



CITY OF LAKE ELSINORE
INVESTMENT REPORT

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

CASH ACCOUNTS	BANK BALANCE	DEPOSITS IN TRANSIT	OUTSTANDING CHECKS	BOOK BALANCE
Bank Accounts:				
General Checking Account	\$ 4,475,983	\$ 85,716	\$ (237,602)	\$ 4,324,098
Cash On Hand:				
Cashier Drawers #1 & #2	-	-	-	300
City of Lake Elsinore Petty Cash Fund	-	-	-	1,000
Total Cash Accounts	4,475,983	85,716	(237,602)	4,325,398
INVESTMENTS				
Local Agency Investment Fund	36,374,098	-	-	36,374,098
CAMP Investments:				
CAMP Pool Account	31,556	-	-	31,556
U.S. Treasury Bond / Note	15,276,370	-	-	15,276,370
Supra-National Agency Bond / Note	3,097,685	-	-	3,097,685
Municipal Bond / Note	225,632	-	-	225,632
Federal Agency Collateralized Mortgage Obligation	649,855	-	-	649,855
Federal Agency Bond / Note	1,731,486	-	-	1,731,486
Corporate Notes	10,425,029	-	-	10,425,029
Negotiable Certificate of Deposit	7,039,095	-	-	7,039,095
Sub-total Investments	74,850,806	-	-	74,850,806
Market Value Adjustment:				
Unrealized Gain/(Loss) at 06-30-17	(257,713)	-	-	(257,713)
Total Investments	74,593,092	-	-	74,593,092
Total Pooled Cash and Investments	\$ 79,069,076	\$ 85,716	\$ (237,602)	\$ 78,918,491
TOTAL POOLED CASH AND INVESTMENTS				\$ 78,918,491

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 12, 2018. 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

August 17, 2018
Date

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

<u>FUND NO</u>	<u>FUND NAME</u>	<u>AMOUNT</u>
100	General	\$ 10,489,376
106	Affordable Housing In Lieu	1,577,815
107	Developer Agreement Revenue	63,610
110	State Gas Tax	782,492
112	Measure A	1,886,750
114	SB1186 CASP Education Program	8,478
115	Traffic Safety	142,296
116	City Hall-Public Works DIF	1,041,976
119	Animal Shelter DIF	77,826
121	T.R.I.P.-2014A	156
135	Lighting & Landscape Maintenance - Dist. No. 1	1,054,337
140	Geothermal	20,375
150	C.D.B.G.	25,941
160	PEG Grant	6,947
201	Street C.I.P.	17,706
203	E.L.S.P. - S.T.I.F.	1,625,241
205	Traffic Impact Fee	4,427,775
211	Storm Drain C.I.P.	973,048
220	Street Lighting C.I.P.	102,774
221	Quimby Park C.I.P.	57,800
231	Library C.I.P.	1,830,825
232	City Fire Protection	8,720
254	Railroad Canyon Improvement Area 89-1	126,253
300	Insurance Service	589,979
305	Information Systems Service	121,172
320	Facilities Service	494,638
331	CFD 2006-1CC Summerly Improvement Area CC	101,632
332	CFD 2006-1 Improvement Area B, Summerly	125,208
334	CFD 2015-5 Trieste - Far West Industries	106,029
335	CFD 2003-2E Canyon Hills Improvement Area E	8,416
336	CFD 2006-1FF Summerly Improvement Area FF	129,799
337	CFD 2016-2 Canyon Hills	7,996
340	CFD 2006-1 IA-EE Summerly Improvement Area	75,242
345	CFD 2003-2 Improvement Area D, Canyon Hills	1,737,786
346	CFD 2014-1 Southshore	64,580
347	CFD 2006-1 Improvement Area A, Summerly	161,277
350	CFD 98-1 Summerhill	1,559,405
352	AD 86-1 Northwest Sewer	659,115
354	CFD 90-2 Tuscan Hills	2,353,035
357	CFD 2003-2 Canyon Hills Improvement Area	721,704
366	CFD 2005-6 City Center Townhomes	237,601

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

<u>FUND NO</u>	<u>FUND NAME</u>	<u>AMOUNT</u>
368	CFD 2006-2 Viscaya	409,298
369	CFD 2004-3 Area 1 Rosetta Canyon Improvement Area	1,180,535
371	CFD 2005-1 Serenity	552,409
372	CFD 2005-2 Alberhill Ranch Improvement Area	1,030,674
374	CFD 2005-4 Lakeview Villas	60,058
375	CFD 2006-4 Clurman	17,324
376	CFD 2006-3 La Strada	1,042
377	CFD 2006-6 Tessara	10,735
378	CFD 2006-8 Running Deer Estates	4,385
384	CFD 2003-2 Area B Canyon Hills Improvement Area	1,291,873
385	CFD 2004-3 Area 2 Rosetta Canyon Improvement Area	1,506,942
386	CFD 2007-4 Mekenna Court	17,867
387	CFD 2007-5 Red Kite	49,630
388	CFD 2007-6 Holiday Inn Express	9,467
389	CFD 88-3 (2008A) West Lake Elsinore Series A	2,162,828
390	CFD 2003-2 Area C Canyon Hills Improvement Area	514,424
392	CFD 95-1 City Center	174,405
393	AD 93-1 Cottonwood Hills	1,145,558
394	CFD 2005-5 (2012A) Wasson Canyon	320,490
395	CFD 2018-1 Wasson Canyon II Improvement Area	11,426
396	CFD 2018-2 Nichols Ranch Improvement Area	45,016
500	Capital Improvement Plan	12,196,335
510	Successor To RDA Area I, II, & III	10,359,791
540	Successor To RDA Diamond Stadium	740,745
603	Endowment Trust - Carl Graves	1,035,201
604	Endowment Trust - Korn Memorial	31,925
605	Public Improvement Trust	57,915
606	Mobile Source Air Polution Reduction	220,216
608	Trust Deposit & Pre Paid Expense	1,826,349
617	Successor Agency Housing	4,726,212
620	Cost Recovery System	1,284,646
631	Lake Destratification Equipment Replacement	319,641
	Total Pooled Cash & Investments	\$ 78,918,491

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

<u>TYPES OF SECURITIES</u>	<u>DIVERSIFICATION PERCENTAGE</u>	<u>MAXIMUM PERCENTAGE</u>
U.S. Treasury Bills	0.00%	Unlimited
U.S. Treasury Bond / Note	20.41%	Unlimited
Current Balance		\$ 15,276,370
Supra-National Agency Bond / Note	4.14%	30%
Current Balance		\$ 3,097,685
Municipal Bond / Note	0.30%	Unlimited
Current Balance		\$ 225,632
Federal Agency Collateralized Mortgage Obligation	0.87%	40.00%
Current Balance		\$ 649,855
Federal Agency Bond / Note	2.31%	* Unlimited
Current Balance		\$ 1,731,486
Banker's Acceptance	0.00%	40.00%
Negotiable Certificates of Deposit	9.40%	25.00%
Current Balance		\$ 7,039,095
Negotiable Certificates of Deposit	0.00%	30.00%
Commercial Paper	0.00%	25.00%
		\$ -
Corporate Note	13.93%	30.00%
Current Balance		\$ 10,425,029
Repurchase Agreements	0.00%	Unlimited
Reverse Repurchase Agreements	0.00%	20.00%
LAIF (Local Agency Investment Fund)	48.60%	* \$65 Million
Current Balance		\$ 36,374,098
CAMP - Pooled Sweep Account	0.04%	Unlimited
Current Balance		\$ 31,556
TOTAL	100.00%	* \$ 74,850,806

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 JULY 31, 2018

<u>Yield</u>	<u>Purchase Date</u>	<u>Maturity Rate</u>
1.944%	Daily	24-Hour

<u>Investment</u>	<u>Beginning Balance</u>	<u>Net Increase/(Decrease)</u>	<u>Ending Balance</u>
Total Investments Held with Local Agency Investment Fund:	\$ <u>43,230,227</u>	\$ <u>(6,856,130)</u>	\$ <u>36,374,098</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)
07/16/18	1.94	1.93	188
07/17/18	1.94	1.93	187
07/18/18	1.94	1.93	187
07/19/18	1.95	1.93	189
07/20/18	1.95	1.94	188
07/21/18	1.95	1.94	188
07/22/18	1.95	1.94	188
07/23/18	1.95	1.94	186
07/24/18	1.95	1.94	190
07/25/18	1.96	1.94	189
07/26/18	1.96	1.94	188
07/27/18	1.96	1.94	190
07/28/18	1.96	1.94	190
07/29/18	1.96	1.94	190
07/30/18	1.96	1.94	190
07/31/18	1.98	1.94	194
08/01/18	1.98	1.95	199
08/02/18	1.98	1.95	198
08/03/18	1.98	1.95	197
08/04/18	1.98	1.95	197
08/05/18	1.98	1.95	197
08/06/18	1.98	1.95	197
08/07/18	1.98	1.95	195
08/08/18	1.98	1.95	195
08/09/18	1.98	1.95	195
08/10/18	1.98	1.95	195
08/11/18	1.98	1.95	195
08/12/18	1.98	1.95	195
08/13/18	1.98	1.96	192
08/14/18	1.98	1.96	190
08/15/18	1.99	1.96	191

*Daily yield does not reflect capital gains or losses

[View Prior Month Daily Rates](#)

LAIF Performance Report

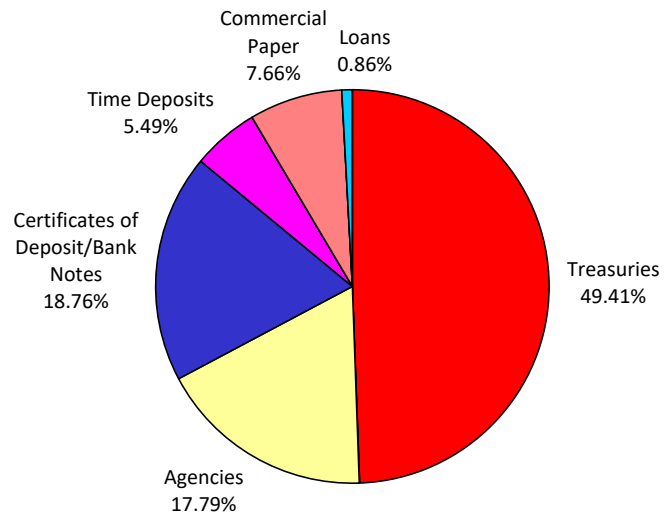
Quarter Ending 06/30/18

Apportionment Rate: 1.90%
 Earnings Ratio: 0.00005216919081336
 Fair Value Factor: 0.998126869
 Daily: 1.92%
 Quarter to Date: 1.76%
 Average Life: 193

**PMIA Average Monthly
Effective Yields**

July 2018 1.944
 June 2018 1.854
 May 2018 1.755

**Pooled Money Investment Account
Portfolio Composition
07/31/18
\$90.0 billion**





CAMP

Investment Portfolio



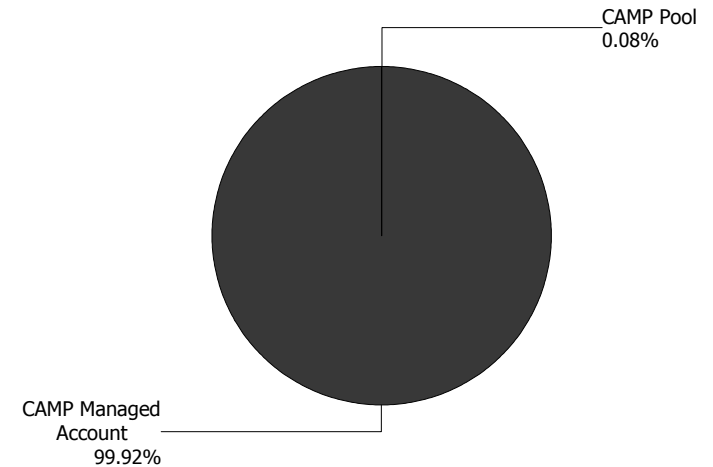
Account Statement - Transaction Summary

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

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

CAMP Pool	
Opening Market Value	101,736.79
Purchases	2,540,606.31
Redemptions	(2,610,787.27)
Unsettled Trades	0.00
Change in Value	0.00
Closing Market Value	\$31,555.83
Cash Dividends and Income	96.81
CAMP Managed Account	
Opening Market Value	38,297,839.78
Purchases	2,601,696.34
Redemptions	(2,495,128.70)
Unsettled Trades	0.00
Change in Value	(55,566.71)
Closing Market Value	\$38,348,840.71
Cash Dividends and Income	(21,694.89)

Asset Summary		
	July 31, 2018	June 30, 2018
CAMP Pool	31,555.83	101,736.79
CAMP Managed Account	38,348,840.71	38,297,839.78
Total	\$38,380,396.54	\$38,399,576.57
Asset Allocation		





Managed Account Summary Statement

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

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Transaction Summary - Money Market		Transaction Summary - Managed Account		Account Total	
Opening Market Value	\$101,736.79	Opening Market Value	\$38,297,839.78	Opening Market Value	\$38,399,576.57
Purchases	2,540,606.31	Maturities/Calls	(22,616.07)		
Redemptions	(2,610,787.27)	Principal Dispositions	(2,472,512.63)		
		Principal Acquisitions	2,601,696.34		
		Unsettled Trades	0.00		
		Change in Current Value	(55,566.71)		
Closing Market Value	\$31,555.83	Closing Market Value	\$38,348,840.71	Closing Market Value	\$38,380,396.54
Dividend	96.81				

Earnings Reconciliation (Cash Basis) - Managed Account		Cash Balance	
Interest/Dividends/Coupons Received	44,968.59	Closing Cash Balance	\$0.00
Less Purchased Interest Related to Interest/Coupons	(5,461.96)		
Plus Net Realized Gains/Losses	(61,201.52)		
Total Cash Basis Earnings	(\$21,694.89)		

Earnings Reconciliation (Accrual Basis)	Managed Account	Total	Cash Transactions Summary- Managed Account	
Ending Amortized Value of Securities	39,036,918.34	39,068,474.17	Maturities/Calls	0.00
Ending Accrued Interest	228,442.82	228,442.82	Sale Proceeds	2,482,527.33
Plus Proceeds from Sales	2,482,527.33	5,093,314.60	Coupon/Interest/Dividend Income	34,953.89
Plus Proceeds of Maturities/Calls/Principal Payments	22,616.07	22,616.07	Principal Payments	22,616.07
Plus Coupons/Dividends Received	34,953.89	34,953.89	Security Purchases	(2,607,158.30)
Less Cost of New Purchases	(2,607,158.30)	(5,147,764.61)	Net Cash Contribution	67,061.01
Less Beginning Amortized Value of Securities	(38,980,546.09)	(39,082,282.88)	Reconciling Transactions	0.00
Less Beginning Accrued Interest	(199,979.26)	(199,979.26)		
Dividends	0.00	96.81		
Total Accrual Basis Earnings	\$17,774.80	\$17,871.61		



Portfolio Summary and Statistics

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

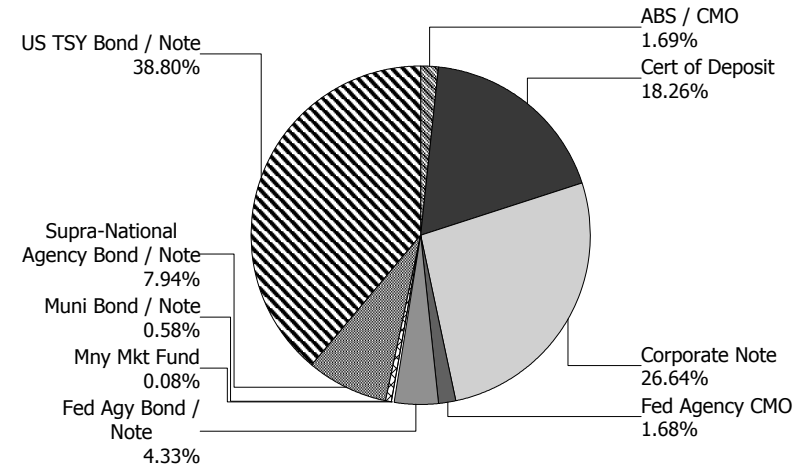
CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Account Summary

Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	15,365,000.00	14,891,960.44	38.80
Supra-National Agency Bond / Note	3,095,000.00	3,045,684.89	7.94
Municipal Bond / Note	225,000.00	223,573.50	0.58
Federal Agency Collateralized Mortgage Obligation	641,015.13	643,113.43	1.68
Federal Agency Bond / Note	1,740,000.00	1,663,038.92	4.33
Corporate Note	10,355,000.00	10,225,611.25	26.64
Certificate of Deposit	7,040,000.00	7,006,455.25	18.26
Asset-Backed Security / Collateralized Mortgage Obligation	650,000.00	649,403.03	1.69
Managed Account Sub-Total	39,111,015.13	38,348,840.71	99.92%
Accrued Interest		228,442.82	
Total Portfolio	39,111,015.13	38,577,283.53	
CAMP Pool	31,555.83	31,555.83	0.08
Total Investments	39,142,570.96	38,608,839.36	100.00%

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

Sector Allocation



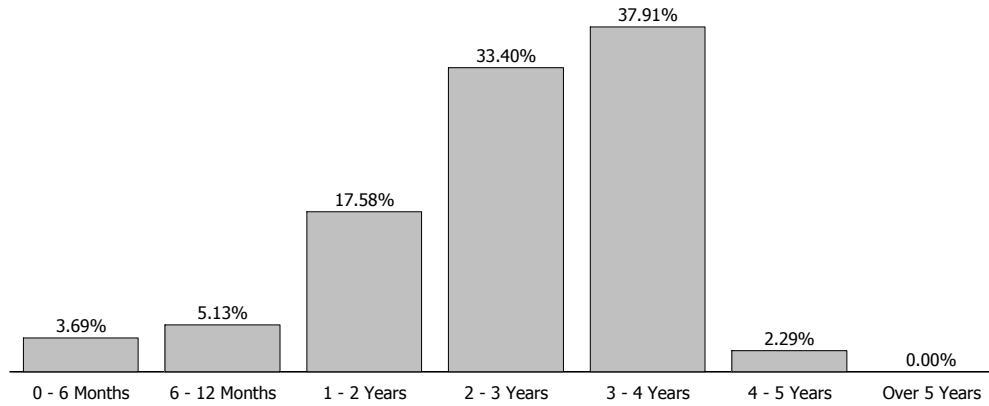


Portfolio Summary and Statistics

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

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Maturity Distribution



Characteristics

Yield to Maturity at Cost	2.12%
Yield to Maturity at Market	2.80%
Duration to Worst	2.37
Weighted Average Days to Maturity	927



Managed Account Issuer Summary

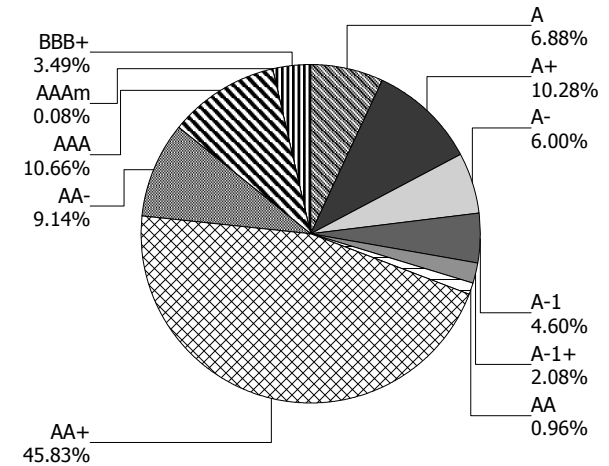
For the Month Ending **July 31, 2018**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Issuer Summary

Issuer	Market Value of Holdings	Percent
AMERICAN EXPRESS CO	431,838.76	1.13
AMERICAN HONDA FINANCE	672,186.60	1.75
APPLE INC	392,794.80	1.02
BANK OF AMERICA CO	393,277.50	1.02
BANK OF MONTREAL	799,225.60	2.08
BANK OF NOVA SCOTIA	775,665.75	2.02
BB&T CORPORATION	314,972.60	0.82
BURLINGTON NORTHERN SANTA FE	203,853.01	0.53
CAMP Pool	31,555.83	0.08
CANADIAN IMPERIAL BANK OF COMMERCE	573,940.28	1.50
CARMAX AUTO OWNER TRUST	349,952.30	0.91
CATERPILLAR INC	297,575.08	0.78
CHARLES SCHWAB	235,361.90	0.61
CITIGROUP INC	550,154.77	1.43
DEERE & COMPANY	344,864.58	0.90
FANNIE MAE	1,086,716.82	2.83
FEDERAL HOME LOAN BANKS	989,964.84	2.58
FREDDIE MAC	229,470.69	0.60
GENERAL ELECTRIC CO	258,420.75	0.67
GM FINANCIAL SECURITIZED TERM	299,450.73	0.78
GOLDMAN SACHS GROUP INC	398,092.00	1.04
HERSHEY COMPANY	175,328.49	0.46
HOME DEPOT INC	196,292.00	0.51
IBM CORP	296,926.80	0.77
INTER-AMERICAN DEVELOPMENT BANK	1,253,556.49	3.27
INTERNATIONAL FINANCE CORPORATION	395,404.80	1.03
INTL BANK OF RECONSTRUCTION AND DEV	1,396,723.60	3.64
JP MORGAN CHASE & CO	670,142.03	1.75
MICROSOFT CORP	394,972.40	1.03
MORGAN STANLEY	390,199.20	1.02
NATIONAL RURAL UTILITIES CO FINANCE CORP	397,258.03	1.04
NORDEA BANK AB	771,592.33	2.01

Credit Quality (S&P Ratings)





Managed Account Issuer Summary

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

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Issuer	Market Value of Holdings	Percent
PACCAR FINANCIAL CORP	334,705.40	0.87
PEPSICO INC	272,594.84	0.71
ROYAL BANK OF CANADA	680,066.55	1.77
SKANDINAVISKA ENSKILDA BANKEN AB	793,812.00	2.07
STATE OF CONNECTICUT	223,573.50	0.58
STATE STREET CORPORATION	121,055.64	0.32
SVENSKA HANDELSBANKEN AB	797,387.20	2.08
SWEDBANK AB	784,419.20	2.04
THE BANK OF NEW YORK MELLON CORPORATION	392,448.80	1.02
THE WALT DISNEY CORPORATION	391,938.72	1.02
TOYOTA MOTOR CORP	540,838.71	1.41
UBS AG	301,094.10	0.78
UNILEVER PLC	297,129.30	0.77
UNITED STATES TREASURY	14,891,960.44	38.81
WAL-MART STORES INC	367,219.13	0.96
WELLS FARGO & COMPANY	493,169.41	1.28
WESTPAC BANKING CORP	729,252.24	1.90
Total	\$38,380,396.54	100.00%



Managed Account Detail of Securities Held

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

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
U.S. Treasury Bond / Note											
US TREASURY NOTES DTD 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	133.39	15,118.40	14,828.33
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	44.23	10,089.29	9,790.62
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	84.70	25,356.81	24,593.75
US TREASURY NOTES DTD 12/02/2013 2.000% 11/30/2020	912828A42	100,000.00	AA+	Aaa	03/02/16	03/04/16	102,855.47	1.38	338.80	101,427.26	98,375.00
US TREASURY NOTES DTD 12/31/2013 2.375% 12/31/2020	912828A83	10,000.00	AA+	Aaa	03/30/16	03/31/16	10,502.34	1.28	20.65	10,259.03	9,917.97
US TREASURY NOTES 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	22.83	15,143.70	14,660.16
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	209.24	25,685.73	24,536.13
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	1,255.43	154,114.37	147,216.75
US TREASURY NOTES DTD 03/31/2016 1.250% 03/31/2021	912828O37	55,000.00	AA+	Aaa	06/27/16	06/29/16	55,700.39	0.98	231.05	55,396.53	52,892.40
US TREASURY NOTES DTD 03/31/2016 1.250% 03/31/2021	912828O37	115,000.00	AA+	Aaa	06/27/16	06/29/16	116,464.45	0.98	483.09	115,829.10	110,593.20
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	243.24	69,103.91	67,457.04
US TREASURY NOTES DTD 05/02/2016 1.375% 04/30/2021	912828O78	225,000.00	AA+	Aaa	02/01/17	02/03/17	220,508.79	1.87	781.84	222,049.91	216,826.20
US TREASURY NOTES DTD 05/31/2016 1.375% 05/31/2021	912828R77	80,000.00	AA+	Aaa	03/15/17	03/17/17	77,921.87	2.02	186.34	78,582.93	76,984.40
US TREASURY NOTES DTD 06/02/2014 2.000% 05/31/2021	912828WN6	100,000.00	AA+	Aaa	09/01/16	09/02/16	103,593.75	1.22	338.80	102,169.71	97,945.30



Managed Account Detail of Securities Held

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

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
U.S. Treasury Bond / Note											
US TREASURY NOTES DTD 06/02/2014 2.000% 05/31/2021	912828WN6	175,000.00	AA+	Aaa	09/01/16	09/02/16	181,289.06	1.22	592.90	178,796.99	171,404.28
US TREASURY NOTES DTD 06/02/2014 2.000% 05/31/2021	912828WN6	425,000.00	AA+	Aaa	09/01/16	09/02/16	440,273.44	1.22	1,439.89	434,221.27	416,267.53
US TREASURY NOTES DTD 05/31/2016 1.375% 05/31/2021	912828R77	450,000.00	AA+	Aaa	03/15/17	03/17/17	438,310.55	2.02	1,048.16	442,028.99	433,037.25
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	836.96	100,455.82	97,710.90
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	125,000.00	AA+	Aaa	10/03/16	10/05/16	129,692.38	1.21	1,046.20	127,981.43	122,138.63
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	125,000.00	AA+	Aaa	12/01/16	12/05/16	125,371.09	1.93	1,046.20	125,246.30	122,138.63
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	150,000.00	AA+	Aaa	07/06/17	07/11/17	150,908.20	1.85	1,255.43	150,683.73	146,566.35
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	225,000.00	AA+	Aaa	04/03/17	04/05/17	226,740.23	1.82	1,883.15	226,233.64	219,849.53
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	225,000.00	AA+	Aaa	06/27/17	06/29/17	227,452.15	1.73	1,883.15	226,829.89	219,849.53
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	250,000.00	AA+	Aaa	06/27/17	06/29/17	252,724.61	1.73	2,092.39	252,033.22	244,277.25
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	325,000.00	AA+	Aaa	10/03/16	10/05/16	337,200.20	1.21	2,720.11	332,751.73	317,560.43
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	800,000.00	AA+	Aaa	04/03/17	04/05/17	806,187.50	1.82	6,695.65	804,386.28	781,687.20
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	1,025,000.00	AA+	Aaa	12/01/16	12/05/16	1,028,042.97	1.93	8,578.80	1,027,019.70	1,001,536.73
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	1,150,000.00	AA+	Aaa	07/06/17	07/11/17	1,156,962.89	1.85	9,625.00	1,155,241.96	1,123,675.35



Managed Account Detail of Securities Held

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

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
U.S. Treasury Bond / Note											
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	1,400,000.00	AA+	Aaa	06/27/17	06/29/17	1,415,257.81	1.73	11,717.39	1,411,386.00	1,367,952.60
US TREASURY NOTES DTD 10/31/2016 1.250% 10/31/2021	912828T67	60,000.00	AA+	Aaa	08/30/17	08/31/17	59,053.13	1.64	189.54	59,256.76	57,147.66
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	410.67	127,572.66	123,819.93
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	410.67	127,572.66	123,819.93
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	789.74	246,903.18	238,115.25
US TREASURY NOTES DTD 10/31/2016 1.250% 10/31/2021	912828T67	725,000.00	AA+	Aaa	10/05/17	10/10/17	708,206.05	1.85	2,290.25	711,462.91	690,534.23
US TREASURY NOTES DTD 10/31/2016 1.250% 10/31/2021	912828T67	1,100,000.00	AA+	Aaa	08/30/17	08/31/17	1,082,640.63	1.64	3,474.86	1,086,374.00	1,047,707.10
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	308.00	64,421.49	62,846.88
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	355.38	74,332.48	72,515.63
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	544.92	113,727.33	111,190.63
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	544.92	113,727.33	111,190.63
US TREASURY NOTES DTD 05/01/2017 1.875% 04/30/2022	912828X47	180,000.00	AA+	Aaa	05/03/18	05/07/18	174,248.44	2.73	852.92	174,570.47	174,037.50
US TREASURY NOTES DTD 05/01/2017 1.875% 04/30/2022	912828X47	250,000.00	AA+	Aaa	05/03/18	05/07/18	242,011.72	2.73	1,184.61	242,458.98	241,718.75
US TREASURY NOTES DTD 05/01/2017 1.875% 04/30/2022	912828X47	450,000.00	AA+	Aaa	12/04/17	12/06/17	445,324.22	2.12	2,132.30	445,994.90	435,093.75



Managed Account Detail of Securities Held

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

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
U.S. Treasury Bond / Note											
US TREASURY NOTES DTD 05/01/2017 1.875% 04/30/2022	912828X47	925,000.00	AA+	Aaa	01/03/18	01/04/18	913,256.84	2.18	4,383.07	914,763.27	894,359.38
US TREASURY NOTES DTD 05/01/2017 1.875% 04/30/2022	912828X47	1,250,000.00	AA+	Aaa	05/03/18	05/07/18	1,210,058.59	2.73	5,923.06	1,212,294.90	1,208,593.75
US TREASURY NOTES DTD 05/01/2017 1.875% 04/30/2022	912828X47	1,600,000.00	AA+	Aaa	07/03/18	07/06/18	1,552,750.00	2.69	7,581.52	1,553,588.77	1,547,000.00
Security Type Sub-Total		15,365,000.00					15,276,369.72	1.97	88,211.44	15,264,645.72	14,891,960.44
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	753.40	124,785.66	121,692.00
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	904.08	149,742.79	146,030.40
INTL BANK OF RECONSTRUCTION AND DEV NOTE DTD 09/19/2017 1.561% 09/12/2020	45905UP32	750,000.00	AAA	Aaa	09/12/17	09/19/17	748,200.00	1.64	4,520.40	748,713.95	730,152.00
INTER-AMERICAN DEVELOPMENT BANK DTD 11/08/2013 2.125% 11/09/2020	4581X0CD8	100,000.00	AAA	Aaa	10/02/17	10/10/17	100,926.91	1.81	484.03	100,688.97	98,430.60
INTER-AMERICAN DEVELOPMENT BANK DTD 11/08/2013 2.125% 11/09/2020	4581X0CD8	100,000.00	AAA	Aaa	10/02/17	10/10/17	100,926.91	1.81	484.03	100,688.97	98,430.60
INTER-AMERICAN DEVELOPMENT BANK DTD 11/08/2013 2.125% 11/09/2020	4581X0CD8	600,000.00	AAA	Aaa	10/02/17	10/10/17	605,561.46	1.81	2,904.17	604,133.84	590,583.60
INTERNATIONAL FINANCE CORPORATION NOTE DTD 03/16/2018 2.635% 03/09/2021	45950VLQ7	50,000.00	AAA	Aaa	03/09/18	03/16/18	49,962.50	2.66	494.06	49,966.96	49,425.60
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	494.06	49,966.96	49,425.60



Managed Account Detail of Securities Held

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

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Supra-National Agency Bond / Note											
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	2,964.38	299,801.75	296,553.60
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	446.25	59,880.05	59,503.62
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	446.25	59,880.05	59,503.62
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	2,603.13	349,300.30	347,104.45
INTL BANK OF RECONSTRUCTION AND DEV NOTE DTD 07/25/2018 2.750% 07/23/2021	459058GH0	400,000.00	AAA	Aaa	07/18/18	07/25/18	399,064.00	2.83	183.33	399,069.02	398,849.20
Security Type Sub-Total		3,095,000.00					3,097,685.28	2.14	17,681.57	3,096,619.27	3,045,684.89
Municipal Bond / Note											
CT ST TXBL GO BONDS DTD 03/25/2015 1.974% 03/15/2019	20772JZK1	30,000.00	A	A1	03/16/15	03/25/15	30,084.30	1.90	223.72	30,013.61	29,809.80
CT ST TXBL GO BONDS DTD 03/25/2015 1.974% 03/15/2019	20772JZK1	30,000.00	A	A1	03/16/15	03/25/15	30,084.30	1.90	223.72	30,013.61	29,809.80
CT ST TXBL GO BONDS DTD 03/25/2015 1.974% 03/15/2019	20772JZK1	165,000.00	A	A1	03/16/15	03/25/15	165,463.65	1.90	1,230.46	165,074.83	163,953.90
Security Type Sub-Total		225,000.00					225,632.25	1.90	1,677.90	225,102.05	223,573.50
Federal Agency Collateralized Mortgage Obligation											
FNMA SERIES 2015-M15 ASQ2 DTD 11/01/2015 1.898% 01/01/2019	3136AOSW1	2,049.92	AA+	Aaa	11/06/15	11/30/15	2,070.42	1.20	3.24	2,050.27	2,041.13



