



CITY OF LAKE ELSINORE

INVESTMENT REPORT

CITY OF LAKE ELSINORE
INVESTMENT REPORT OF POOLED CASH AND INVESTMENTS
AS OF APRIL 30, 2018

<u>CASH ACCOUNTS</u>	BANK BALANCE	DEPOSITS IN TRANSIT	OUTSTANDING CHECKS	BOOK BALANCE
Bank Accounts:				
General Checking Account	\$ 1,700,144	\$ 90,512	\$ (331,343)	\$ 1,459,313
Cash On Hand:				
Cashier Drawers #1 & #2	-	-	-	300
City of Lake Elsinore Petty Cash Fund	-	-	-	1,000
Total Cash Accounts	1,700,144	90,512	(331,343)	1,460,613
 <u>INVESTMENTS</u>				
City Investments:				
City Local Agency Investment Fund	17,713,527	-	-	17,713,527
City CAMP Investments:				
CAMP Pool Account	9,804	-	-	9,804
U.S. Treasury Bond / Note	10,661,418	-	-	10,661,418
Supra-National Agency Bond / Note	2,002,766	-	-	2,002,766
Municipal Bond / Note	290,464	-	-	290,464
Federal Agency Collateralized Mortgage Obligation	498,474	-	-	498,474
Federal Agency Bond / Note	3,709,463	-	-	3,709,463
Corporate Note	8,448,385	-	-	8,448,385
Certificate of Deposit	4,964,318	-	-	4,964,318
Housing CAMP Investments:				
Housing CAMP Pool Account	4,662	-	-	4,662
Housing U.S. Treasury Bond / Notes	1,962,480	-	-	1,962,480
Housing Supra-National Agency Bond	335,457	-	-	335,457
Housing Municipal Bond / Notes	30,084	-	-	30,084
Housing Federal Agency Collateralized Mortgage	99,664	-	-	99,664
Housing Federal Agency Bond / Notes	648,186	-	-	648,186
Housing Corporate Notes	1,410,817	-	-	1,410,817
Housing Certificate of Deposit	699,961	-	-	699,961
Successor Investments:				
Successor Local Agency Investment Fund	7,516,701	-	-	7,516,701
Successor CAMP Investments:				
Successor CAMP Pool Account	16,893	-	-	16,893
Successor U.S. Treasury Bond / Notes	1,916,297	-	-	1,916,297
Successor Supra-National Agency Bond	360,397	-	-	360,397
Successor Municipal Bond / Notes	30,084	-	-	30,084
Successor Federal Agency Collateralized Mortgage	99,664	-	-	99,664
Successor Federal Agency Bond / Notes	952,631	-	-	952,631
Successor Corporate Notes	1,320,504	-	-	1,320,504
Successor Certificate of Deposit	699,961	-	-	699,961
Sub-total Investments	66,403,061	-	-	66,403,061
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	66,145,348	-	-	66,145,348
Total Pooled Cash and Investments	\$ 67,845,492	\$ 90,512	\$ (331,343)	\$ 67,605,961
<u>TOTAL POOLED CASH AND INVESTMENTS</u>				<u>\$ 67,605,961</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

May 15, 2018
Date

CITY OF LAKE ELSINORE
POOLED CASH AND INVESTMENTS BY FUND
AS OF APRIL 30, 2018

<u>FUND NO</u>	<u>FUND NAME</u>	<u>AMOUNT</u>
100	General	\$ 10,155,098
106	Affordable Housing In Lieu	1,893,136
107	Developer Agreement Revenue	11,903
110	State Gas Tax	414,653
112	Measure A	1,638,119
114	SB1186 CASP Education Program	9,929
115	Traffic Safety	78,061
116	City Hall-Public Works DIF	1,028,003
119	Animal Shelter DIF	74,282
121	T.R.I.P.-2014A	133
135	Lighting & Landscape Maintenance - Dist. No. 1	886,351
140	Geothermal	20,263
160	PEG Grant	1,202
205	Traffic Impact Fee	4,404,107
211	Storm Drain C.I.P.	966,707
220	Street Lighting C.I.P.	102,209
221	Quimby Park C.I.P.	52,516
231	Library C.I.P.	1,821,477
232	City Fire Protection	130
254	Railroad Canyon Improvement Area 89-1	126,253
300	Insurance Service	1,237,828
305	Information Systems Service	438,893
310	Support Service	11,243
320	Facilities Service	600,543
331	CFD 2006-1CC Summerly Improvement Area CC	23,582
332	CFD 2006-1 Improvement Area B, Summerly	43,899
334	CFD 2015-5 Trieste - Far West Industries	37,392
336	CFD 2006-1FF Summerly Improvement Area FF	41,250
337	CFD 2016-2 Canyon Hills	8,531
340	CFD 2006-1 IA-EE Summerly Improvement Area	31,219
345	CFD 2003-2 Improvement Area D, Canyon Hills	881,931
346	CFD 2014-1 Southshore	64,225
347	CFD 2006-1 Improvement Area A, Summerly	47,564
350	CFD 98-1 Summerhill	992,572
352	AD 86-1 Northwest Sewer	659,115
354	CFD 90-2 Tuscany Hills	1,541,145
357	CFD 2003-2 Canyon Hills Improvement Area	311,517
366	CFD 2005-6 City Center Townhomes	129,708
368	CFD 2006-2 Viscaya	199,984
369	CFD 2004-3 Area 1 Rosetta Canyon Improvement Area	432,669
371	CFD 2005-1 Serenity	206,371

CITY OF LAKE ELSINORE
POOLED CASH AND INVESTMENTS BY FUND
AS OF APRIL 30, 2018

<u>FUND NO</u>	<u>FUND NAME</u>	<u>AMOUNT</u>
372	CFD 2005-2 Alberhill Ranch Improvement Area	340,417
374	CFD 2005-4 Lakeview Villas	55,576
375	CFD 2006-4 Clurman	12,633
376	CFD 2006-3 La Strada	2,322
377	CFD 2006-6 Tessara	11,444
378	CFD 2006-8 Running Deer Estates	17,751
384	CFD 2003-2 Area B Canyon Hills Improvement Area	568,181
385	CFD 2004-3 Area 2 Rosetta Canyon Improvement Area	683,778
386	CFD 2007-4 Mekenna Court	13,483
387	CFD 2007-5 Red Kite	69,186
388	CFD 2007-6 Holiday Inn Express	6,494
389	CFD 88-3 (2008A) West Lake Elsinore Series A	957,481
390	CFD 2003-2 Area C Canyon Hills Improvement Area	143,732
392	CFD 95-1 City Center	92,851
393	AD 93-1 Cottonwood Hills	426,167
394	CFD 2005-5 (2012A) Wasson Canyon	193,060
395	CFD 2018-1 Wasson Canyon II Improvement Area	24,526
500	Capital Improvement Plan	4,024,350
510	Successor To RDA Area I, II, & III	8,208,884
540	Successor To RDA Diamond Stadium	1,956,132
603	Endowment Trust - Carl Graves	978,642
604	Endowment Trust - Korn Memorial	31,750
605	Public Improvement Trust	57,597
606	Mobile Source Air Polution Reduction	198,567
608	Trust Deposit & Pre Paid Expense	4,337,843
617	Successor Agency Housing	11,036,659
620	Cost Recovery System	1,256,453
631	Lake Destratification Equipment Replacement	274,287
	Total Pooled Cash & Investments	\$ 67,605,961

**CITY OF LAKE ELSINORE
SUMMARY OF POLICY LIMITATIONS
FOR THE MONTH ENDING APRIL 30, 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	21.90%	Unlimited
Current Balance		\$ 14,540,195
Supra-National Agency Bond / Note	4.06%	30%
Current Balance		\$ 2,698,621
Municipal Bond / Note	0.53%	Unlimited
Current Balance		\$ 350,632
Federal Agency Collateralized Mortgage Obligation	1.05%	40.00%
Current Balance		\$ 697,803
Federal Agency Bond / Note	8.00%	* Unlimited
Current Balance		\$ 5,310,280
Banker's Acceptance	0.00%	40.00%
Certificates of Deposit	9.58%	25.00%
Current Balance		\$ 6,364,240
Negotiable Certificates of Deposit	0.00%	30.00%
Commercial Paper	0.00%	25.00%
		\$ -
Corporate Note	16.84%	30.00%
Current Balance		\$ 11,179,705
Repurchase Agreements	0.00%	Unlimited
Reverse Repurchase Agreements	0.00%	20.00%
LAIF (Local Agency Investment Fund)	38.00%	* \$65 Million
Current Balance		\$ 25,230,227
CAMP - Pooled Sweep Account	0.05%	Unlimited
Current Balance		\$ 31,358
TOTAL	100.00%	* \$ 66,403,061

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 APRIL 30, 2018

<u>Yield</u>	<u>Purchase Date</u>	<u>Maturity Rate</u>
1.661%	Daily	24-Hour

<u>Agency</u>	<u>Beginning Balance</u>	<u>Net Increase/(Decrease)</u>	<u>Ending Balance</u>
City	\$ 18,644,165	\$ (930,639)	\$ 17,713,527
Successor Agency	\$ 7,487,026	\$ 29,675	\$ 7,516,701
Total Investments Held with Local Agency Investment Fund:	<u>\$ 26,131,192</u>	<u>\$ (900,964)</u>	<u>\$ 25,230,227</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)
04/09/18	1.62	1.61	186
04/10/18	1.63	1.61	184
04/11/18	1.63	1.61	183
04/12/18	1.65	1.62	183
04/13/18	1.65	1.62	183
04/14/18	1.65	1.62	183
04/15/18	1.65	1.62	183
04/16/18	1.65	1.63	180
04/17/18	1.66	1.63	181
04/18/18	1.67	1.63	180
04/19/18	1.69	1.63	186
04/20/18	1.69	1.64	185
04/21/18	1.69	1.64	185
04/22/18	1.69	1.64	185
04/23/18	1.69	1.65	185
04/24/18	1.69	1.65	184
04/25/18	1.70	1.65	183
04/26/18	1.72	1.65	185
04/27/18	1.72	1.65	185
04/28/18	1.72	1.66	185
04/29/18	1.72	1.66	185
04/30/18	1.73	1.66	184
05/01/18	1.74	1.66	191
05/02/18	1.74	1.67	191
05/03/18	1.74	1.67	193
05/04/18	1.74	1.67	192
05/05/18	1.74	1.67	192
05/06/18	1.74	1.67	192
05/07/18	1.74	1.68	191
05/08/18	1.74	1.68	190
05/09/18	1.74	1.68	191

*Daily yield does not reflect capital gains or losses

[View Prior Month Daily Rates](#)

LAIF Performance Report

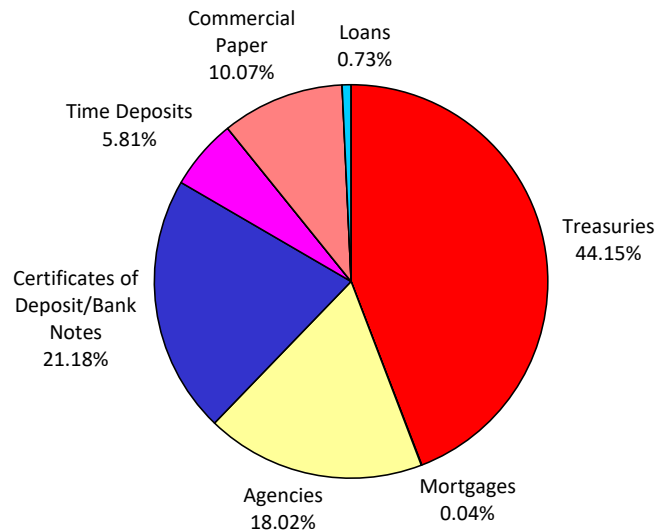
Quarter Ending 03/31/18

Apportionment Rate: 1.51%
 Earnings Ratio: 0.00004135534904993
 Fair Value Factor: 0.997538001
 Daily: 1.59%
 Quarter to Date: 1.43%
 Average Life: 183

**PMIA Average Monthly
Effective Yields**

Apr 2018 1.661
 Mar 2018 1.524
 Feb 2018 1.412

**Pooled Money Investment Account
Portfolio Composition
04/30/18
\$85.9 billion**





City Funds

CAMP Account



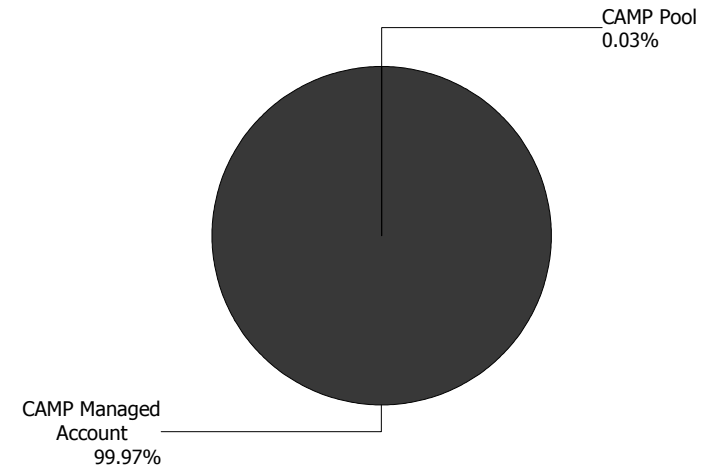
Account Statement - Transaction Summary

For the Month Ending **April 30, 2018**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

CAMP Pool	
Opening Market Value	100,482.60
Purchases	802,357.09
Redemptions	(893,036.15)
Unsettled Trades	0.00
Change in Value	0.00
Closing Market Value	\$9,803.54
Cash Dividends and Income	62.95
CAMP Managed Account	
Opening Market Value	29,849,445.90
Purchases	888,830.45
Redemptions	(738,619.73)
Unsettled Trades	0.00
Change in Value	(92,469.16)
Closing Market Value	\$29,907,187.46
Cash Dividends and Income	43,618.52

Asset Summary		
	April 30, 2018	March 31, 2018
CAMP Pool	9,803.54	100,482.60
CAMP Managed Account	29,907,187.46	29,849,445.90
Total	\$29,916,991.00	\$29,949,928.50
Asset Allocation		





Managed Account Summary Statement

For the Month Ending **April 30, 2018**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Transaction Summary - Money Market		Transaction Summary - Managed Account		Account Total	
Opening Market Value	\$100,482.60	Opening Market Value	\$29,849,445.90	Opening Market Value	\$29,949,928.50
Purchases	802,357.09	Maturities/Calls	(10,651.06)		
Redemptions	(893,036.15)	Principal Dispositions	(727,968.67)		
		Principal Acquisitions	888,830.45		
		Unsettled Trades	0.00		
		Change in Current Value	(92,469.16)		
Closing Market Value	\$9,803.54	Closing Market Value	\$29,907,187.46	Closing Market Value	\$29,916,991.00
Dividend	62.95				
Earnings Reconciliation (Cash Basis) - Managed Account		Cash Balance			
Interest/Dividends/Coupons Received	61,659.15	Closing Cash Balance	\$0.00		
Less Purchased Interest Related to Interest/Coupons	(1,430.58)				
Plus Net Realized Gains/Losses	(16,610.05)				
Total Cash Basis Earnings	\$43,618.52				
Earnings Reconciliation (Accrual Basis)		Managed Account	Total	Cash Transactions Summary- Managed Account	
Ending Amortized Value of Securities	30,517,288.83	30,527,092.37		Maturities/Calls	778.05
Ending Accrued Interest	129,429.15	129,429.15		Sale Proceeds	730,818.94
Plus Proceeds from Sales	730,818.94	1,623,855.09		Coupon/Interest/Dividend Income	58,808.88
Plus Proceeds of Maturities/Calls/Principal Payments	10,651.06	10,651.06		Principal Payments	9,873.01
Plus Coupons/Dividends Received	58,808.88	58,808.88		Security Purchases	(890,261.03)
Less Cost of New Purchases	(890,261.03)	(1,692,618.12)		Net Cash Contribution	89,982.15
Less Beginning Amortized Value of Securities	(30,386,491.62)	(30,486,974.22)		Reconciling Transactions	0.00
Less Beginning Accrued Interest	(140,415.92)	(140,415.92)			
Dividends	0.00	62.95			
Total Accrual Basis Earnings	\$29,828.29	\$29,891.24			



Portfolio Summary and Statistics

For the Month Ending **April 30, 2018**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Account Summary

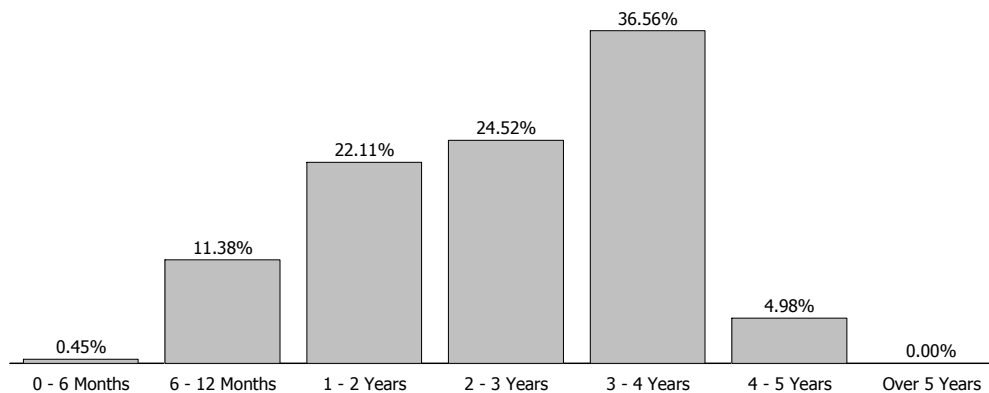
Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	10,640,000.00	10,330,978.77	34.54
Supra-National Agency Bond / Note	2,000,000.00	1,966,068.80	6.57
Municipal Bond / Note	290,000.00	289,164.25	0.97
Federal Agency Collateralized Mortgage Obligation	491,813.72	494,426.46	1.65
Federal Agency Bond / Note	3,720,000.00	3,611,690.25	12.07
Corporate Note	8,380,000.00	8,281,169.53	27.68
Certificate of Deposit	4,965,000.00	4,933,689.40	16.49
Managed Account Sub-Total	30,486,813.72	29,907,187.46	99.97%
Accrued Interest		129,429.15	
Total Portfolio	30,486,813.72	30,036,616.61	
CAMP Pool	9,803.54	9,803.54	0.03
Total Investments	30,496,617.26	30,046,420.15	100.00%

Unsettled Trades

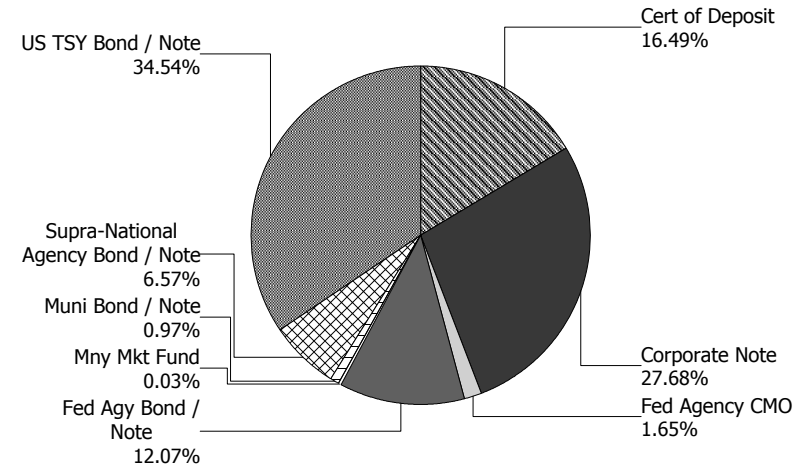
0.00

0.00

Maturity Distribution



Sector Allocation



Characteristics

Yield to Maturity at Cost	1.91%
Yield to Maturity at Market	2.68%
Duration to Worst	2.37
Weighted Average Days to Maturity	911



Managed Account Issuer Summary

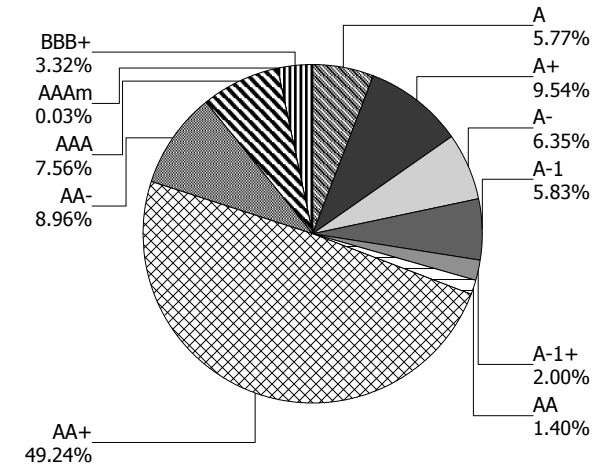
For the Month Ending **April 30, 2018**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Issuer Summary

