



CITY OF LAKE ELSINORE
INVESTMENT REPORT

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

CASH ACCOUNTS	BANK BALANCE	DEPOSITS IN TRANSIT	OUTSTANDING CHECKS	BOOK BALANCE
Bank Accounts:				
General Checking Account	\$ 2,091,015	\$ 79,893	\$ (715,821)	\$ 1,455,087
Cash On Hand:				
Cashier Drawers #1 & #2	-	-	-	300
City of Lake Elsinore Petty Cash Fund	-	-	-	1,000
Total Cash Accounts	2,091,015	79,893	(715,821)	1,456,387
INVESTMENTS				
Local Agency Investment Fund	25,374,098	-	-	25,374,098
CAMP Investments:				
CAMP Pool Account	179,934	-	-	179,934
U.S. Treasury Bond / Note	15,712,835	-	-	15,712,835
Supra-National Agency Bond / Note	3,097,685	-	-	3,097,685
Municipal Bond / Note	225,632	-	-	225,632
Federal Agency Collateralized Mortgage Obligation	604,026	-	-	604,026
Federal Agency Bond / Note	1,731,486	-	-	1,731,486
Corporate Notes	10,125,584	-	-	10,125,584
Negotiable Certificate of Deposit	6,909,095	-	-	6,909,095
Asset-Backed Security / Collateralized Mortgage	649,882	-	-	649,882
Sub-total Investments	64,610,257	-	-	64,610,257
Market Value Adjustment:				
Unrealized Gain/(Loss) at 06-30-17	(832,804)	-	-	(832,804)
Total Investments	63,777,453	-	-	63,777,453
Total Pooled Cash and Investments	\$ 65,868,468	\$ 79,893	\$ (715,821)	\$ 65,233,840
TOTAL POOLED CASH AND INVESTMENTS				<u><u>\$ 65,233,840</u></u>

I certify that this report accurately reflects all pooled investments and it is in conformity with the investment policy as approved by the City Council on June 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

September 12, 2018
Date

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

<u>FUND NO</u>	<u>FUND NAME</u>	<u>AMOUNT</u>
100	General	\$ 9,189,668
106	Affordable Housing In Lieu	1,454,481
107	Developer Agreement Revenue	134,866
110	State Gas Tax	924,252
111	TUMF C.I.P.	2,719
112	Measure A	1,975,415
114	SB1186 CASP Education Program	9,298
115	Traffic Safety	195,900
116	City Hall-Public Works DIF	1,028,013
119	Animal Shelter DIF	3,614
121	T.R.I.P.-2014A	138
135	Lighting & Landscape Maintenance - Dist. No. 1	1,016,291
140	Geothermal	20,063
150	C.D.B.G.	113,056
160	PEG Grant	12,550
180	Launch Pointe	18,097
203	E.L.S.P. - S.T.I.F.	1,637,513
205	Traffic Impact Fee	4,366,509
211	Storm Drain C.I.P.	954,912
220	Street Lighting C.I.P.	101,413
221	Quimby Park C.I.P.	57,550
231	Library C.I.P.	1,804,169
232	City Fire Protection	12,876
254	Railroad Canyon Improvement Area 89-1	126,253
300	Insurance Service	619,779
305	Information Systems Service	445,459
310	Support Service	14,806
320	Facilities Service	593,564
331	CFD 2006-1CC Summerly Improvement Area CC	22,406
332	CFD 2006-1 Improvement Area B, Summerly	31,376
334	CFD 2015-5 Trieste - Far West Industries	36,996
335	CFD 2003-2E Canyon Hills Improvement Area E	8,607
336	CFD 2006-1FF Summerly Improvement Area FF	26,907
340	CFD 2006-1 IA-EE Summerly Improvement Area	9,439
345	CFD 2003-2 Improvement Area D, Canyon Hills	1,072,270
346	CFD 2014-1 Southshore	63,591
347	CFD 2006-1 Improvement Area A, Summerly	43,900
350	CFD 98-1 Summerhill	740,107
352	AD 86-1 Northwest Sewer	659,115
354	CFD 90-2 Tuscany Hills	2,348,914
357	CFD 2003-2 Canyon Hills Improvement Area	146,445

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

<u>FUND NO</u>	<u>FUND NAME</u>	<u>AMOUNT</u>
366	CFD 2005-6 City Center Townhomes	117,501
368	CFD 2006-2 Viscaya	337,752
369	CFD 2004-3 Area 1 Rosetta Canyon Improvement Area	232,468
371	CFD 2005-1 Serenity	117,206
372	CFD 2005-2 Alberhill Ranch Improvement Area	161,654
374	CFD 2005-4 Lakeview Villas	57,890
375	CFD 2006-4 Clurman	16,616
376	CFD 2006-3 La Strada	35
377	CFD 2006-6 Tessara	10,017
378	CFD 2006-8 Running Deer Estates	8,530
384	CFD 2003-2 Area B Canyon Hills Improvement Area	110,872
385	CFD 2004-3 Area 2 Rosetta Canyon Improvement Area	606,151
386	CFD 2007-4 Mekenna Court	17,017
387	CFD 2007-5 Red Kite	47,360
388	CFD 2007-6 Holiday Inn Express	9,385
390	CFD 2003-2 Area C Canyon Hills Improvement Area	112,034
392	CFD 95-1 City Center	56,487
393	AD 93-1 Cottonwood Hills	68,307
394	CFD 2005-5 (2012A) Wasson Canyon	179,697
395	CFD 2018-1 Wasson Canyon II Improvement Area	10,354
396	CFD 2018-2 Nichols Ranch Improvement Area	76,005
397	CFD 2018-3 Village at Lakeshore	76,000
500	Capital Improvement Plan	14,293,102
510	Successor To RDA Area I, II, & III	6,323,980
540	Successor To RDA Diamond Stadium	75,771
603	Endowment Trust - Carl Graves	1,020,339
604	Endowment Trust - Korn Memorial	31,436
605	Public Improvement Trust	49,591
606	Mobile Source Air Polution Reduction	237,093
608	Trust Deposit & Pre Paid Expense	2,666,441
617	Successor Agency Housing	4,570,718
620	Cost Recovery System	1,183,108
631	Lake Destratification Equipment Replacement	309,629
	Total Pooled Cash & Investments	\$ 65,233,840

**CITY OF LAKE ELSINORE
SUMMARY OF POLICY LIMITATIONS
FOR THE MONTH ENDING AUGUST 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	24.32%	Unlimited
Current Balance		\$ 15,712,835
Supra-National Agency Bond / Note	4.79%	30%
Current Balance		\$ 3,097,685
Municipal Bond / Note	0.35%	Unlimited
Current Balance		\$ 225,632
Federal Agency Collateralized Mortgage Obligation	0.93%	40.00%
Current Balance		\$ 604,026
Federal Agency Bond / Note	2.68%	* Unlimited
Current Balance		\$ 1,731,486
Negotiable Certificates of Deposit	10.69%	25.00%
Current Balance		\$ 6,909,095
Corporate Note	15.67%	30.00%
Current Balance		\$ 10,125,584
Asset-Backed Security / Collateralized Mortgage		20%
Current Balance	1%	\$ 649,882
Repurchase Agreements	0.00%	Unlimited
Reverse Repurchase Agreements	0.00%	20.00%
LAIF (Local Agency Investment Fund)	39.27%	* \$65 Million
Current Balance		\$ 25,374,098
CAMP - Pooled Sweep Account	0.28%	Unlimited
Current Balance		\$ 179,934
TOTAL	100.00%	\$ 64,610,257

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.



Local Agency Investment Fund

CITY OF LAKE ELSINORE
LOCAL AGENCY INVESTMENT FUND
TRANSACTION SUMMARY
FOR THE MONTH ENDING AUGUST 31, 2018

<u>Yield</u>	<u>Purchase Date</u>	<u>Maturity Rate</u>
1.998%	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>36,374,098</u>	\$ <u>(11,000,000)</u>	\$ <u>25,374,098</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)
08/13/18	1.98	1.96	192
08/14/18	1.98	1.96	190
08/15/18	1.99	1.96	191
08/16/18	2.01	1.96	192
08/17/18	2.01	1.96	191
08/18/18	2.01	1.96	191
08/19/18	2.01	1.96	191
08/20/18	2.01	1.96	191
08/21/18	2.01	1.96	189
08/22/18	2.01	1.96	188
08/23/18	2.02	1.96	191
08/24/18	2.02	1.97	191
08/25/18	2.02	1.97	191
08/26/18	2.02	1.97	191
08/27/18	2.02	1.97	188
08/28/18	2.02	1.97	187
08/29/18	2.02	1.97	187
08/30/18	2.02	1.97	186
08/31/18	2.04	1.97	191
09/01/18	2.04	1.97	191
09/02/18	2.04	1.97	191
09/03/18	2.04	1.97	191
09/04/18	2.04	1.97	191
09/05/18	2.04	1.98	189
09/06/18	2.04	1.98	189
09/07/18	2.04	1.98	190
09/08/18	2.04	1.98	190
09/09/18	2.04	1.98	190
09/10/18	2.05	1.98	189
09/11/18	2.05	1.98	189
09/12/18	2.05	1.98	189

*Daily yield does not reflect capital gains or losses

[View Prior Month Daily Rates](#)

LAIF Performance Report

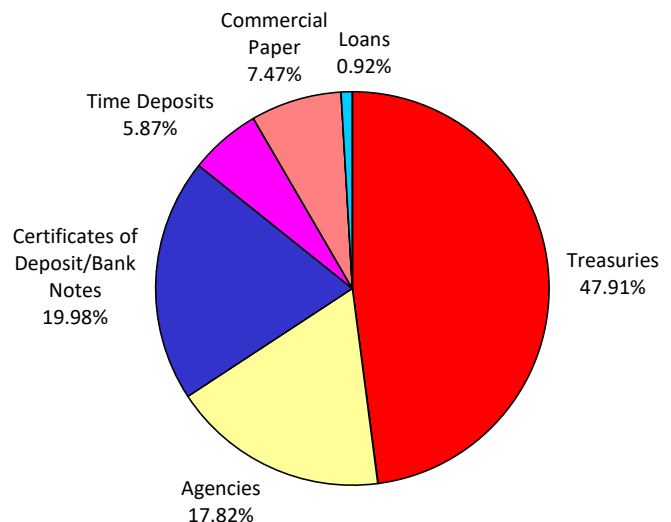
Quarter Ending 06/30/18

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**

Aug 2018 1.998
 July 2018 1.944
 June 2018 1.854

**Pooled Money Investment Account
Portfolio Composition
08/31/18
\$86.2 billion**



Percentages may not total 100%, due to rounding.

Based on data available as of 9/12/2018



CAMP

Investment Portfolio



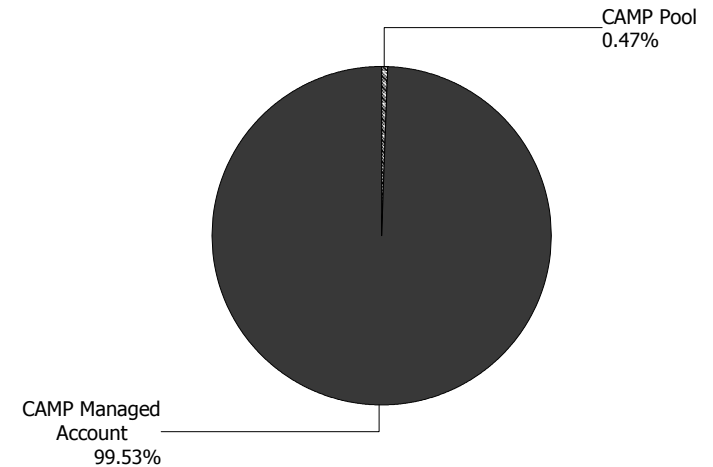
Account Statement - Transaction Summary

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

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

CAMP Pool	
Opening Market Value	31,555.83
Purchases	1,266,241.05
Redemptions	(1,117,862.95)
Unsettled Trades	0.00
Change in Value	0.00
Closing Market Value	\$179,933.93
Cash Dividends and Income	125.73
CAMP Managed Account	
Opening Market Value	38,348,840.71
Purchases	1,106,464.84
Redemptions	(1,141,528.75)
Unsettled Trades	0.00
Change in Value	95,135.01
Closing Market Value	\$38,408,911.81
Cash Dividends and Income	112,761.73

Asset Summary		
	August 31, 2018	July 31, 2018
CAMP Pool	179,933.93	31,555.83
CAMP Managed Account	38,408,911.81	38,348,840.71
Total	\$38,588,845.74	\$38,380,396.54
Asset Allocation		





Managed Account Summary Statement

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

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Transaction Summary - Money Market		Transaction Summary - Managed Account		Account Total	
Opening Market Value	\$31,555.83	Opening Market Value	\$38,348,840.71	Opening Market Value	\$38,380,396.54
Purchases	1,266,241.05	Maturities/Calls	(45,295.91)		
Redemptions	(1,117,862.95)	Principal Dispositions	(1,096,232.84)		
		Principal Acquisitions	1,106,464.84		
		Unsettled Trades	0.00		
		Change in Current Value	95,135.01		
Closing Market Value	\$179,933.93	Closing Market Value	\$38,408,911.81	Closing Market Value	\$38,588,845.74
Dividend	125.73				
Earnings Reconciliation (Cash Basis) - Managed Account		Cash Balance		Closing Cash Balance	
Interest/Dividends/Coupons Received			117,389.99		\$0.00
Less Purchased Interest Related to Interest/Coupons			(883.49)		
Plus Net Realized Gains/Losses			(3,744.77)		
Total Cash Basis Earnings			\$112,761.73		
Earnings Reconciliation (Accrual Basis)	Managed Account	Total	Cash Transactions Summary- Managed Account		
Ending Amortized Value of Securities	38,998,718.40	39,178,652.33	Maturities/Calls		0.00
Ending Accrued Interest	181,490.19	181,490.19	Sale Proceeds		1,106,735.73
Plus Proceeds from Sales	1,106,735.73	2,224,598.68	Coupon/Interest/Dividend Income		106,887.10
Plus Proceeds of Maturities/Calls/Principal Payments	45,295.91	45,295.91	Principal Payments		45,295.91
Plus Coupons/Dividends Received	106,887.10	106,887.10	Security Purchases		(1,107,348.33)
Less Cost of New Purchases	(1,107,348.33)	(2,373,589.38)	Net Cash Contribution		(151,570.41)
Less Beginning Amortized Value of Securities	(39,036,918.34)	(39,068,474.17)	Reconciling Transactions		0.00
Less Beginning Accrued Interest	(228,471.15)	(228,471.15)			
Dividends	0.00	125.73			
Total Accrual Basis Earnings	\$66,389.51	\$66,515.24			