Managed Account Detail of Securities Held

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

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Federal Agency Collateralized Mortgage Obligation											
FNMA SERIES 2015-M15 ASQ2 DTD 11/01/2015 1.898% 01/01/2019	3136AQSW1	2,049.92	AA+	Aaa	11/06/15	11/30/15	2,070.42	1.20	3.24	2,050.27	2,041.13
FNMA SERIES 2015-M15 ASQ2 DTD 11/01/2015 1.898% 01/01/2019	3136AQSW1	10,249.59	AA+	Aaa	11/06/15	11/30/15	10,352.09	1.20	16.21	10,251.36	10,205.62
FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AQDQ0	14,788.61	AA+	Aaa	10/07/15	10/30/15	14,936.70	1.08	20.29	14,815.28	14,721.80
FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AQDQ0	14,788.61	AA+	Aaa	10/07/15	10/30/15	14,936.70	1.08	20.29	14,815.28	14,721.80
FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AQDO0	87,088.48	AA+	Aaa	10/07/15	10/30/15	87,960.57	1.08	119.46	87,245.56	86,695.06
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	40,750.88	40,459.46
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	40,750.88	40,459.46
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	203,754.41	202,297.28
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	35,274.67	34,919.45
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	35,274.67	34,919.45
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	161,255.61	159,631.79
Security Type Sub-Total		641,015.13					649,854.98	2.15	1,605.66	648,289.14	643,113.43
Federal Agency Bond / Note											
FHLB NOTES DTD 09/08/2017 1.375% 09/28/2020	3130ACE26	30,000.00	AA+	Aaa	09/07/17	09/08/17	29,903.70	1.48	140.94	29,931.49	29,149.05
FHLB NOTES DTD 09/08/2017 1.375% 09/28/2020	3130ACE26	155,000.00	AA+	Aaa	09/07/17	09/08/17	154,502.45	1.48	728.18	154,646.02	150,603.43



Managed Account Detail of Securities Held

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

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Federal Agency Bond / Note											
FHLB GLOBAL NOTE DTD 07/14/2016 1.125% 07/14/2021	3130A8OS5	125,000.00	AA+	Aaa	07/14/16	07/15/16	124,239.88	1.25	66.41	124,545.17	119,148.88
FHLB GLOBAL NOTE DTD 07/14/2016 1.125% 07/14/2021	3130A8OS5	725,000.00	AA+	Aaa	07/14/16	07/15/16	720,591.28	1.25	385.16	722,361.98	691,063.48
FNMA NOTES DTD 08/19/2016 1.250% 08/17/2021	3135G0N82	25,000.00	AA+	Aaa	08/17/16	08/19/16	24,914.48	1.32	142.36	24,947.20	23,867.88
FNMA NOTES DTD 08/19/2016 1.250% 08/17/2021	3135G0N82	80,000.00	AA+	Aaa	08/17/16	08/19/16	79,676.00	1.33	455.56	79,799.94	76,377.20
FNMA NOTES DTD 08/19/2016 1.250% 08/17/2021	3135G0N82	140,000.00	AA+	Aaa	08/17/16	08/19/16	139,521.06	1.32	797.22	139,704.31	133,660.10
FNMA NOTES DTD 08/19/2016 1.250% 08/17/2021	3135G0N82	460,000.00	AA+	Aaa	08/17/16	08/19/16	458,137.00	1.33	2,619.44	458,849.68	439,168.90
Security Type Sub-Total		1,740,000.00					1,731,485.85	1.31	5,335.27	1,734,785.79	1,663,038.92

Corporate Note											
GOLDMAN SACHS GRP INC CORP NT (CALLABLE) DTD 04/25/2016 2.000% 04/25/2019	38141GVT8	50,000.00	BBB+	A3	04/20/16	04/25/16	49,861.00	2.10	266.67	49,965.25	49,761.50
GOLDMAN SACHS GRP INC CORP NT (CALLABLE) DTD 04/25/2016 2.000% 04/25/2019	38141GVT8	50,000.00	BBB+	A3	04/21/16	04/26/16	49,968.00	2.02	266.67	49,992.00	49,761.50
GOLDMAN SACHS GRP INC CORP NT (CALLABLE) DTD 04/25/2016 2.000% 04/25/2019	38141GVT8	50,000.00	BBB+	A3	04/21/16	04/26/16	49,968.00	2.02	266.67	49,992.00	49,761.50
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	1,333.33	249,960.01	248,807.50
CITIGROUP INC CORP NOTES DTD 06/09/2016 2.050% 06/07/2019	17296KS9	25,000.00	BBB+	Baa1	06/02/16	06/09/16	24,987.00	2.07	76.88	24,996.23	24,833.03



Managed Account Detail of Securities Held

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

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Corporate Note											
CITIGROUP INC CORP NOTES DTD 06/09/2016 2.050% 06/07/2019	172967KS9	25,000.00	BBB+	Baa1	06/02/16	06/09/16	24,987.00	2.07	76.88	24,996.23	24,833.03
CITIGROUP INC CORP NOTES DTD 06/09/2016 2.050% 06/07/2019	172967KS9	105,000.00	BBB+	Baa1	06/02/16	06/09/16	104,945.40	2.07	322.88	104,984.15	104,298.71
AMERICAN HONDA FINANCE GLOBAL NOTES DTD 09/09/2014 2.250% 08/15/2019	02665WAH4	100,000.00	A+	A2	09/04/14	09/09/14	99,815.00	2.29	1,037.50	99,959.14	99,583.20
AMERICAN HONDA FINANCE GLOBAL NOTES DTD 09/09/2014 2.250% 08/15/2019	02665WAH4	575,000.00	A+	A2	09/04/14	09/09/14	573,936.25	2.29	5,965.63	574,765.07	572,603.40
BURLINGTON NRTH CORP DTD 09/24/2009 4.700% 10/01/2019	12189TBC7	25,000.00	A+	A3	06/03/16	06/08/16	27,597.50	1.48	391.67	25,928.78	25,481.63
BURLINGTON NRTH CORP DTD 09/24/2009 4.700% 10/01/2019	12189TBC7	25,000.00	A+	A3	06/03/16	06/08/16	27,597.50	1.48	391.67	25,928.78	25,481.63
BURLINGTON NRTH CORP DTD 09/24/2009 4.700% 10/01/2019	12189TBC7	150,000.00	A+	A3	06/03/16	06/08/16	165,585.00	1.48	2,350.00	155,572.69	152,889.75
GENERAL ELECTRIC CAP CORP NOTES DTD 01/08/2010 5.500% 01/08/2020	36962G4J0	250,000.00	A	A2	03/20/15	03/25/15	289,082.50	2.05	878.47	262,131.08	258,420.75
CITIGROUP INC (CALLABLE) CORP NOTE DTD 01/10/2017 2.450% 01/10/2020	172967LF6	50,000.00	BBB+	Baa1	01/04/17	01/10/17	49,980.00	2.46	71.46	49,990.21	49,523.75
CITIGROUP INC (CALLABLE) CORP NOTE DTD 01/10/2017 2.450% 01/10/2020	172967LF6	50,000.00	BBB+	Baa1	01/04/17	01/10/17	49,980.00	2.46	71.46	49,990.21	49,523.75
CITIGROUP INC (CALLABLE) CORP NOTE DTD 01/10/2017 2.450% 01/10/2020	172967LF6	300,000.00	BBB+	Baa1	01/04/17	01/10/17	299,880.00	2.46	428.75	299,941.25	297,142.50
WELLS FARGO & CO CORP BONDS DTD 02/02/2015 2.150% 01/30/2020	94974BGF1	75,000.00	A-	A2	03/24/15	03/27/15	75,288.00	2.07	4.48	75,092.41	73,997.63
WELLS FARGO & CO CORP BONDS DTD 02/02/2015 2.150% 01/30/2020	94974BGF1	375,000.00	A-	A2	02/02/15	02/05/15	377,621.25	2.00	22.40	375,814.66	369,988.13
MICROSOFT CORP NOTES DTD 02/06/2017 1.850% 02/06/2020	594918BV5	50,000.00	AAA	Aaa	01/30/17	02/06/17	49,966.50	1.87	449.65	49,982.86	49,371.55



Managed Account Detail of Securities Held

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

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Corporate Note											
MICROSOFT CORP NOTES DTD 02/06/2017 1.850% 02/06/2020	594918BV5	50,000.00	AAA	Aaa	01/30/17	02/06/17	49,966.50	1.87	449.65	49,982.86	49,371.55
MICROSOFT CORP NOTES DTD 02/06/2017 1.850% 02/06/2020	594918BV5	300,000.00	AAA	Aaa	01/30/17	02/06/17	299,799.00	1.87	2,697.92	299,897.17	296,229.30
AMERICAN EXPRESS CREDIT (CALLABLE) NOTE DTD 03/03/2017 2.200% 03/03/2020	0258M0EE5	30,000.00	A-	A2	02/28/17	03/03/17	29,968.80	2.24	271.33	29,983.22	29,606.22
AMERICAN EXPRESS CREDIT (CALLABLE) NOTE DTD 03/03/2017 2.200% 03/03/2020	0258M0EE5	30,000.00	A-	A2	02/28/17	03/03/17	29,968.80	2.24	271.33	29,983.22	29,606.22
AMERICAN EXPRESS CREDIT (CALLABLE) NOTE DTD 03/03/2017 2.200% 03/03/2020	0258M0EE5	180,000.00	A-	A2	02/28/17	03/03/17	179,812.80	2.24	1,628.00	179,899.32	177,637.32
WALT DISNEY COMPANY CORP NOTES DTD 03/06/2017 1.950% 03/04/2020	25468PDP8	25,000.00	A+	A2	03/01/17	03/06/17	24,993.50	1.96	199.06	24,996.49	24,602.58
WALT DISNEY COMPANY CORP NOTES DTD 03/06/2017 1.950% 03/04/2020	25468PDP8	125,000.00	A+	A2	03/01/17	03/06/17	124,967.50	1.96	995.31	124,982.46	123,012.88
TOYOTA MOTOR CORP NOTES DTD 03/12/2015 2.150% 03/12/2020	89236TCF0	200,000.00	AA-	Aa3	03/23/15	03/27/15	201,776.00	1.96	1,660.28	200,597.15	196,960.80
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	422.50	74,980.08	73,543.58
TOYOTA MOTOR CREDIT CORP DTD 04/17/2017 1.950% 04/17/2020	89236TDU6	225,000.00	AA-	Aa3	04/11/17	04/17/17	224,896.50	1.97	1,267.50	224,940.24	220,630.73
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	70.00	24,990.99	24,536.50
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	70.00	24,990.99	24,536.50
WALT DISNEY COMPANY CORP NOTES DTD 06/06/2017 1.800% 06/05/2020	25468PDU7	25,000.00	A+	A2	06/01/17	06/06/17	24,971.00	1.84	70.00	24,981.97	24,432.33



Managed Account Detail of Securities Held

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

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Corporate Note											
WALT DISNEY COMPANY CORP NOTES DTD 06/06/2017 1.800% 06/05/2020	25468PDU7	50,000.00	A+	A2	06/01/17	06/06/17	49,942.00	1.84	140.00	49,963.93	48,864.65
HOME DEPOT INC CORP NOTES DTD 06/05/2017 1.800% 06/05/2020	437076BQ4	150,000.00	A	A2	05/24/17	06/05/17	149,913.00	1.82	420.00	149,945.97	147,219.00
WALT DISNEY COMPANY CORP NOTES DTD 06/06/2017 1.800% 06/05/2020	25468PDU7	175,000.00	A+	A2	06/01/17	06/06/17	174,797.00	1.84	490.00	174,873.77	171,026.28
JOHN DEERE CAPITAL CORP NOTES DTD 06/22/2017 1.950% 06/22/2020	24422ETS8	25,000.00	A	A2	06/19/17	06/22/17	24,984.75	1.97	52.81	24,990.28	24,543.28
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	290.28	100,199.58	99,280.30
JP MORGAN CHASE & CO CORP NT (CALLABLE) DTD 06/23/2015 2.750% 06/23/2020	46625HLW8	575,000.00	A-	A3	09/01/15	09/04/15	577,857.75	2.64	1,669.10	576,147.57	570,861.73
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	302.17	39,976.30	39,026.24
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	302.17	39,976.30	39,026.24
CATERPILLAR FINL SERVICE NOTE DTD 09/07/2017 1.850% 09/04/2020	14913Q2A6	225,000.00	A	A3	09/05/17	09/07/17	224,811.00	1.88	1,699.69	224,866.66	219,522.60
PACCAR FINANCIAL CORP NOTES DTD 11/13/2017 2.050% 11/13/2020	69371RN85	25,000.00	A+	A1	11/06/17	11/13/17	24,997.75	2.05	111.04	24,998.28	24,387.35
PACCAR FINANCIAL CORP NOTES DTD 11/13/2017 2.050% 11/13/2020	69371RN85	25,000.00	A+	A1	11/06/17	11/13/17	24,997.75	2.05	111.04	24,998.28	24,387.35
APPLE INC DTD 11/13/2017 2.000% 11/13/2020	037833DJ6	50,000.00	AA+	Aa1	11/06/17	11/13/17	49,958.00	2.03	216.67	49,967.81	49,099.35
APPLE INC DTD 11/13/2017 2.000% 11/13/2020	037833DJ6	50,000.00	AA+	Aa1	11/06/17	11/13/17	49,958.00	2.03	216.67	49,967.81	49,099.35



Managed Account Detail of Securities Held

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

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Corporate Note											
PACCAR FINANCIAL CORP NOTES DTD 11/13/2017 2.050% 11/13/2020	69371RN85	150,000.00	A+	A1	11/06/17	11/13/17	149,986.50	2.05	666.25	149,989.65	146,324.10
APPLE INC DTD 11/13/2017 2.000% 11/13/2020	037833DJ6	300,000.00	AA+	Aa1	11/06/17	11/13/17	299,748.00	2.03	1,300.00	299,806.87	294,596.10
WELLS FARGO & COMPANY NOTES DTD 12/07/2015 2.550% 12/07/2020	94974BGR5	50,000.00	A-	A2	05/06/16	05/10/16	51,108.00	2.04	191.25	50,582.07	49,183.65
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	182.08	74,918.61	73,443.83
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	728.33	299,674.43	293,775.30
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	268.75	24,990.84	24,359.00
BRANCH BANKING & TRUST (CALLABLE) NOTES DTD 10/26/2017 2.150% 02/01/2021	05531FAZ6	25,000.00	A-	A2	10/23/17	10/26/17	24,988.50	2.17	268.75	24,990.84	24,359.00
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	806.25	74,972.53	73,077.00
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	3,864.58	299,875.94	296,926.80
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	312.15	24,976.22	24,828.63
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	312.15	24,976.22	24,828.63
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	312.15	24,904.71	24,828.63
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	312.15	24,904.71	24,828.63



Managed Account Detail of Securities Held

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

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Corporate Note											
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	1,560.76	124,881.09	124,143.13
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	2,185.07	174,332.99	173,800.38
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	2,956.25	298,643.52	297,129.30
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	442.50	49,981.93	49,703.60
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	235.56	39,993.75	38,942.12
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	235.56	39,993.75	38,942.12
BANK OF NEW YORK MELLON CORP (CALLABLE) DTD 02/19/2016 2.500% 04/15/2021	06406FAA1	50,000.00	A	A1	05/16/16	05/19/16	51,149.00	2.00	368.06	50,638.76	49,056.10
BANK OF NEW YORK MELLON CORP (CALLABLE) DTD 02/19/2016 2.500% 04/15/2021	06406FAA1	50,000.00	A	A1	05/16/16	05/19/16	51,149.00	2.00	368.06	50,638.76	49,056.10
PEPSICO INC CORP (CALLABLE) NOTE DTD 10/10/2017 2.000% 04/15/2021	713448DX3	200,000.00	A+	A1	10/05/17	10/10/17	199,960.00	2.01	1,177.78	199,968.75	194,710.60
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	2,208.33	303,878.94	294,336.60
BANK OF AMERICA CORP NOTE DTD 04/19/2016 2.625% 04/19/2021	06051GFW4	25,000.00	A-	A3	11/01/17	11/03/17	25,194.00	2.39	185.94	25,153.68	24,560.45
MORGAN STANLEY CORP NOTES DTD 04/21/2016 2.500% 04/21/2021	61746BEA0	50,000.00	BBB+	A3	11/01/17	11/03/17	50,162.00	2.40	347.22	50,128.48	48,774.90
MORGAN STANLEY CORP NOTES DTD 04/21/2016 2.500% 04/21/2021	61746BEA0	50,000.00	BBB+	A3	11/01/17	11/03/17	50,162.00	2.40	347.22	50,128.48	48,774.90



