



CITY OF LAKE ELSINORE
INVESTMENT REPORT

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

CASH ACCOUNTS	BANK BALANCE	DEPOSITS IN TRANSIT	OUTSTANDING CHECKS	BOOK BALANCE
Bank Accounts:				
General Checking Account	\$ 3,136,658	\$ 165,536	\$ (724,245)	\$ 2,577,950
Cash On Hand:				
Cashier Drawers #1 & #2	-	-	-	300
City of Lake Elsinore Petty Cash Fund	-	-	-	1,000
Total Cash Accounts	3,136,658	165,536	(724,245)	2,579,250
INVESTMENTS				
Local Agency Investment Fund	19,574,098	-	-	19,574,098
CAMP Investments:				
CAMP Pool Account	5,449	-	-	5,449
U.S. Treasury Bond / Note	16,655,622	-	-	16,655,622
Supra-National Agency Bond / Note	3,097,685	-	-	3,097,685
Municipal Bond / Note	225,632	-	-	225,632
Federal Agency Collateralized Mortgage Obligation	580,537	-	-	580,537
Federal Agency Bond / Note	1,547,080	-	-	1,547,080
Corporate Notes	10,125,584	-	-	10,125,584
Negotiable Certificate of Deposit	6,109,095	-	-	6,109,095
Asset-Backed Security / Collateralized Mortgage	924,847	-	-	924,847
Sub-total Investments	58,845,628	-	-	58,845,628
Market Value Adjustment:				
Unrealized Gain/(Loss) at 06-30-17	(832,804)	-	-	(832,804)
Total Investments	58,012,824	-	-	58,012,824
Total Pooled Cash and Investments	\$ 61,149,482	\$ 165,536	\$ (724,245)	\$ 60,592,074
TOTAL POOLED CASH AND INVESTMENTS				\$ 60,592,074

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

October 30, 2018
Date

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

<u>FUND NO</u>	<u>FUND NAME</u>	<u>AMOUNT</u>
100	General	\$ 10,049,307
106	Affordable Housing In Lieu	1,454,481
107	Developer Agreement Revenue	122,569
110	State Gas Tax	965,590
112	Measure A	1,740,993
114	SB1186 CASP Education Program	9,986
115	Traffic Safety	22,296
116	City Hall-Public Works DIF	571,884
117	Community Center DIF	6,540
118	Lake Side Facility DIF	9,348
119	Animal Shelter DIF	4,013
121	T.R.I.P.-2014A	138
135	Lighting & Landscape Maintenance - Dist. No. 1	985,724
140	Geothermal	20,063
203	E.L.S.P. - S.T.I.F.	1,667,004
205	Traffic Impact Fee	4,229,835
211	Storm Drain C.I.P.	326,560
220	Street Lighting C.I.P.	101,413
221	Quimby Park C.I.P.	57,550
231	Library C.I.P.	1,805,669
232	City Fire Protection	12,876
254	Railroad Canyon Improvement Area 89-1	126,253
300	Insurance Service	607,627
305	Information Systems Service	338,009
310	Support Service	5,913
320	Facilities Service	558,302
331	CFD 2006-1CC Summerly Improvement Area CC	20,406
332	CFD 2006-1 Improvement Area B, Summerly	28,576
334	CFD 2015-5 Trieste - Far West Industries	34,996
335	CFD 2003-2E Canyon Hills Improvement Area E	8,607
336	CFD 2006-1FF Summerly Improvement Area FF	25,528
340	CFD 2006-1 IA-EE Summerly Improvement Area	9,439
345	CFD 2003-2 Improvement Area D, Canyon Hills	1,064,309
346	CFD 2014-1 Southshore	63,591
347	CFD 2006-1 Improvement Area A, Summerly	41,100
350	CFD 98-1 Summerhill	737,307
351	CFD 2006-1 IA-II Summerly Improvement	35,000
354	CFD 90-2 Tuscany Hills	1,384,914
357	CFD 2003-2 Canyon Hills Improvement Area	144,345
366	CFD 2005-6 City Center Townhomes	115,926
368	CFD 2006-2 Viscaya	336,177

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

<u>FUND NO</u>	<u>FUND NAME</u>	<u>AMOUNT</u>
369	CFD 2004-3 Area 1 Rosetta Canyon Improvement Area	230,893
371	CFD 2005-1 Serenity	115,631
372	CFD 2005-2 Alberhill Ranch Improvement Area	160,079
374	CFD 2005-4 Lakeview Villas	59,212
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	109,297
385	CFD 2004-3 Area 2 Rosetta Canyon Improvement Area	604,576
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	107,134
392	CFD 95-1 City Center	54,912
393	AD 93-1 Cottonwood Hills	97,476
394	CFD 2005-5 (2012A) Wasson Canyon	175,575
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	13,125,905
510	Successor To RDA Area I, II, & III	4,340,936
540	Successor To RDA Diamond Stadium	5,635
603	Endowment Trust - Carl Graves	1,020,556
604	Endowment Trust - Korn Memorial	31,436
605	Public Improvement Trust	49,089
606	Mobile Source Air Polution Reduction	236,089
608	Trust Deposit & Pre Paid Expense	2,645,009
617	Successor Agency Housing	5,791,999
620	Cost Recovery System	1,176,336
631	Lake Destratification Equipment Replacement	332,818
	Total Pooled Cash & Investments	<u><u>\$ 60,592,074</u></u>

**CITY OF LAKE ELSINORE
SUMMARY OF POLICY LIMITATIONS
FOR THE MONTH ENDING SEPTEMBER 30, 2018**

<u>TYPES OF SECURITIES</u>	<u>DIVERSIFICATION PERCENTAGE</u>	<u>MAXIMUM PERCENTAGE</u>
U.S. Treasury Bills	0.00%	Unlimited
U.S. Treasury Bond / Note	28.30%	Unlimited
Current Balance		\$ 16,655,622
Supra-National Agency Bond / Note	5.26%	30%
Current Balance		\$ 3,097,685
Municipal Bond / Note	0.38%	Unlimited
Current Balance		\$ 225,632
Federal Agency Collateralized Mortgage Obligation	0.99%	40.00%
Current Balance		\$ 580,537
Federal Agency Bond / Note	2.63%	* Unlimited
Current Balance		\$ 1,547,080
Negotiable Certificates of Deposit	10.38%	25.00%
Current Balance		\$ 6,109,095
Corporate Note	17.21%	30.00%
Current Balance		\$ 10,125,584
Asset-Backed Security / Collateralized Mortgage		20%
Current Balance	2%	\$ 924,847
Repurchase Agreements	0.00%	Unlimited
Reverse Repurchase Agreements	0.00%	20.00%
LAIF (Local Agency Investment Fund)	33.26%	* \$65 Million
Current Balance		\$ 19,574,098
CAMP - Pooled Sweep Account	0.01%	Unlimited
Current Balance		\$ 5,449
TOTAL	100.00%	\$ 58,845,628

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 SEPTEMBER 30, 2018

<u>Yield</u>	<u>Purchase Date</u>	<u>Maturity Rate</u>
2.063%	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:	\$ 25,374,098	\$ (5,800,000)	\$ 19,574,098

Note:

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

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



**JOHN CHIANG
TREASURER
STATE OF CALIFORNIA**



PMIA Performance Report

Date	Daily Yield*	Quarter to Date Yield	Average Maturity (in days)
09/24/18	2.08	2.00	189
09/25/18	2.08	2.00	188
09/26/18	2.09	2.00	190
09/27/18	2.09	2.00	192
09/28/18	2.09	2.00	193
09/29/18	2.09	2.00	193
09/30/18	2.09	2.00	193
10/01/18	2.11	2.11	205
10/02/18	2.11	2.11	205
10/03/18	2.12	2.11	206
10/04/18	2.12	2.12	206
10/05/18	2.12	2.12	205
10/06/18	2.12	2.12	205
10/07/18	2.12	2.12	205
10/08/18	2.12	2.12	202
10/09/18	2.12	2.12	202
10/10/18	2.13	2.12	202
10/11/18	2.14	2.12	203
10/12/18	2.14	2.12	202
10/13/18	2.14	2.12	202
10/14/18	2.14	2.13	202
10/15/18	2.14	2.13	200
10/16/18	2.15	2.13	198
10/17/18	2.15	2.13	198
10/18/18	2.16	2.13	197
10/19/18	2.16	2.13	197
10/20/18	2.16	2.13	197
10/21/18	2.16	2.13	197
10/22/18	2.16	2.14	199
10/23/18	2.16	2.14	200
10/24/18	2.16	2.14	202

*Daily yield does not reflect capital gains or losses

[View Prior Month Daily Rates](#)

LAIF Performance Report

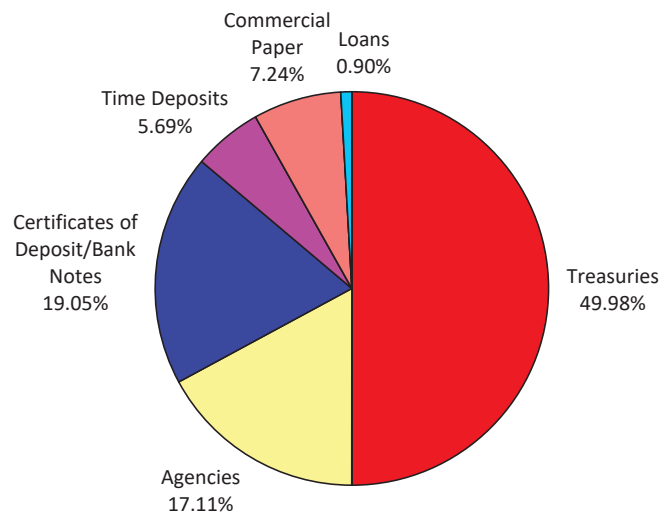
Quarter Ending 09/30/18

Apportionment Rate: 2.16%
 Earnings Ratio: 0.00005909460836489
 Fair Value Factor: 0.997832404
 Daily: 2.09%
 Quarter to Date: 2.00%
 Average Life: 193

**PMIA Average Monthly
Effective Yields**

Sept 2018 2.063
 Aug 2018 1.998
 July 2018 1.944

**Pooled Money Investment Account
Portfolio Composition
09/30/18
\$88.3 billion**



Percentages may not total 100%, due to rounding.

Based on data available as of 10/24/2018



CAMP

Investment Portfolio



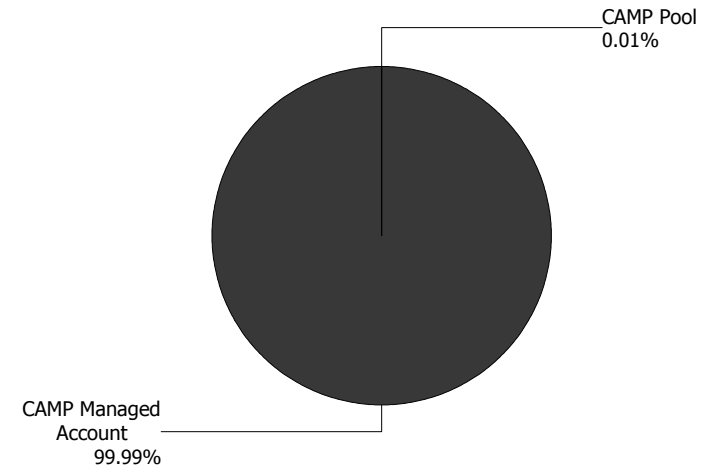
Account Statement - Transaction Summary

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

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

CAMP Pool	
Opening Market Value	179,933.93
Purchases	1,068,011.29
Redemptions	(1,242,496.51)
Unsettled Trades	0.00
Change in Value	0.00
Closing Market Value	\$5,448.71
Cash Dividends and Income	170.80
CAMP Managed Account	
Opening Market Value	38,408,911.81
Purchases	1,233,011.85
Redemptions	(1,016,455.22)
Unsettled Trades	0.00
Change in Value	(123,799.62)
Closing Market Value	\$38,501,668.82
Cash Dividends and Income	39,574.91

Asset Summary		
	September 30, 2018	August 31, 2018
CAMP Pool	5,448.71	179,933.93
CAMP Managed Account	38,501,668.82	38,408,911.81
Total	\$38,507,117.53	\$38,588,845.74
Asset Allocation		





Managed Account Summary Statement

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

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Transaction Summary - Money Market		Transaction Summary - Managed Account		Account Total	
Opening Market Value	\$179,933.93	Opening Market Value	\$38,408,911.81	Opening Market Value	\$38,588,845.74
Purchases	1,068,011.29	Maturities/Calls	(23,182.13)		
Redemptions	(1,242,496.51)	Principal Dispositions	(993,273.09)		
		Principal Acquisitions	1,233,011.85		
		Unsettled Trades	0.00		
		Change in Current Value	(123,799.62)		
Closing Market Value	\$5,448.71	Closing Market Value	\$38,501,668.82	Closing Market Value	\$38,507,117.53
Dividend	170.80				
Earnings Reconciliation (Cash Basis) - Managed Account		Cash Balance			
Interest/Dividends/Coupons Received			47,290.83	Closing Cash Balance	\$0.00
Less Purchased Interest Related to Interest/Coupons			(1,015.63)		
Plus Net Realized Gains/Losses			(6,700.29)		
Total Cash Basis Earnings			\$39,574.91		
Earnings Reconciliation (Accrual Basis)		Managed Account	Total	Cash Transactions Summary- Managed Account	
Ending Amortized Value of Securities		39,209,994.25	39,215,442.96	Maturities/Calls	0.00
Ending Accrued Interest		204,015.22	204,015.22	Sale Proceeds	996,988.84
Plus Proceeds from Sales		996,988.84	2,239,485.35	Coupon/Interest/Dividend Income	43,575.08
Plus Proceeds of Maturities/Calls/Principal Payments		23,182.13	23,182.13	Principal Payments	23,182.13
Plus Coupons/Dividends Received		43,575.08	43,575.08	Security Purchases	(1,234,027.48)
Less Cost of New Purchases		(1,234,027.48)	(2,302,038.77)	Net Cash Contribution	170,281.43
Less Beginning Amortized Value of Securities		(38,998,718.40)	(39,178,652.33)	Reconciling Transactions	0.00
Less Beginning Accrued Interest		(181,504.77)	(181,504.77)		
Dividends		0.00	170.80		
Total Accrual Basis Earnings		\$63,504.87	\$63,675.67		



