.87	2.87	1.86
Security Type Sub-Total		750,000.00				743,606.25	(4,593.75)	(4,613.42)	2.87	2.87	1.86
Municipal Bond / Note											
UNIV OF CAL TXBL REV BONDS DTD 04/10/2014 1.904% 05/15/2018	91412GUV5	125,000.00	GOLDMAN		100.28	125,351.25	351.25	351.25	0.62	0.62	1.45
CT ST TXBL GO BONDS DTD 03/25/2015 1.974% 03/15/2019	20772JZK1	165,000.00	VINING		100.30	165,498.30	34.65	324.52	1.43	1.43	1.76
Security Type Sub-Total		290,000.00				290,849.55	385.90	675.77	1.08	1.08	1.63
Federal Agency Collateralized Mortgage Obligation											
FNMA SERIES 2015-M7 ASQ2 DTD 04/01/2015 1.550% 04/01/2018	3136ANJY4	60,218.23	GOLDMAN		99.95	60,186.34	(633.86)	(74.44)	0.43	0.41	1.43
FNMA SERIES 2015-M15 ASQ2 DTD 11/01/2015 1.898% 01/01/2019	3136AQSW1	82,404.02	GOLDMAN		100.10	82,484.71	(743.34)	(167.38)	0.64	1.08	1.69
FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AQDO0	196,830.87	MORGANST		99.94	196,712.38	(2,089.53)	(962.07)	0.99	1.73	1.62
Security Type Sub-Total		339,453.12				339,383.43	(3,466.73)	(1,203.89)	0.81	1.34	1.60
Federal Agency Bond / Note											
FNMA BENCHMARK NOTE DTD 08/02/2016 0.875% 08/02/2019	3135G0N33	375,000.00	GOLDMAN		98.82	370,578.38	(3,791.62)	(4,034.01)	1.81	1.81	1.53



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CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst	YTM at Mkt
Federal Agency Bond / Note											
FHLB GLOBAL NOTE DTD 08/04/2016 0.875% 08/05/2019	3130A8Y72	725,000.00	WELLSFAR		98.82	716,422.53	(7,185.47)	(7,717.89)	1.82	1.82	1.53
FNMA NOTES DTD 09/02/2016 1.000% 08/28/2019	3135G0P49	600,000.00	GOLDMAN		99.02	594,121.20	(4,942.80)	(5,277.75)	1.88	1.88	1.52
FANNIE MAE GLOBAL NOTES DTD 10/25/2016 1.000% 10/24/2019	3135G0R39	400,000.00	BARCLAYS		98.85	395,383.60	(3,544.40)	(3,874.51)	2.03	2.03	1.57
FHLB NOTES DTD 11/17/2016 1.375% 11/15/2019	3130AA3R7	740,000.00	MERRILL		99.65	737,434.42	(2,395.38)	(2,444.12)	2.08	2.08	1.54
FNMA NOTES DTD 02/28/2017 1.500% 02/28/2020	3135G0T29	550,000.00	JPM_CHAS		99.76	548,692.10	(955.90)	(1,024.09)	2.36	2.36	1.60
FHLMC AGENCY NOTES DTD 04/20/2017 1.375% 04/20/2020	3137EAEF2	750,000.00	WELLS_FA		99.36	745,221.75	(2,213.25)	(2,588.56)	2.48	2.48	1.63
FHLB NOTES DTD 09/08/2017 1.375% 09/28/2020	3130ACE26	155,000.00	BARCLAYS		99.04	153,517.27	(985.18)	(994.98)	2.92	2.92	1.70
FHLB GLOBAL NOTE DTD 07/14/2016 1.125% 07/14/2021	3130A8OS5	725,000.00	TD SEC U		97.69	708,229.30	(12,361.98)	(13,405.76)	3.68	3.68	1.76
FNMA NOTES DTD 08/19/2016 1.250% 08/17/2021	3135G0N82	140,000.00	TD SEC U		97.85	136,991.40	(2,529.66)	(2,634.03)	3.76	3.76	1.83
FNMA NOTES DTD 08/19/2016 1.250% 08/17/2021	3135G0N82	460,000.00	CITIGRP		97.85	450,114.60	(8,022.40)	(8,428.29)	3.76	3.76	1.83
Security Type Sub-Total		5,620,000.00				5,556,706.55	(48,928.04)	(52,423.99)	2.49	2.49	1.62
Corporate Note											
APPLE INC GLOBAL NOTES DTD 05/03/2013 1.000% 05/03/2018	037833AJ9	310,000.00	GOLDMAN		99.77	309,274.60	418.50	(587.51)	0.59	0.59	1.40
CHEVRON CORP GLOBAL NOTES DTD 06/24/2013 1.718% 06/24/2018	166764AE0	440,000.00	BARCLAYS		100.08	440,364.76	364.76	364.76	0.72	0.72	1.60
CISCO SYSTEMS INC GLOBAL NOTES DTD 03/03/2014 2.125% 03/01/2019	17275RAR3	270,000.00	BONY		100.75	272,038.23	(526.77)	1,205.67	1.39	1.39	1.58
CISCO SYSTEMS INC GLOBAL NOTES DTD 03/03/2014 2.125% 03/01/2019	17275RAR3	300,000.00	BNP PARI		100.75	302,264.70	(552.30)	1,100.09	1.39	1.39	1.58



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For the Month Ending **September 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
Corporate Note											
GOLDMAN SACHS GRP INC CORP NT (CALLABLE) DTD 04/25/2016 2.000% 04/25/2019	38141GVT8	50,000.00	GOLDMAN	03/25/19	99.98	49,992.30	131.30	65.96	1.50	1.52	2.01
GOLDMAN SACHS GRP INC CORP NT (CALLABLE) DTD 04/25/2016 2.000% 04/25/2019	38141GVT8	250,000.00	MIZUHO	03/25/19	99.98	249,961.50	121.50	46.28	1.50	1.52	2.01
CITIGROUP INC CORP NOTES DTD 06/09/2016 2.050% 06/07/2019	172967KS9	105,000.00	CITIGRP		100.08	105,080.85	135.45	111.98	1.64	1.64	2.00
AMERICAN HONDA FINANCE GLOBAL NOTES DTD 09/09/2014 2.250% 08/15/2019	02665WAH4	575,000.00	MERRILL		100.79	579,562.63	5,626.38	4,981.99	1.83	1.83	1.82
BURLINGTON NRTH CORP DTD 09/24/2009 4.700% 10/01/2019	12189TBC7	150,000.00	GOLDMAN		105.61	158,417.10	(7,167.90)	(1,081.28)	1.88	1.88	1.83
GENERAL ELECTRIC CAP CORP NOTES DTD 01/08/2010 5.500% 01/08/2020	36962G4J0	250,000.00	GOLDMAN		107.90	269,759.50	(19,323.00)	752.02	2.13	2.13	1.93
CITIGROUP INC DTD 01/10/2017 2.450% 01/10/2020	172967LF6	300,000.00	CITIGRP		100.79	302,381.70	2,501.70	2,473.47	2.20	2.20	2.09
WELLS FARGO & CO CORP BONDS DTD 02/02/2015 2.150% 01/30/2020	94974BGF1	75,000.00	1ST TENN		100.27	75,203.25	(84.75)	60.66	2.26	2.26	2.03
WELLS FARGO & CO CORP BONDS DTD 02/02/2015 2.150% 01/30/2020	94974BGF1	375,000.00	JEFFERIE		100.27	376,016.25	(1,605.00)	(241.14)	2.26	2.26	2.03
MICROSOFT CORP DTD 02/06/2017 1.850% 02/06/2020	594918BV5	300,000.00	HSBC		100.41	301,235.10	1,436.10	1,393.28	2.29	2.29	1.67
AMERICAN EXPRESS CREDIT (CALLABLE) CORP DTD 03/03/2017 2.200% 03/03/2020	0258M0EE5	180,000.00	MERRILL	02/01/20	100.52	180,941.76	1,128.96	1,093.85	2.26	2.26	1.98
WALT DISNEY COMPANY CORP NOTES DTD 03/06/2017 1.950% 03/04/2020	25468PDP8	125,000.00	CITIGRP		100.33	125,416.63	449.13	443.14	2.36	2.36	1.81
TOYOTA MOTOR CORP NOTES DTD 03/12/2015 2.150% 03/12/2020	89236TCF0	200,000.00	HSBC		100.48	200,959.60	(816.40)	61.24	2.37	2.37	1.95
TOYOTA MOTOR CREDIT CORP DTD 04/17/2017 1.950% 04/17/2020	89236TDU6	225,000.00	MERRILL		100.04	225,082.13	185.63	170.30	2.45	2.45	1.94
HOME DEPOT INC CORP NOTES DTD 06/05/2017 1.800% 06/05/2020	437076BQ4	150,000.00	JPM_CHAS		100.07	150,109.65	196.65	187.52	2.59	2.59	1.77



Managed Account Fair Market Value & Analytics

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CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Security Type/

Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst	YTM at Mkt
Corporate Note											
WALT DISNEY COMPANY CORP NOTES DTD 06/06/2017 1.800% 06/05/2020	25468PDU7	175,000.00	DEUTSCHE		99.87	174,777.75	(19.25)	(40.37)	2.59	2.59	1.85
JP MORGAN CHASE & CO CORP NT (CALLABLE) DTD 06/23/2015 2.750% 06/23/2020	46625HLW8	575,000.00	JPMCHASE	05/23/20	101.89	585,848.53	7,990.78	9,194.16	2.55	2.53	2.04
CATERPILLAR FINL SERVICE NOTE DTD 09/07/2017 1.850% 09/04/2020	14913Q2A6	225,000.00	BARCLAYS		99.54	223,961.85	(849.15)	(853.25)	2.83	2.83	2.01
BANK OF NEW YORK MELLON CORP DTD 02/19/2016 2.500% 04/15/2021	06406FAA1	300,000.00	KEYBAN		101.00	302,999.10	(3,978.90)	(2,104.64)	3.34	3.34	2.20
AMERICAN EXPRESS CREDIT CORP NOTES DTD 05/05/2016 2.250% 05/05/2021	0258M0EB1	200,000.00	KEYBAN		99.85	199,708.40	172.40	50.75	3.41	3.41	2.29
BRANCH BANKING & TRUST CORP NOTE DTD 05/10/2016 2.050% 05/10/2021	05531FAV5	150,000.00	SCOTIA		99.60	149,394.00	(507.00)	(533.51)	3.43	3.43	2.17
STATE STREET CORP NOTES DTD 05/19/2016 1.950% 05/19/2021	857477AV5	75,000.00	GOLDMAN		99.33	74,496.90	(219.60)	(293.82)	3.47	3.47	2.14
BANK OF AMERICA CORP DTD 09/18/2017 2.328% 10/01/2021	06051GGS2	200,000.00	MERRILL		99.79	199,582.20	(417.80)	(417.80)	3.80	3.80	2.38
JOHN DEERE CAPITAL CORP NOTES DTD 01/06/2017 2.650% 01/06/2022	24422ETL3	275,000.00	MITSU		101.34	278,690.23	4,902.98	4,768.06	3.99	3.99	2.32
Security Type Sub-Total		6,805,000.00				6,863,521.20	(10,305.60)	22,371.86	2.22	2.22	1.92
Certificate of Deposit											
HSBC BANK USA NA CD DTD 11/18/2015 1.540% 11/17/2017	40428AR58	575,000.00	HSBC		100.04	575,227.70	227.70	227.70	0.13	0.13	1.31
ROYAL BANK OF CANADA NY CD DTD 03/15/2016 1.700% 03/09/2018	78009NZZ2	575,000.00	RBC CAP		100.14	575,793.50	793.50	793.50	0.44	0.44	1.46
CANADIAN IMPERIAL BANK NY CD DTD 12/05/2016 1.760% 11/30/2018	13606A5Z7	575,000.00	GOLDMAN		100.25	576,449.58	1,898.08	1,712.49	1.15	1.15	1.52
NORDEA BANK FINLAND NY CD DTD 12/05/2016 1.760% 11/30/2018	65558LWA6	575,000.00	MERRILL		100.25	576,449.58	1,449.58	1,449.58	1.16	1.16	0.78
SVENSKA HANDELSBANKEN NY LT CD DTD 01/12/2017 1.890% 01/10/2019	86958JHB8	600,000.00	MERRILL		99.68	598,077.00	(1,923.00)	(1,923.00)	1.27	1.27	1.38



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For the Month Ending **September 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
Certificate of Deposit											
BANK OF MONTREAL CHICAGO CERT DEPOS DTD 02/09/2017 1.880% 02/07/2019	06427KRC3	600,000.00	GOLDMAN		100.41	602,434.20	2,434.20	2,434.20	1.35	1.35	1.54
BANK OF NOVA SCOTIA HOUSTON LT CD DTD 04/06/2017 1.910% 04/05/2019	06417GUE6	575,000.00	MERRILL		99.87	574,251.93	(748.07)	(748.07)	1.50	1.50	1.38
SKANDINAV ENSKILDA BANKEN NY CD DTD 08/04/2017 1.840% 08/02/2019	83050FXT3	600,000.00	BARCLAYS		99.91	599,454.00	(312.00)	(330.64)	1.81	1.81	1.72
WESTPAC BANKING CORP NY CD DTD 08/07/2017 2.050% 08/03/2020	96121T4A3	540,000.00	JPM_CHAS		100.48	542,615.76	2,615.76	2,615.76	2.82	2.82	1.83
Security Type Sub-Total		5,215,000.00				5,220,753.25	6,435.75	6,231.52	1.28	1.28	1.44
Managed Account Sub-Total		30,039,453.12				30,049,808.34	(145,104.48)	(86,611.34)	2.59	2.59	1.71
Money Market Fund											
CAMP Pool		166,856.46			1.00	166,856.46	0.00	0.00	0.00	0.00	
Money Market Sub-Total		166,856.46				166,856.46	0.00	0.00	0.00	0.00	
Securities Sub-Total		\$30,206,309.58				\$30,216,664.80	(\$145,104.48)	(\$86,611.34)	2.59	2.59	1.71%
Accrued Interest						\$131,785.29					
Total Investments						\$30,348,450.09					



Managed Account Security Transactions & Interest

For the Month Ending **September 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									
BUY										
09/05/17	09/07/17	CATERPILLAR FINL SERVICE NOTE DTD 09/07/2017 1.850% 09/04/2020	14913Q2A6	225,000.00	(224,811.00)	0.00	(224,811.00)			
09/07/17	09/08/17	FHLB NOTES DTD 09/08/2017 1.375% 09/28/2020	3130ACE26	155,000.00	(154,502.45)	0.00	(154,502.45)			
09/12/17	09/19/17	INTL BANK OF RECONSTRUCTION AND DEV NOTE DTD 09/19/2017 1.561% 09/12/2020	45905UP32	750,000.00	(748,200.00)	0.00	(748,200.00)			
09/13/17	09/18/17	BANK OF AMERICA CORP DTD 09/18/2017 2.328% 10/01/2021	06051GGS2	200,000.00	(200,000.00)	0.00	(200,000.00)			