Managed Account Detail of Securities Held

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

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Corporate Note											
MORGAN STANLEY CORP NOTES DTD 04/21/2016 2.500% 04/21/2021	61746BEA0	300,000.00	BBB+	A3	11/01/17	11/03/17	300,972.00	2.40	2,083.33	300,770.90	292,649.40
AMERICAN EXPRESS CREDIT (CALLABLE) NOTES DTD 05/05/2016 2.250% 05/05/2021	0258M0EB1	200,000.00	A-	A2	05/25/16	05/31/16	199,536.00	2.30	1,075.00	199,734.57	194,989.00
PACCAR FINANCIAL CORP DTD 05/10/2018 3.100% 05/10/2021	69371RP26	20,000.00	A+	A1	05/07/18	05/10/18	19,994.80	3.11	139.50	19,995.18	19,943.80
PACCAR FINANCIAL CORP DTD 05/10/2018 3.100% 05/10/2021	69371RP26	20,000.00	A+	A1	05/07/18	05/10/18	19,994.80	3.11	139.50	19,995.18	19,943.80
BRANCH BANKING & TRUST (CALLABLE) NOTE DTD 05/10/2016 2.050% 05/10/2021	05531FAV5	25,000.00	A-	A2	05/10/16	05/16/16	24,983.50	2.06	115.31	24,990.63	24,147.20
BRANCH BANKING & TRUST (CALLABLE) NOTE DTD 05/10/2016 2.050% 05/10/2021	05531FAV5	25,000.00	A-	A2	05/10/16	05/16/16	24,983.50	2.06	115.31	24,990.63	24,147.20
PACCAR FINANCIAL CORP DTD 05/10/2018 3.100% 05/10/2021	69371RP26	100,000.00	A+	A1	05/07/18	05/10/18	99,974.00	3.11	697.50	99,975.88	99,719.00
BRANCH BANKING & TRUST (CALLABLE) NOTE DTD 05/10/2016 2.050% 05/10/2021	05531FAV5	150,000.00	A-	A2	05/10/16	05/16/16	149,901.00	2.06	691.88	149,943.78	144,883.20
HERSHEY COMPANY CORP NOTES DTD 05/10/2018 3.100% 05/15/2021	427866BA5	25,000.00	A	A1	05/03/18	05/10/18	24,982.75	3.12	174.38	24,984.02	25,046.93
HERSHEY COMPANY CORP NOTES DTD 05/10/2018 3.100% 05/15/2021	427866BA5	25,000.00	A	A1	05/03/18	05/10/18	24,982.75	3.12	174.38	24,984.02	25,046.93
HERSHEY COMPANY CORP NOTES DTD 05/10/2018 3.100% 05/15/2021	427866BA5	125,000.00	A	A1	05/03/18	05/10/18	124,913.75	3.12	871.88	124,920.10	125,234.63
STATE STREET CORP NOTES DTD 05/19/2016 1.950% 05/19/2021	857477AV5	25,000.00	A	A1	05/19/16	05/24/16	24,905.50	2.03	97.50	24,945.79	24,211.13



Managed Account Detail of Securities Held

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

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Corporate Note											
STATE STREET CORP NOTES DTD 05/19/2016 1.950% 05/19/2021	857477AV5	25,000.00	A	A1	05/19/16	05/24/16	24,905.50	2.03	97.50	24,945.79	24,211.13
STATE STREET CORP NOTES DTD 05/19/2016 1.950% 05/19/2021	857477AV5	75,000.00	A	A1	05/19/16	05/24/16	74,716.50	2.03	292.50	74,837.38	72,633.38
CHARLES SCHWAB CORP CORP NOTES DTD 05/22/2018 3.250% 05/21/2021	808513AW5	35,000.00	A	A2	05/17/18	05/22/18	34,998.95	3.25	218.02	34,999.01	35,053.90
CHARLES SCHWAB CORP CORP NOTES DTD 05/22/2018 3.250% 05/21/2021	808513AW5	200,000.00	A	A2	05/17/18	05/22/18	199,994.00	3.25	1,245.83	199,994.32	200,308.00
BANK OF AMERICA CORP (CALLABLE) DTD 09/18/2017 2.328% 10/01/2021	06051GGS2	35,000.00	A-	A3	09/13/17	09/18/17	35,000.00	2.33	271.60	35,000.00	34,197.77
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	271.60	35,000.00	34,197.77
BANK OF AMERICA CORP (CALLABLE) DTD 09/18/2017 2.328% 10/01/2021	06051GGS2	200,000.00	A-	A3	09/13/17	09/18/17	200,000.00	2.33	1,552.00	200,000.00	195,415.80
JOHN DEERE CAPITAL CORP NOTES DTD 01/06/2017 2.650% 01/06/2022	24422ETL3	50,000.00	A	A2	03/10/17	03/15/17	49,779.50	2.75	92.01	49,840.55	49,280.20
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	506.08	274,123.01	271,041.10
BANK OF AMERICA CORP NOTES DTD 05/17/2018 3.499% 05/17/2022	06051GHH5	15,000.00	A-	A3	05/14/18	05/17/18	15,000.00	3.50	107.89	15,000.00	14,986.53
BANK OF AMERICA CORP NOTES DTD 05/17/2018 3.499% 05/17/2022	06051GHH5	15,000.00	A-	A3	05/14/18	05/17/18	15,000.00	3.50	107.89	15,000.00	14,986.53
BANK OF AMERICA CORP NOTES DTD 05/17/2018 3.499% 05/17/2022	06051GHH5	75,000.00	A-	A3	05/14/18	05/17/18	75,000.00	3.50	539.43	75,000.00	74,932.65
Security Type Sub-Total		10,355,000.00					10,425,028.90	2.29	64,588.61	10,377,958.97	10,225,611.25
Certificate of Deposit											
CANADIAN IMPERIAL BANK NY CD DTD 12/05/2016 1.760% 11/30/2018	13606A5Z7	575,000.00	A-1	P-1	12/01/16	12/05/16	574,551.50	1.78	1,714.78	574,925.15	573,940.28



Managed Account Detail of Securities Held

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

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Certificate of Deposit											
SVENSKA HANDELSBANKEN NY LT CD DTD 01/12/2017 1.890% 01/10/2019	86958JHB8	100,000.00	A-1+	P-1	01/10/17	01/12/17	100,000.00	1.91	115.50	100,000.00	99,673.40
SVENSKA HANDELSBANKEN NY LT CD DTD 01/12/2017 1.890% 01/10/2019	86958JHB8	100,000.00	A-1+	P-1	01/10/17	01/12/17	100,000.00	1.91	115.50	100,000.00	99,673.40
SVENSKA HANDELSBANKEN NY LT CD DTD 01/12/2017 1.890% 01/10/2019	86958JHB8	600,000.00	A-1+	P-1	01/10/17	01/12/17	600,000.00	1.91	693.00	600,000.00	598,040.40
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	908.67	100,000.00	99,903.20
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	908.67	100,000.00	99,903.20
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	5,452.00	600,000.00	599,419.20
BANK OF NOVA SCOTIA HOUSTON LT CD DTD 04/06/2017 1.910% 04/05/2019	06417GUE6	50,000.00	A-1	P-1	04/05/17	04/06/17	50,000.00	1.91	313.03	50,000.00	49,787.15
BANK OF NOVA SCOTIA HOUSTON LT CD DTD 04/06/2017 1.910% 04/05/2019	06417GUE6	70,000.00	A-1	P-1	04/05/17	04/06/17	70,000.00	1.91	438.24	70,000.00	69,702.01
BANK OF NOVA SCOTIA HOUSTON LT CD DTD 04/06/2017 1.910% 04/05/2019	06417GUE6	275,000.00	A-1	P-1	04/05/17	04/06/17	275,000.00	1.91	1,721.65	275,000.00	273,829.33
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	920.00	99,980.39	99,226.50
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	920.00	99,980.39	99,226.50
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	5,520.00	599,882.36	595,359.00
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	1,201.33	100,000.00	99,560.30
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	1,201.33	100,000.00	99,560.30



Managed Account Detail of Securities Held

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

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Certificate of Deposit											
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	6,907.67	575,000.00	572,471.73
UBS AG STAMFORD CT LT CD DTD 03/06/2018 2.900% 03/02/2020	90275DHG8	300,000.00	A+	Aa2	03/02/18	03/06/18	300,000.00	2.93	3,576.67	300,000.00	301,094.10
BANK OF NOVA SCOTIA HOUSTON CD DTD 06/07/2018 3.080% 06/05/2020	06417GU22	30,000.00	A+	Aa2	06/05/18	06/07/18	29,988.60	3.10	138.60	29,989.43	30,185.31
BANK OF NOVA SCOTIA HOUSTON CD DTD 06/07/2018 3.080% 06/05/2020	06417GU22	50,000.00	A+	Aa2	06/05/18	06/07/18	49,981.00	3.10	231.00	49,982.38	50,308.85
BANK OF NOVA SCOTIA HOUSTON CD DTD 06/07/2018 3.080% 06/05/2020	06417GU22	300,000.00	A+	Aa2	06/05/18	06/07/18	299,886.00	3.10	1,386.00	299,894.29	301,853.10
WESTPAC BANKING CORP NY CD DTD 08/07/2017 2.050% 08/03/2020	96121T4A3	100,000.00	AA-	Aa3	08/03/17	08/07/17	100,000.00	2.05	990.83	100,000.00	98,547.60
WESTPAC BANKING CORP NY CD DTD 08/07/2017 2.050% 08/03/2020	96121T4A3	100,000.00	AA-	Aa3	08/03/17	08/07/17	100,000.00	2.05	990.83	100,000.00	98,547.60
WESTPAC BANKING CORP NY CD DTD 08/07/2017 2.050% 08/03/2020	96121T4A3	540,000.00	AA-	Aa3	08/03/17	08/07/17	540,000.00	2.05	5,350.50	540,000.00	532,157.04
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	485.53	100,000.00	98,052.40
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	485.53	100,000.00	98,052.40
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	2,913.17	600,000.00	588,314.40
ROYAL BANK OF CANADA NY CD DTD 06/08/2018 3.240% 06/07/2021	78012UEE1	50,000.00	AA-	Aa2	06/07/18	06/08/18	50,000.00	3.24	238.50	50,000.00	50,375.30
ROYAL BANK OF CANADA NY CD DTD 06/08/2018 3.240% 06/07/2021	78012UEE1	100,000.00	AA-	Aa2	06/07/18	06/08/18	100,000.00	3.24	477.00	100,000.00	100,750.60
ROYAL BANK OF CANADA NY CD DTD 06/08/2018 3.240% 06/07/2021	78012UEE1	525,000.00	AA-	Aa2	06/07/18	06/08/18	525,000.00	3.24	2,504.25	525,000.00	528,940.65



Managed Account Detail of Securities Held

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

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Security Type Sub-Total		7,040,000.00					7,039,095.10	2.28	48,819.78	7,039,634.39	7,006,455.25
Asset-Backed Security / Collateralized Mortgage Obligation											
GMCAR 2018-3 A3 DTD 07/18/2018 3.020% 05/16/2023	36255JAD6	300,000.00	AAA	NR	07/11/18	07/18/18	299,930.04	3.03	327.17	299,930.54	299,450.73
CARMAX AUTO OWNER TRUST DTD 07/25/2018 3.350% 06/15/2023	14313FAD1	350,000.00	AAA	NR	07/18/18	07/25/18	349,952.30	3.36	195.42	349,952.47	349,952.30
Security Type Sub-Total		650,000.00					649,882.34	3.21	522.59	649,883.01	649,403.03
Managed Account Sub-Total		39,111,015.13					39,095,034.42	2.12	228,442.82	39,036,918.34	38,348,840.71
Money Market Mutual Fund											
CAMP Pool		31,555.83	AAAm	NR			31,555.83		0.00	31,555.83	31,555.83
Money Market Sub-Total		31,555.83					31,555.83		0.00	31,555.83	31,555.83
Securities Sub-Total		\$39,142,570.96					\$39,126,590.25	2.12%	\$228,442.82	\$39,068,474.17	\$38,380,396.54
Accrued Interest											\$228,442.82
Total Investments											\$38,608,839.36



Managed Account Fair Market Value & Analytics

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

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst	YTM at Mkt
U.S. Treasury Bond / Note											
US TREASURY NOTES DTD 09/03/2013 2.125% 08/31/2020	912828VV9	15,000.00	MORGANST		98.86	14,828.33	(431.24)	(290.07)	2.00	2.00	2.69
US TREASURY NOTES DTD 10/31/2013 1.750% 10/31/2020	912828WC0	10,000.00	MERRILL		97.91	9,790.62	(394.54)	(298.67)	2.18	2.18	2.71
US TREASURY NOTES DTD 12/02/2013 2.000% 11/30/2020	912828A42	25,000.00	MERRILL		98.38	24,593.75	(1,120.11)	(763.06)	2.25	2.25	2.72
US TREASURY NOTES DTD 12/02/2013 2.000% 11/30/2020	912828A42	100,000.00	MERRILL		98.38	98,375.00	(4,480.47)	(3,052.26)	2.25	2.25	2.72
US TREASURY NOTES DTD 12/31/2013 2.375% 12/31/2020	912828A83	10,000.00	MERRILL		99.18	9,917.97	(584.37)	(341.06)	2.33	2.33	2.73
US TREASURY NOTES DTD 12/31/2015 1.750% 12/31/2020	912828N48	15,000.00	MORGANST		97.73	14,660.16	(608.78)	(483.54)	2.34	2.34	2.73
US TREASURY NOTES DTD 02/28/2014 2.000% 02/28/2021	912828B90	25,000.00	MORGANST		98.14	24,536.13	(1,686.53)	(1,149.60)	2.48	2.48	2.75
US TREASURY NOTES DTD 02/28/2014 2.000% 02/28/2021	912828B90	150,000.00	MORGANST		98.14	147,216.75	(10,119.19)	(6,897.62)	2.48	2.48	2.75
US TREASURY NOTES DTD 03/31/2016 1.250% 03/31/2021	912828Q37	55,000.00	CITIGRP		96.17	52,892.40	(2,807.99)	(2,504.13)	2.58	2.58	2.75
US TREASURY NOTES DTD 03/31/2016 1.250% 03/31/2021	912828Q37	115,000.00	CITIGRP		96.17	110,593.20	(5,871.25)	(5,235.90)	2.58	2.58	2.75
US TREASURY NOTES DTD 05/02/2016 1.375% 04/30/2021	912828O78	70,000.00	MORGAN_S		96.37	67,457.04	(1,153.90)	(1,646.87)	2.66	2.66	2.76
US TREASURY NOTES DTD 05/02/2016 1.375% 04/30/2021	912828Q78	225,000.00	MERRILL		96.37	216,826.20	(3,682.59)	(5,223.71)	2.66	2.66	2.76
US TREASURY NOTES DTD 05/31/2016 1.375% 05/31/2021	912828R77	80,000.00	MORGAN_S		96.23	76,984.40	(937.47)	(1,598.53)	2.74	2.74	2.77
US TREASURY NOTES DTD 06/02/2014 2.000% 05/31/2021	912828WN6	100,000.00	HSBC		97.95	97,945.30	(5,648.45)	(4,224.41)	2.72	2.72	2.76
US TREASURY NOTES DTD 06/02/2014 2.000% 05/31/2021	912828WN6	175,000.00	HSBC		97.95	171,404.28	(9,884.78)	(7,392.71)	2.72	2.72	2.76
US TREASURY NOTES DTD 06/02/2014 2.000% 05/31/2021	912828WN6	425,000.00	HSBC		97.95	416,267.53	(24,005.91)	(17,953.74)	2.72	2.72	2.76
US TREASURY NOTES DTD 05/31/2016 1.375% 05/31/2021	912828R77	450,000.00	MORGAN_S		96.23	433,037.25	(5,273.30)	(8,991.74)	2.74	2.74	2.77