Portfolio Summary and Statistics

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

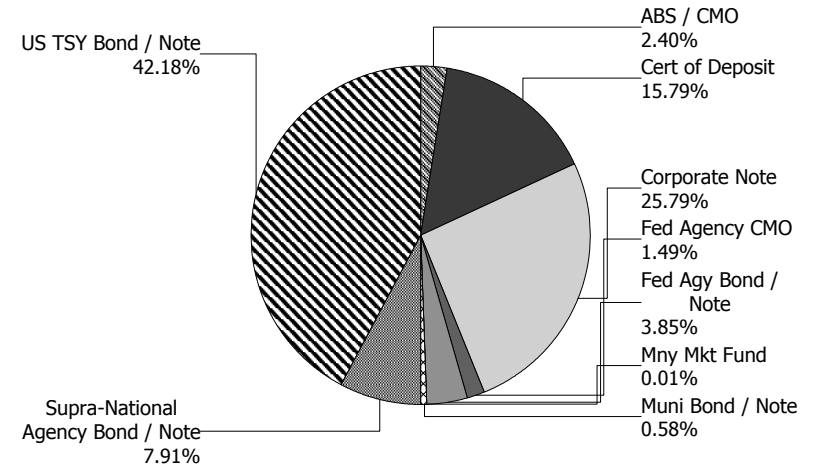
CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Account Summary

Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	16,800,000.00	16,242,006.20	42.18
Supra-National Agency Bond / Note	3,095,000.00	3,044,620.78	7.91
Municipal Bond / Note	225,000.00	223,812.00	0.58
Federal Agency Collateralized Mortgage Obligation	572,537.09	573,973.64	1.49
Federal Agency Bond / Note	1,555,000.00	1,483,956.48	3.85
Corporate Note	10,055,000.00	9,930,432.83	25.79
Certificate of Deposit	6,110,000.00	6,078,621.35	15.79
Asset-Backed Security / Collateralized Mortgage Obligation	925,000.00	924,245.54	2.40
Managed Account Sub-Total	39,337,537.09	38,501,668.82	99.99%
Accrued Interest		204,015.22	
Total Portfolio	39,337,537.09	38,705,684.04	
CAMP Pool	5,448.71	5,448.71	0.01
Total Investments	39,342,985.80	38,711,132.75	100.00%

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

Sector Allocation



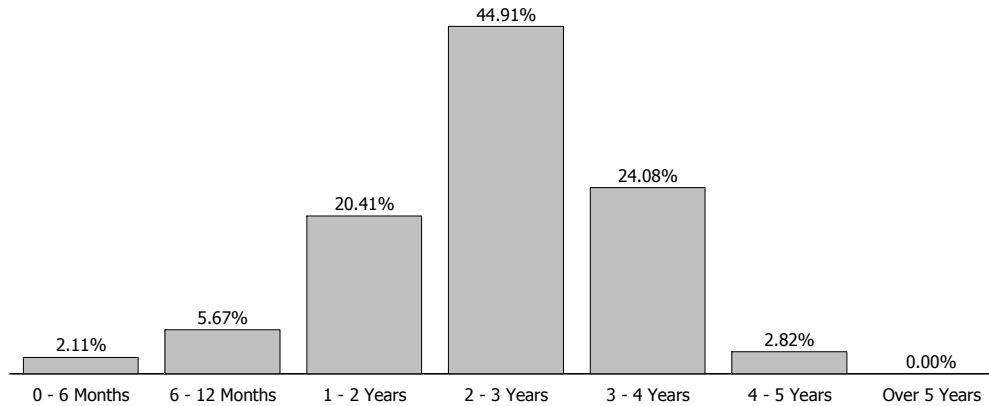


Portfolio Summary and Statistics

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

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Maturity Distribution



Characteristics

Yield to Maturity at Cost	2.18%
Yield to Maturity at Market	2.95%
Duration to Worst	2.35
Weighted Average Days to Maturity	924



Managed Account Issuer Summary

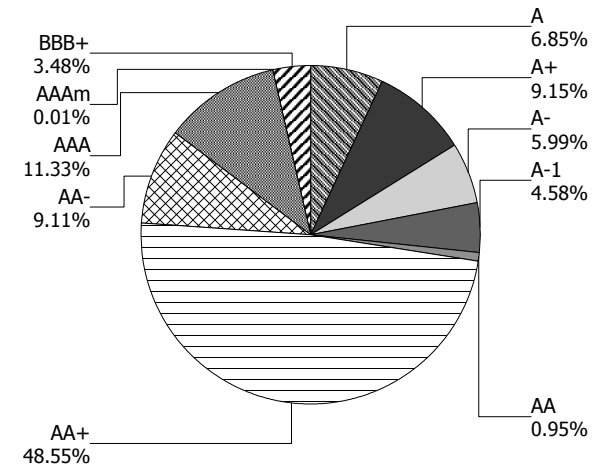
For the Month Ending **September 30, 2018**

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Issuer Summary

Issuer	Market Value of Holdings	Percent
AMERICAN EXPRESS CO	432,261.80	1.12
AMERICAN HONDA FINANCE	373,262.63	0.97
APPLE INC	392,881.20	1.02
BANK OF AMERICA CO	393,696.37	1.02
BANK OF MONTREAL	669,140.39	1.74
BANK OF NOVA SCOTIA	775,441.46	2.01
BB&T CORPORATION	315,745.55	0.82
BURLINGTON NORTHERN SANTA FE	203,584.40	0.53
CAMP Pool	5,448.71	0.01
CANADIAN IMPERIAL BANK OF COMMERCE	574,439.38	1.49
CARMAX AUTO OWNER TRUST	349,995.59	0.91
CATERPILLAR INC	297,604.97	0.77
CHARLES SCHWAB	235,029.14	0.61
CITIGROUP INC	550,744.47	1.43
DEERE & COMPANY	343,002.33	0.89
FANNIE MAE	1,018,175.18	2.65
FEDERAL HOME LOAN BANKS	810,515.80	2.11
FREDDIE MAC	229,239.14	0.60
GENERAL ELECTRIC CO	257,222.75	0.67
GM FINANCIAL AUTO LEASING TRUST	274,823.73	0.71
GM FINANCIAL SECURITIZED TERM	299,426.22	0.78
GOLDMAN SACHS GROUP INC	398,487.60	1.03
HERSHEY COMPANY	174,933.34	0.45
HOME DEPOT INC	196,803.01	0.51
IBM CORP	296,619.90	0.77
INTER-AMERICAN DEVELOPMENT BANK	1,252,630.05	3.26
INTERNATIONAL FINANCE CORPORATION	396,384.00	1.03
INTL BANK OF RECONSTRUCTION AND DEV	1,395,606.73	3.63
JP MORGAN CHASE & CO	669,934.13	1.74
MICROSOFT CORP	395,148.00	1.03
MORGAN STANLEY	390,822.40	1.01
NATIONAL RURAL UTILITIES CO FINANCE CORP	397,216.00	1.03

Credit Quality (S&P Ratings)





Managed Account Issuer Summary

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

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Issuer	Market Value of Holdings	Percent
NORDEA BANK AB	771,798.48	2.00
PACCAR FINANCIAL CORP	334,652.54	0.87
PEPSICO INC	272,523.44	0.71
ROYAL BANK OF CANADA	678,634.20	1.76
SKANDINAVISKA ENSKILDA BANKEN AB	794,816.00	2.07
STATE OF CONNECTICUT	223,812.00	0.58
STATE STREET CORPORATION	120,939.25	0.31
SWEDBANK AB	784,255.20	2.04
THE BANK OF NEW YORK MELLON CORPORATION	392,752.40	1.02
THE WALT DISNEY CORPORATION	393,232.12	1.02
TOYOTA MOTOR CORP	543,319.45	1.41
UBS AG	300,718.20	0.78
UNILEVER PLC	297,109.20	0.77
UNITED STATES TREASURY	16,242,006.20	42.19
WAL-MART STORES INC	367,018.13	0.95
WELLS FARGO & COMPANY	493,886.31	1.28
WESTPAC BANKING CORP	729,378.04	1.89
Total	\$38,507,117.53	100.00%



Managed Account Detail of Securities Held

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

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
U.S. Treasury Bond / Note											
US TREASURY NOTES DTD 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	73.23	10,082.80	9,780.86
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	168.03	25,331.67	24,557.63
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	672.13	101,326.68	98,230.50
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	60.02	10,241.47	9,897.27
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	66.34	15,133.96	14,643.75
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	42.82	25,641.81	24,499.03
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	256.91	153,850.88	146,994.15
US TREASURY NOTES DTD 03/31/2016 1.250% 03/31/2021	912828O37	55,000.00	AA+	Aaa	06/27/16	06/29/16	55,700.39	0.98	1.89	55,372.05	52,879.48
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	3.95	115,777.93	110,566.18
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	402.79	69,156.62	67,418.75
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	1,294.67	222,223.43	216,703.13
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	369.67	78,664.16	76,937.52
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	672.13	102,044.00	97,765.60
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	1,176.23	178,577.00	171,089.80



Managed Account Detail of Securities Held

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

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
U.S. Treasury Bond / Note											
US TREASURY NOTES DTD 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	2,856.56	433,687.01	415,503.80
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	2,079.41	442,485.92	432,773.55
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	100,000.00	AA+	Aaa	07/06/17	07/11/17	100,605.47	1.85	171.27	100,431.75	97,554.70
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	125,000.00	AA+	Aaa	10/03/16	10/05/16	129,692.38	1.21	214.09	127,822.51	121,943.38
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	125,000.00	AA+	Aaa	12/01/16	12/05/16	125,371.09	1.93	214.09	125,233.31	121,943.38
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	150,000.00	AA+	Aaa	07/06/17	07/11/17	150,908.20	1.85	256.91	150,647.62	146,332.05
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	225,000.00	AA+	Aaa	04/03/17	04/05/17	226,740.23	1.82	385.36	226,168.46	219,498.08
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	225,000.00	AA+	Aaa	06/27/17	06/29/17	227,452.15	1.73	385.36	226,733.08	219,498.08
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	428.18	251,925.65	243,886.75
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	556.63	332,338.54	317,052.78
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	800,000.00	AA+	Aaa	04/03/17	04/05/17	806,187.50	1.82	1,370.17	804,154.52	780,437.60
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	1,025,000.00	AA+	Aaa	12/01/16	12/05/16	1,028,042.97	1.93	1,755.52	1,026,913.17	999,935.68
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	1,150,000.00	AA+	Aaa	07/06/17	07/11/17	1,156,962.89	1.85	1,969.61	1,154,965.11	1,121,879.05
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	1,400,000.00	AA+	Aaa	06/27/17	06/29/17	1,415,257.81	1.73	2,397.79	1,410,783.63	1,365,765.80



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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 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	313.86	59,293.71	57,110.16
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	680.03	127,692.92	123,738.68
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	680.03	127,692.92	123,738.68
US TREASURY NOTES DTD 10/31/2016 1.250% 10/31/2021	912828T67	250,000.00	AA+	Aaa	08/30/17	08/31/17	246,054.69	1.64	1,307.74	247,057.12	237,959.00
US TREASURY NOTES DTD 10/31/2016 1.250% 10/31/2021	912828T67	725,000.00	AA+	Aaa	10/05/17	10/10/17	708,206.05	1.85	3,792.46	712,133.61	690,081.10
US TREASURY NOTES DTD 10/31/2016 1.250% 10/31/2021	912828T67	1,100,000.00	AA+	Aaa	08/30/17	08/31/17	1,082,640.63	1.64	5,754.08	1,087,051.32	1,047,019.60
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	510.02	64,446.08	62,717.40
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	588.49	74,360.86	72,366.23
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	902.34	113,781.37	110,961.55
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	902.34	113,781.37	110,961.55
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	1,412.36	174,798.88	173,678.94
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	1,961.62	242,776.22	241,220.75
US TREASURY NOTES DTD 05/01/2017 1.875% 04/30/2022	912828X47	450,000.00	AA+	Aaa	12/04/17	12/06/17	445,324.22	2.12	3,530.91	446,165.16	434,197.35
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	7,257.98	915,197.96	892,516.78



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U.S. Treasury Bond / Note											
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	9,808.08	1,213,881.11	1,206,103.75
US TREASURY NOTES DTD 05/01/2017 1.875% 04/30/2022	912828X47	1,600,000.00	AA+	Aaa	07/03/18	07/06/18	1,552,750.00	2.69	12,554.35	1,555,556.64	1,543,812.80
US TREASURY NOTES DTD 08/15/2012 1.625% 08/15/2022	912828TJ9	1,000,000.00	AA+	Aaa	09/05/18	09/07/18	958,046.88	2.76	2,075.41	958,709.74	952,461.00
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	2,416.61	436,931.57	435,392.55
Security Type Sub-Total		16,800,000.00					16,655,621.87	2.04	76,750.47	16,649,023.30	16,242,006.20
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	102.98	124,802.28	121,716.63
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	123.58	149,762.73	146,059.95
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	617.90	748,813.65	730,299.75
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	838.19	100,639.44	98,362.50
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	838.19	100,639.44	98,362.50
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	5,029.17	603,836.62	590,175.00
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	80.51	49,968.97	49,548.00