Transaction Type Sub-Total				1,330,000.00	(1,327,513.45)	0.00	(1,327,513.45)			
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INTEREST										
09/01/17	09/01/17	CISCO SYSTEMS INC GLOBAL NOTES DTD 03/03/2014 2.125% 03/01/2019	17275RAR3	270,000.00	0.00	2,868.75	2,868.75			
09/01/17	09/01/17	CISCO SYSTEMS INC GLOBAL NOTES DTD 03/03/2014 2.125% 03/01/2019	17275RAR3	300,000.00	0.00	3,187.50	3,187.50			
09/01/17	09/25/17	FNMA SERIES 2015-M15 ASQ2 DTD 11/01/2015 1.898% 01/01/2019	3136AQSW1	0.00	0.00	214.34	214.34			
09/01/17	09/25/17	FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AODO0	219,323.16	0.00	338.82	338.82			
09/01/17	09/25/17	FNMA SERIES 2015-M7 ASQ2 DTD 04/01/2015 1.550% 04/01/2018	3136ANJY4	97,331.01	0.00	125.72	125.72			
09/03/17	09/03/17	AMERICAN EXPRESS CREDIT (CALLABLE) CORP DTD 03/03/2017 2.200% 03/03/2020	0258M0EE5	180,000.00	0.00	1,980.00	1,980.00			
09/04/17	09/04/17	WALT DISNEY COMPANY CORP NOTES DTD 03/06/2017 1.950% 03/04/2020	25468PDP8	125,000.00	0.00	1,205.21	1,205.21			
09/09/17	09/09/17	ROYAL BANK OF CANADA NY CD DTD 03/15/2016 1.700% 03/09/2018	78009NZZ2	575,000.00	0.00	4,887.50	4,887.50			
09/12/17	09/12/17	TOYOTA MOTOR CORP NOTES DTD 03/12/2015 2.150% 03/12/2020	89236TCF0	200,000.00	0.00	2,150.00	2,150.00			
09/15/17	09/15/17	CT ST TXBL GO BONDS DTD 03/25/2015 1.974% 03/15/2019	20772JZK1	165,000.00	0.00	1,628.55	1,628.55			



Managed Account Security Transactions & Interest

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

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L	Realized G/L	Sale Method
Trade	Settle							Cost	Amort Cost	
INTEREST										
09/28/17	09/28/17	FHLB NOTES DTD 09/08/2017 1.375% 09/28/2020	3130ACE26	155,000.00	0.00	118.40	118.40			
09/30/17	09/30/17	US TREASURY NOTES DTD 03/31/2016 1.250% 03/31/2021	912828O37	290,000.00	0.00	1,812.50	1,812.50			
Transaction Type Sub-Total				2,576,654.17	0.00	20,517.29	20,517.29			
PAYDOWNS										
09/01/17	09/25/17	FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AQDQ0	22,492.29	22,492.29	0.00	22,492.29	(225.24)	0.00	
09/01/17	09/25/17	FNMA SERIES 2015-M15 ASQ2 DTD 11/01/2015 1.898% 01/01/2019	3136AOSW1	18,969.80	18,969.80	0.00	18,969.80	(189.70)	0.00	
09/01/17	09/25/17	FNMA SERIES 2015-M7 ASQ2 DTD 04/01/2015 1.550% 04/01/2018	3136ANJY4	37,112.78	37,112.78	0.00	37,112.78	(370.99)	0.00	
Transaction Type Sub-Total				78,574.87	78,574.87	0.00	78,574.87	(785.93)	0.00	
SELL										
09/05/17	09/07/17	US TREASURY NOTES DTD 09/03/2013 2.125% 08/31/2020	912828VV9	225,000.00	229,702.15	92.46	229,794.61	808.60	2,178.21	FIFO
09/07/17	09/08/17	US TREASURY NOTES DTD 09/03/2013 2.125% 08/31/2020	912828VV9	155,000.00	158,305.86	72.79	158,378.65	623.63	1,568.72	FIFO
09/12/17	09/19/17	US TREASURY NOTES DTD 10/31/2013 1.750% 10/31/2020	912828WC0	700,000.00	705,523.44	4,726.90	710,250.34	(7,437.50)	(3,088.60)	FIFO
09/13/17	09/18/17	US TREASURY N/B DTD 12/31/2015 1.750% 12/31/2020	912828N48	200,000.00	201,289.06	760.87	202,049.93	(2,296.88)	(1,302.27)	FIFO
Transaction Type Sub-Total				1,280,000.00	1,294,820.51	5,653.02	1,300,473.53	(8,302.15)	(643.94)	
Managed Account Sub-Total					45,881.93	26,170.31	72,052.24	(9,088.08)	(643.94)	
Total Security Transactions					\$45,881.93	\$26,170.31	\$72,052.24	(\$9,088.08)	(\$643.94)	



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					99,014.05
09/01/17	09/01/17	Purchase - Interest 17275RAR3	1.00	2,868.75	101,882.80
09/01/17	09/01/17	Purchase - Interest 17275RAR3	1.00	3,187.50	105,070.30
09/05/17	09/05/17	Purchase - Interest 0258M0EE5	1.00	1,980.00	107,050.30
09/05/17	09/05/17	Purchase - Interest 25468PDP8	1.00	1,205.21	108,255.51
09/07/17	09/07/17	Purchase - Principal 912828VV9	1.00	229,702.15	337,957.66
09/07/17	09/07/17	Purchase - Interest 912828VV9	1.00	92.46	338,050.12
09/07/17	09/07/17	Redemption - Principal 14913Q2A6	1.00	(224,811.00)	113,239.12
09/08/17	09/08/17	Purchase - Interest 912828VV9	1.00	72.79	113,311.91
09/08/17	09/08/17	Purchase - Principal 912828VV9	1.00	158,305.86	271,617.77
09/08/17	09/08/17	Redemption - Principal 3130ACE26	1.00	(154,502.45)	117,115.32
09/11/17	09/11/17	Purchase - Interest 78009NZZ2	1.00	4,887.50	122,002.82
09/12/17	09/12/17	Purchase - Interest 89236TCF0	1.00	2,150.00	124,152.82
09/15/17	09/15/17	Purchase - Interest 20772JZK1	1.00	1,628.55	125,781.37
09/18/17	09/18/17	Purchase - Principal 912828N48	1.00	201,289.06	327,070.43
09/18/17	09/18/17	Purchase - Interest 912828N48	1.00	760.87	327,831.30
09/18/17	09/18/17	Redemption - Principal 06051GGS2	1.00	(200,000.00)	127,831.30
09/19/17	09/19/17	Purchase - Principal 912828WC0	1.00	705,523.44	833,354.74
09/19/17	09/19/17	Purchase - Interest 912828WC0	1.00	4,726.90	838,081.64
09/19/17	09/19/17	Redemption - Principal 45905UP32	1.00	(748,200.00)	89,881.64
09/25/17	09/25/17	Purchase - Interest 3136ANJY4	1.00	125.72	90,007.36
09/25/17	09/25/17	Purchase - Interest 3136AQDQ0	1.00	338.82	90,346.18



Account Statement

For the Month Ending **September 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					
09/25/17	09/25/17	Purchase - Interest 3136AQSW1	1.00	214.34	90,560.52
09/25/17	09/25/17	Purchase - Principal 3136ANJY4	1.00	37,112.78	127,673.30
09/25/17	09/25/17	Purchase - Principal 3136AQDQ0	1.00	22,492.29	150,165.59
09/25/17	09/25/17	Purchase - Principal 3136AQSW1	1.00	18,969.80	169,135.39
09/26/17	09/26/17	IP Fees August 2017	1.00	(2,339.62)	166,795.77
09/26/17	09/26/17	U.S. Bank Fees July 2017	1.00	(172.39)	166,623.38
09/28/17	09/28/17	Purchase - Interest 3130ACE26	1.00	118.40	166,741.78
09/29/17	10/02/17	Accrual Income Div Reinvestment - Distributions	1.00	114.68	166,856.46

Closing Balance

166,856.46

	Month of September	Fiscal YTD January-September
Opening Balance	99,014.05	28,054.91
Purchases	1,397,867.87	14,487,690.12
Redemptions (Excl. Checks)	(1,330,025.46)	(14,348,888.57)
Check Disbursements	0.00	0.00
Closing Balance	166,856.46	166,856.46
Cash Dividends and Income	114.68	1,024.90

Closing Balance	166,856.46
Average Monthly Balance	121,438.02
Monthly Distribution Yield	1.15%



Housing Funds

CAMP Account



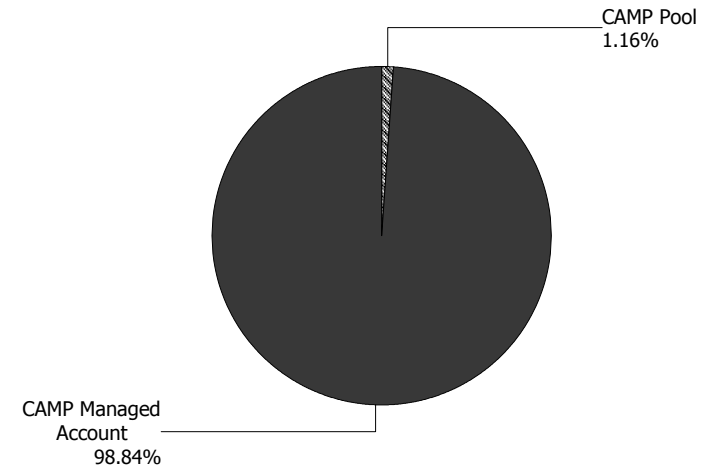
Account Statement - Transaction Summary

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

CITY OF LAKE ELSINORE - LAKE ELSINORE - HOUSING FUNDS

CAMP Pool	
Opening Market Value	36,110.92
Purchases	298,390.92
Redemptions	(274,857.74)
Unsettled Trades	0.00
Change in Value	0.00
Closing Market Value	\$59,644.10
Cash Dividends and Income	42.43
CAMP Managed Account	
Opening Market Value	5,104,346.77
Purchases	274,425.65
Redemptions	(293,317.19)
Unsettled Trades	0.00
Change in Value	(20,037.80)
Closing Market Value	\$5,065,417.43
Cash Dividends and Income	3,878.21

Asset Summary		
	September 30, 2017	August 31, 2017
CAMP Pool	59,644.10	36,110.92
CAMP Managed Account	5,065,417.43	5,104,346.77
Total	\$5,125,061.53	\$5,140,457.69
Asset Allocation		





Managed Account Summary Statement

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

CITY OF LAKE ELSINORE - LAKE ELSINORE - HOUSING FUNDS

Transaction Summary - Money Market		Transaction Summary - Managed Account		Account Total	
Opening Market Value	\$36,110.92	Opening Market Value	\$5,104,346.77	Opening Market Value	\$5,140,457.69
Purchases	298,390.92	Maturities/Calls	(14,486.13)		
Redemptions	(274,857.74)	Principal Dispositions	(278,831.06)		
		Principal Acquisitions	274,425.65		
		Unsettled Trades	0.00		
		Change in Current Value	(20,037.80)		
Closing Market Value	\$59,644.10	Closing Market Value	\$5,065,417.43	Closing Market Value	\$5,125,061.53
Dividend	42.43				
Earnings Reconciliation (Cash Basis) - Managed Account		Cash Balance			
Interest/Dividends/Coupons Received			5,375.05	Closing Cash Balance	\$0.00
Less Purchased Interest Related to Interest/Coupons			0.00		
Plus Net Realized Gains/Losses			(1,496.84)		
Total Cash Basis Earnings			\$3,878.21		
Earnings Reconciliation (Accrual Basis)		Managed Account	Total	Cash Transactions Summary- Managed Account	
Ending Amortized Value of Securities		5,083,188.71	5,142,832.81	Maturities/Calls	0.00
Ending Accrued Interest		21,105.53	21,105.53	Sale Proceeds	279,842.78
Plus Proceeds from Sales		279,842.78	554,700.52	Coupon/Interest/Dividend Income	4,363.33
Plus Proceeds of Maturities/Calls/Principal Payments		14,486.13	14,486.13	Principal Payments	14,486.13
Plus Coupons/Dividends Received		4,363.33	4,363.33	Security Purchases	(274,425.65)
Less Cost of New Purchases		(274,425.65)	(572,816.57)	Net Cash Contribution	(24,266.59)
Less Beginning Amortized Value of Securities		(5,102,245.52)	(5,138,356.44)	Reconciling Transactions	0.00
Less Beginning Accrued Interest		(19,014.38)	(19,014.38)		
Dividends		0.00	42.43		
Total Accrual Basis Earnings		\$7,300.93	\$7,343.36		



Portfolio Summary and Statistics

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

CITY OF LAKE ELSINORE - LAKE ELSINORE - HOUSING FUNDS

Account Summary

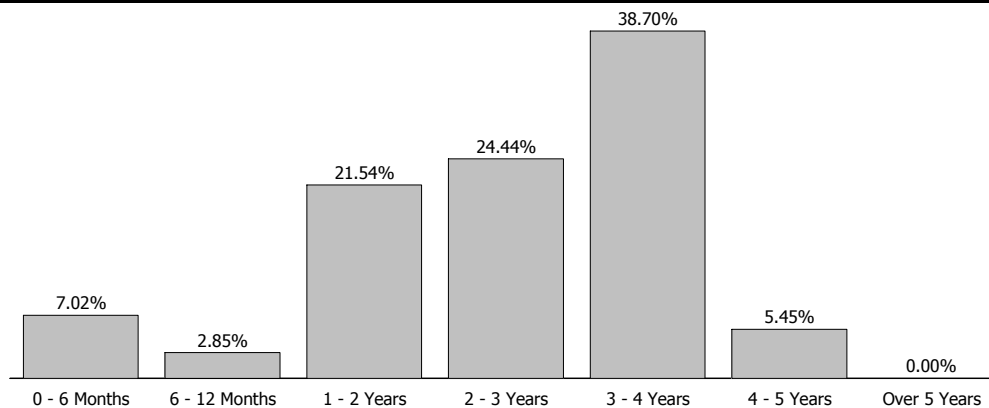
Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	1,960,000.00	1,963,388.52	38.32
Supra-National Agency Bond / Note	125,000.00	123,934.38	2.42
Municipal Bond / Note	30,000.00	30,090.60	0.59
Federal Agency Collateralized Mortgage Obligation	61,056.45	61,046.56	1.19
Federal Agency Bond / Note	875,000.00	865,236.93	16.88
Corporate Note	1,215,000.00	1,220,942.24	23.82
Certificate of Deposit	800,000.00	800,778.20	15.62
Managed Account Sub-Total	5,066,056.45	5,065,417.43	98.84%
Accrued Interest		21,105.53	
Total Portfolio	5,066,056.45	5,086,522.96	
CAMP Pool	59,644.10	59,644.10	1.16
Total Investments	5,125,700.55	5,146,167.06	100.00%