Portfolio Summary and Statistics

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

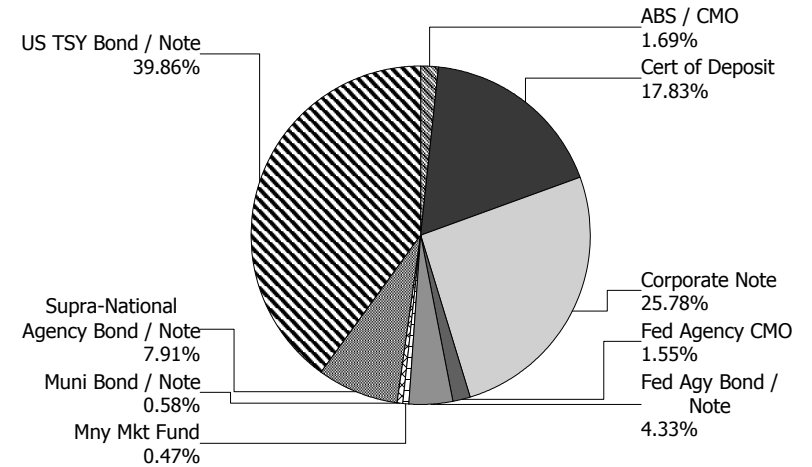
CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Account Summary

Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	15,815,000.00	15,380,910.58	39.86
Supra-National Agency Bond / Note	3,095,000.00	3,053,577.35	7.91
Municipal Bond / Note	225,000.00	223,674.75	0.58
Federal Agency Collateralized Mortgage Obligation	595,719.22	599,343.11	1.55
Federal Agency Bond / Note	1,740,000.00	1,669,591.87	4.33
Corporate Note	10,055,000.00	9,949,790.64	25.78
Certificate of Deposit	6,910,000.00	6,881,251.58	17.83
Asset-Backed Security / Collateralized Mortgage Obligation	650,000.00	650,771.93	1.69
Managed Account Sub-Total	39,085,719.22	38,408,911.81	99.53%
Accrued Interest		181,490.19	
Total Portfolio	39,085,719.22	38,590,402.00	
CAMP Pool	179,933.93	179,933.93	0.47
Total Investments	39,265,653.15	38,770,335.93	100.00%

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

Sector Allocation



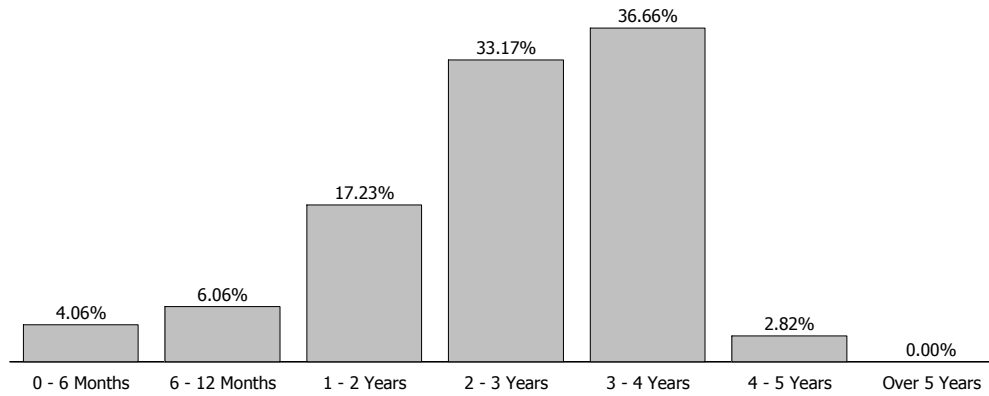


Portfolio Summary and Statistics

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

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Maturity Distribution



Characteristics

Yield to Maturity at Cost	2.15%
Yield to Maturity at Market	2.79%
Duration to Worst	2.36
Weighted Average Days to Maturity	920



Managed Account Issuer Summary

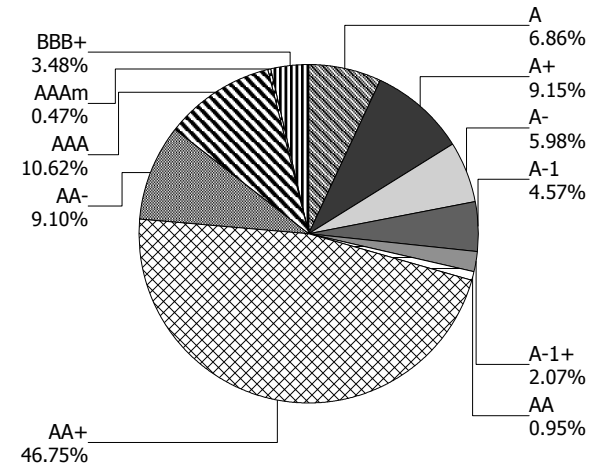
For the Month Ending **August 31, 2018**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Issuer Summary

Issuer	Market Value of Holdings	Percent
AMERICAN EXPRESS CO	432,360.60	1.12
AMERICAN HONDA FINANCE	373,562.25	0.97
APPLE INC	393,161.60	1.02
BANK OF AMERICA CO	394,220.39	1.02
BANK OF MONTREAL	670,069.68	1.74
BANK OF NOVA SCOTIA	776,074.80	2.01
BB&T CORPORATION	316,206.86	0.82
BURLINGTON NORTHERN SANTA FE	203,901.01	0.53
CAMP Pool	179,933.93	0.47
CANADIAN IMPERIAL BANK OF COMMERCE	574,306.55	1.49
CARMAX AUTO OWNER TRUST	350,738.15	0.91
CATERPILLAR INC	298,656.00	0.77
CHARLES SCHWAB	235,760.93	0.61
CITIGROUP INC	551,152.65	1.43
DEERE & COMPANY	346,016.98	0.90
FANNIE MAE	1,044,824.95	2.71
FEDERAL HOME LOAN BANKS	993,835.27	2.58
FREDDIE MAC	230,274.76	0.60
GENERAL ELECTRIC CO	258,035.50	0.67
GM FINANCIAL SECURITIZED TERM	300,033.78	0.78
GOLDMAN SACHS GROUP INC	398,142.00	1.03
HERSHEY COMPANY	175,662.20	0.46
HOME DEPOT INC	196,720.21	0.51
IBM CORP	297,384.90	0.77
INTER-AMERICAN DEVELOPMENT BANK	1,256,929.70	3.25
INTERNATIONAL FINANCE CORPORATION	397,004.00	1.03
INTL BANK OF RECONSTRUCTION AND DEV	1,399,643.65	3.62
JP MORGAN CHASE & CO	671,512.95	1.74
MICROSOFT CORP	395,658.00	1.03
MORGAN STANLEY	391,893.20	1.02
NATIONAL RURAL UTILITIES CO FINANCE CORP	398,298.40	1.03
NORDEA BANK AB	771,952.70	2.00

Credit Quality (S&P Ratings)





Managed Account Issuer Summary

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

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Issuer	Market Value of Holdings	Percent
PACCAR FINANCIAL CORP	335,191.19	0.87
PEPSICO INC	273,469.56	0.71
ROYAL BANK OF CANADA	680,007.15	1.76
SKANDINAVISKA ENSKILDA BANKEN AB	794,692.00	2.06
STATE OF CONNECTICUT	223,674.75	0.58
STATE STREET CORPORATION	121,311.25	0.31
SVENSKA HANDELSBANKEN AB	798,069.60	2.07
SWEDBANK AB	785,076.00	2.03
THE BANK OF NEW YORK MELLON CORPORATION	393,681.20	1.02
THE WALT DISNEY CORPORATION	393,068.16	1.02
TOYOTA MOTOR CORP	543,299.86	1.41
UBS AG	301,089.30	0.78
UNILEVER PLC	298,952.10	0.77
UNITED STATES TREASURY	15,380,910.58	39.85
WAL-MART STORES INC	367,931.63	0.95
WELLS FARGO & COMPANY	494,579.06	1.28
WESTPAC BANKING CORP	729,913.80	1.89
Total	\$38,588,845.74	100.00%



Managed Account Detail of Securities Held

For the Month Ending **August 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	0.88	15,113.71	14,853.51
US TREASURY NOTES DTD 10/31/2013 1.750% 10/31/2020	912828WC0	10,000.00	AA+	Aaa	02/01/16	02/03/16	10,185.16	1.35	58.97	10,085.99	9,812.50
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	127.05	25,344.04	24,642.58
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	508.20	101,376.15	98,570.30
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	40.66	10,250.10	9,936.72
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	44.94	15,138.75	14,693.55
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	1.38	25,663.63	24,594.73
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	8.29	153,981.80	147,568.35
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	289.28	55,384.09	53,064.28
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	604.85	115,803.10	110,952.58
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	324.32	69,130.70	67,670.33
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	1,042.46	222,138.09	217,511.78
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	279.51	78,624.21	77,240.64
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	508.20	102,105.83	98,199.20



Managed Account Detail of Securities Held

For the Month Ending **August 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	889.34	178,685.20	171,848.60
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	2,159.84	433,949.76	417,346.60
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	1,572.23	442,261.20	434,478.60
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	5.52	100,443.74	98,003.90
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	6.91	127,901.53	122,504.88
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	6.91	125,239.78	122,504.88
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	8.29	150,665.61	147,005.85
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	12.43	226,200.92	220,508.78
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	12.43	226,781.28	220,508.78
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	13.81	251,979.20	245,009.75
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	17.96	332,543.99	318,512.68
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	44.20	804,269.93	784,031.20
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	56.63	1,026,966.24	1,004,539.98
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	63.54	1,155,102.99	1,127,044.85



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Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
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	77.35	1,411,083.52	1,372,054.60
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	252.72	59,275.54	57,372.66
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	547.55	127,633.78	124,307.43
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	547.55	127,633.78	124,307.43
US TREASURY NOTES DTD 10/31/2016 1.250% 10/31/2021	912828T67	250,000.00	AA+	Aaa	08/30/17	08/31/17	246,054.69	1.64	1,052.99	246,981.41	239,052.75
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	3,053.67	711,803.75	693,252.98
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	4,633.15	1,086,718.22	1,051,832.10
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	410.67	64,433.98	63,083.02
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	473.85	74,346.90	72,788.10
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	726.56	113,754.79	111,608.42
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	726.56	113,754.79	111,608.42
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	1,137.23	174,686.54	174,691.44
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	1,579.48	242,620.20	242,627.00
US TREASURY NOTES DTD 05/01/2017 1.875% 04/30/2022	912828X47	450,000.00	AA+	Aaa	12/04/17	12/06/17	445,324.22	2.12	2,843.07	446,081.43	436,728.60



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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	5,844.09	914,984.18	897,719.90
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	7,897.42	1,213,101.00	1,213,135.00
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	10,108.70	1,554,588.83	1,552,812.80
US TREASURY NOTES DTD 12/31/2015 2.125% 12/31/2022	912828N30	450,000.00	AA+	Aaa	08/01/18	08/03/18	436,464.84	2.86	1,637.06	436,694.25	438,767.55
Security Type Sub-Total		15,815,000.00					15,712,834.56	2.00	52,258.70	15,703,308.45	15,380,910.58
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	916.00	124,793.95	121,992.25
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	1,099.20	149,752.73	146,390.70
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	5,496.02	748,763.67	731,953.50
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	661.11	100,664.21	98,648.80
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	661.11	100,664.21	98,648.80
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	3,966.67	603,985.23	591,892.80
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	603.85	49,967.95	49,625.50



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Supra-National Agency Bond / Note											
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	603.85	49,967.95	49,625.50
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	3,623.13	299,807.69	297,753.00
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	577.50	59,883.60	59,711.40
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	577.50	59,883.60	59,711.40
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	3,368.75	349,320.98	348,316.50
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	1,100.00	399,094.10	399,307.20
Security Type Sub-Total		3,095,000.00					3,097,685.28	2.14	23,254.69	3,096,549.87	3,053,577.35
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	273.07	30,011.80	29,823.30
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	273.07	30,011.80	29,823.30
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	1,501.89	165,064.88	164,028.15
Security Type Sub-Total		225,000.00					225,632.25	1.90	2,048.03	225,088.48	223,674.75