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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	80.51	49,968.97	49,548.00
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	483.08	299,813.81	297,288.00
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	708.75	59,887.14	59,454.90
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	708.75	59,887.14	59,454.90
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	4,134.38	349,341.66	346,820.25
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	2,016.67	399,119.18	397,530.40
Security Type Sub-Total		3,095,000.00					3,097,685.28	2.14	15,762.66	3,096,481.03	3,044,620.78
Municipal Bond / Note											
CT ST TXBL GO BONDS DTD 03/25/2015 1.974% 03/15/2019	20772JZK1	30,000.00	A	A1	03/16/15	03/25/15	30,084.30	1.90	26.32	30,009.98	29,841.60
CT ST TXBL GO BONDS DTD 03/25/2015 1.974% 03/15/2019	20772JZK1	30,000.00	A	A1	03/16/15	03/25/15	30,084.30	1.90	26.32	30,009.98	29,841.60
CT ST TXBL GO BONDS DTD 03/25/2015 1.974% 03/15/2019	20772JZK1	165,000.00	A	A1	03/16/15	03/25/15	165,463.65	1.90	144.76	165,054.89	164,128.80
Security Type Sub-Total		225,000.00					225,632.25	1.90	197.40	225,074.85	223,812.00



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Federal Agency Collateralized Mortgage Obligation											
FNMA SERIES 2015-M15 ASQ2 DTD 11/01/2015 1.898% 01/01/2019	3136AQSW1	1,409.68	AA+	Aaa	11/06/15	11/30/15	1,423.77	1.20	2.23	1,409.68	1,404.49
FNMA SERIES 2015-M15 ASQ2 DTD 11/01/2015 1.898% 01/01/2019	3136AQSW1	1,409.68	AA+	Aaa	11/06/15	11/30/15	1,423.77	1.20	2.23	1,409.68	1,404.49
FNMA SERIES 2015-M15 ASQ2 DTD 11/01/2015 1.898% 01/01/2019	3136AQSW1	7,048.41	AA+	Aaa	11/06/15	11/30/15	7,118.90	1.20	11.15	7,048.41	7,022.48
FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AQDQ0	8,660.41	AA+	Aaa	10/07/15	10/30/15	8,747.13	1.08	11.88	8,671.91	8,627.47
FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AQDO0	8,660.41	AA+	Aaa	10/07/15	10/30/15	8,747.13	1.08	11.88	8,671.91	8,627.47
FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AQDO0	51,000.18	AA+	Aaa	10/07/15	10/30/15	51,510.89	1.08	69.96	51,067.93	50,806.18
FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	37,764.05	AA+	Aaa	04/11/18	04/30/18	38,515.22	2.27	112.03	38,432.86	38,120.28
FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	37,764.05	AA+	Aaa	04/11/18	04/30/18	38,515.22	2.27	112.03	38,432.86	38,120.28
FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	188,820.22	AA+	Aaa	04/11/18	04/30/18	192,576.04	2.27	560.17	192,164.29	190,601.36
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	35,261.17	34,884.22
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	35,261.17	34,884.22
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	161,193.92	159,470.70
Security Type Sub-Total		572,537.09					580,536.67	2.25	1,485.82	579,025.79	573,973.64
Federal Agency Bond / Note											
FHLB GLOBAL NOTE DTD 07/14/2016 1.125% 07/14/2021	3130A8OS5	125,000.00	AA+	Aaa	07/14/16	07/15/16	124,239.88	1.25	300.78	124,570.44	119,193.50



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Federal Agency Bond / Note											
FHLB GLOBAL NOTE DTD 07/14/2016 1.125% 07/14/2021	3130A8OS5	725,000.00	AA+	Aaa	07/14/16	07/15/16	720,591.28	1.25	1,744.53	722,508.53	691,322.30
FNMA NOTES DTD 08/19/2016 1.250% 08/17/2021	3135G0N82	25,000.00	AA+	Aaa	08/17/16	08/19/16	24,914.48	1.32	38.19	24,950.04	23,880.88
FNMA NOTES DTD 08/19/2016 1.250% 08/17/2021	3135G0N82	80,000.00	AA+	Aaa	08/17/16	08/19/16	79,676.00	1.33	122.22	79,810.70	76,418.80
FNMA NOTES DTD 08/19/2016 1.250% 08/17/2021	3135G0N82	140,000.00	AA+	Aaa	08/17/16	08/19/16	139,521.06	1.32	213.89	139,720.21	133,732.90
FNMA NOTES DTD 08/19/2016 1.250% 08/17/2021	3135G0N82	460,000.00	AA+	Aaa	08/17/16	08/19/16	458,137.00	1.33	702.78	458,911.52	439,408.10
Security Type Sub-Total		1,555,000.00					1,547,079.70	1.29	3,122.39	1,550,471.44	1,483,956.48
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	433.33	49,973.09	49,810.95
GOLDMAN SACHS GRP INC CORP NT (CALLABLE) DTD 04/25/2016 2.000% 04/25/2019	38141GVT8	50,000.00	BBB+	A3	04/21/16	04/26/16	49,968.00	2.02	433.33	49,993.81	49,810.95
GOLDMAN SACHS GRP INC CORP NT (CALLABLE) DTD 04/25/2016 2.000% 04/25/2019	38141GVT8	50,000.00	BBB+	A3	04/21/16	04/26/16	49,968.00	2.02	433.33	49,993.81	49,810.95
GOLDMAN SACHS GRP INC CORP NT (CALLABLE) DTD 04/25/2016 2.000% 04/25/2019	38141GVT8	250,000.00	BBB+	A3	04/21/16	04/26/16	249,840.00	2.02	2,166.67	249,969.04	249,054.75
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	162.29	24,996.96	24,876.85
CITIGROUP INC CORP NOTES DTD 06/09/2016 2.050% 06/07/2019	172967KS9	25,000.00	BBB+	Baa1	06/02/16	06/09/16	24,987.00	2.07	162.29	24,996.96	24,876.85



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Corporate Note											
CITIGROUP INC CORP NOTES DTD 06/09/2016 2.050% 06/07/2019	172967KS9	105,000.00	BBB+	Baa1	06/02/16	06/09/16	104,945.40	2.07	681.63	104,987.24	104,482.77
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	287.50	99,965.65	99,536.70
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	790.63	274,905.53	273,725.93
BURLINGTON NRTH CORP DTD 09/24/2009 4.700% 10/01/2019	12189TBC7	25,000.00	A+	A3	06/03/16	06/08/16	27,597.50	1.48	587.50	25,797.35	25,448.05
BURLINGTON NRTH CORP DTD 09/24/2009 4.700% 10/01/2019	12189TBC7	25,000.00	A+	A3	06/03/16	06/08/16	27,597.50	1.48	587.50	25,797.35	25,448.05
BURLINGTON NRTH CORP DTD 09/24/2009 4.700% 10/01/2019	12189TBC7	150,000.00	A+	A3	06/03/16	06/08/16	165,585.00	1.48	3,525.00	154,784.09	152,688.30
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	3,170.14	260,738.21	257,222.75
CITIGROUP INC (CALLABLE) CORP NOTE DTD 01/10/2017 2.450% 01/10/2020	172967LF6	50,000.00	BBB+	Baa1	01/04/17	01/10/17	49,980.00	2.46	275.63	49,991.33	49,563.50
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	275.63	49,991.33	49,563.50
CITIGROUP INC (CALLABLE) CORP NOTE DTD 01/10/2017 2.450% 01/10/2020	172967LF6	300,000.00	BBB+	Baa1	01/04/17	01/10/17	299,880.00	2.46	1,653.75	299,947.95	297,381.00
WELLS FARGO & CO CORP BONDS DTD 02/02/2015 2.150% 01/30/2020	94974BGF1	75,000.00	A-	A2	03/24/15	03/27/15	75,288.00	2.07	273.23	75,082.23	74,112.23
WELLS FARGO & CO CORP BONDS DTD 02/02/2015 2.150% 01/30/2020	94974BGF1	375,000.00	A-	A2	02/02/15	02/05/15	377,621.25	2.00	1,366.15	375,724.88	370,561.13
MICROSOFT CORP NOTES DTD 02/06/2017 1.850% 02/06/2020	594918BV5	50,000.00	AAA	Aaa	01/30/17	02/06/17	49,966.50	1.87	141.32	49,984.73	49,393.50
MICROSOFT CORP NOTES DTD 02/06/2017 1.850% 02/06/2020	594918BV5	50,000.00	AAA	Aaa	01/30/17	02/06/17	49,966.50	1.87	141.32	49,984.73	49,393.50



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Corporate Note											
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	847.92	299,908.38	296,361.00
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	51.33	29,984.95	29,664.00
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	51.33	29,984.95	29,664.00
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	308.00	179,909.72	177,984.00
WALT DISNEY COMPANY CORP NOTES DTD 03/06/2017 1.950% 03/04/2020	25468PDP8	25,000.00	A+	A2	03/01/17	03/06/17	24,993.50	1.96	36.56	24,996.85	24,659.98
WALT DISNEY COMPANY CORP NOTES DTD 03/06/2017 1.950% 03/04/2020	25468PDP8	125,000.00	A+	A2	03/01/17	03/06/17	124,967.50	1.96	182.81	124,984.27	123,299.88
TOYOTA MOTOR CORP NOTES DTD 03/12/2015 2.150% 03/12/2020	89236TCF0	200,000.00	AA-	Aa3	03/23/15	03/27/15	201,776.00	1.96	226.94	200,536.41	198,079.20
TOYOTA MOTOR CREDIT CORP DTD 04/17/2017 1.950% 04/17/2020	89236TDU6	75,000.00	AA-	Aa3	04/11/17	04/17/17	74,965.50	1.97	666.25	74,981.99	73,867.35
TOYOTA MOTOR CREDIT CORP DTD 04/17/2017 1.950% 04/17/2020	89236TDU6	225,000.00	AA-	Aa3	04/11/17	04/17/17	224,896.50	1.97	1,998.75	224,945.97	221,602.05
HOME DEPOT INC CORP NOTES DTD 06/05/2017 1.800% 06/05/2020	437076BQ4	25,000.00	A	A2	05/24/17	06/05/17	24,985.50	1.82	145.00	24,991.80	24,600.38
HOME DEPOT INC CORP NOTES DTD 06/05/2017 1.800% 06/05/2020	437076BQ4	25,000.00	A	A2	05/24/17	06/05/17	24,985.50	1.82	145.00	24,991.80	24,600.38
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	145.00	24,983.57	24,527.23
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	290.00	49,967.15	49,054.45



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Corporate Note											
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	870.00	149,950.78	147,602.25
WALT DISNEY COMPANY CORP NOTES DTD 06/06/2017 1.800% 06/05/2020	25468PDU7	175,000.00	A+	A2	06/01/17	06/06/17	174,797.00	1.84	1,015.00	174,885.01	171,690.58
JOHN DEERE CAPITAL CORP NOTES DTD 06/22/2017 1.950% 06/22/2020	24422ETS8	25,000.00	A	A2	06/19/17	06/22/17	24,984.75	1.97	134.06	24,991.12	24,556.28
JP MORGAN CHASE & CO CORP NT (CALLABLE) DTD 06/23/2015 2.750% 06/23/2020	46625HLW8	100,000.00	A-	A3	09/01/15	09/04/15	100,497.00	2.64	748.61	100,181.68	99,249.50
JP MORGAN CHASE & CO CORP NT (CALLABLE) DTD 06/23/2015 2.750% 06/23/2020	46625HLW8	575,000.00	A-	A3	09/01/15	09/04/15	577,857.75	2.64	4,304.51	576,044.68	570,684.63
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	55.50	39,978.15	39,030.16
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	55.50	39,978.15	39,030.16
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	312.19	224,877.09	219,544.65
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	196.46	24,998.40	24,411.00
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	196.46	24,998.40	24,411.00
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	383.33	49,970.11	49,110.15
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	383.33	49,970.11	49,110.15
PACCAR FINANCIAL CORP NOTES DTD 11/13/2017 2.050% 11/13/2020	69371RN85	150,000.00	A+	A1	11/06/17	11/13/17	149,986.50	2.05	1,178.75	149,990.39	146,466.00



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Corporate Note											
APPLE INC DTD 11/13/2017 2.000% 11/13/2020	037833DJ6	300,000.00	AA+	Aa1	11/06/17	11/13/17	299,748.00	2.03	2,300.00	299,820.66	294,660.90
WELLS FARGO & COMPANY NOTES DTD 12/07/2015 2.550% 12/07/2020	94974BGR5	50,000.00	A-	A2	05/06/16	05/10/16	51,108.00	2.04	403.75	50,541.67	49,212.95
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	419.58	74,922.73	73,403.63
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	1,678.33	299,690.93	293,614.50
BRANCH BANKING & TRUST (CALLABLE) NOTES DTD 10/26/2017 2.150% 02/01/2021	05531FAZ6	25,000.00	A-	A2	10/23/17	10/26/17	24,988.50	2.17	89.58	24,991.44	24,400.43
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	89.58	24,991.44	24,400.43
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	268.75	74,974.32	73,201.28
IBM CORP CORP NOTES DTD 02/06/2018 2.650% 02/05/2021	44932HAG8	300,000.00	A+	A1	02/01/18	02/06/18	299,853.00	2.67	1,236.67	299,883.95	296,619.90
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	32.22	24,977.74	24,826.00
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	32.22	24,977.74	24,826.00
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	32.22	24,910.79	24,826.00
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	32.22	24,910.79	24,826.00
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	161.11	124,888.68	124,130.00



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Corporate Note											
NATIONAL RURAL UTIL COOP DTD 02/26/2018 2.900% 03/15/2021	63743HER9	175,000.00	A	A2	04/12/18	04/19/18	174,259.75	3.05	225.56	174,375.54	173,782.00
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	206.25	298,725.80	297,109.20
TOYOTA MOTOR CREDIT 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	688.33	49,983.00	49,770.85
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	368.89	39,994.12	38,931.92
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	368.89	39,994.12	38,931.92
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	576.39	50,599.26	49,094.05
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	576.39	50,599.26	49,094.05
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	1,844.44	199,970.62	194,659.60
BANK OF NEW YORK MELLON CORP (CALLABLE) DTD 02/19/2016 2.500% 04/15/2021	06406FAA1	300,000.00	A	A1	05/16/16	05/19/16	306,978.00	2.00	3,458.33	303,639.07	294,564.30
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	295.31	25,144.56	24,598.68
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	555.56	50,120.87	48,852.80
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	555.56	50,120.87	48,852.80
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	3,333.33	300,725.24	293,116.80