Unsettled Trades

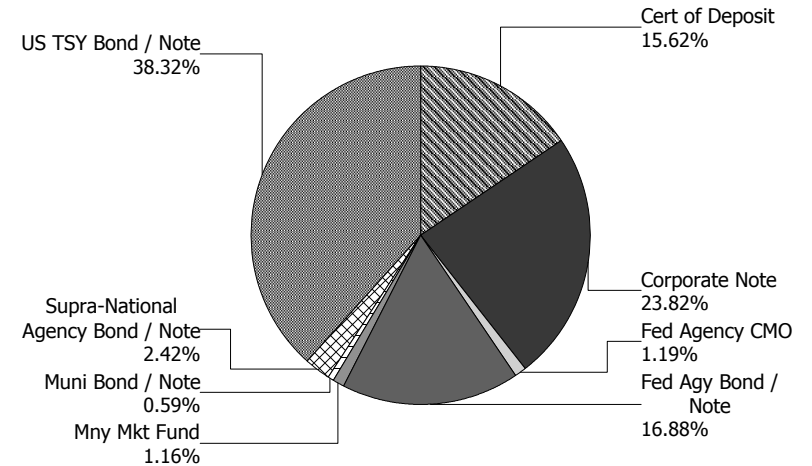
0.00

0.00

Maturity Distribution



Sector Allocation



Characteristics

Yield to Maturity at Cost	1.66%
Yield to Maturity at Market	1.71%
Duration to Worst	2.61
Weighted Average Days to Maturity	986



Managed Account Issuer Summary

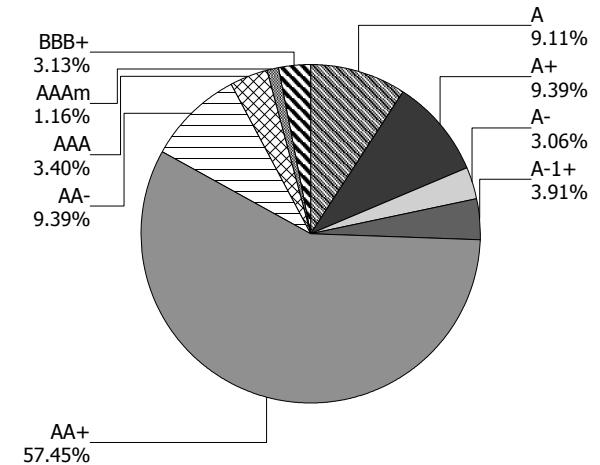
For the Month Ending **September 30, 2017**

CITY OF LAKE ELSINORE - LAKE ELSINORE - HOUSING FUNDS

Issuer Summary

Issuer	Market Value of Holdings	Percent
AMERICAN EXPRESS CO	30,156.96	0.59
AMERICAN HONDA FINANCE	100,793.50	1.97
APPLE INC	54,871.30	1.07
BANK OF AMERICA CO	34,926.89	0.68
BANK OF MONTREAL	100,405.70	1.96
BANK OF NOVA SCOTIA	99,869.90	1.95
BB&T CORPORATION	24,899.00	0.49
BURLINGTON NORTHERN SANTA FE	26,402.85	0.52
CAMP Pool	59,644.10	1.16
CATERPILLAR INC	39,815.44	0.78
CHEVRON CORPORATION	80,066.32	1.56
CISCO SYSTEMS INC	100,754.90	1.97
CITIGROUP INC	75,416.20	1.47
DEERE & COMPANY	25,025.25	0.49
FANNIE MAE	377,351.34	7.36
FEDERAL HOME LOAN BANKS	424,728.52	8.29
FREDDIE MAC	124,203.63	2.42
GOLDMAN SACHS GROUP INC	49,992.30	0.98
HOME DEPOT INC	25,018.28	0.49
HSBC HOLDINGS PLC	100,039.60	1.95
INTL BANK OF RECONSTRUCTION AND DEV	123,934.38	2.42
JP MORGAN CHASE & CO	101,886.70	1.99
MICROSOFT CORP	50,205.85	0.98
NORDEA BANK AB	100,252.10	1.96
ROYAL BANK OF CANADA	100,138.00	1.95
SKANDINAVISKA ENSKILDA BANKEN AB	99,909.00	1.95
STATE OF CONNECTICUT	30,090.60	0.59
STATE STREET CORPORATION	24,832.30	0.48
SVENSKA HANDELSBANKEN AB	99,679.50	1.94
THE BANK OF NEW YORK MELLON CORPORATION	150,467.45	2.94
THE WALT DISNEY CORPORATION	49,936.50	0.97
UNITED STATES TREASURY	1,963,388.52	38.30

Credit Quality (S&P Ratings)





Managed Account Issuer Summary

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

CITY OF LAKE ELSINORE - LAKE ELSINORE - HOUSING FUNDS

Issuer	Market Value of Holdings	Percent
WELLS FARGO & COMPANY	175,474.25	3.42
WESTPAC BANKING CORP	100,484.40	1.96
Total	\$5,125,061.53	100.00%



Managed Account Detail of Securities Held

For the Month Ending **September 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 09/03/2013 2.125% 08/31/2020	912828VV9	60,000.00	AA+	Aaa	12/28/15	12/30/15	61,038.28	1.74	109.19	60,658.40	60,860.16
US TREASURY NOTES DTD 12/02/2013 2.000% 11/30/2020	912828A42	50,000.00	AA+	Aaa	03/02/16	03/04/16	51,427.73	1.38	336.07	50,963.35	50,505.85
US TREASURY N/B DTD 12/31/2015 1.750% 12/31/2020	912828N48	90,000.00	AA+	Aaa	05/27/16	05/31/16	91,613.67	1.35	398.03	91,153.82	90,168.75
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	750.25	129,334.11	127,724.63
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	171.27	103,614.06	100,960.90
US TREASURY NOTES DTD 03/31/2016 1.250% 03/31/2021	912828Q37	55,000.00	AA+	Aaa	06/27/16	06/29/16	55,700.39	0.98	1.89	55,518.52	54,108.40
US TREASURY NOTES DTD 05/02/2016 1.375% 04/30/2021	912828O78	130,000.00	AA+	Aaa	01/03/17	01/05/17	127,420.31	1.86	748.03	127,846.71	128,354.72
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	577.61	122,157.51	123,310.50
US TREASURY NOTES DTD 06/02/2014 2.000% 05/31/2021	912828WN6	225,000.00	AA+	Aaa	09/01/16	09/02/16	233,085.94	1.22	1,512.30	231,287.58	227,003.85
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	128.45	77,261.07	75,597.68
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	100,000.00	AA+	Aaa	07/06/17	07/11/17	100,605.47	1.85	171.27	100,574.66	100,796.90
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	256.91	150,372.49	151,195.35
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	256.91	151,036.97	151,195.35
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	470.99	277,820.97	277,191.48



Managed Account Detail of Securities Held

For the Month Ending **September 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 10/31/2016 1.250% 10/31/2021	912828T67	250,000.00	AA+	Aaa	08/30/17	08/31/17	246,054.69	1.64	1,307.74	246,132.58	244,414.00
Security Type Sub-Total		1,960,000.00					1,982,287.31	1.58	7,196.91	1,975,732.80	1,963,388.52
Supra-National Agency Bond / Note											
INTL BANK OF RECONSTRUCTION AND DEV NOTE DTD 09/19/2017 1.561% 09/12/2020	45905UP32	125,000.00	AAA	Aaa	09/12/17	09/19/17	124,700.00	1.64	65.04	124,703.28	123,934.38
Security Type Sub-Total		125,000.00					124,700.00	1.64	65.04	124,703.28	123,934.38
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	26.32	30,031.60	30,090.60
Security Type Sub-Total		30,000.00					30,084.30	1.90	26.32	30,031.60	30,090.60
Federal Agency Collateralized Mortgage Obligation											
FNMA SERIES 2015-M7 ASQ2 DTD 04/01/2015 1.550% 04/01/2018	3136ANJY4	11,151.53	AA+	Aaa	04/15/15	04/30/15	11,263.01	0.83	14.40	11,159.41	11,145.62
FNMA SERIES 2015-M15 ASQ2 DTD 11/01/2015 1.898% 01/01/2019	3136AOSW1	16,480.81	AA+	Aaa	11/06/15	11/30/15	16,645.62	1.20	26.07	16,530.42	16,496.95
FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AODO0	33,424.11	AA+	Aaa	10/07/15	10/30/15	33,758.82	1.08	45.85	33,567.36	33,403.99
Security Type Sub-Total		61,056.45					61,667.45	1.07	86.32	61,257.19	61,046.56
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	114.58	124,874.78	123,775.25
FHLB GLOBAL NOTES DTD 09/09/2016 1.000% 09/26/2019	3130A9EP2	125,000.00	AA+	Aaa	09/08/16	09/09/16	124,891.25	1.03	17.36	124,928.65	123,701.50



Managed Account Detail of Securities Held

For the Month Ending **September 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											
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	545.42	104,982.77	104,635.97
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	123.75	89,953.56	89,785.98
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	768.66	124,635.05	124,203.63
FHLB NOTES DTD 09/08/2017 1.375% 09/28/2020	3130ACE26	75,000.00	AA+	Aaa	09/07/17	09/08/17	74,759.25	1.48	8.59	74,763.99	74,282.55
FHLB GLOBAL NOTE DTD 07/14/2016 1.125% 07/14/2021	3130A8QS5	125,000.00	AA+	Aaa	07/14/16	07/15/16	124,239.88	1.25	300.78	124,419.84	122,108.50
FNMA NOTES DTD 08/19/2016 1.250% 08/17/2021	3135G0N82	25,000.00	AA+	Aaa	08/17/16	08/19/16	24,914.48	1.32	38.19	24,933.12	24,462.75
FNMA NOTES DTD 08/19/2016 1.250% 08/17/2021	3135G0N82	80,000.00	AA+	Aaa	08/17/16	08/19/16	79,676.00	1.33	122.22	79,746.59	78,280.80
Security Type Sub-Total		875,000.00					872,776.61	1.30	2,039.55	873,238.35	865,236.93
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	93.75	99,997.43	99,967.60
APPLE INC GLOBAL NOTES DTD 05/03/2013 1.000% 05/03/2018	037833AJ9	55,000.00	AA+	Aa1	04/30/13	05/03/13	54,797.05	1.08	226.11	54,975.54	54,871.30
CHEVRON CORP GLOBAL NOTES DTD 06/24/2013 1.718% 06/24/2018	166764AE0	80,000.00	AA-	Aa2	06/17/13	06/24/13	80,000.00	1.72	370.32	80,000.00	80,066.32
CISCO SYSTEMS INC GLOBAL NOTES DTD 03/03/2014 2.125% 03/01/2019	17275RAR3	50,000.00	AA-	A1	08/29/14	09/04/14	50,475.00	1.90	88.54	50,154.18	50,377.45
CISCO SYSTEMS INC GLOBAL NOTES DTD 03/03/2014 2.125% 03/01/2019	17275RAR3	50,000.00	AA-	A1	09/01/15	09/04/15	50,469.50	1.85	88.54	50,194.10	50,377.45



Managed Account Detail of Securities Held

For the Month Ending **September 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											
GOLDMAN SACHS GRP INC CORP NT (CALLABLE) DTD 04/25/2016 2.000% 04/25/2019	38141GVT8	50,000.00	BBB+	A3	04/21/16	04/26/16	49,968.00	2.02	433.33	49,983.04	49,992.30
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	162.29	24,992.59	25,019.25
AMERICAN HONDA FINANCE GLOBAL NOTES DTD 09/09/2014 2.250% 08/15/2019	02665WAH4	100,000.00	A+	A1	09/04/14	09/09/14	99,815.00	2.29	287.50	99,927.07	100,793.50
BURLINGTON NRTH CORP DTD 09/24/2009 4.700% 10/01/2019	12189TBC7	25,000.00	A	A3	06/03/16	06/08/16	27,597.50	1.48	587.50	26,583.06	26,402.85
CITIGROUP INC DTD 01/10/2017 2.450% 01/10/2020	172967LF6	50,000.00	BBB+	Baa1	01/04/17	01/10/17	49,980.00	2.46	275.63	49,984.70	50,396.95
WELLS FARGO & CO CORP BONDS DTD 02/02/2015 2.150% 01/30/2020	94974BGF1	175,000.00	A	A2	02/02/15	02/05/15	176,223.25	2.00	637.53	175,586.78	175,474.25
MICROSOFT CORP DTD 02/06/2017 1.850% 02/06/2020	594918BV5	50,000.00	AAA	Aaa	01/30/17	02/06/17	49,966.50	1.87	141.32	49,973.64	50,205.85
AMERICAN EXPRESS CREDIT (CALLABLE) CORP DTD 03/03/2017 2.200% 03/03/2020	0258M0EE5	30,000.00	A-	A2	02/28/17	03/03/17	29,968.80	2.24	51.33	29,974.65	30,156.96
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	145.00	24,987.02	25,018.28
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	287.50	49,948.04	49,936.50
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	134.06	24,986.11	25,025.25
JP MORGAN CHASE & CO CORP NT (CALLABLE) DTD 06/23/2015 2.750% 06/23/2020	46625HLW8	100,000.00	A-	A3	09/01/15	09/04/15	100,497.00	2.64	748.61	100,287.72	101,886.70
CATERPILLAR FINL SERVICE NOTE DTD 09/07/2017 1.850% 09/04/2020	14913O2A6	40,000.00	A	A3	09/05/17	09/07/17	39,966.40	1.88	49.33	39,967.13	39,815.44



Managed Account Detail of Securities Held

For the Month Ending **September 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	576.39	50,840.42	50,499.85
BRANCH BANKING & TRUST CORP NOTE DTD 05/10/2016 2.050% 05/10/2021	05531FAV5	25,000.00	A-	A2	05/10/16	05/16/16	24,983.50	2.06	200.73	24,987.92	24,899.00
STATE STREET CORP NOTES DTD 05/19/2016 1.950% 05/19/2021	857477AV5	25,000.00	A	A1	05/19/16	05/24/16	24,905.50	2.03	178.75	24,930.24	24,832.30
BANK OF AMERICA CORP DTD 09/18/2017 2.328% 10/01/2021	06051GGS2	35,000.00	BBB+	Baa1	09/13/17	09/18/17	35,000.00	2.33	29.42	35,000.00	34,926.89
Security Type Sub-Total		1,215,000.00					1,220,632.25	1.96	5,793.48	1,218,261.38	1,220,942.24
Certificate of Deposit											
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	2,921.72	100,000.00	100,039.60
ROYAL BANK OF CANADA NY CD DTD 03/15/2016 1.700% 03/09/2018	78009NZZ2	100,000.00	A-1+	P-1	03/11/16	03/15/16	100,000.00	1.69	103.89	100,000.00	100,138.00
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	606.22	100,000.00	100,252.10
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	435.75	100,000.00	99,679.50
BANK OF MONTREAL CHICAGO CERT DEPOS DTD 02/09/2017 1.880% 02/07/2019	06427KRC3	100,000.00	A+	A1	02/08/17	02/09/17	100,000.00	1.90	282.00	100,000.00	100,405.70
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	944.39	100,000.00	99,869.90
SKANDINAV ENSKILDA BANKEN NY CD DTD 08/04/2017 1.840% 08/02/2019	83050FXT3	100,000.00	A+	Aa3	08/03/17	08/04/17	99,961.00	1.85	296.44	99,964.11	99,909.00
WESTPAC BANKING CORP NY CD DTD 08/07/2017 2.050% 08/03/2020	96121T4A3	100,000.00	AA-	Aa3	08/03/17	08/07/17	100,000.00	2.05	307.50	100,000.00	100,484.40
Security Type Sub-Total		800,000.00					799,961.00	1.82	5,897.91	799,964.11	800,778.20