Issuer	Market Value of Holdings	Percent
AMERICAN EXPRESS CO	372,625.36	1.25
AMERICAN HONDA FINANCE	571,147.50	1.91
APPLE INC	294,146.40	0.98
BANK OF AMERICA CO	293,747.20	0.98
BANK OF MONTREAL	599,317.20	2.00
BANK OF NOVA SCOTIA	571,838.65	1.91
BB&T CORPORATION	218,038.50	0.73
BURLINGTON NORTHERN SANTA FE	153,811.65	0.51
CAMP Pool	9,803.54	0.03
CANADIAN IMPERIAL BANK OF COMMERCE	573,389.43	1.92
CATERPILLAR INC	219,213.68	0.73
CISCO SYSTEMS INC	568,515.72	1.90
CITIGROUP INC	401,542.61	1.34
DEERE & COMPANY	269,749.98	0.90
FANNIE MAE	1,936,181.76	6.48
FEDERAL HOME LOAN BANKS	1,569,598.90	5.25
FREDDIE MAC	600,336.05	2.01
GENERAL ELECTRIC CO	259,827.50	0.87
GOLDMAN SACHS GROUP INC	298,119.00	1.00
HOME DEPOT INC	147,232.65	0.49
IBM CORP	297,107.70	0.99
INTER-AMERICAN DEVELOPMENT BANK	940,083.05	3.14
INTERNATIONAL FINANCE CORPORATION	297,214.50	0.99
INTL BANK OF RECONSTRUCTION AND DEV	728,771.25	2.44
JP MORGAN CHASE & CO	571,200.98	1.91
MICROSOFT CORP	296,041.20	0.99
MORGAN STANLEY	293,158.20	0.98
NATIONAL RURAL UTILITIES CO FINANCE CORP	297,613.80	0.99
NORDEA BANK AB	573,116.88	1.92
PACCAR FINANCIAL CORP	146,763.90	0.49
PEPSICO INC	194,816.60	0.65
SKANDINAVISKA ENSKILDA BANKEN AB	595,177.20	1.99

Credit Quality (S&P Ratings)





Managed Account Issuer Summary

For the Month Ending **April 30, 2018**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Issuer	Market Value of Holdings	Percent
STATE OF CONNECTICUT	164,166.75	0.55
STATE STREET CORPORATION	72,611.78	0.24
SVENSKA HANDELSBANKEN AB	597,188.40	2.00
SWEDBANK AB	588,956.40	1.97
THE BANK OF NEW YORK MELLON CORPORATION	294,638.70	0.98
THE WALT DISNEY CORPORATION	294,614.81	0.98
TOYOTA MOTOR CORP	418,598.45	1.40
UBS AG	301,924.50	1.01
UNILEVER PLC	298,512.90	1.00
UNITED STATES TREASURY	10,330,978.77	34.54
UNIVERSITY OF CALIFORNIA	124,997.50	0.42
WAL-MART STORES INC	293,706.00	0.98
WELLS FARGO & COMPANY	444,066.76	1.48
WESTPAC BANKING CORP	532,780.74	1.78
Total	\$29,916,991.00	100.00%



Managed Account Detail of Securities Held

For the Month Ending **April 30, 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	1,252.75	152,368.31	147,796.80
US TREASURY NOTES DTD 02/28/2014 2.000% 02/28/2021	912828B90	150,000.00	AA+	Aaa	07/06/16	07/08/16	157,335.94	0.92	505.43	154,507.51	147,468.75
US TREASURY NOTES DTD 03/31/2016 1.250% 03/31/2021	912828Q37	115,000.00	AA+	Aaa	06/27/16	06/29/16	116,464.45	0.98	121.76	115,906.27	110,570.66
US TREASURY NOTES DTD 05/02/2016 1.375% 04/30/2021	912828Q78	225,000.00	AA+	Aaa	02/01/17	02/03/17	220,508.79	1.87	8.41	221,788.20	216,843.75
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	5,167.58	882,681.77	866,179.80
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	10,021.98	1,228,311.20	1,176,984.00
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	325,000.00	AA+	Aaa	10/03/16	10/05/16	337,200.20	1.21	1,095.11	333,367.80	317,890.63
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	2,695.65	804,731.30	782,500.00
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	1,025,000.00	AA+	Aaa	12/01/16	12/05/16	1,028,042.97	1.93	3,453.80	1,027,178.26	1,002,578.13
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	3,875.00	1,155,654.07	1,124,843.75
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	4,717.39	1,412,282.94	1,369,375.00
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	24.63	710,451.37	690,250.75
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	37.36	1,085,352.49	1,047,277.00
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	22.93	445,738.10	435,410.10



Managed Account Detail of Securities Held

For the Month Ending **April 30, 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 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	47.13	914,107.67	895,009.65
Security Type Sub-Total		10,640,000.00					10,661,417.58	1.75	33,046.91	10,644,427.26	10,330,978.77
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	1,593.52	748,564.78	728,771.25
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	6,091.67	604,579.33	591,980.40
INTERNATIONAL FINANCE CORPORATION NOTE DTD 03/16/2018 2.635% 03/09/2021	45950VLO7	300,000.00	AAA	Aaa	03/09/18	03/16/18	299,775.00	2.66	988.13	299,783.92	297,214.50
INTER-AMERICAN DEVELOPMENT BANK NOTE DTD 04/19/2018 2.625% 04/19/2021	4581X0DB1	350,000.00	AAA	Aaa	04/12/18	04/19/18	349,230.00	2.70	306.25	349,238.27	348,102.65
Security Type Sub-Total		2,000,000.00					2,002,766.46	2.04	8,979.57	2,002,166.30	1,966,068.80
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	1,097.44	125,000.00	124,997.50
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	416.19	165,104.67	164,166.75
Security Type Sub-Total		290,000.00					290,463.65	1.90	1,513.63	290,104.67	289,164.25
Federal Agency Collateralized Mortgage Obligation											
FNMA SERIES 2015-M15 ASQ2 DTD 11/01/2015 1.898% 01/01/2019	3136AQSW1	31,591.45	AA+	Aaa	11/06/15	11/30/15	31,907.37	1.20	49.97	31,621.23	31,466.50



Managed Account Detail of Securities Held

For the Month Ending **April 30, 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	100,222.27	AA+	Aaa	10/07/15	10/30/15	101,225.88	1.08	137.47	100,476.53	99,581.26
FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	200,000.00	AA+	Aaa	04/11/18	04/30/18	203,978.20	2.27	593.33	203,978.20	203,168.30
FHLMC MULTIFAMILY STRUCTURED P POOL DTD 12/01/2015 3.090% 08/25/2022	3137BM6P6	160,000.00	AA+	Aaa	04/04/18	04/09/18	161,362.50	2.61	412.00	161,348.01	160,210.40
Security Type Sub-Total		491,813.72					498,473.95	2.07	1,192.77	497,423.97	494,426.46
Federal Agency Bond / Note											
FNMA NOTES DTD 09/02/2016 1.000% 08/28/2019	3135G0P49	100,000.00	AA+	Aaa	08/31/16	09/02/16	99,844.00	1.05	175.00	99,930.24	98,174.00
FANNIE MAE GLOBAL NOTES DTD 10/25/2016 1.000% 10/24/2019	3135G0R39	400,000.00	AA+	Aaa	10/21/16	10/25/16	398,928.00	1.09	77.78	399,466.09	391,530.80
FHLB NOTES DTD 11/17/2016 1.375% 11/15/2019	3130AA3R7	740,000.00	AA+	Aaa	11/16/16	11/17/16	739,829.80	1.38	4,691.81	739,911.56	728,441.20
FNMA NOTES DTD 02/28/2017 1.500% 02/28/2020	3135G0T29	550,000.00	AA+	Aaa	02/24/17	02/28/17	549,648.00	1.52	1,443.75	549,784.02	540,156.10
FHLMC AGENCY NOTES DTD 04/20/2017 1.375% 04/20/2020	3137EAEF2	450,000.00	AA+	Aaa	04/19/17	04/20/17	448,461.00	1.49	189.06	448,982.01	440,125.65
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	195.36	154,605.71	150,511.82
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	2,424.22	722,143.25	690,645.88
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	359.72	139,680.57	133,491.12
FNMA NOTES DTD 08/19/2016 1.250% 08/17/2021	3135G0N82	460,000.00	AA+	Aaa	08/17/16	08/19/16	458,137.00	1.33	1,181.94	458,757.37	438,613.68
Security Type Sub-Total		3,720,000.00					3,709,462.59	1.35	10,738.64	3,713,260.82	3,611,690.25



Managed Account Detail of Securities Held

For the Month Ending **April 30, 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	956.25	270,492.25	269,296.92
CISCO SYSTEMS INC GLOBAL NOTES DTD 03/03/2014 2.125% 03/01/2019	17275RAR3	300,000.00	AA-	A1	09/01/15	09/04/15	302,817.00	1.85	1,062.50	300,688.47	299,218.80
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	16.67	49,953.48	49,686.50
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	83.33	249,946.47	248,432.50
CITIGROUP INC CORP NOTES DTD 06/09/2016 2.050% 06/07/2019	172967KS9	105,000.00	BBB+	Baa1	06/02/16	06/09/16	104,945.40	2.07	861.00	104,979.54	104,191.61
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	2,731.25	574,709.46	571,147.50
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	587.50	156,755.60	153,811.65
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	4,315.97	264,204.60	259,827.50
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	2,266.25	299,931.28	297,351.00
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	407.60	75,107.52	74,011.13
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	2,038.02	375,948.02	370,055.63
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	1,310.42	299,880.50	296,041.20
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	638.00	179,883.81	177,730.56



Managed Account Detail of Securities Held

For the Month Ending **April 30, 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											
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	385.94	124,979.75	123,028.88
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	585.28	200,687.99	197,383.40
TOYOTA MOTOR CREDIT CORP DTD 04/17/2017 1.950% 04/17/2020	89236TDU6	225,000.00	AA-	Aa3	04/11/17	04/17/17	224,896.50	1.97	170.63	224,931.66	221,215.05
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	1,095.00	149,938.77	147,232.65
WALT DISNEY COMPANY CORP NOTES DTD 06/06/2017 1.800% 06/05/2020	25468PDU7	175,000.00	A+	A2	06/01/17	06/06/17	174,797.00	1.84	1,277.50	174,856.97	171,585.93
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	5,622.22	576,300.74	571,200.98
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	659.06	224,851.08	219,213.68
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	1,435.00	149,988.55	146,763.90
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	2,800.00	299,786.22	294,146.40
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	3,024.17	299,639.98	293,706.00
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	403.13	74,969.87	73,120.20
IBM CORP CORP NOTES DTD 02/06/2018 2.650% 02/05/2021	44932HAG8	300,000.00	A+	A1	02/01/18	02/06/18	299,853.00	2.67	1,877.08	299,864.14	297,107.70
NATIONAL RURAL UTIL COOP DTD 02/26/2018 2.900% 03/15/2021	63743HER9	125,000.00	A	A2	02/21/18	02/26/18	124,861.25	2.94	654.51	124,869.57	124,005.75



Managed Account Detail of Securities Held

For the Month Ending **April 30, 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											
NATIONAL RURAL UTIL COOP DTD 02/26/2018 2.900% 03/15/2021	63743HER9	175,000.00	A	A2	04/12/18	04/19/18	174,259.75	3.05	916.32	174,268.37	173,608.05
UNILEVER CAPITAL CORP NOTES DTD 03/22/2018 2.750% 03/22/2021	904764AZ0	300,000.00	A+	A1	03/19/18	03/22/18	298,467.00	2.93	893.75	298,520.37	298,512.90
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	177.78	199,966.41	194,816.60
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	333.33	304,238.76	294,638.70
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	87.50	100,669.45	98,315.00
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	208.33	300,839.39	293,158.20
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	2,200.00	199,711.28	194,894.80
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	1,460.63	149,938.86	144,918.30
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	658.13	74,823.28	72,611.78
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	388.00	200,000.00	195,432.20
JOHN DEERE CAPITAL CORP NOTES DTD 01/06/2017 2.650% 01/06/2022	24422ETL3	275,000.00	A	A2	03/10/17	03/15/17	273,787.25	2.75	2,327.95	274,062.34	269,749.98
Security Type Sub-Total		8,380,000.00					8,448,384.70	2.21	46,916.00	8,405,184.80	8,281,169.53
Certificate of Deposit											



Managed Account Detail of Securities Held

For the Month Ending **April 30, 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											
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	4,244.78	574,868.23	573,389.43
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	3,496.50	600,000.00	597,188.40
BANK OF MONTREAL CHICAGO CERT DEPOS DTD 02/09/2017 1.880% 02/07/2019	06427KRC3	600,000.00	A-1	P-1	02/08/17	02/09/17	600,000.00	1.90	2,632.00	600,000.00	599,317.20
BANK OF NOVA SCOTIA HOUSTON LT CD DTD 04/06/2017 1.910% 04/05/2019	06417GUE6	575,000.00	A-1	P-1	04/05/17	04/06/17	575,000.00	1.91	793.18	575,000.00	571,838.65
SKANDINAV ENSKILDA BANKEN NY CD DTD 08/04/2017 1.840% 08/02/2019	83050FXT3	600,000.00	A+	Aa2	08/03/17	08/04/17	599,766.00	1.85	2,698.67	599,852.78	595,177.20
NORDEA BANK AB NY CD DTD 02/22/2018 2.720% 02/20/2020	65590ASN7	575,000.00	AA-	Aa3	02/20/18	02/22/18	575,000.00	2.72	2,997.67	575,000.00	573,116.88
UBS AG STAMFORD CT LT CD DTD 03/06/2018 2.900% 03/02/2020	90275DHG8	300,000.00	A+	Aa3	03/02/18	03/06/18	300,000.00	2.93	1,353.33	300,000.00	301,924.50
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	2,583.00	540,000.00	532,780.74
SWEDBANK (NEW YORK) CERT DEPOS DTD 11/17/2017 2.270% 11/16/2020	87019U6D6	600,000.00	AA-	Aa2	11/16/17	11/17/17	600,000.00	2.30	6,242.50	600,000.00	588,956.40
Security Type Sub-Total		4,965,000.00					4,964,317.50	2.11	27,041.63	4,964,721.01	4,933,689.40
Managed Account Sub-Total		30,486,813.72					30,575,286.43	1.91	129,429.15	30,517,288.83	29,907,187.46
Money Market Mutual Fund											
CAMP Pool		9,803.54	AAAm	NR			9,803.54		0.00	9,803.54	9,803.54
Money Market Sub-Total		9,803.54					9,803.54		0.00	9,803.54	9,803.54



Managed Account Detail of Securities Held

For the Month Ending **April 30, 2018**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Securities Sub-Total	\$30,496,617.26	\$30,585,089.97	1.91%	\$129,429.15	\$30,527,092.37	\$29,916,991.00
Accrued Interest						\$129,429.15
Total Investments						\$30,046,420.15



Managed Account Fair Market Value & Analytics

For the Month Ending **April 30, 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		98.53	147,796.80	(6,486.40)	(4,571.51)	2.48	2.48	2.59
US TREASURY NOTES DTD 02/28/2014 2.000% 02/28/2021	912828B90	150,000.00	MORGANST		98.31	147,468.75	(9,867.19)	(7,038.76)	2.72	2.72	2.62
US TREASURY NOTES DTD 03/31/2016 1.250% 03/31/2021	912828O37	115,000.00	CITIGRP		96.15	110,570.66	(5,893.79)	(5,335.61)	2.83	2.83	2.63
US TREASURY NOTES DTD 05/02/2016 1.375% 04/30/2021	912828Q78	225,000.00	MERRILL		96.38	216,843.75	(3,665.04)	(4,944.45)	2.91	2.91	2.64
US TREASURY NOTES DTD 05/31/2016 1.375% 05/31/2021	912828R77	900,000.00	MORGAN_S		96.24	866,179.80	(10,441.29)	(16,501.97)	2.97	2.97	2.65
US TREASURY NOTES DTD 06/02/2014 2.000% 05/31/2021	912828WN6	1,200,000.00	HSBC		98.08	1,176,984.00	(66,141.00)	(51,327.20)	2.94	2.94	2.65
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	325,000.00	HSBC		97.81	317,890.63	(19,309.57)	(15,477.17)	3.19	3.19	2.69
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	800,000.00	MORGAN_S		97.81	782,500.00	(23,687.50)	(22,231.30)	3.19	3.19	2.69
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	1,025,000.00	HSBC		97.81	1,002,578.13	(25,464.84)	(24,600.13)	3.19	3.19	2.69
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	1,150,000.00	MORGAN_S		97.81	1,124,843.75	(32,119.14)	(30,810.32)	3.19	3.19	2.69
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	1,400,000.00	MORGAN_S		97.81	1,369,375.00	(45,882.81)	(42,907.94)	3.19	3.19	2.69
US TREASURY NOTES DTD 10/31/2016 1.250% 10/31/2021	912828T67	725,000.00	MERRILL		95.21	690,250.75	(17,955.30)	(20,200.62)	3.39	3.39	2.69
US TREASURY NOTES DTD 10/31/2016 1.250% 10/31/2021	912828T67	1,100,000.00	MERRILL		95.21	1,047,277.00	(35,363.63)	(38,075.49)	3.39	3.39	2.69
US TREASURY NOTES DTD 05/01/2017 1.875% 04/30/2022	912828X47	450,000.00	MERRILL		96.76	435,410.10	(9,914.12)	(10,328.00)	3.82	3.82	2.74
US TREASURY NOTES DTD 05/01/2017 1.875% 04/30/2022	912828X47	925,000.00	CITIGRP		96.76	895,009.65	(18,247.19)	(19,098.02)	3.82	3.82	2.74
Security Type Sub-Total		10,640,000.00				10,330,978.77	(330,438.81)	(313,448.49)	3.23	3.23	2.68
Supra-National Agency Bond / Note											



Managed Account Fair Market Value & Analytics

For the Month Ending **April 30, 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
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		97.17	728,771.25	(19,428.75)	(19,793.53)	2.30	2.30	2.81
INTER-AMERICAN DEVELOPMENT BANK DTD 11/08/2013 2.125% 11/09/2020	4581X0CD8	600,000.00	HSBC		98.66	591,980.40	(13,581.06)	(12,598.93)	2.41	2.41	2.68
INTERNATIONAL FINANCE CORPORATION NOTE DTD 03/16/2018 2.635% 03/09/2021	45950VLO7	300,000.00	HSBC		99.07	297,214.50	(2,560.50)	(2,569.42)	2.72	2.72	2.98
INTER-AMERICAN DEVELOPMENT BANK NOTE DTD 04/19/2018 2.625% 04/19/2021	4581X0DB1	350,000.00	CITIGRP		99.46	348,102.65	(1,127.35)	(1,135.62)	2.83	2.83	2.82
Security Type Sub-Total		2,000,000.00				1,966,068.80	(36,697.66)	(36,097.50)	2.49	2.49	2.79
Municipal Bond / Note											
UNIV OF CAL TXBL REV BONDS DTD 04/10/2014 1.904% 05/15/2018	91412GUV5	125,000.00	GOLDMAN		100.00	124,997.50	(2.50)	(2.50)	0.04	0.04	1.94
CT ST TXBL GO BONDS DTD 03/25/2015 1.974% 03/15/2019	20772JZK1	165,000.00	VINING		99.50	164,166.75	(1,296.90)	(937.92)	0.86	0.86	2.56
Security Type Sub-Total		290,000.00				289,164.25	(1,299.40)	(940.42)	0.51	0.51	2.29
Federal Agency Collateralized Mortgage Obligation											
FNMA SERIES 2015-M15 ASQ2 DTD 11/01/2015 1.898% 01/01/2019	3136AOSW1	31,591.45	GOLDMAN		99.60	31,466.50	(440.87)	(154.73)	0.39	0.55	2.39
FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AQDQ0	100,222.27	MORGANST		99.36	99,581.26	(1,644.62)	(895.27)	0.62	1.17	2.10
FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	200,000.00	JPM_CHAS		101.58	203,168.30	(809.90)	(809.90)	2.78	1.71	2.50
FHLMC MULTIFAMILY STRUCTURED P POOL DTD 12/01/2015 3.090% 08/25/2022	3137BM6P6	160,000.00	CITIGRP		100.13	160,210.40	(1,152.10)	(1,137.61)	3.83	2.14	2.93
Security Type Sub-Total		491,813.72				494,426.46	(4,047.49)	(2,997.51)	2.53	1.67	2.55



Managed Account Fair Market Value & Analytics

For the Month Ending **April 30, 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 at Mkt	YTM
Federal Agency Bond / Note											
FNMA NOTES DTD 09/02/2016 1.000% 08/28/2019	3135G0P49	100,000.00	GOLDMAN		98.17	98,174.00	(1,670.00)	(1,756.24)	1.30	1.30	2.41
FANNIE MAE GLOBAL NOTES DTD 10/25/2016 1.000% 10/24/2019	3135G0R39	400,000.00	BARCLAYS		97.88	391,530.80	(7,397.20)	(7,935.29)	1.46	1.46	2.46
FHLB NOTES DTD 11/17/2016 1.375% 11/15/2019	3130AA3R7	740,000.00	MERRILL		98.44	728,441.20	(11,388.60)	(11,470.36)	1.50	1.50	2.41
FNMA NOTES DTD 02/28/2017 1.500% 02/28/2020	3135G0T29	550,000.00	JPM_CHAS		98.21	540,156.10	(9,491.90)	(9,627.92)	1.78	1.78	2.51
FHLMC AGENCY NOTES DTD 04/20/2017 1.375% 04/20/2020	3137EAEF2	450,000.00	WELLS_FA		97.81	440,125.65	(8,335.35)	(8,856.36)	1.93	1.93	2.52
FHLB NOTES DTD 09/08/2017 1.375% 09/28/2020	3130ACE26	155,000.00	BARCLAYS		97.10	150,511.82	(3,990.63)	(4,093.89)	2.35	2.35	2.62
FHLB GLOBAL NOTE DTD 07/14/2016 1.125% 07/14/2021	3130A8QS5	725,000.00	TD SEC U		95.26	690,645.88	(29,945.40)	(31,497.37)	3.10	3.10	2.68
FNMA NOTES DTD 08/19/2016 1.250% 08/17/2021	3135G0N82	140,000.00	TD SEC U		95.35	133,491.12	(6,029.94)	(6,189.45)	3.19	3.19	2.73
FNMA NOTES DTD 08/19/2016 1.250% 08/17/2021	3135G0N82	460,000.00	CITIGRP		95.35	438,613.68	(19,523.32)	(20,143.69)	3.19	3.19	2.73
Security Type Sub-Total		3,720,000.00				3,611,690.25	(97,772.34)	(101,570.57)	2.19	2.19	2.56
Corporate Note											
CISCO SYSTEMS INC GLOBAL NOTES DTD 03/03/2014 2.125% 03/01/2019	17275RAR3	270,000.00	BONY		99.74	269,296.92	(3,268.08)	(1,195.33)	0.82	0.82	2.44
CISCO SYSTEMS INC GLOBAL NOTES DTD 03/03/2014 2.125% 03/01/2019	17275RAR3	300,000.00	BNP PARI		99.74	299,218.80	(3,598.20)	(1,469.67)	0.82	0.82	2.44
GOLDMAN SACHS GRP INC CORP NT (CALLABLE) DTD 04/25/2016 2.000% 04/25/2019	38141GVT8	50,000.00	GOLDMAN	03/25/19	99.37	49,686.50	(174.50)	(266.98)	0.96	0.97	2.65
GOLDMAN SACHS GRP INC CORP NT (CALLABLE) DTD 04/25/2016 2.000% 04/25/2019	38141GVT8	250,000.00	MIZUHO	03/25/19	99.37	248,432.50	(1,407.50)	(1,513.97)	0.96	0.97	2.65
CITIGROUP INC CORP NOTES DTD 06/09/2016 2.050% 06/07/2019	172967KS9	105,000.00	CITIGRP		99.23	104,191.61	(753.79)	(787.93)	1.07	1.07	2.76