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Corporate Note											
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	1,825.00	199,750.10	194,949.80
PACCAR FINANCIAL CORP DTD 05/10/2018 3.100% 05/10/2021	69371RP26	20,000.00	A+	A1	05/07/18	05/10/18	19,994.80	3.11	242.83	19,995.45	19,909.22
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	242.83	19,995.45	19,909.22
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	200.73	24,991.18	24,217.93
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	200.73	24,991.18	24,217.93
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	1,214.17	99,977.27	99,546.10
BRANCH BANKING & TRUST (CALLABLE) NOTE DTD 05/10/2016 2.050% 05/10/2021	05531FAV5	150,000.00	A-	A2	05/10/16	05/16/16	149,901.00	2.06	1,204.38	149,947.07	145,307.55
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	303.54	24,984.96	24,990.48
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	303.54	24,984.96	24,990.48
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	1,517.71	124,924.80	124,952.38
STATE STREET CORP NOTES DTD 05/19/2016 1.950% 05/19/2021	857477AV5	25,000.00	A	A1	05/19/16	05/24/16	24,905.50	2.03	178.75	24,948.93	24,187.85
STATE STREET CORP NOTES DTD 05/19/2016 1.950% 05/19/2021	857477AV5	25,000.00	A	A1	05/19/16	05/24/16	24,905.50	2.03	178.75	24,948.93	24,187.85
STATE STREET CORP NOTES DTD 05/19/2016 1.950% 05/19/2021	857477AV5	75,000.00	A	A1	05/19/16	05/24/16	74,716.50	2.03	536.25	74,846.80	72,563.55



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Corporate Note											
CHARLES SCHWAB 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	407.60	34,999.06	35,004.34
CHARLES SCHWAB 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	2,329.17	199,994.60	200,024.80
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	407.40	35,000.00	34,242.36
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	407.40	35,000.00	34,242.36
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	2,328.00	200,000.00	195,670.60
JOHN DEERE CAPITAL CORP NOTES DTD 01/06/2017 2.650% 01/06/2022	24422ETL3	50,000.00	A	A2	03/10/17	03/15/17	49,779.50	2.75	312.85	49,847.97	48,991.70
JOHN DEERE CAPITAL CORP NOTES DTD 01/06/2017 2.650% 01/06/2022	24422ETL3	275,000.00	A	A2	03/10/17	03/15/17	273,787.25	2.75	1,720.66	274,163.86	269,454.35
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	195.36	15,000.00	14,991.77
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	195.36	15,000.00	14,991.77
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	976.80	75,000.00	74,958.83
Security Type Sub-Total		10,055,000.00					10,125,583.90	2.29	69,736.03	10,075,355.93	9,930,432.83
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	3,401.44	574,962.88	574,439.38
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	474.85	50,000.00	49,823.60



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Certificate of Deposit											
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	664.79	70,000.00	69,753.04
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	2,611.66	275,000.00	274,029.80
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	306.67	99,983.66	99,352.00
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	306.67	99,983.66	99,352.00
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	1,840.00	599,901.97	596,112.00
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	309.78	100,000.00	99,586.90
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	309.78	100,000.00	99,586.90
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	1,781.22	575,000.00	572,624.68
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	652.50	300,000.00	300,718.20
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	292.60	29,990.35	30,144.87
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	487.67	49,983.92	50,241.45
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	2,926.00	299,903.50	301,448.70
WESTPAC BANKING CORP NY CD DTD 08/07/2017 2.050% 08/03/2020	96121T4A3	100,000.00	AA-	Aa3	08/03/17	08/07/17	100,000.00	2.05	307.50	100,000.00	98,564.60
WESTPAC BANKING CORP NY CD DTD 08/07/2017 2.050% 08/03/2020	96121T4A3	100,000.00	AA-	Aa3	08/03/17	08/07/17	100,000.00	2.05	307.50	100,000.00	98,564.60



Managed Account Detail of Securities Held

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

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Certificate of Deposit											
WESTPAC BANKING CORP NY CD DTD 08/07/2017 2.050% 08/03/2020	96121T4A3	540,000.00	AA-	Aa3	08/03/17	08/07/17	540,000.00	2.05	1,660.50	540,000.00	532,248.84
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	3,502.80	670,000.00	669,140.39
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	870.17	100,000.00	98,031.90
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	870.17	100,000.00	98,031.90
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	5,221.00	600,000.00	588,191.40
ROYAL BANK OF CANADA NY CD DTD 06/08/2018 3.240% 06/07/2021	78012UEE1	50,000.00	AA-	Aa2	06/07/18	06/08/18	50,000.00	3.24	508.50	50,000.00	50,269.20
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	1,017.00	100,000.00	100,538.40
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	5,339.25	525,000.00	527,826.60
Security Type Sub-Total		6,110,000.00					6,109,095.10	2.48	35,970.02	6,109,709.94	6,078,621.35
Asset-Backed Security / Collateralized Mortgage Obligation											
GMALT 2018-3 A4 DTD 09/26/2018 3.300% 07/20/2022	36256GAE9	275,000.00	AAA	Aaa	09/18/18	09/26/18	274,964.97	3.31	126.04	274,965.09	274,823.73
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	299,932.85	299,426.22
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	349,954.03	349,995.59
Security Type Sub-Total		925,000.00					924,847.31	3.24	990.43	924,851.97	924,245.54
Managed Account Sub-Total		39,337,537.09					39,266,082.08	2.18	204,015.22	39,209,994.25	38,501,668.82



Managed Account Detail of Securities Held

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CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

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Money Market Mutual Fund											
CAMP Pool		5,448.71	AAAm	NR			5,448.71		0.00	5,448.71	5,448.71
Money Market Sub-Total		5,448.71					5,448.71		0.00	5,448.71	5,448.71
Securities Sub-Total		\$39,342,985.80					\$39,271,530.79	2.18%	\$204,015.22	\$39,215,442.96	\$38,507,117.53
Accrued Interest											\$204,015.22
Total Investments											\$38,711,132.75



Managed Account Fair Market Value & Analytics

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CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

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U.S. Treasury Bond / Note											
US TREASURY NOTES DTD 10/31/2013 1.750% 10/31/2020	912828WC0	10,000.00	MERRILL		97.81	9,780.86	(404.30)	(301.94)	2.01	2.01	2.84
US TREASURY NOTES DTD 12/02/2013 2.000% 11/30/2020	912828A42	25,000.00	MERRILL		98.23	24,557.63	(1,156.23)	(774.04)	2.09	2.09	2.85
US TREASURY NOTES DTD 12/02/2013 2.000% 11/30/2020	912828A42	100,000.00	MERRILL		98.23	98,230.50	(4,624.97)	(3,096.18)	2.09	2.09	2.85
US TREASURY NOTES DTD 12/31/2013 2.375% 12/31/2020	912828A83	10,000.00	MERRILL		98.97	9,897.27	(605.07)	(344.20)	2.16	2.16	2.85
US TREASURY NOTES DTD 12/31/2015 1.750% 12/31/2020	912828N48	15,000.00	MORGANST		97.63	14,643.75	(625.19)	(490.21)	2.18	2.18	2.85
US TREASURY NOTES DTD 02/28/2014 2.000% 02/28/2021	912828B90	25,000.00	MORGANST		98.00	24,499.03	(1,723.63)	(1,142.78)	2.33	2.33	2.86
US TREASURY NOTES DTD 02/28/2014 2.000% 02/28/2021	912828B90	150,000.00	MORGANST		98.00	146,994.15	(10,341.79)	(6,856.73)	2.33	2.33	2.86
US TREASURY NOTES DTD 03/31/2016 1.250% 03/31/2021	912828O37	55,000.00	CITIGRP		96.14	52,879.48	(2,820.91)	(2,492.57)	2.43	2.43	2.86
US TREASURY NOTES DTD 03/31/2016 1.250% 03/31/2021	912828Q37	115,000.00	CITIGRP		96.14	110,566.18	(5,898.27)	(5,211.75)	2.43	2.43	2.86
US TREASURY NOTES DTD 05/02/2016 1.375% 04/30/2021	912828O78	70,000.00	MORGAN_S		96.31	67,418.75	(1,192.19)	(1,737.87)	2.50	2.50	2.87
US TREASURY NOTES DTD 05/02/2016 1.375% 04/30/2021	912828O78	225,000.00	MERRILL		96.31	216,703.13	(3,805.66)	(5,520.30)	2.50	2.50	2.87
US TREASURY NOTES DTD 05/31/2016 1.375% 05/31/2021	912828R77	80,000.00	MORGAN_S		96.17	76,937.52	(984.35)	(1,726.64)	2.58	2.58	2.88
US TREASURY NOTES DTD 06/02/2014 2.000% 05/31/2021	912828WN6	100,000.00	HSBC		97.77	97,765.60	(5,828.15)	(4,278.40)	2.56	2.56	2.88
US TREASURY NOTES DTD 06/02/2014 2.000% 05/31/2021	912828WN6	175,000.00	HSBC		97.77	171,089.80	(10,199.26)	(7,487.20)	2.56	2.56	2.88
US TREASURY NOTES DTD 06/02/2014 2.000% 05/31/2021	912828WN6	425,000.00	HSBC		97.77	415,503.80	(24,769.64)	(18,183.21)	2.56	2.56	2.88
US TREASURY NOTES DTD 05/31/2016 1.375% 05/31/2021	912828R77	450,000.00	MORGAN_S		96.17	432,773.55	(5,537.00)	(9,712.37)	2.58	2.58	2.88
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	100,000.00	MORGAN_S		97.55	97,554.70	(3,050.77)	(2,877.05)	2.80	2.80	2.88



Managed Account Fair Market Value & Analytics

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U.S. Treasury Bond / Note											
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	125,000.00	HSBC		97.55	121,943.38	(7,749.00)	(5,879.13)	2.80	2.80	2.88
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	125,000.00	HSBC		97.55	121,943.38	(3,427.71)	(3,289.93)	2.80	2.80	2.88
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	150,000.00	MORGAN_S		97.55	146,332.05	(4,576.15)	(4,315.57)	2.80	2.80	2.88
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	225,000.00	MORGAN_S		97.55	219,498.08	(7,242.15)	(6,670.38)	2.80	2.80	2.88
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	225,000.00	MORGAN_S		97.55	219,498.08	(7,954.07)	(7,235.00)	2.80	2.80	2.88
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	250,000.00	MORGAN_S		97.55	243,886.75	(8,837.86)	(8,038.90)	2.80	2.80	2.88
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	325,000.00	HSBC		97.55	317,052.78	(20,147.42)	(15,285.76)	2.80	2.80	2.88
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	800,000.00	MORGAN_S		97.55	780,437.60	(25,749.90)	(23,716.92)	2.80	2.80	2.88
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	1,025,000.00	HSBC		97.55	999,935.68	(28,107.29)	(26,977.49)	2.80	2.80	2.88
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	1,150,000.00	MORGAN_S		97.55	1,121,879.05	(35,083.84)	(33,086.06)	2.80	2.80	2.88
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	1,400,000.00	MORGAN_S		97.55	1,365,765.80	(49,492.01)	(45,017.83)	2.80	2.80	2.88
US TREASURY NOTES DTD 10/31/2016 1.250% 10/31/2021	912828T67	60,000.00	MERRILL		95.18	57,110.16	(1,942.97)	(2,183.55)	2.97	2.97	2.89
US TREASURY NOTES DTD 10/31/2016 1.250% 10/31/2021	912828T67	130,000.00	MERRILL		95.18	123,738.68	(3,249.99)	(3,954.24)	2.97	2.97	2.89
US TREASURY NOTES DTD 10/31/2016 1.250% 10/31/2021	912828T67	130,000.00	MERRILL		95.18	123,738.68	(3,249.99)	(3,954.24)	2.97	2.97	2.89
US TREASURY NOTES DTD 10/31/2016 1.250% 10/31/2021	912828T67	250,000.00	MERRILL		95.18	237,959.00	(8,095.69)	(9,098.12)	2.97	2.97	2.89
US TREASURY NOTES DTD 10/31/2016 1.250% 10/31/2021	912828T67	725,000.00	MERRILL		95.18	690,081.10	(18,124.95)	(22,052.51)	2.97	2.97	2.89
US TREASURY NOTES DTD 10/31/2016 1.250% 10/31/2021	912828T67	1,100,000.00	MERRILL		95.18	1,047,019.60	(35,621.03)	(40,031.72)	2.97	2.97	2.89



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U.S. Treasury Bond / Note											
US TREASURY NOTES DTD 05/01/2017 1.875% 04/30/2022	912828X47	65,000.00	MERRILL		96.49	62,717.40	(1,607.21)	(1,728.68)	3.40	3.40	2.91
US TREASURY NOTES DTD 05/01/2017 1.875% 04/30/2022	912828X47	75,000.00	MERRILL		96.49	72,366.23	(1,854.47)	(1,994.63)	3.40	3.40	2.91
US TREASURY NOTES DTD 05/01/2017 1.875% 04/30/2022	912828X47	115,000.00	CITIGRP		96.49	110,961.55	(2,578.49)	(2,819.82)	3.40	3.40	2.91
US TREASURY NOTES DTD 05/01/2017 1.875% 04/30/2022	912828X47	115,000.00	CITIGRP		96.49	110,961.55	(2,578.49)	(2,819.82)	3.40	3.40	2.91
US TREASURY NOTES DTD 05/01/2017 1.875% 04/30/2022	912828X47	180,000.00	MERRILL		96.49	173,678.94	(569.50)	(1,119.94)	3.40	3.40	2.91
US TREASURY NOTES DTD 05/01/2017 1.875% 04/30/2022	912828X47	250,000.00	MERRILL		96.49	241,220.75	(790.97)	(1,555.47)	3.40	3.40	2.91
US TREASURY NOTES DTD 05/01/2017 1.875% 04/30/2022	912828X47	450,000.00	MERRILL		96.49	434,197.35	(11,126.87)	(11,967.81)	3.40	3.40	2.91
US TREASURY NOTES DTD 05/01/2017 1.875% 04/30/2022	912828X47	925,000.00	CITIGRP		96.49	892,516.78	(20,740.06)	(22,681.18)	3.40	3.40	2.91
US TREASURY NOTES DTD 05/01/2017 1.875% 04/30/2022	912828X47	1,250,000.00	MERRILL		96.49	1,206,103.75	(3,954.84)	(7,777.36)	3.40	3.40	2.91
US TREASURY NOTES DTD 05/01/2017 1.875% 04/30/2022	912828X47	1,600,000.00	MERRILL		96.49	1,543,812.80	(8,937.20)	(11,743.84)	3.40	3.40	2.91
US TREASURY NOTES DTD 08/15/2012 1.625% 08/15/2022	912828TJ9	1,000,000.00	BMO		95.25	952,461.00	(5,585.88)	(6,248.74)	3.71	3.71	2.93
US TREASURY NOTES DTD 12/31/2015 2.125% 12/31/2022	912828N30	450,000.00	MERRILL		96.75	435,392.55	(1,072.29)	(1,539.02)	4.00	4.00	2.94
Security Type Sub-Total		16,800,000.00				16,242,006.20	(413,615.67)	(407,017.10)	3.05	3.05	2.90
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		97.37	121,716.63	(2,983.37)	(3,085.65)	1.90	1.90	2.96
INTL BANK OF RECONSTRUCTION AND DEV NOTE DTD 09/19/2017 1.561% 09/12/2020	45905UP32	150,000.00	HSBC		97.37	146,059.95	(3,580.05)	(3,702.78)	1.90	1.90	2.96