Managed Account Detail of Securities Held

For the Month Ending **September 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
Managed Account Sub-Total		5,066,056.45					5,092,108.92	1.66	21,105.53	5,083,188.71	5,065,417.43
Money Market Fund											
CAMP Pool		59,644.10	AAAm	NR			59,644.10		0.00	59,644.10	59,644.10
Money Market Sub-Total		59,644.10					59,644.10		0.00	59,644.10	59,644.10
Securities Sub-Total		\$5,125,700.55					\$5,151,753.02	1.66%	\$21,105.53	\$5,142,832.81	\$5,125,061.53
Accrued Interest											\$21,105.53
Total Investments											\$5,146,167.06



Managed Account Fair Market Value & Analytics

For the Month Ending **September 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
U.S. Treasury Bond / Note											
US TREASURY NOTES DTD 09/03/2013 2.125% 08/31/2020	912828VV9	60,000.00	MORGANST		101.43	60,860.16	(178.12)	201.76	2.82	2.82	1.62
US TREASURY NOTES DTD 12/02/2013 2.000% 11/30/2020	912828A42	50,000.00	MERRILL		101.01	50,505.85	(921.88)	(457.50)	3.04	3.04	1.67
US TREASURY N/B DTD 12/31/2015 1.750% 12/31/2020	912828N48	90,000.00	MORGANST		100.19	90,168.75	(1,444.92)	(985.07)	3.13	3.13	1.69
US TREASURY NOTES DTD 12/31/2013 2.375% 12/31/2020	912828A83	125,000.00	MERRILL		102.18	127,724.63	(3,554.67)	(1,609.48)	3.10	3.10	1.68
US TREASURY NOTES DTD 02/28/2014 2.000% 02/28/2021	912828B90	100,000.00	MORGANST		100.96	100,960.90	(3,929.73)	(2,653.16)	3.29	3.29	1.71
US TREASURY NOTES DTD 03/31/2016 1.250% 03/31/2021	912828O37	55,000.00	CITIGRP		98.38	54,108.40	(1,591.99)	(1,410.12)	3.41	3.41	1.73
US TREASURY NOTES DTD 05/02/2016 1.375% 04/30/2021	912828Q78	130,000.00	MORGAN_S		98.73	128,354.72	934.41	508.01	3.46	3.46	1.74
US TREASURY NOTES DTD 05/31/2016 1.375% 05/31/2021	912828R77	125,000.00	MORGAN_S		98.65	123,310.50	1,557.57	1,152.99	3.54	3.54	1.76
US TREASURY NOTES DTD 06/02/2014 2.000% 05/31/2021	912828WN6	225,000.00	HSBC		100.89	227,003.85	(6,082.09)	(4,283.73)	3.50	3.50	1.75
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	75,000.00	HSBC		100.80	75,597.68	(2,217.75)	(1,663.39)	3.75	3.75	1.79
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	100,000.00	MORGAN_S		100.80	100,796.90	191.43	222.24	3.75	3.75	1.79
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	150,000.00	HSBC		100.80	151,195.35	750.04	822.86	3.75	3.75	1.79
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	150,000.00	MORGAN_S		100.80	151,195.35	35.19	158.38	3.75	3.75	1.79
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	275,000.00	MORGAN_S		100.80	277,191.48	(805.59)	(629.49)	3.75	3.75	1.79
US TREASURY NOTES DTD 10/31/2016 1.250% 10/31/2021	912828T67	250,000.00	MERRILL		97.77	244,414.00	(1,640.69)	(1,718.58)	3.94	3.94	1.82
Security Type Sub-Total		1,960,000.00				1,963,388.52	(18,898.79)	(12,344.28)	3.56	3.56	1.76
Supra-National Agency Bond / Note											



Managed Account Fair Market Value & Analytics

For the Month Ending **September 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
Supra-National Agency Bond / Note											
INTL BANK OF RECONSTRUCTION AND DEV NOTE DTD 09/19/2017 1.561% 09/12/2020	45905UP32	125,000.00	HSBC		99.15	123,934.38	(765.62)	(768.90)	2.87	2.87	1.86
Security Type Sub-Total		125,000.00				123,934.38	(765.62)	(768.90)	2.87	2.87	1.86
Municipal Bond / Note											
CT ST TXBL GO BONDS DTD 03/25/2015 1.974% 03/15/2019	20772JZK1	30,000.00	VINING		100.30	30,090.60	6.30	59.00	1.43	1.43	1.76
Security Type Sub-Total		30,000.00				30,090.60	6.30	59.00	1.43	1.43	1.76
Federal Agency Collateralized Mortgage Obligation											
FNMA SERIES 2015-M7 ASQ2 DTD 04/01/2015 1.550% 04/01/2018	3136ANJY4	11,151.53	GOLDMAN		99.95	11,145.62	(117.39)	(13.79)	0.43	0.41	1.43
FNMA SERIES 2015-M15 ASQ2 DTD 11/01/2015 1.898% 01/01/2019	3136AQSW1	16,480.81	GOLDMAN		100.10	16,496.95	(148.67)	(33.47)	0.64	1.08	1.69
FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AODO0	33,424.11	MORGANST		99.94	33,403.99	(354.83)	(163.37)	0.99	1.73	1.62
Security Type Sub-Total		61,056.45				61,046.56	(620.89)	(210.63)	0.79	1.31	1.60
Federal Agency Bond / Note											
FNMA NOTES DTD 09/02/2016 1.000% 08/28/2019	3135G0P49	125,000.00	GOLDMAN		99.02	123,775.25	(1,029.75)	(1,099.53)	1.88	1.88	1.52
FHLB GLOBAL NOTES DTD 09/09/2016 1.000% 09/26/2019	3130A9EP2	125,000.00	BARCLAYS		98.96	123,701.50	(1,189.75)	(1,227.15)	1.96	1.96	1.53
FHLB NOTES DTD 11/17/2016 1.375% 11/15/2019	3130AA3R7	105,000.00	MERRILL		99.65	104,635.97	(339.88)	(346.80)	2.08	2.08	1.54
FNMA NOTES DTD 02/28/2017 1.500% 02/28/2020	3135G0T29	90,000.00	JPM_CHAS		99.76	89,785.98	(156.42)	(167.58)	2.36	2.36	1.60
FHLMC AGENCY NOTES DTD 04/20/2017 1.375% 04/20/2020	3137EAEF2	125,000.00	WELLS_FA		99.36	124,203.63	(368.87)	(431.42)	2.48	2.48	1.63



Managed Account Fair Market Value & Analytics

For the Month Ending **September 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											
FHLB NOTES DTD 09/08/2017 1.375% 09/28/2020	3130ACE26	75,000.00	BARCLAYS		99.04	74,282.55	(476.70)	(481.44)	2.92	2.92	1.70
FHLB GLOBAL NOTE DTD 07/14/2016 1.125% 07/14/2021	3130A8QS5	125,000.00	TD SEC U		97.69	122,108.50	(2,131.38)	(2,311.34)	3.68	3.68	1.76
FNMA NOTES DTD 08/19/2016 1.250% 08/17/2021	3135G0N82	25,000.00	TD SEC U		97.85	24,462.75	(451.73)	(470.37)	3.76	3.76	1.83
FNMA NOTES DTD 08/19/2016 1.250% 08/17/2021	3135G0N82	80,000.00	CITIGRP		97.85	78,280.80	(1,395.20)	(1,465.79)	3.76	3.76	1.83
Security Type Sub-Total		875,000.00				865,236.93	(7,539.68)	(8,001.42)	2.62	2.62	1.63
Corporate Note											
BANK OF NEW YORK MELLON (CALLABLE) DTD 03/06/2013 1.350% 03/06/2018	06406HCJ6	100,000.00	GOLDMAN		99.97	99,967.60	(3.40)	(29.83)	0.40	0.43	1.42
APPLE INC GLOBAL NOTES DTD 05/03/2013 1.000% 05/03/2018	037833AJ9	55,000.00	GOLDMAN		99.77	54,871.30	74.25	(104.24)	0.59	0.59	1.40
CHEVRON CORP GLOBAL NOTES DTD 06/24/2013 1.718% 06/24/2018	166764AE0	80,000.00	BARCLAYS		100.08	80,066.32	66.32	66.32	0.72	0.72	1.60
CISCO SYSTEMS INC GLOBAL NOTES DTD 03/03/2014 2.125% 03/01/2019	17275RAR3	50,000.00	BONY		100.75	50,377.45	(97.55)	223.27	1.39	1.39	1.58
CISCO SYSTEMS INC GLOBAL NOTES DTD 03/03/2014 2.125% 03/01/2019	17275RAR3	50,000.00	BNP PARI		100.75	50,377.45	(92.05)	183.35	1.39	1.39	1.58
GOLDMAN SACHS GRP INC CORP NT (CALLABLE) DTD 04/25/2016 2.000% 04/25/2019	38141GVT8	50,000.00	MIZUHO	03/25/19	99.98	49,992.30	24.30	9.26	1.50	1.52	2.01
CITIGROUP INC CORP NOTES DTD 06/09/2016 2.050% 06/07/2019	172967KS9	25,000.00	CITIGRP		100.08	25,019.25	32.25	26.66	1.64	1.64	2.00
AMERICAN HONDA FINANCE GLOBAL NOTES DTD 09/09/2014 2.250% 08/15/2019	02665WAH4	100,000.00	MERRILL		100.79	100,793.50	978.50	866.43	1.83	1.83	1.82
BURLINGTON NRTH CORP DTD 09/24/2009 4.700% 10/01/2019	12189TBC7	25,000.00	GOLDMAN		105.61	26,402.85	(1,194.65)	(180.21)	1.88	1.88	1.83
CITIGROUP INC DTD 01/10/2017 2.450% 01/10/2020	172967LF6	50,000.00	CITIGRP		100.79	50,396.95	416.95	412.25	2.20	2.20	2.09



Managed Account Fair Market Value & Analytics

For the Month Ending **September 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
Corporate Note											
WELLS FARGO & CO CORP BONDS DTD 02/02/2015 2.150% 01/30/2020	94974BGF1	175,000.00	JEFFERIE		100.27	175,474.25	(749.00)	(112.53)	2.26	2.26	2.03
MICROSOFT CORP DTD 02/06/2017 1.850% 02/06/2020	594918BV5	50,000.00	HSBC		100.41	50,205.85	239.35	232.21	2.29	2.29	1.67
AMERICAN EXPRESS CREDIT (CALLABLE) CORP DTD 03/03/2017 2.200% 03/03/2020	0258M0EE5	30,000.00	MERRILL	02/01/20	100.52	30,156.96	188.16	182.31	2.26	2.26	1.98
HOME DEPOT INC CORP NOTES DTD 06/05/2017 1.800% 06/05/2020	437076BQ4	25,000.00	JPM_CHAS		100.07	25,018.28	32.78	31.26	2.59	2.59	1.77
WALT DISNEY COMPANY CORP NOTES DTD 06/06/2017 1.800% 06/05/2020	25468PDU7	50,000.00	DEUTSCHE		99.87	49,936.50	(5.50)	(11.54)	2.59	2.59	1.85
JOHN DEERE CAPITAL CORP NOTES DTD 06/22/2017 1.950% 06/22/2020	24422ETS8	25,000.00	DEUTSCHE		100.10	25,025.25	40.50	39.14	2.63	2.63	1.91
JP MORGAN CHASE & CO CORP NT (CALLABLE) DTD 06/23/2015 2.750% 06/23/2020	46625HLW8	100,000.00	JPMCHASE	05/23/20	101.89	101,886.70	1,389.70	1,598.98	2.55	2.53	2.04
CATERPILLAR FINL SERVICE NOTE DTD 09/07/2017 1.850% 09/04/2020	14913Q2A6	40,000.00	BARCLAYS		99.54	39,815.44	(150.96)	(151.69)	2.83	2.83	2.01
BANK OF NEW YORK MELLON CORP DTD 02/19/2016 2.500% 04/15/2021	06406FAA1	50,000.00	KEYBAN		101.00	50,499.85	(649.15)	(340.57)	3.34	3.34	2.20
BRANCH BANKING & TRUST CORP NOTE DTD 05/10/2016 2.050% 05/10/2021	05531FAV5	25,000.00	SCOTIA		99.60	24,899.00	(84.50)	(88.92)	3.43	3.43	2.17
STATE STREET CORP NOTES DTD 05/19/2016 1.950% 05/19/2021	857477AV5	25,000.00	GOLDMAN		99.33	24,832.30	(73.20)	(97.94)	3.47	3.47	2.14
BANK OF AMERICA CORP DTD 09/18/2017 2.328% 10/01/2021	06051GGS2	35,000.00	MERRILL		99.79	34,926.89	(73.11)	(73.11)	3.80	3.80	2.38
Security Type Sub-Total		1,215,000.00				1,220,942.24	309.99	2,680.86	1.98	1.98	1.86
Certificate of Deposit											
HSBC BANK USA NA CD DTD 11/18/2015 1.540% 11/17/2017	40428AR58	100,000.00	HSBC		100.04	100,039.60	39.60	39.60	0.13	0.13	1.31
ROYAL BANK OF CANADA NY CD DTD 03/15/2016 1.700% 03/09/2018	78009NZZ2	100,000.00	RBC CAP		100.14	100,138.00	138.00	138.00	0.44	0.44	1.46



Managed Account Fair Market Value & Analytics

For the Month Ending **September 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											
NORDEA BANK FINLAND NY CD DTD 12/05/2016 1.760% 11/30/2018	65558LWA6	100,000.00	MERRILL		100.25	100,252.10	252.10	252.10	1.16	1.16	0.78
SVENSKA HANDELSBANKEN NY LT CD DTD 01/12/2017 1.890% 01/10/2019	86958JHB8	100,000.00	MERRILL		99.68	99,679.50	(320.50)	(320.50)	1.27	1.27	1.38
BANK OF MONTREAL CHICAGO CERT DEPOS DTD 02/09/2017 1.880% 02/07/2019	06427KRC3	100,000.00	GOLDMAN		100.41	100,405.70	405.70	405.70	1.35	1.35	1.54
BANK OF NOVA SCOTIA HOUSTON LT CD DTD 04/06/2017 1.910% 04/05/2019	06417GUE6	100,000.00	MERRILL		99.87	99,869.90	(130.10)	(130.10)	1.50	1.50	1.38
SKANDINAV ENSKILDA BANKEN NY CD DTD 08/04/2017 1.840% 08/02/2019	83050FXT3	100,000.00	BARCLAYS		99.91	99,909.00	(52.00)	(55.11)	1.81	1.81	1.72
WESTPAC BANKING CORP NY CD DTD 08/07/2017 2.050% 08/03/2020	96121T4A3	100,000.00	JPM_CHAS		100.48	100,484.40	484.40	484.40	2.82	2.82	1.83
Security Type Sub-Total		800,000.00				800,778.20	817.20	814.09	1.31	1.31	1.43
Managed Account Sub-Total		5,066,056.45				5,065,417.43	(26,691.49)	(17,771.28)	2.60	2.61	1.71
Money Market Fund											
CAMP Pool		59,644.10			1.00	59,644.10	0.00	0.00	0.00	0.00	
Money Market Sub-Total		59,644.10				59,644.10	0.00	0.00	0.00	0.00	
Securities Sub-Total		\$5,125,700.55				\$5,125,061.53	(\$26,691.49)	(\$17,771.28)	2.60	2.61	1.71%
Accrued Interest						\$21,105.53					
Total Investments						\$5,146,167.06					



