



CITY OF LAKE ELSINORE
INVESTMENT REPORT

CITY OF LAKE ELSINORE
INVESTMENT REPORT OF POOLED CASH AND INVESTMENTS
AS OF JANUARY 31, 2018

<u>CASH ACCOUNTS</u>	BANK BALANCE	DEPOSITS IN TRANSIT	OUTSTANDING CHECKS	BOOK BALANCE
Bank Accounts:				
General Checking Account	\$ 3,551,189	\$ 442,447	\$ (289,512)	\$ 3,704,125
Cash On Hand:				
Cashier Drawers #1 & #2	-	-	-	300
City of Lake Elsinore Petty Cash Fund	-	-	-	1,000
Total Cash Accounts	3,551,189	442,447	(289,512)	3,705,425
 <u>INVESTMENTS</u>				
City Investments:				
City Local Agency Investment Fund	26,444,165	-	-	26,444,165
City CAMP Investments:				
CAMP Pool Account	67,412	-	-	67,412
U.S. Treasury Bond / Note	11,957,366	-	-	11,957,366
Supra-National Agency Bond / Note	1,353,761	-	-	1,353,761
Municipal Bond / Note	290,464	-	-	290,464
Federal Agency Collateralized Mortgage Obligation	209,725	-	-	209,725
Federal Agency Bond / Note	4,382,831	-	-	4,382,831
Corporate Note	7,550,944	-	-	7,550,944
Certificate of Deposit	4,664,318	-	-	4,664,318
Housing CAMP Investments:				
Housing CAMP Pool Account	12,194	-	-	12,194
Housing U.S. Treasury Bond / Notes	2,130,477	-	-	2,130,477
Housing Supra-National Agency Bond	225,627	-	-	225,627
Housing Municipal Bond / Notes	30,084	-	-	30,084
Housing Federal Agency Collateralized Mortgage	37,545	-	-	37,545
Housing Federal Agency Bond / Notes	698,143	-	-	698,143
Housing Corporate Notes	1,335,963	-	-	1,335,963
Housing Certificate of Deposit	699,961	-	-	699,961
Successor Investments:				
Successor Local Agency Investment Fund	8,487,026	-	-	8,487,026
Successor CAMP Investments:				
Successor CAMP Pool Account	11,635	-	-	11,635
Successor U.S. Treasury Bond / Notes	2,079,237	-	-	2,079,237
Successor Supra-National Agency Bond	250,567	-	-	250,567
Successor Municipal Bond / Notes	30,084	-	-	30,084
Successor Federal Agency Collateralized Mortgage	37,545	-	-	37,545
Successor Federal Agency Bond / Notes	992,568	-	-	992,568
Successor Corporate Notes	1,270,638	-	-	1,270,638
Successor Certificate of Deposit	699,961	-	-	699,961
Sub-total Investments	75,950,240	-	-	75,950,240
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	75,692,527	-	-	75,692,527
 Total Pooled Cash and Investments	\$ 79,243,716	\$ 442,447	\$ (289,512)	\$ 79,397,951
 <u>TOTAL POOLED CASH AND INVESTMENTS</u>				<u>\$ 79,397,951</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

February 12, 2018
Date

CITY OF LAKE ELSINORE
POOLED CASH AND INVESTMENTS BY FUND
AS OF JANUARY 31, 2018

<u>FUND NO</u>	<u>FUND NAME</u>	<u>AMOUNT</u>
100	General	\$ 8,729,445
106	Affordable Housing In Lieu	1,703,258
107	Developer Agreement Revenue	343,045
110	State Gas Tax	1,015,133
112	Measure A	1,785,091
114	SB1186 CASP Education Program	8,335
116	City Hall-Public Works DIF	928,838
117	Community Center DIF	13,498
118	Lake Side Facility DIF	41,813
119	Animal Shelter DIF	67,659
121	T.R.I.P.-2014A	133
130	Lighting & Landscape Maintenance Fund - City-wide	93,642
135	Lighting & Landscape Maintenance - Dist. No. 1	918,036
140	Geothermal	20,156
155	CSA152 -- N.P.D.E.S.	113,906
160	PEG Grant	5,979
205	Traffic Impact Fee	4,271,257
211	Storm Drain C.I.P.	1,253,930
220	Street Lighting C.I.P.	101,672
221	Quimby Park C.I.P.	47,044
231	Library C.I.P.	1,807,759
232	City Fire Protection	78,624
254	Railroad Canyon Improvement Area 89-1	126,253
300	Insurance Service	1,175,167
305	Information Systems Service	386,604
310	Support Service	12,031
320	Facilities Service	628,305
331	CFD 2006-1CC Summerly Improvement Area CC	74,462
332	CFD 2006-1 Improvement Area B, Summerly	102,052
334	CFD 2015-5 Trieste - Far West Industries	82,789
335	CFD 2003-2E Canyon Hills Improvement Area E	5,231
336	CFD 2006-1FF Summerly Improvement Area FF	117,677
337	CFD 2016-2 Canyon Hills	9,481
340	CFD 2006-1 IA-EE Summerly Improvement Area	34,836
345	CFD 2003-2 Improvement Area D, Canyon Hills	1,402,685
346	CFD 2014-1 Southshore	63,888
347	CFD 2006-1 Improvement Area A, Summerly	135,857
350	CFD 98-1 Summerhill	1,266,095
352	AD 86-1 Northwest Sewer	659,115
354	CFD 90-2 Tuscany Hills	1,681,088
357	CFD 2003-2 Canyon Hills Improvement Area	544,479

CITY OF LAKE ELSINORE
POOLED CASH AND INVESTMENTS BY FUND
AS OF JANUARY 31, 2018

<u>FUND NO</u>	<u>FUND NAME</u>	<u>AMOUNT</u>
366	CFD 2005-6 City Center Townhomes	193,105
368	CFD 2006-2 Viscaya	320,112
369	CFD 2004-3 Area 1 Rosetta Canyon Improvement Area	917,378
371	CFD 2005-1 Serenity	392,979
372	CFD 2005-2 Alberhill Ranch Improvement Area	797,524
374	CFD 2005-4 Lakeview Villas	56,925
375	CFD 2006-4 Clurman	20,872
376	CFD 2006-3 La Strada	8,731
377	CFD 2006-6 Tessara	19,326
378	CFD 2006-8 Running Deer Estates	51,234
384	CFD 2003-2 Area B Canyon Hills Improvement Area	1,243,900
385	CFD 2004-3 Area 2 Rosetta Canyon Improvement Area	1,225,412
386	CFD 2007-4 Mekenna Court	21,348
387	CFD 2007-5 Red Kite	75,282
388	CFD 2007-6 Holiday Inn Express	6,463
389	CFD 88-3 (2008A) West Lake Elsinore Series A	1,126,292
390	CFD 2003-2 Area C Canyon Hills Improvement Area	446,990
392	CFD 95-1 City Center	116,496
393	AD 93-1 Cottonwood Hills	808,947
394	CFD 2005-5 (2012A) Wasson Canyon	275,532
395	CFD 2018-1 Wasson Canyon II Improvement Area	45,006
500	Capital Improvement Plan	7,351,288
510	Successor To RDA Area I, II, & III	10,187,507
540	Successor To RDA Diamond Stadium	3,133,805
603	Endowment Trust - Carl Graves	973,071
604	Endowment Trust - Korn Memorial	31,583
605	Public Improvement Trust	695,800
606	Mobile Source Air Polution Reduction	246,302
608	Trust Deposit & Pre Paid Expense	4,234,744
617	Successor Agency Housing	11,241,268
620	Cost Recovery System	998,759
631	Lake Destratification Equipment Replacement	277,625
Total Pooled Cash & Investments		<u><u>\$ 79,397,951</u></u>

**CITY OF LAKE ELSINORE
SUMMARY OF POLICY LIMITATIONS
FOR THE MONTH ENDING JANUARY 31, 2018**

<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	21.29%	Unlimited
Current Balance		\$ 16,167,080
Supra-National Agency Bond / Note	2.41%	30%
Current Balance		\$ 1,829,955
Municipal Bond / Note	0.46%	Unlimited
Current Balance		\$ 350,632
Federal Agency Collateralized Mortgage Obligation	0.38%	40.00%
Current Balance		\$ 284,815
Federal Agency Bond / Note	8.00%	* Unlimited
Current Balance		\$ 6,073,542
Banker's Acceptance	0.00%	40.00%
Certificates of Deposit	7.98%	25.00%
Current Balance		\$ 6,064,240
Negotiable Certificates of Deposit	0.00%	30.00%
Commercial Paper	0.00%	25.00%
		\$ -
Corporate Note	13.37%	30.00%
Current Balance		\$ 10,157,544
Repurchase Agreements	0.00%	Unlimited
Reverse Repurchase Agreements	0.00%	20.00%
LAIF (Local Agency Investment Fund)	45.99%	* \$65 Million
Current Balance		\$ 34,931,192
CAMP - Pooled Sweep Account	0.12%	Unlimited
Current Balance		\$ 91,240
TOTAL	100.00%	* \$ 75,950,240

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 JANUARY 31, 2018

<u>Yield</u>	<u>Purchase Date</u>	<u>Maturity Rate</u>
1.350%	Daily	24-Hour

<u>Agency</u>	<u>Beginning Balance</u>	<u>Net Increase/(Decrease)</u>	<u>Ending Balance</u>
City	\$ 8,409,873	\$ 18,034,292	\$ 26,444,165
Successor Agency	\$ 8,461,338	\$ 25,688	\$ 8,487,026
Total Investments Held with Local Agency Investment Fund:	<u>\$ 16,871,211</u>	<u>\$ 18,059,980</u>	<u>\$ 34,931,192</u>

Note:

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

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



**JOHN CHIANG
TREASURER
STATE OF CALIFORNIA**



PMIA Performance Report

Date	Daily Yield*	Quarter to Date Yield	Average Maturity (in days)
01/08/18	1.34	1.33	187
01/09/18	1.34	1.33	187
01/10/18	1.34	1.33	187
01/11/18	1.35	1.33	186
01/12/18	1.35	1.34	186
01/13/18	1.35	1.34	186
01/14/18	1.35	1.34	186
01/15/18	1.35	1.34	186
01/16/18	1.35	1.34	186
01/17/18	1.35	1.34	186
01/18/18	1.36	1.34	186
01/19/18	1.36	1.34	184
01/20/18	1.36	1.34	184
01/21/18	1.36	1.34	184
01/22/18	1.36	1.34	181
01/23/18	1.36	1.34	182
01/24/18	1.37	1.35	181
01/25/18	1.37	1.35	180
01/26/18	1.37	1.35	180
01/27/18	1.37	1.35	180
01/28/18	1.37	1.35	180
01/29/18	1.37	1.35	181
01/30/18	1.37	1.35	179
01/31/18	1.38	1.35	179
02/01/18	1.40	1.35	182
02/02/18	1.40	1.35	181
02/03/18	1.40	1.36	181
02/04/18	1.40	1.36	181
02/05/18	1.40	1.36	180
02/06/18	1.40	1.36	179
02/07/18	1.40	1.36	178

*Daily yield does not reflect capital gains or losses

[View Prior Month Daily Rates](#)

LAIF Performance Report

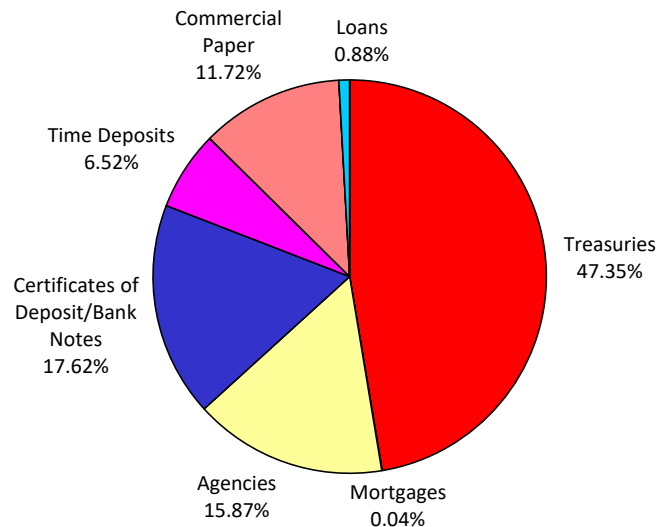
Quarter Ending 12/31/17

Apportionment Rate: 1.20%
 Earnings Ratio: .00003301121703481
 Fair Value Factor: 0.998093529
 Daily: 1.30%
 Quarter to Date: 1.18%
 Average Life: 186

**PMIA Average Monthly
Effective Yields**

Jan 2018 1.350
 Dec 2017 1.239
 Nov 2017 1.172

**Pooled Money Investment Account
Portfolio Composition
01/31/18
\$78.6 billion**





City Funds

CAMP Account



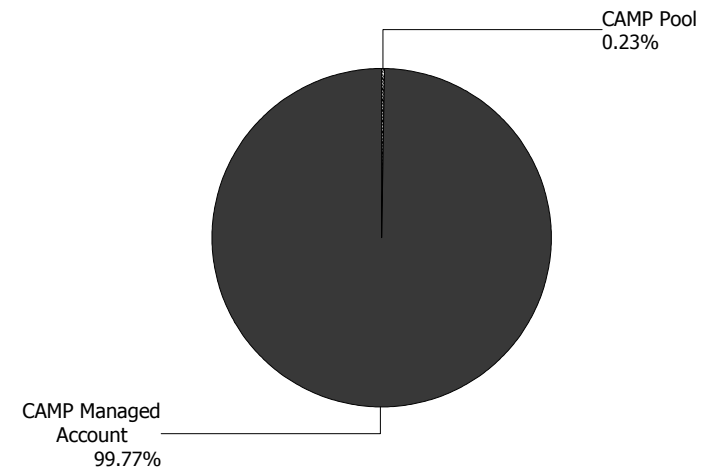
Account Statement - Transaction Summary

For the Month Ending **January 31, 2018**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

CAMP Pool	
Opening Market Value	61,215.91
Purchases	925,194.04
Redemptions	(918,998.18)
Unsettled Trades	0.00
Change in Value	0.00
Closing Market Value	\$67,411.77
Cash Dividends and Income	57.10
CAMP Managed Account	
Opening Market Value	30,037,609.09
Purchases	913,256.84
Redemptions	(889,110.56)
Unsettled Trades	0.00
Change in Value	(201,839.32)
Closing Market Value	\$29,859,916.05
Cash Dividends and Income	25,995.58

Asset Summary		
	January 31, 2018	December 31, 2017
CAMP Pool	67,411.77	61,215.91
CAMP Managed Account	29,859,916.05	30,037,609.09
Total	\$29,927,327.82	\$30,098,825.00
Asset Allocation		





Managed Account Summary Statement

For the Month Ending **January 31, 2018**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Transaction Summary - Money Market		Transaction Summary - Managed Account		Account Total	
Opening Market Value	\$61,215.91	Opening Market Value	\$30,037,609.09	Opening Market Value	\$30,098,825.00
Purchases	925,194.04	Maturities/Calls	(18,683.31)		
Redemptions	(918,998.18)	Principal Dispositions	(870,427.25)		
		Principal Acquisitions	913,256.84		
		Unsettled Trades	0.00		
		Change in Current Value	(201,839.32)		
Closing Market Value	\$67,411.77	Closing Market Value	\$29,859,916.05	Closing Market Value	\$29,927,327.82
Dividend	57.10				

Earnings Reconciliation (Cash Basis) - Managed Account		Cash Balance	
Interest/Dividends/Coupons Received	33,401.40	Closing Cash Balance	\$0.00
Less Purchased Interest Related to Interest/Coupons	(3,114.21)		
Plus Net Realized Gains/Losses	(4,291.61)		
Total Cash Basis Earnings	\$25,995.58		

Earnings Reconciliation (Accrual Basis)	Managed Account	Total	Cash Transactions Summary- Managed Account	
Ending Amortized Value of Securities	30,348,020.54	30,415,432.31	Maturities/Calls	0.00
Ending Accrued Interest	164,107.00	164,107.00	Sale Proceeds	874,599.82
Plus Proceeds from Sales	874,599.82	1,793,598.00	Coupon/Interest/Dividend Income	29,228.83
Plus Proceeds of Maturities/Calls/Principal Payments	18,683.31	18,683.31	Principal Payments	18,683.31
Plus Coupons/Dividends Received	29,228.83	29,228.83	Security Purchases	(916,371.05)
Less Cost of New Purchases	(916,371.05)	(1,841,565.09)	Net Cash Contribution	(6,140.91)
Less Beginning Amortized Value of Securities	(30,330,108.55)	(30,391,324.46)	Reconciling Transactions	0.00
Less Beginning Accrued Interest	(146,700.37)	(146,700.37)		
Dividends	0.00	57.10		
Total Accrual Basis Earnings	\$41,459.53	\$41,516.63		



Portfolio Summary and Statistics

For the Month Ending **January 31, 2018**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Account Summary

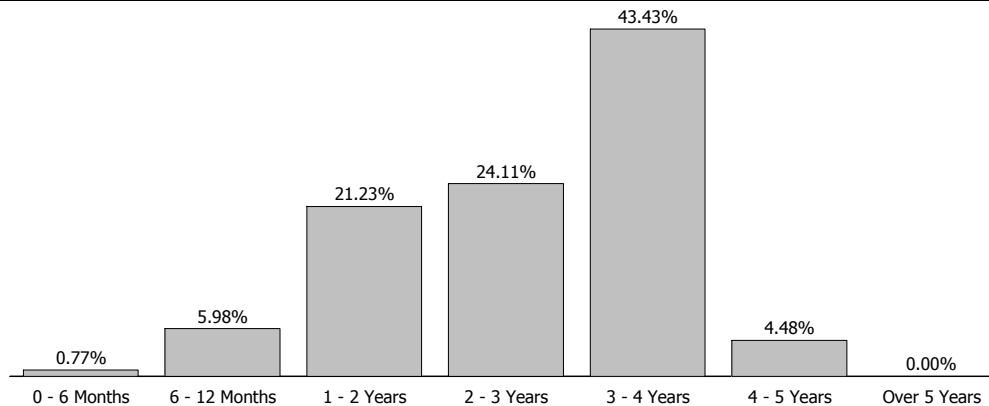
Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	11,915,000.00	11,660,859.17	38.96
Supra-National Agency Bond / Note	1,350,000.00	1,328,029.65	4.44
Municipal Bond / Note	290,000.00	289,354.35	0.97
Federal Agency Collateralized Mortgage Obligation	207,646.68	206,955.29	0.69
Federal Agency Bond / Note	4,395,000.00	4,289,475.99	14.33
Corporate Note	7,480,000.00	7,443,412.47	24.87
Certificate of Deposit	4,665,000.00	4,641,829.13	15.51
Managed Account Sub-Total	30,302,646.68	29,859,916.05	99.77%
Accrued Interest		164,107.00	
Total Portfolio	30,302,646.68	30,024,023.05	
CAMP Pool	67,411.77	67,411.77	0.23
Total Investments	30,370,058.45	30,091,434.82	100.00%

Unsettled Trades

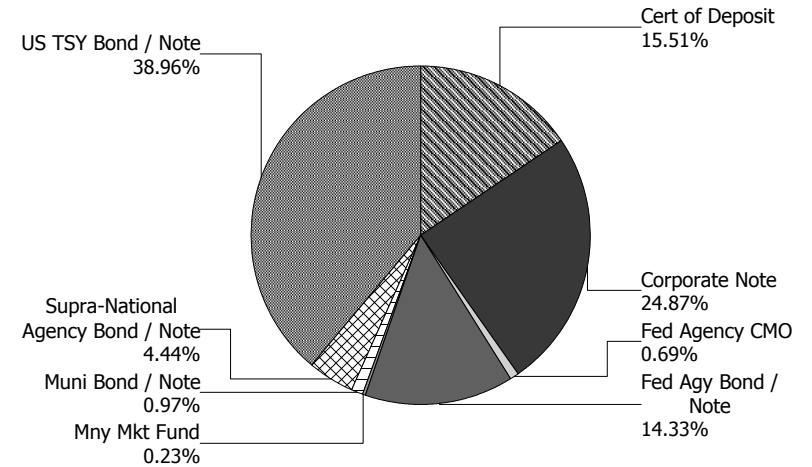
0.00

0.00

Maturity Distribution



Sector Allocation



Characteristics

Yield to Maturity at Cost	1.79%
Yield to Maturity at Market	2.35%
Duration to Worst	2.57
Weighted Average Days to Maturity	978