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Federal Agency Collateralized Mortgage Obligation											
FNMA SERIES 2015-M15 ASQ2 DTD 11/01/2015 1.898% 01/01/2019	3136AQSW1	2,045.30	AA+	Aaa	11/06/15	11/30/15	2,065.75	1.20	3.24	2,045.30	2,038.20
FNMA SERIES 2015-M15 ASQ2 DTD 11/01/2015 1.898% 01/01/2019	3136AQSW1	2,045.30	AA+	Aaa	11/06/15	11/30/15	2,065.75	1.20	3.24	2,045.30	2,038.20
FNMA SERIES 2015-M15 ASQ2 DTD 11/01/2015 1.898% 01/01/2019	3136AQSW1	10,226.51	AA+	Aaa	11/06/15	11/30/15	10,328.78	1.20	16.18	10,226.51	10,191.00
FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AQDQ0	10,065.10	AA+	Aaa	10/07/15	10/30/15	10,165.89	1.08	13.81	10,080.84	10,021.91
FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AQDQ0	10,065.10	AA+	Aaa	10/07/15	10/30/15	10,165.89	1.08	13.81	10,080.84	10,021.91
FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AQDQ0	59,272.24	AA+	Aaa	10/07/15	10/30/15	59,865.78	1.08	81.30	59,364.95	59,017.93
FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	38,857.10	AA+	Aaa	04/11/18	04/30/18	39,630.01	2.27	115.28	39,565.90	39,391.32
FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	38,857.10	AA+	Aaa	04/11/18	04/30/18	39,630.01	2.27	115.28	39,565.90	39,391.32
FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	194,285.47	AA+	Aaa	04/11/18	04/30/18	198,150.00	2.27	576.38	197,829.49	196,956.56
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	35,267.92	35,041.81
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	35,267.92	35,041.81
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	161,224.77	160,191.14
Security Type Sub-Total		595,719.22					604,026.46	2.22	1,530.78	602,565.64	599,343.11
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	175.31	29,934.09	29,223.27



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Federal Agency Bond / Note											
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	905.78	154,659.45	150,986.90
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	183.59	124,557.81	119,650.75
FHLB GLOBAL NOTE DTD 07/14/2016 1.125% 07/14/2021	3130A8OS5	725,000.00	AA+	Aaa	07/14/16	07/15/16	720,591.28	1.25	1,064.84	722,435.25	693,974.35
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	12.15	24,948.62	23,963.00
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	38.89	79,805.31	76,681.60
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	68.06	139,712.25	134,192.80
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	223.61	458,880.54	440,919.20

Security Type Sub-Total		1,740,000.00					1,731,485.85	1.31	2,672.23	1,734,933.32	1,669,591.87
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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	350.00	49,969.17	49,767.75
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	350.00	49,992.90	49,767.75
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	350.00	49,992.90	49,767.75
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	1,750.00	249,964.52	248,838.75



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Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Corporate Note											
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	119.58	24,996.59	24,868.75
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	119.58	24,996.59	24,868.75
CITIGROUP INC CORP NOTES DTD 06/09/2016 2.050% 06/07/2019	172967KS9	105,000.00	BBB+	Baa1	06/02/16	06/09/16	104,945.40	2.07	502.25	104,985.69	104,448.75
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	100.00	99,962.39	99,616.60
AMERICAN HONDA FINANCE GLOBAL NOTES DTD 09/09/2014 2.250% 08/15/2019	02665WAH4	275,000.00	A+	A2	09/04/14	09/09/14	274,491.25	2.29	275.00	274,896.56	273,945.65
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	489.58	25,863.07	25,487.63
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	489.58	25,863.07	25,487.63
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	2,937.50	155,178.39	152,925.75
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	2,024.31	261,434.65	258,035.50
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	173.54	49,990.77	49,620.80
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	173.54	49,990.77	49,620.80
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	1,041.25	299,944.60	297,724.80
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	138.85	75,087.32	74,198.78
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	694.27	375,769.77	370,993.88



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Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Corporate Note											
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	64.24	49,983.80	49,457.25
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	64.24	49,983.80	49,457.25
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	385.42	299,902.77	296,743.50
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	326.33	29,984.08	29,635.05
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	326.33	29,984.08	29,635.05
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	1,958.00	179,904.49	177,810.30
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	239.69	24,996.67	24,679.65
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	1,198.44	124,983.36	123,398.25
TOYOTA MOTOR CORP NOTES DTD 03/12/2015 2.150% 03/12/2020	89236TCF0	200,000.00	AA-	Aa3	03/23/15	03/27/15	201,776.00	1.96	2,018.61	200,566.87	197,984.00
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	544.38	74,981.03	73,849.13
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	1,633.13	224,943.10	221,547.38
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	107.50	24,991.40	24,590.03
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	107.50	24,991.40	24,590.03



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Corporate Note											
WALT DISNEY COMPANY CORP NOTES DTD 06/06/2017 1.800% 06/05/2020	25468PDU7	25,000.00	A+	A2	06/01/17	06/06/17	24,971.00	1.84	107.50	24,982.77	24,499.03
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	215.00	49,965.54	48,998.05
HOME DEPOT INC CORP NOTES DTD 06/05/2017 1.800% 06/05/2020	437076BQ4	150,000.00	A	A2	05/24/17	06/05/17	149,913.00	1.82	645.00	149,948.37	147,540.15
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	752.50	174,879.39	171,493.18
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	93.44	24,990.70	24,604.00
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	519.44	100,190.63	99,483.40
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	2,986.81	576,096.12	572,029.55
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	363.83	39,977.22	39,168.00
CATERPILLAR FINL SERVICE NOTE DTD 09/07/2017 1.850% 09/04/2020	14913Q2A6	40,000.00	A	A3	09/05/17	09/07/17	39,966.40	1.88	363.83	39,977.22	39,168.00
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	2,046.56	224,871.86	220,320.00
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	153.75	24,998.34	24,420.83
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	153.75	24,998.34	24,420.83
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	300.00	49,968.96	49,145.20



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Corporate Note											
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	300.00	49,968.96	49,145.20
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	922.50	149,990.02	146,524.95
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	1,800.00	299,813.77	294,871.20
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	297.50	50,561.87	49,386.40
WAL-MART STORES INC CORP NOTE DTD 10/20/2017 1.900% 12/15/2020	931142EA7	75,000.00	AA	Aa2	10/11/17	10/20/17	74,891.25	1.95	300.83	74,919.88	73,586.33
WAL-MART STORES INC CORP NOTE DTD 10/20/2017 1.900% 12/15/2020	931142EA7	300,000.00	AA	Aa2	10/11/17	10/20/17	299,565.00	1.95	1,203.33	299,679.50	294,345.30
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	44.79	24,991.14	24,416.85
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	44.79	24,991.14	24,416.85
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	134.38	74,973.42	73,250.55
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	574.17	299,879.94	297,384.90
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	372.57	24,976.99	24,893.65
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	372.57	24,976.99	24,893.65
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	372.57	24,907.79	24,893.65



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Corporate Note											
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	372.57	24,907.79	24,893.65
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	1,862.85	124,884.93	124,468.25
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	2,607.99	174,354.53	174,255.55
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	3,643.75	298,684.57	298,952.10
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	565.42	49,982.46	49,919.35
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	302.22	39,993.94	39,067.08
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	302.22	39,993.94	39,067.08
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	472.22	50,619.01	49,210.15
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	472.22	50,619.01	49,210.15
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	1,511.11	199,969.69	195,335.40
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	2,833.33	303,759.01	295,260.90
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	240.63	25,149.12	24,609.25
MORGAN STANLEY CORP NOTES DTD 04/21/2016 2.500% 04/21/2021	61746BEA0	50,000.00	BBB+	A3	11/01/17	11/03/17	50,162.00	2.40	451.39	50,124.68	48,986.65



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Corporate Note											
MORGAN STANLEY CORP NOTES DTD 04/21/2016 2.500% 04/21/2021	61746BEA0	50,000.00	BBB+	A3	11/01/17	11/03/17	50,162.00	2.40	451.39	50,124.68	48,986.65
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	2,708.33	300,748.07	293,919.90
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	1,450.00	199,742.33	195,280.20
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	191.17	19,995.31	19,974.94
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	191.17	19,995.31	19,974.94
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	158.02	24,990.90	24,265.33
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	158.02	24,990.90	24,265.33
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	955.83	99,976.57	99,874.70
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	948.13	149,945.42	145,591.95
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	238.96	24,984.49	25,094.60
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	238.96	24,984.49	25,094.60
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	1,194.79	124,922.45	125,473.00



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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	138.13	24,947.36	24,262.25
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	138.13	24,947.36	24,262.25
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	414.38	74,842.09	72,786.75
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	312.81	34,999.03	35,113.33
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	1,787.50	199,994.46	200,647.60
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	339.50	35,000.00	34,276.73
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	339.50	35,000.00	34,276.73
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	1,940.00	200,000.00	195,867.00
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	202.43	49,844.26	49,448.15
JOHN DEERE CAPITAL CORP NOTES DTD 01/06/2017 2.650% 01/06/2022	24422ETL3	275,000.00	A	A2	03/10/17	03/15/17	273,787.25	2.75	1,113.37	274,143.43	271,964.83
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	151.62	15,000.00	15,027.24
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	151.62	15,000.00	15,027.24
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	758.12	75,000.00	75,136.20
Security Type Sub-Total		10,055,000.00					10,125,583.90	2.29	68,803.85	10,076,715.03	9,949,790.64



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Certificate of Deposit											
CANADIAN IMPERIAL BANK NY CD DTD 12/05/2016 1.760% 11/30/2018	13606A5Z7	575,000.00	A-1	P-1	12/01/16	12/05/16	574,551.50	1.78	2,558.11	574,944.32	574,306.55
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	278.25	100,000.00	99,758.70
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	278.25	100,000.00	99,758.70
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	1,669.50	600,000.00	598,552.20
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	395.26	50,000.00	49,835.85
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	553.37	70,000.00	69,770.19
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	2,173.95	275,000.00	274,097.18
SKANDINAV ENSKILDA BANKEN NY CD DTD 08/04/2017 1.840% 08/02/2019	83050FXT3	100,000.00	A-1	P-1	08/03/17	08/04/17	99,961.00	1.85	153.33	99,982.05	99,336.50
SKANDINAV ENSKILDA BANKEN NY CD DTD 08/04/2017 1.840% 08/02/2019	83050FXT3	100,000.00	A-1	P-1	08/03/17	08/04/17	99,961.00	1.85	153.33	99,982.05	99,336.50
SKANDINAV ENSKILDA BANKEN NY CD DTD 08/04/2017 1.840% 08/02/2019	83050FXT3	600,000.00	A-1	P-1	08/03/17	08/04/17	599,766.00	1.85	920.00	599,892.32	596,019.00
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	83.11	100,000.00	99,606.80
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	83.11	100,000.00	99,606.80
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	477.89	575,000.00	572,739.10
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	4,325.83	300,000.00	301,089.30



Managed Account Detail of Securities Held

For the Month Ending **August 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											
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	215.60	29,989.89	30,187.23
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	359.33	49,983.15	50,312.05
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	2,156.00	299,898.89	301,872.30
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	136.67	100,000.00	98,637.00
WESTPAC BANKING CORP NY CD DTD 08/07/2017 2.050% 08/03/2020	96121T4A3	100,000.00	AA-	Aa3	08/03/17	08/07/17	100,000.00	2.05	136.67	100,000.00	98,637.00
WESTPAC BANKING CORP NY CD DTD 08/07/2017 2.050% 08/03/2020	96121T4A3	540,000.00	AA-	Aa3	08/03/17	08/07/17	540,000.00	2.05	738.00	540,000.00	532,639.80
BANK OF MONTREAL CHICAGO CERT DEPOS DTD 08/03/2018 3.190% 08/03/2020	06370REU9	670,000.00	A+	Aa2	08/01/18	08/03/18	670,000.00	3.23	1,721.71	670,000.00	670,069.68
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	681.00	100,000.00	98,134.50
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	681.00	100,000.00	98,134.50
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	4,086.00	600,000.00	588,807.00
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	373.50	50,000.00	50,370.90
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	747.00	100,000.00	100,741.80
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	3,921.75	525,000.00	528,894.45
Security Type Sub-Total		6,910,000.00					6,909,095.10	2.41	30,057.52	6,909,672.67	6,881,251.58



Managed Account Detail of Securities Held

For the Month Ending **August 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
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	377.50	299,931.69	300,033.78
CARMAX AUTO OWNER TRUST DTD 07/25/2018 3.130% 06/15/2023	14313FAD1	350,000.00	AAA	NR	07/18/18	07/25/18	349,952.30	3.36	486.89	349,953.25	350,738.15
Security Type Sub-Total		650,000.00					649,882.34	3.21	864.39	649,884.94	650,771.93
Managed Account Sub-Total		39,085,719.22					39,056,225.74	2.15	181,490.19	38,998,718.40	38,408,911.81
Money Market Mutual Fund											
CAMP Pool		179,933.93	AAAm	NR			179,933.93		0.00	179,933.93	179,933.93
Money Market Sub-Total		179,933.93					179,933.93		0.00	179,933.93	179,933.93
Securities Sub-Total		\$39,265,653.15					\$39,236,159.67	2.15%	\$181,490.19	\$39,178,652.33	\$38,588,845.74
Accrued Interest											\$181,490.19
Total Investments											\$38,770,335.93