Managed Account Fair Market Value & Analytics

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

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst	YTM at Mkt
U.S. Treasury Bond / Note											
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	100,000.00	MORGAN_S		97.71	97,710.90	(2,894.57)	(2,744.92)	2.94	2.94	2.78
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	125,000.00	HSBC		97.71	122,138.63	(7,553.75)	(5,842.80)	2.94	2.94	2.78
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	125,000.00	HSBC		97.71	122,138.63	(3,232.46)	(3,107.67)	2.94	2.94	2.78
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	150,000.00	MORGAN_S		97.71	146,566.35	(4,341.85)	(4,117.38)	2.94	2.94	2.78
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	225,000.00	MORGAN_S		97.71	219,849.53	(6,890.70)	(6,384.11)	2.94	2.94	2.78
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	225,000.00	MORGAN_S		97.71	219,849.53	(7,602.62)	(6,980.36)	2.94	2.94	2.78
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	250,000.00	MORGAN_S		97.71	244,277.25	(8,447.36)	(7,755.97)	2.94	2.94	2.78
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	325,000.00	HSBC		97.71	317,560.43	(19,639.77)	(15,191.30)	2.94	2.94	2.78
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	800,000.00	MORGAN_S		97.71	781,687.20	(24,500.30)	(22,699.08)	2.94	2.94	2.78
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	1,025,000.00	HSBC		97.71	1,001,536.73	(26,506.24)	(25,482.97)	2.94	2.94	2.78
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	1,150,000.00	MORGAN_S		97.71	1,123,675.35	(33,287.54)	(31,566.61)	2.94	2.94	2.78
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	1,400,000.00	MORGAN_S		97.71	1,367,952.60	(47,305.21)	(43,433.40)	2.94	2.94	2.78
US TREASURY NOTES DTD 10/31/2016 1.250% 10/31/2021	912828T67	60,000.00	MERRILL		95.25	57,147.66	(1,905.47)	(2,109.10)	3.14	3.14	2.79
US TREASURY NOTES DTD 10/31/2016 1.250% 10/31/2021	912828T67	130,000.00	MERRILL		95.25	123,819.93	(3,168.74)	(3,752.73)	3.14	3.14	2.79
US TREASURY NOTES DTD 10/31/2016 1.250% 10/31/2021	912828T67	130,000.00	MERRILL		95.25	123,819.93	(3,168.74)	(3,752.73)	3.14	3.14	2.79
US TREASURY NOTES DTD 10/31/2016 1.250% 10/31/2021	912828T67	250,000.00	MERRILL		95.25	238,115.25	(7,939.44)	(8,787.93)	3.14	3.14	2.79
US TREASURY NOTES DTD 10/31/2016 1.250% 10/31/2021	912828T67	725,000.00	MERRILL		95.25	690,534.23	(17,671.82)	(20,928.68)	3.14	3.14	2.79



Managed Account Fair Market Value & Analytics

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

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst	YTM at Mkt
U.S. Treasury Bond / Note											
US TREASURY NOTES DTD 10/31/2016 1.250% 10/31/2021	912828T67	1,100,000.00	MERRILL		95.25	1,047,707.10	(34,933.53)	(38,666.90)	3.14	3.14	2.79
US TREASURY NOTES DTD 05/01/2017 1.875% 04/30/2022	912828X47	65,000.00	MERRILL		96.69	62,846.88	(1,477.73)	(1,574.61)	3.57	3.57	2.81
US TREASURY NOTES DTD 05/01/2017 1.875% 04/30/2022	912828X47	75,000.00	MERRILL		96.69	72,515.63	(1,705.07)	(1,816.85)	3.57	3.57	2.81
US TREASURY NOTES DTD 05/01/2017 1.875% 04/30/2022	912828X47	115,000.00	CITIGRP		96.69	111,190.63	(2,349.41)	(2,536.70)	3.57	3.57	2.81
US TREASURY NOTES DTD 05/01/2017 1.875% 04/30/2022	912828X47	115,000.00	CITIGRP		96.69	111,190.63	(2,349.41)	(2,536.70)	3.57	3.57	2.81
US TREASURY NOTES DTD 05/01/2017 1.875% 04/30/2022	912828X47	180,000.00	MERRILL		96.69	174,037.50	(210.94)	(532.97)	3.57	3.57	2.81
US TREASURY NOTES DTD 05/01/2017 1.875% 04/30/2022	912828X47	250,000.00	MERRILL		96.69	241,718.75	(292.97)	(740.23)	3.57	3.57	2.81
US TREASURY NOTES DTD 05/01/2017 1.875% 04/30/2022	912828X47	450,000.00	MERRILL		96.69	435,093.75	(10,230.47)	(10,901.15)	3.57	3.57	2.81
US TREASURY NOTES DTD 05/01/2017 1.875% 04/30/2022	912828X47	925,000.00	CITIGRP		96.69	894,359.38	(18,897.46)	(20,403.89)	3.57	3.57	2.81
US TREASURY NOTES DTD 05/01/2017 1.875% 04/30/2022	912828X47	1,250,000.00	MERRILL		96.69	1,208,593.75	(1,464.84)	(3,701.15)	3.57	3.57	2.81
US TREASURY NOTES DTD 05/01/2017 1.875% 04/30/2022	912828X47	1,600,000.00	MERRILL		96.69	1,547,000.00	(5,750.00)	(6,588.77)	3.57	3.57	2.81
Security Type Sub-Total		15,365,000.00				14,891,960.44	(384,409.28)	(372,685.28)	3.14	3.14	2.79
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		97.35	121,692.00	(3,008.00)	(3,093.66)	2.05	2.05	2.86
INTL BANK OF RECONSTRUCTION AND DEV NOTE DTD 09/19/2017 1.561% 09/12/2020	45905UP32	150,000.00	HSBC		97.35	146,030.40	(3,609.60)	(3,712.39)	2.05	2.05	2.86



Managed Account Fair Market Value & Analytics

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

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst	YTM at Mkt
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		97.35	730,152.00	(18,048.00)	(18,561.95)	2.05	2.05	2.86
INTER-AMERICAN DEVELOPMENT BANK DTD 11/08/2013 2.125% 11/09/2020	4581X0CD8	100,000.00	HSBC		98.43	98,430.60	(2,496.31)	(2,258.37)	2.19	2.19	2.84
INTER-AMERICAN DEVELOPMENT BANK DTD 11/08/2013 2.125% 11/09/2020	4581X0CD8	100,000.00	HSBC		98.43	98,430.60	(2,496.31)	(2,258.37)	2.19	2.19	2.84
INTER-AMERICAN DEVELOPMENT BANK DTD 11/08/2013 2.125% 11/09/2020	4581X0CD8	600,000.00	HSBC		98.43	590,583.60	(14,977.86)	(13,550.24)	2.19	2.19	2.84
INTERNATIONAL FINANCE CORPORATION NOTE DTD 03/16/2018 2.635% 03/09/2021	45950VLO7	50,000.00	HSBC		98.85	49,425.60	(536.90)	(541.36)	2.47	2.47	3.10
INTERNATIONAL FINANCE CORPORATION NOTE DTD 03/16/2018 2.635% 03/09/2021	45950VLQ7	50,000.00	HSBC		98.85	49,425.60	(536.90)	(541.36)	2.47	2.47	3.10
INTERNATIONAL FINANCE CORPORATION NOTE DTD 03/16/2018 2.635% 03/09/2021	45950VLO7	300,000.00	HSBC		98.85	296,553.60	(3,221.40)	(3,248.15)	2.47	2.47	3.10
INTER-AMERICAN DEVELOPMENT BANK NOTE DTD 04/19/2018 2.625% 04/19/2021	4581X0DB1	60,000.00	CITIGRP		99.17	59,503.62	(364.38)	(376.43)	2.59	2.59	2.94
INTER-AMERICAN DEVELOPMENT BANK NOTE DTD 04/19/2018 2.625% 04/19/2021	4581X0DB1	60,000.00	CITIGRP		99.17	59,503.62	(364.38)	(376.43)	2.59	2.59	2.94
INTER-AMERICAN DEVELOPMENT BANK NOTE DTD 04/19/2018 2.625% 04/19/2021	4581X0DB1	350,000.00	CITIGRP		99.17	347,104.45	(2,125.55)	(2,195.85)	2.59	2.59	2.94
INTL BANK OF RECONSTRUCTION AND DEV NOTE DTD 07/25/2018 2.750% 07/23/2021	459058GH0	400,000.00	MORGAN_S		99.71	398,849.20	(214.80)	(219.82)	2.84	2.84	2.85
Security Type Sub-Total		3,095,000.00				3,045,684.89	(52,000.39)	(50,934.38)	2.32	2.32	2.90
Municipal Bond / Note											



Managed Account Fair Market Value & Analytics

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

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst	YTM at Mkt
Municipal Bond / Note											
CT ST TXBL GO BONDS DTD 03/25/2015 1.974% 03/15/2019	20772JZK1	30,000.00	VINING		99.37	29,809.80	(274.50)	(203.81)	0.61	0.61	3.01
CT ST TXBL GO BONDS DTD 03/25/2015 1.974% 03/15/2019	20772JZK1	30,000.00	VINING		99.37	29,809.80	(274.50)	(203.81)	0.61	0.61	3.01
CT ST TXBL GO BONDS DTD 03/25/2015 1.974% 03/15/2019	20772JZK1	165,000.00	VINING		99.37	163,953.90	(1,509.75)	(1,120.93)	0.61	0.61	3.01
Security Type Sub-Total		225,000.00				223,573.50	(2,058.75)	(1,528.55)	0.61	0.61	3.01
Federal Agency Collateralized Mortgage Obligation											
FNMA SERIES 2015-M15 ASQ2 DTD 11/01/2015 1.898% 01/01/2019	3136AOSW1	2,049.92	GOLDMAN		99.57	2,041.13	(29.29)	(9.14)	0.41	0.34	2.78
FNMA SERIES 2015-M15 ASQ2 DTD 11/01/2015 1.898% 01/01/2019	3136AOSW1	2,049.92	GOLDMAN		99.57	2,041.13	(29.29)	(9.14)	0.41	0.34	2.78
FNMA SERIES 2015-M15 ASQ2 DTD 11/01/2015 1.898% 01/01/2019	3136AOSW1	10,249.59	GOLDMAN		99.57	10,205.62	(146.47)	(45.74)	0.41	0.34	2.78
FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AQDQ0	14,788.61	MORGANST		99.55	14,721.80	(214.90)	(93.48)	0.41	0.93	2.01
FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AODQ0	14,788.61	MORGANST		99.55	14,721.80	(214.90)	(93.48)	0.41	0.93	2.01
FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AQDQ0	87,088.48	MORGANST		99.55	86,695.06	(1,265.51)	(550.50)	0.41	0.93	2.01
FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	40,000.00	JPM_CHAS		101.15	40,459.46	(336.18)	(291.42)	2.44	1.58	2.69
FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	40,000.00	JPM_CHAS		101.15	40,459.46	(336.18)	(291.42)	2.44	1.58	2.69
FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	200,000.00	JPM_CHAS		101.15	202,297.28	(1,680.92)	(1,457.13)	2.44	1.58	2.69
FHLMC MULTIFAMILY STRUCTURED P POOL DTD 12/01/2015 3.090% 08/25/2022	3137BM6P6	35,000.00	CITIGRP		99.77	34,919.45	(378.60)	(355.22)	3.60	2.02	3.10
FHLMC MULTIFAMILY STRUCTURED P POOL DTD 12/01/2015 3.090% 08/25/2022	3137BM6P6	35,000.00	CITIGRP		99.77	34,919.45	(378.60)	(355.22)	3.60	2.02	3.10



Managed Account Fair Market Value & Analytics

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

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst at Mkt	YTM
Federal Agency Collateralized Mortgage Obligation											
FHLMC MULTIFAMILY STRUCTURED P POOL DTD 12/01/2015 3.090% 08/25/2022	3137BM6P6	160,000.00	CITIGRP		99.77	159,631.79	(1,730.71)	(1,623.82)	3.60	2.02	3.10
Security Type Sub-Total		641,015.13				643,113.43	(6,741.55)	(5,175.71)	2.44	1.59	2.72
Federal Agency Bond / Note											
FHLB NOTES DTD 09/08/2017 1.375% 09/28/2020	3130ACE26	30,000.00	BARCLAYS		97.16	29,149.05	(754.65)	(782.44)	2.10	2.10	2.74
FHLB NOTES DTD 09/08/2017 1.375% 09/28/2020	3130ACE26	155,000.00	BARCLAYS		97.16	150,603.43	(3,899.02)	(4,042.59)	2.10	2.10	2.74
FHLB GLOBAL NOTE DTD 07/14/2016 1.125% 07/14/2021	3130A8QS5	125,000.00	TD SEC U		95.32	119,148.88	(5,091.00)	(5,396.29)	2.87	2.87	2.79
FHLB GLOBAL NOTE DTD 07/14/2016 1.125% 07/14/2021	3130A8QS5	725,000.00	TD SEC U		95.32	691,063.48	(29,527.80)	(31,298.50)	2.87	2.87	2.79
FNMA NOTES DTD 08/19/2016 1.250% 08/17/2021	3135G0N82	25,000.00	TD SEC U		95.47	23,867.88	(1,046.60)	(1,079.32)	2.94	2.94	2.81
FNMA NOTES DTD 08/19/2016 1.250% 08/17/2021	3135G0N82	80,000.00	CITIGRP		95.47	76,377.20	(3,298.80)	(3,422.74)	2.94	2.94	2.81
FNMA NOTES DTD 08/19/2016 1.250% 08/17/2021	3135G0N82	140,000.00	TD SEC U		95.47	133,660.10	(5,860.96)	(6,044.21)	2.94	2.94	2.81
FNMA NOTES DTD 08/19/2016 1.250% 08/17/2021	3135G0N82	460,000.00	CITIGRP		95.47	439,168.90	(18,968.10)	(19,680.78)	2.94	2.94	2.81
Security Type Sub-Total		1,740,000.00				1,663,038.92	(68,446.93)	(71,746.87)	2.81	2.81	2.79
Corporate Note											
GOLDMAN SACHS GRP INC CORP NT (CALLABLE) DTD 04/25/2016 2.000% 04/25/2019	38141GVT8	50,000.00	GOLDMAN	03/25/19	99.52	49,761.50	(99.50)	(203.75)	0.71	0.72	2.66
GOLDMAN SACHS GRP INC CORP NT (CALLABLE) DTD 04/25/2016 2.000% 04/25/2019	38141GVT8	50,000.00	MIZUHO	03/25/19	99.52	49,761.50	(206.50)	(230.50)	0.71	0.72	2.66