Managed Account Issuer Summary

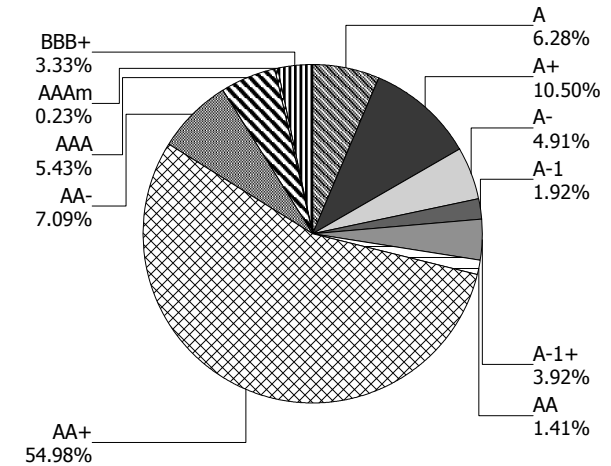
For the Month Ending **January 31, 2018**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Issuer Summary

Issuer	Market Value of Holdings	Percent
AMERICAN EXPRESS CO	375,321.58	1.25
AMERICAN HONDA FINANCE	573,940.85	1.92
APPLE INC	296,364.60	0.99
BANK OF AMERICA CO	297,202.10	0.99
BANK OF MONTREAL	600,130.20	2.01
BANK OF NOVA SCOTIA	572,409.63	1.91
BB&T CORPORATION	220,191.60	0.74
BURLINGTON NORTHERN SANTA FE	155,483.40	0.52
CAMP Pool	67,411.77	0.23
CANADIAN IMPERIAL BANK OF COMMERCE	573,759.15	1.92
CATERPILLAR INC	221,256.00	0.74
CISCO SYSTEMS INC	569,498.40	1.90
CITIGROUP INC	403,449.74	1.35
DEERE & COMPANY	273,793.58	0.91
FANNIE MAE	2,184,049.47	7.29
FEDERAL HOME LOAN BANKS	1,575,851.81	5.27
FREDDIE MAC	736,530.00	2.46
GENERAL ELECTRIC CO	263,264.25	0.88
GOLDMAN SACHS GROUP INC	298,305.30	1.00
HOME DEPOT INC	148,050.45	0.49
INTER-AMERICAN DEVELOPMENT BANK	595,688.40	1.99
INTL BANK OF RECONSTRUCTION AND DEV	732,341.25	2.45
JP MORGAN CHASE & CO	577,035.50	1.93
MICROSOFT CORP	297,254.10	0.99
MORGAN STANLEY	296,238.00	0.99
NORDEA BANK AB	575,173.65	1.92
PACCAR FINANCIAL CORP	148,161.15	0.50
PEPSICO INC	196,468.00	0.66
SKANDINAVISKA ENSKILDA BANKEN AB	591,396.98	1.98
STATE OF CONNECTICUT	164,280.60	0.55
STATE STREET CORPORATION	73,200.00	0.24
SVENSKA HANDELSBANKEN AB	597,222.00	2.00

Credit Quality (S&P Ratings)





Managed Account Issuer Summary

For the Month Ending **January 31, 2018**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Issuer	Market Value of Holdings	Percent
SWEDBANK AB	594,519.60	1.99
THE BANK OF NEW YORK MELLON CORPORATION	297,752.70	0.99
THE WALT DISNEY CORPORATION	296,726.76	0.99
TOYOTA MOTOR CORP	421,560.95	1.41
UNITED STATES TREASURY	11,660,859.17	38.95
UNIVERSITY OF CALIFORNIA	125,073.75	0.42
WAL-MART STORES INC	296,304.00	0.99
WELLS FARGO & COMPANY	446,589.46	1.49
WESTPAC BANKING CORP	537,217.92	1.80
Total	\$29,927,327.82	100.00%



Managed Account Detail of Securities Held

For the Month Ending **January 31, 2018**

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 12/02/2013 2.000% 11/30/2020	912828A42	150,000.00	AA+	Aaa	03/02/16	03/04/16	154,283.20	1.38	519.23	152,588.11	148,792.95
US TREASURY N/B DTD 12/31/2015 1.750% 12/31/2020	912828N48	300,000.00	AA+	Aaa	05/27/16	05/31/16	305,378.90	1.35	464.09	303,456.34	295,359.30
US TREASURY NOTES DTD 02/28/2014 2.000% 02/28/2021	912828B90	575,000.00	AA+	Aaa	07/06/16	07/08/16	603,121.09	0.92	4,892.27	593,741.97	569,452.40
US TREASURY NOTES DTD 03/31/2016 1.250% 03/31/2021	912828Q37	290,000.00	AA+	Aaa	06/27/16	06/29/16	293,692.97	0.98	1,234.89	292,473.69	280,371.13
US TREASURY NOTES DTD 05/02/2016 1.375% 04/30/2021	912828Q78	250,000.00	AA+	Aaa	02/01/17	02/03/17	245,009.77	1.87	883.11	246,148.05	242,402.25
US TREASURY NOTES DTD 05/02/2016 1.375% 04/30/2021	912828Q78	350,000.00	AA+	Aaa	01/03/17	01/05/17	343,054.69	1.86	1,236.36	344,734.69	339,363.15
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	2,141.83	881,354.53	871,558.20
US TREASURY NOTES DTD 06/02/2014 2.000% 05/31/2021	912828WN6	1,200,000.00	AA+	Aaa	09/01/16	09/02/16	1,243,125.00	1.22	4,153.85	1,230,510.84	1,186,312.80
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	325,000.00	AA+	Aaa	10/03/16	10/05/16	337,200.20	1.21	2,765.19	333,965.67	320,594.63
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	800,000.00	AA+	Aaa	04/03/17	04/05/17	806,187.50	1.82	6,806.63	805,065.82	789,156.00
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	1,025,000.00	AA+	Aaa	12/01/16	12/05/16	1,028,042.97	1.93	8,720.99	1,027,331.95	1,011,106.13
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	9,784.53	1,156,053.61	1,134,411.75
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	11,911.60	1,413,152.72	1,381,023.00
US TREASURY NOTES DTD 10/31/2016 1.250% 10/31/2021	912828T67	725,000.00	AA+	Aaa	10/05/17	10/10/17	708,206.05	1.85	2,328.21	709,465.76	694,867.55



Managed Account Detail of Securities Held

For the Month Ending **January 31, 2018**

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 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	3,532.46	1,084,356.19	1,054,281.80
US TREASURY NOTES DTD 05/01/2017 1.875% 04/30/2022	912828X47	450,000.00	AA+	Aaa	12/04/17	12/06/17	445,324.22	2.12	2,167.65	445,485.82	439,136.55
US TREASURY NOTES DTD 05/01/2017 1.875% 04/30/2022	912828X47	925,000.00	AA+	Aaa	01/03/18	01/04/18	913,256.84	2.18	4,455.71	913,460.49	902,669.58
Security Type Sub-Total		11,915,000.00					11,957,365.82	1.70	67,998.60	11,933,346.25	11,660,859.17
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	4,292.75	748,416.36	732,341.25
INTER-AMERICAN DEVELOPMENT BANK DTD 11/08/2013 2.125% 11/09/2020	4581X0CD8	600,000.00	AAA	Aaa	10/02/17	10/10/17	605,561.46	1.81	2,904.17	605,021.17	595,688.40
Security Type Sub-Total		1,350,000.00					1,353,761.46	1.72	7,196.92	1,353,437.53	1,328,029.65
Municipal Bond / Note											
UNIV OF CAL TXBL REV BONDS DTD 04/10/2014 1.904% 05/15/2018	91412GUV5	125,000.00	AA	Aa2	04/04/14	04/10/14	125,000.00	1.90	502.44	125,000.00	125,073.75
CT ST TXBL GO BONDS DTD 03/25/2015 1.974% 03/15/2019	20772JZK1	165,000.00	A+	A1	03/16/15	03/25/15	165,463.65	1.90	1,230.46	165,134.37	164,280.60
Security Type Sub-Total		290,000.00					290,463.65	1.90	1,732.90	290,134.37	289,354.35
Federal Agency Collateralized Mortgage Obligation											
FNMA SERIES 2015-M7 ASQ2 DTD 04/01/2015 1.550% 04/01/2018	3136ANJY4	36,052.69	AA+	Aaa	04/15/15	04/30/15	36,413.09	0.83	46.57	36,052.69	36,007.58
FNMA SERIES 2015-M15 ASQ2 DTD 11/01/2015 1.898% 01/01/2019	3136AOSW1	44,990.66	AA+	Aaa	11/06/15	11/30/15	45,440.56	1.20	71.18	45,071.45	44,912.56



Managed Account Detail of Securities Held

For the Month Ending **January 31, 2018**

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	126,603.33	AA+	Aaa	10/07/15	10/30/15	127,871.12	1.08	173.66	127,019.00	126,035.15
Security Type Sub-Total		207,646.68					209,724.77	1.06	291.41	208,143.14	206,955.29
Federal Agency Bond / Note											
FNMA BENCHMARK NOTE DTD 08/02/2016 0.875% 08/02/2019	3135G0N33	175,000.00	AA+	Aaa	07/29/16	08/02/16	174,706.00	0.93	761.37	174,851.70	171,835.83
FNMA NOTES DTD 09/02/2016 1.000% 08/28/2019	3135G0P49	300,000.00	AA+	Aaa	08/31/16	09/02/16	299,532.00	1.05	1,275.00	299,751.54	294,935.70
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	1,077.78	399,376.88	392,285.20
FHLB NOTES DTD 11/17/2016 1.375% 11/15/2019	3130AA3R7	740,000.00	AA+	Aaa	11/16/16	11/17/16	739,829.80	1.38	2,148.06	739,897.38	730,229.78
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	3,506.25	549,754.86	542,270.85
FHLMC AGENCY NOTES DTD 04/20/2017 1.375% 04/20/2020	3137EAEF2	750,000.00	AA+	Aaa	04/19/17	04/20/17	747,435.00	1.49	2,893.23	748,091.79	736,530.00
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	728.18	154,565.59	151,371.45
FHLB GLOBAL NOTE DTD 07/14/2016 1.125% 07/14/2021	3130A8OS5	725,000.00	AA+	Aaa	07/14/16	07/15/16	720,591.28	1.25	385.16	721,924.79	694,250.58
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	797.22	139,656.87	134,345.54
FNMA NOTES DTD 08/19/2016 1.250% 08/17/2021	3135G0N82	460,000.00	AA+	Aaa	08/17/16	08/19/16	458,137.00	1.33	2,619.44	458,665.16	441,421.06
Security Type Sub-Total		4,395,000.00					4,382,830.59	1.33	16,191.69	4,386,536.56	4,289,475.99
Corporate Note											



Managed Account Detail of Securities Held

For the Month Ending **January 31, 2018**

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											
CISCO SYSTEMS INC GLOBAL NOTES DTD 03/03/2014 2.125% 03/01/2019	17275RAR3	270,000.00	AA-	A1	08/29/14	09/04/14	272,565.00	1.90	2,390.63	270,638.63	269,762.40
CISCO SYSTEMS INC GLOBAL NOTES DTD 03/03/2014 2.125% 03/01/2019	17275RAR3	300,000.00	AA-	A1	09/01/15	09/04/15	302,817.00	1.85	2,656.25	300,893.24	299,736.00
GOLDMAN SACHS GRP INC CORP NT (CALLABLE) DTD 04/25/2016 2.000% 04/25/2019	38141GVT8	50,000.00	BBB+	A3	04/20/16	04/25/16	49,861.00	2.10	266.67	49,941.83	49,717.55
GOLDMAN SACHS GRP INC CORP NT (CALLABLE) DTD 04/25/2016 2.000% 04/25/2019	38141GVT8	250,000.00	BBB+	A3	04/21/16	04/26/16	249,840.00	2.02	1,333.33	249,933.05	248,587.75
CITIGROUP INC CORP NOTES DTD 06/09/2016 2.050% 06/07/2019	172967KS9	105,000.00	BBB+	Baa1	06/02/16	06/09/16	104,945.40	2.07	322.88	104,974.95	104,377.04
AMERICAN HONDA FINANCE GLOBAL NOTES DTD 09/09/2014 2.250% 08/15/2019	02665WAH4	575,000.00	A+	A2	09/04/14	09/09/14	573,936.25	2.29	5,965.63	574,653.94	573,940.85
BURLINGTON NRTH CORP DTD 09/24/2009 4.700% 10/01/2019	12189TBC7	150,000.00	A	A3	06/03/16	06/08/16	165,585.00	1.48	2,350.00	157,932.72	155,483.40
GENERAL ELECTRIC CAP CORP NOTES DTD 01/08/2010 5.500% 01/08/2020	36962G4J0	250,000.00	A	A2	03/20/15	03/25/15	289,082.50	2.05	878.47	266,272.68	263,264.25
CITIGROUP INC (CALLABLE) CORP NOTE DTD 01/10/2017 2.450% 01/10/2020	172967LF6	300,000.00	BBB+	Baa1	01/04/17	01/10/17	299,880.00	2.46	428.75	299,921.34	299,072.70
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	4.48	75,122.64	74,431.58
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	22.40	376,081.35	372,157.88
MICROSOFT CORP NOTES DTD 02/06/2017 1.850% 02/06/2020	594918BV5	300,000.00	AAA	Aaa	01/30/17	02/06/17	299,799.00	1.87	2,697.92	299,863.84	297,254.10
AMERICAN EXPRESS CREDIT (CALLABLE) NOTE DTD 03/03/2017 2.200% 03/03/2020	0258M0EE5	180,000.00	A-	A2	02/28/17	03/03/17	179,812.80	2.24	1,628.00	179,868.36	178,657.38



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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											
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	995.31	124,977.06	124,021.88
TOYOTA MOTOR CORP NOTES DTD 03/12/2015 2.150% 03/12/2020	89236TCF0	200,000.00	AA-	Aa3	03/23/15	03/27/15	201,776.00	1.96	1,660.28	200,778.42	198,863.60
TOYOTA MOTOR CREDIT CORP (CALLABLE) 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	1,267.50	224,923.15	222,697.35
HOME DEPOT INC CORP NOTES DTD 06/05/2017 1.800% 06/05/2020	437076BQ4	150,000.00	A	A2	05/24/17	06/05/17	149,913.00	1.82	420.00	149,931.62	148,050.45
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	490.00	174,840.27	172,704.88
JP MORGAN CHASE & CO CORP NT (CALLABLE) DTD 06/23/2015 2.750% 06/23/2020	46625HLW8	575,000.00	A-	A3	09/01/15	09/04/15	577,857.75	2.64	1,669.10	576,453.07	577,035.50
CATERPILLAR FINL SERVICE NOTE DTD 09/07/2017 1.850% 09/04/2020	14913O2A6	225,000.00	A	A3	09/05/17	09/07/17	224,811.00	1.88	1,665.00	224,835.57	221,256.00
PACCAR FINANCIAL CORP NOTES DTD 11/13/2017 2.050% 11/13/2020	69371RN85	150,000.00	A+	A1	11/06/17	11/13/17	149,986.50	2.05	666.25	149,987.45	148,161.15
APPLE INC DTD 11/13/2017 2.000% 11/13/2020	037833DJ6	300,000.00	AA+	Aa1	11/06/17	11/13/17	299,748.00	2.03	1,300.00	299,765.75	296,364.60
WAL-MART STORES INC CORP NOTE DTD 10/20/2017 1.900% 12/15/2020	931142EA7	300,000.00	AA	Aa2	10/11/17	10/20/17	299,565.00	1.95	1,599.17	299,604.65	296,304.00
BRANCH BANKING & TRUST (CALLABLE) NOTES DTD 10/26/2017 2.150% 02/01/2021	05531FAZ6	75,000.00	A-	A2	10/23/17	10/26/17	74,965.50	2.17	425.52	74,967.21	73,704.45
PEPSICO INC CORP (CALLABLE) NOTE DTD 10/10/2017 2.000% 04/15/2021	713448DX3	200,000.00	A+	A1	10/05/17	10/10/17	199,960.00	2.01	1,233.33	199,963.55	196,468.00
BANK OF NEW YORK MELLON CORP (CALLABLE) DTD 02/19/2016 2.500% 04/15/2021	06406FAA1	300,000.00	A	A1	05/16/16	05/19/16	306,978.00	2.00	2,208.33	304,595.65	297,752.70



Managed Account Detail of Securities Held

For the Month Ending **January 31, 2018**

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											
BANK OF AMERICA CORP NOTE DTD 04/19/2016 2.625% 04/19/2021	06051GFW4	100,000.00	A-	A3	11/01/17	11/03/17	100,776.00	2.39	743.75	100,723.39	99,463.70
MORGAN STANLEY CORP NOTES DTD 04/21/2016 2.500% 04/21/2021	61746BEA0	300,000.00	BBB+	A3	11/01/17	11/03/17	300,972.00	2.40	2,083.33	300,906.53	296,238.00
AMERICAN EXPRESS CREDIT (CALLABLE) NOTES DTD 05/05/2016 2.250% 05/05/2021	0258M0EB1	200,000.00	A-	A2	05/25/16	05/31/16	199,536.00	2.30	1,075.00	199,688.25	196,664.20
BRANCH BANKING & TRUST (CALLABLE) NOTE DTD 05/10/2016 2.050% 05/10/2021	05531FAV5	150,000.00	A-	A2	05/10/16	05/16/16	149,901.00	2.06	691.88	149,933.99	146,487.15
STATE STREET CORP NOTES DTD 05/19/2016 1.950% 05/19/2021	857477AV5	75,000.00	A	A1	05/19/16	05/24/16	74,716.50	2.03	292.50	74,809.29	73,200.00
BANK OF AMERICA CORP (CALLABLE) DTD 09/18/2017 2.328% 10/01/2021	06051GGS2	200,000.00	A-	A3	09/13/17	09/18/17	200,000.00	2.33	1,720.13	200,000.00	197,738.40
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	506.08	274,001.89	273,793.58
Security Type Sub-Total		7,480,000.00					7,550,943.70	2.13	43,657.87	7,511,785.33	7,443,412.47
Certificate of Deposit											
CANADIAN IMPERIAL BANK NY CD DTD 12/05/2016 1.760% 11/30/2018	13606A5Z7	575,000.00	A-1	P-1	12/01/16	12/05/16	574,551.50	1.78	1,714.78	574,813.18	573,759.15
NORDEA BANK FINLAND NY CD DTD 12/05/2016 1.760% 11/30/2018	65558LWA6	575,000.00	A-1+	P-1	12/01/16	12/05/16	575,000.00	1.74	1,771.00	575,000.00	575,173.65
SVENSKA HANDELSBANKEN NY LT CD DTD 01/12/2017 1.890% 01/10/2019	86958JHB8	600,000.00	A-1+	P-1	01/10/17	01/12/17	600,000.00	1.91	693.00	600,000.00	597,222.00
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	5,452.00	600,000.00	600,130.20
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	3,630.33	575,000.00	572,409.63



Managed Account Detail of Securities Held

For the Month Ending **January 31, 2018**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Certificate of Deposit											
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	5,550.67	599,824.18	591,396.98
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	5,350.50	540,000.00	537,217.92
SWEDBANK (NEW YORK) CERT DEPOS DTD 11/17/2017 2.270% 11/16/2020	87019U6D6	600,000.00	AA-	Aa3	11/16/17	11/17/17	600,000.00	2.30	2,875.33	600,000.00	594,519.60
Security Type Sub-Total		4,665,000.00					4,664,317.50	1.93	27,037.61	4,664,637.36	4,641,829.13
Managed Account Sub-Total		30,302,646.68					30,409,407.49	1.79	164,107.00	30,348,020.54	29,859,916.05
Money Market Fund											
CAMP Pool		67,411.77	AAAm	NR			67,411.77		0.00	67,411.77	67,411.77
Money Market Sub-Total		67,411.77					67,411.77		0.00	67,411.77	67,411.77
Securities Sub-Total		\$30,370,058.45					\$30,476,819.26	1.79%	\$164,107.00	\$30,415,432.31	\$29,927,327.82
Accrued Interest											\$164,107.00
Total Investments											\$30,091,434.82