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U.S. Treasury Bond / Note											
US TREASURY NOTES DTD 09/03/2013 2.125% 08/31/2020	912828VV9	15,000.00	MORGANST		99.02	14,853.51	(406.06)	(260.20)	1.94	1.94	2.63
US TREASURY NOTES DTD 10/31/2013 1.750% 10/31/2020	912828WC0	10,000.00	MERRILL		98.13	9,812.50	(372.66)	(273.49)	2.09	2.09	2.65
US TREASURY NOTES DTD 12/02/2013 2.000% 11/30/2020	912828A42	25,000.00	MERRILL		98.57	24,642.58	(1,071.28)	(701.46)	2.17	2.17	2.66
US TREASURY NOTES DTD 12/02/2013 2.000% 11/30/2020	912828A42	100,000.00	MERRILL		98.57	98,570.30	(4,285.17)	(2,805.85)	2.17	2.17	2.66
US TREASURY NOTES DTD 12/31/2013 2.375% 12/31/2020	912828A83	10,000.00	MERRILL		99.37	9,936.72	(565.62)	(313.38)	2.24	2.24	2.66
US TREASURY NOTES DTD 12/31/2015 1.750% 12/31/2020	912828N48	15,000.00	MORGANST		97.96	14,693.55	(575.39)	(445.20)	2.26	2.26	2.66
US TREASURY NOTES DTD 02/28/2014 2.000% 02/28/2021	912828B90	25,000.00	MORGANST		98.38	24,594.73	(1,627.93)	(1,068.90)	2.42	2.42	2.67
US TREASURY NOTES DTD 02/28/2014 2.000% 02/28/2021	912828B90	150,000.00	MORGANST		98.38	147,568.35	(9,767.59)	(6,413.45)	2.42	2.42	2.67
US TREASURY NOTES DTD 03/31/2016 1.250% 03/31/2021	912828Q37	55,000.00	CITIGRP		96.48	53,064.28	(2,636.11)	(2,319.81)	2.50	2.50	2.67
US TREASURY NOTES DTD 03/31/2016 1.250% 03/31/2021	912828Q37	115,000.00	CITIGRP		96.48	110,952.58	(5,511.87)	(4,850.52)	2.50	2.50	2.67
US TREASURY NOTES DTD 05/02/2016 1.375% 04/30/2021	912828O78	70,000.00	MORGAN_S		96.67	67,670.33	(940.61)	(1,460.37)	2.58	2.58	2.68
US TREASURY NOTES DTD 05/02/2016 1.375% 04/30/2021	912828Q78	225,000.00	MERRILL		96.67	217,511.78	(2,997.01)	(4,626.31)	2.58	2.58	2.68
US TREASURY NOTES DTD 05/31/2016 1.375% 05/31/2021	912828R77	80,000.00	MORGAN_S		96.55	77,240.64	(681.23)	(1,383.57)	2.66	2.66	2.68
US TREASURY NOTES DTD 06/02/2014 2.000% 05/31/2021	912828WN6	100,000.00	HSBC		98.20	98,199.20	(5,394.55)	(3,906.63)	2.64	2.64	2.68
US TREASURY NOTES DTD 06/02/2014 2.000% 05/31/2021	912828WN6	175,000.00	HSBC		98.20	171,848.60	(9,440.46)	(6,836.60)	2.64	2.64	2.68
US TREASURY NOTES DTD 06/02/2014 2.000% 05/31/2021	912828WN6	425,000.00	HSBC		98.20	417,346.60	(22,926.84)	(16,603.16)	2.64	2.64	2.68
US TREASURY NOTES DTD 05/31/2016 1.375% 05/31/2021	912828R77	450,000.00	MORGAN_S		96.55	434,478.60	(3,831.95)	(7,782.60)	2.66	2.66	2.68



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U.S. Treasury Bond / Note											
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	100,000.00	MORGAN_S		98.00	98,003.90	(2,601.57)	(2,439.84)	2.89	2.89	2.70
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	125,000.00	HSBC		98.00	122,504.88	(7,187.50)	(5,396.65)	2.89	2.89	2.70
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	125,000.00	HSBC		98.00	122,504.88	(2,866.21)	(2,734.90)	2.89	2.89	2.70
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	150,000.00	MORGAN_S		98.00	147,005.85	(3,902.35)	(3,659.76)	2.89	2.89	2.70
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	225,000.00	MORGAN_S		98.00	220,508.78	(6,231.45)	(5,692.14)	2.89	2.89	2.70
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	225,000.00	MORGAN_S		98.00	220,508.78	(6,943.37)	(6,272.50)	2.89	2.89	2.70
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	250,000.00	MORGAN_S		98.00	245,009.75	(7,714.86)	(6,969.45)	2.89	2.89	2.70
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	325,000.00	HSBC		98.00	318,512.68	(18,687.52)	(14,031.31)	2.89	2.89	2.70
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	800,000.00	MORGAN_S		98.00	784,031.20	(22,156.30)	(20,238.73)	2.89	2.89	2.70
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	1,025,000.00	HSBC		98.00	1,004,539.98	(23,502.99)	(22,426.26)	2.89	2.89	2.70
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	1,150,000.00	MORGAN_S		98.00	1,127,044.85	(29,918.04)	(28,058.14)	2.89	2.89	2.70
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	1,400,000.00	MORGAN_S		98.00	1,372,054.60	(43,203.21)	(39,028.92)	2.89	2.89	2.70
US TREASURY NOTES DTD 10/31/2016 1.250% 10/31/2021	912828T67	60,000.00	MERRILL		95.62	57,372.66	(1,680.47)	(1,902.88)	3.06	3.06	2.70
US TREASURY NOTES DTD 10/31/2016 1.250% 10/31/2021	912828T67	130,000.00	MERRILL		95.62	124,307.43	(2,681.24)	(3,326.35)	3.06	3.06	2.70
US TREASURY NOTES DTD 10/31/2016 1.250% 10/31/2021	912828T67	130,000.00	MERRILL		95.62	124,307.43	(2,681.24)	(3,326.35)	3.06	3.06	2.70
US TREASURY NOTES DTD 10/31/2016 1.250% 10/31/2021	912828T67	250,000.00	MERRILL		95.62	239,052.75	(7,001.94)	(7,928.66)	3.06	3.06	2.70
US TREASURY NOTES DTD 10/31/2016 1.250% 10/31/2021	912828T67	725,000.00	MERRILL		95.62	693,252.98	(14,953.07)	(18,550.77)	3.06	3.06	2.70



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U.S. Treasury Bond / Note											
US TREASURY NOTES DTD 10/31/2016 1.250% 10/31/2021	912828T67	1,100,000.00	MERRILL		95.62	1,051,832.10	(30,808.53)	(34,886.12)	3.06	3.06	2.70
US TREASURY NOTES DTD 05/01/2017 1.875% 04/30/2022	912828X47	65,000.00	MERRILL		97.05	63,083.02	(1,241.59)	(1,350.96)	3.49	3.49	2.73
US TREASURY NOTES DTD 05/01/2017 1.875% 04/30/2022	912828X47	75,000.00	MERRILL		97.05	72,788.10	(1,432.60)	(1,558.80)	3.49	3.49	2.73
US TREASURY NOTES DTD 05/01/2017 1.875% 04/30/2022	912828X47	115,000.00	CITIGRP		97.05	111,608.42	(1,931.62)	(2,146.37)	3.49	3.49	2.73
US TREASURY NOTES DTD 05/01/2017 1.875% 04/30/2022	912828X47	115,000.00	CITIGRP		97.05	111,608.42	(1,931.62)	(2,146.37)	3.49	3.49	2.73
US TREASURY NOTES DTD 05/01/2017 1.875% 04/30/2022	912828X47	180,000.00	MERRILL		97.05	174,691.44	443.00	4.90	3.49	3.49	2.73
US TREASURY NOTES DTD 05/01/2017 1.875% 04/30/2022	912828X47	250,000.00	MERRILL		97.05	242,627.00	615.28	6.80	3.49	3.49	2.73
US TREASURY NOTES DTD 05/01/2017 1.875% 04/30/2022	912828X47	450,000.00	MERRILL		97.05	436,728.60	(8,595.62)	(9,352.83)	3.49	3.49	2.73
US TREASURY NOTES DTD 05/01/2017 1.875% 04/30/2022	912828X47	925,000.00	CITIGRP		97.05	897,719.90	(15,536.94)	(17,264.28)	3.49	3.49	2.73
US TREASURY NOTES DTD 05/01/2017 1.875% 04/30/2022	912828X47	1,250,000.00	MERRILL		97.05	1,213,135.00	3,076.41	34.00	3.49	3.49	2.73
US TREASURY NOTES DTD 05/01/2017 1.875% 04/30/2022	912828X47	1,600,000.00	MERRILL		97.05	1,552,812.80	62.80	(1,776.03)	3.49	3.49	2.73
US TREASURY NOTES DTD 12/31/2015 2.125% 12/31/2022	912828N30	450,000.00	MERRILL		97.50	438,767.55	2,302.71	2,073.30	4.09	4.09	2.74
Security Type Sub-Total		15,815,000.00				15,380,910.58	(331,923.98)	(322,397.87)	3.10	3.10	2.71
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		97.59	121,992.25	(2,707.75)	(2,801.70)	1.96	1.96	2.79
INTL BANK OF RECONSTRUCTION AND DEV NOTE DTD 09/19/2017 1.561% 09/12/2020	45905UP32	150,000.00	HSBC		97.59	146,390.70	(3,249.30)	(3,362.03)	1.96	1.96	2.79



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Supra-National Agency Bond / Note											
INTL BANK OF RECONSTRUCTION AND DEV NOTE DTD 09/19/2017 1.561% 09/12/2020	45905UP32	750,000.00	HSBC		97.59	731,953.50	(16,246.50)	(16,810.17)	1.96	1.96	2.79
INTER-AMERICAN DEVELOPMENT BANK DTD 11/08/2013 2.125% 11/09/2020	4581X0CD8	100,000.00	HSBC		98.65	98,648.80	(2,278.11)	(2,015.41)	2.11	2.11	2.76
INTER-AMERICAN DEVELOPMENT BANK DTD 11/08/2013 2.125% 11/09/2020	4581X0CD8	100,000.00	HSBC		98.65	98,648.80	(2,278.11)	(2,015.41)	2.11	2.11	2.76
INTER-AMERICAN DEVELOPMENT BANK DTD 11/08/2013 2.125% 11/09/2020	4581X0CD8	600,000.00	HSBC		98.65	591,892.80	(13,668.66)	(12,092.43)	2.11	2.11	2.76
INTERNATIONAL FINANCE CORPORATION NOTE DTD 03/16/2018 2.635% 03/09/2021	45950VLO7	50,000.00	HSBC		99.25	49,625.50	(337.00)	(342.45)	2.39	2.39	2.95
INTERNATIONAL FINANCE CORPORATION NOTE DTD 03/16/2018 2.635% 03/09/2021	45950VLQ7	50,000.00	HSBC		99.25	49,625.50	(337.00)	(342.45)	2.39	2.39	2.95
INTERNATIONAL FINANCE CORPORATION NOTE DTD 03/16/2018 2.635% 03/09/2021	45950VLO7	300,000.00	HSBC		99.25	297,753.00	(2,022.00)	(2,054.69)	2.39	2.39	2.95
INTER-AMERICAN DEVELOPMENT BANK NOTE DTD 04/19/2018 2.625% 04/19/2021	4581X0DB1	60,000.00	CITIGRP		99.52	59,711.40	(156.60)	(172.20)	2.51	2.51	2.81
INTER-AMERICAN DEVELOPMENT BANK NOTE DTD 04/19/2018 2.625% 04/19/2021	4581X0DB1	60,000.00	CITIGRP		99.52	59,711.40	(156.60)	(172.20)	2.51	2.51	2.81
INTER-AMERICAN DEVELOPMENT BANK NOTE DTD 04/19/2018 2.625% 04/19/2021	4581X0DB1	350,000.00	CITIGRP		99.52	348,316.50	(913.50)	(1,004.48)	2.51	2.51	2.81
INTL BANK OF RECONSTRUCTION AND DEV NOTE DTD 07/25/2018 2.750% 07/23/2021	459058GH0	400,000.00	MORGAN_S		99.83	399,307.20	243.20	213.10	2.76	2.76	2.81
Security Type Sub-Total		3,095,000.00				3,053,577.35	(44,107.93)	(42,972.52)	2.24	2.24	2.81
Municipal Bond / Note											



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Municipal Bond / Note											
CT ST TXBL GO BONDS DTD 03/25/2015 1.974% 03/15/2019	20772JZK1	30,000.00	VINING		99.41	29,823.30	(261.00)	(188.50)	0.53	0.53	3.08
CT ST TXBL GO BONDS DTD 03/25/2015 1.974% 03/15/2019	20772JZK1	30,000.00	VINING		99.41	29,823.30	(261.00)	(188.50)	0.53	0.53	3.08
CT ST TXBL GO BONDS DTD 03/25/2015 1.974% 03/15/2019	20772JZK1	165,000.00	VINING		99.41	164,028.15	(1,435.50)	(1,036.73)	0.53	0.53	3.08
Security Type Sub-Total		225,000.00				223,674.75	(1,957.50)	(1,413.73)	0.53	0.53	3.08
Federal Agency Collateralized Mortgage Obligation											
FNMA SERIES 2015-M15 ASQ2 DTD 11/01/2015 1.898% 01/01/2019	3136AOSW1	2,045.30	GOLDMAN		99.65	2,038.20	(27.55)	(7.10)	0.33	0.28	2.69
FNMA SERIES 2015-M15 ASQ2 DTD 11/01/2015 1.898% 01/01/2019	3136AOSW1	2,045.30	GOLDMAN		99.65	2,038.20	(27.55)	(7.10)	0.33	0.28	2.69
FNMA SERIES 2015-M15 ASQ2 DTD 11/01/2015 1.898% 01/01/2019	3136AOSW1	10,226.51	GOLDMAN		99.65	10,191.00	(137.78)	(35.51)	0.33	0.28	2.69
FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AQDQ0	10,065.10	MORGANST		99.57	10,021.91	(143.98)	(58.93)	0.41	0.85	2.02
FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AODO0	10,065.10	MORGANST		99.57	10,021.91	(143.98)	(58.93)	0.41	0.85	2.02
FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AQDQ0	59,272.24	MORGANST		99.57	59,017.93	(847.85)	(347.02)	0.41	0.85	2.02
FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	38,857.10	JPM_CHAS		101.37	39,391.32	(238.69)	(174.58)	2.36	1.54	2.52
FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	38,857.10	JPM_CHAS		101.37	39,391.32	(238.69)	(174.58)	2.36	1.54	2.52
FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	194,285.47	JPM_CHAS		101.37	196,956.56	(1,193.44)	(872.93)	2.36	1.54	2.52
FHLMC MULTIFAMILY STRUCTURED P POOL DTD 12/01/2015 3.090% 08/25/2022	3137BM6P6	35,000.00	CITIGRP		100.12	35,041.81	(256.24)	(226.11)	3.53	1.98	2.93
FHLMC MULTIFAMILY STRUCTURED P POOL DTD 12/01/2015 3.090% 08/25/2022	3137BM6P6	35,000.00	CITIGRP		100.12	35,041.81	(256.24)	(226.11)	3.53	1.98	2.93