Managed Account Security Transactions & Interest

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

CITY OF LAKE ELSINORE - LAKE ELSINORE - HOUSING FUNDS

Transaction Type					Principal	Accrued		Realized G/L	Realized G/L	Sale
Trade	Settle	Security Description	CUSIP	Par	Proceeds	Interest	Total	Cost	Amort Cost	Method
BUY										
09/05/17	09/07/17	CATERPILLAR FINL SERVICE NOTE DTD 09/07/2017 1.850% 09/04/2020	14913Q2A6	40,000.00	(39,966.40)	0.00	(39,966.40)			
09/07/17	09/08/17	FHLB NOTES DTD 09/08/2017 1.375% 09/28/2020	3130ACE26	75,000.00	(74,759.25)	0.00	(74,759.25)			
09/12/17	09/19/17	INTL BANK OF RECONSTRUCTION AND DEV NOTE DTD 09/19/2017 1.561% 09/12/2020	45905UP32	125,000.00	(124,700.00)	0.00	(124,700.00)			
09/13/17	09/18/17	BANK OF AMERICA CORP DTD 09/18/2017 2.328% 10/01/2021	06051GGS2	35,000.00	(35,000.00)	0.00	(35,000.00)			

Transaction Type Sub-Total			275,000.00	(274,425.65)	0.00	(274,425.65)
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INTEREST										
09/01/17	09/01/17	CISCO SYSTEMS INC GLOBAL NOTES DTD 03/03/2014 2.125% 03/01/2019	17275RAR3	50,000.00	0.00	531.25	531.25			
09/01/17	09/01/17	CISCO SYSTEMS INC GLOBAL NOTES DTD 03/03/2014 2.125% 03/01/2019	17275RAR3	50,000.00	0.00	531.25	531.25			
09/01/17	09/25/17	FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AQDQ0	37,243.56	0.00	57.54	57.54			
09/01/17	09/25/17	FNMA SERIES 2015-M7 ASQ2 DTD 04/01/2015 1.550% 04/01/2018	3136ANJY4	18,024.26	0.00	23.28	23.28			
09/01/17	09/25/17	FNMA SERIES 2015-M15 ASQ2 DTD 11/01/2015 1.898% 01/01/2019	3136AOSW1	20,274.76	0.00	42.87	42.87			
09/03/17	09/03/17	AMERICAN EXPRESS CREDIT (CALLABLE) CORP DTD 03/03/2017 2.200% 03/03/2020	0258M0EE5	30,000.00	0.00	330.00	330.00			
09/06/17	09/06/17	BANK OF NEW YORK MELLON (CALLABLE) DTD 03/06/2013 1.350% 03/06/2018	06406HCJ6	100,000.00	0.00	675.00	675.00			
09/09/17	09/09/17	ROYAL BANK OF CANADA NY CD DTD 03/15/2016 1.700% 03/09/2018	78009NZZ2	100,000.00	0.00	850.00	850.00			
09/15/17	09/15/17	CT ST TXBL GO BONDS DTD 03/25/2015 1.974% 03/15/2019	20772JZK1	30,000.00	0.00	296.10	296.10			
09/26/17	09/26/17	FHLB GLOBAL NOTES DTD 09/09/2016 1.000% 09/26/2019	3130A9EP2	125,000.00	0.00	625.00	625.00			



Managed Account Security Transactions & Interest

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

CITY OF LAKE ELSINORE - LAKE ELSINORE - HOUSING FUNDS

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L	Realized G/L	Sale Method
Trade	Settle							Cost	Amort Cost	
INTEREST										
09/28/17	09/28/17	FHLB NOTES DTD 09/08/2017 1.375% 09/28/2020	3130ACE26	75,000.00	0.00	57.29	57.29			
09/30/17	09/30/17	US TREASURY NOTES DTD 03/31/2016 1.250% 03/31/2021	912828O37	55,000.00	0.00	343.75	343.75			
Transaction Type Sub-Total				690,542.58	0.00	4,363.33	4,363.33			
PAYDOWNS										
09/01/17	09/25/17	FNMA SERIES 2015-M7 ASQ2 DTD 04/01/2015 1.550% 04/01/2018	3136ANJY4	6,872.73	6,872.73	0.00	6,872.73	(68.70)	0.00	
09/01/17	09/25/17	FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AODO0	3,819.45	3,819.45	0.00	3,819.45	(38.25)	0.00	
09/01/17	09/25/17	FNMA SERIES 2015-M15 ASQ2 DTD 11/01/2015 1.898% 01/01/2019	3136AQSW1	3,793.95	3,793.95	0.00	3,793.95	(37.94)	0.00	
Transaction Type Sub-Total				14,486.13	14,486.13	0.00	14,486.13	(144.89)	0.00	
SELL										
09/05/17	09/07/17	US TREASURY NOTES DTD 09/03/2013 2.125% 08/31/2020	912828VV9	40,000.00	40,835.94	16.44	40,852.38	143.75	387.24	FIFO
09/07/17	09/08/17	US TREASURY NOTES DTD 09/03/2013 2.125% 08/31/2020	912828VV9	75,000.00	76,599.61	35.22	76,634.83	301.76	759.06	FIFO
09/12/17	09/19/17	US TREASURY NOTES DTD 10/31/2013 1.750% 10/31/2020	912828WC0	100,000.00	100,789.06	675.27	101,464.33	(1,062.50)	(441.23)	FIFO
09/12/17	09/19/17	US TREASURY NOTES DTD 12/02/2013 2.000% 11/30/2020	912828A42	25,000.00	25,380.86	151.64	25,532.50	(333.01)	(105.70)	FIFO
09/13/17	09/18/17	US TREASURY N/B DTD 12/31/2015 1.750% 12/31/2020	912828N48	35,000.00	35,225.59	133.15	35,358.74	(401.95)	(227.89)	FIFO
Transaction Type Sub-Total				275,000.00	278,831.06	1,011.72	279,842.78	(1,351.95)	371.48	
Managed Account Sub-Total					18,891.54	5,375.05	24,266.59	(1,496.84)	371.48	
Total Security Transactions					\$18,891.54	\$5,375.05	\$24,266.59	(\$1,496.84)	\$371.48	



Account Statement

For the Month Ending **September 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					36,110.92
09/01/17	09/01/17	Purchase - Interest 17275RAR3	1.00	531.25	36,642.17
09/01/17	09/01/17	Purchase - Interest 17275RAR3	1.00	531.25	37,173.42
09/05/17	09/05/17	Purchase - Interest 0258M0EE5	1.00	330.00	37,503.42
09/06/17	09/06/17	Purchase - Interest 06406HCJ6	1.00	675.00	38,178.42
09/07/17	09/07/17	Purchase - Principal 912828VV9	1.00	40,835.94	79,014.36
09/07/17	09/07/17	Purchase - Interest 912828VV9	1.00	16.44	79,030.80
09/07/17	09/07/17	Redemption - Principal 14913Q2A6	1.00	(39,966.40)	39,064.40
09/08/17	09/08/17	Purchase - Interest 912828VV9	1.00	35.22	39,099.62
09/08/17	09/08/17	Purchase - Principal 912828VV9	1.00	76,599.61	115,699.23
09/08/17	09/08/17	Redemption - Principal 3130ACE26	1.00	(74,759.25)	40,939.98
09/11/17	09/11/17	Purchase - Interest 78009NZZ2	1.00	850.00	41,789.98
09/15/17	09/15/17	Purchase - Interest 20772JZK1	1.00	296.10	42,086.08
09/18/17	09/18/17	Purchase - Principal 912828N48	1.00	35,225.59	77,311.67
09/18/17	09/18/17	Purchase - Interest 912828N48	1.00	133.15	77,444.82
09/18/17	09/18/17	Redemption - Principal 06051GGS2	1.00	(35,000.00)	42,444.82
09/19/17	09/19/17	Purchase - Interest 912828A42	1.00	151.64	42,596.46
09/19/17	09/19/17	Purchase - Principal 912828A42	1.00	25,380.86	67,977.32
09/19/17	09/19/17	Purchase - Interest 912828WC0	1.00	675.27	68,652.59
09/19/17	09/19/17	Purchase - Principal 912828WC0	1.00	100,789.06	169,441.65
09/19/17	09/19/17	Redemption - Principal 45905UP32	1.00	(124,700.00)	44,741.65
09/25/17	09/25/17	Purchase - Interest 3136ANJY4	1.00	23.28	44,764.93



Account Statement

For the Month Ending **September 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					
09/25/17	09/25/17	Purchase - Interest 3136AQDQ0	1.00	57.54	44,822.47
09/25/17	09/25/17	Purchase - Interest 3136AQSW1	1.00	42.87	44,865.34
09/25/17	09/25/17	Purchase - Principal 3136ANJY4	1.00	6,872.73	51,738.07
09/25/17	09/25/17	Purchase - Principal 3136AQDQ0	1.00	3,819.45	55,557.52
09/25/17	09/25/17	Purchase - Principal 3136AQSW1	1.00	3,793.95	59,351.47
09/26/17	09/26/17	Purchase - Interest 3130A9EP2	1.00	625.00	59,976.47
09/26/17	09/26/17	IP Fees August 2017	1.00	(402.95)	59,573.52
09/26/17	09/26/17	U.S. Bank Fees July 2017	1.00	(29.14)	59,544.38
09/28/17	09/28/17	Purchase - Interest 3130ACE26	1.00	57.29	59,601.67
09/29/17	10/02/17	Accrual Income Div Reinvestment - Distributions	1.00	42.43	59,644.10

Closing Balance **59,644.10**

	Month of September	Fiscal YTD January-September		
Opening Balance	36,110.92	10,605.77	Closing Balance	59,644.10
Purchases	298,390.92	2,302,340.26	Average Monthly Balance	44,930.09
Redemptions (Excl. Checks)	(274,857.74)	(2,253,301.93)	Monthly Distribution Yield	1.15%
Check Disbursements	0.00	0.00		
Closing Balance	59,644.10	59,644.10		
Cash Dividends and Income	42.43	368.83		



Successor Agency

CAMP Account



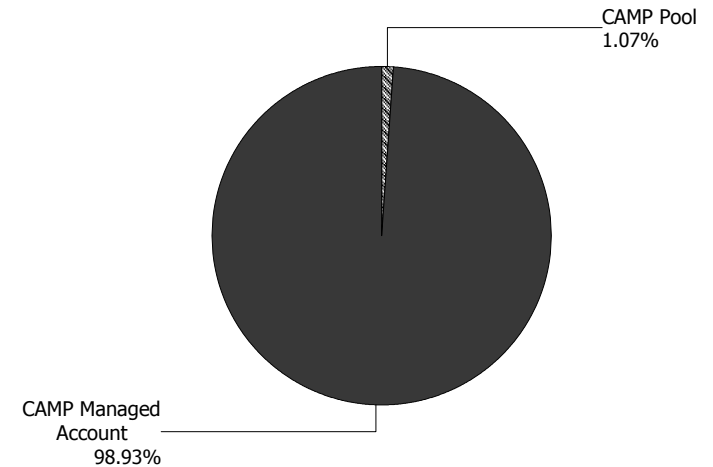
Account Statement - Transaction Summary

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

CITY OF LAKE ELSINORE - LAKE ELSINORE-SUCCESSOR AGENCY

CAMP Pool	
Opening Market Value	33,198.90
Purchases	278,643.09
Redemptions	(254,958.66)
Unsettled Trades	0.00
Change in Value	0.00
Closing Market Value	\$56,883.33
Cash Dividends and Income	39.41
CAMP Managed Account	
Opening Market Value	5,309,827.84
Purchases	254,510.10
Redemptions	(273,472.66)
Unsettled Trades	0.00
Change in Value	(20,676.35)
Closing Market Value	\$5,270,188.93
Cash Dividends and Income	3,194.34

Asset Summary		
	September 30, 2017	August 31, 2017
CAMP Pool	56,883.33	33,198.90
CAMP Managed Account	5,270,188.93	5,309,827.84
Total	\$5,327,072.26	\$5,343,026.74
Asset Allocation		





Managed Account Summary Statement

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

CITY OF LAKE ELSINORE - LAKE ELSINORE-SUCCESSOR AGENCY

Transaction Summary - Money Market		Transaction Summary - Managed Account		Account Total	
Opening Market Value	\$33,198.90	Opening Market Value	\$5,309,827.84	Opening Market Value	\$5,343,026.74
Purchases	278,643.09	Maturities/Calls	(14,486.13)		
Redemptions	(254,958.66)	Principal Dispositions	(258,986.53)		
		Principal Acquisitions	254,510.10		
		Unsettled Trades	0.00		
		Change in Current Value	(20,676.35)		
Closing Market Value	\$56,883.33	Closing Market Value	\$5,270,188.93	Closing Market Value	\$5,327,072.26
Dividend	39.41				
Earnings Reconciliation (Cash Basis) - Managed Account		Cash Balance			
Interest/Dividends/Coupons Received			5,474.77	Closing Cash Balance	\$0.00
Less Purchased Interest Related to Interest/Coupons			0.00		
Plus Net Realized Gains/Losses			(2,280.43)		
Total Cash Basis Earnings			\$3,194.34		
Earnings Reconciliation (Accrual Basis)		Managed Account	Total	Cash Transactions Summary- Managed Account	
Ending Amortized Value of Securities		5,289,440.23	5,346,323.56	Maturities/Calls	0.00
Ending Accrued Interest		22,415.26	22,415.26	Sale Proceeds	260,060.05
Plus Proceeds from Sales		260,060.05	515,018.71	Coupon/Interest/Dividend Income	4,401.25
Plus Proceeds of Maturities/Calls/Principal Payments		14,486.13	14,486.13	Principal Payments	14,486.13
Plus Coupons/Dividends Received		4,401.25	4,401.25	Security Purchases	(254,510.10)
Less Cost of New Purchases		(254,510.10)	(533,153.19)	Net Cash Contribution	(24,437.33)
Less Beginning Amortized Value of Securities		(5,309,015.23)	(5,342,214.13)	Reconciling Transactions	0.00
Less Beginning Accrued Interest		(20,345.35)	(20,345.35)		
Dividends		0.00	39.41		
Total Accrual Basis Earnings		\$6,932.24	\$6,971.65		