Managed Account Fair Market Value & Analytics

For the Month Ending **January 31, 2018**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst	YTM at Mkt
U.S. Treasury Bond / Note											
US TREASURY NOTES DTD 12/02/2013 2.000% 11/30/2020	912828A42	150,000.00	MERRILL		99.20	148,792.95	(5,490.25)	(3,795.16)	2.72	2.72	2.29
US TREASURY N/B DTD 12/31/2015 1.750% 12/31/2020	912828N48	300,000.00	MORGANST		98.45	295,359.30	(10,019.60)	(8,097.04)	2.82	2.82	2.30
US TREASURY NOTES DTD 02/28/2014 2.000% 02/28/2021	912828B90	575,000.00	MORGANST		99.04	569,452.40	(33,668.69)	(24,289.57)	2.94	2.94	2.33
US TREASURY NOTES DTD 03/31/2016 1.250% 03/31/2021	912828Q37	290,000.00	CITIGRP		96.68	280,371.13	(13,321.84)	(12,102.56)	3.06	3.06	2.35
US TREASURY NOTES DTD 05/02/2016 1.375% 04/30/2021	912828O78	250,000.00	MERRILL		96.96	242,402.25	(2,607.52)	(3,745.80)	3.14	3.14	2.35
US TREASURY NOTES DTD 05/02/2016 1.375% 04/30/2021	912828O78	350,000.00	MORGAN_S		96.96	339,363.15	(3,691.54)	(5,371.54)	3.14	3.14	2.35
US TREASURY NOTES DTD 05/31/2016 1.375% 05/31/2021	912828R77	900,000.00	MORGAN_S		96.84	871,558.20	(5,062.89)	(9,796.33)	3.22	3.22	2.37
US TREASURY NOTES DTD 06/02/2014 2.000% 05/31/2021	912828WN6	1,200,000.00	HSBC		98.86	1,186,312.80	(56,812.20)	(44,198.04)	3.19	3.19	2.36
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	325,000.00	HSBC		98.64	320,594.63	(16,605.57)	(13,371.04)	3.40	3.40	2.40
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	800,000.00	MORGAN_S		98.64	789,156.00	(17,031.50)	(15,909.82)	3.40	3.40	2.40
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	1,025,000.00	HSBC		98.64	1,011,106.13	(16,936.84)	(16,225.82)	3.40	3.40	2.40
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	1,150,000.00	MORGAN_S		98.64	1,134,411.75	(22,551.14)	(21,641.86)	3.40	3.40	2.40
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	1,400,000.00	MORGAN_S		98.64	1,381,023.00	(34,234.81)	(32,129.72)	3.40	3.40	2.40
US TREASURY NOTES DTD 10/31/2016 1.250% 10/31/2021	912828T67	725,000.00	MERRILL		95.84	694,867.55	(13,338.50)	(14,598.21)	3.61	3.61	2.42
US TREASURY NOTES DTD 10/31/2016 1.250% 10/31/2021	912828T67	1,100,000.00	MERRILL		95.84	1,054,281.80	(28,358.83)	(30,074.39)	3.61	3.61	2.42
US TREASURY NOTES DTD 05/01/2017 1.875% 04/30/2022	912828X47	450,000.00	MERRILL		97.59	439,136.55	(6,187.67)	(6,349.27)	4.03	4.03	2.48
US TREASURY NOTES DTD 05/01/2017 1.875% 04/30/2022	912828X47	925,000.00	CITIGRP		97.59	902,669.58	(10,587.26)	(10,790.91)	4.03	4.03	2.48



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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
Security Type Sub-Total		11,915,000.00				11,660,859.17	(296,506.65)	(272,487.08)	3.40	3.40	2.39
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		97.65	732,341.25	(15,858.75)	(16,075.11)	2.52	2.52	2.50
INTER-AMERICAN DEVELOPMENT BANK DTD 11/08/2013 2.125% 11/09/2020	4581X0CD8	600,000.00	HSBC		99.28	595,688.40	(9,873.06)	(9,332.77)	2.66	2.66	2.39
Security Type Sub-Total		1,350,000.00				1,328,029.65	(25,731.81)	(25,407.88)	2.59	2.59	2.45
Municipal Bond / Note											
UNIV OF CAL TXBL REV BONDS DTD 04/10/2014 1.904% 05/15/2018	91412GUV5	125,000.00	GOLDMAN		100.06	125,073.75	73.75	73.75	0.29	0.29	1.68
CT ST TXBL GO BONDS DTD 03/25/2015 1.974% 03/15/2019	20772JZK1	165,000.00	VINING		99.56	164,280.60	(1,183.05)	(853.77)	1.09	1.09	2.37
Security Type Sub-Total		290,000.00				289,354.35	(1,109.30)	(780.02)	0.75	0.75	2.07
Federal Agency Collateralized Mortgage Obligation											
FNMA SERIES 2015-M7 ASQ2 DTD 04/01/2015 1.550% 04/01/2018	3136ANJY4	36,052.69	GOLDMAN		99.87	36,007.58	(405.51)	(45.11)	0.10	0.17	1.68
FNMA SERIES 2015-M15 ASQ2 DTD 11/01/2015 1.898% 01/01/2019	3136AOSW1	44,990.66	GOLDMAN		99.83	44,912.56	(528.00)	(158.89)	0.54	0.76	1.96
FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AQDO0	126,603.33	MORGANST		99.55	126,035.15	(1,835.97)	(983.85)	0.79	1.41	1.89
Security Type Sub-Total		207,646.68				206,955.29	(2,769.48)	(1,187.85)	0.62	1.05	1.87
Federal Agency Bond / Note											
FNMA BENCHMARK NOTE DTD 08/02/2016 0.875% 08/02/2019	3135G0N33	175,000.00	GOLDMAN		98.19	171,835.83	(2,870.17)	(3,015.87)	1.47	1.47	2.10
FNMA NOTES DTD 09/02/2016 1.000% 08/28/2019	3135G0P49	300,000.00	GOLDMAN		98.31	294,935.70	(4,596.30)	(4,815.84)	1.55	1.55	2.09



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Federal Agency Bond / Note											
FANNIE MAE GLOBAL NOTES DTD 10/25/2016 1.000% 10/24/2019	3135G0R39	400,000.00	BARCLAYS		98.07	392,285.20	(6,642.80)	(7,091.68)	1.70	1.70	2.14
FHLB NOTES DTD 11/17/2016 1.375% 11/15/2019	3130AA3R7	740,000.00	MERRILL		98.68	730,229.78	(9,600.02)	(9,667.60)	1.75	1.75	2.13
FNMA NOTES DTD 02/28/2017 1.500% 02/28/2020	3135G0T29	550,000.00	JPM_CHAS		98.59	542,270.85	(7,377.15)	(7,484.01)	2.02	2.02	2.20
FHLMC AGENCY NOTES DTD 04/20/2017 1.375% 04/20/2020	3137EAEF2	750,000.00	WELLS_FA		98.20	736,530.00	(10,905.00)	(11,561.79)	2.16	2.16	2.21
FHLB NOTES DTD 09/08/2017 1.375% 09/28/2020	3130ACE26	155,000.00	BARCLAYS		97.66	151,371.45	(3,131.00)	(3,194.14)	2.58	2.58	2.29
FHLB GLOBAL NOTE DTD 07/14/2016 1.125% 07/14/2021	3130A8OS5	725,000.00	TD SEC U		95.76	694,250.58	(26,340.70)	(27,674.21)	3.35	3.35	2.41
FNMA NOTES DTD 08/19/2016 1.250% 08/17/2021	3135G0N82	140,000.00	TD SEC U		95.96	134,345.54	(5,175.52)	(5,311.33)	3.41	3.41	2.45
FNMA NOTES DTD 08/19/2016 1.250% 08/17/2021	3135G0N82	460,000.00	CITIGRP		95.96	441,421.06	(16,715.94)	(17,244.10)	3.41	3.41	2.45
Security Type Sub-Total		4,395,000.00				4,289,475.99	(93,354.60)	(97,060.57)	2.34	2.34	2.24
Corporate Note											
CISCO SYSTEMS INC GLOBAL NOTES DTD 03/03/2014 2.125% 03/01/2019	17275RAR3	270,000.00	BONY		99.91	269,762.40	(2,802.60)	(876.23)	1.06	1.06	2.21
CISCO SYSTEMS INC GLOBAL NOTES DTD 03/03/2014 2.125% 03/01/2019	17275RAR3	300,000.00	BNP PARI		99.91	299,736.00	(3,081.00)	(1,157.24)	1.06	1.06	2.21
GOLDMAN SACHS GRP INC CORP NT (CALLABLE) DTD 04/25/2016 2.000% 04/25/2019	38141GVT8	50,000.00	GOLDMAN	03/25/19	99.44	49,717.55	(143.45)	(224.28)	1.19	1.20	2.47
GOLDMAN SACHS GRP INC CORP NT (CALLABLE) DTD 04/25/2016 2.000% 04/25/2019	38141GVT8	250,000.00	MIZUHO	03/25/19	99.44	248,587.75	(1,252.25)	(1,345.30)	1.19	1.20	2.47
CITIGROUP INC CORP NOTES DTD 06/09/2016 2.050% 06/07/2019	172967KS9	105,000.00	CITIGRP		99.41	104,377.04	(568.36)	(597.91)	1.32	1.32	2.50



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Corporate Note											
AMERICAN HONDA FINANCE GLOBAL NOTES DTD 09/09/2014 2.250% 08/15/2019	02665WAH4	575,000.00	MERRILL		99.82	573,940.85	4.60	(713.09)	1.49	1.49	2.37
BURLINGTON NRTH CORP DTD 09/24/2009 4.700% 10/01/2019	12189TBC7	150,000.00	GOLDMAN		103.66	155,483.40	(10,101.60)	(2,449.32)	1.58	1.58	2.45
GENERAL ELECTRIC CAP CORP NOTES DTD 01/08/2010 5.500% 01/08/2020	36962G4J0	250,000.00	GOLDMAN		105.31	263,264.25	(25,818.25)	(3,008.43)	1.84	1.84	2.67
CITIGROUP INC (CALLABLE) CORP NOTE DTD 01/10/2017 2.450% 01/10/2020	172967LF6	300,000.00	CITIGRP	12/10/19	99.69	299,072.70	(807.30)	(848.64)	1.87	1.88	2.61
WELLS FARGO & CO CORP BONDS DTD 02/02/2015 2.150% 01/30/2020	94974BGF1	75,000.00	1ST TENN		99.24	74,431.58	(856.42)	(691.06)	1.94	1.94	2.54
WELLS FARGO & CO CORP BONDS DTD 02/02/2015 2.150% 01/30/2020	94974BGF1	375,000.00	JEFFERIE		99.24	372,157.88	(5,463.37)	(3,923.47)	1.94	1.94	2.54
MICROSOFT CORP NOTES DTD 02/06/2017 1.850% 02/06/2020	594918BV5	300,000.00	HSBC		99.08	297,254.10	(2,544.90)	(2,609.74)	1.95	1.95	2.32
AMERICAN EXPRESS CREDIT (CALLABLE) NOTE DTD 03/03/2017 2.200% 03/03/2020	0258M0EE5	180,000.00	MERRILL	02/01/20	99.25	178,657.38	(1,155.42)	(1,210.98)	1.99	2.01	2.57
WALT DISNEY COMPANY CORP NOTES DTD 03/06/2017 1.950% 03/04/2020	25468PDP8	125,000.00	CITIGRP		99.22	124,021.88	(945.62)	(955.18)	2.02	2.02	2.34
TOYOTA MOTOR CORP NOTES DTD 03/12/2015 2.150% 03/12/2020	89236TCF0	200,000.00	HSBC		99.43	198,863.60	(2,912.40)	(1,914.82)	2.04	2.04	2.43
TOYOTA MOTOR CREDIT CORP (CALLABLE) DTD 04/17/2017 1.950% 04/17/2020	89236TDU6	225,000.00	MERRILL		98.98	222,697.35	(2,199.15)	(2,225.80)	2.14	2.14	2.43
HOME DEPOT INC CORP NOTES DTD 06/05/2017 1.800% 06/05/2020	437076BO4	150,000.00	JPM_CHAS		98.70	148,050.45	(1,862.55)	(1,881.17)	2.27	2.27	2.37
WALT DISNEY COMPANY CORP NOTES DTD 06/06/2017 1.800% 06/05/2020	25468PDU7	175,000.00	DEUTSCHE		98.69	172,704.88	(2,092.12)	(2,135.39)	2.27	2.27	2.38
JP MORGAN CHASE & CO CORP NT (CALLABLE) DTD 06/23/2015 2.750% 06/23/2020	46625HLW8	575,000.00	JPMCHASE	05/23/20	100.35	577,035.50	(822.25)	582.43	2.27	2.22	2.60
CATERPILLAR FINL SERVICE NOTE DTD 09/07/2017 1.850% 09/04/2020	14913Q2A6	225,000.00	BARCLAYS		98.34	221,256.00	(3,555.00)	(3,579.57)	2.49	2.49	2.52



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Corporate Note											
PACCAR FINANCIAL CORP NOTES DTD 11/13/2017 2.050% 11/13/2020	69371RN85	150,000.00	CITIGRP		98.77	148,161.15	(1,825.35)	(1,826.30)	2.67	2.67	2.51
APPLE INC DTD 11/13/2017 2.000% 11/13/2020	037833DJ6	300,000.00	JPM_CHAS		98.79	296,364.60	(3,383.40)	(3,401.15)	2.68	2.68	2.45
WAL-MART STORES INC CORP NOTE DTD 10/20/2017 1.900% 12/15/2020	931142EA7	300,000.00	MORGAN_S		98.77	296,304.00	(3,261.00)	(3,300.65)	2.76	2.76	2.34
BRANCH BANKING & TRUST (CALLABLE) NOTES DTD 10/26/2017 2.150% 02/01/2021	05531FAZ6	75,000.00	MORGAN_S	01/01/21	98.27	73,704.45	(1,261.05)	(1,262.76)	2.88	2.86	2.75
PEPSICO INC CORP (CALLABLE) NOTE DTD 10/10/2017 2.000% 04/15/2021	713448DX3	200,000.00	MERRILL	03/15/21	98.23	196,468.00	(3,492.00)	(3,495.55)	3.06	3.06	2.58
BANK OF NEW YORK MELLON CORP (CALLABLE) DTD 02/19/2016 2.500% 04/15/2021	06406FAA1	300,000.00	KEYBAN	03/15/21	99.25	297,752.70	(9,225.30)	(6,842.95)	3.03	3.04	2.75
BANK OF AMERICA CORP NOTE DTD 04/19/2016 2.625% 04/19/2021	06051GFW4	100,000.00	MERRILL		99.46	99,463.70	(1,312.30)	(1,259.69)	3.04	3.04	2.80
MORGAN STANLEY CORP NOTES DTD 04/21/2016 2.500% 04/21/2021	61746BEA0	300,000.00	MORGAN_S		98.75	296,238.00	(4,734.00)	(4,668.53)	3.05	3.05	2.91
AMERICAN EXPRESS CREDIT (CALLABLE) NOTES DTD 05/05/2016 2.250% 05/05/2021	0258M0EB1	200,000.00	KEYBAN	04/04/21	98.33	196,664.20	(2,871.80)	(3,024.05)	3.10	3.10	2.79
BRANCH BANKING & TRUST (CALLABLE) NOTE DTD 05/10/2016 2.050% 05/10/2021	05531FAV5	150,000.00	SCOTIA	04/09/21	97.66	146,487.15	(3,413.85)	(3,446.84)	3.13	3.12	2.80
STATE STREET CORP NOTES DTD 05/19/2016 1.950% 05/19/2021	857477AV5	75,000.00	GOLDMAN		97.60	73,200.00	(1,516.50)	(1,609.29)	3.16	3.16	2.71
BANK OF AMERICA CORP (CALLABLE) DTD 09/18/2017 2.328% 10/01/2021	06051GGS2	200,000.00	MERRILL	10/01/20	98.87	197,738.40	(2,261.60)	(2,261.60)	2.80	3.46	2.65
JOHN DEERE CAPITAL CORP NOTES DTD 01/06/2017 2.650% 01/06/2022	24422ETL3	275,000.00	MITSU		99.56	273,793.58	6.33	(208.31)	3.70	3.70	2.77
Security Type Sub-Total		7,480,000.00				7,443,412.47	(107,531.23)	(68,372.86)	2.22	2.24	2.52
Certificate of Deposit											



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Certificate of Deposit											
CANADIAN IMPERIAL BANK NY CD DTD 12/05/2016 1.760% 11/30/2018	13606A5Z7	575,000.00	GOLDMAN		99.78	573,759.15	(792.35)	(1,054.03)	0.81	0.81	1.98
NORDEA BANK FINLAND NY CD DTD 12/05/2016 1.760% 11/30/2018	65558LWA6	575,000.00	MERRILL		100.03	575,173.65	173.65	173.65	0.82	0.82	1.70
SVENSKA HANDELSBANKEN NY LT CD DTD 01/12/2017 1.890% 01/10/2019	86958JHB8	600,000.00	MERRILL		99.54	597,222.00	(2,778.00)	(2,778.00)	0.93	0.93	2.35
BANK OF MONTREAL CHICAGO CERT DEPOS DTD 02/09/2017 1.880% 02/07/2019	06427KRC3	600,000.00	GOLDMAN		100.02	600,130.20	130.20	130.20	1.01	1.01	1.82
BANK OF NOVA SCOTIA HOUSTON LT CD DTD 04/06/2017 1.910% 04/05/2019	06417GUE6	575,000.00	MERRILL		99.55	572,409.63	(2,590.37)	(2,590.37)	1.17	1.17	1.46
SKANDINAV ENSKILDA BANKEN NY CD DTD 08/04/2017 1.840% 08/02/2019	83050FXT3	600,000.00	BARCLAYS		98.57	591,396.98	(8,369.02)	(8,427.20)	1.47	1.47	2.19
WESTPAC BANKING CORP NY CD DTD 08/07/2017 2.050% 08/03/2020	96121T4A3	540,000.00	JPM_CHAS		99.48	537,217.92	(2,782.08)	(2,782.08)	2.48	2.48	2.20
SWEDBANK (NEW YORK) CERT DEPOS DTD 11/17/2017 2.270% 11/16/2020	87019U6D6	600,000.00	MERRILL		99.09	594,519.60	(5,480.40)	(5,480.40)	2.67	2.67	2.64
Security Type Sub-Total		4,665,000.00				4,641,829.13	(22,488.37)	(22,808.23)	1.41	1.41	2.04
Managed Account Sub-Total		30,302,646.68				29,859,916.05	(549,491.44)	(488,104.49)	2.56	2.57	2.35
Money Market Fund											
CAMP Pool		67,411.77			1.00	67,411.77	0.00	0.00	0.00	0.00	
Money Market Sub-Total		67,411.77				67,411.77	0.00	0.00	0.00	0.00	
Securities Sub-Total		\$30,370,058.45				\$29,927,327.82	(\$549,491.44)	(\$488,104.49)	2.56	2.57	2.35%
Accrued Interest						\$164,107.00					
Total Investments						\$30,091,434.82					



Managed Account Security Transactions & Interest

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Transaction Type		Security Description	CUSIP	Par	Principal	Accrued	Total	Realized G/L	Realized G/L	Sale
Trade	Settle				Proceeds	Interest		Cost	Amort Cost	Method
BUY										
01/03/18	01/04/18	US TREASURY NOTES DTD 05/01/2017 1.875% 04/30/2022	912828X47	925,000.00	(913,256.84)	(3,114.21)	(916,371.05)			
Transaction Type Sub-Total				925,000.00	(913,256.84)	(3,114.21)	(916,371.05)			
INTEREST										
01/01/18	01/25/18	FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AOD00	131,947.36	0.00	188.49	188.49			
01/01/18	01/25/18	FNMA SERIES 2015-M7 ASQ2 DTD 04/01/2015 1.550% 04/01/2018	3136ANJY4	49,320.91	0.00	63.70	63.70			
01/01/18	01/25/18	FNMA SERIES 2015-M15 ASQ2 DTD 11/01/2015 1.898% 01/01/2019	3136AOSW1	45,061.72	0.00	71.27	71.27			
01/06/18	01/06/18	JOHN DEERE CAPITAL CORP NOTES DTD 01/06/2017 2.650% 01/06/2022	24422ETL3	275,000.00	0.00	3,643.75	3,643.75			
01/08/18	01/08/18	GENERAL ELECTRIC CAP CORP NOTES DTD 01/08/2010 5.500% 01/08/2020	36962G4J0	250,000.00	0.00	6,875.00	6,875.00			
01/10/18	01/10/18	SVENSKA HANDELSBANKEN NY LT CD DTD 01/12/2017 1.890% 01/10/2019	86958JHB8	600,000.00	0.00	5,796.00	5,796.00			
01/10/18	01/10/18	CITIGROUP INC (CALLABLE) CORP NOTE DTD 01/10/2017 2.450% 01/10/2020	172967LF6	300,000.00	0.00	3,675.00	3,675.00			
01/14/18	01/14/18	FHLB GLOBAL NOTE DTD 07/14/2016 1.125% 07/14/2021	3130A8OS5	725,000.00	0.00	4,078.12	4,078.12			
01/30/18	01/30/18	WELLS FARGO & CO CORP BONDS DTD 02/02/2015 2.150% 01/30/2020	94974BGF1	75,000.00	0.00	806.25	806.25			
01/30/18	01/30/18	WELLS FARGO & CO CORP BONDS DTD 02/02/2015 2.150% 01/30/2020	94974BGF1	375,000.00	0.00	4,031.25	4,031.25			
Transaction Type Sub-Total				2,826,329.99	0.00	29,228.83	29,228.83			
PAYDOWNS										
01/01/18	01/25/18	FNMA SERIES 2015-M7 ASQ2 DTD 04/01/2015 1.550% 04/01/2018	3136ANJY4	13,268.22	13,268.22	0.00	13,268.22	(132.64)	0.00	
01/01/18	01/25/18	FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AOD00	5,344.03	5,344.03	0.00	5,344.03	(53.51)	0.00	