Managed Account Fair Market Value & Analytics

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

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst 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	99.52	49,761.50	(206.50)	(230.50)	0.71	0.72	2.66
GOLDMAN SACHS GRP INC CORP NT (CALLABLE) DTD 04/25/2016 2.000% 04/25/2019	38141GVT8	250,000.00	MIZUHO	03/25/19	99.52	248,807.50	(1,032.50)	(1,152.51)	0.71	0.72	2.66
CITIGROUP INC CORP NOTES DTD 06/09/2016 2.050% 06/07/2019	172967KS9	25,000.00	CITIGRP		99.33	24,833.03	(153.97)	(163.20)	0.83	0.83	2.85
CITIGROUP INC CORP NOTES DTD 06/09/2016 2.050% 06/07/2019	172967KS9	25,000.00	CITIGRP		99.33	24,833.03	(153.97)	(163.20)	0.83	0.83	2.85
CITIGROUP INC CORP NOTES DTD 06/09/2016 2.050% 06/07/2019	172967KS9	105,000.00	CITIGRP		99.33	104,298.71	(646.69)	(685.44)	0.83	0.83	2.85
AMERICAN HONDA FINANCE GLOBAL NOTES DTD 09/09/2014 2.250% 08/15/2019	02665WAH4	100,000.00	MERRILL		99.58	99,583.20	(231.80)	(375.94)	1.01	1.01	2.66
AMERICAN HONDA FINANCE GLOBAL NOTES DTD 09/09/2014 2.250% 08/15/2019	02665WAH4	575,000.00	MERRILL		99.58	572,603.40	(1,332.85)	(2,161.67)	1.01	1.01	2.66
BURLINGTON NRTH CORP DTD 09/24/2009 4.700% 10/01/2019	12189TBC7	25,000.00	GOLDMAN		101.93	25,481.63	(2,115.87)	(447.15)	1.12	1.12	3.00
BURLINGTON NRTH CORP DTD 09/24/2009 4.700% 10/01/2019	12189TBC7	25,000.00	GOLDMAN		101.93	25,481.63	(2,115.87)	(447.15)	1.12	1.12	3.00
BURLINGTON NRTH CORP DTD 09/24/2009 4.700% 10/01/2019	12189TBC7	150,000.00	GOLDMAN		101.93	152,889.75	(12,695.25)	(2,682.94)	1.12	1.12	3.00
GENERAL ELECTRIC CAP CORP NOTES DTD 01/08/2010 5.500% 01/08/2020	36962G4J0	250,000.00	GOLDMAN		103.37	258,420.75	(30,661.75)	(3,710.33)	1.38	1.38	3.08
CITIGROUP INC (CALLABLE) CORP NOTE DTD 01/10/2017 2.450% 01/10/2020	172967LF6	50,000.00	CITIGRP	12/10/19	99.05	49,523.75	(456.25)	(466.46)	1.40	1.40	3.13
CITIGROUP INC (CALLABLE) CORP NOTE DTD 01/10/2017 2.450% 01/10/2020	172967LF6	50,000.00	CITIGRP	12/10/19	99.05	49,523.75	(456.25)	(466.46)	1.40	1.40	3.13
CITIGROUP INC (CALLABLE) CORP NOTE DTD 01/10/2017 2.450% 01/10/2020	172967LF6	300,000.00	CITIGRP	12/10/19	99.05	297,142.50	(2,737.50)	(2,798.75)	1.40	1.40	3.13
WELLS FARGO & CO CORP BONDS DTD 02/02/2015 2.150% 01/30/2020	94974BGF1	75,000.00	1ST TENN		98.66	73,997.63	(1,290.37)	(1,094.78)	1.46	1.46	3.07



Managed Account Fair Market Value & Analytics

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

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst at Mkt	YTM
Corporate Note											
WELLS FARGO & CO CORP BONDS DTD 02/02/2015 2.150% 01/30/2020	94974BGF1	375,000.00	JEFFERIE		98.66	369,988.13	(7,633.12)	(5,826.53)	1.46	1.46	3.07
MICROSOFT CORP NOTES DTD 02/06/2017 1.850% 02/06/2020	594918BV5	50,000.00	HSBC		98.74	49,371.55	(594.95)	(611.31)	1.47	1.47	2.70
MICROSOFT CORP NOTES DTD 02/06/2017 1.850% 02/06/2020	594918BV5	50,000.00	HSBC		98.74	49,371.55	(594.95)	(611.31)	1.47	1.47	2.70
MICROSOFT CORP NOTES DTD 02/06/2017 1.850% 02/06/2020	594918BV5	300,000.00	HSBC		98.74	296,229.30	(3,569.70)	(3,667.87)	1.47	1.47	2.70
AMERICAN EXPRESS CREDIT (CALLABLE) NOTE DTD 03/03/2017 2.200% 03/03/2020	0258M0EE5	30,000.00	MERRILL	02/01/20	98.69	29,606.22	(362.58)	(377.00)	1.53	1.53	3.05
AMERICAN EXPRESS CREDIT (CALLABLE) NOTE DTD 03/03/2017 2.200% 03/03/2020	0258M0EE5	30,000.00	MERRILL	02/01/20	98.69	29,606.22	(362.58)	(377.00)	1.53	1.53	3.05
AMERICAN EXPRESS CREDIT (CALLABLE) NOTE DTD 03/03/2017 2.200% 03/03/2020	0258M0EE5	180,000.00	MERRILL	02/01/20	98.69	177,637.32	(2,175.48)	(2,262.00)	1.53	1.53	3.05
WALT DISNEY COMPANY CORP NOTES DTD 03/06/2017 1.950% 03/04/2020	25468PDP8	25,000.00	CITIGRP		98.41	24,602.58	(390.92)	(393.91)	1.54	1.54	2.98
WALT DISNEY COMPANY CORP NOTES DTD 03/06/2017 1.950% 03/04/2020	25468PDP8	125,000.00	CITIGRP		98.41	123,012.88	(1,954.62)	(1,969.58)	1.54	1.54	2.98
TOYOTA MOTOR CORP NOTES DTD 03/12/2015 2.150% 03/12/2020	89236TCF0	200,000.00	HSBC		98.48	196,960.80	(4,815.20)	(3,636.35)	1.56	1.56	3.12
TOYOTA MOTOR CREDIT CORP DTD 04/17/2017 1.950% 04/17/2020	89236TDU6	75,000.00	MERRILL		98.06	73,543.58	(1,421.92)	(1,436.50)	1.66	1.66	3.12
TOYOTA MOTOR CREDIT CORP DTD 04/17/2017 1.950% 04/17/2020	89236TDU6	225,000.00	MERRILL		98.06	220,630.73	(4,265.77)	(4,309.51)	1.66	1.66	3.12
HOME DEPOT INC CORP NOTES DTD 06/05/2017 1.800% 06/05/2020	437076BQ4	25,000.00	JPM_CHAS		98.15	24,536.50	(449.00)	(454.49)	1.79	1.79	2.84
HOME DEPOT INC CORP NOTES DTD 06/05/2017 1.800% 06/05/2020	437076BO4	25,000.00	JPM_CHAS		98.15	24,536.50	(449.00)	(454.49)	1.79	1.79	2.84
WALT DISNEY COMPANY CORP NOTES DTD 06/06/2017 1.800% 06/05/2020	25468PDU7	25,000.00	DEUTSCHE		97.73	24,432.33	(538.67)	(549.64)	1.79	1.79	3.07



Managed Account Fair Market Value & Analytics

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

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst at Mkt	YTM
Corporate Note											
WALT DISNEY COMPANY CORP NOTES DTD 06/06/2017 1.800% 06/05/2020	25468PDU7	50,000.00	DEUTSCHE		97.73	48,864.65	(1,077.35)	(1,099.28)	1.79	1.79	3.07
HOME DEPOT INC CORP NOTES DTD 06/05/2017 1.800% 06/05/2020	437076BQ4	150,000.00	JPM_CHAS		98.15	147,219.00	(2,694.00)	(2,726.97)	1.79	1.79	2.84
WALT DISNEY COMPANY CORP NOTES DTD 06/06/2017 1.800% 06/05/2020	25468PDU7	175,000.00	DEUTSCHE		97.73	171,026.28	(3,770.72)	(3,847.49)	1.79	1.79	3.07
JOHN DEERE CAPITAL CORP NOTES DTD 06/22/2017 1.950% 06/22/2020	24422ETS8	25,000.00	DEUTSCHE		98.17	24,543.28	(441.47)	(447.00)	1.84	1.84	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	99.28	99,280.30	(1,216.70)	(919.28)	1.82	1.83	3.14
JP MORGAN CHASE & CO CORP NT (CALLABLE) DTD 06/23/2015 2.750% 06/23/2020	46625HLW8	575,000.00	JPMCHASE	05/23/20	99.28	570,861.73	(6,996.02)	(5,285.84)	1.82	1.83	3.14
CATERPILLAR FINL SERVICE NOTE DTD 09/07/2017 1.850% 09/04/2020	14913Q2A6	40,000.00	BARCLAYS		97.57	39,026.24	(940.16)	(950.06)	2.01	2.01	3.06
CATERPILLAR FINL SERVICE NOTE DTD 09/07/2017 1.850% 09/04/2020	14913Q2A6	40,000.00	BARCLAYS		97.57	39,026.24	(940.16)	(950.06)	2.01	2.01	3.06
CATERPILLAR FINL SERVICE NOTE DTD 09/07/2017 1.850% 09/04/2020	14913Q2A6	225,000.00	BARCLAYS		97.57	219,522.60	(5,288.40)	(5,344.06)	2.01	2.01	3.06
PACCAR FINANCIAL CORP NOTES DTD 11/13/2017 2.050% 11/13/2020	69371RN85	25,000.00	CITIGRP		97.55	24,387.35	(610.40)	(610.93)	2.20	2.20	3.17
PACCAR FINANCIAL CORP NOTES DTD 11/13/2017 2.050% 11/13/2020	69371RN85	25,000.00	CITIGRP		97.55	24,387.35	(610.40)	(610.93)	2.20	2.20	3.17
APPLE INC DTD 11/13/2017 2.000% 11/13/2020	037833DJ6	50,000.00	JPM_CHAS		98.20	49,099.35	(858.65)	(868.46)	2.20	2.20	2.82
APPLE INC DTD 11/13/2017 2.000% 11/13/2020	037833DJ6	50,000.00	JPM_CHAS		98.20	49,099.35	(858.65)	(868.46)	2.20	2.20	2.82
PACCAR FINANCIAL CORP NOTES DTD 11/13/2017 2.050% 11/13/2020	69371RN85	150,000.00	CITIGRP		97.55	146,324.10	(3,662.40)	(3,665.55)	2.20	2.20	3.17
APPLE INC DTD 11/13/2017 2.000% 11/13/2020	037833DJ6	300,000.00	JPM_CHAS		98.20	294,596.10	(5,151.90)	(5,210.77)	2.20	2.20	2.82
WELLS FARGO & COMPANY NOTES DTD 12/07/2015 2.550% 12/07/2020	94974BGR5	50,000.00	UBS AG		98.37	49,183.65	(1,924.35)	(1,398.42)	2.25	2.25	3.28



Managed Account Fair Market Value & Analytics

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

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst	YTM at Mkt
Corporate Note											
WAL-MART STORES INC CORP NOTE DTD 10/20/2017 1.900% 12/15/2020	931142EA7	75,000.00	MORGAN_S		97.93	73,443.83	(1,447.42)	(1,474.78)	2.29	2.29	2.81
WAL-MART STORES INC CORP NOTE DTD 10/20/2017 1.900% 12/15/2020	931142EA7	300,000.00	MORGAN_S		97.93	293,775.30	(5,789.70)	(5,899.13)	2.29	2.29	2.81
BRANCH BANKING & TRUST (CALLABLE) NOTES DTD 10/26/2017 2.150% 02/01/2021	05531FAZ6	25,000.00	MORGAN_S	01/01/21	97.44	24,359.00	(629.50)	(631.84)	2.41	2.38	3.23
BRANCH BANKING & TRUST (CALLABLE) NOTES DTD 10/26/2017 2.150% 02/01/2021	05531FAZ6	25,000.00	MORGAN_S	01/01/21	97.44	24,359.00	(629.50)	(631.84)	2.41	2.38	3.23
BRANCH BANKING & TRUST (CALLABLE) NOTES DTD 10/26/2017 2.150% 02/01/2021	05531FAZ6	75,000.00	MORGAN_S	01/01/21	97.44	73,077.00	(1,888.50)	(1,895.53)	2.41	2.38	3.23
IBM CORP CORP NOTES DTD 02/06/2018 2.650% 02/05/2021	44932HAG8	300,000.00	BNP_PARI		98.98	296,926.80	(2,926.20)	(2,949.14)	2.38	2.38	3.08
NATIONAL RURAL UTIL COOP DTD 02/26/2018 2.900% 03/15/2021	63743HER9	25,000.00	RBC		99.31	24,828.63	(143.62)	(147.59)	2.47	2.47	3.17
NATIONAL RURAL UTIL COOP DTD 02/26/2018 2.900% 03/15/2021	63743HER9	25,000.00	RBC		99.31	24,828.63	(143.62)	(147.59)	2.47	2.47	3.17
NATIONAL RURAL UTIL COOP DTD 02/26/2018 2.900% 03/15/2021	63743HER9	25,000.00	RBC		99.31	24,828.63	(65.62)	(76.08)	2.47	2.47	3.17
NATIONAL RURAL UTIL COOP DTD 02/26/2018 2.900% 03/15/2021	63743HER9	25,000.00	RBC		99.31	24,828.63	(65.62)	(76.08)	2.47	2.47	3.17
NATIONAL RURAL UTIL COOP DTD 02/26/2018 2.900% 03/15/2021	63743HER9	125,000.00	RBC		99.31	124,143.13	(718.12)	(737.96)	2.47	2.47	3.17
NATIONAL RURAL UTIL COOP DTD 02/26/2018 2.900% 03/15/2021	63743HER9	175,000.00	RBC		99.31	173,800.38	(459.37)	(532.61)	2.47	2.47	3.17
UNILEVER CAPITAL CORP NOTES DTD 03/22/2018 2.750% 03/22/2021	904764AZ0	300,000.00	CITIGRP		99.04	297,129.30	(1,337.70)	(1,514.22)	2.50	2.50	3.13
TOYOTA MOTOR CREDIT CORP CORP NOTES DTD 04/13/2018 2.950% 04/13/2021	89236TEU5	50,000.00	JPM_CHAS		99.41	49,703.60	(276.40)	(278.33)	2.55	2.55	3.18
PEPSICO INC CORP (CALLABLE) NOTE DTD 10/10/2017 2.000% 04/15/2021	713448DX3	40,000.00	MERRILL	03/15/21	97.36	38,942.12	(1,049.88)	(1,051.63)	2.59	2.59	3.02



Managed Account Fair Market Value & Analytics

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

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst	YTM at Mkt
Corporate Note											
PEPSICO INC CORP (CALLABLE) NOTE DTD 10/10/2017 2.000% 04/15/2021	713448DX3	40,000.00	MERRILL	03/15/21	97.36	38,942.12	(1,049.88)	(1,051.63)	2.59	2.59	3.02
BANK OF NEW YORK MELLON CORP (CALLABLE) DTD 02/19/2016 2.500% 04/15/2021	06406FAA1	50,000.00	KEYBAN	03/15/21	98.11	49,056.10	(2,092.90)	(1,582.66)	2.57	2.57	3.23
BANK OF NEW YORK MELLON CORP (CALLABLE) DTD 02/19/2016 2.500% 04/15/2021	06406FAA1	50,000.00	KEYBAN	03/15/21	98.11	49,056.10	(2,092.90)	(1,582.66)	2.57	2.57	3.23
PEPSICO INC CORP (CALLABLE) NOTE DTD 10/10/2017 2.000% 04/15/2021	713448DX3	200,000.00	MERRILL	03/15/21	97.36	194,710.60	(5,249.40)	(5,258.15)	2.59	2.59	3.02
BANK OF NEW YORK MELLON CORP (CALLABLE) DTD 02/19/2016 2.500% 04/15/2021	06406FAA1	300,000.00	KEYBAN	03/15/21	98.11	294,336.60	(12,641.40)	(9,542.34)	2.57	2.57	3.23
BANK OF AMERICA CORP NOTE DTD 04/19/2016 2.625% 04/19/2021	06051GFW4	25,000.00	MERRILL		98.24	24,560.45	(633.55)	(593.23)	2.58	2.58	3.31
MORGAN STANLEY CORP NOTES DTD 04/21/2016 2.500% 04/21/2021	61746BEA0	50,000.00	MORGAN_S		97.55	48,774.90	(1,387.10)	(1,353.58)	2.59	2.59	3.45
MORGAN STANLEY CORP NOTES DTD 04/21/2016 2.500% 04/21/2021	61746BEA0	50,000.00	MORGAN_S		97.55	48,774.90	(1,387.10)	(1,353.58)	2.59	2.59	3.45
MORGAN STANLEY CORP NOTES DTD 04/21/2016 2.500% 04/21/2021	61746BEA0	300,000.00	MORGAN_S		97.55	292,649.40	(8,322.60)	(8,121.50)	2.59	2.59	3.45
AMERICAN EXPRESS CREDIT (CALLABLE) NOTES DTD 05/05/2016 2.250% 05/05/2021	0258M0EB1	200,000.00	KEYBAN	04/04/21	97.49	194,989.00	(4,547.00)	(4,745.57)	2.63	2.64	3.20
PACCAR FINANCIAL CORP DTD 05/10/2018 3.100% 05/10/2021	69371RP26	20,000.00	MERRILL		99.72	19,943.80	(51.00)	(51.38)	2.62	2.62	3.21
PACCAR FINANCIAL CORP DTD 05/10/2018 3.100% 05/10/2021	69371RP26	20,000.00	MERRILL		99.72	19,943.80	(51.00)	(51.38)	2.62	2.62	3.21
BRANCH BANKING & TRUST (CALLABLE) NOTE DTD 05/10/2016 2.050% 05/10/2021	05531FAV5	25,000.00	SCOTIA	04/09/21	96.59	24,147.20	(836.30)	(843.43)	2.65	2.65	3.35
BRANCH BANKING & TRUST (CALLABLE) NOTE DTD 05/10/2016 2.050% 05/10/2021	05531FAV5	25,000.00	SCOTIA	04/09/21	96.59	24,147.20	(836.30)	(843.43)	2.65	2.65	3.35