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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		97.37	730,299.75	(17,900.25)	(18,513.90)	1.90	1.90	2.96
INTER-AMERICAN DEVELOPMENT BANK DTD 11/08/2013 2.125% 11/09/2020	4581X0CD8	100,000.00	HSBC		98.36	98,362.50	(2,564.41)	(2,276.94)	2.03	2.03	2.93
INTER-AMERICAN DEVELOPMENT BANK DTD 11/08/2013 2.125% 11/09/2020	4581X0CD8	100,000.00	HSBC		98.36	98,362.50	(2,564.41)	(2,276.94)	2.03	2.03	2.93
INTER-AMERICAN DEVELOPMENT BANK DTD 11/08/2013 2.125% 11/09/2020	4581X0CD8	600,000.00	HSBC		98.36	590,175.00	(15,386.46)	(13,661.62)	2.03	2.03	2.93
INTERNATIONAL FINANCE CORPORATION NOTE DTD 03/16/2018 2.635% 03/09/2021	45950VLO7	50,000.00	HSBC		99.10	49,548.00	(414.50)	(420.97)	2.34	2.34	3.02
INTERNATIONAL FINANCE CORPORATION NOTE DTD 03/16/2018 2.635% 03/09/2021	45950VLQ7	50,000.00	HSBC		99.10	49,548.00	(414.50)	(420.97)	2.34	2.34	3.02
INTERNATIONAL FINANCE CORPORATION NOTE DTD 03/16/2018 2.635% 03/09/2021	45950VLO7	300,000.00	HSBC		99.10	297,288.00	(2,487.00)	(2,525.81)	2.34	2.34	3.02
INTER-AMERICAN DEVELOPMENT BANK NOTE DTD 04/19/2018 2.625% 04/19/2021	4581X0DB1	60,000.00	CITIGRP		99.09	59,454.90	(413.10)	(432.24)	2.42	2.42	3.00
INTER-AMERICAN DEVELOPMENT BANK NOTE DTD 04/19/2018 2.625% 04/19/2021	4581X0DB1	60,000.00	CITIGRP		99.09	59,454.90	(413.10)	(432.24)	2.42	2.42	3.00
INTER-AMERICAN DEVELOPMENT BANK NOTE DTD 04/19/2018 2.625% 04/19/2021	4581X0DB1	350,000.00	CITIGRP		99.09	346,820.25	(2,409.75)	(2,521.41)	2.42	2.42	3.00
INTL BANK OF RECONSTRUCTION AND DEV NOTE DTD 07/25/2018 2.750% 07/23/2021	459058GH0	400,000.00	MORGAN_S		99.38	397,530.40	(1,533.60)	(1,588.78)	2.67	2.67	2.98
Security Type Sub-Total		3,095,000.00				3,044,620.78	(53,064.50)	(51,860.25)	2.17	2.17	2.97
Municipal Bond / Note											



Managed Account Fair Market Value & Analytics

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CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst at Mkt	YTM
Municipal Bond / Note											
CT ST TXBL GO BONDS DTD 03/25/2015 1.974% 03/15/2019	20772JZK1	30,000.00	VINING		99.47	29,841.60	(242.70)	(168.38)	0.45	0.45	3.14
CT ST TXBL GO BONDS DTD 03/25/2015 1.974% 03/15/2019	20772JZK1	30,000.00	VINING		99.47	29,841.60	(242.70)	(168.38)	0.45	0.45	3.14
CT ST TXBL GO BONDS DTD 03/25/2015 1.974% 03/15/2019	20772JZK1	165,000.00	VINING		99.47	164,128.80	(1,334.85)	(926.09)	0.45	0.45	3.14
Security Type Sub-Total		225,000.00				223,812.00	(1,820.25)	(1,262.85)	0.45	0.45	3.14
Federal Agency Collateralized Mortgage Obligation											
FNMA SERIES 2015-M15 ASQ2 DTD 11/01/2015 1.898% 01/01/2019	3136AOSW1	1,409.68	GOLDMAN		99.63	1,404.49	(19.28)	(5.19)	0.30	0.22	2.98
FNMA SERIES 2015-M15 ASQ2 DTD 11/01/2015 1.898% 01/01/2019	3136AOSW1	1,409.68	GOLDMAN		99.63	1,404.49	(19.28)	(5.19)	0.30	0.22	2.98
FNMA SERIES 2015-M15 ASQ2 DTD 11/01/2015 1.898% 01/01/2019	3136AOSW1	7,048.41	GOLDMAN		99.63	7,022.48	(96.42)	(25.93)	0.30	0.22	2.98
FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AQDQ0	8,660.41	MORGANST		99.62	8,627.47	(119.66)	(44.44)	0.33	0.78	1.99
FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AODO0	8,660.41	MORGANST		99.62	8,627.47	(119.66)	(44.44)	0.33	0.78	1.99
FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AQDQ0	51,000.18	MORGANST		99.62	50,806.18	(704.71)	(261.75)	0.33	0.78	1.99
FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	37,764.05	JPM_CHAS		100.94	38,120.28	(394.94)	(312.58)	2.30	1.50	2.78
FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	37,764.05	JPM_CHAS		100.94	38,120.28	(394.94)	(312.58)	2.30	1.50	2.78
FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	188,820.22	JPM_CHAS		100.94	190,601.36	(1,974.68)	(1,562.93)	2.30	1.50	2.78
FHLMC MULTIFAMILY STRUCTURED P POOL DTD 12/01/2015 3.090% 08/25/2022	3137BM6P6	35,000.00	CITIGRP		99.67	34,884.22	(413.83)	(376.95)	3.46	1.94	3.15
FHLMC MULTIFAMILY STRUCTURED P POOL DTD 12/01/2015 3.090% 08/25/2022	3137BM6P6	35,000.00	CITIGRP		99.67	34,884.22	(413.83)	(376.95)	3.46	1.94	3.15



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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		99.67	159,470.70	(1,891.80)	(1,723.22)	3.46	1.94	3.15
Security Type Sub-Total		572,537.09				573,973.64	(6,563.03)	(5,052.15)	2.50	1.57	2.84
Federal Agency Bond / Note											
FHLB GLOBAL NOTE DTD 07/14/2016 1.125% 07/14/2021	3130A8OS5	125,000.00	TD SEC U		95.35	119,193.50	(5,046.38)	(5,376.94)	2.71	2.71	2.87
FHLB GLOBAL NOTE DTD 07/14/2016 1.125% 07/14/2021	3130A8OS5	725,000.00	TD SEC U		95.35	691,322.30	(29,268.98)	(31,186.23)	2.71	2.71	2.87
FNMA NOTES DTD 08/19/2016 1.250% 08/17/2021	3135G0N82	25,000.00	TD SEC U		95.52	23,880.88	(1,033.60)	(1,069.16)	2.79	2.79	2.88
FNMA NOTES DTD 08/19/2016 1.250% 08/17/2021	3135G0N82	80,000.00	CITIGRP		95.52	76,418.80	(3,257.20)	(3,391.90)	2.79	2.79	2.88
FNMA NOTES DTD 08/19/2016 1.250% 08/17/2021	3135G0N82	140,000.00	TD SEC U		95.52	133,732.90	(5,788.16)	(5,987.31)	2.79	2.79	2.88
FNMA NOTES DTD 08/19/2016 1.250% 08/17/2021	3135G0N82	460,000.00	CITIGRP		95.52	439,408.10	(18,728.90)	(19,503.42)	2.79	2.79	2.88
Security Type Sub-Total		1,555,000.00				1,483,956.48	(63,123.22)	(66,514.96)	2.75	2.75	2.87
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	99.62	49,810.95	(50.05)	(162.14)	0.55	0.56	2.67
GOLDMAN SACHS GRP INC CORP NT (CALLABLE) DTD 04/25/2016 2.000% 04/25/2019	38141GVT8	50,000.00	MIZUHO	03/25/19	99.62	49,810.95	(157.05)	(182.86)	0.55	0.56	2.67
GOLDMAN SACHS GRP INC CORP NT (CALLABLE) DTD 04/25/2016 2.000% 04/25/2019	38141GVT8	50,000.00	MIZUHO	03/25/19	99.62	49,810.95	(157.05)	(182.86)	0.55	0.56	2.67



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Corporate Note											
GOLDMAN SACHS GRP INC CORP NT (CALLABLE) DTD 04/25/2016 2.000% 04/25/2019	38141GVT8	250,000.00	MIZUHO	03/25/19	99.62	249,054.75	(785.25)	(914.29)	0.55	0.56	2.67
CITIGROUP INC CORP NOTES DTD 06/09/2016 2.050% 06/07/2019	172967KS9	25,000.00	CITIGRP		99.51	24,876.85	(110.15)	(120.11)	0.67	0.67	2.78
CITIGROUP INC CORP NOTES DTD 06/09/2016 2.050% 06/07/2019	172967KS9	25,000.00	CITIGRP		99.51	24,876.85	(110.15)	(120.11)	0.67	0.67	2.78
CITIGROUP INC CORP NOTES DTD 06/09/2016 2.050% 06/07/2019	172967KS9	105,000.00	CITIGRP		99.51	104,482.77	(462.63)	(504.47)	0.67	0.67	2.78
AMERICAN HONDA FINANCE GLOBAL NOTES DTD 09/09/2014 2.250% 08/15/2019	02665WAH4	100,000.00	MERRILL		99.54	99,536.70	(278.30)	(428.95)	0.86	0.86	2.79
AMERICAN HONDA FINANCE GLOBAL NOTES DTD 09/09/2014 2.250% 08/15/2019	02665WAH4	275,000.00	MERRILL		99.54	273,725.93	(765.32)	(1,179.60)	0.86	0.86	2.79
BURLINGTON NRTH CORP DTD 09/24/2009 4.700% 10/01/2019	12189TBC7	25,000.00	GOLDMAN		101.79	25,448.05	(2,149.45)	(349.30)	0.96	0.96	2.87
BURLINGTON NRTH CORP DTD 09/24/2009 4.700% 10/01/2019	12189TBC7	25,000.00	GOLDMAN		101.79	25,448.05	(2,149.45)	(349.30)	0.96	0.96	2.87
BURLINGTON NRTH CORP DTD 09/24/2009 4.700% 10/01/2019	12189TBC7	150,000.00	GOLDMAN		101.79	152,688.30	(12,896.70)	(2,095.79)	0.96	0.96	2.87
GENERAL ELECTRIC CAP CORP NOTES DTD 01/08/2010 5.500% 01/08/2020	36962G4J0	250,000.00	GOLDMAN		102.89	257,222.75	(31,859.75)	(3,515.46)	1.21	1.21	3.16
CITIGROUP INC (CALLABLE) CORP NOTE DTD 01/10/2017 2.450% 01/10/2020	172967LF6	50,000.00	CITIGRP	12/10/19	99.13	49,563.50	(416.50)	(427.83)	1.23	1.24	3.15
CITIGROUP INC (CALLABLE) CORP NOTE DTD 01/10/2017 2.450% 01/10/2020	172967LF6	50,000.00	CITIGRP	12/10/19	99.13	49,563.50	(416.50)	(427.83)	1.23	1.24	3.15
CITIGROUP INC (CALLABLE) CORP NOTE DTD 01/10/2017 2.450% 01/10/2020	172967LF6	300,000.00	CITIGRP	12/10/19	99.13	297,381.00	(2,499.00)	(2,566.95)	1.23	1.24	3.15
WELLS FARGO & CO CORP BONDS DTD 02/02/2015 2.150% 01/30/2020	94974BGF1	75,000.00	1ST TENN		98.82	74,112.23	(1,175.77)	(970.00)	1.30	1.30	3.06
WELLS FARGO & CO CORP BONDS DTD 02/02/2015 2.150% 01/30/2020	94974BGF1	375,000.00	JEFFERIE		98.82	370,561.13	(7,060.12)	(5,163.75)	1.30	1.30	3.06



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CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