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Federal Agency Collateralized Mortgage Obligation											
FHLMC MULTIFAMILY STRUCTURED P POOL DTD 12/01/2015 3.090% 08/25/2022	3137BM6P6	160,000.00	CITIGRP		100.12	160,191.14	(1,171.36)	(1,033.63)	3.53	1.98	2.93
Security Type Sub-Total		595,719.22				599,343.11	(4,683.35)	(3,222.53)	2.50	1.59	2.61
Federal Agency Bond / Note											
FHLB NOTES DTD 09/08/2017 1.375% 09/28/2020	3130ACE26	30,000.00	BARCLAYS		97.41	29,223.27	(680.43)	(710.82)	2.01	2.01	2.67
FHLB NOTES DTD 09/08/2017 1.375% 09/28/2020	3130ACE26	155,000.00	BARCLAYS		97.41	150,986.90	(3,515.55)	(3,672.55)	2.01	2.01	2.67
FHLB GLOBAL NOTE DTD 07/14/2016 1.125% 07/14/2021	3130A8QS5	125,000.00	TD SEC U		95.72	119,650.75	(4,589.13)	(4,907.06)	2.79	2.79	2.68
FHLB GLOBAL NOTE DTD 07/14/2016 1.125% 07/14/2021	3130A8QS5	725,000.00	TD SEC U		95.72	693,974.35	(26,616.93)	(28,460.90)	2.79	2.79	2.68
FNMA NOTES DTD 08/19/2016 1.250% 08/17/2021	3135G0N82	25,000.00	TD SEC U		95.85	23,963.00	(951.48)	(985.62)	2.87	2.87	2.72
FNMA NOTES DTD 08/19/2016 1.250% 08/17/2021	3135G0N82	80,000.00	CITIGRP		95.85	76,681.60	(2,994.40)	(3,123.71)	2.87	2.87	2.72
FNMA NOTES DTD 08/19/2016 1.250% 08/17/2021	3135G0N82	140,000.00	TD SEC U		95.85	134,192.80	(5,328.26)	(5,519.45)	2.87	2.87	2.72
FNMA NOTES DTD 08/19/2016 1.250% 08/17/2021	3135G0N82	460,000.00	CITIGRP		95.85	440,919.20	(17,217.80)	(17,961.34)	2.87	2.87	2.72
Security Type Sub-Total		1,740,000.00				1,669,591.87	(61,893.98)	(65,341.45)	2.74	2.74	2.70
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	99.54	49,767.75	(93.25)	(201.42)	0.62	0.64	2.72
GOLDMAN SACHS GRP INC CORP NT (CALLABLE) DTD 04/25/2016 2.000% 04/25/2019	38141GVT8	50,000.00	MIZUHO	03/25/19	99.54	49,767.75	(200.25)	(225.15)	0.62	0.64	2.72



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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	99.54	49,767.75	(200.25)	(225.15)	0.62	0.64	2.72
GOLDMAN SACHS GRP INC CORP NT (CALLABLE) DTD 04/25/2016 2.000% 04/25/2019	38141GVT8	250,000.00	MIZUHO	03/25/19	99.54	248,838.75	(1,001.25)	(1,125.77)	0.62	0.64	2.72
CITIGROUP INC CORP NOTES DTD 06/09/2016 2.050% 06/07/2019	172967KS9	25,000.00	CITIGRP		99.48	24,868.75	(118.25)	(127.84)	0.75	0.75	2.74
CITIGROUP INC CORP NOTES DTD 06/09/2016 2.050% 06/07/2019	172967KS9	25,000.00	CITIGRP		99.48	24,868.75	(118.25)	(127.84)	0.75	0.75	2.74
CITIGROUP INC CORP NOTES DTD 06/09/2016 2.050% 06/07/2019	172967KS9	105,000.00	CITIGRP		99.48	104,448.75	(496.65)	(536.94)	0.75	0.75	2.74
AMERICAN HONDA FINANCE GLOBAL NOTES DTD 09/09/2014 2.250% 08/15/2019	02665WAH4	100,000.00	MERRILL		99.62	99,616.60	(198.40)	(345.79)	0.94	0.94	2.66
AMERICAN HONDA FINANCE GLOBAL NOTES DTD 09/09/2014 2.250% 08/15/2019	02665WAH4	275,000.00	MERRILL		99.62	273,945.65	(545.60)	(950.91)	0.94	0.94	2.66
BURLINGTON NRTH CORP DTD 09/24/2009 4.700% 10/01/2019	12189TBC7	25,000.00	GOLDMAN		101.95	25,487.63	(2,109.87)	(375.44)	1.03	1.03	2.86
BURLINGTON NRTH CORP DTD 09/24/2009 4.700% 10/01/2019	12189TBC7	25,000.00	GOLDMAN		101.95	25,487.63	(2,109.87)	(375.44)	1.03	1.03	2.86
BURLINGTON NRTH CORP DTD 09/24/2009 4.700% 10/01/2019	12189TBC7	150,000.00	GOLDMAN		101.95	152,925.75	(12,659.25)	(2,252.64)	1.03	1.03	2.86
GENERAL ELECTRIC CAP CORP NOTES DTD 01/08/2010 5.500% 01/08/2020	36962G4J0	250,000.00	GOLDMAN		103.21	258,035.50	(31,047.00)	(3,399.15)	1.29	1.29	3.05
CITIGROUP INC (CALLABLE) CORP NOTE DTD 01/10/2017 2.450% 01/10/2020	172967LF6	50,000.00	CITIGRP	12/10/19	99.24	49,620.80	(359.20)	(369.97)	1.30	1.32	3.02
CITIGROUP INC (CALLABLE) CORP NOTE DTD 01/10/2017 2.450% 01/10/2020	172967LF6	50,000.00	CITIGRP	12/10/19	99.24	49,620.80	(359.20)	(369.97)	1.30	1.32	3.02
CITIGROUP INC (CALLABLE) CORP NOTE DTD 01/10/2017 2.450% 01/10/2020	172967LF6	300,000.00	CITIGRP	12/10/19	99.24	297,724.80	(2,155.20)	(2,219.80)	1.30	1.32	3.02
WELLS FARGO & CO CORP BONDS DTD 02/02/2015 2.150% 01/30/2020	94974BGF1	75,000.00	1ST TENN		98.93	74,198.78	(1,089.22)	(888.54)	1.38	1.38	2.92



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Corporate Note											
WELLS FARGO & CO CORP BONDS DTD 02/02/2015 2.150% 01/30/2020	94974BGF1	375,000.00	JEFFERIE		98.93	370,993.88	(6,627.37)	(4,775.89)	1.38	1.38	2.92
MICROSOFT CORP NOTES DTD 02/06/2017 1.850% 02/06/2020	594918BV5	50,000.00	HSBC		98.91	49,457.25	(509.25)	(526.55)	1.40	1.40	2.63
MICROSOFT CORP NOTES DTD 02/06/2017 1.850% 02/06/2020	594918BV5	50,000.00	HSBC		98.91	49,457.25	(509.25)	(526.55)	1.40	1.40	2.63
MICROSOFT CORP NOTES DTD 02/06/2017 1.850% 02/06/2020	594918BV5	300,000.00	HSBC		98.91	296,743.50	(3,055.50)	(3,159.27)	1.40	1.40	2.63
AMERICAN EXPRESS CREDIT (CALLABLE) NOTE DTD 03/03/2017 2.200% 03/03/2020	0258M0EE5	30,000.00	MERRILL	02/01/20	98.78	29,635.05	(333.75)	(349.03)	1.45	1.45	3.03
AMERICAN EXPRESS CREDIT (CALLABLE) NOTE DTD 03/03/2017 2.200% 03/03/2020	0258M0EE5	30,000.00	MERRILL	02/01/20	98.78	29,635.05	(333.75)	(349.03)	1.45	1.45	3.03
AMERICAN EXPRESS CREDIT (CALLABLE) NOTE DTD 03/03/2017 2.200% 03/03/2020	0258M0EE5	180,000.00	MERRILL	02/01/20	98.78	177,810.30	(2,002.50)	(2,094.19)	1.45	1.45	3.03
WALT DISNEY COMPANY CORP NOTES DTD 03/06/2017 1.950% 03/04/2020	25468PDP8	25,000.00	CITIGRP		98.72	24,679.65	(313.85)	(317.02)	1.46	1.46	2.82
WALT DISNEY COMPANY CORP NOTES DTD 03/06/2017 1.950% 03/04/2020	25468PDP8	125,000.00	CITIGRP		98.72	123,398.25	(1,569.25)	(1,585.11)	1.46	1.46	2.82
TOYOTA MOTOR CORP NOTES DTD 03/12/2015 2.150% 03/12/2020	89236TCF0	200,000.00	HSBC		98.99	197,984.00	(3,792.00)	(2,582.87)	1.48	1.48	2.83
TOYOTA MOTOR CREDIT CORP DTD 04/17/2017 1.950% 04/17/2020	89236TDU6	75,000.00	MERRILL		98.47	73,849.13	(1,116.37)	(1,131.90)	1.58	1.58	2.92
TOYOTA MOTOR CREDIT CORP DTD 04/17/2017 1.950% 04/17/2020	89236TDU6	225,000.00	MERRILL		98.47	221,547.38	(3,349.12)	(3,395.72)	1.58	1.58	2.92
HOME DEPOT INC CORP NOTES DTD 06/05/2017 1.800% 06/05/2020	437076BQ4	25,000.00	JPM_CHAS		98.36	24,590.03	(395.47)	(401.37)	1.71	1.71	2.76
HOME DEPOT INC CORP NOTES DTD 06/05/2017 1.800% 06/05/2020	437076BO4	25,000.00	JPM_CHAS		98.36	24,590.03	(395.47)	(401.37)	1.71	1.71	2.76
WALT DISNEY COMPANY CORP NOTES DTD 06/06/2017 1.800% 06/05/2020	25468PDU7	25,000.00	DEUTSCHE		98.00	24,499.03	(471.97)	(483.74)	1.71	1.71	2.98



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Corporate Note											
WALT DISNEY COMPANY CORP NOTES DTD 06/06/2017 1.800% 06/05/2020	25468PDU7	50,000.00	DEUTSCHE		98.00	48,998.05	(943.95)	(967.49)	1.71	1.71	2.98
HOME DEPOT INC CORP NOTES DTD 06/05/2017 1.800% 06/05/2020	437076BQ4	150,000.00	JPM_CHAS		98.36	147,540.15	(2,372.85)	(2,408.22)	1.71	1.71	2.76
WALT DISNEY COMPANY CORP NOTES DTD 06/06/2017 1.800% 06/05/2020	25468PDU7	175,000.00	DEUTSCHE		98.00	171,493.18	(3,303.82)	(3,386.21)	1.71	1.71	2.98
JOHN DEERE CAPITAL CORP NOTES DTD 06/22/2017 1.950% 06/22/2020	24422ETS8	25,000.00	DEUTSCHE		98.42	24,604.00	(380.75)	(386.70)	1.75	1.75	2.85
JP MORGAN CHASE & CO CORP NT (CALLABLE) DTD 06/23/2015 2.750% 06/23/2020	46625HLW8	100,000.00	JPMCHASE	05/23/20	99.48	99,483.40	(1,013.60)	(707.23)	1.72	1.74	3.04
JP MORGAN CHASE & CO CORP NT (CALLABLE) DTD 06/23/2015 2.750% 06/23/2020	46625HLW8	575,000.00	JPMCHASE	05/23/20	99.48	572,029.55	(5,828.20)	(4,066.57)	1.72	1.74	3.04
CATERPILLAR FINL SERVICE NOTE DTD 09/07/2017 1.850% 09/04/2020	14913Q2A6	40,000.00	BARCLAYS		97.92	39,168.00	(798.40)	(809.22)	1.93	1.93	2.92
CATERPILLAR FINL SERVICE NOTE DTD 09/07/2017 1.850% 09/04/2020	14913Q2A6	40,000.00	BARCLAYS		97.92	39,168.00	(798.40)	(809.22)	1.93	1.93	2.92
CATERPILLAR FINL SERVICE NOTE DTD 09/07/2017 1.850% 09/04/2020	14913Q2A6	225,000.00	BARCLAYS		97.92	220,320.00	(4,491.00)	(4,551.86)	1.93	1.93	2.92
PACCAR FINANCIAL CORP NOTES DTD 11/13/2017 2.050% 11/13/2020	69371RN85	25,000.00	CITIGRP		97.68	24,420.83	(576.92)	(577.51)	2.12	2.12	3.15
PACCAR FINANCIAL CORP NOTES DTD 11/13/2017 2.050% 11/13/2020	69371RN85	25,000.00	CITIGRP		97.68	24,420.83	(576.92)	(577.51)	2.12	2.12	3.15
APPLE INC DTD 11/13/2017 2.000% 11/13/2020	037833DJ6	50,000.00	JPM_CHAS		98.29	49,145.20	(812.80)	(823.76)	2.12	2.12	2.81
APPLE INC DTD 11/13/2017 2.000% 11/13/2020	037833DJ6	50,000.00	JPM_CHAS		98.29	49,145.20	(812.80)	(823.76)	2.12	2.12	2.81
PACCAR FINANCIAL CORP NOTES DTD 11/13/2017 2.050% 11/13/2020	69371RN85	150,000.00	CITIGRP		97.68	146,524.95	(3,461.55)	(3,465.07)	2.12	2.12	3.15
APPLE INC DTD 11/13/2017 2.000% 11/13/2020	037833DJ6	300,000.00	JPM_CHAS		98.29	294,871.20	(4,876.80)	(4,942.57)	2.12	2.12	2.81
WELLS FARGO & COMPANY NOTES DTD 12/07/2015 2.550% 12/07/2020	94974BGR5	50,000.00	UBS AG		98.77	49,386.40	(1,721.60)	(1,175.47)	2.17	2.17	3.11