Managed Account Fair Market Value & Analytics

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

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst at Mkt	YTM
Corporate Note											
PACCAR FINANCIAL CORP DTD 05/10/2018 3.100% 05/10/2021	69371RP26	100,000.00	MERRILL		99.72	99,719.00	(255.00)	(256.88)	2.62	2.62	3.21
BRANCH BANKING & TRUST (CALLABLE) NOTE DTD 05/10/2016 2.050% 05/10/2021	05531FAV5	150,000.00	SCOTIA	04/09/21	96.59	144,883.20	(5,017.80)	(5,060.58)	2.65	2.65	3.35
HERSHEY COMPANY CORP NOTES DTD 05/10/2018 3.100% 05/15/2021	427866BA5	25,000.00	MERRILL		100.19	25,046.93	64.18	62.91	2.64	2.64	3.03
HERSHEY COMPANY CORP NOTES DTD 05/10/2018 3.100% 05/15/2021	427866BA5	25,000.00	MERRILL		100.19	25,046.93	64.18	62.91	2.64	2.64	3.03
HERSHEY COMPANY CORP NOTES DTD 05/10/2018 3.100% 05/15/2021	427866BA5	125,000.00	MERRILL		100.19	125,234.63	320.88	314.53	2.64	2.64	3.03
STATE STREET CORP NOTES DTD 05/19/2016 1.950% 05/19/2021	857477AV5	25,000.00	GOLDMAN		96.84	24,211.13	(694.37)	(734.66)	2.68	2.68	3.14
STATE STREET CORP NOTES DTD 05/19/2016 1.950% 05/19/2021	857477AV5	25,000.00	GOLDMAN		96.84	24,211.13	(694.37)	(734.66)	2.68	2.68	3.14
STATE STREET CORP NOTES DTD 05/19/2016 1.950% 05/19/2021	857477AV5	75,000.00	GOLDMAN		96.84	72,633.38	(2,083.12)	(2,204.00)	2.68	2.68	3.14
CHARLES SCHWAB CORP CORP NOTES DTD 05/22/2018 3.250% 05/21/2021	808513AW5	35,000.00	CSFB		100.15	35,053.90	54.95	54.89	2.65	2.65	3.19
CHARLES SCHWAB CORP CORP NOTES DTD 05/22/2018 3.250% 05/21/2021	808513AW5	200,000.00	CSFB		100.15	200,308.00	314.00	313.68	2.65	2.65	3.19
BANK OF AMERICA CORP (CALLABLE) DTD 09/18/2017 2.328% 10/01/2021	06051GGS2	35,000.00	MERRILL	10/01/20	97.71	34,197.77	(802.23)	(802.23)	2.33	3.00	3.09
BANK OF AMERICA CORP (CALLABLE) DTD 09/18/2017 2.328% 10/01/2021	06051GGS2	35,000.00	MERRILL	10/01/20	97.71	34,197.77	(802.23)	(802.23)	2.33	3.00	3.09
BANK OF AMERICA CORP (CALLABLE) DTD 09/18/2017 2.328% 10/01/2021	06051GGS2	200,000.00	MERRILL	10/01/20	97.71	195,415.80	(4,584.20)	(4,584.20)	2.33	3.00	3.09
JOHN DEERE CAPITAL CORP NOTES DTD 01/06/2017 2.650% 01/06/2022	24422ETL3	50,000.00	MITSU		98.56	49,280.20	(499.30)	(560.35)	3.24	3.24	3.10
JOHN DEERE CAPITAL CORP NOTES DTD 01/06/2017 2.650% 01/06/2022	24422ETL3	275,000.00	MITSU		98.56	271,041.10	(2,746.15)	(3,081.91)	3.24	3.24	3.10
BANK OF AMERICA CORP NOTES DTD 05/17/2018 3.499% 05/17/2022	06051GHH5	15,000.00	MERRILL		99.91	14,986.53	(13.47)	(13.47)	3.50	3.50	3.52



Managed Account Fair Market Value & Analytics

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

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst at Mkt	YTM
Corporate Note											
BANK OF AMERICA CORP NOTES DTD 05/17/2018 3.499% 05/17/2022	06051GHH5	15,000.00	MERRILL		99.91	14,986.53	(13.47)	(13.47)	3.50	3.50	3.52
BANK OF AMERICA CORP NOTES DTD 05/17/2018 3.499% 05/17/2022	06051GHH5	75,000.00	MERRILL		99.91	74,932.65	(67.35)	(67.35)	3.50	3.50	3.52
Security Type Sub-Total		10,355,000.00				10,225,611.25	(199,417.65)	(152,347.72)	1.98	1.99	3.04
Certificate of Deposit											
CANADIAN IMPERIAL BANK NY CD DTD 12/05/2016 1.760% 11/30/2018	13606A5Z7	575,000.00	GOLDMAN		99.82	573,940.28	(611.22)	(984.87)	0.33	0.33	2.24
SVENSKA HANDELSBANKEN NY LT CD DTD 01/12/2017 1.890% 01/10/2019	86958JHB8	100,000.00	MERRILL		99.67	99,673.40	(326.60)	(326.60)	0.44	0.44	2.13
SVENSKA HANDELSBANKEN NY LT CD DTD 01/12/2017 1.890% 01/10/2019	86958JHB8	100,000.00	MERRILL		99.67	99,673.40	(326.60)	(326.60)	0.44	0.44	2.13
SVENSKA HANDELSBANKEN NY LT CD DTD 01/12/2017 1.890% 01/10/2019	86958JHB8	600,000.00	MERRILL		99.67	598,040.40	(1,959.60)	(1,959.60)	0.44	0.44	2.13
BANK OF MONTREAL CHICAGO CERT DEPOS DTD 02/09/2017 1.880% 02/07/2019	06427KRC3	100,000.00	GOLDMAN		99.90	99,903.20	(96.80)	(96.80)	0.52	0.52	2.01
BANK OF MONTREAL CHICAGO CERT DEPOS DTD 02/09/2017 1.880% 02/07/2019	06427KRC3	100,000.00	GOLDMAN		99.90	99,903.20	(96.80)	(96.80)	0.52	0.52	2.01
BANK OF MONTREAL CHICAGO CERT DEPOS DTD 02/09/2017 1.880% 02/07/2019	06427KRC3	600,000.00	GOLDMAN		99.90	599,419.20	(580.80)	(580.80)	0.52	0.52	2.01
BANK OF NOVA SCOTIA HOUSTON LT CD DTD 04/06/2017 1.910% 04/05/2019	06417GUE6	50,000.00	MERRILL		99.57	49,787.15	(212.85)	(212.85)	0.67	0.67	2.47
BANK OF NOVA SCOTIA HOUSTON LT CD DTD 04/06/2017 1.910% 04/05/2019	06417GUE6	70,000.00	MERRILL		99.57	69,702.01	(297.99)	(297.99)	0.67	0.67	2.47
BANK OF NOVA SCOTIA HOUSTON LT CD DTD 04/06/2017 1.910% 04/05/2019	06417GUE6	275,000.00	MERRILL		99.57	273,829.33	(1,170.67)	(1,170.67)	0.67	0.67	2.47
SKANDINAV ENSKILDA BANKEN NY CD DTD 08/04/2017 1.840% 08/02/2019	83050FXT3	100,000.00	BARCLAYS		99.23	99,226.50	(734.50)	(753.89)	1.00	1.00	0.76



Managed Account Fair Market Value & Analytics

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

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst at Mkt	YTM
Certificate of Deposit											
SKANDINAV ENSKILDA BANKEN NY CD DTD 08/04/2017 1.840% 08/02/2019	83050FXT3	100,000.00	BARCLAYS		99.23	99,226.50	(734.50)	(753.89)	1.00	1.00	0.76
SKANDINAV ENSKILDA BANKEN NY CD DTD 08/04/2017 1.840% 08/02/2019	83050FXT3	600,000.00	BARCLAYS		99.23	595,359.00	(4,407.00)	(4,523.36)	1.00	1.00	0.76
NORDEA BANK AB NY CD DTD 02/22/2018 2.720% 02/20/2020	65590ASN7	100,000.00	GOLDMAN		99.56	99,560.30	(439.70)	(439.70)	1.49	1.49	3.01
NORDEA BANK AB NY CD DTD 02/22/2018 2.720% 02/20/2020	65590ASN7	100,000.00	GOLDMAN		99.56	99,560.30	(439.70)	(439.70)	1.49	1.49	3.01
NORDEA BANK AB NY CD DTD 02/22/2018 2.720% 02/20/2020	65590ASN7	575,000.00	GOLDMAN		99.56	572,471.73	(2,528.27)	(2,528.27)	1.49	1.49	3.01
UBS AG STAMFORD CT LT CD DTD 03/06/2018 2.900% 03/02/2020	90275DHG8	300,000.00	UBS		100.36	301,094.10	1,094.10	1,094.10	1.53	1.53	2.70
BANK OF NOVA SCOTIA HOUSTON CD DTD 06/07/2018 3.080% 06/05/2020	06417GU22	30,000.00	GOLDMAN		100.62	30,185.31	196.71	195.88	1.78	1.78	2.73
BANK OF NOVA SCOTIA HOUSTON CD DTD 06/07/2018 3.080% 06/05/2020	06417GU22	50,000.00	GOLDMAN		100.62	50,308.85	327.85	326.47	1.78	1.78	2.73
BANK OF NOVA SCOTIA HOUSTON CD DTD 06/07/2018 3.080% 06/05/2020	06417GU22	300,000.00	GOLDMAN		100.62	301,853.10	1,967.10	1,958.81	1.78	1.78	2.73
WESTPAC BANKING CORP NY CD DTD 08/07/2017 2.050% 08/03/2020	96121T4A3	100,000.00	JPM_CHAS		98.55	98,547.60	(1,452.40)	(1,452.40)	1.98	1.98	2.70
WESTPAC BANKING CORP NY CD DTD 08/07/2017 2.050% 08/03/2020	96121T4A3	100,000.00	JPM_CHAS		98.55	98,547.60	(1,452.40)	(1,452.40)	1.98	1.98	2.70
WESTPAC BANKING CORP NY CD DTD 08/07/2017 2.050% 08/03/2020	96121T4A3	540,000.00	JPM_CHAS		98.55	532,157.04	(7,842.96)	(7,842.96)	1.98	1.98	2.70
SWEDBANK (NEW YORK) CERT DEPOS DTD 11/17/2017 2.270% 11/16/2020	87019U6D6	100,000.00	MERRILL		98.05	98,052.40	(1,947.60)	(1,947.60)	2.21	2.21	3.18
SWEDBANK (NEW YORK) CERT DEPOS DTD 11/17/2017 2.270% 11/16/2020	87019U6D6	100,000.00	MERRILL		98.05	98,052.40	(1,947.60)	(1,947.60)	2.21	2.21	3.18
SWEDBANK (NEW YORK) CERT DEPOS DTD 11/17/2017 2.270% 11/16/2020	87019U6D6	600,000.00	MERRILL		98.05	588,314.40	(11,685.60)	(11,685.60)	2.21	2.21	3.18
ROYAL BANK OF CANADA NY CD DTD 06/08/2018 3.240% 06/07/2021	78012UEE1	50,000.00	RBC		100.75	50,375.30	375.30	375.30	2.69	2.69	2.96
ROYAL BANK OF CANADA NY CD DTD 06/08/2018 3.240% 06/07/2021	78012UEE1	100,000.00	RBC		100.75	100,750.60	750.60	750.60	2.69	2.69	2.96



Managed Account Fair Market Value & Analytics

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

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst at Mkt	YTM
Certificate of Deposit											
ROYAL BANK OF CANADA NY CD DTD 06/08/2018 3.240% 06/07/2021	78012UEE1	525,000.00	RBC		100.75	528,940.65	3,940.65	3,940.65	2.69	2.69	2.96
Security Type Sub-Total		7,040,000.00				7,006,455.25	(32,639.85)	(33,179.14)	1.33	1.33	2.40
Asset-Backed Security / Collateralized Mortgage Obligation											
GMCAR 2018-3 A3 DTD 07/18/2018 3.020% 05/16/2023	36255JAD6	300,000.00	JPM_CHAS		99.82	299,450.73	(479.31)	(479.81)	2.32	2.35	3.10
CARMAX AUTO OWNER TRUST DTD 07/25/2018 3.350% 06/15/2023	14313FAD1	350,000.00	BARCLAYS		99.99	349,952.30	0.00	(0.17)	2.48	2.38	3.36
Security Type Sub-Total		650,000.00				649,403.03	(479.31)	(479.98)	2.41	2.37	3.24
Managed Account Sub-Total		39,111,015.13				38,348,840.71	(746,193.71)	(688,077.63)	2.38	2.37	2.80
Money Market Mutual Fund											
CAMP Pool		31,555.83			1.00	31,555.83	0.00	0.00	0.00	0.00	
Money Market Sub-Total		31,555.83				31,555.83	0.00	0.00	0.00	0.00	
Securities Sub-Total		\$39,142,570.96				\$38,380,396.54	(\$746,193.71)	(\$688,077.63)	2.38	2.37	2.80%
Accrued Interest						\$228,442.82					
Total Investments						\$38,608,839.36					



Managed Account Security Transactions & Interest

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

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Transaction Type					Principal	Accrued		Realized G/L	Realized G/L	Sale
Trade	Settle	Security Description	CUSIP	Par	Proceeds	Interest	Total	Cost	Amort Cost	Method
BUY										
07/03/18	07/06/18	US TREASURY NOTES DTD 05/01/2017 1.875% 04/30/2022	912828X47	1,600,000.00	(1,552,750.00)	(5,461.96)	(1,558,211.96)			
07/11/18	07/18/18	GMCAR 2018-3 A3 DTD 07/18/2018 3.020% 05/16/2023	36255JAD6	300,000.00	(299,930.04)	0.00	(299,930.04)			
07/18/18	07/25/18	INTL BANK OF RECONSTRUCTION AND DEV NOTE DTD 07/25/2018 2.750% 07/23/2021	459058GH0	400,000.00	(399,064.00)	0.00	(399,064.00)			
07/18/18	07/25/18	CARMAX AUTO OWNER TRUST DTD 07/25/2018 3.350% 06/15/2023	14313FAD1	350,000.00	(349,952.30)	0.00	(349,952.30)			

Transaction Type Sub-Total				2,650,000.00	(2,601,696.34)	(5,461.96)	(2,607,158.30)			
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INTEREST										
07/01/18	07/25/18	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	40,000.00	0.00	118.67	118.67			
07/01/18	07/25/18	FNMA SERIES 2015-M15 ASQ2 DTD 11/01/2015 1.898% 01/01/2019	3136AOSW1	5,052.83	0.00	7.99	7.99			
07/01/18	07/25/18	FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AQDQ0	14,990.88	0.00	21.93	21.93			
07/01/18	07/25/18	FNMA SERIES 2015-M15 ASQ2 DTD 11/01/2015 1.898% 01/01/2019	3136AOSW1	5,052.83	0.00	7.99	7.99			
07/01/18	07/25/18	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	200,000.00	0.00	593.33	593.33			
07/01/18	07/25/18	FHLMC MULTIFAMILY STRUCTURED P POOL DTD 12/01/2015 3.090% 08/25/2022	3137BM6P6	160,000.00	0.00	412.00	412.00			
07/01/18	07/25/18	FHLMC MULTIFAMILY STRUCTURED P POOL DTD 12/01/2015 3.090% 08/25/2022	3137BM6P6	35,000.00	0.00	90.13	90.13			
07/01/18	07/25/18	FNMA SERIES 2015-M15 ASQ2 DTD 11/01/2015 1.898% 01/01/2019	3136AOSW1	25,264.13	0.00	39.97	39.97			
07/01/18	07/25/18	FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AQDQ0	14,990.88	0.00	21.93	21.93			
07/01/18	07/25/18	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	40,000.00	0.00	118.67	118.67			