Managed Account Fair Market Value & Analytics

For the Month Ending **April 30, 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 at Mkt	YTM
Corporate Note											
AMERICAN HONDA FINANCE GLOBAL NOTES DTD 09/09/2014 2.250% 08/15/2019	02665WAH4	575,000.00	MERRILL		99.33	571,147.50	(2,788.75)	(3,561.96)	1.26	1.26	2.78
BURLINGTON NRTH CORP DTD 09/24/2009 4.700% 10/01/2019	12189TBC7	150,000.00	GOLDMAN		102.54	153,811.65	(11,773.35)	(2,943.95)	1.37	1.37	2.86
GENERAL ELECTRIC CAP CORP NOTES DTD 01/08/2010 5.500% 01/08/2020	36962G4J0	250,000.00	GOLDMAN		103.93	259,827.50	(29,255.00)	(4,377.10)	1.59	1.59	3.09
CITIGROUP INC (CALLABLE) CORP NOTE DTD 01/10/2017 2.450% 01/10/2020	172967LF6	300,000.00	CITIGRP	12/10/19	99.12	297,351.00	(2,529.00)	(2,580.28)	1.63	1.63	2.99
WELLS FARGO & CO CORP BONDS DTD 02/02/2015 2.150% 01/30/2020	94974BGF1	75,000.00	1ST TENN		98.68	74,011.13	(1,276.87)	(1,096.39)	1.69	1.69	2.93
WELLS FARGO & CO CORP BONDS DTD 02/02/2015 2.150% 01/30/2020	94974BGF1	375,000.00	JEFFERIE		98.68	370,055.63	(7,565.62)	(5,892.39)	1.69	1.69	2.93
MICROSOFT CORP NOTES DTD 02/06/2017 1.850% 02/06/2020	594918BV5	300,000.00	HSBC		98.68	296,041.20	(3,757.80)	(3,839.30)	1.72	1.72	2.62
AMERICAN EXPRESS CREDIT (CALLABLE) NOTE DTD 03/03/2017 2.200% 03/03/2020	0258M0EE5	180,000.00	MERRILL	02/01/20	98.74	177,730.56	(2,082.24)	(2,153.25)	1.78	1.78	2.91
WALT DISNEY COMPANY CORP NOTES DTD 03/06/2017 1.950% 03/04/2020	25468PDP8	125,000.00	CITIGRP		98.42	123,028.88	(1,938.62)	(1,950.87)	1.79	1.79	2.83
TOYOTA MOTOR CORP NOTES DTD 03/12/2015 2.150% 03/12/2020	89236TCF0	200,000.00	HSBC		98.69	197,383.40	(4,392.60)	(3,304.59)	1.81	1.81	2.87
TOYOTA MOTOR CREDIT CORP DTD 04/17/2017 1.950% 04/17/2020	89236TDU6	225,000.00	MERRILL		98.32	221,215.05	(3,681.45)	(3,716.61)	1.91	1.91	2.84
HOME DEPOT INC CORP NOTES DTD 06/05/2017 1.800% 06/05/2020	437076BO4	150,000.00	JPM_CHAS		98.16	147,232.65	(2,680.35)	(2,706.12)	2.03	2.03	2.71
WALT DISNEY COMPANY CORP NOTES DTD 06/06/2017 1.800% 06/05/2020	25468PDU7	175,000.00	DEUTSCHE		98.05	171,585.93	(3,211.07)	(3,271.04)	2.02	2.02	2.76
JP MORGAN CHASE & CO CORP NT (CALLABLE) DTD 06/23/2015 2.750% 06/23/2020	46625HLW8	575,000.00	JPMCHASE	05/23/20	99.34	571,200.98	(6,656.77)	(5,099.76)	2.04	2.05	3.07
CATERPILLAR FINL SERVICE NOTE DTD 09/07/2017 1.850% 09/04/2020	14913Q2A6	225,000.00	BARCLAYS		97.43	219,213.68	(5,597.32)	(5,637.40)	2.26	2.26	2.99



Managed Account Fair Market Value & Analytics

For the Month Ending **April 30, 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 at Mkt	YTM
Corporate Note											
PACCAR FINANCIAL CORP NOTES DTD 11/13/2017 2.050% 11/13/2020	69371RN85	150,000.00	CITIGRP		97.84	146,763.90	(3,222.60)	(3,224.65)	2.42	2.42	2.94
APPLE INC DTD 11/13/2017 2.000% 11/13/2020	037833DJ6	300,000.00	JPM_CHAS		98.05	294,146.40	(5,601.60)	(5,639.82)	2.43	2.43	2.80
WAL-MART STORES INC CORP NOTE DTD 10/20/2017 1.900% 12/15/2020	931142EA7	300,000.00	MORGAN_S		97.90	293,706.00	(5,859.00)	(5,933.98)	2.51	2.51	2.73
BRANCH BANKING & TRUST (CALLABLE) NOTES DTD 10/26/2017 2.150% 02/01/2021	05531FAZ6	75,000.00	MORGAN_S	01/01/21	97.49	73,120.20	(1,845.30)	(1,849.67)	2.64	2.63	3.11
IBM CORP CORP NOTES DTD 02/06/2018 2.650% 02/05/2021	44932HAG8	300,000.00	BNP_PARI		99.04	297,107.70	(2,745.30)	(2,756.44)	2.63	2.63	3.02
NATIONAL RURAL UTIL COOP DTD 02/26/2018 2.900% 03/15/2021	63743HER9	125,000.00	RBC		99.20	124,005.75	(855.50)	(863.82)	2.72	2.72	3.19
NATIONAL RURAL UTIL COOP DTD 02/26/2018 2.900% 03/15/2021	63743HER9	175,000.00	RBC		99.20	173,608.05	(651.70)	(660.32)	2.72	2.72	3.19
UNILEVER CAPITAL CORP NOTES DTD 03/22/2018 2.750% 03/22/2021	904764AZ0	300,000.00	CITIGRP		99.50	298,512.90	45.90	(7.47)	2.75	2.75	2.93
PEPSICO INC CORP (CALLABLE) NOTE DTD 10/10/2017 2.000% 04/15/2021	713448DX3	200,000.00	MERRILL	03/15/21	97.41	194,816.60	(5,143.40)	(5,149.81)	2.84	2.84	2.92
BANK OF NEW YORK MELLON CORP (CALLABLE) DTD 02/19/2016 2.500% 04/15/2021	06406FAA1	300,000.00	KEYBAN	03/15/21	98.21	294,638.70	(12,339.30)	(9,600.06)	2.82	2.82	3.14
BANK OF AMERICA CORP NOTE DTD 04/19/2016 2.625% 04/19/2021	06051GFW4	100,000.00	MERRILL		98.32	98,315.00	(2,461.00)	(2,354.45)	2.83	2.83	3.22
MORGAN STANLEY CORP NOTES DTD 04/21/2016 2.500% 04/21/2021	61746BEA0	300,000.00	MORGAN_S		97.72	293,158.20	(7,813.80)	(7,681.19)	2.84	2.84	3.31
AMERICAN EXPRESS CREDIT (CALLABLE) NOTES DTD 05/05/2016 2.250% 05/05/2021	0258M0EB1	200,000.00	KEYBAN	04/04/21	97.45	194,894.80	(4,641.20)	(4,816.48)	2.85	2.85	3.14
BRANCH BANKING & TRUST (CALLABLE) NOTE DTD 05/10/2016 2.050% 05/10/2021	05531FAV5	150,000.00	SCOTIA	04/09/21	96.61	144,918.30	(4,982.70)	(5,020.56)	2.88	2.87	3.23
STATE STREET CORP NOTES DTD 05/19/2016 1.950% 05/19/2021	857477AV5	75,000.00	GOLDMAN		96.82	72,611.78	(2,104.72)	(2,211.50)	2.91	2.91	3.05



Managed Account Fair Market Value & Analytics

For the Month Ending **April 30, 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 at Mkt	YTM
Corporate Note											
BANK OF AMERICA CORP (CALLABLE) DTD 09/18/2017 2.328% 10/01/2021	06051GGS2	200,000.00	MERRILL	10/01/20	97.72	195,432.20	(4,567.80)	(4,567.80)	2.59	3.25	3.04
JOHN DEERE CAPITAL CORP NOTES DTD 01/06/2017 2.650% 01/06/2022	24422ETL3	275,000.00	MITSU		98.09	269,749.98	(4,037.27)	(4,312.36)	3.45	3.45	3.20
Security Type Sub-Total		8,380,000.00				8,281,169.53	(167,215.17)	(124,015.27)	2.07	2.08	2.92
Certificate of Deposit											
CANADIAN IMPERIAL BANK NY CD DTD 12/05/2016 1.760% 11/30/2018	13606A5Z7	575,000.00	GOLDMAN		99.72	573,389.43	(1,162.07)	(1,478.80)	0.57	0.57	2.19
SVENSKA HANDELSBANKEN NY LT CD DTD 01/12/2017 1.890% 01/10/2019	86958JHB8	600,000.00	MERRILL		99.53	597,188.40	(2,811.60)	(2,811.60)	0.69	0.69	2.52
BANK OF MONTREAL CHICAGO CERT DEPOS DTD 02/09/2017 1.880% 02/07/2019	06427KRC3	600,000.00	GOLDMAN		99.89	599,317.20	(682.80)	(682.80)	0.77	0.77	1.98
BANK OF NOVA SCOTIA HOUSTON LT CD DTD 04/06/2017 1.910% 04/05/2019	06417GUE6	575,000.00	MERRILL		99.45	571,838.65	(3,161.35)	(3,161.35)	0.92	0.92	2.45
SKANDINAV ENSKILDA BANKEN NY CD DTD 08/04/2017 1.840% 08/02/2019	83050FXT3	600,000.00	BARCLAYS		99.20	595,177.20	(4,588.80)	(4,675.58)	1.25	1.25	1.00
NORDEA BANK AB NY CD DTD 02/22/2018 2.720% 02/20/2020	65590ASN7	575,000.00	GOLDMAN		99.67	573,116.88	(1,883.12)	(1,883.12)	1.74	1.74	2.91
UBS AG STAMFORD CT LT CD DTD 03/06/2018 2.900% 03/02/2020	90275DHG8	300,000.00	UBS		100.64	301,924.50	1,924.50	1,924.50	1.78	1.78	2.57
WESTPAC BANKING CORP NY CD DTD 08/07/2017 2.050% 08/03/2020	96121T4A3	540,000.00	JPM_CHAS		98.66	532,780.74	(7,219.26)	(7,219.26)	2.23	2.23	2.58
SWEDBANK (NEW YORK) CERT DEPOS DTD 11/17/2017 2.270% 11/16/2020	87019U6D6	600,000.00	MERRILL		98.16	588,956.40	(11,043.60)	(11,043.60)	2.42	2.42	3.06
Security Type Sub-Total		4,965,000.00				4,933,689.40	(30,628.10)	(31,031.61)	1.34	1.34	2.34
Managed Account Sub-Total		30,486,813.72				29,907,187.46	(668,098.97)	(610,101.37)	2.38	2.37	2.68
Money Market Mutual Fund											
CAMP Pool		9,803.54			1.00	9,803.54	0.00	0.00	0.00	0.00	



Managed Account Fair Market Value & Analytics

For the Month Ending **April 30, 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
Money Market Sub-Total		9,803.54				9,803.54	0.00	0.00	0.00	0.00	
Securities Sub-Total		\$30,496,617.26				\$29,916,991.00	(\$668,098.97)	(\$610,101.37)	2.38	2.37	2.68%
Accrued Interest						\$129,429.15					
Total Investments						\$30,046,420.15					



Managed Account Security Transactions & Interest

For the Month Ending **April 30, 2018**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
BUY										
04/04/18	04/09/18	FHLMC MULTIFAMILY STRUCTURED P POOL DTD 12/01/2015 3.090% 08/25/2022	3137BM6P6	160,000.00	(161,362.50)	(109.87)	(161,472.37)			
04/11/18	04/30/18	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	200,000.00	(203,978.20)	(573.56)	(204,551.76)			
04/12/18	04/19/18	NATIONAL RURAL UTIL COOP DTD 02/26/2018 2.900% 03/15/2021	63743HER9	175,000.00	(174,259.75)	(747.15)	(175,006.90)			
04/12/18	04/19/18	INTER-AMERICAN DEVELOPMENT BANK NOTE DTD 04/19/2018 2.625% 04/19/2021	4581X0DB1	350,000.00	(349,230.00)	0.00	(349,230.00)			

Transaction Type Sub-Total			885,000.00	(888,830.45)	(1,430.58)	(890,261.03)
-----------------------------------	--	--	-------------------	---------------------	-------------------	---------------------

INTEREST										
04/01/18	04/01/18	BURLINGTON NRTH CORP DTD 09/24/2009 4.700% 10/01/2019	12189TBC7	150,000.00	0.00	3,525.00	3,525.00			
04/01/18	04/01/18	BANK OF AMERICA CORP (CALLABLE) DTD 09/18/2017 2.328% 10/01/2021	06051GGS2	200,000.00	0.00	2,496.14	2,496.14			
04/01/18	04/25/18	FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AQDQ0	101,715.84	0.00	150.66	150.66			
04/01/18	04/25/18	FNMA SERIES 2015-M15 ASQ2 DTD 11/01/2015 1.898% 01/01/2019	3136AOSW1	39,970.89	0.00	84.53	84.53			
04/01/18	04/25/18	FNMA SERIES 2015-M7 ASQ2 DTD 04/01/2015 1.550% 04/01/2018	3136ANJY4	778.05	0.00	1.00	1.00			
04/05/18	04/05/18	BANK OF NOVA SCOTIA HOUSTON LT CD DTD 04/06/2017 1.910% 04/05/2019	06417GUE6	575,000.00	0.00	5,552.27	5,552.27			
04/15/18	04/15/18	PEPSICO INC CORP (CALLABLE) NOTE DTD 10/10/2017 2.000% 04/15/2021	713448DX3	200,000.00	0.00	2,055.56	2,055.56			
04/15/18	04/15/18	BANK OF NEW YORK MELLON CORP (CALLABLE) DTD 02/19/2016 2.500% 04/15/2021	06406FAA1	300,000.00	0.00	3,750.00	3,750.00			
04/17/18	04/17/18	TOYOTA MOTOR CREDIT CORP DTD 04/17/2017 1.950% 04/17/2020	89236TDU6	225,000.00	0.00	2,193.75	2,193.75			



Managed Account Security Transactions & Interest

For the Month Ending **April 30, 2018**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L	Realized G/L	Sale Method
Trade	Settle							Cost	Amort Cost	
INTEREST										
04/19/18	04/19/18	BANK OF AMERICA CORP NOTE DTD 04/19/2016 2.625% 04/19/2021	06051GFW4	100,000.00	0.00	1,312.49	1,312.49			
04/20/18	04/20/18	FHLMC AGENCY NOTES DTD 04/20/2017 1.375% 04/20/2020	3137EAEF2	450,000.00	0.00	3,093.74	3,093.74			
04/21/18	04/21/18	MORGAN STANLEY CORP NOTES DTD 04/21/2016 2.500% 04/21/2021	61746BEA0	300,000.00	0.00	3,750.00	3,750.00			
04/24/18	04/24/18	FANNIE MAE GLOBAL NOTES DTD 10/25/2016 1.000% 10/24/2019	3135G0R39	400,000.00	0.00	2,000.00	2,000.00			
04/25/18	04/25/18	GOLDMAN SACHS GRP INC CORP NT (CALLABLE) DTD 04/25/2016 2.000% 04/25/2019	38141GVT8	250,000.00	0.00	2,500.00	2,500.00			
04/25/18	04/25/18	GOLDMAN SACHS GRP INC CORP NT (CALLABLE) DTD 04/25/2016 2.000% 04/25/2019	38141GVT8	50,000.00	0.00	500.00	500.00			
04/30/18	04/30/18	US TREASURY NOTES DTD 10/31/2016 1.250% 10/31/2021	912828T67	725,000.00	0.00	4,531.25	4,531.25			
04/30/18	04/30/18	US TREASURY NOTES DTD 05/02/2016 1.375% 04/30/2021	912828Q78	225,000.00	0.00	1,546.88	1,546.88			
04/30/18	04/30/18	US TREASURY NOTES DTD 10/31/2016 1.250% 10/31/2021	912828T67	1,100,000.00	0.00	6,875.00	6,875.00			
04/30/18	04/30/18	US TREASURY NOTES DTD 05/01/2017 1.875% 04/30/2022	912828X47	450,000.00	0.00	4,218.75	4,218.75			
04/30/18	04/30/18	US TREASURY NOTES DTD 05/01/2017 1.875% 04/30/2022	912828X47	925,000.00	0.00	8,671.86	8,671.86			
Transaction Type Sub-Total				6,767,464.78	0.00	58,808.88	58,808.88			
MATURITY										
04/01/18	04/01/18	FNMA SERIES 2015-M7 ASQ2 DTD 04/01/2015 1.550% 04/01/2018	3136ANJY4	778.05	778.05	0.00	778.05	(7.78)	0.00	
Transaction Type Sub-Total				778.05	778.05	0.00	778.05	(7.78)	0.00	
PAYDOWNS										



Managed Account Security Transactions & Interest

For the Month Ending **April 30, 2018**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
PAYDOWNS										
04/01/18	04/25/18	FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AQDQ0	1,493.57	1,493.57	0.00	1,493.57	(14.96)	0.00	
04/01/18	04/25/18	FNMA SERIES 2015-M15 ASQ2 DTD 11/01/2015 1.898% 01/01/2019	3136AOSW1	8,379.44	8,379.44	0.00	8,379.44	(83.79)	0.00	
Transaction Type Sub-Total				9,873.01	9,873.01	0.00	9,873.01	(98.75)	0.00	
SELL										
04/04/18	04/09/18	FNMA NOTES DTD 09/02/2016 1.000% 08/28/2019	3135G0P49	50,000.00	49,146.50	56.94	49,203.44	(775.50)	(817.02)	FIFO
04/12/18	04/19/18	US TREASURY NOTES DTD 03/31/2016 1.250% 03/31/2021	912828O37	175,000.00	168,895.51	113.56	169,009.07	(8,333.01)	(7,498.91)	FIFO
04/12/18	04/19/18	US TREASURY NOTES DTD 05/02/2016 1.375% 04/30/2021	912828Q78	350,000.00	338,501.95	2,260.01	340,761.96	(4,552.74)	(6,567.86)	FIFO
04/12/18	04/19/18	US TREASURY NOTES DTD 05/02/2016 1.375% 04/30/2021	912828O78	25,000.00	24,178.71	161.43	24,340.14	(322.27)	(460.61)	FIFO
04/26/18	04/30/18	FNMA NOTES DTD 09/02/2016 1.000% 08/28/2019	3135G0P49	150,000.00	147,246.00	258.33	147,504.33	(2,520.00)	(2,649.15)	FIFO
Transaction Type Sub-Total				750,000.00	727,968.67	2,850.27	730,818.94	(16,503.52)	(17,993.55)	
Managed Account Sub-Total						(150,210.72)	60,228.57	(89,982.15)	(16,610.05)	(17,993.55)
Total Security Transactions						(\$150,210.72)	\$60,228.57	(\$89,982.15)	(\$16,610.05)	(\$17,993.55)