Portfolio Summary and Statistics

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

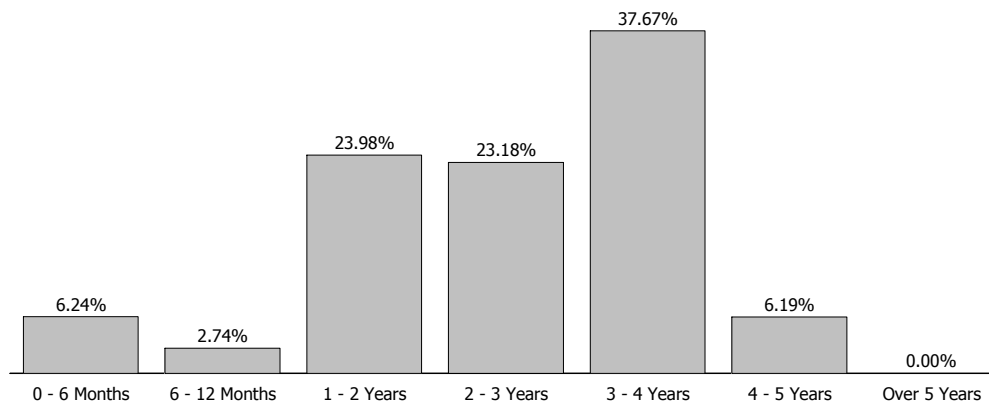
CITY OF LAKE ELSINORE - LAKE ELSINORE-SUCCESSOR AGENCY

Account Summary

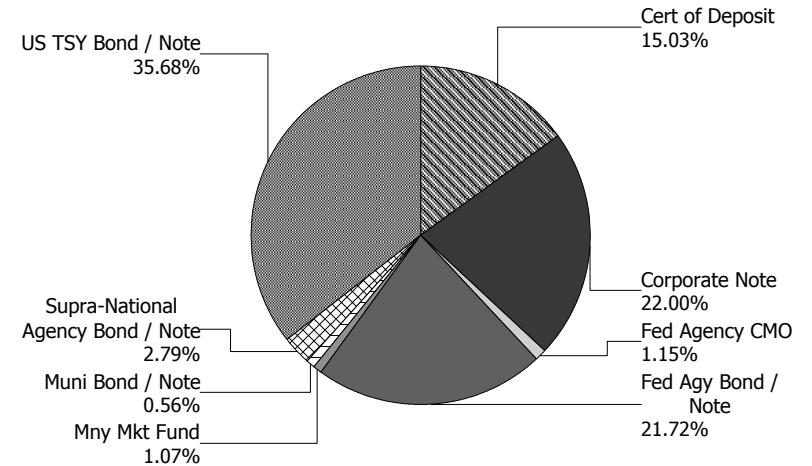
Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	1,900,000.00	1,900,747.97	35.68
Supra-National Agency Bond / Note	150,000.00	148,721.25	2.79
Municipal Bond / Note	30,000.00	30,090.60	0.56
Federal Agency Collateralized Mortgage Obligation	61,056.45	61,046.56	1.15
Federal Agency Bond / Note	1,170,000.00	1,156,964.80	21.72
Corporate Note	1,165,000.00	1,171,839.55	22.00
Certificate of Deposit	800,000.00	800,778.20	15.03
Managed Account Sub-Total	5,276,056.45	5,270,188.93	98.93%
Accrued Interest		22,415.26	
Total Portfolio	5,276,056.45	5,292,604.19	
CAMP Pool	56,883.33	56,883.33	1.07
Total Investments	5,332,939.78	5,349,487.52	100.00%

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

Maturity Distribution



Sector Allocation



Characteristics

Yield to Maturity at Cost	1.63%
Yield to Maturity at Market	1.70%
Duration to Worst	2.59
Weighted Average Days to Maturity	982



Managed Account Issuer Summary

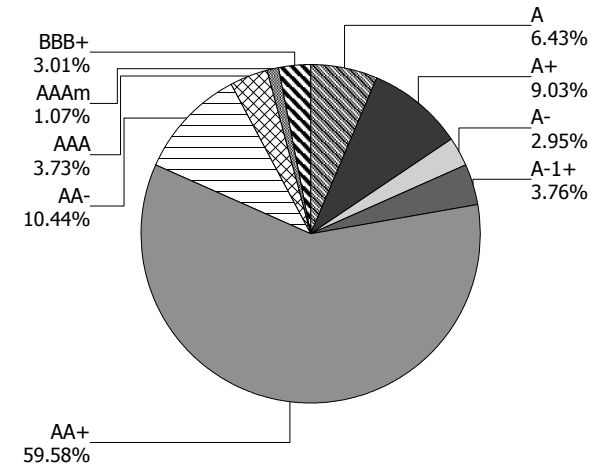
For the Month Ending **September 30, 2017**

CITY OF LAKE ELSINORE - LAKE ELSINORE-SUCCESSOR AGENCY

Issuer Summary

Issuer	Market Value of Holdings	Percent
AMERICAN EXPRESS CO	30,156.96	0.57
AMERICAN HONDA FINANCE	100,793.50	1.89
APPLE INC	54,871.30	1.03
BANK OF AMERICA CO	34,926.89	0.66
BANK OF MONTREAL	100,405.70	1.88
BANK OF NOVA SCOTIA	99,869.90	1.87
BB&T CORPORATION	24,899.00	0.47
BURLINGTON NORTHERN SANTA FE	26,402.85	0.50
CAMP Pool	56,883.33	1.07
CATERPILLAR INC	39,815.44	0.75
CHEVRON CORPORATION	80,066.32	1.50
CISCO SYSTEMS INC	100,754.90	1.89
CITIGROUP INC	75,416.20	1.42
DEERE & COMPANY	50,670.95	0.95
FANNIE MAE	515,369.08	9.67
FEDERAL HOME LOAN BANKS	538,558.77	10.11
FREDDIE MAC	164,083.51	3.08
GOLDMAN SACHS GROUP INC	49,992.30	0.94
HOME DEPOT INC	25,018.28	0.47
HSBC HOLDINGS PLC	100,039.60	1.88
INTL BANK OF RECONSTRUCTION AND DEV	148,721.25	2.79
JP MORGAN CHASE & CO	101,886.70	1.91
MICROSOFT CORP	50,205.85	0.94
NORDEA BANK AB	100,252.10	1.88
ROYAL BANK OF CANADA	100,138.00	1.88
SKANDINAVISKA ENSKILDA BANKEN AB	99,909.00	1.88
STATE OF CONNECTICUT	30,090.60	0.56
STATE STREET CORPORATION	24,832.30	0.47
SVENSKA HANDELSBANKEN AB	99,679.50	1.87
THE BANK OF NEW YORK MELLON CORPORATION	125,475.55	2.36
THE WALT DISNEY CORPORATION	50,051.58	0.94
TOYOTA MOTOR CORP	75,027.38	1.41

Credit Quality (S&P Ratings)





Managed Account Issuer Summary

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

CITY OF LAKE ELSINORE - LAKE ELSINORE-SUCCESSOR AGENCY

Issuer	Market Value of Holdings	Percent
UNITED STATES TREASURY	1,900,747.97	35.67
WELLS FARGO & COMPANY	50,575.30	0.95
WESTPAC BANKING CORP	100,484.40	1.89
Total	\$5,327,072.26	100.00%



Managed Account Detail of Securities Held

For the Month Ending **September 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 06/02/2014 1.500% 05/31/2019	912828WL0	10,000.00	AA+	Aaa	11/10/16	11/14/16	10,109.38	1.06	50.41	10,071.88	10,009.38
US TREASURY NOTES DTD 09/03/2013 2.125% 08/31/2020	912828VV9	15,000.00	AA+	Aaa	12/28/15	12/30/15	15,259.57	1.74	27.30	15,164.60	15,215.04
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	732.34	101,217.70	100,300.80
US TREASURY NOTES DTD 12/02/2013 2.000% 11/30/2020	912828A42	25,000.00	AA+	Aaa	03/02/16	03/04/16	25,713.87	1.38	168.03	25,481.68	25,252.93
US TREASURY N/B DTD 12/31/2015 1.750% 12/31/2020	912828N48	90,000.00	AA+	Aaa	05/27/16	05/31/16	91,613.67	1.35	398.03	91,153.82	90,168.75
US TREASURY NOTES DTD 02/28/2014 2.000% 02/28/2021	912828B90	75,000.00	AA+	Aaa	07/06/16	07/08/16	78,667.97	0.92	128.45	77,710.54	75,720.68
US TREASURY NOTES DTD 03/31/2016 1.250% 03/31/2021	912828O37	55,000.00	AA+	Aaa	06/27/16	06/29/16	55,700.39	0.98	1.89	55,518.52	54,108.40
US TREASURY NOTES DTD 05/02/2016 1.375% 04/30/2021	912828O78	130,000.00	AA+	Aaa	01/03/17	01/05/17	127,420.32	1.86	748.03	127,846.71	128,354.72
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	462.09	97,726.01	98,648.40
US TREASURY NOTES DTD 06/02/2014 2.000% 05/31/2021	912828WN6	200,000.00	AA+	Aaa	09/01/16	09/02/16	207,187.50	1.22	1,344.26	205,588.96	201,781.20
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	214.09	128,768.44	125,996.13
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	214.09	125,310.41	125,996.13
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	150,000.00	AA+	Aaa	07/06/17	07/11/17	150,908.20	1.85	256.91	150,861.99	151,195.35
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	385.36	226,555.45	226,793.03



Managed Account Detail of Securities Held

For the Month Ending **September 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	385.36	227,308.07	226,793.03
US TREASURY NOTES DTD 10/31/2016 1.250% 10/31/2021	912828T67	250,000.00	AA+	Aaa	08/30/17	08/31/17	246,054.69	1.64	1,307.74	246,132.58	244,414.00

Security Type Sub-Total		1,900,000.00					1,917,145.31	1.59	6,824.38	1,912,417.36	1,900,747.97
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Supra-National Agency Bond / Note											
INTL BANK OF RECONSTRUCTION AND DEV NOTE DTD 09/19/2017 1.561% 09/12/2020	45905UP32	150,000.00	AAA	Aaa	09/12/17	09/19/17	149,640.00	1.64	78.05	149,643.93	148,721.25

Security Type Sub-Total		150,000.00					149,640.00	1.64	78.05	149,643.93	148,721.25
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Municipal Bond / Note											
CT ST TXBL GO BONDS DTD 03/25/2015 1.974% 03/15/2019	20772JZK1	30,000.00	A+	A1	03/16/15	03/25/15	30,084.30	1.90	26.32	30,031.60	30,090.60

Security Type Sub-Total		30,000.00					30,084.30	1.90	26.32	30,031.60	30,090.60
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Federal Agency Collateralized Mortgage Obligation											
FNMA SERIES 2015-M7 ASQ2 DTD 04/01/2015 1.550% 04/01/2018	3136ANJY4	11,151.53	AA+	Aaa	04/15/15	04/30/15	11,263.01	0.83	16.23	11,159.41	11,145.62
FNMA SERIES 2015-M15 ASQ2 DTD 11/01/2015 1.898% 01/01/2019	3136AOSW1	16,480.81	AA+	Aaa	11/06/15	11/30/15	16,645.62	1.20	26.07	16,530.42	16,496.95
FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AODO0	33,424.11	AA+	Aaa	10/07/15	10/30/15	33,758.82	1.08	45.85	33,567.36	33,403.99

Security Type Sub-Total		61,056.45					61,667.45	1.07	88.15	61,257.19	61,046.56
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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	170.14	124,851.80	123,521.13



Managed Account Detail of Securities Held

For the Month Ending **September 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											
FREDDIE MAC NOTES DTD 07/19/2017 1.375% 08/15/2019	3137EAEH8	40,000.00	AA+	Aaa	07/18/17	07/19/17	39,941.20	1.45	110.00	39,946.86	39,879.88
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	114.58	124,874.78	123,775.25
FHLB GLOBAL NOTES DTD 09/09/2016 1.000% 09/26/2019	3130A9EP2	125,000.00	AA+	Aaa	09/08/16	09/09/16	124,891.25	1.03	17.36	124,928.65	123,701.50
FANNIE MAE GLOBAL NOTES DTD 10/25/2016 1.000% 10/24/2019	3135G0R39	180,000.00	AA+	Aaa	10/21/16	10/25/16	179,517.60	1.09	785.00	179,666.15	177,922.62
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	727.22	139,977.02	139,514.62
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	68.75	49,974.20	49,881.10
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	768.66	124,635.05	124,203.63
FHLB NOTES DTD 09/08/2017 1.375% 09/28/2020	3130ACE26	30,000.00	AA+	Aaa	09/07/17	09/08/17	29,903.70	1.48	3.44	29,905.60	29,713.02
FHLB GLOBAL NOTE DTD 07/14/2016 1.125% 07/14/2021	3130A8QS5	125,000.00	AA+	Aaa	07/14/16	07/15/16	124,239.88	1.25	300.78	124,419.84	122,108.50
FNMA NOTES DTD 08/19/2016 1.250% 08/17/2021	3135G0N82	25,000.00	AA+	Aaa	08/17/16	08/19/16	24,914.48	1.32	38.19	24,933.12	24,462.75
FNMA NOTES DTD 08/19/2016 1.250% 08/17/2021	3135G0N82	80,000.00	AA+	Aaa	08/17/16	08/19/16	79,676.00	1.33	122.22	79,746.59	78,280.80
Security Type Sub-Total		1,170,000.00					1,167,157.41	1.22	3,226.34	1,167,859.66	1,156,964.80
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	70.31	74,998.07	74,975.70



Managed Account Detail of Securities Held

For the Month Ending **September 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											
APPLE INC GLOBAL NOTES DTD 05/03/2013 1.000% 05/03/2018	037833AJ9	55,000.00	AA+	Aa1	04/30/13	05/03/13	54,797.05	1.08	226.11	54,975.54	54,871.30
CHEVRON CORP GLOBAL NOTES DTD 06/24/2013 1.718% 06/24/2018	166764AE0	80,000.00	AA-	Aa2	06/17/13	06/24/13	80,000.00	1.72	370.32	80,000.00	80,066.32
CISCO SYSTEMS INC GLOBAL NOTES DTD 03/03/2014 2.125% 03/01/2019	17275RAR3	50,000.00	AA-	A1	08/29/14	09/04/14	50,475.00	1.90	88.54	50,154.18	50,377.45
CISCO SYSTEMS INC GLOBAL NOTES DTD 03/03/2014 2.125% 03/01/2019	17275RAR3	50,000.00	AA-	A1	09/01/15	09/04/15	50,469.50	1.85	88.54	50,194.10	50,377.45
GOLDMAN SACHS GRP INC CORP NT (CALLABLE) DTD 04/25/2016 2.000% 04/25/2019	38141GVT8	50,000.00	BBB+	A3	04/21/16	04/26/16	49,968.00	2.02	433.33	49,983.04	49,992.30
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	162.29	24,992.59	25,019.25
AMERICAN HONDA FINANCE GLOBAL NOTES DTD 09/09/2014 2.250% 08/15/2019	02665WAH4	100,000.00	A+	A1	09/04/14	09/09/14	99,815.00	2.29	287.50	99,927.07	100,793.50
BURLINGTON NRTH CORP DTD 09/24/2009 4.700% 10/01/2019	12189TBC7	25,000.00	A	A3	06/03/16	06/08/16	27,597.50	1.48	587.50	26,583.06	26,402.85
CITIGROUP INC DTD 01/10/2017 2.450% 01/10/2020	172967LF6	50,000.00	BBB+	Baa1	01/04/17	01/10/17	49,980.00	2.46	275.63	49,984.70	50,396.95
MICROSOFT CORP DTD 02/06/2017 1.850% 02/06/2020	594918BV5	50,000.00	AAA	Aaa	01/30/17	02/06/17	49,966.50	1.87	141.32	49,973.64	50,205.85
AMERICAN EXPRESS CREDIT (CALLABLE) CORP DTD 03/03/2017 2.200% 03/03/2020	0258M0EE5	30,000.00	A-	A2	02/28/17	03/03/17	29,968.80	2.24	51.33	29,974.65	30,156.96
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	36.56	24,994.70	25,083.33
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	666.25	74,970.61	75,027.38