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Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
PAYDOWNS										
01/01/18	01/25/18	FNMA SERIES 2015-M15 ASQ2 DTD 11/01/2015 1.898% 01/01/2019	3136AQSW1	71.06	71.06	0.00	71.06	(0.71)	0.00	
Transaction Type Sub-Total				18,683.31	18,683.31	0.00	18,683.31	(186.86)	0.00	
SELL										
01/03/18	01/04/18	FNMA NOTES DTD 09/02/2016 1.000% 08/28/2019	3135G0P49	300,000.00	295,410.00	1,050.00	296,460.00	(4,122.00)	(4,329.82)	FIFO
01/03/18	01/04/18	ROYAL BANK OF CANADA NY CD DTD 03/15/2016 1.700% 03/09/2018	78009NZZ2	575,000.00	575,017.25	3,122.57	578,139.82	17.25	17.25	FIFO
Transaction Type Sub-Total				875,000.00	870,427.25	4,172.57	874,599.82	(4,104.75)	(4,312.57)	
Managed Account Sub-Total					(24,146.28)	30,287.19	6,140.91	(4,291.61)	(4,312.57)	
Total Security Transactions					(24,146.28)	30,287.19	6,140.91	(4,291.61)	(4,312.57)	



Account Statement

For the Month Ending **January 31, 2018**

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					61,215.91
01/02/18	01/02/18	Purchase - Interest 912828N48	1.00	2,625.00	63,840.91
01/04/18	01/04/18	Purchase - Principal 3135G0P49	1.00	295,410.00	359,250.91
01/04/18	01/04/18	Purchase - Interest 3135G0P49	1.00	1,050.00	360,300.91
01/04/18	01/04/18	Purchase - Principal 78009NZZ2	1.00	575,017.25	935,318.16
01/04/18	01/04/18	Purchase - Interest 78009NZZ2	1.00	3,122.57	938,440.73
01/04/18	01/04/18	Redemption - Principal 912828X47	1.00	(913,256.84)	25,183.89
01/04/18	01/04/18	Redemption - Interest 912828X47	1.00	(3,114.21)	22,069.68
01/08/18	01/08/18	Purchase - Interest 24422ETL3	1.00	3,643.75	25,713.43
01/08/18	01/08/18	Purchase - Interest 36962G4J0	1.00	6,875.00	32,588.43
01/10/18	01/10/18	Purchase - Interest 172967LF6	1.00	3,675.00	36,263.43
01/10/18	01/10/18	Purchase - Interest 86958JHB8	1.00	5,796.00	42,059.43
01/16/18	01/16/18	Purchase - Interest 3130A8QS5	1.00	4,078.12	46,137.55
01/25/18	01/25/18	Purchase - Interest 3136ANJY4	1.00	63.70	46,201.25
01/25/18	01/25/18	Purchase - Interest 3136AQDQ0	1.00	188.47	46,389.72
01/25/18	01/25/18	Purchase - Interest 3136AQSW1	1.00	71.27	46,460.99
01/25/18	01/25/18	Purchase - Principal 3136AQDQ0	1.00	5,344.03	51,805.02
01/25/18	01/25/18	Purchase - Principal 3136AQSW1	1.00	71.06	51,876.08
01/25/18	01/25/18	Purchase - Principal 3136ANJY4	1.00	13,268.22	65,144.30
01/26/18	01/26/18	IP Fees December 2017	1.00	(2,386.36)	62,757.94
01/26/18	01/26/18	U.S. Bank Fees November 2017	1.00	(240.77)	62,517.17
01/30/18	01/30/18	Purchase - Interest 94974BGF1	1.00	806.25	63,323.42



Account Statement

For the Month Ending **January 31, 2018**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Trade Date	Settlement Date	Transaction Description	Share or Unit Price	Dollar Amount of Transaction	Total Shares Owned
CAMP Pool					
01/30/18	01/30/18	Purchase - Interest 94974BGF1	1.00	4,031.25	67,354.67
01/31/18	02/01/18	Accrual Income Div Reinvestment - Distributions	1.00	57.10	67,411.77
Closing Balance					67,411.77

	Month of January	Fiscal YTD January-January		
Opening Balance	61,215.91	61,215.91	Closing Balance	67,411.77
Purchases	925,194.04	925,194.04	Average Monthly Balance	47,094.43
Redemptions (Excl. Checks)	(918,998.18)	(918,998.18)	Monthly Distribution Yield	1.43%
Check Disbursements	0.00	0.00		
Closing Balance	67,411.77	67,411.77		
Cash Dividends and Income	57.10	57.10		



Housing Funds

CAMP Account



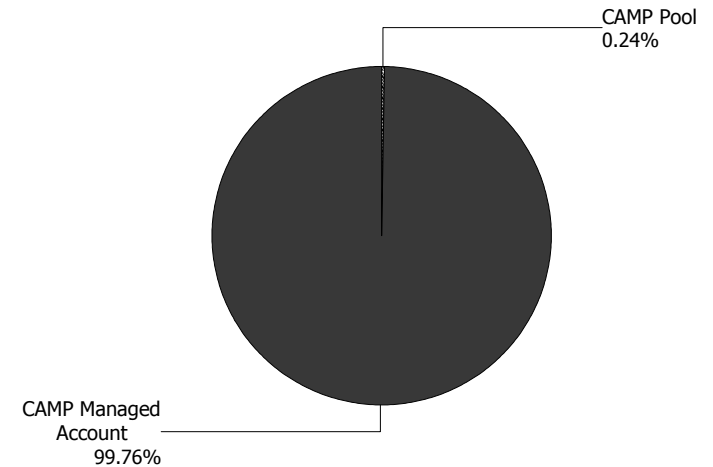
Account Statement - Transaction Summary

For the Month Ending **January 31, 2018**

CITY OF LAKE ELSINORE - LAKE ELSINORE - HOUSING FUNDS

CAMP Pool	
Opening Market Value	17,503.26
Purchases	109,062.40
Redemptions	(114,372.09)
Unsettled Trades	0.00
Change in Value	0.00
Closing Market Value	\$12,193.57
Cash Dividends and Income	10.37
CAMP Managed Account	
Opening Market Value	5,086,839.50
Purchases	113,540.04
Redemptions	(103,381.77)
Unsettled Trades	0.00
Change in Value	(34,535.54)
Closing Market Value	\$5,062,462.23
Cash Dividends and Income	4,346.04

Asset Summary		
	January 31, 2018	December 31, 2017
CAMP Pool	12,193.57	17,503.26
CAMP Managed Account	5,062,462.23	5,086,839.50
Total	\$5,074,655.80	\$5,104,342.76
Asset Allocation		





Managed Account Summary Statement

For the Month Ending **January 31, 2018**

CITY OF LAKE ELSINORE - LAKE ELSINORE - HOUSING FUNDS

Transaction Summary - Money Market		Transaction Summary - Managed Account		Account Total	
Opening Market Value	\$17,503.26	Opening Market Value	\$5,086,839.50	Opening Market Value	\$5,104,342.76
Purchases	109,062.40	Maturities/Calls	(3,378.77)		
Redemptions	(114,372.09)	Principal Dispositions	(100,003.00)		
		Principal Acquisitions	113,540.04		
		Unsettled Trades	0.00		
		Change in Current Value	(34,535.54)		
Closing Market Value	\$12,193.57	Closing Market Value	\$5,062,462.23	Closing Market Value	\$5,074,655.80
Dividend	10.37				
Earnings Reconciliation (Cash Basis) - Managed Account				Cash Balance	
Interest/Dividends/Coupons Received			4,764.00	Closing Cash Balance	\$0.00
Less Purchased Interest Related to Interest/Coupons			(387.17)		
Plus Net Realized Gains/Losses			(30.79)		
Total Cash Basis Earnings			\$4,346.04		
Earnings Reconciliation (Accrual Basis)		Managed Account	Total	Cash Transactions Summary- Managed Account	
Ending Amortized Value of Securities		5,149,596.06	5,161,789.63	Maturities/Calls	0.00
Ending Accrued Interest		27,222.90	27,222.90	Sale Proceeds	100,546.06
Plus Proceeds from Sales		100,546.06	214,918.15	Coupon/Interest/Dividend Income	4,220.94
Plus Proceeds of Maturities/Calls/Principal Payments		3,378.77	3,378.77	Principal Payments	3,378.77
Plus Coupons/Dividends Received		4,220.94	4,220.94	Security Purchases	(113,927.21)
Less Cost of New Purchases		(113,927.21)	(222,989.61)	Net Cash Contribution	5,781.44
Less Beginning Amortized Value of Securities		(5,139,719.36)	(5,157,222.62)	Reconciling Transactions	0.00
Less Beginning Accrued Interest		(23,663.44)	(23,663.44)		
Dividends		0.00	10.37		
Total Accrual Basis Earnings		\$7,654.72	\$7,665.09		



Portfolio Summary and Statistics

For the Month Ending **January 31, 2018**

CITY OF LAKE ELSINORE - LAKE ELSINORE - HOUSING FUNDS

Account Summary

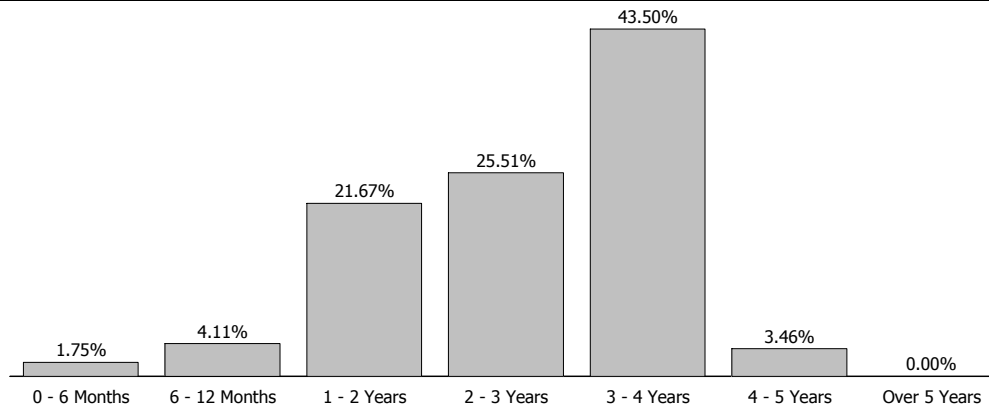
Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	2,120,000.00	2,074,697.37	40.88
Supra-National Agency Bond / Note	225,000.00	221,338.28	4.36
Municipal Bond / Note	30,000.00	29,869.20	0.59
Federal Agency Collateralized Mortgage Obligation	37,173.24	37,052.79	0.73
Federal Agency Bond / Note	700,000.00	682,439.34	13.45
Corporate Note	1,330,000.00	1,320,789.29	26.03
Certificate of Deposit	700,000.00	696,275.96	13.72
Managed Account Sub-Total	5,142,173.24	5,062,462.23	99.76%
Accrued Interest		27,222.90	
Total Portfolio	5,142,173.24	5,089,685.13	
CAMP Pool	12,193.57	12,193.57	0.24
Total Investments	5,154,366.81	5,101,878.70	100.00%

Unsettled Trades

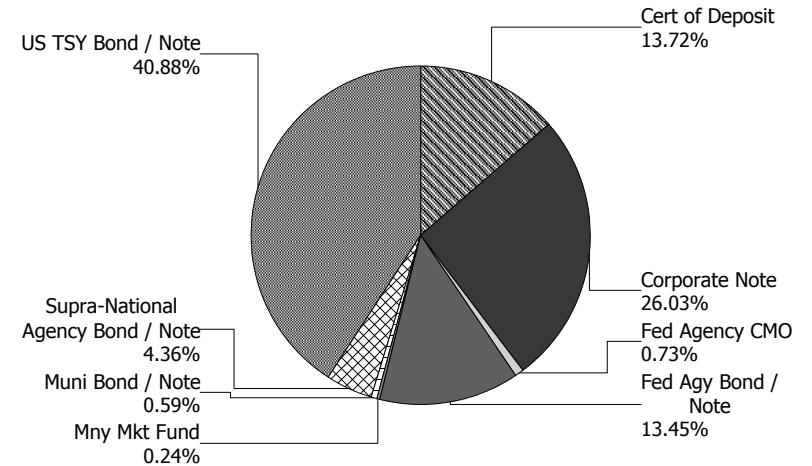
0.00

0.00

Maturity Distribution



Sector Allocation



Characteristics

Yield to Maturity at Cost	1.76%
Yield to Maturity at Market	2.34%
Duration to Worst	2.58
Weighted Average Days to Maturity	980



Managed Account Issuer Summary

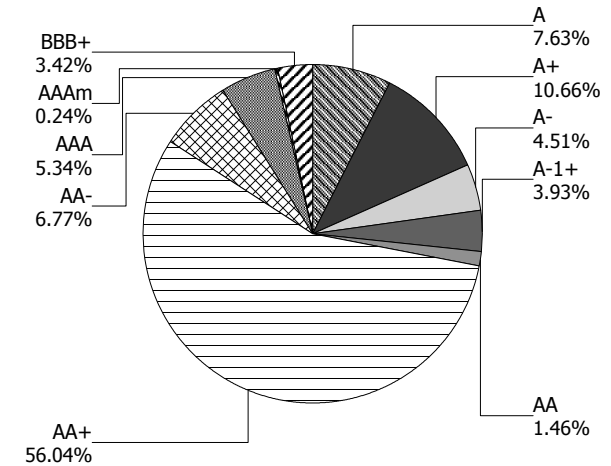
For the Month Ending **January 31, 2018**

CITY OF LAKE ELSINORE - LAKE ELSINORE - HOUSING FUNDS

Issuer Summary

Issuer	Market Value of Holdings	Percent
AMERICAN EXPRESS CO	29,776.23	0.59
AMERICAN HONDA FINANCE	99,815.80	1.97
APPLE INC	49,394.10	0.97
BANK OF AMERICA CO	49,523.78	0.98
BANK OF MONTREAL	100,021.70	1.97
BANK OF NOVA SCOTIA	99,549.50	1.96
BB&T CORPORATION	48,982.68	0.97
BURLINGTON NORTHERN SANTA FE	25,913.90	0.51
CAMP Pool	12,193.57	0.24
CATERPILLAR INC	39,334.40	0.78
CHEVRON CORPORATION	44,980.20	0.89
CISCO SYSTEMS INC	99,912.00	1.97
CITIGROUP INC	74,697.13	1.47
DEERE & COMPANY	24,699.90	0.49
FANNIE MAE	226,547.18	4.46
FEDERAL HOME LOAN BANKS	419,291.95	8.26
FREDDIE MAC	73,653.00	1.45
GOLDMAN SACHS GROUP INC	49,717.55	0.98
HOME DEPOT INC	24,675.08	0.49
INTER-AMERICAN DEVELOPMENT BANK	99,281.40	1.96
INTL BANK OF RECONSTRUCTION AND DEV	122,056.88	2.41
JP MORGAN CHASE & CO	100,354.00	1.98
MICROSOFT CORP	49,542.35	0.98
MORGAN STANLEY	49,373.00	0.97
NORDEA BANK AB	100,030.20	1.97
PACCAR FINANCIAL CORP	24,693.53	0.49
PEPSICO INC	39,293.60	0.77
SKANDINAVISKA ENSKILDA BANKEN AB	98,566.16	1.94
STATE OF CONNECTICUT	29,869.20	0.59
STATE STREET CORPORATION	24,400.00	0.48
SVENSKA HANDELSBANKEN AB	99,537.00	1.96
SWEDBANK AB	99,086.60	1.95

Credit Quality (S&P Ratings)





Managed Account Issuer Summary

For the Month Ending **January 31, 2018**

CITY OF LAKE ELSINORE - LAKE ELSINORE - HOUSING FUNDS

Issuer	Market Value of Holdings	Percent
THE BANK OF NEW YORK MELLON CORPORATION	74,616.13	1.47
THE WALT DISNEY CORPORATION	49,344.25	0.97
UNITED STATES TREASURY	2,074,697.37	40.87
WAL-MART STORES INC	74,076.00	1.46
WELLS FARGO & COMPANY	173,673.68	3.42
WESTPAC BANKING CORP	99,484.80	1.96
Total	\$5,074,655.80	100.00%



Managed Account Detail of Securities Held

For the Month Ending **January 31, 2018**

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	50,000.00	AA+	Aaa	12/28/15	12/30/15	50,865.23	1.74	452.00	50,486.12	49,834.00
US TREASURY NOTES DTD 12/02/2013 2.000% 11/30/2020	912828A42	25,000.00	AA+	Aaa	03/02/16	03/04/16	25,713.86	1.38	86.54	25,431.35	24,798.83
US TREASURY NOTES DTD 12/31/2013 2.375% 12/31/2020	912828A83	10,000.00	AA+	Aaa	03/30/16	03/31/16	10,502.34	1.28	20.99	10,311.56	10,020.31
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	139.23	91,036.90	88,607.79
US TREASURY NOTES DTD 02/28/2014 2.000% 02/28/2021	912828B90	100,000.00	AA+	Aaa	07/06/16	07/08/16	104,890.63	0.92	850.83	103,259.48	99,035.20
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	234.20	55,469.15	53,173.84
US TREASURY NOTES DTD 05/02/2016 1.375% 04/30/2021	912828O78	130,000.00	AA+	Aaa	01/03/17	01/05/17	127,420.31	1.86	459.22	128,044.31	126,049.17
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	297.48	122,410.35	121,049.75
US TREASURY NOTES DTD 06/02/2014 2.000% 05/31/2021	912828WN6	225,000.00	AA+	Aaa	09/01/16	09/02/16	233,085.94	1.22	778.85	230,720.78	222,433.65
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	75,000.00	AA+	Aaa	10/03/16	10/05/16	77,815.43	1.21	638.12	77,069.00	73,983.38
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	850.83	100,526.40	98,644.50
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	150,000.00	AA+	Aaa	12/01/16	12/05/16	150,445.31	1.93	1,276.24	150,341.26	147,966.75
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	150,000.00	AA+	Aaa	04/03/17	04/05/17	151,160.16	1.82	1,276.24	150,949.84	147,966.75
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	2,339.78	277,583.57	271,272.38



Managed Account Detail of Securities Held

For the Month Ending **January 31, 2018**

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	130,000.00	AA+	Aaa	10/05/17	10/10/17	126,988.67	1.85	417.47	127,214.55	124,596.94
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	802.83	246,444.59	239,609.50
US TREASURY NOTES DTD 05/01/2017 1.875% 04/30/2022	912828X47	65,000.00	AA+	Aaa	12/04/17	12/06/17	64,324.61	2.12	313.10	64,347.95	63,430.84
US TREASURY NOTES DTD 05/01/2017 1.875% 04/30/2022	912828X47	115,000.00	AA+	Aaa	01/03/18	01/04/18	113,540.04	2.18	553.95	113,565.36	112,223.79
Security Type Sub-Total		2,120,000.00					2,130,476.75	1.66	11,787.90	2,125,212.52	2,074,697.37
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	715.46	124,736.06	122,056.88
INTER-AMERICAN DEVELOPMENT BANK DTD 11/08/2013 2.125% 11/09/2020	4581X0CD8	100,000.00	AAA	Aaa	10/02/17	10/10/17	100,926.91	1.81	484.03	100,836.86	99,281.40
Security Type Sub-Total		225,000.00					225,626.91	1.72	1,199.49	225,572.92	221,338.28
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	223.72	30,024.43	29,869.20
Security Type Sub-Total		30,000.00					30,084.30	1.90	223.72	30,024.43	29,869.20
Federal Agency Collateralized Mortgage Obligation											
FNMA SERIES 2015-M7 ASQ2 DTD 04/01/2015 1.550% 04/01/2018	3136ANJY4	6,676.42	AA+	Aaa	04/15/15	04/30/15	6,743.17	0.83	8.62	6,676.42	6,668.07
FNMA SERIES 2015-M15 ASQ2 DTD 11/01/2015 1.898% 01/01/2019	3136AOSW1	8,998.14	AA+	Aaa	11/06/15	11/30/15	9,088.12	1.20	14.23	9,014.30	8,982.52