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Corporate Note											
MICROSOFT CORP NOTES DTD 02/06/2017 1.850% 02/06/2020	594918BV5	50,000.00	HSBC		98.79	49,393.50	(573.00)	(591.23)	1.32	1.32	2.77
MICROSOFT CORP NOTES DTD 02/06/2017 1.850% 02/06/2020	594918BV5	50,000.00	HSBC		98.79	49,393.50	(573.00)	(591.23)	1.32	1.32	2.77
MICROSOFT CORP NOTES DTD 02/06/2017 1.850% 02/06/2020	594918BV5	300,000.00	HSBC		98.79	296,361.00	(3,438.00)	(3,547.38)	1.32	1.32	2.77
AMERICAN EXPRESS CREDIT (CALLABLE) NOTE DTD 03/03/2017 2.200% 03/03/2020	0258M0EE5	30,000.00	MERRILL	02/01/20	98.88	29,664.00	(304.80)	(320.95)	1.38	1.39	3.01
AMERICAN EXPRESS CREDIT (CALLABLE) NOTE DTD 03/03/2017 2.200% 03/03/2020	0258M0EE5	30,000.00	MERRILL	02/01/20	98.88	29,664.00	(304.80)	(320.95)	1.38	1.39	3.01
AMERICAN EXPRESS CREDIT (CALLABLE) NOTE DTD 03/03/2017 2.200% 03/03/2020	0258M0EE5	180,000.00	MERRILL	02/01/20	98.88	177,984.00	(1,828.80)	(1,925.72)	1.38	1.39	3.01
WALT DISNEY COMPANY CORP NOTES DTD 03/06/2017 1.950% 03/04/2020	25468PDP8	25,000.00	CITIGRP		98.64	24,659.98	(333.52)	(336.87)	1.39	1.39	2.93
WALT DISNEY COMPANY CORP NOTES DTD 03/06/2017 1.950% 03/04/2020	25468PDP8	125,000.00	CITIGRP		98.64	123,299.88	(1,667.62)	(1,684.39)	1.39	1.39	2.93
TOYOTA MOTOR CORP NOTES DTD 03/12/2015 2.150% 03/12/2020	89236TCF0	200,000.00	HSBC		99.04	198,079.20	(3,696.80)	(2,457.21)	1.41	1.41	2.83
TOYOTA MOTOR CREDIT CORP DTD 04/17/2017 1.950% 04/17/2020	89236TDU6	75,000.00	MERRILL		98.49	73,867.35	(1,098.15)	(1,114.64)	1.50	1.50	2.96
TOYOTA MOTOR CREDIT CORP DTD 04/17/2017 1.950% 04/17/2020	89236TDU6	225,000.00	MERRILL		98.49	221,602.05	(3,294.45)	(3,343.92)	1.50	1.50	2.96
HOME DEPOT INC CORP NOTES DTD 06/05/2017 1.800% 06/05/2020	437076BQ4	25,000.00	JPM_CHAS		98.40	24,600.38	(385.12)	(391.42)	1.63	1.63	2.78
HOME DEPOT INC CORP NOTES DTD 06/05/2017 1.800% 06/05/2020	437076BQ4	25,000.00	JPM_CHAS		98.40	24,600.38	(385.12)	(391.42)	1.63	1.63	2.78
WALT DISNEY COMPANY CORP NOTES DTD 06/06/2017 1.800% 06/05/2020	25468PDU7	25,000.00	DEUTSCHE		98.11	24,527.23	(443.77)	(456.34)	1.63	1.63	2.96
WALT DISNEY COMPANY CORP NOTES DTD 06/06/2017 1.800% 06/05/2020	25468PDU7	50,000.00	DEUTSCHE		98.11	49,054.45	(887.55)	(912.70)	1.63	1.63	2.96



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CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS - 6025-004 - (12515125)

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst at Mkt	YTM
Corporate Note											
HOME DEPOT INC CORP NOTES DTD 06/05/2017 1.800% 06/05/2020	437076BO4	150,000.00	JPM_CHAS		98.40	147,602.25	(2,310.75)	(2,348.53)	1.63	1.63	2.78
WALT DISNEY COMPANY CORP NOTES DTD 06/06/2017 1.800% 06/05/2020	25468PDU7	175,000.00	DEUTSCHE		98.11	171,690.58	(3,106.42)	(3,194.43)	1.63	1.63	2.96
JOHN DEERE CAPITAL CORP NOTES DTD 06/22/2017 1.950% 06/22/2020	24422ETS8	25,000.00	DEUTSCHE		98.23	24,556.28	(428.47)	(434.84)	1.67	1.67	3.01
JP MORGAN CHASE & CO CORP NT (CALLABLE) DTD 06/23/2015 2.750% 06/23/2020	46625HLW8	100,000.00	JPMCHASE	05/23/20	99.25	99,249.50	(1,247.50)	(932.18)	1.65	1.66	3.20
JP MORGAN CHASE & CO CORP NT (CALLABLE) DTD 06/23/2015 2.750% 06/23/2020	46625HLW8	575,000.00	JPMCHASE	05/23/20	99.25	570,684.63	(7,173.12)	(5,360.05)	1.65	1.66	3.20
CATERPILLAR FINL SERVICE NOTE DTD 09/07/2017 1.850% 09/04/2020	14913Q2A6	40,000.00	BARCLAYS		97.58	39,030.16	(936.24)	(947.99)	1.87	1.87	3.16
CATERPILLAR FINL SERVICE NOTE DTD 09/07/2017 1.850% 09/04/2020	14913Q2A6	40,000.00	BARCLAYS		97.58	39,030.16	(936.24)	(947.99)	1.87	1.87	3.16
CATERPILLAR FINL SERVICE NOTE DTD 09/07/2017 1.850% 09/04/2020	14913Q2A6	225,000.00	BARCLAYS		97.58	219,544.65	(5,266.35)	(5,332.44)	1.87	1.87	3.16
PACCAR FINANCIAL CORP NOTES DTD 11/13/2017 2.050% 11/13/2020	69371RN85	25,000.00	CITIGRP		97.64	24,411.00	(586.75)	(587.40)	2.04	2.04	3.21
PACCAR FINANCIAL CORP NOTES DTD 11/13/2017 2.050% 11/13/2020	69371RN85	25,000.00	CITIGRP		97.64	24,411.00	(586.75)	(587.40)	2.04	2.04	3.21
APPLE INC DTD 11/13/2017 2.000% 11/13/2020	037833DJ6	50,000.00	JPM_CHAS		98.22	49,110.15	(847.85)	(859.96)	2.04	2.04	2.87
APPLE INC DTD 11/13/2017 2.000% 11/13/2020	037833DJ6	50,000.00	JPM_CHAS		98.22	49,110.15	(847.85)	(859.96)	2.04	2.04	2.87
PACCAR FINANCIAL CORP NOTES DTD 11/13/2017 2.050% 11/13/2020	69371RN85	150,000.00	CITIGRP		97.64	146,466.00	(3,520.50)	(3,524.39)	2.04	2.04	3.21
APPLE INC DTD 11/13/2017 2.000% 11/13/2020	037833DJ6	300,000.00	JPM_CHAS		98.22	294,660.90	(5,087.10)	(5,159.76)	2.04	2.04	2.87
WELLS FARGO & COMPANY NOTES DTD 12/07/2015 2.550% 12/07/2020	94974BGR5	50,000.00	UBS AG		98.43	49,212.95	(1,895.05)	(1,328.72)	2.09	2.09	3.30
WAL-MART STORES INC CORP NOTE DTD 10/20/2017 1.900% 12/15/2020	931142EA7	75,000.00	MORGAN_S		97.87	73,403.63	(1,487.62)	(1,519.10)	2.13	2.13	2.90



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Corporate Note											
WAL-MART STORES INC CORP NOTE DTD 10/20/2017 1.900% 12/15/2020	931142EA7	300,000.00	MORGAN_S		97.87	293,614.50	(5,950.50)	(6,076.43)	2.13	2.13	2.90
BRANCH BANKING & TRUST (CALLABLE) NOTES DTD 10/26/2017 2.150% 02/01/2021	05531FAZ6	25,000.00	MORGAN_S	01/01/21	97.60	24,400.43	(588.07)	(591.01)	2.25	2.25	3.22
BRANCH BANKING & TRUST (CALLABLE) NOTES DTD 10/26/2017 2.150% 02/01/2021	05531FAZ6	25,000.00	MORGAN_S	01/01/21	97.60	24,400.43	(588.07)	(591.01)	2.25	2.25	3.22
BRANCH BANKING & TRUST (CALLABLE) NOTES DTD 10/26/2017 2.150% 02/01/2021	05531FAZ6	75,000.00	MORGAN_S	01/01/21	97.60	73,201.28	(1,764.22)	(1,773.04)	2.25	2.25	3.22
IBM CORP CORP NOTES DTD 02/06/2018 2.650% 02/05/2021	44932HAG8	300,000.00	BNP_PARI		98.87	296,619.90	(3,233.10)	(3,264.05)	2.25	2.25	3.15
NATIONAL RURAL UTIL COOP DTD 02/26/2018 2.900% 03/15/2021	63743HER9	25,000.00	RBC		99.30	24,826.00	(146.25)	(151.74)	2.35	2.35	3.20
NATIONAL RURAL UTIL COOP DTD 02/26/2018 2.900% 03/15/2021	63743HER9	25,000.00	RBC		99.30	24,826.00	(146.25)	(151.74)	2.35	2.35	3.20
NATIONAL RURAL UTIL COOP DTD 02/26/2018 2.900% 03/15/2021	63743HER9	25,000.00	RBC		99.30	24,826.00	(68.25)	(84.79)	2.35	2.35	3.20
NATIONAL RURAL UTIL COOP DTD 02/26/2018 2.900% 03/15/2021	63743HER9	25,000.00	RBC		99.30	24,826.00	(68.25)	(84.79)	2.35	2.35	3.20
NATIONAL RURAL UTIL COOP DTD 02/26/2018 2.900% 03/15/2021	63743HER9	125,000.00	RBC		99.30	124,130.00	(731.25)	(758.68)	2.35	2.35	3.20
NATIONAL RURAL UTIL COOP DTD 02/26/2018 2.900% 03/15/2021	63743HER9	175,000.00	RBC		99.30	173,782.00	(477.75)	(593.54)	2.35	2.35	3.20
UNILEVER CAPITAL CORP NOTES DTD 03/22/2018 2.750% 03/22/2021	904764AZ0	300,000.00	CITIGRP		99.04	297,109.20	(1,357.80)	(1,616.60)	2.37	2.37	3.16
TOYOTA MOTOR CREDIT CORP NOTES DTD 04/13/2018 2.950% 04/13/2021	89236TEU5	50,000.00	JPM_CHAS		99.54	49,770.85	(209.15)	(212.15)	2.39	2.39	3.14
PEPSICO INC CORP (CALLABLE) NOTE DTD 10/10/2017 2.000% 04/15/2021	713448DX3	40,000.00	MERRILL	03/15/21	97.33	38,931.92	(1,060.08)	(1,062.20)	2.42	2.43	3.10
PEPSICO INC CORP (CALLABLE) NOTE DTD 10/10/2017 2.000% 04/15/2021	713448DX3	40,000.00	MERRILL	03/15/21	97.33	38,931.92	(1,060.08)	(1,062.20)	2.42	2.43	3.10



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Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst at Mkt	YTM
Corporate Note											
BANK OF NEW YORK MELLON CORP (CALLABLE) DTD 02/19/2016 2.500% 04/15/2021	06406FAA1	50,000.00	KEYBAN	03/15/21	98.19	49,094.05	(2,054.95)	(1,505.21)	2.40	2.41	3.25
BANK OF NEW YORK MELLON CORP (CALLABLE) DTD 02/19/2016 2.500% 04/15/2021	06406FAA1	50,000.00	KEYBAN	03/15/21	98.19	49,094.05	(2,054.95)	(1,505.21)	2.40	2.41	3.25
PEPSICO INC CORP (CALLABLE) NOTE DTD 10/10/2017 2.000% 04/15/2021	713448DX3	200,000.00	MERRILL	03/15/21	97.33	194,659.60	(5,300.40)	(5,311.02)	2.42	2.43	3.10
BANK OF NEW YORK MELLON CORP (CALLABLE) DTD 02/19/2016 2.500% 04/15/2021	06406FAA1	300,000.00	KEYBAN	03/15/21	98.19	294,564.30	(12,413.70)	(9,074.77)	2.40	2.41	3.25
BANK OF AMERICA CORP NOTE DTD 04/19/2016 2.625% 04/19/2021	06051GFW4	25,000.00	MERRILL		98.39	24,598.68	(595.32)	(545.88)	2.42	2.42	3.29
MORGAN STANLEY CORP NOTES DTD 04/21/2016 2.500% 04/21/2021	61746BEA0	50,000.00	MORGAN_S		97.71	48,852.80	(1,309.20)	(1,268.07)	2.42	2.42	3.44
MORGAN STANLEY CORP NOTES DTD 04/21/2016 2.500% 04/21/2021	61746BEA0	50,000.00	MORGAN_S		97.71	48,852.80	(1,309.20)	(1,268.07)	2.42	2.42	3.44
MORGAN STANLEY CORP NOTES DTD 04/21/2016 2.500% 04/21/2021	61746BEA0	300,000.00	MORGAN_S		97.71	293,116.80	(7,855.20)	(7,608.44)	2.42	2.42	3.44
AMERICAN EXPRESS CREDIT (CALLABLE) NOTES DTD 05/05/2016 2.250% 05/05/2021	0258M0EB1	200,000.00	KEYBAN	04/04/21	97.47	194,949.80	(4,586.20)	(4,800.30)	2.46	2.47	3.27
PACCAR FINANCIAL CORP DTD 05/10/2018 3.100% 05/10/2021	69371RP26	20,000.00	MERRILL		99.55	19,909.22	(85.58)	(86.23)	2.46	2.46	3.28
PACCAR FINANCIAL CORP DTD 05/10/2018 3.100% 05/10/2021	69371RP26	20,000.00	MERRILL		99.55	19,909.22	(85.58)	(86.23)	2.46	2.46	3.28
BRANCH BANKING & TRUST (CALLABLE) NOTE DTD 05/10/2016 2.050% 05/10/2021	05531FAV5	25,000.00	SCOTIA	04/09/21	96.87	24,217.93	(765.57)	(773.25)	2.49	2.49	3.31
BRANCH BANKING & TRUST (CALLABLE) NOTE DTD 05/10/2016 2.050% 05/10/2021	05531FAV5	25,000.00	SCOTIA	04/09/21	96.87	24,217.93	(765.57)	(773.25)	2.49	2.49	3.31
PACCAR FINANCIAL CORP DTD 05/10/2018 3.100% 05/10/2021	69371RP26	100,000.00	MERRILL		99.55	99,546.10	(427.90)	(431.17)	2.46	2.46	3.28