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Corporate Note											
WAL-MART STORES INC CORP NOTE DTD 10/20/2017 1.900% 12/15/2020	931142EA7	75,000.00	MORGAN_S		98.12	73,586.33	(1,304.92)	(1,333.55)	2.21	2.21	2.75
WAL-MART STORES INC CORP NOTE DTD 10/20/2017 1.900% 12/15/2020	931142EA7	300,000.00	MORGAN_S		98.12	294,345.30	(5,219.70)	(5,334.20)	2.21	2.21	2.75
BRANCH BANKING & TRUST (CALLABLE) NOTES DTD 10/26/2017 2.150% 02/01/2021	05531FAZ6	25,000.00	MORGAN_S	01/01/21	97.67	24,416.85	(571.65)	(574.29)	2.32	2.33	3.16
BRANCH BANKING & TRUST (CALLABLE) NOTES DTD 10/26/2017 2.150% 02/01/2021	05531FAZ6	25,000.00	MORGAN_S	01/01/21	97.67	24,416.85	(571.65)	(574.29)	2.32	2.33	3.16
BRANCH BANKING & TRUST (CALLABLE) NOTES DTD 10/26/2017 2.150% 02/01/2021	05531FAZ6	75,000.00	MORGAN_S	01/01/21	97.67	73,250.55	(1,714.95)	(1,722.87)	2.32	2.33	3.16
IBM CORP CORP NOTES DTD 02/06/2018 2.650% 02/05/2021	44932HAG8	300,000.00	BNP_PARI		99.13	297,384.90	(2,468.10)	(2,495.04)	2.33	2.33	3.02
NATIONAL RURAL UTIL COOP DTD 02/26/2018 2.900% 03/15/2021	63743HER9	25,000.00	RBC		99.57	24,893.65	(78.60)	(83.34)	2.39	2.39	3.08
NATIONAL RURAL UTIL COOP DTD 02/26/2018 2.900% 03/15/2021	63743HER9	25,000.00	RBC		99.57	24,893.65	(78.60)	(83.34)	2.39	2.39	3.08
NATIONAL RURAL UTIL COOP DTD 02/26/2018 2.900% 03/15/2021	63743HER9	25,000.00	RBC		99.57	24,893.65	(0.60)	(14.14)	2.39	2.39	3.08
NATIONAL RURAL UTIL COOP DTD 02/26/2018 2.900% 03/15/2021	63743HER9	25,000.00	RBC		99.57	24,893.65	(0.60)	(14.14)	2.39	2.39	3.08
NATIONAL RURAL UTIL COOP DTD 02/26/2018 2.900% 03/15/2021	63743HER9	125,000.00	RBC		99.57	124,468.25	(393.00)	(416.68)	2.39	2.39	3.08
NATIONAL RURAL UTIL COOP DTD 02/26/2018 2.900% 03/15/2021	63743HER9	175,000.00	RBC		99.57	174,255.55	(4.20)	(98.98)	2.39	2.39	3.08
UNILEVER CAPITAL CORP NOTES DTD 03/22/2018 2.750% 03/22/2021	904764AZ0	300,000.00	CITIGRP		99.65	298,952.10	485.10	267.53	2.42	2.42	2.89
TOYOTA MOTOR CREDIT CORP CORP NOTES DTD 04/13/2018 2.950% 04/13/2021	89236TEU5	50,000.00	JPM_CHAS		99.84	49,919.35	(60.65)	(63.11)	2.47	2.47	3.01
PEPSICO INC CORP (CALLABLE) NOTE DTD 10/10/2017 2.000% 04/15/2021	713448DX3	40,000.00	MERRILL	03/15/21	97.67	39,067.08	(924.92)	(926.86)	2.50	2.51	2.93



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Corporate Note											
PEPSICO INC CORP (CALLABLE) NOTE DTD 10/10/2017 2.000% 04/15/2021	713448DX3	40,000.00	MERRILL	03/15/21	97.67	39,067.08	(924.92)	(926.86)	2.50	2.51	2.93
BANK OF NEW YORK MELLON CORP (CALLABLE) DTD 02/19/2016 2.500% 04/15/2021	06406FAA1	50,000.00	KEYBAN	03/15/21	98.42	49,210.15	(1,938.85)	(1,408.86)	2.47	2.49	3.13
BANK OF NEW YORK MELLON CORP (CALLABLE) DTD 02/19/2016 2.500% 04/15/2021	06406FAA1	50,000.00	KEYBAN	03/15/21	98.42	49,210.15	(1,938.85)	(1,408.86)	2.47	2.49	3.13
PEPSICO INC CORP (CALLABLE) NOTE DTD 10/10/2017 2.000% 04/15/2021	713448DX3	200,000.00	MERRILL	03/15/21	97.67	195,335.40	(4,624.60)	(4,634.29)	2.50	2.51	2.93
BANK OF NEW YORK MELLON CORP (CALLABLE) DTD 02/19/2016 2.500% 04/15/2021	06406FAA1	300,000.00	KEYBAN	03/15/21	98.42	295,260.90	(11,717.10)	(8,498.11)	2.47	2.49	3.13
BANK OF AMERICA CORP NOTE DTD 04/19/2016 2.625% 04/19/2021	06051GFW4	25,000.00	MERRILL		98.44	24,609.25	(584.75)	(539.87)	2.50	2.50	3.25
MORGAN STANLEY CORP NOTES DTD 04/21/2016 2.500% 04/21/2021	61746BEA0	50,000.00	MORGAN_S		97.97	48,986.65	(1,175.35)	(1,138.03)	2.51	2.51	3.31
MORGAN STANLEY CORP NOTES DTD 04/21/2016 2.500% 04/21/2021	61746BEA0	50,000.00	MORGAN_S		97.97	48,986.65	(1,175.35)	(1,138.03)	2.51	2.51	3.31
MORGAN STANLEY CORP NOTES DTD 04/21/2016 2.500% 04/21/2021	61746BEA0	300,000.00	MORGAN_S		97.97	293,919.90	(7,052.10)	(6,828.17)	2.51	2.51	3.31
AMERICAN EXPRESS CREDIT (CALLABLE) NOTES DTD 05/05/2016 2.250% 05/05/2021	0258M0EB1	200,000.00	KEYBAN	04/04/21	97.64	195,280.20	(4,255.80)	(4,462.13)	2.54	2.55	3.18
PACCAR FINANCIAL CORP DTD 05/10/2018 3.100% 05/10/2021	69371RP26	20,000.00	MERRILL		99.87	19,974.94	(19.86)	(20.37)	2.54	2.54	3.15
PACCAR FINANCIAL CORP DTD 05/10/2018 3.100% 05/10/2021	69371RP26	20,000.00	MERRILL		99.87	19,974.94	(19.86)	(20.37)	2.54	2.54	3.15
BRANCH BANKING & TRUST (CALLABLE) NOTE DTD 05/10/2016 2.050% 05/10/2021	05531FAV5	25,000.00	SCOTIA	04/09/21	97.06	24,265.33	(718.17)	(725.57)	2.56	2.57	3.20
BRANCH BANKING & TRUST (CALLABLE) NOTE DTD 05/10/2016 2.050% 05/10/2021	05531FAV5	25,000.00	SCOTIA	04/09/21	97.06	24,265.33	(718.17)	(725.57)	2.56	2.57	3.20



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Corporate Note											
PACCAR FINANCIAL CORP DTD 05/10/2018 3.100% 05/10/2021	69371RP26	100,000.00	MERRILL		99.87	99,874.70	(99.30)	(101.87)	2.54	2.54	3.15
BRANCH BANKING & TRUST (CALLABLE) NOTE DTD 05/10/2016 2.050% 05/10/2021	05531FAV5	150,000.00	SCOTIA	04/09/21	97.06	145,591.95	(4,309.05)	(4,353.47)	2.56	2.57	3.20
HERSHEY COMPANY CORP NOTES DTD 05/10/2018 3.100% 05/15/2021	427866BA5	25,000.00	MERRILL		100.38	25,094.60	111.85	110.11	2.56	2.56	2.95
HERSHEY COMPANY CORP NOTES DTD 05/10/2018 3.100% 05/15/2021	427866BA5	25,000.00	MERRILL		100.38	25,094.60	111.85	110.11	2.56	2.56	2.95
HERSHEY COMPANY CORP NOTES DTD 05/10/2018 3.100% 05/15/2021	427866BA5	125,000.00	MERRILL		100.38	125,473.00	559.25	550.55	2.56	2.56	2.95
STATE STREET CORP NOTES DTD 05/19/2016 1.950% 05/19/2021	857477AV5	25,000.00	GOLDMAN		97.05	24,262.25	(643.25)	(685.11)	2.60	2.60	3.09
STATE STREET CORP NOTES DTD 05/19/2016 1.950% 05/19/2021	857477AV5	25,000.00	GOLDMAN		97.05	24,262.25	(643.25)	(685.11)	2.60	2.60	3.09
STATE STREET CORP NOTES DTD 05/19/2016 1.950% 05/19/2021	857477AV5	75,000.00	GOLDMAN		97.05	72,786.75	(1,929.75)	(2,055.34)	2.60	2.60	3.09
CHARLES SCHWAB CORP CORP NOTES DTD 05/22/2018 3.250% 05/21/2021	808513AW5	35,000.00	CSFB		100.32	35,113.33	114.38	114.30	2.57	2.57	3.12
CHARLES SCHWAB CORP CORP NOTES DTD 05/22/2018 3.250% 05/21/2021	808513AW5	200,000.00	CSFB		100.32	200,647.60	653.60	653.14	2.57	2.57	3.12
BANK OF AMERICA CORP (CALLABLE) DTD 09/18/2017 2.328% 10/01/2021	06051GGS2	35,000.00	MERRILL	10/01/20	97.93	34,276.73	(723.27)	(723.27)	2.24	2.92	3.03
BANK OF AMERICA CORP (CALLABLE) DTD 09/18/2017 2.328% 10/01/2021	06051GGS2	35,000.00	MERRILL	10/01/20	97.93	34,276.73	(723.27)	(723.27)	2.24	2.92	3.03
BANK OF AMERICA CORP (CALLABLE) DTD 09/18/2017 2.328% 10/01/2021	06051GGS2	200,000.00	MERRILL	10/01/20	97.93	195,867.00	(4,133.00)	(4,133.00)	2.24	2.92	3.03
JOHN DEERE CAPITAL CORP NOTES DTD 01/06/2017 2.650% 01/06/2022	24422ETL3	50,000.00	MITSU		98.90	49,448.15	(331.35)	(396.11)	3.16	3.16	3.00
JOHN DEERE CAPITAL CORP NOTES DTD 01/06/2017 2.650% 01/06/2022	24422ETL3	275,000.00	MITSU		98.90	271,964.83	(1,822.42)	(2,178.60)	3.16	3.16	3.00
BANK OF AMERICA CORP NOTES DTD 05/17/2018 3.499% 05/17/2022	06051GHH5	15,000.00	MERRILL		100.18	15,027.24	27.24	27.24	3.42	3.42	3.45



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Corporate Note											
BANK OF AMERICA CORP NOTES DTD 05/17/2018 3.499% 05/17/2022	06051GHH5	15,000.00	MERRILL		100.18	15,027.24	27.24	27.24	3.42	3.42	3.45
BANK OF AMERICA CORP NOTES DTD 05/17/2018 3.499% 05/17/2022	06051GHH5	75,000.00	MERRILL		100.18	75,136.20	136.20	136.20	3.42	3.42	3.45
Security Type Sub-Total		10,055,000.00				9,949,790.64	(175,793.26)	(126,924.39)	1.92	1.94	2.96
Certificate of Deposit											
CANADIAN IMPERIAL BANK NY CD DTD 12/05/2016 1.760% 11/30/2018	13606A5Z7	575,000.00	GOLDMAN		99.88	574,306.55	(244.95)	(637.77)	0.24	0.24	2.16
SVENSKA HANDELSBANKEN NY LT CD DTD 01/12/2017 1.890% 01/10/2019	86958JHB8	100,000.00	MERRILL		99.76	99,758.70	(241.30)	(241.30)	0.36	0.36	2.09
SVENSKA HANDELSBANKEN NY LT CD DTD 01/12/2017 1.890% 01/10/2019	86958JHB8	100,000.00	MERRILL		99.76	99,758.70	(241.30)	(241.30)	0.36	0.36	2.09
SVENSKA HANDELSBANKEN NY LT CD DTD 01/12/2017 1.890% 01/10/2019	86958JHB8	600,000.00	MERRILL		99.76	598,552.20	(1,447.80)	(1,447.80)	0.36	0.36	2.09
BANK OF NOVA SCOTIA HOUSTON LT CD DTD 04/06/2017 1.910% 04/05/2019	06417GUE6	50,000.00	MERRILL		99.67	49,835.85	(164.15)	(164.15)	0.59	0.59	2.40
BANK OF NOVA SCOTIA HOUSTON LT CD DTD 04/06/2017 1.910% 04/05/2019	06417GUE6	70,000.00	MERRILL		99.67	69,770.19	(229.81)	(229.81)	0.59	0.59	2.40
BANK OF NOVA SCOTIA HOUSTON LT CD DTD 04/06/2017 1.910% 04/05/2019	06417GUE6	275,000.00	MERRILL		99.67	274,097.18	(902.82)	(902.82)	0.59	0.59	2.40
SKANDINAV ENSKILDA BANKEN NY CD DTD 08/04/2017 1.840% 08/02/2019	83050FXT3	100,000.00	BARCLAYS		99.34	99,336.50	(624.50)	(645.55)	0.90	0.90	2.52
SKANDINAV ENSKILDA BANKEN NY CD DTD 08/04/2017 1.840% 08/02/2019	83050FXT3	100,000.00	BARCLAYS		99.34	99,336.50	(624.50)	(645.55)	0.90	0.90	2.52
SKANDINAV ENSKILDA BANKEN NY CD DTD 08/04/2017 1.840% 08/02/2019	83050FXT3	600,000.00	BARCLAYS		99.34	596,019.00	(3,747.00)	(3,873.32)	0.90	0.90	2.52
NORDEA BANK AB NY CD DTD 02/22/2018 2.720% 02/20/2020	65590ASN7	100,000.00	GOLDMAN		99.61	99,606.80	(393.20)	(393.20)	1.43	1.43	3.00
NORDEA BANK AB NY CD DTD 02/22/2018 2.720% 02/20/2020	65590ASN7	100,000.00	GOLDMAN		99.61	99,606.80	(393.20)	(393.20)	1.43	1.43	3.00
NORDEA BANK AB NY CD DTD 02/22/2018 2.720% 02/20/2020	65590ASN7	575,000.00	GOLDMAN		99.61	572,739.10	(2,260.90)	(2,260.90)	1.43	1.43	3.00