Managed Account Detail of Securities Held

For the Month Ending **January 31, 2018**

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 Collateralized Mortgage Obligation											
FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AQDQ0	21,498.68	AA+	Aaa	10/07/15	10/30/15	21,713.97	1.08	29.49	21,569.27	21,402.20
Security Type Sub-Total		37,173.24					37,545.26	1.07	52.34	37,259.99	37,052.79
Federal Agency Bond / Note											
FHLB GLOBAL NOTES DTD 09/09/2016 1.000% 09/26/2019	3130A9EP2	125,000.00	AA+	Aaa	09/08/16	09/09/16	124,891.25	1.03	434.03	124,940.53	122,735.63
FHLB NOTES DTD 11/17/2016 1.375% 11/15/2019	3130AA3R7	105,000.00	AA+	Aaa	11/16/16	11/17/16	104,975.85	1.38	304.79	104,985.44	103,613.69
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	573.75	89,959.89	88,735.23
FHLMC AGENCY NOTES DTD 04/20/2017 1.375% 04/20/2020	3137EAEF2	75,000.00	AA+	Aaa	04/19/17	04/20/17	74,743.50	1.49	289.32	74,809.18	73,653.00
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	352.34	74,789.80	73,244.25
FHLB GLOBAL NOTE DTD 07/14/2016 1.125% 07/14/2021	3130A8OS5	125,000.00	AA+	Aaa	07/14/16	07/15/16	124,239.88	1.25	66.41	124,469.80	119,698.38
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	142.36	24,938.73	23,990.28
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	455.56	79,767.85	76,768.88
Security Type Sub-Total		700,000.00					698,142.61	1.33	2,618.56	698,661.22	682,439.34
Corporate Note											
BANK OF NEW YORK MELLON (CALLABLE) DTD 03/06/2013 1.350% 03/06/2018	06406HCJ6	25,000.00	A	A1	03/04/13	03/06/13	24,992.75	1.36	135.94	24,999.85	24,990.68
CHEVRON CORP (CALLABLE) GLOBAL NOTES DTD 06/24/2013 1.718% 06/24/2018	166764AE0	45,000.00	AA-	Aa2	06/17/13	06/24/13	45,000.00	1.72	79.46	45,000.00	44,980.20



Managed Account Detail of Securities Held

For the Month Ending **January 31, 2018**

CITY OF LAKE ELSINORE - LAKE ELSINORE - HOUSING FUNDS

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Corporate Note											
CISCO SYSTEMS INC GLOBAL NOTES DTD 03/03/2014 2.125% 03/01/2019	17275RAR3	50,000.00	AA-	A1	08/29/14	09/04/14	50,475.00	1.90	442.71	50,118.26	49,956.00
CISCO SYSTEMS INC GLOBAL NOTES DTD 03/03/2014 2.125% 03/01/2019	17275RAR3	50,000.00	AA-	A1	09/01/15	09/04/15	50,469.50	1.85	442.71	50,148.87	49,956.00
GOLDMAN SACHS GRP INC CORP NT (CALLABLE) DTD 04/25/2016 2.000% 04/25/2019	38141GVT8	50,000.00	BBB+	A3	04/21/16	04/26/16	49,968.00	2.02	266.67	49,986.61	49,717.55
CITIGROUP INC CORP NOTES DTD 06/09/2016 2.050% 06/07/2019	172967KS9	25,000.00	BBB+	Baa1	06/02/16	06/09/16	24,987.00	2.07	76.88	24,994.04	24,851.68
AMERICAN HONDA FINANCE GLOBAL NOTES DTD 09/09/2014 2.250% 08/15/2019	02665WAH4	100,000.00	A+	A2	09/04/14	09/09/14	99,815.00	2.29	1,037.50	99,939.82	99,815.80
BURLINGTON NRTH CORP DTD 09/24/2009 4.700% 10/01/2019	12189TBC7	25,000.00	A	A3	06/03/16	06/08/16	27,597.50	1.48	391.67	26,322.12	25,913.90
CITIGROUP INC (CALLABLE) CORP NOTE DTD 01/10/2017 2.450% 01/10/2020	172967LF6	50,000.00	BBB+	Baa1	01/04/17	01/10/17	49,980.00	2.46	71.46	49,986.89	49,845.45
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	10.45	175,504.63	173,673.68
MICROSOFT CORP NOTES 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	449.65	49,977.31	49,542.35
AMERICAN EXPRESS CREDIT (CALLABLE) NOTE 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	271.33	29,978.06	29,776.23
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	70.00	24,988.60	24,675.08
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	140.00	49,954.36	49,344.25
JOHN DEERE CAPITAL CORP NOTES DTD 06/22/2017 1.950% 06/22/2020	24422ETS8	25,000.00	A	A2	06/19/17	06/22/17	24,984.75	1.97	52.81	24,987.77	24,699.90



Managed Account Detail of Securities Held

For the Month Ending **January 31, 2018**

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											
JP MORGAN CHASE & CO CORP NT (CALLABLE) DTD 06/23/2015 2.750% 06/23/2020	46625HLW8	100,000.00	A-	A3	09/01/15	09/04/15	100,497.00	2.64	290.28	100,252.71	100,354.00
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	296.00	39,970.77	39,334.40
PACCAR FINANCIAL CORP NOTES DTD 11/13/2017 2.050% 11/13/2020	69371RN85	25,000.00	A+	A1	11/06/17	11/13/17	24,997.75	2.05	111.04	24,997.91	24,693.53
APPLE INC DTD 11/13/2017 2.000% 11/13/2020	037833DJ6	50,000.00	AA+	Aa1	11/06/17	11/13/17	49,958.00	2.03	216.67	49,960.96	49,394.10
WAL-MART STORES INC CORP NOTE DTD 10/20/2017 1.900% 12/15/2020	931142EA7	75,000.00	AA	Aa2	10/11/17	10/20/17	74,891.25	1.95	399.79	74,901.16	74,076.00
BRANCH BANKING & TRUST (CALLABLE) NOTES DTD 10/26/2017 2.150% 02/01/2021	05531FAZ6	25,000.00	A-	A2	10/23/17	10/26/17	24,988.50	2.17	141.84	24,989.07	24,568.15
PEPSICO INC CORP (CALLABLE) NOTE DTD 10/10/2017 2.000% 04/15/2021	713448DX3	40,000.00	A+	A1	10/05/17	10/10/17	39,992.00	2.01	246.67	39,992.71	39,293.60
BANK OF NEW YORK MELLON CORP (CALLABLE) DTD 02/19/2016 2.500% 04/15/2021	06406FAA1	50,000.00	A	A1	05/16/16	05/19/16	51,149.00	2.00	368.06	50,756.77	49,625.45
BANK OF AMERICA CORP NOTE DTD 04/19/2016 2.625% 04/19/2021	06051GFW4	15,000.00	A-	A3	11/01/17	11/03/17	15,116.40	2.39	111.56	15,108.51	14,919.56
MORGAN STANLEY CORP NOTES DTD 04/21/2016 2.500% 04/21/2021	61746BEA0	50,000.00	BBB+	A3	11/01/17	11/03/17	50,162.00	2.40	347.22	50,151.09	49,373.00
BRANCH BANKING & TRUST (CALLABLE) NOTE DTD 05/10/2016 2.050% 05/10/2021	05531FAV5	25,000.00	A-	A2	05/10/16	05/16/16	24,983.50	2.06	115.31	24,989.00	24,414.53
STATE STREET CORP NOTES DTD 05/19/2016 1.950% 05/19/2021	857477AV5	25,000.00	A	A1	05/19/16	05/24/16	24,905.50	2.03	97.50	24,936.43	24,400.00
BANK OF AMERICA CORP (CALLABLE) DTD 09/18/2017 2.328% 10/01/2021	06051GGS2	35,000.00	A-	A3	09/13/17	09/18/17	35,000.00	2.33	301.02	35,000.00	34,604.22



Managed Account Detail of Securities Held

For the Month Ending **January 31, 2018**

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											
Security Type Sub-Total		1,330,000.00					1,335,962.85	2.07	6,982.20	1,332,894.28	1,320,789.29
Certificate of Deposit											
NORDEA BANK FINLAND NY CD DTD 12/05/2016 1.760% 11/30/2018	65558LWA6	100,000.00	A-1+	P-1	12/01/16	12/05/16	100,000.00	1.74	308.00	100,000.00	100,030.20
SVENSKA HANDELSBANKEN NY LT CD DTD 01/12/2017 1.890% 01/10/2019	86958JHB8	100,000.00	A-1+	P-1	01/10/17	01/12/17	100,000.00	1.91	115.50	100,000.00	99,537.00
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	908.67	100,000.00	100,021.70
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	631.36	100,000.00	99,549.50
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	925.11	99,970.70	98,566.16
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	990.83	100,000.00	99,484.80
SWEDBANK (NEW YORK) CERT DEPOS DTD 11/17/2017 2.270% 11/16/2020	87019U6D6	100,000.00	AA-	Aa3	11/16/17	11/17/17	100,000.00	2.30	479.22	100,000.00	99,086.60
Security Type Sub-Total		700,000.00					699,961.00	1.95	4,358.69	699,970.70	696,275.96
Managed Account Sub-Total		5,142,173.24					5,157,799.68	1.76	27,222.90	5,149,596.06	5,062,462.23
Money Market Fund											
CAMP Pool		12,193.57	AAA	NR			12,193.57		0.00	12,193.57	12,193.57
Money Market Sub-Total		12,193.57					12,193.57		0.00	12,193.57	12,193.57



Managed Account Detail of Securities Held

For the Month Ending **January 31, 2018**

CITY OF LAKE ELSINORE - LAKE ELSINORE - HOUSING FUNDS

Securities Sub-Total	\$5,154,366.81	\$5,169,993.25	1.76%	\$27,222.90	\$5,161,789.63	\$5,074,655.80
Accrued Interest						\$27,222.90
Total Investments						\$5,101,878.70



Managed Account Fair Market Value & Analytics

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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	50,000.00	MORGANST		99.67	49,834.00	(1,031.23)	(652.12)	2.47	2.47	2.26
US TREASURY NOTES DTD 12/02/2013 2.000% 11/30/2020	912828A42	25,000.00	MERRILL		99.20	24,798.83	(915.03)	(632.52)	2.72	2.72	2.29
US TREASURY NOTES DTD 12/31/2013 2.375% 12/31/2020	912828A83	10,000.00	MERRILL		100.20	10,020.31	(482.03)	(291.25)	2.80	2.80	2.30
US TREASURY N/B DTD 12/31/2015 1.750% 12/31/2020	912828N48	90,000.00	MORGANST		98.45	88,607.79	(3,005.88)	(2,429.11)	2.82	2.82	2.30
US TREASURY NOTES DTD 02/28/2014 2.000% 02/28/2021	912828B90	100,000.00	MORGANST		99.04	99,035.20	(5,855.43)	(4,224.28)	2.94	2.94	2.33
US TREASURY NOTES DTD 03/31/2016 1.250% 03/31/2021	912828O37	55,000.00	CITIGRP		96.68	53,173.84	(2,526.55)	(2,295.31)	3.06	3.06	2.35
US TREASURY NOTES DTD 05/02/2016 1.375% 04/30/2021	912828Q78	130,000.00	MORGAN_S		96.96	126,049.17	(1,371.14)	(1,995.14)	3.14	3.14	2.35
US TREASURY NOTES DTD 05/31/2016 1.375% 05/31/2021	912828R77	125,000.00	MORGAN_S		96.84	121,049.75	(703.18)	(1,360.60)	3.22	3.22	2.37
US TREASURY NOTES DTD 06/02/2014 2.000% 05/31/2021	912828WN6	225,000.00	HSBC		98.86	222,433.65	(10,652.29)	(8,287.13)	3.19	3.19	2.36
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	75,000.00	HSBC		98.64	73,983.38	(3,832.05)	(3,085.62)	3.40	3.40	2.40
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	100,000.00	MORGAN_S		98.64	98,644.50	(1,960.97)	(1,881.90)	3.40	3.40	2.40
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	150,000.00	HSBC		98.64	147,966.75	(2,478.56)	(2,374.51)	3.40	3.40	2.40
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	150,000.00	MORGAN_S		98.64	147,966.75	(3,193.41)	(2,983.09)	3.40	3.40	2.40
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	275,000.00	MORGAN_S		98.64	271,272.38	(6,724.69)	(6,311.19)	3.40	3.40	2.40
US TREASURY NOTES DTD 10/31/2016 1.250% 10/31/2021	912828T67	130,000.00	MERRILL		95.84	124,596.94	(2,391.73)	(2,617.61)	3.61	3.61	2.42
US TREASURY NOTES DTD 10/31/2016 1.250% 10/31/2021	912828T67	250,000.00	MERRILL		95.84	239,609.50	(6,445.19)	(6,835.09)	3.61	3.61	2.42
US TREASURY NOTES DTD 05/01/2017 1.875% 04/30/2022	912828X47	65,000.00	MERRILL		97.59	63,430.84	(893.77)	(917.11)	4.03	4.03	2.48



Managed Account Fair Market Value & Analytics

For the Month Ending **January 31, 2018**

CITY OF LAKE ELSINORE - LAKE ELSINORE - HOUSING FUNDS

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst	YTM at Mkt
U.S. Treasury Bond / Note											
US TREASURY NOTES DTD 05/01/2017 1.875% 04/30/2022	912828X47	115,000.00	CITIGRP		97.59	112,223.79	(1,316.25)	(1,341.57)	4.03	4.03	2.48
Security Type Sub-Total		2,120,000.00				2,074,697.37	(55,779.38)	(50,515.15)	3.35	3.35	2.39
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		97.65	122,056.88	(2,643.12)	(2,679.18)	2.52	2.52	2.50
INTER-AMERICAN DEVELOPMENT BANK DTD 11/08/2013 2.125% 11/09/2020	4581X0CD8	100,000.00	HSBC		99.28	99,281.40	(1,645.51)	(1,555.46)	2.66	2.66	2.39
Security Type Sub-Total		225,000.00				221,338.28	(4,288.63)	(4,234.64)	2.59	2.59	2.45
Municipal Bond / Note											
CT ST TXBL GO BONDS DTD 03/25/2015 1.974% 03/15/2019	20772JZK1	30,000.00	VINING		99.56	29,869.20	(215.10)	(155.23)	1.09	1.09	2.37
Security Type Sub-Total		30,000.00				29,869.20	(215.10)	(155.23)	1.09	1.09	2.37
Federal Agency Collateralized Mortgage Obligation											
FNMA SERIES 2015-M7 ASQ2 DTD 04/01/2015 1.550% 04/01/2018	3136ANJY4	6,676.42	GOLDMAN		99.87	6,668.07	(75.10)	(8.35)	0.10	0.17	1.68
FNMA SERIES 2015-M15 ASQ2 DTD 11/01/2015 1.898% 01/01/2019	3136AQSW1	8,998.14	GOLDMAN		99.83	8,982.52	(105.60)	(31.78)	0.54	0.76	1.96
FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AQDO0	21,498.68	MORGANST		99.55	21,402.20	(311.77)	(167.07)	0.79	1.41	1.89
Security Type Sub-Total		37,173.24				37,052.79	(492.47)	(207.20)	0.61	1.03	1.87
Federal Agency Bond / Note											
FHLB GLOBAL NOTES DTD 09/09/2016 1.000% 09/26/2019	3130A9EP2	125,000.00	BARCLAYS		98.19	122,735.63	(2,155.62)	(2,204.90)	1.62	1.62	2.12



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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 11/17/2016 1.375% 11/15/2019	3130AA3R7	105,000.00	MERRILL		98.68	103,613.69	(1,362.16)	(1,371.75)	1.75	1.75	2.13
FNMA NOTES DTD 02/28/2017 1.500% 02/28/2020	3135G0T29	90,000.00	JPM_CHAS		98.59	88,735.23	(1,207.17)	(1,224.66)	2.02	2.02	2.20
FHLMC AGENCY NOTES DTD 04/20/2017 1.375% 04/20/2020	3137EAEF2	75,000.00	WELLS_FA		98.20	73,653.00	(1,090.50)	(1,156.18)	2.16	2.16	2.21
FHLB NOTES DTD 09/08/2017 1.375% 09/28/2020	3130ACE26	75,000.00	BARCLAYS		97.66	73,244.25	(1,515.00)	(1,545.55)	2.58	2.58	2.29
FHLB GLOBAL NOTE DTD 07/14/2016 1.125% 07/14/2021	3130A8OS5	125,000.00	TD SEC U		95.76	119,698.38	(4,541.50)	(4,771.42)	3.35	3.35	2.41
FNMA NOTES DTD 08/19/2016 1.250% 08/17/2021	3135G0N82	25,000.00	TD SEC U		95.96	23,990.28	(924.20)	(948.45)	3.41	3.41	2.45
FNMA NOTES DTD 08/19/2016 1.250% 08/17/2021	3135G0N82	80,000.00	CITIGRP		95.96	76,768.88	(2,907.12)	(2,998.97)	3.41	3.41	2.45
Security Type Sub-Total		700,000.00				682,439.34	(15,703.27)	(16,221.88)	2.42	2.42	2.26
Corporate Note											
BANK OF NEW YORK MELLON (CALLABLE) DTD 03/06/2013 1.350% 03/06/2018	06406HCJ6	25,000.00	GOLDMAN		99.96	24,990.68	(2.07)	(9.17)	0.09	0.10	1.68
CHEVRON CORP (CALLABLE) GLOBAL NOTES DTD 06/24/2013 1.718% 06/24/2018	166764AE0	45,000.00	BARCLAYS	05/24/18	99.96	44,980.20	(19.80)	(19.80)	0.38	0.40	1.81
CISCO SYSTEMS INC GLOBAL NOTES DTD 03/03/2014 2.125% 03/01/2019	17275RAR3	50,000.00	BONY		99.91	49,956.00	(519.00)	(162.26)	1.06	1.06	2.21
CISCO SYSTEMS INC GLOBAL NOTES DTD 03/03/2014 2.125% 03/01/2019	17275RAR3	50,000.00	BNP PARI		99.91	49,956.00	(513.50)	(192.87)	1.06	1.06	2.21
GOLDMAN SACHS GRP INC CORP NT (CALLABLE) DTD 04/25/2016 2.000% 04/25/2019	38141GVT8	50,000.00	MIZUHO	03/25/19	99.44	49,717.55	(250.45)	(269.06)	1.19	1.20	2.47
CITIGROUP INC CORP NOTES DTD 06/09/2016 2.050% 06/07/2019	172967KS9	25,000.00	CITIGRP		99.41	24,851.68	(135.32)	(142.36)	1.32	1.32	2.50