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Corporate Note											
BRANCH BANKING & TRUST (CALLABLE) NOTE DTD 05/10/2016 2.050% 05/10/2021	05531FAV5	150,000.00	SCOTIA	04/09/21	96.87	145,307.55	(4,593.45)	(4,639.52)	2.49	2.49	3.31
HERSHEY COMPANY CORP NOTES DTD 05/10/2018 3.100% 05/15/2021	427866BA5	25,000.00	MERRILL		99.96	24,990.48	7.73	5.52	2.47	2.47	3.11
HERSHEY COMPANY CORP NOTES DTD 05/10/2018 3.100% 05/15/2021	427866BA5	25,000.00	MERRILL		99.96	24,990.48	7.73	5.52	2.47	2.47	3.11
HERSHEY COMPANY CORP NOTES DTD 05/10/2018 3.100% 05/15/2021	427866BA5	125,000.00	MERRILL		99.96	124,952.38	38.63	27.58	2.47	2.47	3.11
STATE STREET CORP NOTES DTD 05/19/2016 1.950% 05/19/2021	857477AV5	25,000.00	GOLDMAN		96.75	24,187.85	(717.65)	(761.08)	2.52	2.52	3.25
STATE STREET CORP NOTES DTD 05/19/2016 1.950% 05/19/2021	857477AV5	25,000.00	GOLDMAN		96.75	24,187.85	(717.65)	(761.08)	2.52	2.52	3.25
STATE STREET CORP NOTES DTD 05/19/2016 1.950% 05/19/2021	857477AV5	75,000.00	GOLDMAN		96.75	72,563.55	(2,152.95)	(2,283.25)	2.52	2.52	3.25
CHARLES SCHWAB CORP NOTES DTD 05/22/2018 3.250% 05/21/2021	808513AW5	35,000.00	CSFB		100.01	35,004.34	5.39	5.28	2.48	2.48	3.24
CHARLES SCHWAB CORP NOTES DTD 05/22/2018 3.250% 05/21/2021	808513AW5	200,000.00	CSFB		100.01	200,024.80	30.80	30.20	2.48	2.48	3.24
BANK OF AMERICA CORP (CALLABLE) DTD 09/18/2017 2.328% 10/01/2021	06051GGS2	35,000.00	MERRILL	10/01/20	97.84	34,242.36	(757.64)	(757.64)	2.19	2.84	3.09
BANK OF AMERICA CORP (CALLABLE) DTD 09/18/2017 2.328% 10/01/2021	06051GGS2	35,000.00	MERRILL	10/01/20	97.84	34,242.36	(757.64)	(757.64)	2.19	2.84	3.09
BANK OF AMERICA CORP (CALLABLE) DTD 09/18/2017 2.328% 10/01/2021	06051GGS2	200,000.00	MERRILL	10/01/20	97.84	195,670.60	(4,329.40)	(4,329.40)	2.19	2.84	3.09
JOHN DEERE CAPITAL CORP NOTES DTD 01/06/2017 2.650% 01/06/2022	24422ETL3	50,000.00	MITSU		97.98	48,991.70	(787.80)	(856.27)	3.08	3.08	3.31
JOHN DEERE CAPITAL CORP NOTES DTD 01/06/2017 2.650% 01/06/2022	24422ETL3	275,000.00	MITSU		97.98	269,454.35	(4,332.90)	(4,709.51)	3.08	3.08	3.31
BANK OF AMERICA CORP NOTES DTD 05/17/2018 3.499% 05/17/2022	06051GHH5	15,000.00	MERRILL		99.95	14,991.77	(8.23)	(8.23)	3.34	3.34	3.51
BANK OF AMERICA CORP NOTES DTD 05/17/2018 3.499% 05/17/2022	06051GHH5	15,000.00	MERRILL		99.95	14,991.77	(8.23)	(8.23)	3.34	3.34	3.51



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Corporate Note											
BANK OF AMERICA CORP NOTES DTD 05/17/2018 3.499% 05/17/2022	06051GHH5	75,000.00	MERRILL		99.95	74,958.83	(41.17)	(41.17)	3.34	3.34	3.51
Security Type Sub-Total		10,055,000.00				9,930,432.83	(195,151.07)	(144,923.10)	1.85	1.87	3.08
Certificate of Deposit											
CANADIAN IMPERIAL BANK NY CD DTD 12/05/2016 1.760% 11/30/2018	13606A5Z7	575,000.00	GOLDMAN		99.90	574,439.38	(112.12)	(523.50)	0.16	0.16	2.27
BANK OF NOVA SCOTIA HOUSTON LT CD DTD 04/06/2017 1.910% 04/05/2019	06417GUE6	50,000.00	MERRILL		99.65	49,823.60	(176.40)	(176.40)	0.51	0.51	2.53
BANK OF NOVA SCOTIA HOUSTON LT CD DTD 04/06/2017 1.910% 04/05/2019	06417GUE6	70,000.00	MERRILL		99.65	69,753.04	(246.96)	(246.96)	0.51	0.51	2.53
BANK OF NOVA SCOTIA HOUSTON LT CD DTD 04/06/2017 1.910% 04/05/2019	06417GUE6	275,000.00	MERRILL		99.65	274,029.80	(970.20)	(970.20)	0.51	0.51	2.53
SKANDINAV ENSKILDA BANKEN NY CD DTD 08/04/2017 1.840% 08/02/2019	83050FXT3	100,000.00	BARCLAYS		99.35	99,352.00	(609.00)	(631.66)	0.82	0.82	2.56
SKANDINAV ENSKILDA BANKEN NY CD DTD 08/04/2017 1.840% 08/02/2019	83050FXT3	100,000.00	BARCLAYS		99.35	99,352.00	(609.00)	(631.66)	0.82	0.82	2.56
SKANDINAV ENSKILDA BANKEN NY CD DTD 08/04/2017 1.840% 08/02/2019	83050FXT3	600,000.00	BARCLAYS		99.35	596,112.00	(3,654.00)	(3,789.97)	0.82	0.82	2.56
NORDEA BANK AB NY CD DTD 02/22/2018 2.720% 02/20/2020	65590ASN7	100,000.00	GOLDMAN		99.59	99,586.90	(413.10)	(413.10)	1.35	1.35	3.02
NORDEA BANK AB NY CD DTD 02/22/2018 2.720% 02/20/2020	65590ASN7	100,000.00	GOLDMAN		99.59	99,586.90	(413.10)	(413.10)	1.35	1.35	3.02
NORDEA BANK AB NY CD DTD 02/22/2018 2.720% 02/20/2020	65590ASN7	575,000.00	GOLDMAN		99.59	572,624.68	(2,375.32)	(2,375.32)	1.35	1.35	3.02
UBS AG STAMFORD CT LT CD DTD 03/06/2018 2.900% 03/02/2020	90275DHG8	300,000.00	UBS		100.24	300,718.20	718.20	718.20	1.39	1.39	2.75
BANK OF NOVA SCOTIA HOUSTON CD DTD 06/07/2018 3.080% 06/05/2020	06417GU22	30,000.00	GOLDMAN		100.48	30,144.87	156.27	154.52	1.61	1.61	2.78
BANK OF NOVA SCOTIA HOUSTON CD DTD 06/07/2018 3.080% 06/05/2020	06417GU22	50,000.00	GOLDMAN		100.48	50,241.45	260.45	257.53	1.61	1.61	2.78
BANK OF NOVA SCOTIA HOUSTON CD DTD 06/07/2018 3.080% 06/05/2020	06417GU22	300,000.00	GOLDMAN		100.48	301,448.70	1,562.70	1,545.20	1.61	1.61	2.78



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Certificate of Deposit											
WESTPAC BANKING CORP NY CD DTD 08/07/2017 2.050% 08/03/2020	96121T4A3	100,000.00	JPM_CHAS		98.56	98,564.60	(1,435.40)	(1,435.40)	1.82	1.82	2.75
WESTPAC BANKING CORP NY CD DTD 08/07/2017 2.050% 08/03/2020	96121T4A3	100,000.00	JPM_CHAS		98.56	98,564.60	(1,435.40)	(1,435.40)	1.82	1.82	2.75
WESTPAC BANKING CORP NY CD DTD 08/07/2017 2.050% 08/03/2020	96121T4A3	540,000.00	JPM_CHAS		98.56	532,248.84	(7,751.16)	(7,751.16)	1.82	1.82	2.75
BANK OF MONTREAL CHICAGO CERT DEPOS DTD 08/03/2018 3.190% 08/03/2020	06370REU9	670,000.00	BMO		99.87	669,140.39	(859.61)	(859.61)	1.78	1.78	3.28
SWEDBANK (NEW YORK) CERT DEPOS DTD 11/17/2017 2.270% 11/16/2020	87019U6D6	100,000.00	MERRILL		98.03	98,031.90	(1,968.10)	(1,968.10)	2.04	2.04	3.27
SWEDBANK (NEW YORK) CERT DEPOS DTD 11/17/2017 2.270% 11/16/2020	87019U6D6	100,000.00	MERRILL		98.03	98,031.90	(1,968.10)	(1,968.10)	2.04	2.04	3.27
SWEDBANK (NEW YORK) CERT DEPOS DTD 11/17/2017 2.270% 11/16/2020	87019U6D6	600,000.00	MERRILL		98.03	588,191.40	(11,808.60)	(11,808.60)	2.04	2.04	3.27
ROYAL BANK OF CANADA NY CD DTD 06/08/2018 3.240% 06/07/2021	78012UEE1	50,000.00	RBC		100.54	50,269.20	269.20	269.20	2.53	2.53	3.03
ROYAL BANK OF CANADA NY CD DTD 06/08/2018 3.240% 06/07/2021	78012UEE1	100,000.00	RBC		100.54	100,538.40	538.40	538.40	2.53	2.53	3.03
ROYAL BANK OF CANADA NY CD DTD 06/08/2018 3.240% 06/07/2021	78012UEE1	525,000.00	RBC		100.54	527,826.60	2,826.60	2,826.60	2.53	2.53	3.03
Security Type Sub-Total		6,110,000.00				6,078,621.35	(30,473.75)	(31,088.59)	1.46	1.46	2.86
Asset-Backed Security / Collateralized Mortgage Obligation											
GMALT 2018-3 A4 DTD 09/26/2018 3.300% 07/20/2022	36256GAE9	275,000.00	RBC		99.94	274,823.73	(141.24)	(141.36)	2.06	1.88	3.33
GMCAR 2018-3 A3 DTD 07/18/2018 3.020% 05/16/2023	36255JAD6	300,000.00	JPM_CHAS		99.81	299,426.22	(503.82)	(506.63)	2.06	2.27	3.10
CARMAX AUTO OWNER TRUST DTD 07/25/2018 3.130% 06/15/2023	14313FAD1	350,000.00	BARCLAYS		100.00	349,995.59	43.29	41.56	2.24	2.31	3.13
Security Type Sub-Total		925,000.00				924,245.54	(601.77)	(606.43)	2.13	2.17	3.18



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Managed Account Sub-Total		39,337,537.09				38,501,668.82	(764,413.26)	(708,325.43)	2.36	2.35	2.95
Money Market Mutual Fund											
CAMP Pool		5,448.71			1.00	5,448.71	0.00	0.00	0.00	0.00	
Money Market Sub-Total		5,448.71				5,448.71	0.00	0.00	0.00	0.00	
Securities Sub-Total		\$39,342,985.80				\$38,507,117.53	(\$764,413.26)	(\$708,325.43)	2.36	2.35	2.95%
Accrued Interest						\$204,015.22					
Total Investments						\$38,711,132.75					



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Transaction Type		Security Description	CUSIP	Par	Principal	Accrued	Total	Realized G/L	Realized G/L	Sale
Trade	Settle				Proceeds	Interest		Cost	Amort Cost	Method
BUY										
09/05/18	09/07/18	US TREASURY NOTES DTD 08/15/2012 1.625% 08/15/2022	912828TJ9	1,000,000.00	(958,046.88)	(1,015.63)	(959,062.51)			
09/18/18	09/26/18	GMALT 2018-3 A4 DTD 09/26/2018 3.300% 07/20/2022	36256GAE9	275,000.00	(274,964.97)	0.00	(274,964.97)			
Transaction Type Sub-Total				1,275,000.00	(1,233,011.85)	(1,015.63)	(1,234,027.48)			
INTEREST										
09/01/18	09/25/18	FHLMC MULTIFAMILY STRUCTURED P POOL DTD 12/01/2015 3.090% 08/25/2022	3137BM6P6	160,000.00	0.00	412.00	412.00			
09/01/18	09/25/18	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	38,857.10	0.00	117.36	117.36			
09/01/18	09/25/18	FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AQDQ0	10,065.10	0.00	13.81	13.81			
09/01/18	09/25/18	FNMA SERIES 2015-M15 ASQ2 DTD 11/01/2015 1.898% 01/01/2019	3136AOSW1	2,045.30	0.00	3.24	3.24			
09/01/18	09/25/18	FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AQDQ0	59,272.24	0.00	81.30	81.30			
09/01/18	09/25/18	FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AODQ0	10,065.10	0.00	13.81	13.81			
09/01/18	09/25/18	FNMA SERIES 2015-M15 ASQ2 DTD 11/01/2015 1.898% 01/01/2019	3136AOSW1	10,226.51	0.00	16.18	16.18			
09/01/18	09/25/18	FNMA SERIES 2015-M15 ASQ2 DTD 11/01/2015 1.898% 01/01/2019	3136AQSW1	2,045.30	0.00	3.24	3.24			
09/01/18	09/25/18	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	194,285.47	0.00	586.80	586.80			
09/01/18	09/25/18	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	38,857.09	0.00	117.36	117.36			
09/01/18	09/25/18	FHLMC MULTIFAMILY STRUCTURED P POOL DTD 12/01/2015 3.090% 08/25/2022	3137BM6P6	35,000.00	0.00	90.13	90.13			
09/01/18	09/25/18	FHLMC MULTIFAMILY STRUCTURED P POOL DTD 12/01/2015 3.090% 08/25/2022	3137BM6P6	35,000.00	0.00	90.13	90.13			