Account Statement

For the Month Ending **April 30, 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					100,482.60
04/02/18	04/02/18	Purchase - Interest 12189TBC7	1.00	3,525.00	104,007.60
04/02/18	04/02/18	Purchase - Interest 912828Q37	1.00	1,812.50	105,820.10
04/02/18	04/02/18	Purchase - Interest 06051GGS2	1.00	2,496.14	108,316.24
04/05/18	04/05/18	Purchase - Interest 06417GUE6	1.00	5,552.27	113,868.51
04/09/18	04/09/18	Purchase - Principal 3135G0P49	1.00	49,146.50	163,015.01
04/09/18	04/09/18	Purchase - Interest 3135G0P49	1.00	56.94	163,071.95
04/09/18	04/09/18	Redemption - Principal 3137BM6P6	1.00	(161,362.50)	1,709.45
04/09/18	04/09/18	Redemption - Interest 3137BM6P6	1.00	(109.87)	1,599.58
04/16/18	04/16/18	Purchase - Interest 06406FAA1	1.00	3,750.00	5,349.58
04/16/18	04/16/18	Purchase - Interest 713448DX3	1.00	2,055.56	7,405.14
04/17/18	04/17/18	Purchase - Interest 89236TDU6	1.00	2,193.75	9,598.89
04/19/18	04/19/18	Purchase - Interest 06051GFW4	1.00	1,312.49	10,911.38
04/19/18	04/19/18	Purchase - Principal 912828Q37	1.00	168,895.51	179,806.89
04/19/18	04/19/18	Purchase - Interest 912828Q37	1.00	113.56	179,920.45
04/19/18	04/19/18	Purchase - Interest 912828Q78	1.00	2,421.44	182,341.89
04/19/18	04/19/18	Purchase - Principal 912828Q78	1.00	362,680.66	545,022.55
04/19/18	04/19/18	Redemption - Principal 4581X0DB1	1.00	(349,230.00)	195,792.55
04/19/18	04/19/18	Redemption - Principal 63743HER9	1.00	(174,259.75)	21,532.80
04/19/18	04/19/18	Redemption - Interest 63743HER9	1.00	(747.15)	20,785.65
04/20/18	04/20/18	Purchase - Interest 3137EAEF2	1.00	3,093.74	23,879.39
04/23/18	04/23/18	Purchase - Interest 61746BEA0	1.00	3,750.00	27,629.39



Account Statement

For the Month Ending **April 30, 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					
04/24/18	04/24/18	Purchase - Interest 3135G0R39	1.00	2,000.00	29,629.39
04/25/18	04/25/18	Purchase - Interest 38141GVT8	1.00	2,500.00	32,129.39
04/25/18	04/25/18	Purchase - Interest 38141GVT8	1.00	500.00	32,629.39
04/25/18	04/25/18	Purchase - Interest 3136ANJY4	1.00	1.00	32,630.39
04/25/18	04/25/18	Purchase - Interest 3136AQDQ0	1.00	139.52	32,769.91
04/25/18	04/25/18	Purchase - Interest 3136AQSW1	1.00	63.23	32,833.14
04/25/18	04/25/18	Purchase - Correction to Interest 3136AQDQ0	1.00	150.66	32,983.80
04/25/18	04/25/18	Purchase - Correction to Interest 3136AQSW1	1.00	84.53	33,068.33
04/25/18	04/25/18	Purchase - Principal 3136ANJY4	1.00	778.06	33,846.39
04/25/18	04/25/18	Purchase - Principal 3136AQDQ0	1.00	1,493.57	35,339.96
04/25/18	04/25/18	Purchase - Principal 3136AQSW1	1.00	8,379.44	43,719.40
04/25/18	04/25/18	Redemption - Reversal of Interest 3136AQDQ0	1.00	(139.52)	43,579.88
04/25/18	04/25/18	Redemption - Reversal of Interest 3136AQSW1	1.00	(63.23)	43,516.65
04/25/18	04/25/18	IP Fees March 2018	1.00	(2,389.10)	41,127.55
04/25/18	04/25/18	U.S. Bank Fees February 2018	1.00	(183.27)	40,944.28
04/30/18	04/30/18	Purchase - Interest 912828Q78	1.00	1,546.88	42,491.16
04/30/18	04/30/18	Purchase - Interest 912828T67	1.00	4,531.25	47,022.41
04/30/18	04/30/18	Purchase - Interest 912828T67	1.00	6,875.00	53,897.41
04/30/18	04/30/18	Purchase - Interest 912828X47	1.00	4,218.75	58,116.16
04/30/18	04/30/18	Purchase - Interest 912828X47	1.00	8,671.86	66,788.02
04/30/18	04/30/18	Purchase - Principal 3135G0P49	1.00	147,246.00	214,034.02
04/30/18	04/30/18	Purchase - Interest 3135G0P49	1.00	258.33	214,292.35



Account Statement

For the Month Ending **April 30, 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					
04/30/18	04/30/18	Redemption - Interest 3136B1XP4	1.00	(573.56)	213,718.79
04/30/18	04/30/18	Redemption - Principal 3136B1XP4	1.00	(203,978.20)	9,740.59
04/30/18	05/01/18	Accrual Income Div Reinvestment - Distributions	1.00	62.95	9,803.54
Closing Balance					9,803.54

	Month of April	Fiscal YTD January-April	
Opening Balance	100,482.60	61,215.91	Closing Balance 9,803.54
Purchases	802,357.09	3,669,035.62	Average Monthly Balance 42,763.76
Redemptions (Excl. Checks)	(893,036.15)	(3,720,447.99)	Monthly Distribution Yield 1.84%
Check Disbursements	0.00	0.00	
Closing Balance	9,803.54	9,803.54	
Cash Dividends and Income	62.95	370.92	



Housing Funds

CAMP Account



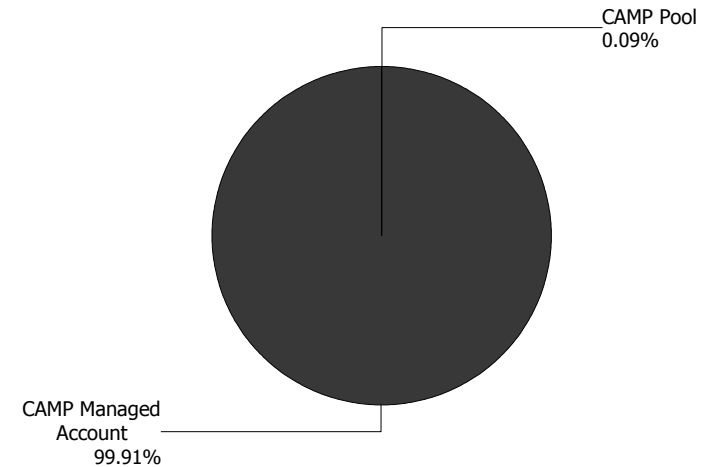
Account Statement - Transaction Summary

For the Month Ending **April 30, 2018**

CITY OF LAKE ELSINORE - LAKE ELSINORE - HOUSING FUNDS

CAMP Pool	
Opening Market Value	66,855.71
Purchases	149,357.52
Redemptions	(211,551.20)
Unsettled Trades	0.00
Change in Value	0.00
Closing Market Value	\$4,662.03
Cash Dividends and Income	63.16
CAMP Managed Account	
Opening Market Value	5,011,854.91
Purchases	210,835.94
Redemptions	(138,963.47)
Unsettled Trades	0.00
Change in Value	(15,905.59)
Closing Market Value	\$5,067,821.79
Cash Dividends and Income	7,289.45

Asset Summary		
	April 30, 2018	March 31, 2018
CAMP Pool	4,662.03	66,855.71
CAMP Managed Account	5,067,821.79	5,011,854.91
Total	\$5,072,483.82	\$5,078,710.62
Asset Allocation		





Managed Account Summary Statement

For the Month Ending **April 30, 2018**

CITY OF LAKE ELSINORE - LAKE ELSINORE - HOUSING FUNDS

Transaction Summary - Money Market		Transaction Summary - Managed Account		Account Total	
Opening Market Value	\$66,855.71	Opening Market Value	\$5,011,854.91	Opening Market Value	\$5,078,710.62
Purchases	149,357.52	Maturities/Calls	(2,073.60)		
Redemptions	(211,551.20)	Principal Dispositions	(136,889.87)		
		Principal Acquisitions	210,835.94		
		Unsettled Trades	0.00		
		Change in Current Value	(15,905.59)		
Closing Market Value	\$4,662.03	Closing Market Value	\$5,067,821.79	Closing Market Value	\$5,072,483.82
Dividend	63.16				
Earnings Reconciliation (Cash Basis) - Managed Account		Cash Balance			
Interest/Dividends/Coupons Received			9,950.81	Closing Cash Balance	\$0.00
Less Purchased Interest Related to Interest/Coupons			(245.48)		
Plus Net Realized Gains/Losses			(2,415.88)		
Total Cash Basis Earnings			\$7,289.45		
Earnings Reconciliation (Accrual Basis)		Managed Account	Total	Cash Transactions Summary- Managed Account	
Ending Amortized Value of Securities		5,179,047.75	5,183,709.78	Maturities/Calls	144.09
Ending Accrued Interest		20,924.84	20,924.84	Sale Proceeds	137,390.70
Plus Proceeds from Sales		137,390.70	348,941.90	Coupon/Interest/Dividend Income	9,449.98
Plus Proceeds of Maturities/Calls/Principal Payments		2,073.60	2,073.60	Principal Payments	1,929.51
Plus Coupons/Dividends Received		9,449.98	9,449.98	Security Purchases	(211,081.42)
Less Cost of New Purchases		(211,081.42)	(360,438.94)	Net Cash Contribution	62,167.14
Less Beginning Amortized Value of Securities		(5,109,900.30)	(5,176,756.01)	Reconciling Transactions	0.00
Less Beginning Accrued Interest		(22,613.40)	(22,613.40)		
Dividends		0.00	63.16		
Total Accrual Basis Earnings		\$5,291.75	\$5,354.91		



Portfolio Summary and Statistics

For the Month Ending **April 30, 2018**

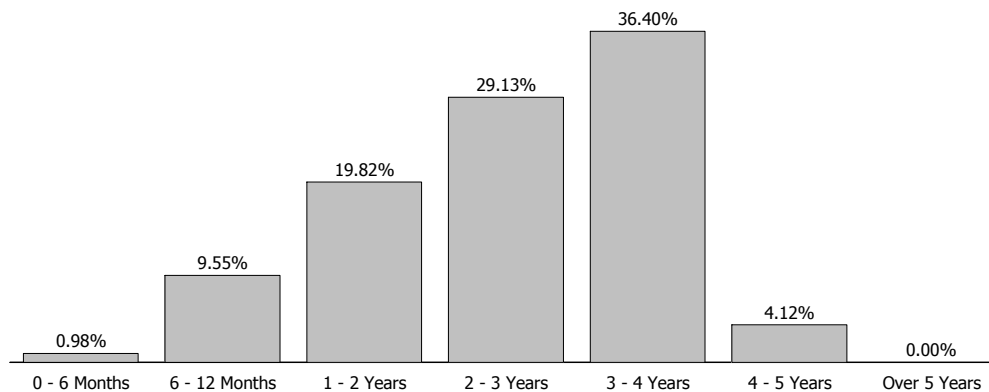
CITY OF LAKE ELSINORE - LAKE ELSINORE - HOUSING FUNDS

Account Summary

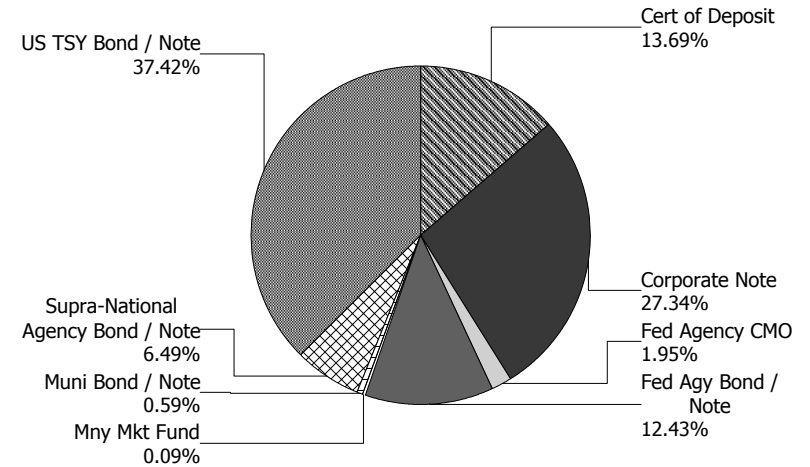
Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	1,955,000.00	1,897,882.76	37.42
Supra-National Agency Bond / Note	335,000.00	329,335.77	6.49
Municipal Bond / Note	30,000.00	29,848.50	0.59
Federal Agency Collateralized Mortgage Obligation	98,337.17	98,883.02	1.95
Federal Agency Bond / Note	650,000.00	630,648.11	12.43
Corporate Note	1,405,000.00	1,386,664.63	27.34
Certificate of Deposit	700,000.00	694,559.00	13.69
Managed Account Sub-Total	5,173,337.17	5,067,821.79	99.91%
Accrued Interest		20,924.84	
Total Portfolio	5,173,337.17	5,088,746.63	
CAMP Pool	4,662.03	4,662.03	0.09
Total Investments	5,177,999.20	5,093,408.66	100.00%

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

Maturity Distribution



Sector Allocation



Characteristics

Yield to Maturity at Cost	1.86%
Yield to Maturity at Market	2.68%
Duration to Worst	2.39
Weighted Average Days to Maturity	920



Managed Account Issuer Summary

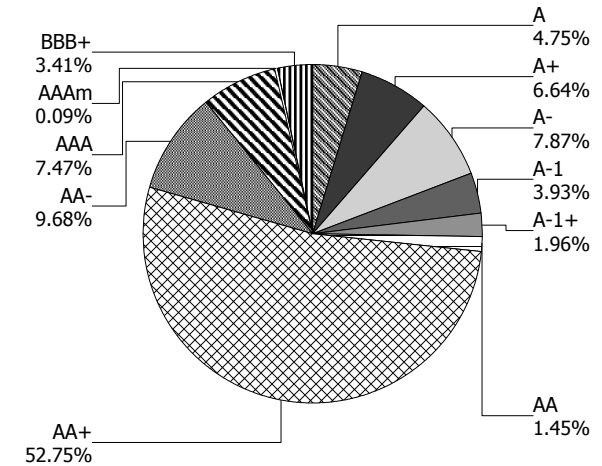
For the Month Ending **April 30, 2018**

CITY OF LAKE ELSINORE - LAKE ELSINORE - HOUSING FUNDS

Issuer Summary

Issuer	Market Value of Holdings	Percent
AMERICAN EXPRESS CO	29,621.76	0.58
AMERICAN HONDA FINANCE	99,330.00	1.96
APPLE INC	49,024.40	0.97
BANK OF AMERICA CO	48,947.89	0.96
BANK OF MONTREAL	99,886.20	1.97
BANK OF NOVA SCOTIA	99,450.20	1.96
BB&T CORPORATION	48,526.45	0.96
BURLINGTON NORTHERN SANTA FE	25,635.28	0.51
CAMP Pool	4,662.03	0.09
CATERPILLAR INC	38,971.32	0.77
CHEVRON CORPORATION	44,963.19	0.89
CISCO SYSTEMS INC	99,739.60	1.97
CITIGROUP INC	74,366.03	1.47
DEERE & COMPANY	24,483.40	0.48
FANNIE MAE	252,344.51	4.97
FEDERAL HOME LOAN BANKS	368,786.31	7.26
FREDDIE MAC	108,400.31	2.14
GOLDMAN SACHS GROUP INC	49,686.50	0.98
HOME DEPOT INC	24,538.78	0.48
INTER-AMERICAN DEVELOPMENT BANK	158,338.14	3.12
INTERNATIONAL FINANCE CORPORATION	49,535.75	0.98
INTL BANK OF RECONSTRUCTION AND DEV	121,461.88	2.39
JP MORGAN CHASE & CO	99,339.30	1.96
MICROSOFT CORP	49,340.20	0.97
MORGAN STANLEY	48,859.70	0.96
NATIONAL RURAL UTILITIES CO FINANCE CORP	49,602.30	0.98
NORDEA BANK AB	99,672.50	1.96
PACCAR FINANCIAL CORP	24,460.65	0.48
PEPSICO INC	38,963.32	0.77
SKANDINAVISKA ENSKILDA BANKEN AB	99,196.20	1.96
STATE OF CONNECTICUT	29,848.50	0.59
STATE STREET CORPORATION	24,203.93	0.48

Credit Quality (S&P Ratings)





Managed Account Issuer Summary

For the Month Ending **April 30, 2018**

CITY OF LAKE ELSINORE - LAKE ELSINORE - HOUSING FUNDS

Issuer	Market Value of Holdings	Percent
SVENSKA HANDELSBANKEN AB	99,531.40	1.96
SWEDBANK AB	98,159.40	1.94
THE BANK OF NEW YORK MELLON CORPORATION	49,106.45	0.97
THE WALT DISNEY CORPORATION	49,024.55	0.97
TOYOTA MOTOR CORP	49,810.50	0.98
UNITED STATES TREASURY	1,897,882.76	37.41
WAL-MART STORES INC	73,426.50	1.45
WELLS FARGO & COMPANY	172,692.63	3.40
WESTPAC BANKING CORP	98,663.10	1.95
Total	\$5,072,483.82	100.00%



Managed Account Detail of Securities Held

For the Month Ending **April 30, 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	20,000.00	AA+	Aaa	12/28/15	12/30/15	20,346.09	1.74	71.60	20,176.44	19,804.68
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	208.79	25,394.72	24,632.80
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	79.39	10,285.68	9,942.58
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	526.45	90,950.85	88,048.80
US TREASURY NOTES DTD 02/28/2014 2.000% 02/28/2021	912828B90	25,000.00	AA+	Aaa	07/06/16	07/08/16	26,222.66	0.92	84.24	25,751.25	24,578.13
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	58.23	55,433.43	52,881.62
US TREASURY NOTES DTD 05/02/2016 1.375% 04/30/2021	912828O78	70,000.00	AA+	Aaa	01/03/17	01/05/17	68,610.94	1.86	2.62	69,024.40	67,462.50
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	717.72	122,594.69	120,302.75
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	1,879.12	230,308.35	220,684.50
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	252.72	76,931.03	73,359.38
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	336.96	100,491.66	97,812.50
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	505.43	150,318.77	146,718.75
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	505.43	150,887.12	146,718.75
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	926.63	277,412.72	268,984.38



Managed Account Detail of Securities Held

For the Month Ending **April 30, 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	4.42	127,391.28	123,769.10
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	8.49	246,671.02	238,017.50
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	3.31	64,384.39	62,892.57
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	5.86	113,645.82	111,271.47
Security Type Sub-Total		1,955,000.00					1,962,480.27	1.68	6,177.41	1,958,053.62	1,897,882.76
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	265.59	124,760.80	121,461.88
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	1,015.28	100,763.22	98,663.40
INTERNATIONAL FINANCE CORPORATION NOTE DTD 03/16/2018 2.635% 03/09/2021	45950VLO7	50,000.00	AAA	Aaa	03/09/18	03/16/18	49,962.50	2.66	164.69	49,963.99	49,535.75
INTER-AMERICAN DEVELOPMENT BANK NOTE DTD 04/19/2018 2.625% 04/19/2021	4581X0DB1	60,000.00	AAA	Aaa	04/12/18	04/19/18	59,868.00	2.70	52.50	59,869.42	59,674.74
Security Type Sub-Total		335,000.00					335,457.41	2.04	1,498.06	335,357.43	329,335.77
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	75.67	30,019.03	29,848.50
Security Type Sub-Total		30,000.00					30,084.30	1.90	75.67	30,019.03	29,848.50



Managed Account Detail of Securities Held

For the Month Ending **April 30, 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											
FNMA SERIES 2015-M15 ASQ2 DTD 11/01/2015 1.898% 01/01/2019	3136AQSW1	6,318.29	AA+	Aaa	11/06/15	11/30/15	6,381.47	1.20	9.99	6,324.25	6,293.30
FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AQDQ0	17,018.88	AA+	Aaa	10/07/15	10/30/15	17,189.31	1.08	23.34	17,062.06	16,910.03
FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	40,000.00	AA+	Aaa	04/11/18	04/30/18	40,795.64	2.27	118.67	40,795.64	40,633.66
FHLMC MULTIFAMILY STRUCTURED P POOL DTD 12/01/2015 3.090% 08/25/2022	3137BM6P6	35,000.00	AA+	Aaa	04/04/18	04/09/18	35,298.05	2.61	90.13	35,294.88	35,046.03
Security Type Sub-Total		98,337.17					99,664.47	2.12	242.13	99,476.83	98,883.02
Federal Agency Bond / Note											
FHLB GLOBAL NOTES DTD 09/09/2016 1.000% 09/26/2019	3130A9EP2	75,000.00	AA+	Aaa	09/08/16	09/09/16	74,934.75	1.03	72.92	74,969.68	73,521.23
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	665.73	104,987.45	103,359.90
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	236.25	89,964.66	88,389.18
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	31.51	74,830.34	73,354.28
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	94.53	74,809.22	72,828.30
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	417.97	124,507.46	119,076.88
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	64.24	24,942.96	23,837.70
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	205.56	79,783.89	76,280.64
Security Type Sub-Total		650,000.00					648,186.11	1.35	1,788.71	648,795.66	630,648.11



Managed Account Detail of Securities Held

For the Month Ending **April 30, 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											
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	272.73	45,000.00	44,963.19
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	177.08	50,091.16	49,869.80
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	177.08	50,114.74	49,869.80
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	16.67	49,989.29	49,686.50
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	205.00	24,995.13	24,807.53
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	475.00	99,949.47	99,330.00
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	97.92	26,125.93	25,635.28
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	377.71	49,988.55	49,558.50
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	951.08	175,442.41	172,692.63
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	218.40	49,980.08	49,340.20
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	106.33	29,980.64	29,621.76
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	182.50	24,989.80	24,538.78
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	365.00	49,959.14	49,024.55