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Corporate Note											
AMERICAN HONDA FINANCE GLOBAL NOTES DTD 09/09/2014 2.250% 08/15/2019	02665WAH4	100,000.00	MERRILL		99.82	99,815.80	0.80	(124.02)	1.49	1.49	2.37
BURLINGTON NRTH CORP DTD 09/24/2009 4.700% 10/01/2019	12189TBC7	25,000.00	GOLDMAN		103.66	25,913.90	(1,683.60)	(408.22)	1.58	1.58	2.45
CITIGROUP INC (CALLABLE) CORP NOTE DTD 01/10/2017 2.450% 01/10/2020	172967LF6	50,000.00	CITIGRP	12/10/19	99.69	49,845.45	(134.55)	(141.44)	1.87	1.88	2.61
WELLS FARGO & CO CORP BONDS DTD 02/02/2015 2.150% 01/30/2020	94974BGF1	175,000.00	JEFFERIE		99.24	173,673.68	(2,549.57)	(1,830.95)	1.94	1.94	2.54
MICROSOFT CORP NOTES DTD 02/06/2017 1.850% 02/06/2020	594918BV5	50,000.00	HSBC		99.08	49,542.35	(424.15)	(434.96)	1.95	1.95	2.32
AMERICAN EXPRESS CREDIT (CALLABLE) NOTE DTD 03/03/2017 2.200% 03/03/2020	0258M0EE5	30,000.00	MERRILL	02/01/20	99.25	29,776.23	(192.57)	(201.83)	1.99	2.01	2.57
HOME DEPOT INC CORP NOTES DTD 06/05/2017 1.800% 06/05/2020	437076BO4	25,000.00	JPM_CHAS		98.70	24,675.08	(310.42)	(313.52)	2.27	2.27	2.37
WALT DISNEY COMPANY CORP NOTES DTD 06/06/2017 1.800% 06/05/2020	25468PDU7	50,000.00	DEUTSCHE		98.69	49,344.25	(597.75)	(610.11)	2.27	2.27	2.38
JOHN DEERE CAPITAL CORP NOTES DTD 06/22/2017 1.950% 06/22/2020	24422ETS8	25,000.00	DEUTSCHE		98.80	24,699.90	(284.85)	(287.87)	2.31	2.31	2.47
JP MORGAN CHASE & CO CORP NT (CALLABLE) DTD 06/23/2015 2.750% 06/23/2020	46625HLW8	100,000.00	JPMCHASE	05/23/20	100.35	100,354.00	(143.00)	101.29	2.27	2.22	2.60
CATERPILLAR FINL SERVICE NOTE DTD 09/07/2017 1.850% 09/04/2020	14913O2A6	40,000.00	BARCLAYS		98.34	39,334.40	(632.00)	(636.37)	2.49	2.49	2.52
PACCAR FINANCIAL CORP NOTES DTD 11/13/2017 2.050% 11/13/2020	69371RN85	25,000.00	CITIGRP		98.77	24,693.53	(304.22)	(304.38)	2.67	2.67	2.51
APPLE INC DTD 11/13/2017 2.000% 11/13/2020	037833DJ6	50,000.00	JPM_CHAS		98.79	49,394.10	(563.90)	(566.86)	2.68	2.68	2.45
WAL-MART STORES INC CORP NOTE DTD 10/20/2017 1.900% 12/15/2020	931142EA7	75,000.00	MORGAN_S		98.77	74,076.00	(815.25)	(825.16)	2.76	2.76	2.34
BRANCH BANKING & TRUST (CALLABLE) NOTES DTD 10/26/2017 2.150% 02/01/2021	05531FAZ6	25,000.00	MORGAN_S	01/01/21	98.27	24,568.15	(420.35)	(420.92)	2.88	2.86	2.75



Managed Account Fair Market Value & Analytics

For the Month Ending **January 31, 2018**

CITY OF LAKE ELSINORE - LAKE ELSINORE - HOUSING FUNDS

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst at Mkt	YTM
Corporate Note											
PEPSICO INC CORP (CALLABLE) NOTE DTD 10/10/2017 2.000% 04/15/2021	713448DX3	40,000.00	MERRILL	03/15/21	98.23	39,293.60	(698.40)	(699.11)	3.06	3.06	2.58
BANK OF NEW YORK MELLON CORP (CALLABLE) DTD 02/19/2016 2.500% 04/15/2021	06406FAA1	50,000.00	KEYBAN	03/15/21	99.25	49,625.45	(1,523.55)	(1,131.32)	3.03	3.04	2.75
BANK OF AMERICA CORP NOTE DTD 04/19/2016 2.625% 04/19/2021	06051GFW4	15,000.00	MERRILL		99.46	14,919.56	(196.84)	(188.95)	3.04	3.04	2.80
MORGAN STANLEY CORP NOTES DTD 04/21/2016 2.500% 04/21/2021	61746BEA0	50,000.00	MORGAN_S		98.75	49,373.00	(789.00)	(778.09)	3.05	3.05	2.91
BRANCH BANKING & TRUST (CALLABLE) NOTE DTD 05/10/2016 2.050% 05/10/2021	05531FAV5	25,000.00	SCOTIA	04/09/21	97.66	24,414.53	(568.97)	(574.47)	3.13	3.12	2.80
STATE STREET CORP NOTES DTD 05/19/2016 1.950% 05/19/2021	857477AV5	25,000.00	GOLDMAN		97.60	24,400.00	(505.50)	(536.43)	3.16	3.16	2.71
BANK OF AMERICA CORP (CALLABLE) DTD 09/18/2017 2.328% 10/01/2021	06051GGS2	35,000.00	MERRILL	10/01/20	98.87	34,604.22	(395.78)	(395.78)	2.80	3.46	2.65
Security Type Sub-Total		1,330,000.00				1,320,789.29	(15,173.56)	(12,104.99)	2.07	2.09	2.47
Certificate of Deposit											
NORDEA BANK FINLAND NY CD DTD 12/05/2016 1.760% 11/30/2018	65558LWA6	100,000.00	MERRILL		100.03	100,030.20	30.20	30.20	0.82	0.82	1.70
SVENSKA HANDELSBANKEN NY LT CD DTD 01/12/2017 1.890% 01/10/2019	86958JHB8	100,000.00	MERRILL		99.54	99,537.00	(463.00)	(463.00)	0.93	0.93	2.35
BANK OF MONTREAL CHICAGO CERT DEPOS DTD 02/09/2017 1.880% 02/07/2019	06427KRC3	100,000.00	GOLDMAN		100.02	100,021.70	21.70	21.70	1.01	1.01	1.82
BANK OF NOVA SCOTIA HOUSTON LT CD DTD 04/06/2017 1.910% 04/05/2019	06417GUE6	100,000.00	MERRILL		99.55	99,549.50	(450.50)	(450.50)	1.17	1.17	1.46
SKANDINAV ENSKILDA BANKEN NY CD DTD 08/04/2017 1.840% 08/02/2019	83050FXT3	100,000.00	BARCLAYS		98.57	98,566.16	(1,394.84)	(1,404.54)	1.47	1.47	2.19
WESTPAC BANKING CORP NY CD DTD 08/07/2017 2.050% 08/03/2020	96121T4A3	100,000.00	JPM_CHAS		99.48	99,484.80	(515.20)	(515.20)	2.48	2.48	2.20



Managed Account Fair Market Value & Analytics

For the Month Ending **January 31, 2018**

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											
SWEDBANK (NEW YORK) CERT DEPOS DTD 11/17/2017 2.270% 11/16/2020	87019U6D6	100,000.00	MERRILL		99.09	99,086.60	(913.40)	(913.40)	2.67	2.67	2.64
Security Type Sub-Total		700,000.00				696,275.96	(3,685.04)	(3,694.74)	1.51	1.51	2.05
Managed Account Sub-Total		5,142,173.24				5,062,462.23	(95,337.45)	(87,133.83)	2.57	2.58	2.34
Money Market Fund											
CAMP Pool		12,193.57			1.00	12,193.57	0.00	0.00	0.00	0.00	
Money Market Sub-Total		12,193.57				12,193.57	0.00	0.00	0.00	0.00	
Securities Sub-Total		\$5,154,366.81				\$5,074,655.80	(\$95,337.45)	(\$87,133.83)	2.57	2.58	2.34%
Accrued Interest						\$27,222.90					
Total Investments						\$5,101,878.70					



Managed Account Security Transactions & Interest

For the Month Ending **January 31, 2018**

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	
BUY										
01/03/18	01/04/18	US TREASURY NOTES DTD 05/01/2017 1.875% 04/30/2022	912828X47	115,000.00	(113,540.04)	(387.17)	(113,927.21)			
Transaction Type Sub-Total				115,000.00	(113,540.04)	(387.17)	(113,927.21)			
INTEREST										
01/01/18	01/25/18	FNMA SERIES 2015-M15 ASQ2 DTD 11/01/2015 1.898% 01/01/2019	3136AOSW1	9,012.35	0.00	14.26	14.26			
01/01/18	01/25/18	FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AQDQ0	22,406.16	0.00	32.00	32.00			
01/01/18	01/25/18	FNMA SERIES 2015-M7 ASQ2 DTD 04/01/2015 1.550% 04/01/2018	3136ANJY4	9,133.50	0.00	11.80	11.80			
01/10/18	01/10/18	SVENSKA HANDELSBANKEN NY LT CD DTD 01/12/2017 1.890% 01/10/2019	86958JHB8	100,000.00	0.00	966.00	966.00			
01/10/18	01/10/18	CITIGROUP INC (CALLABLE) CORP NOTE DTD 01/10/2017 2.450% 01/10/2020	172967LF6	50,000.00	0.00	612.50	612.50			
01/14/18	01/14/18	FHLB GLOBAL NOTE DTD 07/14/2016 1.125% 07/14/2021	3130A8QS5	125,000.00	0.00	703.13	703.13			
01/30/18	01/30/18	WELLS FARGO & CO CORP BONDS DTD 02/02/2015 2.150% 01/30/2020	94974BGF1	175,000.00	0.00	1,881.25	1,881.25			
Transaction Type Sub-Total				490,552.01	0.00	4,220.94	4,220.94			
PAYDOWNS										
01/01/18	01/25/18	FNMA SERIES 2015-M15 ASQ2 DTD 11/01/2015 1.898% 01/01/2019	3136AOSW1	14.21	14.21	0.00	14.21	(0.14)	0.00	
01/01/18	01/25/18	FNMA SERIES 2015-M7 ASQ2 DTD 04/01/2015 1.550% 04/01/2018	3136ANJY4	2,457.08	2,457.08	0.00	2,457.08	(24.56)	0.00	
01/01/18	01/25/18	FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AQDQ0	907.48	907.48	0.00	907.48	(9.09)	0.00	
Transaction Type Sub-Total				3,378.77	3,378.77	0.00	3,378.77	(33.79)	0.00	
SELL										



Managed Account Security Transactions & Interest

For the Month Ending **January 31, 2018**

CITY OF LAKE ELSINORE - LAKE ELSINORE - HOUSING FUNDS

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
SELL										
01/03/18	01/04/18	ROYAL BANK OF CANADA NY CD DTD 03/15/2016 1.700% 03/09/2018	78009NZZ2	100,000.00	100,003.00	543.06	100,546.06	3.00	3.00	FIFO
Transaction Type Sub-Total				100,000.00	100,003.00	543.06	100,546.06	3.00	3.00	
Managed Account Sub-Total					(10,158.27)	4,376.83	(5,781.44)	(30.79)	3.00	
Total Security Transactions					(\$10,158.27)	\$4,376.83	(\$5,781.44)	(\$30.79)	\$3.00	



Account Statement

For the Month Ending **January 31, 2018**

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					17,503.26
01/02/18	01/02/18	Purchase - Interest 912828A83	1.00	118.75	17,622.01
01/02/18	01/02/18	Purchase - Interest 912828N48	1.00	787.50	18,409.51
01/04/18	01/04/18	Purchase - Interest 78009NZZ2	1.00	543.06	18,952.57
01/04/18	01/04/18	Purchase - Principal 78009NZZ2	1.00	100,003.00	118,955.57
01/04/18	01/04/18	Redemption - Interest 912828X47	1.00	(387.17)	118,568.40
01/04/18	01/04/18	Redemption - Principal 912828X47	1.00	(113,540.04)	5,028.36
01/10/18	01/10/18	Purchase - Interest 172967LF6	1.00	612.50	5,640.86
01/10/18	01/10/18	Purchase - Interest 86958JHB8	1.00	966.00	6,606.86
01/16/18	01/16/18	Purchase - Interest 3130A8QS5	1.00	703.13	7,309.99
01/25/18	01/25/18	Purchase - Interest 3136ANJY4	1.00	11.80	7,321.79
01/25/18	01/25/18	Purchase - Interest 3136AQDQ0	1.00	32.01	7,353.80
01/25/18	01/25/18	Purchase - Interest 3136AQSW1	1.00	14.26	7,368.06
01/25/18	01/25/18	Purchase - Principal 3136AQDQ0	1.00	907.48	8,275.54
01/25/18	01/25/18	Purchase - Principal 3136AQSW1	1.00	14.21	8,289.75
01/25/18	01/25/18	Purchase - Principal 3136ANJY4	1.00	2,457.08	10,746.83
01/26/18	01/26/18	IP Fees December 2017	1.00	(404.20)	10,342.63
01/26/18	01/26/18	U.S. Bank Fees November 2017	1.00	(40.68)	10,301.95
01/30/18	01/30/18	Purchase - Interest 94974BGF1	1.00	1,881.25	12,183.20
01/31/18	02/01/18	Accrual Income Div Reinvestment - Distributions	1.00	10.37	12,193.57



Account Statement

For the Month Ending **January 31, 2018**

CITY OF LAKE ELSINORE - LAKE ELSINORE - HOUSING FUNDS

Trade Date	Settlement Date	Transaction Description	Share or Unit Price	Dollar Amount of Transaction	Total Shares Owned
Closing Balance					12,193.57
		Month of January	Fiscal YTD January-January		
Opening Balance		17,503.26	17,503.26	Closing Balance	12,193.57
Purchases		109,062.40	109,062.40	Average Monthly Balance	8,588.87
Redemptions (Excl. Checks)		(114,372.09)	(114,372.09)	Monthly Distribution Yield	1.43%
Check Disbursements		0.00	0.00		
Closing Balance		12,193.57	12,193.57		
Cash Dividends and Income		10.37	10.37		



Successor Agency

CAMP Account



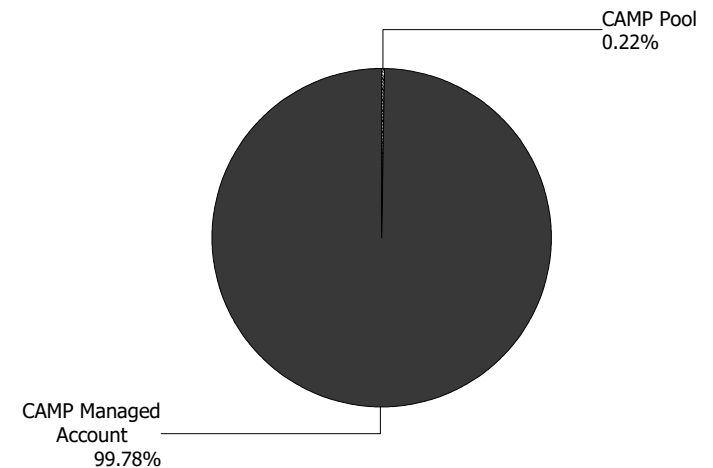
Account Statement - Transaction Summary

For the Month Ending **January 31, 2018**

CITY OF LAKE ELSINORE - LAKE ELSINORE-SUCCESSOR AGENCY

CAMP Pool	
Opening Market Value	18,954.71
Purchases	107,069.97
Redemptions	(114,389.75)
Unsettled Trades	0.00
Change in Value	0.00
Closing Market Value	\$11,634.93
Cash Dividends and Income	11.69
CAMP Managed Account	
Opening Market Value	5,288,245.28
Purchases	113,540.04
Redemptions	(103,381.77)
Unsettled Trades	0.00
Change in Value	(35,351.67)
Closing Market Value	\$5,263,051.88
Cash Dividends and Income	3,127.29

Asset Summary		
	January 31, 2018	December 31, 2017
CAMP Pool	11,634.93	18,954.71
CAMP Managed Account	5,263,051.88	5,288,245.28
Total	\$5,274,686.81	\$5,307,199.99
Asset Allocation		





Managed Account Summary Statement

For the Month Ending **January 31, 2018**

CITY OF LAKE ELSINORE - LAKE ELSINORE-SUCCESSOR AGENCY

Transaction Summary - Money Market		Transaction Summary - Managed Account		Account Total	
Opening Market Value	\$18,954.71	Opening Market Value	\$5,288,245.28	Opening Market Value	\$5,307,199.99
Purchases	107,069.97	Maturities/Calls	(3,378.77)		
Redemptions	(114,389.75)	Principal Dispositions	(100,003.00)		
		Principal Acquisitions	113,540.04		
		Unsettled Trades	0.00		
		Change in Current Value	(35,351.67)		
Closing Market Value	\$11,634.93	Closing Market Value	\$5,263,051.88	Closing Market Value	\$5,274,686.81
Dividend	11.69				
Earnings Reconciliation (Cash Basis) - Managed Account		Cash Balance			
Interest/Dividends/Coupons Received			3,545.25	Closing Cash Balance	\$0.00
Less Purchased Interest Related to Interest/Coupons			(387.17)		
Plus Net Realized Gains/Losses			(30.79)		
Total Cash Basis Earnings			\$3,127.29		
Earnings Reconciliation (Accrual Basis)		Managed Account	Total	Cash Transactions Summary- Managed Account	
Ending Amortized Value of Securities		5,353,698.22	5,365,333.15	Maturities/Calls	0.00
Ending Accrued Interest		29,164.08	29,164.08	Sale Proceeds	100,546.06
Plus Proceeds from Sales		100,546.06	214,935.81	Coupon/Interest/Dividend Income	3,002.19
Plus Proceeds of Maturities/Calls/Principal Payments		3,378.77	3,378.77	Principal Payments	3,378.77
Plus Coupons/Dividends Received		3,002.19	3,002.19	Security Purchases	(113,927.21)
Less Cost of New Purchases		(113,927.21)	(220,997.18)	Net Cash Contribution	7,000.19
Less Beginning Amortized Value of Securities		(5,343,775.43)	(5,362,730.14)	Reconciling Transactions	0.00
Less Beginning Accrued Interest		(24,250.09)	(24,250.09)		
Dividends		0.00	11.69		
Total Accrual Basis Earnings		\$7,836.59	\$7,848.28		



Portfolio Summary and Statistics

For the Month Ending **January 31, 2018**

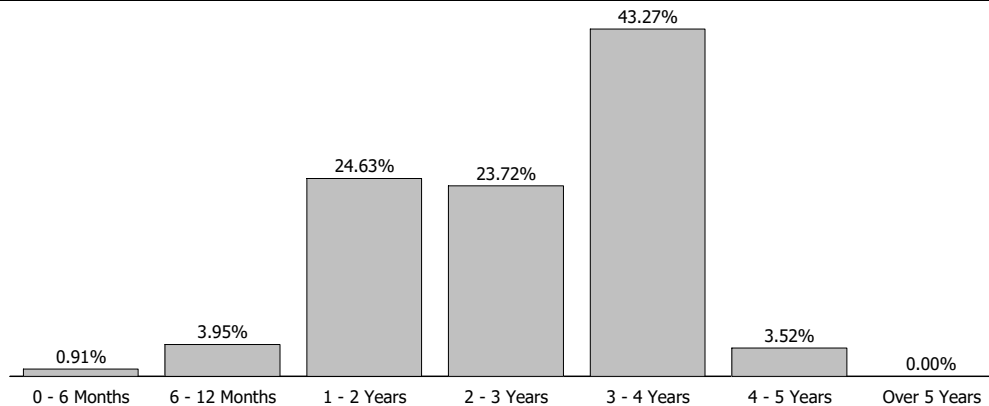
CITY OF LAKE ELSINORE - LAKE ELSINORE-SUCCESSOR AGENCY

Account Summary

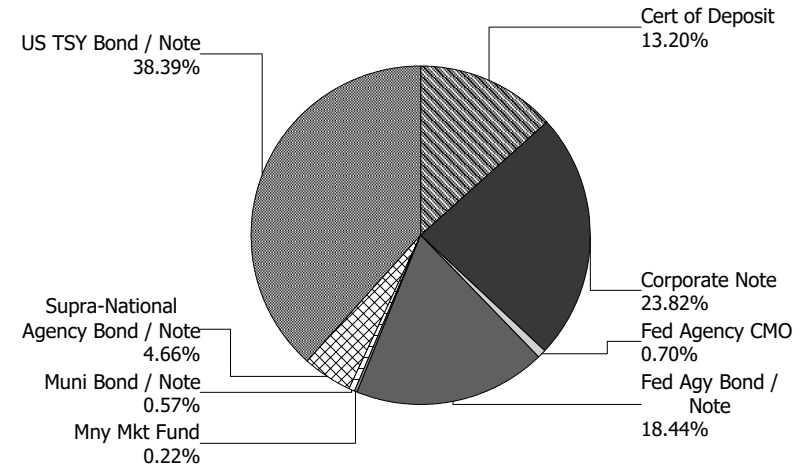
Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	2,070,000.00	2,025,180.77	38.39
Supra-National Agency Bond / Note	250,000.00	245,749.65	4.66
Municipal Bond / Note	30,000.00	29,869.20	0.57
Federal Agency Collateralized Mortgage Obligation	37,173.24	37,052.79	0.70
Federal Agency Bond / Note	995,000.00	972,571.82	18.44
Corporate Note	1,265,000.00	1,256,351.69	23.82
Certificate of Deposit	700,000.00	696,275.96	13.20
Managed Account Sub-Total	5,347,173.24	5,263,051.88	99.78%
Accrued Interest		29,164.08	
Total Portfolio	5,347,173.24	5,292,215.96	
CAMP Pool	11,634.93	11,634.93	0.22
Total Investments	5,358,808.17	5,303,850.89	100.00%

Unsettled Trades 0.00 0.00

Maturity Distribution



Sector Allocation



Characteristics

Yield to Maturity at Cost	1.74%
Yield to Maturity at Market	2.34%
Duration to Worst	2.57
Weighted Average Days to Maturity	976