Managed Account Security Transactions & Interest

For the Month Ending **July 31, 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									
INTEREST										
07/01/18	07/25/18	FHLMC MULTIFAMILY STRUCTURED P POOL DTD 12/01/2015 3.090% 08/25/2022	3137BM6P6	35,000.00	0.00	90.13	90.13			
07/01/18	07/25/18	FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AOD00	88,279.65	0.00	129.15	129.15			
07/06/18	07/06/18	JOHN DEERE CAPITAL CORP NOTES DTD 01/06/2017 2.650% 01/06/2022	24422ETL3	275,000.00	0.00	3,643.75	3,643.75			
07/06/18	07/06/18	JOHN DEERE CAPITAL CORP NOTES DTD 01/06/2017 2.650% 01/06/2022	24422ETL3	50,000.00	0.00	662.50	662.50			
07/08/18	07/08/18	GENERAL ELECTRIC CAP CORP NOTES DTD 01/08/2010 5.500% 01/08/2020	36962G4J0	250,000.00	0.00	6,875.00	6,875.00			
07/10/18	07/10/18	CITIGROUP INC (CALLABLE) CORP NOTE DTD 01/10/2017 2.450% 01/10/2020	172967LF6	50,000.00	0.00	612.50	612.50			
07/10/18	07/10/18	SVENSKA HANDELSBANKEN NY LT CD DTD 01/12/2017 1.890% 01/10/2019	86958JHB8	100,000.00	0.00	950.25	950.25			
07/10/18	07/10/18	SVENSKA HANDELSBANKEN NY LT CD DTD 01/12/2017 1.890% 01/10/2019	86958JHB8	100,000.00	0.00	950.25	950.25			
07/10/18	07/10/18	SVENSKA HANDELSBANKEN NY LT CD DTD 01/12/2017 1.890% 01/10/2019	86958JHB8	600,000.00	0.00	5,701.50	5,701.50			
07/10/18	07/10/18	CITIGROUP INC (CALLABLE) CORP NOTE DTD 01/10/2017 2.450% 01/10/2020	172967LF6	300,000.00	0.00	3,675.00	3,675.00			
07/10/18	07/10/18	CITIGROUP INC (CALLABLE) CORP NOTE DTD 01/10/2017 2.450% 01/10/2020	172967LF6	50,000.00	0.00	612.50	612.50			
07/14/18	07/14/18	FHLB GLOBAL NOTE DTD 07/14/2016 1.125% 07/14/2021	3130A8QS5	125,000.00	0.00	703.12	703.12			
07/14/18	07/14/18	FHLB GLOBAL NOTE DTD 07/14/2016 1.125% 07/14/2021	3130A8OS5	725,000.00	0.00	4,078.13	4,078.13			
07/30/18	07/30/18	WELLS FARGO & CO CORP BONDS DTD 02/02/2015 2.150% 01/30/2020	94974BGF1	75,000.00	0.00	806.25	806.25			
07/30/18	07/30/18	WELLS FARGO & CO CORP BONDS DTD 02/02/2015 2.150% 01/30/2020	94974BGF1	375,000.00	0.00	4,031.25	4,031.25			



Managed Account Security Transactions & Interest

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

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Transaction Type		Security Description	CUSIP	Par	Principal	Accrued	Total	Realized G/L	Realized G/L	Sale
Trade	Settle				Proceeds	Interest		Cost	Amort Cost	
Transaction Type Sub-Total				3,738,631.20	0.00	34,953.89	34,953.89			
PAYDOWNS										
07/01/18	07/25/18	FNMA SERIES 2015-M15 ASQ2 DTD 11/01/2015 1.898% 01/01/2019	3136AOSW1	15,014.54	15,014.54	0.00	15,014.54	(150.15)	0.00	
07/01/18	07/25/18	FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AODQ0	202.27	202.27	0.00	202.27	(2.03)	0.00	
07/01/18	07/25/18	FNMA SERIES 2015-M15 ASQ2 DTD 11/01/2015 1.898% 01/01/2019	3136AQSW1	3,002.91	3,002.91	0.00	3,002.91	(30.02)	0.00	
07/01/18	07/25/18	FNMA SERIES 2015-M15 ASQ2 DTD 11/01/2015 1.898% 01/01/2019	3136AOSW1	3,002.91	3,002.91	0.00	3,002.91	(30.02)	0.00	
07/01/18	07/25/18	FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AQDQ0	202.27	202.27	0.00	202.27	(2.03)	0.00	
07/01/18	07/25/18	FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AODQ0	1,191.17	1,191.17	0.00	1,191.17	(11.93)	0.00	
Transaction Type Sub-Total				22,616.07	22,616.07	0.00	22,616.07	(226.18)	0.00	
SELL										
07/03/18	07/06/18	FHLB NOTES DTD 11/17/2016 1.375% 11/15/2019	3130AA3R7	140,000.00	137,925.20	272.71	138,197.91	(2,042.60)	(2,060.02)	FIFO
07/03/18	07/06/18	FHLMC AGENCY NOTES DTD 04/20/2017 1.375% 04/20/2020	3137EAEF2	450,000.00	440,640.00	1,306.25	441,946.25	(7,821.00)	(8,434.28)	FIFO
07/03/18	07/06/18	FHLMC AGENCY NOTES DTD 04/20/2017 1.375% 04/20/2020	3137EAEF2	75,000.00	73,440.00	217.71	73,657.71	(1,303.50)	(1,405.71)	FIFO
07/03/18	07/06/18	CISCO SYSTEMS INC GLOBAL NOTES DTD 03/03/2014 2.125% 03/01/2019	17275RAR3	300,000.00	299,208.00	2,213.54	301,421.54	(3,609.00)	(1,332.12)	FIFO
07/03/18	07/06/18	CISCO SYSTEMS INC GLOBAL NOTES DTD 03/03/2014 2.125% 03/01/2019	17275RAR3	50,000.00	49,868.00	368.92	50,236.92	(607.00)	(203.52)	FIFO
07/03/18	07/06/18	FNMA NOTES DTD 02/28/2017 1.500% 02/28/2020	3135G0T29	50,000.00	49,164.00	266.67	49,430.67	(804.00)	(818.28)	FIFO
07/03/18	07/06/18	FNMA NOTES DTD 02/28/2017 1.500% 02/28/2020	3135G0T29	50,000.00	49,164.00	266.66	49,430.66	(804.00)	(818.28)	FIFO
07/03/18	07/06/18	CISCO SYSTEMS INC GLOBAL NOTES DTD 03/03/2014 2.125% 03/01/2019	17275RAR3	50,000.00	49,868.00	368.93	50,236.93	(601.50)	(222.02)	FIFO



Managed Account Security Transactions & Interest

For the Month Ending **July 31, 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									
SELL										
07/03/18	07/06/18	CISCO SYSTEMS INC GLOBAL NOTES DTD 03/03/2014 2.125% 03/01/2019	17275RAR3	270,000.00	269,287.20	1,992.19	271,279.39	(3,277.80)	(1,099.00)	FIFO
07/03/18	07/06/18	FANNIE MAE GLOBAL NOTES DTD 10/25/2016 1.000% 10/24/2019	3135G0R39	80,000.00	78,491.20	160.00	78,651.20	(1,294.40)	(1,414.97)	FIFO
07/11/18	07/18/18	US TREASURY NOTES DTD 06/02/2014 2.000% 05/31/2021	912828WN6	250,000.00	245,449.22	655.74	246,104.96	(13,535.15)	(10,047.18)	FIFO
07/18/18	07/25/18	US TREASURY NOTES DTD 06/02/2014 2.000% 05/31/2021	912828WN6	400,000.00	392,531.25	1,202.19	393,733.44	(21,843.75)	(16,205.29)	FIFO
07/18/18	07/25/18	US TREASURY NOTES DTD 05/31/2016 1.375% 05/31/2021	912828R77	350,000.00	337,476.56	723.19	338,199.75	(3,431.64)	(6,282.99)	FIFO
Transaction Type Sub-Total				2,515,000.00	2,472,512.63	10,014.70	2,482,527.33	(60,975.34)	(50,343.66)	
Managed Account Sub-Total					(106,567.64)	39,506.63	(67,061.01)	(61,201.52)	(50,343.66)	
Total Security Transactions					(106,567.64)	\$39,506.63	(\$67,061.01)	(\$61,201.52)	(\$50,343.66)	



Account Statement

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

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Trade Date	Settlement Date	Transaction Description	Share or Unit Price	Dollar Amount of Transaction	Total Shares Owned
CAMP Pool					
Opening Balance					101,736.79
07/02/18	07/02/18	Purchase - Interest 912828A83	1.00	118.75	101,855.54
07/02/18	07/02/18	Purchase - Interest 912828N48	1.00	131.25	101,986.79
07/06/18	07/06/18	Purchase - Interest 24422ETL3	1.00	662.50	102,649.29
07/06/18	07/06/18	Purchase - Interest 24422ETL3	1.00	3,643.75	106,293.04
07/06/18	07/06/18	Purchase - Interest 17275RAR3	1.00	4,943.58	111,236.62
07/06/18	07/06/18	Purchase - Principal 17275RAR3	1.00	668,231.20	779,467.82
07/06/18	07/06/18	Purchase - Principal 3130AA3R7	1.00	137,925.20	917,393.02
07/06/18	07/06/18	Purchase - Interest 3130AA3R7	1.00	272.71	917,665.73
07/06/18	07/06/18	Purchase - Interest 3135G0R39	1.00	160.00	917,825.73
07/06/18	07/06/18	Purchase - Principal 3135G0R39	1.00	78,491.20	996,316.93
07/06/18	07/06/18	Purchase - Principal 3135G0T29	1.00	98,328.00	1,094,644.93
07/06/18	07/06/18	Purchase - Interest 3135G0T29	1.00	533.33	1,095,178.26
07/06/18	07/06/18	Purchase - Interest 3137EAEF2	1.00	1,523.96	1,096,702.22
07/06/18	07/06/18	Purchase - Principal 3137EAEF2	1.00	514,080.00	1,610,782.22
07/06/18	07/06/18	Redemption - Interest 912828X47	1.00	(5,461.96)	1,605,320.26
07/06/18	07/06/18	Redemption - Principal 912828X47	1.00	(1,552,750.00)	52,570.26
07/09/18	07/09/18	Purchase - Interest 36962G4J0	1.00	6,875.00	59,445.26
07/10/18	07/10/18	Purchase - Interest 172967LF6	1.00	612.50	60,057.76
07/10/18	07/10/18	Purchase - Interest 172967LF6	1.00	612.50	60,670.26
07/10/18	07/10/18	Purchase - Interest 172967LF6	1.00	3,675.00	64,345.26
07/10/18	07/10/18	Purchase - Interest 86958JHB8	1.00	950.25	65,295.51



Account Statement

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

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Trade Date	Settlement Date	Transaction Description	Share or Unit Price	Dollar Amount of Transaction	Total Shares Owned
CAMP Pool					
07/10/18	07/10/18	Purchase - Interest 86958JHB8	1.00	950.25	66,245.76
07/10/18	07/10/18	Purchase - Interest 86958JHB8	1.00	5,701.50	71,947.26
07/16/18	07/16/18	Purchase - Interest 3130A8QS5	1.00	4,078.13	76,025.39
07/16/18	07/16/18	Purchase - Interest 3130A8QS5	1.00	703.12	76,728.51
07/18/18	07/18/18	Purchase - Principal 912828WN6	1.00	245,449.22	322,177.73
07/18/18	07/18/18	Purchase - Interest 912828WN6	1.00	655.74	322,833.47
07/18/18	07/18/18	Redemption - Principal 36255JAD6	1.00	(299,930.04)	22,903.43
07/25/18	07/25/18	Purchase - Interest 3136AQDQ0	1.00	121.09	23,024.52
07/25/18	07/25/18	Purchase - Interest 3136AQDQ0	1.00	20.56	23,045.08
07/25/18	07/25/18	Purchase - Interest 3136AQDQ0	1.00	20.56	23,065.64
07/25/18	07/25/18	Purchase - Interest 3136AQSW1	1.00	39.97	23,105.61
07/25/18	07/25/18	Purchase - Interest 3136AQSW1	1.00	7.99	23,113.60
07/25/18	07/25/18	Purchase - Interest 3136AQSW1	1.00	7.99	23,121.59
07/25/18	07/25/18	Purchase - Interest 3136B1XP4	1.00	593.33	23,714.92
07/25/18	07/25/18	Purchase - Interest 3136B1XP4	1.00	118.67	23,833.59
07/25/18	07/25/18	Purchase - Interest 3136B1XP4	1.00	118.67	23,952.26
07/25/18	07/25/18	Purchase - Interest 3137BM6P6	1.00	412.00	24,364.26
07/25/18	07/25/18	Purchase - Interest 3137BM6P6	1.00	90.13	24,454.39
07/25/18	07/25/18	Purchase - Interest 3137BM6P6	1.00	90.13	24,544.52
07/25/18	07/25/18	Purchase - Interest 3136AQDQ0	1.00	129.15	24,673.67
07/25/18	07/25/18	Purchase - Interest 3136AQDQ0	1.00	21.93	24,695.60
07/25/18	07/25/18	Purchase - Interest 3136AQDQ0	1.00	21.93	24,717.53



Account Statement

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

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Trade Date	Settlement Date	Transaction Description	Share or Unit Price	Dollar Amount of Transaction	Total Shares Owned
CAMP Pool					
07/25/18	07/25/18	Purchase - Interest 912828R77	1.00	723.19	25,440.72
07/25/18	07/25/18	Purchase - Principal 912828R77	1.00	337,476.56	362,917.28
07/25/18	07/25/18	Purchase - Interest 912828WN6	1.00	1,202.19	364,119.47
07/25/18	07/25/18	Purchase - Principal 912828WN6	1.00	392,531.25	756,650.72
07/25/18	07/25/18	Purchase - Principal 3136AQDQ0	1.00	1,191.17	757,841.89
07/25/18	07/25/18	Purchase - Principal 3136AQDQ0	1.00	202.27	758,044.16
07/25/18	07/25/18	Purchase - Principal 3136AQDQ0	1.00	202.27	758,246.43
07/25/18	07/25/18	Purchase - Principal 3136AQSW1	1.00	15,014.54	773,260.97
07/25/18	07/25/18	Purchase - Principal 3136AQSW1	1.00	3,002.91	776,263.88
07/25/18	07/25/18	Purchase - Principal 3136AQSW1	1.00	3,002.91	779,266.79
07/25/18	07/25/18	Redemption - Principal 14313FAD1	1.00	(349,952.30)	429,314.49
07/25/18	07/25/18	Redemption - Principal 459058GH0	1.00	(399,064.00)	30,250.49
07/25/18	07/25/18	Redemption - Reversal of Interest 3136AQDQ0	1.00	(121.09)	30,129.40
07/25/18	07/25/18	Redemption - Reversal of Interest 3136AQDQ0	1.00	(20.56)	30,108.84
07/25/18	07/25/18	Redemption - Reversal of Interest 3136AQDQ0	1.00	(20.56)	30,088.28
07/27/18	07/27/18	IP Fees June 2018	1.00	(2,442.08)	27,646.20
07/27/18	07/27/18	IP Fees June 2018	1.00	(339.71)	27,306.49
07/27/18	07/27/18	IP Fees June 2018	1.00	(205.86)	27,100.63
07/27/18	07/27/18	U.S. Bank Fees May 2018	1.00	(479.11)	26,621.52
07/30/18	07/30/18	Purchase - Interest 94974BGF1	1.00	806.25	27,427.77
07/30/18	07/30/18	Purchase - Interest 94974BGF1	1.00	4,031.25	31,459.02
07/31/18	08/01/18	Accrual Income Div Reinvestment - Distributions	1.00	96.81	31,555.83



Account Statement

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

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Trade Date	Settlement Date	Transaction Description	Share or Unit Price	Dollar Amount of Transaction	Total Shares Owned
Closing Balance					31,555.83
	Month of July	Fiscal YTD January-July			
Opening Balance	101,736.79	61,215.91	Closing Balance	31,555.83	
Purchases	2,540,606.31	8,841,971.53	Average Monthly Balance	54,043.89	
Redemptions (Excl. Checks)	(2,610,787.27)	(8,871,631.61)	Monthly Distribution Yield	2.11%	
Check Disbursements	0.00	0.00			
Closing Balance	31,555.83	31,555.83			
Cash Dividends and Income	96.81	629.50			