Managed Account Detail of Securities Held

For the Month Ending **April 30, 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											
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	174.69	24,989.02	24,483.40
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	977.78	100,226.22	99,339.30
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	117.17	39,973.52	38,971.32
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	239.17	24,998.09	24,460.65
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	466.67	49,964.37	49,024.40
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	756.04	74,909.99	73,426.50
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	134.38	24,989.96	24,373.40
NATIONAL RURAL UTIL COOP DTD 02/26/2018 2.900% 03/15/2021	63743HER9	25,000.00	A	A2	02/21/18	02/26/18	24,972.25	2.94	130.90	24,973.91	24,801.15
NATIONAL RURAL UTIL COOP DTD 02/26/2018 2.900% 03/15/2021	63743HER9	25,000.00	A	A2	04/12/18	04/19/18	24,894.25	3.05	130.90	24,895.48	24,801.15
TOYOTA MOTOR CREDIT CORP CORP NOTES DTD 04/13/2018 2.950% 04/13/2021	89236TEU5	50,000.00	AA-	Aa3	04/10/18	04/13/18	49,980.00	2.96	73.75	49,980.32	49,810.50
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	35.56	39,993.28	38,963.32
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	55.56	50,698.00	49,106.45
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	13.13	15,100.42	14,747.25



Managed Account Detail of Securities Held

For the Month Ending **April 30, 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											
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	34.72	50,139.90	48,859.70
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	243.44	24,989.81	24,153.05
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	219.38	24,941.09	24,203.93
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	67.90	35,000.00	34,200.64
Security Type Sub-Total		1,405,000.00					1,410,816.60	2.15	7,493.64	1,407,369.72	1,386,664.63
Certificate of Deposit											
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	582.75	100,000.00	99,531.40
BANK OF MONTREAL CHICAGO CERT DEPOS DTD 02/09/2017 1.880% 02/07/2019	06427KRC3	100,000.00	A-1	P-1	02/08/17	02/09/17	100,000.00	1.90	438.67	100,000.00	99,886.20
BANK OF NOVA SCOTIA HOUSTON LT CD DTD 04/06/2017 1.910% 04/05/2019	06417GUE6	100,000.00	A-1	P-1	04/05/17	04/06/17	100,000.00	1.91	137.94	100,000.00	99,450.20
SKANDINAV ENSKILDA BANKEN NY CD DTD 08/04/2017 1.840% 08/02/2019	83050FXT3	100,000.00	A+	Aa2	08/03/17	08/04/17	99,961.00	1.85	449.78	99,975.46	99,196.20
NORDEA BANK AB NY CD DTD 02/22/2018 2.720% 02/20/2020	65590ASN7	100,000.00	AA-	Aa3	02/20/18	02/22/18	100,000.00	2.72	521.33	100,000.00	99,672.50
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	478.33	100,000.00	98,663.10
SWEDBANK (NEW YORK) CERT DEPOS DTD 11/17/2017 2.270% 11/16/2020	87019U6D6	100,000.00	AA-	Aa2	11/16/17	11/17/17	100,000.00	2.30	1,040.42	100,000.00	98,159.40
Security Type Sub-Total		700,000.00					699,961.00	2.09	3,649.22	699,975.46	694,559.00



Managed Account Detail of Securities Held

For the Month Ending **April 30, 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
Managed Account Sub-Total		5,173,337.17					5,186,650.16	1.86	20,924.84	5,179,047.75	5,067,821.79
Money Market Mutual Fund											
CAMP Pool		4,662.03	AAAm	NR			4,662.03		0.00	4,662.03	4,662.03
Money Market Sub-Total		4,662.03					4,662.03		0.00	4,662.03	4,662.03
Securities Sub-Total		\$5,177,999.20					\$5,191,312.19	1.86%	\$20,924.84	\$5,183,709.78	\$5,072,483.82
Accrued Interest											\$20,924.84
Total Investments											\$5,093,408.66



Managed Account Fair Market Value & Analytics

For the Month Ending **April 30, 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 09/03/2013 2.125% 08/31/2020	912828VV9	20,000.00	MORGANST		99.02	19,804.68	(541.41)	(371.76)	2.25	2.25	2.56
US TREASURY NOTES DTD 12/02/2013 2.000% 11/30/2020	912828A42	25,000.00	MERRILL		98.53	24,632.80	(1,081.06)	(761.92)	2.48	2.48	2.59
US TREASURY NOTES DTD 12/31/2013 2.375% 12/31/2020	912828A83	10,000.00	MERRILL		99.43	9,942.58	(559.76)	(343.10)	2.55	2.55	2.60
US TREASURY N/B DTD 12/31/2015 1.750% 12/31/2020	912828N48	90,000.00	MORGANST		97.83	88,048.80	(3,564.87)	(2,902.05)	2.57	2.57	2.60
US TREASURY NOTES DTD 02/28/2014 2.000% 02/28/2021	912828B90	25,000.00	MORGANST		98.31	24,578.13	(1,644.53)	(1,173.12)	2.72	2.72	2.62
US TREASURY NOTES DTD 03/31/2016 1.250% 03/31/2021	912828O37	55,000.00	CITIGRP		96.15	52,881.62	(2,818.77)	(2,551.81)	2.83	2.83	2.63
US TREASURY NOTES DTD 05/02/2016 1.375% 04/30/2021	912828Q78	70,000.00	MORGAN_S		96.38	67,462.50	(1,148.44)	(1,561.90)	2.91	2.91	2.64
US TREASURY NOTES DTD 05/31/2016 1.375% 05/31/2021	912828R77	125,000.00	MORGAN_S		96.24	120,302.75	(1,450.18)	(2,291.94)	2.97	2.97	2.65
US TREASURY NOTES DTD 06/02/2014 2.000% 05/31/2021	912828WN6	225,000.00	HSBC		98.08	220,684.50	(12,401.44)	(9,623.85)	2.94	2.94	2.65
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	75,000.00	HSBC		97.81	73,359.38	(4,456.05)	(3,571.65)	3.19	3.19	2.69
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	100,000.00	MORGAN_S		97.81	97,812.50	(2,792.97)	(2,679.16)	3.19	3.19	2.69
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	150,000.00	HSBC		97.81	146,718.75	(3,726.56)	(3,600.02)	3.19	3.19	2.69
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	150,000.00	MORGAN_S		97.81	146,718.75	(4,441.41)	(4,168.37)	3.19	3.19	2.69
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	275,000.00	MORGAN_S		97.81	268,984.38	(9,012.69)	(8,428.34)	3.19	3.19	2.69
US TREASURY NOTES DTD 10/31/2016 1.250% 10/31/2021	912828T67	130,000.00	MERRILL		95.21	123,769.10	(3,219.57)	(3,622.18)	3.39	3.39	2.69
US TREASURY NOTES DTD 10/31/2016 1.250% 10/31/2021	912828T67	250,000.00	MERRILL		95.21	238,017.50	(8,037.19)	(8,653.52)	3.39	3.39	2.69
US TREASURY NOTES DTD 05/01/2017 1.875% 04/30/2022	912828X47	65,000.00	MERRILL		96.76	62,892.57	(1,432.04)	(1,491.82)	3.82	3.82	2.74



Managed Account Fair Market Value & Analytics

For the Month Ending **April 30, 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		96.76	111,271.47	(2,268.57)	(2,374.35)	3.82	3.82	2.74
Security Type Sub-Total		1,955,000.00				1,897,882.76	(64,597.51)	(60,170.86)	3.16	3.16	2.68
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		97.17	121,461.88	(3,238.12)	(3,298.92)	2.30	2.30	2.81
INTER-AMERICAN DEVELOPMENT BANK DTD 11/08/2013 2.125% 11/09/2020	4581X0CD8	100,000.00	HSBC		98.66	98,663.40	(2,263.51)	(2,099.82)	2.41	2.41	2.68
INTERNATIONAL FINANCE CORPORATION NOTE DTD 03/16/2018 2.635% 03/09/2021	45950VLQ7	50,000.00	HSBC		99.07	49,535.75	(426.75)	(428.24)	2.72	2.72	2.98
INTER-AMERICAN DEVELOPMENT BANK NOTE DTD 04/19/2018 2.625% 04/19/2021	4581X0DB1	60,000.00	CITIGRP		99.46	59,674.74	(193.26)	(194.68)	2.83	2.83	2.82
Security Type Sub-Total		335,000.00				329,335.77	(6,121.64)	(6,021.66)	2.49	2.49	2.79
Municipal Bond / Note											
CT ST TXBL GO BONDS DTD 03/25/2015 1.974% 03/15/2019	20772JZK1	30,000.00	VINING		99.50	29,848.50	(235.80)	(170.53)	0.86	0.86	2.56
Security Type Sub-Total		30,000.00				29,848.50	(235.80)	(170.53)	0.86	0.86	2.56
Federal Agency Collateralized Mortgage Obligation											
FNMA SERIES 2015-M15 ASQ2 DTD 11/01/2015 1.898% 01/01/2019	3136AOSW1	6,318.29	GOLDMAN		99.60	6,293.30	(88.17)	(30.95)	0.39	0.55	2.39
FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AQDQ0	17,018.88	MORGANST		99.36	16,910.03	(279.28)	(152.03)	0.62	1.17	2.10
FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	40,000.00	JPM_CHAS		101.58	40,633.66	(161.98)	(161.98)	2.78	1.71	2.50



Managed Account Fair Market Value & Analytics

For the Month Ending **April 30, 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
Federal Agency Collateralized Mortgage Obligation											
FHLMC MULTIFAMILY STRUCTURED P POOL DTD 12/01/2015 3.090% 08/25/2022	3137BM6P6	35,000.00	CITIGRP		100.13	35,046.03	(252.02)	(248.85)	3.83	2.14	2.93
Security Type Sub-Total		98,337.17				98,883.02	(781.45)	(593.81)	2.63	1.70	2.58
Federal Agency Bond / Note											
FHLB GLOBAL NOTES DTD 09/09/2016 1.000% 09/26/2019	3130A9EP2	75,000.00	BARCLAYS		98.03	73,521.23	(1,413.52)	(1,448.45)	1.38	1.38	2.44
FHLB NOTES DTD 11/17/2016 1.375% 11/15/2019	3130AA3R7	105,000.00	MERRILL		98.44	103,359.90	(1,615.95)	(1,627.55)	1.50	1.50	2.41
FNMA NOTES DTD 02/28/2017 1.500% 02/28/2020	3135G0T29	90,000.00	JPM_CHAS		98.21	88,389.18	(1,553.22)	(1,575.48)	1.78	1.78	2.51
FHLMC AGENCY NOTES DTD 04/20/2017 1.375% 04/20/2020	3137EAEF2	75,000.00	WELLS_FA		97.81	73,354.28	(1,389.22)	(1,476.06)	1.93	1.93	2.52
FHLB NOTES DTD 09/08/2017 1.375% 09/28/2020	3130ACE26	75,000.00	BARCLAYS		97.10	72,828.30	(1,930.95)	(1,980.92)	2.35	2.35	2.62
FHLB GLOBAL NOTE DTD 07/14/2016 1.125% 07/14/2021	3130A8OS5	125,000.00	TD SEC U		95.26	119,076.88	(5,163.00)	(5,430.58)	3.10	3.10	2.68
FNMA NOTES DTD 08/19/2016 1.250% 08/17/2021	3135G0N82	25,000.00	TD SEC U		95.35	23,837.70	(1,076.78)	(1,105.26)	3.19	3.19	2.73
FNMA NOTES DTD 08/19/2016 1.250% 08/17/2021	3135G0N82	80,000.00	CITIGRP		95.35	76,280.64	(3,395.36)	(3,503.25)	3.19	3.19	2.73
Security Type Sub-Total		650,000.00				630,648.11	(17,538.00)	(18,147.55)	2.24	2.24	2.57
Corporate Note											
CHEVRON CORP (CALLABLE) GLOBAL NOTES DTD 06/24/2013 1.718% 06/24/2018	166764AE0	45,000.00	BARCLAYS	05/24/18	99.92	44,963.19	(36.81)	(36.81)	0.14	0.15	2.25
CISCO SYSTEMS INC GLOBAL NOTES DTD 03/03/2014 2.125% 03/01/2019	17275RAR3	50,000.00	BONY		99.74	49,869.80	(605.20)	(221.36)	0.82	0.82	2.44
CISCO SYSTEMS INC GLOBAL NOTES DTD 03/03/2014 2.125% 03/01/2019	17275RAR3	50,000.00	BNP PARI		99.74	49,869.80	(599.70)	(244.94)	0.82	0.82	2.44



Managed Account Fair Market Value & Analytics

For the Month Ending **April 30, 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											
GOLDMAN SACHS GRP INC CORP NT (CALLABLE) DTD 04/25/2016 2.000% 04/25/2019	38141GVT8	50,000.00	MIZUHO	03/25/19	99.37	49,686.50	(281.50)	(302.79)	0.96	0.97	2.65
CITIGROUP INC CORP NOTES DTD 06/09/2016 2.050% 06/07/2019	172967KS9	25,000.00	CITIGRP		99.23	24,807.53	(179.47)	(187.60)	1.07	1.07	2.76
AMERICAN HONDA FINANCE GLOBAL NOTES DTD 09/09/2014 2.250% 08/15/2019	02665WAH4	100,000.00	MERRILL		99.33	99,330.00	(485.00)	(619.47)	1.26	1.26	2.78
BURLINGTON NRTH CORP DTD 09/24/2009 4.700% 10/01/2019	12189TBC7	25,000.00	GOLDMAN		102.54	25,635.28	(1,962.22)	(490.65)	1.37	1.37	2.86
CITIGROUP INC (CALLABLE) CORP NOTE DTD 01/10/2017 2.450% 01/10/2020	172967LF6	50,000.00	CITIGRP	12/10/19	99.12	49,558.50	(421.50)	(430.05)	1.63	1.63	2.99
WELLS FARGO & CO CORP BONDS DTD 02/02/2015 2.150% 01/30/2020	94974BGF1	175,000.00	JEFFERIE		98.68	172,692.63	(3,530.62)	(2,749.78)	1.69	1.69	2.93
MICROSOFT CORP NOTES DTD 02/06/2017 1.850% 02/06/2020	594918BV5	50,000.00	HSBC		98.68	49,340.20	(626.30)	(639.88)	1.72	1.72	2.62
AMERICAN EXPRESS CREDIT (CALLABLE) NOTE DTD 03/03/2017 2.200% 03/03/2020	0258M0EE5	30,000.00	MERRILL	02/01/20	98.74	29,621.76	(347.04)	(358.88)	1.78	1.78	2.91
HOME DEPOT INC CORP NOTES DTD 06/05/2017 1.800% 06/05/2020	437076BO4	25,000.00	JPM_CHAS		98.16	24,538.78	(446.72)	(451.02)	2.03	2.03	2.71
WALT DISNEY COMPANY CORP NOTES DTD 06/06/2017 1.800% 06/05/2020	25468PDU7	50,000.00	DEUTSCHE		98.05	49,024.55	(917.45)	(934.59)	2.02	2.02	2.76
JOHN DEERE CAPITAL CORP NOTES DTD 06/22/2017 1.950% 06/22/2020	24422ETS8	25,000.00	DEUTSCHE		97.93	24,483.40	(501.35)	(505.62)	2.07	2.07	2.95
JP MORGAN CHASE & CO CORP NT (CALLABLE) DTD 06/23/2015 2.750% 06/23/2020	46625HLW8	100,000.00	JPMCHASE	05/23/20	99.34	99,339.30	(1,157.70)	(886.92)	2.04	2.05	3.07
CATERPILLAR FINL SERVICE NOTE DTD 09/07/2017 1.850% 09/04/2020	14913O2A6	40,000.00	BARCLAYS		97.43	38,971.32	(995.08)	(1,002.20)	2.26	2.26	2.99
PACCAR FINANCIAL CORP NOTES DTD 11/13/2017 2.050% 11/13/2020	69371RN85	25,000.00	CITIGRP		97.84	24,460.65	(537.10)	(537.44)	2.42	2.42	2.94
APPLE INC DTD 11/13/2017 2.000% 11/13/2020	037833DJ6	50,000.00	JPM_CHAS		98.05	49,024.40	(933.60)	(939.97)	2.43	2.43	2.80



Managed Account Fair Market Value & Analytics

For the Month Ending **April 30, 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
Corporate Note											
WAL-MART STORES INC CORP NOTE DTD 10/20/2017 1.900% 12/15/2020	931142EA7	75,000.00	MORGAN_S		97.90	73,426.50	(1,464.75)	(1,483.49)	2.51	2.51	2.73
BRANCH BANKING & TRUST (CALLABLE) NOTES DTD 10/26/2017 2.150% 02/01/2021	05531FAZ6	25,000.00	MORGAN_S	01/01/21	97.49	24,373.40	(615.10)	(616.56)	2.64	2.63	3.11
NATIONAL RURAL UTIL COOP DTD 02/26/2018 2.900% 03/15/2021	63743HER9	25,000.00	RBC		99.20	24,801.15	(171.10)	(172.76)	2.72	2.72	3.19
NATIONAL RURAL UTIL COOP DTD 02/26/2018 2.900% 03/15/2021	63743HER9	25,000.00	RBC		99.20	24,801.15	(93.10)	(94.33)	2.72	2.72	3.19
TOYOTA MOTOR CREDIT CORP CORP NOTES DTD 04/13/2018 2.950% 04/13/2021	89236TEU5	50,000.00	JPM_CHAS		99.62	49,810.50	(169.50)	(169.82)	2.80	2.80	3.08
PEPSICO INC CORP (CALLABLE) NOTE DTD 10/10/2017 2.000% 04/15/2021	713448DX3	40,000.00	MERRILL	03/15/21	97.41	38,963.32	(1,028.68)	(1,029.96)	2.84	2.84	2.92
BANK OF NEW YORK MELLON CORP (CALLABLE) DTD 02/19/2016 2.500% 04/15/2021	06406FAA1	50,000.00	KEYBAN	03/15/21	98.21	49,106.45	(2,042.55)	(1,591.55)	2.82	2.82	3.14
BANK OF AMERICA CORP NOTE DTD 04/19/2016 2.625% 04/19/2021	06051GFW4	15,000.00	MERRILL		98.32	14,747.25	(369.15)	(353.17)	2.83	2.83	3.22
MORGAN STANLEY CORP NOTES DTD 04/21/2016 2.500% 04/21/2021	61746BEA0	50,000.00	MORGAN_S		97.72	48,859.70	(1,302.30)	(1,280.20)	2.84	2.84	3.31
BRANCH BANKING & TRUST (CALLABLE) NOTE DTD 05/10/2016 2.050% 05/10/2021	05531FAV5	25,000.00	SCOTIA	04/09/21	96.61	24,153.05	(830.45)	(836.76)	2.88	2.87	3.23
STATE STREET CORP NOTES DTD 05/19/2016 1.950% 05/19/2021	857477AV5	25,000.00	GOLDMAN		96.82	24,203.93	(701.57)	(737.16)	2.91	2.91	3.05
BANK OF AMERICA CORP (CALLABLE) DTD 09/18/2017 2.328% 10/01/2021	06051GGS2	35,000.00	MERRILL	10/01/20	97.72	34,200.64	(799.36)	(799.36)	2.59	3.25	3.04
Security Type Sub-Total		1,405,000.00				1,386,664.63	(24,151.97)	(20,705.09)	1.93	1.95	2.88
Certificate of Deposit											
SVENSKA HANDELSBANKEN NY LT CD DTD 01/12/2017 1.890% 01/10/2019	86958JHB8	100,000.00	MERRILL		99.53	99,531.40	(468.60)	(468.60)	0.69	0.69	2.52



Managed Account Fair Market Value & Analytics

For the Month Ending **April 30, 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											
BANK OF MONTREAL CHICAGO CERT DEPOS DTD 02/09/2017 1.880% 02/07/2019	06427KRC3	100,000.00	GOLDMAN		99.89	99,886.20	(113.80)	(113.80)	0.77	0.77	1.98
BANK OF NOVA SCOTIA HOUSTON LT CD DTD 04/06/2017 1.910% 04/05/2019	06417GUE6	100,000.00	MERRILL		99.45	99,450.20	(549.80)	(549.80)	0.92	0.92	2.45
SKANDINAV ENSKILDA BANKEN NY CD DTD 08/04/2017 1.840% 08/02/2019	83050FXT3	100,000.00	BARCLAYS		99.20	99,196.20	(764.80)	(779.26)	1.25	1.25	1.00
NORDEA BANK AB NY CD DTD 02/22/2018 2.720% 02/20/2020	65590ASN7	100,000.00	GOLDMAN		99.67	99,672.50	(327.50)	(327.50)	1.74	1.74	2.91
WESTPAC BANKING CORP NY CD DTD 08/07/2017 2.050% 08/03/2020	96121T4A3	100,000.00	JPM_CHAS		98.66	98,663.10	(1,336.90)	(1,336.90)	2.23	2.23	2.58
SWEDBANK (NEW YORK) CERT DEPOS DTD 11/17/2017 2.270% 11/16/2020	87019U6D6	100,000.00	MERRILL		98.16	98,159.40	(1,840.60)	(1,840.60)	2.42	2.42	3.06
Security Type Sub-Total		700,000.00				694,559.00	(5,402.00)	(5,416.46)	1.43	1.43	2.36
Managed Account Sub-Total		5,173,337.17				5,067,821.79	(118,828.37)	(111,225.96)	2.41	2.39	2.68
Money Market Mutual Fund											
CAMP Pool		4,662.03			1.00	4,662.03	0.00	0.00	0.00	0.00	
Money Market Sub-Total		4,662.03				4,662.03	0.00	0.00	0.00	0.00	
Securities Sub-Total		\$5,177,999.20				\$5,072,483.82	(\$118,828.37)	(\$111,225.96)	2.41	2.39	2.68%
Accrued Interest						\$20,924.84					
Total Investments						\$5,093,408.66					