Managed Account Issuer Summary

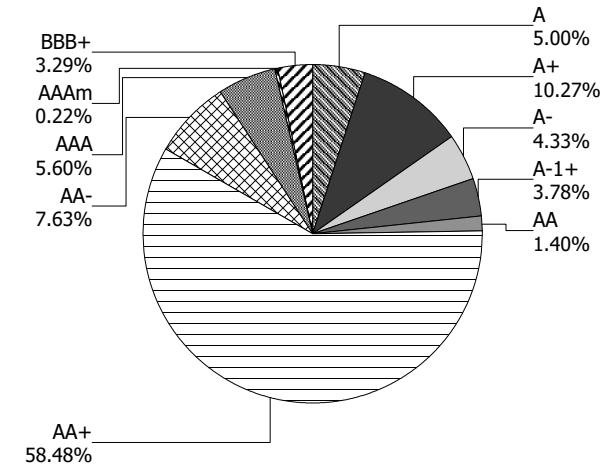
For the Month Ending **January 31, 2018**

CITY OF LAKE ELSINORE - LAKE ELSINORE-SUCCESSOR AGENCY

Issuer Summary

Issuer	Market Value of Holdings	Percent
AMERICAN EXPRESS CO	29,776.23	0.56
AMERICAN HONDA FINANCE	99,815.80	1.89
APPLE INC	49,394.10	0.94
BANK OF AMERICA CO	49,523.78	0.94
BANK OF MONTREAL	100,021.70	1.90
BANK OF NOVA SCOTIA	99,549.50	1.89
BB&T CORPORATION	48,982.68	0.93
BURLINGTON NORTHERN SANTA FE	25,913.90	0.49
CAMP Pool	11,634.93	0.22
CATERPILLAR INC	39,334.40	0.75
CHEVRON CORPORATION	29,986.80	0.57
CISCO SYSTEMS INC	99,912.00	1.89
CITIGROUP INC	74,697.13	1.42
DEERE & COMPANY	49,780.65	0.94
FANNIE MAE	486,527.52	9.22
FEDERAL HOME LOAN BANKS	409,883.29	7.77
FREDDIE MAC	113,213.80	2.15
GOLDMAN SACHS GROUP INC	49,717.55	0.94
HOME DEPOT INC	24,675.08	0.47
INTER-AMERICAN DEVELOPMENT BANK	99,281.40	1.88
INTL BANK OF RECONSTRUCTION AND DEV	146,468.25	2.78
JP MORGAN CHASE & CO	100,354.00	1.90
MICROSOFT CORP	49,542.35	0.94
MORGAN STANLEY	49,373.00	0.94
NORDEA BANK AB	100,030.20	1.90
PACCAR FINANCIAL CORP	24,693.53	0.47
PEPSICO INC	39,293.60	0.74
SKANDINAVISKA ENSKILDA BANKEN AB	98,566.16	1.87
STATE OF CONNECTICUT	29,869.20	0.57
STATE STREET CORPORATION	24,400.00	0.46
SVENSKA HANDELSBANKEN AB	99,537.00	1.89
SWEDBANK AB	99,086.60	1.88

Credit Quality (S&P Ratings)





Managed Account Issuer Summary

For the Month Ending **January 31, 2018**

CITY OF LAKE ELSINORE - LAKE ELSINORE-SUCCESSOR AGENCY

Issuer	Market Value of Holdings	Percent
THE BANK OF NEW YORK MELLON CORPORATION	49,625.45	0.94
THE WALT DISNEY CORPORATION	49,476.51	0.94
TOYOTA MOTOR CORP	74,232.45	1.41
UNITED STATES TREASURY	2,025,180.77	38.38
WAL-MART STORES INC	74,076.00	1.40
WELLS FARGO & COMPANY	49,774.70	0.94
WESTPAC BANKING CORP	99,484.80	1.89
Total	\$5,274,686.81	100.00%



Managed Account Detail of Securities Held

For the Month Ending **January 31, 2018**

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 09/03/2013 2.125% 08/31/2020	912828VV9	15,000.00	AA+	Aaa	12/28/15	12/30/15	15,259.57	1.74	135.60	15,145.83	14,950.20
US TREASURY NOTES DTD 10/31/2013 1.750% 10/31/2020	912828WC0	35,000.00	AA+	Aaa	02/01/16	02/03/16	35,648.05	1.35	157.35	35,380.21	34,507.83
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	86.54	25,431.35	24,798.83
US TREASURY N/B DTD 12/31/2015 1.750% 12/31/2020	912828N48	15,000.00	AA+	Aaa	05/27/16	05/31/16	15,268.94	1.35	23.20	15,172.82	14,767.97
US TREASURY NOTES DTD 02/28/2014 2.000% 02/28/2021	912828B90	75,000.00	AA+	Aaa	07/06/16	07/08/16	78,667.97	0.92	638.12	77,444.61	74,276.40
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	234.20	55,469.15	53,173.84
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	459.22	128,044.31	126,049.17
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	237.98	97,928.28	96,839.80
US TREASURY NOTES DTD 06/02/2014 2.000% 05/31/2021	912828WN6	200,000.00	AA+	Aaa	09/01/16	09/02/16	207,187.50	1.22	692.31	205,085.14	197,718.80
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	125,000.00	AA+	Aaa	10/03/16	10/05/16	129,692.38	1.21	1,063.54	128,448.33	123,305.63
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	125,000.00	AA+	Aaa	12/01/16	12/05/16	125,371.09	1.93	1,063.54	125,284.38	123,305.63
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	1,276.24	150,789.60	147,966.75
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	225,000.00	AA+	Aaa	04/03/17	04/05/17	226,740.23	1.82	1,914.36	226,424.76	221,950.13
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	225,000.00	AA+	Aaa	06/27/17	06/29/17	227,452.15	1.73	1,914.36	227,113.83	221,950.13



Managed Account Detail of Securities Held

For the Month Ending **January 31, 2018**

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 10/31/2016 1.250% 10/31/2021	912828T67	130,000.00	AA+	Aaa	10/05/17	10/10/17	126,988.67	1.85	417.47	127,214.55	124,596.94
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	802.83	246,444.59	239,609.50
US TREASURY NOTES DTD 05/01/2017 1.875% 04/30/2022	912828X47	75,000.00	AA+	Aaa	12/04/17	12/06/17	74,220.70	2.12	361.27	74,247.64	73,189.43
US TREASURY NOTES DTD 05/01/2017 1.875% 04/30/2022	912828X47	115,000.00	AA+	Aaa	01/03/18	01/04/18	113,540.04	2.18	553.95	113,565.36	112,223.79
Security Type Sub-Total		2,070,000.00					2,079,237.10	1.67	12,032.08	2,074,634.74	2,025,180.77
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	858.55	149,683.27	146,468.25
INTER-AMERICAN DEVELOPMENT BANK DTD 11/08/2013 2.125% 11/09/2020	4581X0CD8	100,000.00	AAA	Aaa	10/02/17	10/10/17	100,926.91	1.81	484.03	100,836.86	99,281.40
Security Type Sub-Total		250,000.00					250,566.91	1.71	1,342.58	250,520.13	245,749.65
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	223.72	30,024.43	29,869.20
Security Type Sub-Total		30,000.00					30,084.30	1.90	223.72	30,024.43	29,869.20
Federal Agency Collateralized Mortgage Obligation											
FNMA SERIES 2015-M7 ASQ2 DTD 04/01/2015 1.550% 04/01/2018	3136ANJY4	6,676.42	AA+	Aaa	04/15/15	04/30/15	6,743.17	0.83	8.62	6,676.42	6,668.07
FNMA SERIES 2015-M15 ASQ2 DTD 11/01/2015 1.898% 01/01/2019	3136AOSW1	8,998.14	AA+	Aaa	11/06/15	11/30/15	9,088.12	1.20	14.23	9,014.30	8,982.52



Managed Account Detail of Securities Held

For the Month Ending **January 31, 2018**

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 Collateralized Mortgage Obligation											
FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AQDQ0	21,498.68	AA+	Aaa	10/07/15	10/30/15	21,713.97	1.08	29.49	21,569.27	21,402.20
Security Type Sub-Total		37,173.24					37,545.26	1.07	52.34	37,259.99	37,052.79
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	293.33	39,956.28	39,560.80
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	531.25	124,896.47	122,889.88
FHLB GLOBAL NOTES DTD 09/09/2016 1.000% 09/26/2019	3130A9EP2	125,000.00	AA+	Aaa	09/08/16	09/09/16	124,891.25	1.03	434.03	124,940.53	122,735.63
FANNIE MAE GLOBAL NOTES DTD 10/25/2016 1.000% 10/24/2019	3135G0R39	180,000.00	AA+	Aaa	10/21/16	10/25/16	179,517.60	1.09	485.00	179,719.60	176,528.34
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	406.39	139,980.59	138,151.58
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	318.75	49,977.71	49,297.35
FHLMC AGENCY NOTES DTD 04/20/2017 1.375% 04/20/2020	3137EAEF2	75,000.00	AA+	Aaa	04/19/17	04/20/17	74,743.50	1.49	289.32	74,809.18	73,653.00
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	140.94	29,915.92	29,297.70
FHLB GLOBAL NOTE DTD 07/14/2016 1.125% 07/14/2021	3130A8OS5	125,000.00	AA+	Aaa	07/14/16	07/15/16	124,239.88	1.25	66.41	124,469.80	119,698.38
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	142.36	24,938.73	23,990.28
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	455.56	79,767.85	76,768.88
Security Type Sub-Total		995,000.00					992,568.41	1.24	3,563.34	993,372.66	972,571.82



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Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Corporate Note											
CHEVRON CORP (CALLABLE) GLOBAL NOTES DTD 06/24/2013 1.718% 06/24/2018	166764AE0	30,000.00	AA-	Aa2	06/17/13	06/24/13	30,000.00	1.72	52.97	30,000.00	29,986.80
CISCO SYSTEMS INC GLOBAL NOTES DTD 03/03/2014 2.125% 03/01/2019	17275RAR3	50,000.00	AA-	A1	08/29/14	09/04/14	50,475.00	1.90	442.71	50,118.26	49,956.00
CISCO SYSTEMS INC GLOBAL NOTES DTD 03/03/2014 2.125% 03/01/2019	17275RAR3	50,000.00	AA-	A1	09/01/15	09/04/15	50,469.50	1.85	442.71	50,148.87	49,956.00
GOLDMAN SACHS GRP INC CORP NT (CALLABLE) DTD 04/25/2016 2.000% 04/25/2019	38141GVT8	50,000.00	BBB+	A3	04/21/16	04/26/16	49,968.00	2.02	266.67	49,986.61	49,717.55
CITIGROUP INC CORP NOTES DTD 06/09/2016 2.050% 06/07/2019	172967KS9	25,000.00	BBB+	Baa1	06/02/16	06/09/16	24,987.00	2.07	76.88	24,994.04	24,851.68
AMERICAN HONDA FINANCE GLOBAL NOTES DTD 09/09/2014 2.250% 08/15/2019	02665WAH4	100,000.00	A+	A2	09/04/14	09/09/14	99,815.00	2.29	1,037.50	99,939.82	99,815.80
BURLINGTON NRTH CORP DTD 09/24/2009 4.700% 10/01/2019	12189TBC7	25,000.00	A	A3	06/03/16	06/08/16	27,597.50	1.48	391.67	26,322.12	25,913.90
CITIGROUP INC (CALLABLE) CORP NOTE DTD 01/10/2017 2.450% 01/10/2020	172967LF6	50,000.00	BBB+	Baa1	01/04/17	01/10/17	49,980.00	2.46	71.46	49,986.89	49,845.45
MICROSOFT CORP NOTES 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	449.65	49,977.31	49,542.35
AMERICAN EXPRESS CREDIT (CALLABLE) NOTE 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	271.33	29,978.06	29,776.23
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	199.06	24,995.41	24,804.38
TOYOTA MOTOR CREDIT CORP (CALLABLE) 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	422.50	74,974.38	74,232.45
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	70.00	24,988.60	24,675.08



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Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Corporate Note											
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	70.00	24,977.18	24,672.13
JP MORGAN CHASE & CO CORP NT (CALLABLE) DTD 06/23/2015 2.750% 06/23/2020	46625HLW8	100,000.00	A-	A3	09/01/15	09/04/15	100,497.00	2.64	290.28	100,252.71	100,354.00
CATERPILLAR FINL SERVICE NOTE DTD 09/07/2017 1.850% 09/04/2020	14913Q2A6	40,000.00	A	A3	09/05/17	09/07/17	39,966.40	1.88	296.00	39,970.77	39,334.40
PACCAR FINANCIAL CORP NOTES DTD 11/13/2017 2.050% 11/13/2020	69371RN85	25,000.00	A+	A1	11/06/17	11/13/17	24,997.75	2.05	111.04	24,997.91	24,693.53
APPLE INC DTD 11/13/2017 2.000% 11/13/2020	037833DJ6	50,000.00	AA+	Aa1	11/06/17	11/13/17	49,958.00	2.03	216.67	49,960.96	49,394.10
WELLS FARGO & COMPANY NOTES DTD 12/07/2015 2.550% 12/07/2020	94974BGR5	50,000.00	A	A2	05/06/16	05/10/16	51,108.00	2.04	191.25	50,702.40	49,774.70
WAL-MART STORES INC CORP NOTE DTD 10/20/2017 1.900% 12/15/2020	931142EA7	75,000.00	AA	Aa2	10/11/17	10/20/17	74,891.25	1.95	399.79	74,901.16	74,076.00
BRANCH BANKING & TRUST (CALLABLE) NOTES DTD 10/26/2017 2.150% 02/01/2021	05531FAZ6	25,000.00	A-	A2	10/23/17	10/26/17	24,988.50	2.17	141.84	24,989.07	24,568.15
PEPSICO INC CORP (CALLABLE) NOTE DTD 10/10/2017 2.000% 04/15/2021	713448DX3	40,000.00	A+	A1	10/05/17	10/10/17	39,992.00	2.01	246.67	39,992.71	39,293.60
BANK OF NEW YORK MELLON CORP (CALLABLE) DTD 02/19/2016 2.500% 04/15/2021	06406FAA1	50,000.00	A	A1	05/16/16	05/19/16	51,149.00	2.00	368.06	50,756.77	49,625.45
BANK OF AMERICA CORP NOTE DTD 04/19/2016 2.625% 04/19/2021	06051GFW4	15,000.00	A-	A3	11/01/17	11/03/17	15,116.40	2.39	111.56	15,108.51	14,919.56
MORGAN STANLEY CORP NOTES DTD 04/21/2016 2.500% 04/21/2021	61746BEA0	50,000.00	BBB+	A3	11/01/17	11/03/17	50,162.00	2.40	347.22	50,151.09	49,373.00
BRANCH BANKING & TRUST (CALLABLE) NOTE DTD 05/10/2016 2.050% 05/10/2021	05531FAV5	25,000.00	A-	A2	05/10/16	05/16/16	24,983.50	2.06	115.31	24,989.00	24,414.53



Managed Account Detail of Securities Held

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CITY OF LAKE ELSINORE - LAKE ELSINORE-SUCCESSOR AGENCY

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Corporate Note											
STATE STREET CORP NOTES DTD 05/19/2016 1.950% 05/19/2021	857477AV5	25,000.00	A	A1	05/19/16	05/24/16	24,905.50	2.03	97.50	24,936.43	24,400.00
BANK OF AMERICA CORP (CALLABLE) DTD 09/18/2017 2.328% 10/01/2021	06051GGS2	35,000.00	A-	A3	09/13/17	09/18/17	35,000.00	2.33	301.02	35,000.00	34,604.22
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	92.01	49,818.53	49,780.65
Security Type Sub-Total		1,265,000.00					1,270,637.60	2.12	7,591.33	1,267,915.57	1,256,351.69
Certificate of Deposit											
NORDEA BANK FINLAND NY CD DTD 12/05/2016 1.760% 11/30/2018	65558LWA6	100,000.00	A-1+	P-1	12/01/16	12/05/16	100,000.00	1.74	308.00	100,000.00	100,030.20
SVENSKA HANDELSBANKEN NY LT CD DTD 01/12/2017 1.890% 01/10/2019	86958JHB8	100,000.00	A-1+	P-1	01/10/17	01/12/17	100,000.00	1.91	115.50	100,000.00	99,537.00
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	908.67	100,000.00	100,021.70
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	631.36	100,000.00	99,549.50
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	925.11	99,970.70	98,566.16
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	990.83	100,000.00	99,484.80
SWEDBANK (NEW YORK) CERT DEPOS DTD 11/17/2017 2.270% 11/16/2020	87019U6D6	100,000.00	AA-	Aa3	11/16/17	11/17/17	100,000.00	2.30	479.22	100,000.00	99,086.60
Security Type Sub-Total		700,000.00					699,961.00	1.95	4,358.69	699,970.70	696,275.96
Managed Account Sub-Total		5,347,173.24					5,360,600.58	1.74	29,164.08	5,353,698.22	5,263,051.88
Money Market Fund											



Managed Account Detail of Securities Held

For the Month Ending **January 31, 2018**

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
Money Market Fund											
CAMP Pool		11,634.93	AAAm	NR			11,634.93		0.00	11,634.93	11,634.93
Money Market Sub-Total		11,634.93					11,634.93		0.00	11,634.93	11,634.93
Securities Sub-Total		\$5,358,808.17					\$5,372,235.51	1.74%	\$29,164.08	\$5,365,333.15	\$5,274,686.81
Accrued Interest											\$29,164.08
Total Investments											\$5,303,850.89



Managed Account Fair Market Value & Analytics

For the Month Ending **January 31, 2018**

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 09/03/2013 2.125% 08/31/2020	912828VV9	15,000.00	MORGANST		99.67	14,950.20	(309.37)	(195.63)	2.47	2.47	2.26
US TREASURY NOTES DTD 10/31/2013 1.750% 10/31/2020	912828WC0	35,000.00	MERRILL		98.59	34,507.83	(1,140.22)	(872.38)	2.65	2.65	2.28
US TREASURY NOTES DTD 12/02/2013 2.000% 11/30/2020	912828A42	25,000.00	MERRILL		99.20	24,798.83	(915.04)	(632.52)	2.72	2.72	2.29
US TREASURY N/B DTD 12/31/2015 1.750% 12/31/2020	912828N48	15,000.00	MORGANST		98.45	14,767.97	(500.97)	(404.85)	2.82	2.82	2.30
US TREASURY NOTES DTD 02/28/2014 2.000% 02/28/2021	912828B90	75,000.00	MORGANST		99.04	74,276.40	(4,391.57)	(3,168.21)	2.94	2.94	2.33
US TREASURY NOTES DTD 03/31/2016 1.250% 03/31/2021	912828O37	55,000.00	CITIGRP		96.68	53,173.84	(2,526.55)	(2,295.31)	3.06	3.06	2.35
US TREASURY NOTES DTD 05/02/2016 1.375% 04/30/2021	912828Q78	130,000.00	MORGAN_S		96.96	126,049.17	(1,371.15)	(1,995.14)	3.14	3.14	2.35
US TREASURY NOTES DTD 05/31/2016 1.375% 05/31/2021	912828R77	100,000.00	MORGAN_S		96.84	96,839.80	(562.54)	(1,088.48)	3.22	3.22	2.37
US TREASURY NOTES DTD 06/02/2014 2.000% 05/31/2021	912828WN6	200,000.00	HSBC		98.86	197,718.80	(9,468.70)	(7,366.34)	3.19	3.19	2.36
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	125,000.00	HSBC		98.64	123,305.63	(6,386.75)	(5,142.70)	3.40	3.40	2.40
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	125,000.00	HSBC		98.64	123,305.63	(2,065.46)	(1,978.75)	3.40	3.40	2.40
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	150,000.00	MORGAN_S		98.64	147,966.75	(2,941.45)	(2,822.85)	3.40	3.40	2.40
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	225,000.00	MORGAN_S		98.64	221,950.13	(4,790.10)	(4,474.63)	3.40	3.40	2.40
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	225,000.00	MORGAN_S		98.64	221,950.13	(5,502.02)	(5,163.70)	3.40	3.40	2.40
US TREASURY NOTES DTD 10/31/2016 1.250% 10/31/2021	912828T67	130,000.00	MERRILL		95.84	124,596.94	(2,391.73)	(2,617.61)	3.61	3.61	2.42
US TREASURY NOTES DTD 10/31/2016 1.250% 10/31/2021	912828T67	250,000.00	MERRILL		95.84	239,609.50	(6,445.19)	(6,835.09)	3.61	3.61	2.42
US TREASURY NOTES DTD 05/01/2017 1.875% 04/30/2022	912828X47	75,000.00	MERRILL		97.59	73,189.43	(1,031.27)	(1,058.21)	4.03	4.03	2.48