Managed Account Detail of Securities Held

For the Month Ending **September 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											
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	145.00	24,987.02	25,018.28
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	143.75	24,974.02	24,968.25
JP MORGAN CHASE & CO CORP NT (CALLABLE) DTD 06/23/2015 2.750% 06/23/2020	46625HLW8	100,000.00	A-	A3	09/01/15	09/04/15	100,497.00	2.64	748.61	100,287.72	101,886.70
CATERPILLAR FINL SERVICE NOTE DTD 09/07/2017 1.850% 09/04/2020	14913O2A6	40,000.00	A	A3	09/05/17	09/07/17	39,966.40	1.88	49.33	39,967.13	39,815.44
WELLS FARGO & COMPANY NOTES DTD 12/07/2015 2.550% 12/07/2020	94974BGR5	50,000.00	A	A2	05/06/16	05/10/16	51,108.00	2.04	403.75	50,781.93	50,575.30
BANK OF NEW YORK MELLON CORP DTD 02/19/2016 2.500% 04/15/2021	06406FAA1	50,000.00	A	A1	05/16/16	05/19/16	51,149.00	2.00	576.39	50,840.42	50,499.85
BRANCH BANKING & TRUST CORP NOTE DTD 05/10/2016 2.050% 05/10/2021	05531FAV5	25,000.00	A-	A2	05/10/16	05/16/16	24,983.50	2.06	200.73	24,987.92	24,899.00
STATE STREET CORP NOTES DTD 05/19/2016 1.950% 05/19/2021	857477AV5	25,000.00	A	A1	05/19/16	05/24/16	24,905.50	2.03	178.75	24,930.24	24,832.30
BANK OF AMERICA CORP DTD 09/18/2017 2.328% 10/01/2021	06051GGS2	35,000.00	BBB+	Baa1	09/13/17	09/18/17	35,000.00	2.33	29.42	35,000.00	34,926.89
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	312.85	49,804.03	50,670.95
Security Type Sub-Total		1,165,000.00					1,170,307.00	2.01	6,274.11	1,168,266.38	1,171,839.55
Certificate of Deposit											
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	2,921.72	100,000.00	100,039.60
ROYAL BANK OF CANADA NY CD DTD 03/15/2016 1.700% 03/09/2018	78009NZZ2	100,000.00	A-1+	P-1	03/11/16	03/15/16	100,000.00	1.69	103.89	100,000.00	100,138.00



Managed Account Detail of Securities Held

For the Month Ending **September 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											
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	606.22	100,000.00	100,252.10
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	435.75	100,000.00	99,679.50
BANK OF MONTREAL CHICAGO CERT DEPOS DTD 02/09/2017 1.880% 02/07/2019	06427KRC3	100,000.00	A+	A1	02/08/17	02/09/17	100,000.00	1.90	282.00	100,000.00	100,405.70
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	944.39	100,000.00	99,869.90
SKANDINAV ENSKILDA BANKEN NY CD DTD 08/04/2017 1.840% 08/02/2019	83050FXT3	100,000.00	A+	Aa3	08/03/17	08/04/17	99,961.00	1.85	296.44	99,964.11	99,909.00
WESTPAC BANKING CORP NY CD DTD 08/07/2017 2.050% 08/03/2020	96121T4A3	100,000.00	AA-	Aa3	08/03/17	08/07/17	100,000.00	2.05	307.50	100,000.00	100,484.40
Security Type Sub-Total		800,000.00					799,961.00	1.82	5,897.91	799,964.11	800,778.20
Managed Account Sub-Total		5,276,056.45					5,295,962.47	1.63	22,415.26	5,289,440.23	5,270,188.93
Money Market Fund											
CAMP Pool		56,883.33	AAAm	NR			56,883.33		0.00	56,883.33	56,883.33
Money Market Sub-Total		56,883.33					56,883.33		0.00	56,883.33	56,883.33
Securities Sub-Total		\$5,332,939.78					\$5,352,845.80	1.63%	\$22,415.26	\$5,346,323.56	\$5,327,072.26
Accrued Interest											\$22,415.26
Total Investments											\$5,349,487.52



Managed Account Fair Market Value & Analytics

For the Month Ending **September 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 at Mkt	YTM
U.S. Treasury Bond / Note											
US TREASURY NOTES DTD 06/02/2014 1.500% 05/31/2019	912828WL0	10,000.00	MORGANST		100.09	10,009.38	(100.00)	(62.50)	1.63	1.63	1.44
US TREASURY NOTES DTD 09/03/2013 2.125% 08/31/2020	912828VV9	15,000.00	MORGANST		101.43	15,215.04	(44.53)	50.44	2.82	2.82	1.62
US TREASURY NOTES DTD 10/31/2013 1.750% 10/31/2020	912828WC0	100,000.00	MERRILL		100.30	100,300.80	(1,550.76)	(916.90)	2.97	2.97	1.65
US TREASURY NOTES DTD 12/02/2013 2.000% 11/30/2020	912828A42	25,000.00	MERRILL		101.01	25,252.93	(460.94)	(228.75)	3.04	3.04	1.67
US TREASURY N/B DTD 12/31/2015 1.750% 12/31/2020	912828N48	90,000.00	MORGANST		100.19	90,168.75	(1,444.92)	(985.07)	3.13	3.13	1.69
US TREASURY NOTES DTD 02/28/2014 2.000% 02/28/2021	912828B90	75,000.00	MORGANST		100.96	75,720.68	(2,947.29)	(1,989.86)	3.29	3.29	1.71
US TREASURY NOTES DTD 03/31/2016 1.250% 03/31/2021	912828Q37	55,000.00	CITIGRP		98.38	54,108.40	(1,591.99)	(1,410.12)	3.41	3.41	1.73
US TREASURY NOTES DTD 05/02/2016 1.375% 04/30/2021	912828O78	130,000.00	MORGAN_S		98.73	128,354.72	934.40	508.01	3.46	3.46	1.74
US TREASURY NOTES DTD 05/31/2016 1.375% 05/31/2021	912828R77	100,000.00	MORGAN_S		98.65	98,648.40	1,246.06	922.39	3.54	3.54	1.76
US TREASURY NOTES DTD 06/02/2014 2.000% 05/31/2021	912828WN6	200,000.00	HSBC		100.89	201,781.20	(5,406.30)	(3,807.76)	3.50	3.50	1.75
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	125,000.00	HSBC		100.80	125,996.13	(3,696.25)	(2,772.31)	3.75	3.75	1.79
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	125,000.00	HSBC		100.80	125,996.13	625.04	685.72	3.75	3.75	1.79
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	150,000.00	MORGAN_S		100.80	151,195.35	287.15	333.36	3.75	3.75	1.79
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	225,000.00	MORGAN_S		100.80	226,793.03	52.80	237.58	3.75	3.75	1.79
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	225,000.00	MORGAN_S		100.80	226,793.03	(659.12)	(515.04)	3.75	3.75	1.79
US TREASURY NOTES DTD 10/31/2016 1.250% 10/31/2021	912828T67	250,000.00	MERRILL		97.77	244,414.00	(1,640.69)	(1,718.58)	3.94	3.94	1.82
Security Type Sub-Total		1,900,000.00				1,900,747.97	(16,397.34)	(11,669.39)	3.59	3.59	1.76



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Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst at Mkt	YTM
Supra-National Agency Bond / Note											
INTL BANK OF RECONSTRUCTION AND DEV NOTE DTD 09/19/2017 1.561% 09/12/2020	45905UP32	150,000.00	HSBC		99.15	148,721.25	(918.75)	(922.68)	2.87	2.87	1.86
Security Type Sub-Total		150,000.00				148,721.25	(918.75)	(922.68)	2.87	2.87	1.86
Municipal Bond / Note											
CT ST TXBL GO BONDS DTD 03/25/2015 1.974% 03/15/2019	20772JZK1	30,000.00	VINING		100.30	30,090.60	6.30	59.00	1.43	1.43	1.76
Security Type Sub-Total		30,000.00				30,090.60	6.30	59.00	1.43	1.43	1.76
Federal Agency Collateralized Mortgage Obligation											
FNMA SERIES 2015-M7 ASQ2 DTD 04/01/2015 1.550% 04/01/2018	3136ANJY4	11,151.53	GOLDMAN		99.95	11,145.62	(117.39)	(13.79)	0.43	0.41	1.43
FNMA SERIES 2015-M15 ASQ2 DTD 11/01/2015 1.898% 01/01/2019	3136AQSW1	16,480.81	GOLDMAN		100.10	16,496.95	(148.67)	(33.47)	0.64	1.08	1.69
FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AODO0	33,424.11	MORGANST		99.94	33,403.99	(354.83)	(163.37)	0.99	1.73	1.62
Security Type Sub-Total		61,056.45				61,046.56	(620.89)	(210.63)	0.79	1.31	1.60
Federal Agency Bond / Note											
FHLB GLOBAL NOTE DTD 08/04/2016 0.875% 08/05/2019	3130A8Y72	125,000.00	WELLSFAR		98.82	123,521.13	(1,238.87)	(1,330.67)	1.82	1.82	1.53
FREDDIE MAC NOTES DTD 07/19/2017 1.375% 08/15/2019	3137EAEH8	40,000.00	NOMURA		99.70	39,879.88	(61.32)	(66.98)	1.84	1.84	1.54
FNMA NOTES DTD 09/02/2016 1.000% 08/28/2019	3135G0P49	125,000.00	GOLDMAN		99.02	123,775.25	(1,029.75)	(1,099.53)	1.88	1.88	1.52
FHLB GLOBAL NOTES DTD 09/09/2016 1.000% 09/26/2019	3130A9EP2	125,000.00	BARCLAYS		98.96	123,701.50	(1,189.75)	(1,227.15)	1.96	1.96	1.53
FANNIE MAE GLOBAL NOTES DTD 10/25/2016 1.000% 10/24/2019	3135G0R39	180,000.00	BARCLAYS		98.85	177,922.62	(1,594.98)	(1,743.53)	2.03	2.03	1.57



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											
FHLB NOTES DTD 11/17/2016 1.375% 11/15/2019	3130AA3R7	140,000.00	MERRILL		99.65	139,514.62	(453.18)	(462.40)	2.08	2.08	1.54
FNMA NOTES DTD 02/28/2017 1.500% 02/28/2020	3135G0T29	50,000.00	JPM_CHAS		99.76	49,881.10	(86.90)	(93.10)	2.36	2.36	1.60
FHLMC AGENCY NOTES DTD 04/20/2017 1.375% 04/20/2020	3137EAEF2	125,000.00	WELLS_FA		99.36	124,203.63	(368.87)	(431.42)	2.48	2.48	1.63
FHLB NOTES DTD 09/08/2017 1.375% 09/28/2020	3130ACE26	30,000.00	BARCLAYS		99.04	29,713.02	(190.68)	(192.58)	2.92	2.92	1.70
FHLB GLOBAL NOTE DTD 07/14/2016 1.125% 07/14/2021	3130A8OS5	125,000.00	TD SEC U		97.69	122,108.50	(2,131.38)	(2,311.34)	3.68	3.68	1.76
FNMA NOTES DTD 08/19/2016 1.250% 08/17/2021	3135G0N82	25,000.00	TD SEC U		97.85	24,462.75	(451.73)	(470.37)	3.76	3.76	1.83
FNMA NOTES DTD 08/19/2016 1.250% 08/17/2021	3135G0N82	80,000.00	CITIGRP		97.85	78,280.80	(1,395.20)	(1,465.79)	3.76	3.76	1.83
Security Type Sub-Total		1,170,000.00				1,156,964.80	(10,192.61)	(10,894.86)	2.40	2.40	1.61
Corporate Note											
BANK OF NEW YORK MELLON (CALLABLE) DTD 03/06/2013 1.350% 03/06/2018	06406HCJ6	75,000.00	GOLDMAN		99.97	74,975.70	(2.55)	(22.37)	0.40	0.43	1.42
APPLE INC GLOBAL NOTES DTD 05/03/2013 1.000% 05/03/2018	037833AJ9	55,000.00	GOLDMAN		99.77	54,871.30	74.25	(104.24)	0.59	0.59	1.40
CHEVRON CORP GLOBAL NOTES DTD 06/24/2013 1.718% 06/24/2018	166764AE0	80,000.00	BARCLAYS		100.08	80,066.32	66.32	66.32	0.72	0.72	1.60
CISCO SYSTEMS INC GLOBAL NOTES DTD 03/03/2014 2.125% 03/01/2019	17275RAR3	50,000.00	BONY		100.75	50,377.45	(97.55)	223.27	1.39	1.39	1.58
CISCO SYSTEMS INC GLOBAL NOTES DTD 03/03/2014 2.125% 03/01/2019	17275RAR3	50,000.00	BNP PARI		100.75	50,377.45	(92.05)	183.35	1.39	1.39	1.58
GOLDMAN SACHS GRP INC CORP NT (CALLABLE) DTD 04/25/2016 2.000% 04/25/2019	38141GVT8	50,000.00	MIZUHO	03/25/19	99.98	49,992.30	24.30	9.26	1.50	1.52	2.01
CITIGROUP INC CORP NOTES DTD 06/09/2016 2.050% 06/07/2019	172967KS9	25,000.00	CITIGRP		100.08	25,019.25	32.25	26.66	1.64	1.64	2.00