Managed Account Security Transactions & Interest

For the Month Ending **April 30, 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									
BUY										
04/04/18	04/09/18	FHLMC MULTIFAMILY STRUCTURED P POOL DTD 12/01/2015 3.090% 08/25/2022	3137BM6P6	35,000.00	(35,298.05)	(24.03)	(35,322.08)			
04/10/18	04/13/18	TOYOTA MOTOR CREDIT CORP CORP NOTES DTD 04/13/2018 2.950% 04/13/2021	89236TEU5	50,000.00	(49,980.00)	0.00	(49,980.00)			
04/11/18	04/30/18	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	40,000.00	(40,795.64)	(114.71)	(40,910.35)			
04/12/18	04/19/18	INTER-AMERICAN DEVELOPMENT BANK NOTE DTD 04/19/2018 2.625% 04/19/2021	4581X0DB1	60,000.00	(59,868.00)	0.00	(59,868.00)			
04/12/18	04/19/18	NATIONAL RURAL UTIL COOP DTD 02/26/2018 2.900% 03/15/2021	63743HER9	25,000.00	(24,894.25)	(106.74)	(25,000.99)			
Transaction Type Sub-Total				210,000.00	(210,835.94)	(245.48)	(211,081.42)			
INTEREST										
04/01/18	04/01/18	BANK OF AMERICA CORP (CALLABLE) DTD 09/18/2017 2.328% 10/01/2021	06051GGS2	35,000.00	0.00	436.82	436.82			
04/01/18	04/01/18	BURLINGTON NRTH CORP DTD 09/24/2009 4.700% 10/01/2019	12189TBC7	25,000.00	0.00	587.50	587.50			
04/01/18	04/25/18	FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AODO0	17,272.50	0.00	25.58	25.58			
04/01/18	04/25/18	FNMA SERIES 2015-M15 ASQ2 DTD 11/01/2015 1.898% 01/01/2019	3136AQSW1	7,994.18	0.00	16.90	16.90			
04/01/18	04/25/18	FNMA SERIES 2015-M7 ASQ2 DTD 04/01/2015 1.550% 04/01/2018	3136ANJY4	144.09	0.00	0.19	0.19			
04/05/18	04/05/18	BANK OF NOVA SCOTIA HOUSTON LT CD DTD 04/06/2017 1.910% 04/05/2019	06417GUE6	100,000.00	0.00	965.61	965.61			
04/15/18	04/15/18	PEPSICO INC CORP (CALLABLE) NOTE DTD 10/10/2017 2.000% 04/15/2021	713448DX3	40,000.00	0.00	411.11	411.11			
04/15/18	04/15/18	BANK OF NEW YORK MELLON CORP (CALLABLE) DTD 02/19/2016 2.500% 04/15/2021	06406FAA1	50,000.00	0.00	625.00	625.00			



Managed Account Security Transactions & Interest

For the Month Ending **April 30, 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	
INTEREST										
04/19/18	04/19/18	BANK OF AMERICA CORP NOTE DTD 04/19/2016 2.625% 04/19/2021	06051GFW4	15,000.00	0.00	196.88	196.88			
04/20/18	04/20/18	FHLMC AGENCY NOTES DTD 04/20/2017 1.375% 04/20/2020	3137EAEF2	75,000.00	0.00	515.63	515.63			
04/21/18	04/21/18	MORGAN STANLEY CORP NOTES DTD 04/21/2016 2.500% 04/21/2021	61746BEA0	50,000.00	0.00	625.00	625.00			
04/25/18	04/25/18	GOLDMAN SACHS GRP INC CORP NT (CALLABLE) DTD 04/25/2016 2.000% 04/25/2019	38141GVT8	50,000.00	0.00	500.00	500.00			
04/30/18	04/30/18	US TREASURY NOTES DTD 10/31/2016 1.250% 10/31/2021	912828T67	250,000.00	0.00	1,562.50	1,562.50			
04/30/18	04/30/18	US TREASURY NOTES DTD 05/01/2017 1.875% 04/30/2022	912828X47	65,000.00	0.00	609.38	609.38			
04/30/18	04/30/18	US TREASURY NOTES DTD 05/01/2017 1.875% 04/30/2022	912828X47	115,000.00	0.00	1,078.13	1,078.13			
04/30/18	04/30/18	US TREASURY NOTES DTD 10/31/2016 1.250% 10/31/2021	912828T67	130,000.00	0.00	812.50	812.50			
04/30/18	04/30/18	US TREASURY NOTES DTD 05/02/2016 1.375% 04/30/2021	912828O78	70,000.00	0.00	481.25	481.25			
Transaction Type Sub-Total				1,095,410.77	0.00	9,449.98	9,449.98			
MATURITY										
04/01/18	04/01/18	FNMA SERIES 2015-M7 ASQ2 DTD 04/01/2015 1.550% 04/01/2018	3136ANJY4	144.09	144.09	0.00	144.09	(1.44)	0.00	
Transaction Type Sub-Total				144.09	144.09	0.00	144.09	(1.44)	0.00	
PAYDOWNS										
04/01/18	04/25/18	FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AQDQ0	253.62	253.62	0.00	253.62	(2.54)	0.00	
04/01/18	04/25/18	FNMA SERIES 2015-M15 ASQ2 DTD 11/01/2015 1.898% 01/01/2019	3136AOSW1	1,675.89	1,675.89	0.00	1,675.89	(16.76)	0.00	
Transaction Type Sub-Total				1,929.51	1,929.51	0.00	1,929.51	(19.30)	0.00	



Managed Account Security Transactions & Interest

For the Month Ending **April 30, 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	
SELL										
04/10/18	04/13/18	FHLB GLOBAL NOTES DTD 09/09/2016 1.000% 09/26/2019	3130A9EP2	50,000.00	49,088.50	23.61	49,112.11	(868.00)	(890.57)	FIFO
04/12/18	04/19/18	US TREASURY NOTES DTD 05/02/2016 1.375% 04/30/2021	912828O78	60,000.00	58,028.91	387.43	58,416.34	(780.46)	(1,125.91)	FIFO
04/12/18	04/19/18	US TREASURY NOTES DTD 09/03/2013 2.125% 08/31/2020	912828VV9	25,000.00	24,820.31	72.18	24,892.49	(612.31)	(403.27)	FIFO
04/27/18	04/30/18	US TREASURY NOTES DTD 09/03/2013 2.125% 08/31/2020	912828VV9	5,000.00	4,952.15	17.61	4,969.76	(134.37)	(92.01)	FIFO
Transaction Type Sub-Total				140,000.00	136,889.87	500.83	137,390.70	(2,395.14)	(2,511.76)	
Managed Account Sub-Total						(71,872.47)	9,705.33	(62,167.14)	(2,415.88)	(2,511.76)
Total Security Transactions						(\$71,872.47)	\$9,705.33	(\$62,167.14)	(\$2,415.88)	(\$2,511.76)



Account Statement

For the Month Ending **April 30, 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					66,855.71
04/02/18	04/02/18	Purchase - Interest 06051GGS2	1.00	436.82	67,292.53
04/02/18	04/02/18	Purchase - Interest 12189TBC7	1.00	587.50	67,880.03
04/02/18	04/02/18	Purchase - Interest 912828Q37	1.00	343.75	68,223.78
04/05/18	04/05/18	Purchase - Interest 06417GUE6	1.00	965.61	69,189.39
04/09/18	04/09/18	Redemption - Principal 3137BM6P6	1.00	(35,298.05)	33,891.34
04/09/18	04/09/18	Redemption - Interest 3137BM6P6	1.00	(24.03)	33,867.31
04/13/18	04/13/18	Purchase - Principal 3130A9EP2	1.00	49,088.50	82,955.81
04/13/18	04/13/18	Purchase - Interest 3130A9EP2	1.00	23.61	82,979.42
04/13/18	04/13/18	Redemption - Principal 89236TEU5	1.00	(49,980.00)	32,999.42
04/16/18	04/16/18	Purchase - Interest 06406FAA1	1.00	625.00	33,624.42
04/16/18	04/16/18	Purchase - Interest 713448DX3	1.00	411.11	34,035.53
04/19/18	04/19/18	Purchase - Interest 06051GFW4	1.00	196.88	34,232.41
04/19/18	04/19/18	Purchase - Interest 912828Q78	1.00	387.43	34,619.84
04/19/18	04/19/18	Purchase - Principal 912828Q78	1.00	58,028.91	92,648.75
04/19/18	04/19/18	Purchase - Principal 912828VV9	1.00	24,820.31	117,469.06
04/19/18	04/19/18	Purchase - Interest 912828VV9	1.00	72.18	117,541.24
04/19/18	04/19/18	Redemption - Principal 4581X0DB1	1.00	(59,868.00)	57,673.24
04/19/18	04/19/18	Redemption - Principal 63743HER9	1.00	(24,894.25)	32,778.99
04/19/18	04/19/18	Redemption - Interest 63743HER9	1.00	(106.74)	32,672.25
04/20/18	04/20/18	Purchase - Interest 3137EAEF2	1.00	515.63	33,187.88
04/23/18	04/23/18	Purchase - Interest 61746BEA0	1.00	625.00	33,812.88



Account Statement

For the Month Ending **April 30, 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					
04/25/18	04/25/18	Purchase - Correction to Interest 3136AQDQ0	1.00	25.58	33,838.46
04/25/18	04/25/18	Purchase - Correction to Interest 3136AQS1	1.00	16.90	33,855.36
04/25/18	04/25/18	Purchase - Interest 38141GVT8	1.00	500.00	34,355.36
04/25/18	04/25/18	Purchase - Interest 3136ANJY4	1.00	0.19	34,355.55
04/25/18	04/25/18	Purchase - Interest 3136AQDQ0	1.00	23.69	34,379.24
04/25/18	04/25/18	Purchase - Interest 3136AQS1	1.00	12.64	34,391.88
04/25/18	04/25/18	Purchase - Principal 3136ANJY4	1.00	144.09	34,535.97
04/25/18	04/25/18	Purchase - Principal 3136AQDQ0	1.00	253.62	34,789.59
04/25/18	04/25/18	Purchase - Principal 3136AQS1	1.00	1,675.89	36,465.48
04/25/18	04/25/18	Redemption - Reversal of Interest 3136AQDQ0	1.00	(23.69)	36,441.79
04/25/18	04/25/18	Redemption - Reversal of Interest 3136AQS1	1.00	(12.64)	36,429.15
04/25/18	04/25/18	IP Fees March 2018	1.00	(402.35)	36,026.80
04/25/18	04/25/18	U.S. Bank Fees February 2018	1.00	(31.10)	35,995.70
04/30/18	04/30/18	Purchase - Interest 912828Q78	1.00	481.25	36,476.95
04/30/18	04/30/18	Purchase - Interest 912828T67	1.00	1,562.50	38,039.45
04/30/18	04/30/18	Purchase - Interest 912828T67	1.00	812.50	38,851.95
04/30/18	04/30/18	Purchase - Interest 912828X47	1.00	609.38	39,461.33
04/30/18	04/30/18	Purchase - Interest 912828X47	1.00	1,078.13	40,539.46
04/30/18	04/30/18	Purchase - Interest 912828VV9	1.00	17.61	40,557.07
04/30/18	04/30/18	Purchase - Principal 912828VV9	1.00	4,952.15	45,509.22
04/30/18	04/30/18	Redemption - Principal 3136B1XP4	1.00	(40,795.64)	4,713.58
04/30/18	04/30/18	Redemption - Interest 3136B1XP4	1.00	(114.71)	4,598.87



Account Statement

For the Month Ending **April 30, 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					
04/30/18	05/01/18	Accrual Income Div Reinvestment - Distributions	1.00	63.16	4,662.03
Closing Balance					4,662.03

	Month of April	Fiscal YTD January-April		
Opening Balance	66,855.71	17,503.26	Closing Balance	4,662.03
Purchases	149,357.52	489,774.21	Average Monthly Balance	42,312.03
Redemptions (Excl. Checks)	(211,551.20)	(502,615.44)	Monthly Distribution Yield	1.84%
Check Disbursements	0.00	0.00		
Closing Balance	4,662.03	4,662.03		
Cash Dividends and Income	63.16	174.03		



Successor Agency

CAMP Account



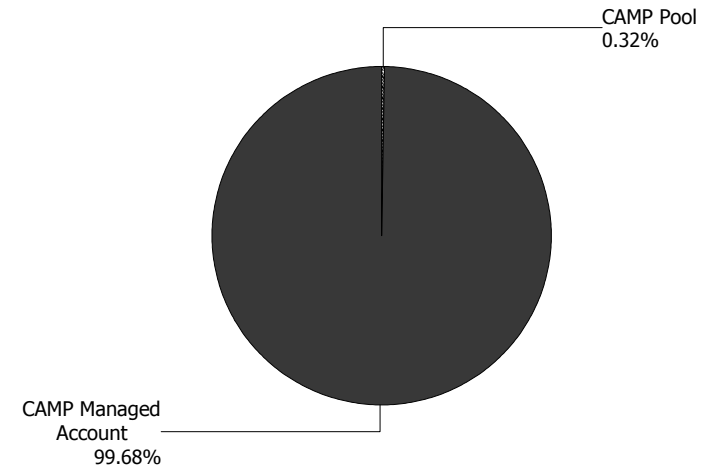
Account Statement - Transaction Summary

For the Month Ending **April 30, 2018**

CITY OF LAKE ELSINORE - LAKE ELSINORE-SUCCESSOR AGENCY

CAMP Pool	
Opening Market Value	42,206.83
Purchases	136,275.98
Redemptions	(161,590.15)
Unsettled Trades	0.00
Change in Value	0.00
Closing Market Value	\$16,892.66
Cash Dividends and Income	29.31
CAMP Managed Account	
Opening Market Value	5,237,444.76
Purchases	160,855.94
Redemptions	(123,942.33)
Unsettled Trades	0.00
Change in Value	(16,615.83)
Closing Market Value	\$5,257,742.54
Cash Dividends and Income	9,316.90

Asset Summary		
	April 30, 2018	March 31, 2018
CAMP Pool	16,892.66	42,206.83
CAMP Managed Account	5,257,742.54	5,237,444.76
Total	\$5,274,635.20	\$5,279,651.59
Asset Allocation		





Managed Account Summary Statement

For the Month Ending **April 30, 2018**

CITY OF LAKE ELSINORE - LAKE ELSINORE-SUCCESSOR AGENCY

Transaction Summary - Money Market		Transaction Summary - Managed Account		Account Total	
Opening Market Value	\$42,206.83	Opening Market Value	\$5,237,444.76	Opening Market Value	\$5,279,651.59
Purchases	136,275.98	Maturities/Calls	(2,073.60)		
Redemptions	(161,590.15)	Principal Dispositions	(121,868.73)		
		Principal Acquisitions	160,855.94		
		Unsettled Trades	0.00		
		Change in Current Value	(16,615.83)		
Closing Market Value	\$16,892.66	Closing Market Value	\$5,257,742.54	Closing Market Value	\$5,274,635.20
Dividend	29.31				

Earnings Reconciliation (Cash Basis) - Managed Account		Cash Balance	
Interest/Dividends/Coupons Received	11,924.26	Closing Cash Balance	\$0.00
Less Purchased Interest Related to Interest/Coupons	(245.48)		
Plus Net Realized Gains/Losses	(2,361.88)		
Total Cash Basis Earnings	\$9,316.90		

Earnings Reconciliation (Accrual Basis)		Managed Account	Total	Cash Transactions Summary- Managed Account	
Ending Amortized Value of Securities	5,373,330.21	5,390,222.87		Maturities/Calls	144.09
Ending Accrued Interest	20,346.39	20,346.39		Sale Proceeds	122,530.51
Plus Proceeds from Sales	122,530.51	284,120.66		Coupon/Interest/Dividend Income	11,262.48
Plus Proceeds of Maturities/Calls/Principal Payments	2,073.60	2,073.60		Principal Payments	1,929.51
Plus Coupons/Dividends Received	11,262.48	11,262.48		Security Purchases	(161,101.42)
Less Cost of New Purchases	(161,101.42)	(297,377.40)		Net Cash Contribution	25,234.83
Less Beginning Amortized Value of Securities	(5,339,092.90)	(5,381,299.73)		Reconciling Transactions	0.00
Less Beginning Accrued Interest	(23,889.96)	(23,889.96)			
Dividends	0.00	29.31			
Total Accrual Basis Earnings	\$5,458.91	\$5,488.22			



Portfolio Summary and Statistics

For the Month Ending **April 30, 2018**

CITY OF LAKE ELSINORE - LAKE ELSINORE-SUCCESSOR AGENCY

Account Summary

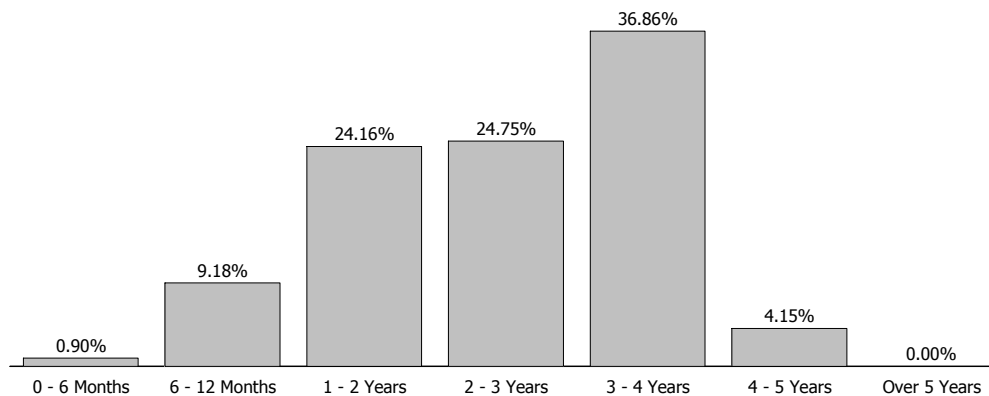
Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	1,910,000.00	1,853,742.95	35.14
Supra-National Agency Bond / Note	360,000.00	353,628.14	6.70
Municipal Bond / Note	30,000.00	29,848.50	0.57
Federal Agency Collateralized Mortgage Obligation	98,337.17	98,883.02	1.87
Federal Agency Bond / Note	955,000.00	930,246.50	17.64
Corporate Note	1,315,000.00	1,296,834.43	24.59
Certificate of Deposit	700,000.00	694,559.00	13.17
Managed Account Sub-Total	5,368,337.17	5,257,742.54	99.68%
Accrued Interest		20,346.39	
Total Portfolio	5,368,337.17	5,278,088.93	
CAMP Pool	16,892.66	16,892.66	0.32
Total Investments	5,385,229.83	5,294,981.59	100.00%

Unsettled Trades

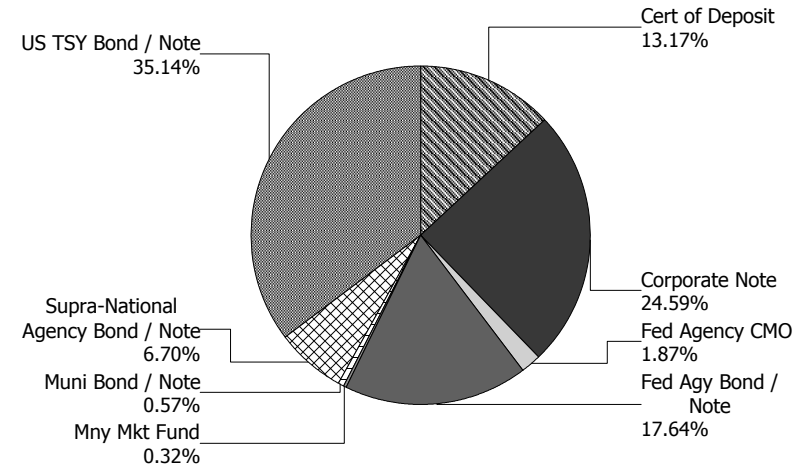
0.00

0.00

Maturity Distribution



Sector Allocation



Characteristics

Yield to Maturity at Cost	1.81%
Yield to Maturity at Market	2.67%
Duration to Worst	2.36
Weighted Average Days to Maturity	908



Managed Account Issuer Summary

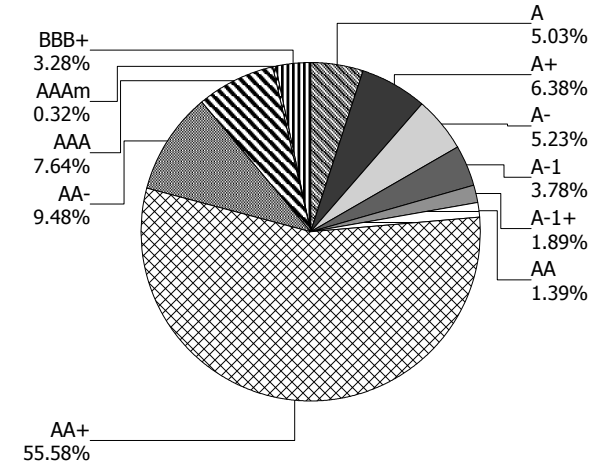
For the Month Ending **April 30, 2018**

CITY OF LAKE ELSINORE - LAKE ELSINORE-SUCCESSOR AGENCY

Issuer Summary

Issuer	Market Value of Holdings	Percent
AMERICAN EXPRESS CO	29,621.76	0.56
AMERICAN HONDA FINANCE	99,330.00	1.88
APPLE INC	49,024.40	0.93
BANK OF AMERICA CO	48,947.89	0.93
BANK OF MONTREAL	99,886.20	1.89
BANK OF NOVA SCOTIA	99,450.20	1.89
BB&T CORPORATION	48,526.45	0.92
BURLINGTON NORTHERN SANTA FE	25,635.28	0.49
CAMP Pool	16,892.66	0.32
CATERPILLAR INC	38,971.32	0.74
CHEVRON CORPORATION	29,975.46	0.57
CISCO SYSTEMS INC	99,739.60	1.89
CITIGROUP INC	74,366.03	1.41
DEERE & COMPANY	49,045.45	0.93
FANNIE MAE	472,697.19	8.96
FEDERAL HOME LOAN BANKS	408,556.78	7.75
FREDDIE MAC	147,875.55	2.80
GOLDMAN SACHS GROUP INC	49,686.50	0.94
HOME DEPOT INC	24,538.78	0.47
INTER-AMERICAN DEVELOPMENT BANK	158,338.14	3.00
INTERNATIONAL FINANCE CORPORATION	49,535.75	0.94
INTL BANK OF RECONSTRUCTION AND DEV	145,754.25	2.76
JP MORGAN CHASE & CO	99,339.30	1.88
MICROSOFT CORP	49,340.20	0.94
MORGAN STANLEY	48,859.70	0.93
NATIONAL RURAL UTILITIES CO FINANCE CORP	49,602.30	0.94
NORDEA BANK AB	99,672.50	1.89
PACCAR FINANCIAL CORP	24,460.65	0.46
PEPSICO INC	38,963.32	0.74
SKANDINAVISKA ENSKILDA BANKEN AB	99,196.20	1.88
STATE OF CONNECTICUT	29,848.50	0.57
STATE STREET CORPORATION	24,203.93	0.46