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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 05/01/2017 1.875% 04/30/2022	912828X47	115,000.00	CITIGRP		97.59	112,223.79	(1,316.25)	(1,341.57)	4.03	4.03	2.48
Security Type Sub-Total		2,070,000.00				2,025,180.77	(54,056.33)	(49,453.97)	3.39	3.39	2.39
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		97.65	146,468.25	(3,171.75)	(3,215.02)	2.52	2.52	2.50
INTER-AMERICAN DEVELOPMENT BANK DTD 11/08/2013 2.125% 11/09/2020	4581X0CD8	100,000.00	HSBC		99.28	99,281.40	(1,645.51)	(1,555.46)	2.66	2.66	2.39
Security Type Sub-Total		250,000.00				245,749.65	(4,817.26)	(4,770.48)	2.58	2.58	2.46
Municipal Bond / Note											
CT ST TXBL GO BONDS DTD 03/25/2015 1.974% 03/15/2019	20772JZK1	30,000.00	VINING		99.56	29,869.20	(215.10)	(155.23)	1.09	1.09	2.37
Security Type Sub-Total		30,000.00				29,869.20	(215.10)	(155.23)	1.09	1.09	2.37
Federal Agency Collateralized Mortgage Obligation											
FNMA SERIES 2015-M7 ASQ2 DTD 04/01/2015 1.550% 04/01/2018	3136ANJY4	6,676.42	GOLDMAN		99.87	6,668.07	(75.10)	(8.35)	0.10	0.17	1.68
FNMA SERIES 2015-M15 ASQ2 DTD 11/01/2015 1.898% 01/01/2019	3136AQSW1	8,998.14	GOLDMAN		99.83	8,982.52	(105.60)	(31.78)	0.54	0.76	1.96
FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AQDO0	21,498.68	MORGANST		99.55	21,402.20	(311.77)	(167.07)	0.79	1.41	1.89
Security Type Sub-Total		37,173.24				37,052.79	(492.47)	(207.20)	0.61	1.03	1.87
Federal Agency Bond / Note											
FREDDIE MAC NOTES DTD 07/19/2017 1.375% 08/15/2019	3137EAEH8	40,000.00	NOMURA		98.90	39,560.80	(380.40)	(395.48)	1.50	1.50	2.10



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Federal Agency Bond / Note											
FNMA NOTES DTD 09/02/2016 1.000% 08/28/2019	3135G0P49	125,000.00	GOLDMAN		98.31	122,889.88	(1,915.12)	(2,006.59)	1.55	1.55	2.09
FHLB GLOBAL NOTES DTD 09/09/2016 1.000% 09/26/2019	3130A9EP2	125,000.00	BARCLAYS		98.19	122,735.63	(2,155.62)	(2,204.90)	1.62	1.62	2.12
FANNIE MAE GLOBAL NOTES DTD 10/25/2016 1.000% 10/24/2019	3135G0R39	180,000.00	BARCLAYS		98.07	176,528.34	(2,989.26)	(3,191.26)	1.70	1.70	2.14
FHLB NOTES DTD 11/17/2016 1.375% 11/15/2019	3130AA3R7	140,000.00	MERRILL		98.68	138,151.58	(1,816.22)	(1,829.01)	1.75	1.75	2.13
FNMA NOTES DTD 02/28/2017 1.500% 02/28/2020	3135G0T29	50,000.00	JPM_CHAS		98.59	49,297.35	(670.65)	(680.36)	2.02	2.02	2.20
FHLMC AGENCY NOTES DTD 04/20/2017 1.375% 04/20/2020	3137EAEF2	75,000.00	WELLS_FA		98.20	73,653.00	(1,090.50)	(1,156.18)	2.16	2.16	2.21
FHLB NOTES DTD 09/08/2017 1.375% 09/28/2020	3130ACE26	30,000.00	BARCLAYS		97.66	29,297.70	(606.00)	(618.22)	2.58	2.58	2.29
FHLB GLOBAL NOTE DTD 07/14/2016 1.125% 07/14/2021	3130A8OS5	125,000.00	TD SEC U		95.76	119,698.38	(4,541.50)	(4,771.42)	3.35	3.35	2.41
FNMA NOTES DTD 08/19/2016 1.250% 08/17/2021	3135G0N82	25,000.00	TD SEC U		95.96	23,990.28	(924.20)	(948.45)	3.41	3.41	2.45
FNMA NOTES DTD 08/19/2016 1.250% 08/17/2021	3135G0N82	80,000.00	CITIGRP		95.96	76,768.88	(2,907.12)	(2,998.97)	3.41	3.41	2.45
Security Type Sub-Total		995,000.00				972,571.82	(19,996.59)	(20,800.84)	2.13	2.13	2.21
Corporate Note											
CHEVRON CORP (CALLABLE) GLOBAL NOTES DTD 06/24/2013 1.718% 06/24/2018	166764AE0	30,000.00	BARCLAYS	05/24/18	99.96	29,986.80	(13.20)	(13.20)	0.38	0.40	1.81
CISCO SYSTEMS INC GLOBAL NOTES DTD 03/03/2014 2.125% 03/01/2019	17275RAR3	50,000.00	BONY		99.91	49,956.00	(519.00)	(162.26)	1.06	1.06	2.21
CISCO SYSTEMS INC GLOBAL NOTES DTD 03/03/2014 2.125% 03/01/2019	17275RAR3	50,000.00	BNP PARI		99.91	49,956.00	(513.50)	(192.87)	1.06	1.06	2.21
GOLDMAN SACHS GRP INC CORP NT (CALLABLE) DTD 04/25/2016 2.000% 04/25/2019	38141GVT8	50,000.00	MIZUHO	03/25/19	99.44	49,717.55	(250.45)	(269.06)	1.19	1.20	2.47



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Corporate Note											
CITIGROUP INC CORP NOTES DTD 06/09/2016 2.050% 06/07/2019	172967KS9	25,000.00	CITIGRP		99.41	24,851.68	(135.32)	(142.36)	1.32	1.32	2.50
AMERICAN HONDA FINANCE GLOBAL NOTES DTD 09/09/2014 2.250% 08/15/2019	02665WAH4	100,000.00	MERRILL		99.82	99,815.80	0.80	(124.02)	1.49	1.49	2.37
BURLINGTON NRTH CORP DTD 09/24/2009 4.700% 10/01/2019	12189TBC7	25,000.00	GOLDMAN		103.66	25,913.90	(1,683.60)	(408.22)	1.58	1.58	2.45
CITIGROUP INC (CALLABLE) CORP NOTE DTD 01/10/2017 2.450% 01/10/2020	172967LF6	50,000.00	CITIGRP	12/10/19	99.69	49,845.45	(134.55)	(141.44)	1.87	1.88	2.61
MICROSOFT CORP NOTES DTD 02/06/2017 1.850% 02/06/2020	594918BV5	50,000.00	HSBC		99.08	49,542.35	(424.15)	(434.96)	1.95	1.95	2.32
AMERICAN EXPRESS CREDIT (CALLABLE) NOTE DTD 03/03/2017 2.200% 03/03/2020	0258M0EE5	30,000.00	MERRILL	02/01/20	99.25	29,776.23	(192.57)	(201.83)	1.99	2.01	2.57
WALT DISNEY COMPANY CORP NOTES DTD 03/06/2017 1.950% 03/04/2020	25468PDP8	25,000.00	CITIGRP		99.22	24,804.38	(189.12)	(191.03)	2.02	2.02	2.34
TOYOTA MOTOR CREDIT CORP (CALLABLE) DTD 04/17/2017 1.950% 04/17/2020	89236TDU6	75,000.00	MERRILL		98.98	74,232.45	(733.05)	(741.93)	2.14	2.14	2.43
HOME DEPOT INC CORP NOTES DTD 06/05/2017 1.800% 06/05/2020	437076BO4	25,000.00	JPM_CHAS		98.70	24,675.08	(310.42)	(313.52)	2.27	2.27	2.37
WALT DISNEY COMPANY CORP NOTES DTD 06/06/2017 1.800% 06/05/2020	25468PDU7	25,000.00	DEUTSCHE		98.69	24,672.13	(298.87)	(305.05)	2.27	2.27	2.38
JP MORGAN CHASE & CO CORP NT (CALLABLE) DTD 06/23/2015 2.750% 06/23/2020	46625HLW8	100,000.00	JPMCHASE	05/23/20	100.35	100,354.00	(143.00)	101.29	2.27	2.22	2.60
CATERPILLAR FINL SERVICE NOTE DTD 09/07/2017 1.850% 09/04/2020	14913O2A6	40,000.00	BARCLAYS		98.34	39,334.40	(632.00)	(636.37)	2.49	2.49	2.52
PACCAR FINANCIAL CORP NOTES DTD 11/13/2017 2.050% 11/13/2020	69371RN85	25,000.00	CITIGRP		98.77	24,693.53	(304.22)	(304.38)	2.67	2.67	2.51
APPLE INC DTD 11/13/2017 2.000% 11/13/2020	037833DJ6	50,000.00	JPM_CHAS		98.79	49,394.10	(563.90)	(566.86)	2.68	2.68	2.45
WELLS FARGO & COMPANY NOTES DTD 12/07/2015 2.550% 12/07/2020	94974BGR5	50,000.00	UBS AG		99.55	49,774.70	(1,333.30)	(927.70)	2.72	2.72	2.71



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Corporate Note											
WAL-MART STORES INC CORP NOTE DTD 10/20/2017 1.900% 12/15/2020	931142EA7	75,000.00	MORGAN_S		98.77	74,076.00	(815.25)	(825.16)	2.76	2.76	2.34
BRANCH BANKING & TRUST (CALLABLE) NOTES DTD 10/26/2017 2.150% 02/01/2021	05531FAZ6	25,000.00	MORGAN_S	01/01/21	98.27	24,568.15	(420.35)	(420.92)	2.88	2.86	2.75
PEPSICO INC CORP (CALLABLE) NOTE DTD 10/10/2017 2.000% 04/15/2021	713448DX3	40,000.00	MERRILL	03/15/21	98.23	39,293.60	(698.40)	(699.11)	3.06	3.06	2.58
BANK OF NEW YORK MELLON CORP (CALLABLE) DTD 02/19/2016 2.500% 04/15/2021	06406FAA1	50,000.00	KEYBAN	03/15/21	99.25	49,625.45	(1,523.55)	(1,131.32)	3.03	3.04	2.75
BANK OF AMERICA CORP NOTE DTD 04/19/2016 2.625% 04/19/2021	06051GFW4	15,000.00	MERRILL		99.46	14,919.56	(196.84)	(188.95)	3.04	3.04	2.80
MORGAN STANLEY CORP NOTES DTD 04/21/2016 2.500% 04/21/2021	61746BEA0	50,000.00	MORGAN_S		98.75	49,373.00	(789.00)	(778.09)	3.05	3.05	2.91
BRANCH BANKING & TRUST (CALLABLE) NOTE DTD 05/10/2016 2.050% 05/10/2021	05531FAV5	25,000.00	SCOTIA	04/09/21	97.66	24,414.53	(568.97)	(574.47)	3.13	3.12	2.80
STATE STREET CORP NOTES DTD 05/19/2016 1.950% 05/19/2021	857477AV5	25,000.00	GOLDMAN		97.60	24,400.00	(505.50)	(536.43)	3.16	3.16	2.71
BANK OF AMERICA CORP (CALLABLE) DTD 09/18/2017 2.328% 10/01/2021	06051GGS2	35,000.00	MERRILL	10/01/20	98.87	34,604.22	(395.78)	(395.78)	2.80	3.46	2.65
JOHN DEERE CAPITAL CORP NOTES DTD 01/06/2017 2.650% 01/06/2022	24422ETL3	50,000.00	MITSU		99.56	49,780.65	1.15	(37.88)	3.70	3.70	2.77
Security Type Sub-Total		1,265,000.00				1,256,351.69	(14,285.91)	(11,563.88)	2.23	2.25	2.50
Certificate of Deposit											
NORDEA BANK FINLAND NY CD DTD 12/05/2016 1.760% 11/30/2018	65558LWA6	100,000.00	MERRILL		100.03	100,030.20	30.20	30.20	0.82	0.82	1.70
SVENSKA HANDELSBANKEN NY LT CD DTD 01/12/2017 1.890% 01/10/2019	86958JHB8	100,000.00	MERRILL		99.54	99,537.00	(463.00)	(463.00)	0.93	0.93	2.35
BANK OF MONTREAL CHICAGO CERT DEPOS DTD 02/09/2017 1.880% 02/07/2019	06427KRC3	100,000.00	GOLDMAN		100.02	100,021.70	21.70	21.70	1.01	1.01	1.82



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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
Certificate of Deposit											
BANK OF NOVA SCOTIA HOUSTON LT CD DTD 04/06/2017 1.910% 04/05/2019	06417GUE6	100,000.00	MERRILL		99.55	99,549.50	(450.50)	(450.50)	1.17	1.17	1.46
SKANDINAV ENSKILDA BANKEN NY CD DTD 08/04/2017 1.840% 08/02/2019	83050FXT3	100,000.00	BARCLAYS		98.57	98,566.16	(1,394.84)	(1,404.54)	1.47	1.47	2.19
WESTPAC BANKING CORP NY CD DTD 08/07/2017 2.050% 08/03/2020	96121T4A3	100,000.00	JPM_CHAS		99.48	99,484.80	(515.20)	(515.20)	2.48	2.48	2.20
SWEDBANK (NEW YORK) CERT DEPOS DTD 11/17/2017 2.270% 11/16/2020	87019U6D6	100,000.00	MERRILL		99.09	99,086.60	(913.40)	(913.40)	2.67	2.67	2.64
Security Type Sub-Total		700,000.00				696,275.96	(3,685.04)	(3,694.74)	1.51	1.51	2.05
Managed Account Sub-Total		5,347,173.24				5,263,051.88	(97,548.70)	(90,646.34)	2.56	2.57	2.34
Money Market Fund											
CAMP Pool		11,634.93			1.00	11,634.93	0.00	0.00	0.00	0.00	
Money Market Sub-Total		11,634.93				11,634.93	0.00	0.00	0.00	0.00	
Securities Sub-Total		\$5,358,808.17				\$5,274,686.81	(\$97,548.70)	(\$90,646.34)	2.56	2.57	2.34%
Accrued Interest						\$29,164.08					
Total Investments						\$5,303,850.89					



Managed Account Security Transactions & Interest

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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	
BUY										
01/03/18	01/04/18	US TREASURY NOTES DTD 05/01/2017 1.875% 04/30/2022	912828X47	115,000.00	(113,540.04)	(387.17)	(113,927.21)			
Transaction Type Sub-Total				115,000.00	(113,540.04)	(387.17)	(113,927.21)			
INTEREST										
01/01/18	01/25/18	FNMA SERIES 2015-M7 ASQ2 DTD 04/01/2015 1.550% 04/01/2018	3136ANJY4	9,133.50	0.00	11.80	11.80			
01/01/18	01/25/18	FNMA SERIES 2015-M15 ASQ2 DTD 11/01/2015 1.898% 01/01/2019	3136AQSW1	9,012.35	0.00	14.26	14.26			
01/01/18	01/25/18	FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AODQ0	22,406.16	0.00	32.00	32.00			
01/06/18	01/06/18	JOHN DEERE CAPITAL CORP NOTES DTD 01/06/2017 2.650% 01/06/2022	24422ETL3	50,000.00	0.00	662.50	662.50			
01/10/18	01/10/18	SVENSKA HANDELSBANKEN NY LT CD DTD 01/12/2017 1.890% 01/10/2019	86958JHB8	100,000.00	0.00	966.00	966.00			
01/10/18	01/10/18	CITIGROUP INC (CALLABLE) CORP NOTE DTD 01/10/2017 2.450% 01/10/2020	172967LF6	50,000.00	0.00	612.50	612.50			
01/14/18	01/14/18	FHLB GLOBAL NOTE DTD 07/14/2016 1.125% 07/14/2021	3130A8OS5	125,000.00	0.00	703.13	703.13			
Transaction Type Sub-Total				365,552.01	0.00	3,002.19	3,002.19			
PAYDOWNS										
01/01/18	01/25/18	FNMA SERIES 2015-M15 ASQ2 DTD 11/01/2015 1.898% 01/01/2019	3136AQSW1	14.21	14.21	0.00	14.21	(0.14)	0.00	
01/01/18	01/25/18	FNMA SERIES 2015-M7 ASQ2 DTD 04/01/2015 1.550% 04/01/2018	3136ANJY4	2,457.08	2,457.08	0.00	2,457.08	(24.56)	0.00	
01/01/18	01/25/18	FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AQDQ0	907.48	907.48	0.00	907.48	(9.09)	0.00	
Transaction Type Sub-Total				3,378.77	3,378.77	0.00	3,378.77	(33.79)	0.00	
SELL										



Managed Account Security Transactions & Interest

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Transaction Type		Security Description	CUSIP	Par	Principal	Accrued	Total	Realized G/L	Realized G/L	Sale
Trade	Settle				Proceeds	Interest		Cost	Amort Cost	Method
SELL										
01/03/18	01/04/18	ROYAL BANK OF CANADA NY CD DTD 03/15/2016 1.700% 03/09/2018	78009NZZ2	100,000.00	100,003.00	543.06	100,546.06	3.00	3.00	FIFO
Transaction Type Sub-Total				100,000.00	100,003.00	543.06	100,546.06	3.00	3.00	
Managed Account Sub-Total					(10,158.27)	3,158.08	(7,000.19)	(30.79)	3.00	
Total Security Transactions					(\$10,158.27)	\$3,158.08	(\$7,000.19)	(\$30.79)	\$3.00	



Account Statement

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Trade Date	Settlement Date	Transaction Description	Share or Unit Price	Dollar Amount of Transaction	Total Shares Owned
CAMP Pool					
Opening Balance					18,954.71
01/02/18	01/02/18	Purchase - Interest 912828N48	1.00	131.25	19,085.96
01/04/18	01/04/18	Purchase - Interest 78009NZZ2	1.00	543.06	19,629.02
01/04/18	01/04/18	Purchase - Principal 78009NZZ2	1.00	100,003.00	119,632.02
01/04/18	01/04/18	Redemption - Principal 912828X47	1.00	(113,540.04)	6,091.98
01/04/18	01/04/18	Redemption - Interest 912828X47	1.00	(387.17)	5,704.81
01/08/18	01/08/18	Purchase - Interest 24422ETL3	1.00	662.50	6,367.31
01/10/18	01/10/18	Purchase - Interest 172967LF6	1.00	612.50	6,979.81
01/10/18	01/10/18	Purchase - Interest 86958JHB8	1.00	966.00	7,945.81
01/16/18	01/16/18	Purchase - Interest 3130A8QS5	1.00	703.13	8,648.94
01/25/18	01/25/18	Purchase - Interest 3136ANJY4	1.00	11.80	8,660.74
01/25/18	01/25/18	Purchase - Interest 3136AQDQ0	1.00	32.01	8,692.75
01/25/18	01/25/18	Purchase - Interest 3136QSW1	1.00	14.26	8,707.01
01/25/18	01/25/18	Purchase - Principal 3136AQDQ0	1.00	907.48	9,614.49
01/25/18	01/25/18	Purchase - Principal 3136QSW1	1.00	14.21	9,628.70
01/25/18	01/25/18	Purchase - Principal 3136ANJY4	1.00	2,457.08	12,085.78
01/26/18	01/26/18	IP Fees December 2017	1.00	(420.21)	11,665.57
01/26/18	01/26/18	U.S. Bank Fees November 2017	1.00	(42.33)	11,623.24
01/31/18	02/01/18	Accrual Income Div Reinvestment - Distributions	1.00	11.69	11,634.93



Account Statement

For the Month Ending **January 31, 2018**

CITY OF LAKE ELSINORE - LAKE ELSINORE-SUCCESSOR AGENCY

Trade Date	Settlement Date	Transaction Description	Share or Unit Price	Dollar Amount of Transaction	Total Shares Owned
Closing Balance					11,634.93
		Month of January	Fiscal YTD January-January		
Opening Balance		18,954.71	18,954.71	Closing Balance	11,634.93
Purchases		107,069.97	107,069.97	Average Monthly Balance	9,678.47
Redemptions (Excl. Checks)		(114,389.75)	(114,389.75)	Monthly Distribution Yield	1.43%
Check Disbursements		0.00	0.00		
Closing Balance		11,634.93	11,634.93		
Cash Dividends and Income		11.69	11.69		