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Certificate of Deposit											
UBS AG STAMFORD CT LT CD DTD 03/06/2018 2.900% 03/02/2020	90275DHG8	300,000.00	UBS		100.36	301,089.30	1,089.30	1,089.30	1.44	1.44	2.69
BANK OF NOVA SCOTIA HOUSTON CD DTD 06/07/2018 3.080% 06/05/2020	06417GU22	30,000.00	GOLDMAN		100.62	30,187.23	198.63	197.34	1.69	1.69	2.71
BANK OF NOVA SCOTIA HOUSTON CD DTD 06/07/2018 3.080% 06/05/2020	06417GU22	50,000.00	GOLDMAN		100.62	50,312.05	331.05	328.90	1.69	1.69	2.71
BANK OF NOVA SCOTIA HOUSTON CD DTD 06/07/2018 3.080% 06/05/2020	06417GU22	300,000.00	GOLDMAN		100.62	301,872.30	1,986.30	1,973.41	1.69	1.69	2.71
WESTPAC BANKING CORP NY CD DTD 08/07/2017 2.050% 08/03/2020	96121T4A3	100,000.00	JPM_CHAS		98.64	98,637.00	(1,363.00)	(1,363.00)	1.90	1.90	2.68
WESTPAC BANKING CORP NY CD DTD 08/07/2017 2.050% 08/03/2020	96121T4A3	100,000.00	JPM_CHAS		98.64	98,637.00	(1,363.00)	(1,363.00)	1.90	1.90	2.68
WESTPAC BANKING CORP NY CD DTD 08/07/2017 2.050% 08/03/2020	96121T4A3	540,000.00	JPM_CHAS		98.64	532,639.80	(7,360.20)	(7,360.20)	1.90	1.90	2.68
BANK OF MONTREAL CHICAGO CERT DEPOS DTD 08/03/2018 3.190% 08/03/2020	06370REU9	670,000.00	BMO		100.01	670,069.68	69.68	69.68	1.86	1.86	3.20
SWEDBANK (NEW YORK) CERT DEPOS DTD 11/17/2017 2.270% 11/16/2020	87019U6D6	100,000.00	MERRILL		98.13	98,134.50	(1,865.50)	(1,865.50)	2.12	2.12	3.18
SWEDBANK (NEW YORK) CERT DEPOS DTD 11/17/2017 2.270% 11/16/2020	87019U6D6	100,000.00	MERRILL		98.13	98,134.50	(1,865.50)	(1,865.50)	2.12	2.12	3.18
SWEDBANK (NEW YORK) CERT DEPOS DTD 11/17/2017 2.270% 11/16/2020	87019U6D6	600,000.00	MERRILL		98.13	588,807.00	(11,193.00)	(11,193.00)	2.12	2.12	3.18
ROYAL BANK OF CANADA NY CD DTD 06/08/2018 3.240% 06/07/2021	78012UEE1	50,000.00	RBC		100.74	50,370.90	370.90	370.90	2.61	2.61	2.96
ROYAL BANK OF CANADA NY CD DTD 06/08/2018 3.240% 06/07/2021	78012UEE1	100,000.00	RBC		100.74	100,741.80	741.80	741.80	2.61	2.61	2.96
ROYAL BANK OF CANADA NY CD DTD 06/08/2018 3.240% 06/07/2021	78012UEE1	525,000.00	RBC		100.74	528,894.45	3,894.45	3,894.45	2.61	2.61	2.96
Security Type Sub-Total		6,910,000.00				6,881,251.58	(27,843.52)	(28,421.09)	1.40	1.40	2.71
Asset-Backed Security / Collateralized Mortgage Obligation											



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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		100.01	300,033.78	103.74	102.09	2.07	2.31	3.02
CARMAX AUTO OWNER TRUST DTD 07/25/2018 3.130% 06/15/2023	14313FAD1	350,000.00	BARCLAYS		100.21	350,738.15	785.85	784.90	2.31	2.35	3.04
Security Type Sub-Total		650,000.00				650,771.93	889.59	886.99	2.20	2.33	3.03
Managed Account Sub-Total		39,085,719.22				38,408,911.81	(647,313.93)	(589,806.59)	2.36	2.36	2.79
Money Market Mutual Fund											
CAMP Pool		179,933.93			1.00	179,933.93	0.00	0.00	0.00	0.00	
Money Market Sub-Total		179,933.93				179,933.93	0.00	0.00	0.00	0.00	
Securities Sub-Total		\$39,265,653.15				\$38,588,845.74	(\$647,313.93)	(\$589,806.59)	2.37	2.36	2.79%
Accrued Interest						\$181,490.19					
Total Investments						\$38,770,335.93					



Managed Account Security Transactions & Interest

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Transaction Type		Security Description	CUSIP	Par	Principal	Accrued	Total	Realized G/L	Realized G/L	Sale
Trade	Settle				Proceeds	Interest		Cost	Amort Cost	
BUY										
08/01/18	08/03/18	US TREASURY NOTES DTD 12/31/2015 2.125% 12/31/2022	912828N30	450,000.00	(436,464.84)	(883.49)	(437,348.33)			
08/01/18	08/03/18	BANK OF MONTREAL CHICAGO CERT DEPOS DTD 08/03/2018 3.190% 08/03/2020	06370REU9	670,000.00	(670,000.00)	0.00	(670,000.00)			
Transaction Type Sub-Total				1,120,000.00	(1,106,464.84)	(883.49)	(1,107,348.33)			
INTEREST										
08/01/18	08/01/18	BRANCH BANKING & TRUST (CALLABLE) NOTES DTD 10/26/2017 2.150% 02/01/2021	05531FAZ6	25,000.00	0.00	268.75	268.75			
08/01/18	08/01/18	BRANCH BANKING & TRUST (CALLABLE) NOTES DTD 10/26/2017 2.150% 02/01/2021	05531FAZ6	75,000.00	0.00	806.25	806.25			
08/01/18	08/01/18	BRANCH BANKING & TRUST (CALLABLE) NOTES DTD 10/26/2017 2.150% 02/01/2021	05531FAZ6	25,000.00	0.00	268.75	268.75			
08/01/18	08/25/18	FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AQDQ0	14,788.61	0.00	20.29	20.29			
08/01/18	08/25/18	FNMA SERIES 2015-M15 ASQ2 DTD 11/01/2015 1.898% 01/01/2019	3136AOSW1	2,049.92	0.00	3.24	3.24			
08/01/18	08/25/18	FNMA SERIES 2015-M15 ASQ2 DTD 11/01/2015 1.898% 01/01/2019	3136AOSW1	10,249.58	0.00	16.21	16.21			
08/01/18	08/25/18	FNMA SERIES 2015-M15 ASQ2 DTD 11/01/2015 1.898% 01/01/2019	3136AOSW1	2,049.92	0.00	3.24	3.24			
08/01/18	08/25/18	FHLMC MULTIFAMILY STRUCTURED P POOL DTD 12/01/2015 3.090% 08/25/2022	3137BM6P6	35,000.00	0.00	90.13	90.13			
08/01/18	08/25/18	FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AODQ0	87,088.48	0.00	119.46	119.46			
08/01/18	08/25/18	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	40,000.00	0.00	122.71	122.71			
08/01/18	08/25/18	FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AQDQ0	14,788.61	0.00	20.29	20.29			



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Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L	Realized G/L	Sale
Trade	Settle							Cost	Amort Cost	Method
INTEREST										
08/01/18	08/25/18	FHLMC MULTIFAMILY STRUCTURED P POOL DTD 12/01/2015 3.090% 08/25/2022	3137BM6P6	160,000.00	0.00	412.00	412.00			
08/01/18	08/25/18	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	200,000.00	0.00	613.57	613.57			
08/01/18	08/25/18	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	40,000.00	0.00	122.72	122.72			
08/01/18	08/25/18	FHLMC MULTIFAMILY STRUCTURED P POOL DTD 12/01/2015 3.090% 08/25/2022	3137BM6P6	35,000.00	0.00	90.13	90.13			
08/02/18	08/02/18	SKANDINAV ENSKILDA BANKEN NY CD DTD 08/04/2017 1.840% 08/02/2019	83050FXT3	100,000.00	0.00	925.11	925.11			
08/02/18	08/02/18	SKANDINAV ENSKILDA BANKEN NY CD DTD 08/04/2017 1.840% 08/02/2019	83050FXT3	100,000.00	0.00	925.11	925.11			
08/02/18	08/02/18	SKANDINAV ENSKILDA BANKEN NY CD DTD 08/04/2017 1.840% 08/02/2019	83050FXT3	600,000.00	0.00	5,550.67	5,550.67			
08/05/18	08/05/18	IBM CORP CORP NOTES DTD 02/06/2018 2.650% 02/05/2021	44932HAG8	300,000.00	0.00	3,952.92	3,952.92			
08/06/18	08/06/18	MICROSOFT CORP NOTES DTD 02/06/2017 1.850% 02/06/2020	594918BV5	50,000.00	0.00	462.50	462.50			
08/06/18	08/06/18	MICROSOFT CORP NOTES DTD 02/06/2017 1.850% 02/06/2020	594918BV5	50,000.00	0.00	462.50	462.50			
08/06/18	08/06/18	MICROSOFT CORP NOTES DTD 02/06/2017 1.850% 02/06/2020	594918BV5	300,000.00	0.00	2,775.00	2,775.00			
08/07/18	08/07/18	WESTPAC BANKING CORP NY CD DTD 08/07/2017 2.050% 08/03/2020	96121T4A3	100,000.00	0.00	1,025.00	1,025.00			
08/07/18	08/07/18	WESTPAC BANKING CORP NY CD DTD 08/07/2017 2.050% 08/03/2020	96121T4A3	540,000.00	0.00	5,535.00	5,535.00			
08/07/18	08/07/18	WESTPAC BANKING CORP NY CD DTD 08/07/2017 2.050% 08/03/2020	96121T4A3	100,000.00	0.00	1,025.00	1,025.00			
08/15/18	08/15/18	AMERICAN HONDA FINANCE GLOBAL NOTES DTD 09/09/2014 2.250% 08/15/2019	02665WAH4	100,000.00	0.00	1,125.00	1,125.00			



Managed Account Security Transactions & Interest

For the Month Ending **August 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		Method
INTEREST											
08/15/18	08/15/18	AMERICAN HONDA FINANCE GLOBAL NOTES DTD 09/09/2014 2.250% 08/15/2019	02665WAH4	275,000.00	0.00	3,093.75	3,093.75				
08/15/18	08/15/18	CARMAX AUTO OWNER TRUST DTD 07/25/2018 3.130% 06/15/2023	14313FAD1	350,000.00	0.00	608.61	608.61				
08/16/18	08/16/18	GMCAR 2018-3 A3 DTD 07/18/2018 3.020% 05/16/2023	36255JAD6	300,000.00	0.00	704.67	704.67				
08/17/18	08/17/18	FNMA NOTES DTD 08/19/2016 1.250% 08/17/2021	3135G0N82	80,000.00	0.00	500.00	500.00				
08/17/18	08/17/18	FNMA NOTES DTD 08/19/2016 1.250% 08/17/2021	3135G0N82	25,000.00	0.00	156.25	156.25				
08/17/18	08/17/18	FNMA NOTES DTD 08/19/2016 1.250% 08/17/2021	3135G0N82	140,000.00	0.00	875.00	875.00				
08/17/18	08/17/18	FNMA NOTES DTD 08/19/2016 1.250% 08/17/2021	3135G0N82	460,000.00	0.00	2,875.00	2,875.00				
08/20/18	08/20/18	NORDEA BANK AB NY CD DTD 02/22/2018 2.720% 02/20/2020	65590ASN7	100,000.00	0.00	1,344.89	1,344.89				
08/20/18	08/20/18	NORDEA BANK AB NY CD DTD 02/22/2018 2.720% 02/20/2020	65590ASN7	100,000.00	0.00	1,344.89	1,344.89				
08/20/18	08/20/18	NORDEA BANK AB NY CD DTD 02/22/2018 2.720% 02/20/2020	65590ASN7	575,000.00	0.00	7,733.11	7,733.11				
08/31/18	08/31/18	US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	800,000.00	0.00	8,000.00	8,000.00				
08/31/18	08/31/18	US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	100,000.00	0.00	1,000.00	1,000.00				
08/31/18	08/31/18	US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	1,025,000.00	0.00	10,250.00	10,250.00				
08/31/18	08/31/18	US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	1,400,000.00	0.00	14,000.00	14,000.00				
08/31/18	08/31/18	US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	125,000.00	0.00	1,250.00	1,250.00				
08/31/18	08/31/18	US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	225,000.00	0.00	2,250.00	2,250.00				