Credit Quality (S&P Ratings)





Managed Account Issuer Summary

For the Month Ending **April 30, 2018**

CITY OF LAKE ELSINORE - LAKE ELSINORE-SUCCESSOR AGENCY

Issuer	Market Value of Holdings	Percent
SVENSKA HANDELSBANKEN AB	99,531.40	1.89
SWEDBANK AB	98,159.40	1.86
THE BANK OF NEW YORK MELLON CORPORATION	49,106.45	0.93
THE WALT DISNEY CORPORATION	49,118.06	0.93
TOYOTA MOTOR CORP	73,738.35	1.40
UNITED STATES TREASURY	1,853,742.95	35.14
WAL-MART STORES INC	73,426.50	1.39
WELLS FARGO & COMPANY	49,266.75	0.93
WESTPAC BANKING CORP	98,663.10	1.87
Total	\$5,274,635.20	100.00%



Managed Account Detail of Securities Held

For the Month Ending **April 30, 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	53.70	15,132.33	14,853.51
US TREASURY NOTES DTD 10/31/2013 1.750% 10/31/2020	912828WC0	10,000.00	AA+	Aaa	02/01/16	02/03/16	10,185.16	1.35	0.48	10,099.07	9,798.83
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	208.79	25,394.72	24,632.80
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	87.74	15,158.48	14,674.80
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	58.23	55,433.43	52,881.62
US TREASURY NOTES DTD 05/02/2016 1.375% 04/30/2021	912828Q78	70,000.00	AA+	Aaa	01/03/17	01/05/17	68,610.94	1.86	2.62	69,024.40	67,462.50
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	574.18	98,075.75	96,242.20
US TREASURY NOTES DTD 06/02/2014 2.000% 05/31/2021	912828WN6	200,000.00	AA+	Aaa	09/01/16	09/02/16	207,187.50	1.22	1,670.33	204,718.53	196,164.00
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	421.20	128,218.38	122,265.63
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	421.20	125,265.64	122,265.63
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	505.43	150,737.49	146,718.75
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	758.15	226,330.68	220,078.13
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	758.15	226,974.04	220,078.13
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	4.42	127,391.28	123,769.10



Managed Account Detail of Securities Held

For the Month Ending **April 30, 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	250,000.00	AA+	Aaa	08/30/17	08/31/17	246,054.69	1.64	8.49	246,671.02	238,017.50
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	3.82	74,289.68	72,568.35
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	5.86	113,645.82	111,271.47
Security Type Sub-Total		1,910,000.00					1,916,296.86	1.70	5,542.79	1,912,560.74	1,853,742.95
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	318.70	149,712.96	145,754.25
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	1,015.28	100,763.22	98,663.40
INTERNATIONAL FINANCE CORPORATION NOTE DTD 03/16/2018 2.635% 03/09/2021	45950VLO7	50,000.00	AAA	Aaa	03/09/18	03/16/18	49,962.50	2.66	164.69	49,963.99	49,535.75
INTER-AMERICAN DEVELOPMENT BANK NOTE DTD 04/19/2018 2.625% 04/19/2021	4581X0DB1	60,000.00	AAA	Aaa	04/12/18	04/19/18	59,868.00	2.70	52.50	59,869.42	59,674.74
Security Type Sub-Total		360,000.00					360,397.41	2.01	1,551.17	360,309.59	353,628.14
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	75.67	30,019.03	29,848.50
Security Type Sub-Total		30,000.00					30,084.30	1.90	75.67	30,019.03	29,848.50
Federal Agency Collateralized Mortgage Obligation											



Managed Account Detail of Securities Held

For the Month Ending **April 30, 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											
FNMA SERIES 2015-M15 ASQ2 DTD 11/01/2015 1.898% 01/01/2019	3136AQSW1	6,318.29	AA+	Aaa	11/06/15	11/30/15	6,381.47	1.20	9.99	6,324.25	6,293.30
FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AQDQ0	17,018.88	AA+	Aaa	10/07/15	10/30/15	17,189.31	1.08	23.34	17,062.06	16,910.03
FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	40,000.00	AA+	Aaa	04/11/18	04/30/18	40,795.64	2.27	118.67	40,795.64	40,633.66
FHLMC MULTIFAMILY STRUCTURED P POOL DTD 12/01/2015 3.090% 08/25/2022	3137BM6P6	35,000.00	AA+	Aaa	04/04/18	04/09/18	35,298.05	2.61	90.13	35,294.88	35,046.03
Security Type Sub-Total		98,337.17					99,664.47	2.12	242.13	99,476.83	98,883.02
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	116.11	39,963.16	39,475.24
FNMA NOTES DTD 09/02/2016 1.000% 08/28/2019	3135G0P49	85,000.00	AA+	Aaa	08/31/16	09/02/16	84,867.40	1.05	148.75	84,940.71	83,447.90
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	121.53	124,949.46	122,535.38
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	35.00	179,759.74	176,188.86
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	887.64	139,983.27	137,813.20
FNMA NOTES DTD 02/28/2017 1.500% 02/28/2020	3135G0T29	50,000.00	AA+	Aaa	02/24/17	02/28/17	49,968.00	1.52	131.25	49,980.37	49,105.10
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	31.51	74,830.34	73,354.28
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	37.81	29,923.69	29,131.32
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	417.97	124,507.46	119,076.88



Managed Account Detail of Securities Held

For the Month Ending **April 30, 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 Bond / Note											
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	64.24	24,942.96	23,837.70
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	205.56	79,783.89	76,280.64
Security Type Sub-Total		955,000.00					952,630.81	1.25	2,197.37	953,565.05	930,246.50
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	181.82	30,000.00	29,975.46
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	177.08	50,091.16	49,869.80
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	177.08	50,114.74	49,869.80
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	16.67	49,989.29	49,686.50
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	205.00	24,995.13	24,807.53
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	475.00	99,949.47	99,330.00
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	97.92	26,125.93	25,635.28
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	377.71	49,988.55	49,558.50
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	218.40	49,980.08	49,340.20
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	106.33	29,980.64	29,621.76



Managed Account Detail of Securities Held

For the Month Ending **April 30, 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
Corporate Note											
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	77.19	24,995.95	24,605.78
TOYOTA MOTOR CREDIT CORP DTD 04/17/2017 1.950% 04/17/2020	89236TDU6	75,000.00	AA-	Aa3	04/11/17	04/17/17	74,965.50	1.97	56.88	74,977.22	73,738.35
HOME DEPOT INC CORP NOTES DTD 06/05/2017 1.800% 06/05/2020	437076BO4	25,000.00	A	A2	05/24/17	06/05/17	24,985.50	1.82	182.50	24,989.80	24,538.78
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	182.50	24,979.57	24,512.28
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	977.78	100,226.22	99,339.30
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	117.17	39,973.52	38,971.32
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	239.17	24,998.09	24,460.65
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	466.67	49,964.37	49,024.40
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	510.00	50,642.42	49,266.75
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	756.04	74,909.99	73,426.50
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	134.38	24,989.96	24,373.40
NATIONAL RURAL UTIL COOP DTD 02/26/2018 2.900% 03/15/2021	63743HER9	25,000.00	A	A2	02/21/18	02/26/18	24,972.25	2.94	130.90	24,973.91	24,801.15
NATIONAL RURAL UTIL COOP DTD 02/26/2018 2.900% 03/15/2021	63743HER9	25,000.00	A	A2	04/12/18	04/19/18	24,894.25	3.05	130.90	24,895.48	24,801.15



Managed Account Detail of Securities Held

For the Month Ending **April 30, 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
Corporate Note											
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	35.56	39,993.28	38,963.32
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	55.56	50,698.00	49,106.45
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	13.13	15,100.42	14,747.25
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	34.72	50,139.90	48,859.70
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	243.44	24,989.81	24,153.05
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	219.38	24,941.09	24,203.93
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	67.90	35,000.00	34,200.64
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	423.26	49,829.52	49,045.45

Security Type Sub-Total		1,315,000.00					1,320,504.10	2.15	7,088.04	1,317,423.51	1,296,834.43
--------------------------------	--	---------------------	--	--	--	--	---------------------	-------------	-----------------	---------------------	---------------------

Certificate of Deposit											
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	582.75	100,000.00	99,531.40
BANK OF MONTREAL CHICAGO CERT DEPOS DTD 02/09/2017 1.880% 02/07/2019	06427KRC3	100,000.00	A-1	P-1	02/08/17	02/09/17	100,000.00	1.90	438.67	100,000.00	99,886.20
BANK OF NOVA SCOTIA HOUSTON LT CD DTD 04/06/2017 1.910% 04/05/2019	06417GUE6	100,000.00	A-1	P-1	04/05/17	04/06/17	100,000.00	1.91	137.94	100,000.00	99,450.20
SKANDINAV ENSKILDA BANKEN NY CD DTD 08/04/2017 1.840% 08/02/2019	83050FXT3	100,000.00	A+	Aa2	08/03/17	08/04/17	99,961.00	1.85	449.78	99,975.46	99,196.20



Managed Account Detail of Securities Held

For the Month Ending **April 30, 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
Certificate of Deposit											
NORDEA BANK AB NY CD DTD 02/22/2018 2.720% 02/20/2020	65590ASN7	100,000.00	AA-	Aa3	02/20/18	02/22/18	100,000.00	2.72	521.33	100,000.00	99,672.50
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	478.33	100,000.00	98,663.10
SWEDBANK (NEW YORK) CERT DEPOS DTD 11/17/2017 2.270% 11/16/2020	87019U6D6	100,000.00	AA-	Aa2	11/16/17	11/17/17	100,000.00	2.30	1,040.42	100,000.00	98,159.40
Security Type Sub-Total		700,000.00					699,961.00	2.09	3,649.22	699,975.46	694,559.00
Managed Account Sub-Total		5,368,337.17					5,379,538.95	1.81	20,346.39	5,373,330.21	5,257,742.54
Money Market Mutual Fund											
CAMP Pool		16,892.66	AAAm	NR			16,892.66		0.00	16,892.66	16,892.66
Money Market Sub-Total		16,892.66					16,892.66		0.00	16,892.66	16,892.66
Securities Sub-Total		\$5,385,229.83					\$5,396,431.61	1.81%	\$20,346.39	\$5,390,222.87	\$5,274,635.20
Accrued Interest											\$20,346.39
Total Investments											\$5,294,981.59



Managed Account Fair Market Value & Analytics

For the Month Ending **April 30, 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	YTM at Mkt
U.S. Treasury Bond / Note											
US TREASURY NOTES DTD 09/03/2013 2.125% 08/31/2020	912828VV9	15,000.00	MORGANST		99.02	14,853.51	(406.06)	(278.82)	2.25	2.25	2.56
US TREASURY NOTES DTD 10/31/2013 1.750% 10/31/2020	912828WC0	10,000.00	MERRILL		97.99	9,798.83	(386.33)	(300.24)	2.43	2.43	2.59
US TREASURY NOTES DTD 12/02/2013 2.000% 11/30/2020	912828A42	25,000.00	MERRILL		98.53	24,632.80	(1,081.07)	(761.92)	2.48	2.48	2.59
US TREASURY N/B DTD 12/31/2015 1.750% 12/31/2020	912828N48	15,000.00	MORGANST		97.83	14,674.80	(594.14)	(483.68)	2.57	2.57	2.60
US TREASURY NOTES DTD 03/31/2016 1.250% 03/31/2021	912828O37	55,000.00	CITIGRP		96.15	52,881.62	(2,818.77)	(2,551.81)	2.83	2.83	2.63
US TREASURY NOTES DTD 05/02/2016 1.375% 04/30/2021	912828O78	70,000.00	MORGAN_S		96.38	67,462.50	(1,148.44)	(1,561.90)	2.91	2.91	2.64
US TREASURY NOTES DTD 05/31/2016 1.375% 05/31/2021	912828R77	100,000.00	MORGAN_S		96.24	96,242.20	(1,160.14)	(1,833.55)	2.97	2.97	2.65
US TREASURY NOTES DTD 06/02/2014 2.000% 05/31/2021	912828WN6	200,000.00	HSBC		98.08	196,164.00	(11,023.50)	(8,554.53)	2.94	2.94	2.65
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	125,000.00	HSBC		97.81	122,265.63	(7,426.75)	(5,952.75)	3.19	3.19	2.69
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	125,000.00	HSBC		97.81	122,265.63	(3,105.46)	(3,000.01)	3.19	3.19	2.69
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	150,000.00	MORGAN_S		97.81	146,718.75	(4,189.45)	(4,018.74)	3.19	3.19	2.69
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	225,000.00	MORGAN_S		97.81	220,078.13	(6,662.10)	(6,252.55)	3.19	3.19	2.69
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	225,000.00	MORGAN_S		97.81	220,078.13	(7,374.02)	(6,895.91)	3.19	3.19	2.69
US TREASURY NOTES DTD 10/31/2016 1.250% 10/31/2021	912828T67	130,000.00	MERRILL		95.21	123,769.10	(3,219.57)	(3,622.18)	3.39	3.39	2.69
US TREASURY NOTES DTD 10/31/2016 1.250% 10/31/2021	912828T67	250,000.00	MERRILL		95.21	238,017.50	(8,037.19)	(8,653.52)	3.39	3.39	2.69
US TREASURY NOTES DTD 05/01/2017 1.875% 04/30/2022	912828X47	75,000.00	MERRILL		96.76	72,568.35	(1,652.35)	(1,721.33)	3.82	3.82	2.74
US TREASURY NOTES DTD 05/01/2017 1.875% 04/30/2022	912828X47	115,000.00	CITIGRP		96.76	111,271.47	(2,268.57)	(2,374.35)	3.82	3.82	2.74



Managed Account Fair Market Value & Analytics

For the Month Ending **April 30, 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
Security Type Sub-Total		1,910,000.00				1,853,742.95	(62,553.91)	(58,817.79)	3.21	3.21	2.68
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		97.17	145,754.25	(3,885.75)	(3,958.71)	2.30	2.30	2.81
INTER-AMERICAN DEVELOPMENT BANK DTD 11/08/2013 2.125% 11/09/2020	4581X0CD8	100,000.00	HSBC		98.66	98,663.40	(2,263.51)	(2,099.82)	2.41	2.41	2.68
INTERNATIONAL FINANCE CORPORATION NOTE DTD 03/16/2018 2.635% 03/09/2021	45950VLQ7	50,000.00	HSBC		99.07	49,535.75	(426.75)	(428.24)	2.72	2.72	2.98
INTER-AMERICAN DEVELOPMENT BANK NOTE DTD 04/19/2018 2.625% 04/19/2021	4581X0DB1	60,000.00	CITIGRP		99.46	59,674.74	(193.26)	(194.68)	2.83	2.83	2.82
Security Type Sub-Total		360,000.00				353,628.14	(6,769.27)	(6,681.45)	2.48	2.48	2.79
Municipal Bond / Note											
CT ST TXBL GO BONDS DTD 03/25/2015 1.974% 03/15/2019	20772JZK1	30,000.00	VINING		99.50	29,848.50	(235.80)	(170.53)	0.86	0.86	2.56
Security Type Sub-Total		30,000.00				29,848.50	(235.80)	(170.53)	0.86	0.86	2.56
Federal Agency Collateralized Mortgage Obligation											
FNMA SERIES 2015-M15 ASQ2 DTD 11/01/2015 1.898% 01/01/2019	3136AOSW1	6,318.29	GOLDMAN		99.60	6,293.30	(88.17)	(30.95)	0.39	0.55	2.39
FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AQDQ0	17,018.88	MORGANST		99.36	16,910.03	(279.28)	(152.03)	0.62	1.17	2.10
FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	40,000.00	JPM_CHAS		101.58	40,633.66	(161.98)	(161.98)	2.78	1.71	2.50
FHLMC MULTIFAMILY STRUCTURED P POOL DTD 12/01/2015 3.090% 08/25/2022	3137BM6P6	35,000.00	CITIGRP		100.13	35,046.03	(252.02)	(248.85)	3.83	2.14	2.93
Security Type Sub-Total		98,337.17				98,883.02	(781.45)	(593.81)	2.63	1.70	2.58



Managed Account Fair Market Value & Analytics

For the Month Ending **April 30, 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	YTM at Mkt
Federal Agency Bond / Note											
FREDDIE MAC NOTES DTD 07/19/2017 1.375% 08/15/2019	3137EAEH8	40,000.00	NOMURA		98.69	39,475.24	(465.96)	(487.92)	1.27	1.27	2.41
FNMA NOTES DTD 09/02/2016 1.000% 08/28/2019	3135G0P49	85,000.00	GOLDMAN		98.17	83,447.90	(1,419.50)	(1,492.81)	1.30	1.30	2.41
FHLB GLOBAL NOTES DTD 09/09/2016 1.000% 09/26/2019	3130A9EP2	125,000.00	BARCLAYS		98.03	122,535.38	(2,355.87)	(2,414.08)	1.38	1.38	2.44
FANNIE MAE GLOBAL NOTES DTD 10/25/2016 1.000% 10/24/2019	3135G0R39	180,000.00	BARCLAYS		97.88	176,188.86	(3,328.74)	(3,570.88)	1.46	1.46	2.46
FHLB NOTES DTD 11/17/2016 1.375% 11/15/2019	3130AA3R7	140,000.00	MERRILL		98.44	137,813.20	(2,154.60)	(2,170.07)	1.50	1.50	2.41
FNMA NOTES DTD 02/28/2017 1.500% 02/28/2020	3135G0T29	50,000.00	JPM_CHAS		98.21	49,105.10	(862.90)	(875.27)	1.78	1.78	2.51
FHLMC AGENCY NOTES DTD 04/20/2017 1.375% 04/20/2020	3137EAEF2	75,000.00	WELLS_FA		97.81	73,354.28	(1,389.22)	(1,476.06)	1.93	1.93	2.52
FHLB NOTES DTD 09/08/2017 1.375% 09/28/2020	3130ACE26	30,000.00	BARCLAYS		97.10	29,131.32	(772.38)	(792.37)	2.35	2.35	2.62
FHLB GLOBAL NOTE DTD 07/14/2016 1.125% 07/14/2021	3130A8QS5	125,000.00	TD SEC U		95.26	119,076.88	(5,163.00)	(5,430.58)	3.10	3.10	2.68
FNMA NOTES DTD 08/19/2016 1.250% 08/17/2021	3135G0N82	25,000.00	TD SEC U		95.35	23,837.70	(1,076.78)	(1,105.26)	3.19	3.19	2.73
FNMA NOTES DTD 08/19/2016 1.250% 08/17/2021	3135G0N82	80,000.00	CITIGRP		95.35	76,280.64	(3,395.36)	(3,503.25)	3.19	3.19	2.73
Security Type Sub-Total		955,000.00				930,246.50	(22,384.31)	(23,318.55)	1.91	1.91	2.51
Corporate Note											
CHEVRON CORP (CALLABLE) GLOBAL NOTES DTD 06/24/2013 1.718% 06/24/2018	166764AE0	30,000.00	BARCLAYS	05/24/18	99.92	29,975.46	(24.54)	(24.54)	0.14	0.15	2.25
CISCO SYSTEMS INC GLOBAL NOTES DTD 03/03/2014 2.125% 03/01/2019	17275RAR3	50,000.00	BONY		99.74	49,869.80	(605.20)	(221.36)	0.82	0.82	2.44
CISCO SYSTEMS INC GLOBAL NOTES DTD 03/03/2014 2.125% 03/01/2019	17275RAR3	50,000.00	BNP PARI		99.74	49,869.80	(599.70)	(244.94)	0.82	0.82	2.44