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For the Month Ending **September 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 at Mkt	YTM
Corporate Note											
AMERICAN HONDA FINANCE GLOBAL NOTES	02665WAH4	100,000.00	MERRILL		100.79	100,793.50	978.50	866.43	1.83	1.83	1.82
DTD 09/09/2014 2.250% 08/15/2019											
BURLINGTON NRTH CORP	12189TBC7	25,000.00	GOLDMAN		105.61	26,402.85	(1,194.65)	(180.21)	1.88	1.88	1.83
DTD 09/24/2009 4.700% 10/01/2019											
CITIGROUP INC	172967LF6	50,000.00	CITIGRP		100.79	50,396.95	416.95	412.25	2.20	2.20	2.09
DTD 01/10/2017 2.450% 01/10/2020											
MICROSOFT CORP	594918BV5	50,000.00	HSBC		100.41	50,205.85	239.35	232.21	2.29	2.29	1.67
DTD 02/06/2017 1.850% 02/06/2020											
AMERICAN EXPRESS CREDIT (CALLABLE) CORP	0258M0EE5	30,000.00	MERRILL	02/01/20	100.52	30,156.96	188.16	182.31	2.26	2.26	1.98
DTD 03/03/2017 2.200% 03/03/2020											
WALT DISNEY COMPANY CORP NOTES	25468PDP8	25,000.00	CITIGRP		100.33	25,083.33	89.83	88.63	2.36	2.36	1.81
DTD 03/06/2017 1.950% 03/04/2020											
TOYOTA MOTOR CREDIT CORP	89236TDU6	75,000.00	MERRILL		100.04	75,027.38	61.88	56.77	2.45	2.45	1.94
DTD 04/17/2017 1.950% 04/17/2020											
HOME DEPOT INC CORP NOTES	437076BQ4	25,000.00	JPM_CHAS		100.07	25,018.28	32.78	31.26	2.59	2.59	1.77
DTD 06/05/2017 1.800% 06/05/2020											
WALT DISNEY COMPANY CORP NOTES	25468PDU7	25,000.00	DEUTSCHE		99.87	24,968.25	(2.75)	(5.77)	2.59	2.59	1.85
DTD 06/06/2017 1.800% 06/05/2020											
JP MORGAN CHASE & CO CORP NT (CALLABLE)	46625HLW8	100,000.00	JPMCHASE	05/23/20	101.89	101,886.70	1,389.70	1,598.98	2.55	2.53	2.04
DTD 06/23/2015 2.750% 06/23/2020											
CATERPILLAR FINL SERVICE NOTE	14913O2A6	40,000.00	BARCLAYS		99.54	39,815.44	(150.96)	(151.69)	2.83	2.83	2.01
DTD 09/07/2017 1.850% 09/04/2020											
WELLS FARGO & COMPANY NOTES	94974BGR5	50,000.00	UBS AG		101.15	50,575.30	(532.70)	(206.63)	3.02	3.02	2.17
DTD 12/07/2015 2.550% 12/07/2020											
BANK OF NEW YORK MELLON CORP	06406FAA1	50,000.00	KEYBAN		101.00	50,499.85	(649.15)	(340.57)	3.34	3.34	2.20
DTD 02/19/2016 2.500% 04/15/2021											
BRANCH BANKING & TRUST CORP NOTE	05531FAV5	25,000.00	SCOTIA		99.60	24,899.00	(84.50)	(88.92)	3.43	3.43	2.17
DTD 05/10/2016 2.050% 05/10/2021											
STATE STREET CORP NOTES	857477AV5	25,000.00	GOLDMAN		99.33	24,832.30	(73.20)	(97.94)	3.47	3.47	2.14
DTD 05/19/2016 1.950% 05/19/2021											



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For the Month Ending **September 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											
BANK OF AMERICA CORP DTD 09/18/2017 2.328% 10/01/2021	06051GGS2	35,000.00	MERRILL		99.79	34,926.89	(73.11)	(73.11)	3.80	3.80	2.38
JOHN DEERE CAPITAL CORP NOTES DTD 01/06/2017 2.650% 01/06/2022	24422ETL3	50,000.00	MITSU		101.34	50,670.95	891.45	866.92	3.99	3.99	2.32
Security Type Sub-Total		1,165,000.00				1,171,839.55	1,532.55	3,573.17	2.11	2.11	1.88
Certificate of Deposit											
HSBC BANK USA NA CD DTD 11/18/2015 1.540% 11/17/2017	40428AR58	100,000.00	HSBC		100.04	100,039.60	39.60	39.60	0.13	0.13	1.31
ROYAL BANK OF CANADA NY CD DTD 03/15/2016 1.700% 03/09/2018	78009NZZ2	100,000.00	RBC CAP		100.14	100,138.00	138.00	138.00	0.44	0.44	1.46
NORDEA BANK FINLAND NY CD DTD 12/05/2016 1.760% 11/30/2018	65558LWA6	100,000.00	MERRILL		100.25	100,252.10	252.10	252.10	1.16	1.16	0.78
SVENSKA HANDELSBANKEN NY LT CD DTD 01/12/2017 1.890% 01/10/2019	86958JHB8	100,000.00	MERRILL		99.68	99,679.50	(320.50)	(320.50)	1.27	1.27	1.38
BANK OF MONTREAL CHICAGO CERT DEPOS DTD 02/09/2017 1.880% 02/07/2019	06427KRC3	100,000.00	GOLDMAN		100.41	100,405.70	405.70	405.70	1.35	1.35	1.54
BANK OF NOVA SCOTIA HOUSTON LT CD DTD 04/06/2017 1.910% 04/05/2019	06417GUE6	100,000.00	MERRILL		99.87	99,869.90	(130.10)	(130.10)	1.50	1.50	1.38
SKANDINAV ENSKILDA BANKEN NY CD DTD 08/04/2017 1.840% 08/02/2019	83050FXT3	100,000.00	BARCLAYS		99.91	99,909.00	(52.00)	(55.11)	1.81	1.81	1.72
WESTPAC BANKING CORP NY CD DTD 08/07/2017 2.050% 08/03/2020	96121T4A3	100,000.00	JPM_CHAS		100.48	100,484.40	484.40	484.40	2.82	2.82	1.83
Security Type Sub-Total		800,000.00				800,778.20	817.20	814.09	1.31	1.31	1.43
Managed Account Sub-Total		5,276,056.45				5,270,188.93	(25,773.54)	(19,251.30)	2.59	2.59	1.70
Money Market Fund											
CAMP Pool		56,883.33			1.00	56,883.33	0.00	0.00	0.00	0.00	
Money Market Sub-Total		56,883.33				56,883.33	0.00	0.00	0.00	0.00	



Managed Account Fair Market Value & Analytics

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

CITY OF LAKE ELSINORE - LAKE ELSINORE-SUCCESSOR AGENCY

Securities Sub-Total	\$5,332,939.78	\$5,327,072.26	(\$25,773.54)	(\$19,251.30)	2.59	2.59	1.70%
Accrued Interest		\$22,415.26					
Total Investments		\$5,349,487.52					



Managed Account Security Transactions & Interest

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

CITY OF LAKE ELSINORE - LAKE ELSINORE-SUCCESSOR AGENCY

Transaction Type					Principal	Accrued		Realized G/L	Realized G/L	Sale
Trade	Settle	Security Description	CUSIP	Par	Proceeds	Interest	Total	Cost	Amort Cost	Method
BUY										
09/05/17	09/07/17	CATERPILLAR FINL SERVICE NOTE DTD 09/07/2017 1.850% 09/04/2020	14913Q2A6	40,000.00	(39,966.40)	0.00	(39,966.40)			
09/07/17	09/08/17	FHLB NOTES DTD 09/08/2017 1.375% 09/28/2020	3130ACE26	30,000.00	(29,903.70)	0.00	(29,903.70)			
09/12/17	09/19/17	INTL BANK OF RECONSTRUCTION AND DEV NOTE DTD 09/19/2017 1.561% 09/12/2020	45905UP32	150,000.00	(149,640.00)	0.00	(149,640.00)			
09/13/17	09/18/17	BANK OF AMERICA CORP DTD 09/18/2017 2.328% 10/01/2021	06051GGS2	35,000.00	(35,000.00)	0.00	(35,000.00)			

Transaction Type Sub-Total				255,000.00	(254,510.10)	0.00	(254,510.10)			
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INTEREST										
09/01/17	09/01/17	CISCO SYSTEMS INC GLOBAL NOTES DTD 03/03/2014 2.125% 03/01/2019	17275RAR3	50,000.00	0.00	531.25	531.25			
09/01/17	09/01/17	CISCO SYSTEMS INC GLOBAL NOTES DTD 03/03/2014 2.125% 03/01/2019	17275RAR3	50,000.00	0.00	531.25	531.25			
09/01/17	09/25/17	FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AQDQ0	37,243.56	0.00	57.54	57.54			
09/01/17	09/25/17	FNMA SERIES 2015-M7 ASQ2 DTD 04/01/2015 1.550% 04/01/2018	3136ANJY4	18,024.26	0.00	23.28	23.28			
09/01/17	09/25/17	FNMA SERIES 2015-M15 ASQ2 DTD 11/01/2015 1.898% 01/01/2019	3136AOSW1	20,274.76	0.00	42.87	42.87			
09/03/17	09/03/17	AMERICAN EXPRESS CREDIT (CALLABLE) CORP DTD 03/03/2017 2.200% 03/03/2020	0258M0EE5	30,000.00	0.00	330.00	330.00			
09/04/17	09/04/17	WALT DISNEY COMPANY CORP NOTES DTD 03/06/2017 1.950% 03/04/2020	25468PDP8	25,000.00	0.00	241.04	241.04			
09/06/17	09/06/17	BANK OF NEW YORK MELLON (CALLABLE) DTD 03/06/2013 1.350% 03/06/2018	06406HCJ6	75,000.00	0.00	506.25	506.25			
09/09/17	09/09/17	ROYAL BANK OF CANADA NY CD DTD 03/15/2016 1.700% 03/09/2018	78009NZ22	100,000.00	0.00	850.00	850.00			
09/15/17	09/15/17	CT ST TXBL GO BONDS DTD 03/25/2015 1.974% 03/15/2019	20772JZK1	30,000.00	0.00	296.10	296.10			



Managed Account Security Transactions & Interest

For the Month Ending **September 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 Method
Trade	Settle							Cost	Amort Cost	
INTEREST										
09/26/17	09/26/17	FHLB GLOBAL NOTES DTD 09/09/2016 1.000% 09/26/2019	3130A9EP2	125,000.00	0.00	625.00	625.00			
09/28/17	09/28/17	FHLB NOTES DTD 09/08/2017 1.375% 09/28/2020	3130ACE26	30,000.00	0.00	22.92	22.92			
09/30/17	09/30/17	US TREASURY NOTES DTD 03/31/2016 1.250% 03/31/2021	912828O37	55,000.00	0.00	343.75	343.75			
Transaction Type Sub-Total				645,542.58	0.00	4,401.25	4,401.25			
PAYDOWNS										
09/01/17	09/25/17	FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AODO0	3,819.45	3,819.45	0.00	3,819.45	(38.25)	0.00	
09/01/17	09/25/17	FNMA SERIES 2015-M7 ASQ2 DTD 04/01/2015 1.550% 04/01/2018	3136ANJY4	6,872.73	6,872.73	0.00	6,872.73	(68.70)	0.00	
09/01/17	09/25/17	FNMA SERIES 2015-M15 ASQ2 DTD 11/01/2015 1.898% 01/01/2019	3136AOSW1	3,793.95	3,793.95	0.00	3,793.95	(37.94)	0.00	
Transaction Type Sub-Total				14,486.13	14,486.13	0.00	14,486.13	(144.89)	0.00	
SELL										
09/05/17	09/07/17	US TREASURY NOTES DTD 09/03/2013 2.125% 08/31/2020	912828VV9	40,000.00	40,835.94	16.44	40,852.38	143.75	387.24	FIFO
09/07/17	09/08/17	US TREASURY NOTES DTD 09/03/2013 2.125% 08/31/2020	912828VV9	30,000.00	30,639.84	14.09	30,653.93	120.70	303.62	FIFO
09/12/17	09/19/17	US TREASURY NOTES DTD 12/02/2013 2.000% 11/30/2020	912828A42	150,000.00	152,285.16	909.84	153,195.00	(1,998.04)	(634.18)	FIFO
09/13/17	09/18/17	US TREASURY N/B DTD 12/31/2015 1.750% 12/31/2020	912828N48	35,000.00	35,225.59	133.15	35,358.74	(401.95)	(227.89)	FIFO
Transaction Type Sub-Total				255,000.00	258,986.53	1,073.52	260,060.05	(2,135.54)	(171.21)	
Managed Account Sub-Total					18,962.56	5,474.77	24,437.33	(2,280.43)	(171.21)	
Total Security Transactions					\$18,962.56	\$5,474.77	\$24,437.33	(\$2,280.43)	(\$171.21)	



Account Statement

For the Month Ending **September 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					33,198.90
09/01/17	09/01/17	Purchase - Interest 17275RAR3	1.00	531.25	33,730.15
09/01/17	09/01/17	Purchase - Interest 17275RAR3	1.00	531.25	34,261.40
09/05/17	09/05/17	Purchase - Interest 0258M0EE5	1.00	330.00	34,591.40
09/05/17	09/05/17	Purchase - Interest 25468PDP8	1.00	241.04	34,832.44
09/06/17	09/06/17	Purchase - Interest 06406HCJ6	1.00	506.25	35,338.69
09/07/17	09/07/17	Purchase - Principal 912828VV9	1.00	40,835.94	76,174.63
09/07/17	09/07/17	Purchase - Interest 912828VV9	1.00	16.44	76,191.07
09/07/17	09/07/17	Redemption - Principal 14913Q2A6	1.00	(39,966.40)	36,224.67
09/08/17	09/08/17	Purchase - Principal 912828VV9	1.00	30,639.84	66,864.51
09/08/17	09/08/17	Purchase - Interest 912828VV9	1.00	14.09	66,878.60
09/08/17	09/08/17	Redemption - Principal 3130ACE26	1.00	(29,903.70)	36,974.90
09/11/17	09/11/17	Purchase - Interest 78009NZZ2	1.00	850.00	37,824.90
09/15/17	09/15/17	Purchase - Interest 20772JZK1	1.00	296.10	38,121.00
09/18/17	09/18/17	Purchase - Principal 912828N48	1.00	35,225.59	73,346.59
09/18/17	09/18/17	Purchase - Interest 912828N48	1.00	133.15	73,479.74
09/18/17	09/18/17	Redemption - Principal 06051GGS2	1.00	(35,000.00)	38,479.74
09/19/17	09/19/17	Purchase - Principal 912828A42	1.00	152,285.16	190,764.90
09/19/17	09/19/17	Purchase - Interest 912828A42	1.00	909.84	191,674.74
09/19/17	09/19/17	Redemption - Principal 45905UP32	1.00	(149,640.00)	42,034.74
09/25/17	09/25/17	Purchase - Interest 3136ANJY4	1.00	23.28	42,058.02
09/25/17	09/25/17	Purchase - Interest 3136AQDQ0	1.00	57.54	42,115.56



Account Statement

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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					
09/25/17	09/25/17	Purchase - Interest 3136AQSW1	1.00	42.87	42,158.43
09/25/17	09/25/17	Purchase - Principal 3136ANJY4	1.00	6,872.73	49,031.16
09/25/17	09/25/17	Purchase - Principal 3136AQDQ0	1.00	3,819.45	52,850.61
09/25/17	09/25/17	Purchase - Principal 3136AQSW1	1.00	3,793.95	56,644.56
09/26/17	09/26/17	Purchase - Interest 3130A9EP2	1.00	625.00	57,269.56
09/26/17	09/26/17	IP Fees August 2017	1.00	(418.19)	56,851.37
09/26/17	09/26/17	U.S. Bank Fees July 2017	1.00	(30.37)	56,821.00
09/28/17	09/28/17	Purchase - Interest 3130ACE26	1.00	22.92	56,843.92
09/29/17	10/02/17	Accrual Income Div Reinvestment - Distributions	1.00	39.41	56,883.33
Closing Balance					56,883.33

	Month of September	Fiscal YTD January-September		
Opening Balance	33,198.90	19,594.11	Closing Balance	56,883.33
Purchases	278,643.09	2,520,921.54	Average Monthly Balance	41,720.47
Redemptions (Excl. Checks)	(254,958.66)	(2,483,632.32)	Monthly Distribution Yield	1.15%
Check Disbursements	0.00	0.00		
Closing Balance	56,883.33	56,883.33		
Cash Dividends and Income	39.41	500.74		