Managed Account Security Transactions & Interest

For the Month Ending **August 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	
INTEREST										
08/31/18	08/31/18	US TREASURY NOTES DTD 09/03/2013 2.125% 08/31/2020	912828VV9	15,000.00	0.00	159.38	159.38			
08/31/18	08/31/18	US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	225,000.00	0.00	2,250.00	2,250.00			
08/31/18	08/31/18	US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	250,000.00	0.00	2,500.00	2,500.00			
08/31/18	08/31/18	US TREASURY NOTES DTD 02/28/2014 2.000% 02/28/2021	912828B90	150,000.00	0.00	1,500.00	1,500.00			
08/31/18	08/31/18	US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	325,000.00	0.00	3,250.00	3,250.00			
08/31/18	08/31/18	US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	1,150,000.00	0.00	11,500.00	11,500.00			
08/31/18	08/31/18	US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	150,000.00	0.00	1,500.00	1,500.00			
08/31/18	08/31/18	US TREASURY NOTES DTD 02/28/2014 2.000% 02/28/2021	912828B90	25,000.00	0.00	250.00	250.00			
08/31/18	08/31/18	US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	125,000.00	0.00	1,250.00	1,250.00			
Transaction Type Sub-Total				11,601,015.12	0.00	106,887.10	106,887.10			
PAYDOWNS										
08/01/18	08/25/18	FNMA SERIES 2015-M15 ASQ2 DTD 11/01/2015 1.898% 01/01/2019	3136AQSW1	4.62	4.62	0.00	4.62	(0.05)	0.00	
08/01/18	08/25/18	FNMA SERIES 2015-M15 ASQ2 DTD 11/01/2015 1.898% 01/01/2019	3136AOSW1	4.62	4.62	0.00	4.62	(0.05)	0.00	
08/01/18	08/25/18	FNMA SERIES 2015-M15 ASQ2 DTD 11/01/2015 1.898% 01/01/2019	3136AOSW1	23.08	23.08	0.00	23.08	(0.23)	0.00	
08/01/18	08/25/18	FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AQDQ0	4,723.51	4,723.51	0.00	4,723.51	(47.30)	0.00	
08/01/18	08/25/18	FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AODO0	4,723.51	4,723.51	0.00	4,723.51	(47.30)	0.00	
08/01/18	08/25/18	FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AQDQ0	27,816.24	27,816.24	0.00	27,816.24	(278.55)	0.00	



Managed Account Security Transactions & Interest

For the Month Ending **August 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									
PAYDOWNS										
08/01/18	08/25/18	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	1,142.90	1,142.90	0.00	1,142.90	(22.73)	0.00	
08/01/18	08/25/18	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	1,142.90	1,142.90	0.00	1,142.90	(22.73)	0.00	
08/01/18	08/25/18	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	5,714.53	5,714.53	0.00	5,714.53	(113.67)	0.00	
Transaction Type Sub-Total				45,295.91	45,295.91	0.00	45,295.91	(532.61)	0.00	
SELL										
08/01/18	08/03/18	BANK OF MONTREAL CHICAGO CERT DEPOS DTD 02/09/2017 1.880% 02/07/2019	06427KRC3	100,000.00	99,685.48	919.11	100,604.59	(314.52)	(314.52)	FIFO
08/01/18	08/03/18	BANK OF MONTREAL CHICAGO CERT DEPOS DTD 02/09/2017 1.880% 02/07/2019	06427KRC3	600,000.00	598,112.88	5,514.67	603,627.55	(1,887.12)	(1,887.12)	FIFO
08/01/18	08/03/18	BANK OF MONTREAL CHICAGO CERT DEPOS DTD 02/09/2017 1.880% 02/07/2019	06427KRC3	100,000.00	99,685.48	919.11	100,604.59	(314.52)	(314.52)	FIFO
08/01/18	08/03/18	AMERICAN HONDA FINANCE GLOBAL NOTES DTD 09/09/2014 2.250% 08/15/2019	02665WAH4	300,000.00	298,749.00	3,150.00	301,899.00	(696.00)	(1,129.07)	FIFO
Transaction Type Sub-Total				1,100,000.00	1,096,232.84	10,502.89	1,106,735.73	(3,212.16)	(3,645.23)	
Managed Account Sub-Total					35,063.91	116,506.50	151,570.41	(3,744.77)	(3,645.23)	
Total Security Transactions					\$35,063.91	\$116,506.50	\$151,570.41	(\$3,744.77)	(\$3,645.23)	



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CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Trade Date	Settlement Date	Transaction Description	Share or Unit Price	Dollar Amount of Transaction	Total Shares Owned
CAMP Pool					
Opening Balance					31,555.83
08/01/18	08/01/18	Purchase - Interest 05531FAZ6	1.00	268.75	31,824.58
08/01/18	08/01/18	Purchase - Interest 05531FAZ6	1.00	268.75	32,093.33
08/01/18	08/01/18	Purchase - Interest 05531FAZ6	1.00	806.25	32,899.58
08/02/18	08/02/18	Purchase - Interest 83050FXT3	1.00	5,550.67	38,450.25
08/02/18	08/02/18	Purchase - Interest 83050FXT3	1.00	925.11	39,375.36
08/02/18	08/02/18	Purchase - Interest 83050FXT3	1.00	925.11	40,300.47
08/03/18	08/03/18	Purchase - Interest 02665WAH4	1.00	3,150.00	43,450.47
08/03/18	08/03/18	Purchase - Principal 02665WAH4	1.00	298,749.00	342,199.47
08/03/18	08/03/18	Purchase - Principal 06427KRC3	1.00	797,483.84	1,139,683.31
08/03/18	08/03/18	Purchase - Interest 06427KRC3	1.00	7,352.89	1,147,036.20
08/03/18	08/03/18	Redemption - Interest 912828N30	1.00	(883.49)	1,146,152.71
08/03/18	08/03/18	Redemption - Principal 912828N30	1.00	(436,464.84)	709,687.87
08/03/18	08/03/18	Redemption - Principal 06370REU9	1.00	(670,000.00)	39,687.87
08/06/18	08/06/18	Purchase - Interest 44932HAG8	1.00	3,952.92	43,640.79
08/06/18	08/06/18	Purchase - Interest 594918BV5	1.00	462.50	44,103.29
08/06/18	08/06/18	Purchase - Interest 594918BV5	1.00	2,775.00	46,878.29
08/06/18	08/06/18	Purchase - Interest 594918BV5	1.00	462.50	47,340.79
08/07/18	08/07/18	Purchase - Interest 96121T4A3	1.00	5,535.00	52,875.79
08/07/18	08/07/18	Purchase - Interest 96121T4A3	1.00	1,025.00	53,900.79
08/07/18	08/07/18	Purchase - Interest 96121T4A3	1.00	1,025.00	54,925.79
08/15/18	08/15/18	Purchase - Interest 02665WAH4	1.00	1,125.00	56,050.79



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CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Trade Date	Settlement Date	Transaction Description	Share or Unit Price	Dollar Amount of Transaction	Total Shares Owned
CAMP Pool					
08/15/18	08/15/18	Purchase - Interest 02665WAH4	1.00	3,093.75	59,144.54
08/15/18	08/15/18	Purchase - Interest 14313FAD1	1.00	651.39	59,795.93
08/16/18	08/16/18	Purchase - Interest 36255JAD6	1.00	704.67	60,500.60
08/16/18	08/16/18	Purchase -Correction to Interest 14313FAD1 from 8/15/18	1.00	608.61	61,109.21
08/16/18	08/16/18	Redemption - Reversal of Interest 14313FAD1 from 8/15/18	1.00	(651.39)	60,457.82
08/17/18	08/17/18	Purchase - Interest 3135G0N82	1.00	875.00	61,332.82
08/17/18	08/17/18	Purchase - Interest 3135G0N82	1.00	2,875.00	64,207.82
08/17/18	08/17/18	Purchase - Interest 3135G0N82	1.00	156.25	64,364.07
08/17/18	08/17/18	Purchase - Interest 3135G0N82	1.00	500.00	64,864.07
08/20/18	08/20/18	Purchase - Interest 65590ASN7	1.00	7,733.11	72,597.18
08/20/18	08/20/18	Purchase - Interest 65590ASN7	1.00	1,344.89	73,942.07
08/20/18	08/20/18	Purchase - Interest 65590ASN7	1.00	1,344.89	75,286.96
08/24/18	08/24/18	IP Fees July 2018	1.00	(3,090.59)	72,196.37
08/24/18	08/24/18	U.S. Bank Fees June 2018	1.00	(227.45)	71,968.92
08/27/18	08/27/18	Purchase - Interest 3136AQDQ0	1.00	119.46	72,088.38
08/27/18	08/27/18	Purchase - Interest 3136AQDQ0	1.00	20.29	72,108.67
08/27/18	08/27/18	Purchase - Interest 3136AQDQ0	1.00	20.29	72,128.96
08/27/18	08/27/18	Purchase - Interest 3136AQSW1	1.00	16.21	72,145.17
08/27/18	08/27/18	Purchase - Interest 3136AQSW1	1.00	3.24	72,148.41
08/27/18	08/27/18	Purchase - Interest 3136AQSW1	1.00	3.24	72,151.65
08/27/18	08/27/18	Purchase - Interest 3136B1XP4	1.00	593.33	72,744.98
08/27/18	08/27/18	Purchase - Interest 3136B1XP4	1.00	118.67	72,863.65



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CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Trade Date	Settlement Date	Transaction Description	Share or Unit Price	Dollar Amount of Transaction	Total Shares Owned
CAMP Pool					
08/27/18	08/27/18	Purchase - Interest 3136B1XP4	1.00	118.67	72,982.32
08/27/18	08/27/18	Purchase - Interest 3137BM6P6	1.00	412.00	73,394.32
08/27/18	08/27/18	Purchase - Interest 3137BM6P6	1.00	90.13	73,484.45
08/27/18	08/27/18	Purchase - Interest 3137BM6P6	1.00	90.13	73,574.58
08/27/18	08/27/18	Purchase - Correction to Interest 3136B1XP4	1.00	613.58	74,188.16
08/27/18	08/27/18	Purchase - Correction to Interest 3136B1XP4	1.00	122.71	74,310.87
08/27/18	08/27/18	Purchase - Correction to Interest 3136B1XP4	1.00	122.71	74,433.58
08/27/18	08/27/18	Purchase - Correction to Principal 3136B1XP4	1.00	5,714.53	80,148.11
08/27/18	08/27/18	Purchase - Principal 3136AQDQ0	1.00	27,816.24	107,964.35
08/27/18	08/27/18	Purchase - Principal 3136AQDQ0	1.00	4,723.51	112,687.86
08/27/18	08/27/18	Purchase - Principal 3136AQDQ0	1.00	4,723.51	117,411.37
08/27/18	08/27/18	Purchase - Principal 3136AQSW1	1.00	23.08	117,434.45
08/27/18	08/27/18	Purchase - Principal 3136AQSW1	1.00	4.62	117,439.07
08/27/18	08/27/18	Purchase - Principal 3136AQSW1	1.00	4.62	117,443.69
08/27/18	08/27/18	Purchase - Principal 3136B1XP4	1.00	5,714.52	123,158.21
08/27/18	08/27/18	Purchase - Principal 3136B1XP4	1.00	1,142.90	124,301.11
08/27/18	08/27/18	Purchase - Principal 3136B1XP4	1.00	1,142.90	125,444.01
08/27/18	08/27/18	Redemption - Reversal of Interest 3136B1XP4	1.00	(593.33)	124,850.68
08/27/18	08/27/18	Redemption - Reversal of Interest 3136B1XP4	1.00	(118.67)	124,732.01
08/27/18	08/27/18	Redemption - Reversal of Interest 3136B1XP4	1.00	(118.67)	124,613.34
08/27/18	08/27/18	Redemption - Reversal of Principal 3136B1XP4	1.00	(5,714.52)	118,898.82
08/31/18	08/31/18	Purchase - Interest 912828B90	1.00	1,500.00	120,398.82



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CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Trade Date	Settlement Date	Transaction Description	Share or Unit Price	Dollar Amount of Transaction	Total Shares Owned
CAMP Pool					
08/31/18	08/31/18	Purchase - Interest 912828B90	1.00	250.00	120,648.82
08/31/18	08/31/18	Purchase - Interest 912828D72	1.00	2,250.00	122,898.82
08/31/18	08/31/18	Purchase - Interest 912828D72	1.00	1,250.00	124,148.82
08/31/18	08/31/18	Purchase - Interest 912828D72	1.00	14,000.00	138,148.82
08/31/18	08/31/18	Purchase - Interest 912828D72	1.00	2,250.00	140,398.82
08/31/18	08/31/18	Purchase - Interest 912828D72	1.00	11,500.00	151,898.82
08/31/18	08/31/18	Purchase - Interest 912828D72	1.00	1,250.00	153,148.82
08/31/18	08/31/18	Purchase - Interest 912828D72	1.00	1,500.00	154,648.82
08/31/18	08/31/18	Purchase - Interest 912828D72	1.00	8,000.00	162,648.82
08/31/18	08/31/18	Purchase - Interest 912828D72	1.00	10,250.00	172,898.82
08/31/18	08/31/18	Purchase - Interest 912828D72	1.00	3,250.00	176,148.82
08/31/18	08/31/18	Purchase - Interest 912828D72	1.00	1,000.00	177,148.82
08/31/18	08/31/18	Purchase - Interest 912828D72	1.00	2,500.00	179,648.82
08/31/18	08/31/18	Purchase - Interest 912828VV9	1.00	159.38	179,808.20
08/31/18	09/04/18	Accrual Income Div Reinvestment - Distributions	1.00	125.73	179,933.93



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CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Trade Date	Settlement Date	Transaction Description	Share or Unit Price	Dollar Amount of Transaction	Total Shares Owned
Closing Balance					179,933.93
		Month of August	Fiscal YTD January-August		
Opening Balance		31,555.83	61,215.91	Closing Balance	179,933.93
Purchases		1,266,241.05	10,108,212.58	Average Monthly Balance	69,885.18
Redemptions (Excl. Checks)		(1,117,862.95)	(9,989,494.56)	Monthly Distribution Yield	2.12%
Check Disbursements		0.00	0.00		
Closing Balance		179,933.93	179,933.93		
Cash Dividends and Income		125.73	755.23		