Managed Account Fair Market Value & Analytics

For the Month Ending **April 30, 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
Corporate Note											
GOLDMAN SACHS GRP INC CORP NT (CALLABLE) DTD 04/25/2016 2.000% 04/25/2019	38141GVT8	50,000.00	MIZUHO	03/25/19	99.37	49,686.50	(281.50)	(302.79)	0.96	0.97	2.65
CITIGROUP INC CORP NOTES DTD 06/09/2016 2.050% 06/07/2019	172967KS9	25,000.00	CITIGRP		99.23	24,807.53	(179.47)	(187.60)	1.07	1.07	2.76
AMERICAN HONDA FINANCE GLOBAL NOTES DTD 09/09/2014 2.250% 08/15/2019	02665WAH4	100,000.00	MERRILL		99.33	99,330.00	(485.00)	(619.47)	1.26	1.26	2.78
BURLINGTON NRTH CORP DTD 09/24/2009 4.700% 10/01/2019	12189TBC7	25,000.00	GOLDMAN		102.54	25,635.28	(1,962.22)	(490.65)	1.37	1.37	2.86
CITIGROUP INC (CALLABLE) CORP NOTE DTD 01/10/2017 2.450% 01/10/2020	172967LF6	50,000.00	CITIGRP	12/10/19	99.12	49,558.50	(421.50)	(430.05)	1.63	1.63	2.99
MICROSOFT CORP NOTES DTD 02/06/2017 1.850% 02/06/2020	594918BV5	50,000.00	HSBC		98.68	49,340.20	(626.30)	(639.88)	1.72	1.72	2.62
AMERICAN EXPRESS CREDIT (CALLABLE) NOTE DTD 03/03/2017 2.200% 03/03/2020	0258M0EE5	30,000.00	MERRILL	02/01/20	98.74	29,621.76	(347.04)	(358.88)	1.78	1.78	2.91
WALT DISNEY COMPANY CORP NOTES DTD 03/06/2017 1.950% 03/04/2020	25468PDP8	25,000.00	CITIGRP		98.42	24,605.78	(387.72)	(390.17)	1.79	1.79	2.83
TOYOTA MOTOR CREDIT CORP DTD 04/17/2017 1.950% 04/17/2020	89236TDU6	75,000.00	MERRILL		98.32	73,738.35	(1,227.15)	(1,238.87)	1.91	1.91	2.84
HOME DEPOT INC CORP NOTES DTD 06/05/2017 1.800% 06/05/2020	437076BQ4	25,000.00	JPM_CHAS		98.16	24,538.78	(446.72)	(451.02)	2.03	2.03	2.71
WALT DISNEY COMPANY CORP NOTES DTD 06/06/2017 1.800% 06/05/2020	25468PDU7	25,000.00	DEUTSCHE		98.05	24,512.28	(458.72)	(467.29)	2.02	2.02	2.76
JP MORGAN CHASE & CO CORP NT (CALLABLE) DTD 06/23/2015 2.750% 06/23/2020	46625HLW8	100,000.00	JPMCHASE	05/23/20	99.34	99,339.30	(1,157.70)	(886.92)	2.04	2.05	3.07
CATERPILLAR FINL SERVICE NOTE DTD 09/07/2017 1.850% 09/04/2020	14913O2A6	40,000.00	BARCLAYS		97.43	38,971.32	(995.08)	(1,002.20)	2.26	2.26	2.99
PACCAR FINANCIAL CORP NOTES DTD 11/13/2017 2.050% 11/13/2020	69371RN85	25,000.00	CITIGRP		97.84	24,460.65	(537.10)	(537.44)	2.42	2.42	2.94
APPLE INC DTD 11/13/2017 2.000% 11/13/2020	037833DJ6	50,000.00	JPM_CHAS		98.05	49,024.40	(933.60)	(939.97)	2.43	2.43	2.80



Managed Account Fair Market Value & Analytics

For the Month Ending **April 30, 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	YTM at Mkt
Corporate Note											
WELLS FARGO & COMPANY NOTES DTD 12/07/2015 2.550% 12/07/2020	94974BGR5	50,000.00	UBS AG		98.53	49,266.75	(1,841.25)	(1,375.67)	2.47	2.47	3.14
WAL-MART STORES INC CORP NOTE DTD 10/20/2017 1.900% 12/15/2020	931142EA7	75,000.00	MORGAN_S		97.90	73,426.50	(1,464.75)	(1,483.49)	2.51	2.51	2.73
BRANCH BANKING & TRUST (CALLABLE) NOTES DTD 10/26/2017 2.150% 02/01/2021	05531FAZ6	25,000.00	MORGAN_S	01/01/21	97.49	24,373.40	(615.10)	(616.56)	2.64	2.63	3.11
NATIONAL RURAL UTIL COOP DTD 02/26/2018 2.900% 03/15/2021	63743HER9	25,000.00	RBC		99.20	24,801.15	(171.10)	(172.76)	2.72	2.72	3.19
NATIONAL RURAL UTIL COOP DTD 02/26/2018 2.900% 03/15/2021	63743HER9	25,000.00	RBC		99.20	24,801.15	(93.10)	(94.33)	2.72	2.72	3.19
PEPSICO INC CORP (CALLABLE) NOTE DTD 10/10/2017 2.000% 04/15/2021	713448DX3	40,000.00	MERRILL	03/15/21	97.41	38,963.32	(1,028.68)	(1,029.96)	2.84	2.84	2.92
BANK OF NEW YORK MELLON CORP (CALLABLE) DTD 02/19/2016 2.500% 04/15/2021	06406FAA1	50,000.00	KEYBAN	03/15/21	98.21	49,106.45	(2,042.55)	(1,591.55)	2.82	2.82	3.14
BANK OF AMERICA CORP NOTE DTD 04/19/2016 2.625% 04/19/2021	06051GFW4	15,000.00	MERRILL		98.32	14,747.25	(369.15)	(353.17)	2.83	2.83	3.22
MORGAN STANLEY CORP NOTES DTD 04/21/2016 2.500% 04/21/2021	61746BEA0	50,000.00	MORGAN_S		97.72	48,859.70	(1,302.30)	(1,280.20)	2.84	2.84	3.31
BRANCH BANKING & TRUST (CALLABLE) NOTE DTD 05/10/2016 2.050% 05/10/2021	05531FAV5	25,000.00	SCOTIA	04/09/21	96.61	24,153.05	(830.45)	(836.76)	2.88	2.87	3.23
STATE STREET CORP NOTES DTD 05/19/2016 1.950% 05/19/2021	857477AV5	25,000.00	GOLDMAN		96.82	24,203.93	(701.57)	(737.16)	2.91	2.91	3.05
BANK OF AMERICA CORP (CALLABLE) DTD 09/18/2017 2.328% 10/01/2021	06051GGS2	35,000.00	MERRILL	10/01/20	97.72	34,200.64	(799.36)	(799.36)	2.59	3.25	3.04
JOHN DEERE CAPITAL CORP NOTES DTD 01/06/2017 2.650% 01/06/2022	24422ETL3	50,000.00	MITSU		98.09	49,045.45	(734.05)	(784.07)	3.45	3.45	3.20
Security Type Sub-Total		1,315,000.00				1,296,834.43	(23,669.67)	(20,589.08)	2.02	2.04	2.89
Certificate of Deposit											



Managed Account Fair Market Value & Analytics

For the Month Ending **April 30, 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
Certificate of Deposit											
SVENSKA HANDELSBANKEN NY LT CD DTD 01/12/2017 1.890% 01/10/2019	86958JHB8	100,000.00	MERRILL		99.53	99,531.40	(468.60)	(468.60)	0.69	0.69	2.52
BANK OF MONTREAL CHICAGO CERT DEPOS DTD 02/09/2017 1.880% 02/07/2019	06427KRC3	100,000.00	GOLDMAN		99.89	99,886.20	(113.80)	(113.80)	0.77	0.77	1.98
BANK OF NOVA SCOTIA HOUSTON LT CD DTD 04/06/2017 1.910% 04/05/2019	06417GUE6	100,000.00	MERRILL		99.45	99,450.20	(549.80)	(549.80)	0.92	0.92	2.45
SKANDINAV ENSKILDA BANKEN NY CD DTD 08/04/2017 1.840% 08/02/2019	83050FXT3	100,000.00	BARCLAYS		99.20	99,196.20	(764.80)	(779.26)	1.25	1.25	1.00
NORDEA BANK AB NY CD DTD 02/22/2018 2.720% 02/20/2020	65590ASN7	100,000.00	GOLDMAN		99.67	99,672.50	(327.50)	(327.50)	1.74	1.74	2.91
WESTPAC BANKING CORP NY CD DTD 08/07/2017 2.050% 08/03/2020	96121T4A3	100,000.00	JPM_CHAS		98.66	98,663.10	(1,336.90)	(1,336.90)	2.23	2.23	2.58
SWEDBANK (NEW YORK) CERT DEPOS DTD 11/17/2017 2.270% 11/16/2020	87019U6D6	100,000.00	MERRILL		98.16	98,159.40	(1,840.60)	(1,840.60)	2.42	2.42	3.06
Security Type Sub-Total		700,000.00				694,559.00	(5,402.00)	(5,416.46)	1.43	1.43	2.36
Managed Account Sub-Total		5,368,337.17				5,257,742.54	(121,796.41)	(115,587.67)	2.38	2.36	2.67
Money Market Mutual Fund											
CAMP Pool		16,892.66			1.00	16,892.66	0.00	0.00	0.00	0.00	
Money Market Sub-Total		16,892.66				16,892.66	0.00	0.00	0.00	0.00	
Securities Sub-Total		\$5,385,229.83				\$5,274,635.20	(\$121,796.41)	(\$115,587.67)	2.38	2.36	2.67%
Accrued Interest						\$20,346.39					
Total Investments						\$5,294,981.59					



Managed Account Security Transactions & Interest

For the Month Ending **April 30, 2018**

CITY OF LAKE ELSINORE - LAKE ELSINORE-SUCCESSOR AGENCY

Transaction Type		Security Description	CUSIP	Par	Principal	Accrued	Total	Realized G/L	Realized G/L	Sale
Trade	Settle				Proceeds	Interest		Cost	Amort Cost	
BUY										
04/04/18	04/09/18	FHLMC MULTIFAMILY STRUCTURED P POOL DTD 12/01/2015 3.090% 08/25/2022	3137BM6P6	35,000.00	(35,298.05)	(24.03)	(35,322.08)			
04/11/18	04/30/18	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	40,000.00	(40,795.64)	(114.71)	(40,910.35)			
04/12/18	04/19/18	INTER-AMERICAN DEVELOPMENT BANK NOTE DTD 04/19/2018 2.625% 04/19/2021	4581X0DB1	60,000.00	(59,868.00)	0.00	(59,868.00)			
04/12/18	04/19/18	NATIONAL RURAL UTIL COOP DTD 02/26/2018 2.900% 03/15/2021	63743HER9	25,000.00	(24,894.25)	(106.74)	(25,000.99)			
Transaction Type Sub-Total				160,000.00	(160,855.94)	(245.48)	(161,101.42)			
INTEREST										
04/01/18	04/01/18	BANK OF AMERICA CORP (CALLABLE) DTD 09/18/2017 2.328% 10/01/2021	06051GGS2	35,000.00	0.00	436.82	436.82			
04/01/18	04/01/18	BURLINGTON NRTH CORP DTD 09/24/2009 4.700% 10/01/2019	12189TBC7	25,000.00	0.00	587.50	587.50			
04/01/18	04/25/18	FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AQDQ0	17,272.50	0.00	25.58	25.58			
04/01/18	04/25/18	FNMA SERIES 2015-M7 ASQ2 DTD 04/01/2015 1.550% 04/01/2018	3136ANJY4	144.09	0.00	0.19	0.19			
04/01/18	04/25/18	FNMA SERIES 2015-M15 ASQ2 DTD 11/01/2015 1.898% 01/01/2019	3136AQSW1	7,994.18	0.00	16.90	16.90			
04/05/18	04/05/18	BANK OF NOVA SCOTIA HOUSTON LT CD DTD 04/06/2017 1.910% 04/05/2019	06417GUE6	100,000.00	0.00	965.61	965.61			
04/15/18	04/15/18	PEPSICO INC CORP (CALLABLE) NOTE DTD 10/10/2017 2.000% 04/15/2021	713448DX3	40,000.00	0.00	411.11	411.11			
04/15/18	04/15/18	BANK OF NEW YORK MELLON CORP (CALLABLE) DTD 02/19/2016 2.500% 04/15/2021	06406FAA1	50,000.00	0.00	625.00	625.00			
04/17/18	04/17/18	TOYOTA MOTOR CREDIT CORP DTD 04/17/2017 1.950% 04/17/2020	89236TDU6	75,000.00	0.00	731.25	731.25			



Managed Account Security Transactions & Interest

For the Month Ending **April 30, 2018**

CITY OF LAKE ELSINORE - LAKE ELSINORE-SUCCESSOR AGENCY

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L	Realized G/L	Sale Method
Trade	Settle							Cost	Amort Cost	
INTEREST										
04/19/18	04/19/18	BANK OF AMERICA CORP NOTE DTD 04/19/2016 2.625% 04/19/2021	06051GFW4	15,000.00	0.00	196.88	196.88			
04/20/18	04/20/18	FHLMC AGENCY NOTES DTD 04/20/2017 1.375% 04/20/2020	3137EAEF2	75,000.00	0.00	515.63	515.63			
04/21/18	04/21/18	MORGAN STANLEY CORP NOTES DTD 04/21/2016 2.500% 04/21/2021	61746BEA0	50,000.00	0.00	625.00	625.00			
04/24/18	04/24/18	FANNIE MAE GLOBAL NOTES DTD 10/25/2016 1.000% 10/24/2019	3135G0R39	180,000.00	0.00	900.00	900.00			
04/25/18	04/25/18	GOLDMAN SACHS GRP INC CORP NT (CALLABLE) DTD 04/25/2016 2.000% 04/25/2019	38141GVT8	50,000.00	0.00	500.00	500.00			
04/30/18	04/30/18	US TREASURY NOTES DTD 05/01/2017 1.875% 04/30/2022	912828X47	75,000.00	0.00	703.13	703.13			
04/30/18	04/30/18	US TREASURY NOTES DTD 05/01/2017 1.875% 04/30/2022	912828X47	115,000.00	0.00	1,078.13	1,078.13			
04/30/18	04/30/18	US TREASURY NOTES DTD 10/31/2016 1.250% 10/31/2021	912828T67	250,000.00	0.00	1,562.50	1,562.50			
04/30/18	04/30/18	US TREASURY NOTES DTD 10/31/2013 1.750% 10/31/2020	912828WC0	10,000.00	0.00	87.50	87.50			
04/30/18	04/30/18	US TREASURY NOTES DTD 10/31/2016 1.250% 10/31/2021	912828T67	130,000.00	0.00	812.50	812.50			
04/30/18	04/30/18	US TREASURY NOTES DTD 05/02/2016 1.375% 04/30/2021	912828Q78	70,000.00	0.00	481.25	481.25			
Transaction Type Sub-Total				1,370,410.77	0.00	11,262.48	11,262.48			
MATURITY										
04/01/18	04/01/18	FNMA SERIES 2015-M7 ASQ2 DTD 04/01/2015 1.550% 04/01/2018	3136ANJY4	144.09	144.09	0.00	144.09	(1.44)	0.00	
Transaction Type Sub-Total				144.09	144.09	0.00	144.09	(1.44)	0.00	
PAYDOWNS										
04/01/18	04/25/18	FNMA SERIES 2015-M15 ASQ2 DTD 11/01/2015 1.898% 01/01/2019	3136AOSW1	1,675.89	1,675.89	0.00	1,675.89	(16.76)	0.00	



Managed Account Security Transactions & Interest

For the Month Ending **April 30, 2018**

CITY OF LAKE ELSINORE - LAKE ELSINORE-SUCCESSOR AGENCY

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
PAYDOWNS										
04/01/18	04/25/18	FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AQDQ0	253.62	253.62	0.00	253.62	(2.54)	0.00	
Transaction Type Sub-Total				1,929.51	1,929.51	0.00	1,929.51	(19.30)	0.00	
SELL										
04/12/18	04/19/18	US TREASURY NOTES DTD 05/02/2016 1.375% 04/30/2021	912828O78	60,000.00	58,028.91	387.43	58,416.34	(780.47)	(1,125.91)	FIFO
04/12/18	04/19/18	US TREASURY NOTES DTD 10/31/2013 1.750% 10/31/2020	912828WC0	25,000.00	24,574.22	205.46	24,779.68	(888.67)	(676.69)	FIFO
04/26/18	04/30/18	FNMA NOTES DTD 09/02/2016 1.000% 08/28/2019	3135G0P49	40,000.00	39,265.60	68.89	39,334.49	(672.00)	(706.44)	FIFO
Transaction Type Sub-Total				125,000.00	121,868.73	661.78	122,530.51	(2,341.14)	(2,509.04)	
Managed Account Sub-Total					(36,913.61)	11,678.78	(25,234.83)	(2,361.88)	(2,509.04)	
Total Security Transactions					(\$36,913.61)	\$11,678.78	(\$25,234.83)	(\$2,361.88)	(\$2,509.04)	



Account Statement

For the Month Ending **April 30, 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
CAMP Pool					
Opening Balance					42,206.83
04/02/18	04/02/18	Purchase - Interest 06051GGS2	1.00	436.82	42,643.65
04/02/18	04/02/18	Purchase - Interest 12189TBC7	1.00	587.50	43,231.15
04/02/18	04/02/18	Purchase - Interest 912828Q37	1.00	343.75	43,574.90
04/05/18	04/05/18	Purchase - Interest 06417GUE6	1.00	965.61	44,540.51
04/09/18	04/09/18	Redemption - Principal 3137BM6P6	1.00	(35,298.05)	9,242.46
04/09/18	04/09/18	Redemption - Interest 3137BM6P6	1.00	(24.03)	9,218.43
04/16/18	04/16/18	Purchase - Interest 06406FAA1	1.00	625.00	9,843.43
04/16/18	04/16/18	Purchase - Interest 713448DX3	1.00	411.11	10,254.54
04/17/18	04/17/18	Purchase - Interest 89236TDU6	1.00	731.25	10,985.79
04/19/18	04/19/18	Purchase - Interest 06051GFW4	1.00	196.88	11,182.67
04/19/18	04/19/18	Purchase - Principal 912828Q78	1.00	58,028.91	69,211.58
04/19/18	04/19/18	Purchase - Interest 912828Q78	1.00	387.43	69,599.01
04/19/18	04/19/18	Purchase - Principal 912828WC0	1.00	24,574.22	94,173.23
04/19/18	04/19/18	Purchase - Interest 912828WC0	1.00	205.46	94,378.69
04/19/18	04/19/18	Redemption - Principal 4581X0DB1	1.00	(59,868.00)	34,510.69
04/19/18	04/19/18	Redemption - Principal 63743HER9	1.00	(24,894.25)	9,616.44
04/19/18	04/19/18	Redemption - Interest 63743HER9	1.00	(106.74)	9,509.70
04/20/18	04/20/18	Purchase - Interest 3137EAEF2	1.00	515.63	10,025.33
04/23/18	04/23/18	Purchase - Interest 61746BEA0	1.00	625.00	10,650.33
04/24/18	04/24/18	Purchase - Interest 3135G0R39	1.00	900.00	11,550.33
04/25/18	04/25/18	Purchase - Correction to Interest 3136AQDQ0	1.00	25.58	11,575.91



Account Statement

For the Month Ending **April 30, 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
CAMP Pool					
04/25/18	04/25/18	Purchase - Correction to Interest 3136AQSW1	1.00	16.90	11,592.81
04/25/18	04/25/18	Purchase - Interest 38141GVT8	1.00	500.00	12,092.81
04/25/18	04/25/18	Purchase - Interest 3136ANJY4	1.00	0.19	12,093.00
04/25/18	04/25/18	Purchase - Interest 3136AQDQ0	1.00	23.69	12,116.69
04/25/18	04/25/18	Purchase - Interest 3136AQSW1	1.00	12.64	12,129.33
04/25/18	04/25/18	Purchase - Principal 3136ANJY4	1.00	144.09	12,273.42
04/25/18	04/25/18	Purchase - Principal 3136AQDQ0	1.00	253.62	12,527.04
04/25/18	04/25/18	Purchase - Principal 3136AQSW1	1.00	1,675.89	14,202.93
04/25/18	04/25/18	Redemption - Reversal of Interest 3136AQDQ0	1.00	(23.69)	14,179.24
04/25/18	04/25/18	Redemption - Reversal of Interest 3136AQSW1	1.00	(12.64)	14,166.60
04/25/18	04/25/18	IP Fees March 2018	1.00	(420.06)	13,746.54
04/25/18	04/25/18	U.S. Bank Fees February 2018	1.00	(32.34)	13,714.20
04/30/18	04/30/18	Purchase - Interest 912828Q78	1.00	481.25	14,195.45
04/30/18	04/30/18	Purchase - Interest 912828T67	1.00	1,562.50	15,757.95
04/30/18	04/30/18	Purchase - Interest 912828T67	1.00	812.50	16,570.45
04/30/18	04/30/18	Purchase - Interest 912828WC0	1.00	87.50	16,657.95
04/30/18	04/30/18	Purchase - Interest 912828X47	1.00	703.13	17,361.08
04/30/18	04/30/18	Purchase - Interest 912828X47	1.00	1,078.13	18,439.21
04/30/18	04/30/18	Purchase - Interest 3135G0P49	1.00	68.89	18,508.10
04/30/18	04/30/18	Purchase - Principal 3135G0P49	1.00	39,265.60	57,773.70
04/30/18	04/30/18	Redemption - Interest 3136B1XP4	1.00	(114.71)	57,658.99
04/30/18	04/30/18	Redemption - Principal 3136B1XP4	1.00	(40,795.64)	16,863.35



Account Statement

For the Month Ending **April 30, 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
CAMP Pool					
04/30/18	05/01/18	Accrual Income Div Reinvestment - Distributions	1.00	29.31	16,892.66
Closing Balance					16,892.66

	Month of April	Fiscal YTD January-April		
Opening Balance	42,206.83	18,954.71	Closing Balance	16,892.66
Purchases	136,275.98	450,830.02	Average Monthly Balance	19,836.62
Redemptions (Excl. Checks)	(161,590.15)	(452,892.07)	Monthly Distribution Yield	1.84%
Check Disbursements	0.00	0.00		
Closing Balance	16,892.66	16,892.66		
Cash Dividends and Income	29.31	112.77		