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Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
INTEREST										
09/03/18	09/03/18	AMERICAN EXPRESS CREDIT (CALLABLE) NOTE DTD 03/03/2017 2.200% 03/03/2020	0258M0EE5	30,000.00	0.00	330.00	330.00			
09/03/18	09/03/18	AMERICAN EXPRESS CREDIT (CALLABLE) NOTE DTD 03/03/2017 2.200% 03/03/2020	0258M0EE5	30,000.00	0.00	330.00	330.00			
09/03/18	09/03/18	AMERICAN EXPRESS CREDIT (CALLABLE) NOTE DTD 03/03/2017 2.200% 03/03/2020	0258M0EE5	180,000.00	0.00	1,980.00	1,980.00			
09/04/18	09/04/18	CATERPILLAR FINL SERVICE NOTE DTD 09/07/2017 1.850% 09/04/2020	14913Q2A6	225,000.00	0.00	2,081.25	2,081.25			
09/04/18	09/04/18	WALT DISNEY COMPANY CORP NOTES DTD 03/06/2017 1.950% 03/04/2020	25468PDP8	25,000.00	0.00	243.75	243.75			
09/04/18	09/04/18	UBS AG STAMFORD CT LT CD DTD 03/06/2018 2.900% 03/02/2020	90275DHG8	300,000.00	0.00	4,398.33	4,398.33			
09/04/18	09/04/18	CATERPILLAR FINL SERVICE NOTE DTD 09/07/2017 1.850% 09/04/2020	14913Q2A6	40,000.00	0.00	370.00	370.00			
09/04/18	09/04/18	CATERPILLAR FINL SERVICE NOTE DTD 09/07/2017 1.850% 09/04/2020	14913Q2A6	40,000.00	0.00	370.00	370.00			
09/04/18	09/04/18	WALT DISNEY COMPANY CORP NOTES DTD 03/06/2017 1.950% 03/04/2020	25468PDP8	125,000.00	0.00	1,218.75	1,218.75			
09/09/18	09/09/18	INTERNATIONAL FINANCE CORPORATION NOTE DTD 03/16/2018 2.635% 03/09/2021	45950VLQ7	300,000.00	0.00	3,798.00	3,798.00			
09/09/18	09/09/18	INTERNATIONAL FINANCE CORPORATION NOTE DTD 03/16/2018 2.635% 03/09/2021	45950VLO7	50,000.00	0.00	633.00	633.00			
09/09/18	09/09/18	INTERNATIONAL FINANCE CORPORATION NOTE DTD 03/16/2018 2.635% 03/09/2021	45950VLO7	50,000.00	0.00	633.00	633.00			
09/12/18	09/12/18	TOYOTA MOTOR CORP NOTES DTD 03/12/2015 2.150% 03/12/2020	89236TCF0	200,000.00	0.00	2,150.00	2,150.00			



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Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
INTEREST										
09/12/18	09/12/18	INTL BANK OF RECONSTRUCTION AND DEV NOTE DTD 09/19/2017 1.561% 09/12/2020	45905UP32	150,000.00	0.00	1,171.50	1,171.50			
09/12/18	09/12/18	INTL BANK OF RECONSTRUCTION AND DEV NOTE DTD 09/19/2017 1.561% 09/12/2020	45905UP32	125,000.00	0.00	976.25	976.25			
09/12/18	09/12/18	INTL BANK OF RECONSTRUCTION AND DEV NOTE DTD 09/19/2017 1.561% 09/12/2020	45905UP32	750,000.00	0.00	5,857.50	5,857.50			
09/15/18	09/15/18	CARMAX AUTO OWNER TRUST DTD 07/25/2018 3.130% 06/15/2023	14313FAD1	350,000.00	0.00	912.92	912.92			
09/15/18	09/15/18	NATIONAL RURAL UTIL COOP DTD 02/26/2018 2.900% 03/15/2021	63743HER9	25,000.00	0.00	400.76	400.76			
09/15/18	09/15/18	CT ST TXBL GO BONDS DTD 03/25/2015 1.974% 03/15/2019	20772JZK1	30,000.00	0.00	296.10	296.10			
09/15/18	09/15/18	NATIONAL RURAL UTIL COOP DTD 02/26/2018 2.900% 03/15/2021	63743HER9	125,000.00	0.00	2,003.82	2,003.82			
09/15/18	09/15/18	NATIONAL RURAL UTIL COOP DTD 02/26/2018 2.900% 03/15/2021	63743HER9	25,000.00	0.00	400.76	400.76			
09/15/18	09/15/18	CT ST TXBL GO BONDS DTD 03/25/2015 1.974% 03/15/2019	20772JZK1	30,000.00	0.00	296.10	296.10			
09/15/18	09/15/18	NATIONAL RURAL UTIL COOP DTD 02/26/2018 2.900% 03/15/2021	63743HER9	25,000.00	0.00	400.76	400.76			
09/15/18	09/15/18	NATIONAL RURAL UTIL COOP DTD 02/26/2018 2.900% 03/15/2021	63743HER9	25,000.00	0.00	400.76	400.76			
09/15/18	09/15/18	NATIONAL RURAL UTIL COOP DTD 02/26/2018 2.900% 03/15/2021	63743HER9	175,000.00	0.00	2,805.36	2,805.36			
09/15/18	09/15/18	CT ST TXBL GO BONDS DTD 03/25/2015 1.974% 03/15/2019	20772JZK1	165,000.00	0.00	1,628.55	1,628.55			
09/16/18	09/16/18	GMCAR 2018-3 A3 DTD 07/18/2018 3.020% 05/16/2023	36255JAD6	300,000.00	0.00	755.00	755.00			
09/22/18	09/22/18	UNILEVER CAPITAL CORP NOTES DTD 03/22/2018 2.750% 03/22/2021	904764AZ0	300,000.00	0.00	4,125.00	4,125.00			



Managed Account Security Transactions & Interest

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

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L	Realized G/L	Sale Method
Trade	Settle							Cost	Amort Cost	
INTEREST										
09/30/18	09/30/18	US TREASURY NOTES DTD 03/31/2016 1.250% 03/31/2021	912828Q37	115,000.00	0.00	718.75	718.75			
09/30/18	09/30/18	US TREASURY NOTES DTD 03/31/2016 1.250% 03/31/2021	912828O37	55,000.00	0.00	343.75	343.75			
Transaction Type Sub-Total				4,960,719.21	0.00	43,575.08	43,575.08			
PAYDOWNS										
09/01/18	09/25/18	FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AQDQ0	1,404.69	1,404.69	0.00	1,404.69	(14.07)	0.00	
09/01/18	09/25/18	FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AQDO0	1,404.69	1,404.69	0.00	1,404.69	(14.07)	0.00	
09/01/18	09/25/18	FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AQDQ0	8,272.06	8,272.06	0.00	8,272.06	(82.83)	0.00	
09/01/18	09/25/18	FNMA SERIES 2015-M15 ASQ2 DTD 11/01/2015 1.898% 01/01/2019	3136AOSW1	635.62	635.62	0.00	635.62	(6.36)	0.00	
09/01/18	09/25/18	FNMA SERIES 2015-M15 ASQ2 DTD 11/01/2015 1.898% 01/01/2019	3136AOSW1	635.62	635.62	0.00	635.62	(6.36)	0.00	
09/01/18	09/25/18	FNMA SERIES 2015-M15 ASQ2 DTD 11/01/2015 1.898% 01/01/2019	3136AQSW1	3,178.10	3,178.10	0.00	3,178.10	(31.78)	0.00	
09/01/18	09/25/18	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	1,093.05	1,093.05	0.00	1,093.05	(21.74)	0.00	
09/01/18	09/25/18	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	5,465.25	5,465.25	0.00	5,465.25	(108.71)	0.00	
09/01/18	09/25/18	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	1,093.05	1,093.05	0.00	1,093.05	(21.74)	0.00	
Transaction Type Sub-Total				23,182.13	23,182.13	0.00	23,182.13	(307.66)	0.00	
SELL										
09/05/18	09/06/18	SVENSKA HANDELSBANKEN NY CD DTD 01/12/2017 1.890% 01/10/2019	86958JHB8	100,000.00	99,837.83	304.50	100,142.33	(162.17)	(162.17)	FIFO
09/05/18	09/06/18	SVENSKA HANDELSBANKEN NY CD DTD 01/12/2017 1.890% 01/10/2019	86958JHB8	600,000.00	599,026.97	1,827.00	600,853.97	(973.03)	(973.03)	FIFO



Managed Account Security Transactions & Interest

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

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L	Realized G/L	Sale Method
Trade	Settle							Cost	Amort Cost	
SELL										
09/05/18	09/06/18	SVENSKA HANDELSBANKEN NY CD DTD 01/12/2017 1.890% 01/10/2019	86958JHB8	100,000.00	99,837.83	304.50	100,142.33	(162.17)	(162.17)	FIFO
09/18/18	09/25/18	US TREASURY NOTES DTD 09/03/2013 2.125% 08/31/2020	912828VV9	15,000.00	14,807.81	22.01	14,829.82	(451.76)	(302.17)	FIFO
09/18/18	09/26/18	FHLB NOTES DTD 09/08/2017 1.375% 09/28/2020	3130ACE26	155,000.00	150,611.95	1,053.78	151,665.73	(3,890.50)	(4,058.70)	FIFO
09/18/18	09/26/18	FHLB NOTES DTD 09/08/2017 1.375% 09/28/2020	3130ACE26	30,000.00	29,150.70	203.96	29,354.66	(753.00)	(785.55)	FIFO
Transaction Type Sub-Total				1,000,000.00	993,273.09	3,715.75	996,988.84	(6,392.63)	(6,443.79)	
Managed Account Sub-Total						(216,556.63)	46,275.20	(170,281.43)	(6,700.29)	(6,443.79)
Total Security Transactions						(\$216,556.63)	\$46,275.20	(\$170,281.43)	(\$6,700.29)	(\$6,443.79)



Account Statement

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

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Trade Date	Settlement Date	Transaction Description	Share or Unit Price	Dollar Amount of Transaction	Total Shares Owned
CAMP Pool					
Opening Balance					179,933.93
09/04/18	09/04/18	Purchase - Interest 0258M0EE5	1.00	1,980.00	181,913.93
09/04/18	09/04/18	Purchase - Interest 0258M0EE5	1.00	330.00	182,243.93
09/04/18	09/04/18	Purchase - Interest 0258M0EE5	1.00	330.00	182,573.93
09/04/18	09/04/18	Purchase - Interest 14913Q2A6	1.00	370.00	182,943.93
09/04/18	09/04/18	Purchase - Interest 14913Q2A6	1.00	370.00	183,313.93
09/04/18	09/04/18	Purchase - Interest 14913Q2A6	1.00	2,081.25	185,395.18
09/04/18	09/04/18	Purchase - Interest 25468PDP8	1.00	243.75	185,638.93
09/04/18	09/04/18	Purchase - Interest 25468PDP8	1.00	1,218.75	186,857.68
09/04/18	09/04/18	Purchase - Interest 90275DHG8	1.00	4,350.00	191,207.68
09/06/18	09/06/18	Purchase - Interest 86958JHB8	1.00	2,436.00	193,643.68
09/06/18	09/06/18	Purchase - Principal 86958JHB8	1.00	798,702.63	992,346.31
09/07/18	09/07/18	Redemption - Interest 912828TJ9	1.00	(1,015.63)	991,330.68
09/07/18	09/07/18	Redemption - Principal 912828TJ9	1.00	(958,046.88)	33,283.80
09/10/18	09/10/18	Purchase - Interest 45950VLQ7	1.00	3,798.00	37,081.80
09/10/18	09/10/18	Purchase - Interest 45950VLQ7	1.00	633.00	37,714.80
09/10/18	09/10/18	Purchase - Interest 45950VLQ7	1.00	633.00	38,347.80
09/12/18	09/12/18	Purchase - Interest 89236TCF0	1.00	2,150.00	40,497.80
09/12/18	09/12/18	Purchase - Interest 45905UP32	1.00	1,171.50	41,669.30
09/12/18	09/12/18	Purchase - Interest 45905UP32	1.00	5,857.50	47,526.80
09/12/18	09/12/18	Purchase - Interest 45905UP32	1.00	976.25	48,503.05
09/17/18	09/17/18	Purchase - Interest 20772JZK1	1.00	296.10	48,799.15



Account Statement

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

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Trade Date	Settlement Date	Transaction Description	Share or Unit Price	Dollar Amount of Transaction	Total Shares Owned
CAMP Pool					
09/17/18	09/17/18	Purchase - Interest 20772JZK1	1.00	296.10	49,095.25
09/17/18	09/17/18	Purchase - Interest 20772JZK1	1.00	1,628.55	50,723.80
09/17/18	09/17/18	Purchase - Interest 63743HER9	1.00	400.76	51,124.56
09/17/18	09/17/18	Purchase - Interest 63743HER9	1.00	400.76	51,525.32
09/17/18	09/17/18	Purchase - Interest 63743HER9	1.00	400.76	51,926.08
09/17/18	09/17/18	Purchase - Interest 63743HER9	1.00	400.76	52,326.84
09/17/18	09/17/18	Purchase - Interest 63743HER9	1.00	2,003.82	54,330.66
09/17/18	09/17/18	Purchase - Interest 63743HER9	1.00	2,805.36	57,136.02
09/17/18	09/17/18	Purchase - Interest 14313FAD1	1.00	912.92	58,048.94
09/17/18	09/17/18	Purchase - Interest 36255JAD6	1.00	755.00	58,803.94
09/19/18	09/19/18	Purchase - Correction to Interest 90275DHG8 from 9/4/18	1.00	4,398.33	63,202.27
09/19/18	09/19/18	Redemption - Reversal of Interest 90275DHG8 from 9/4/18	1.00	(4,350.00)	58,852.27
09/24/18	09/24/18	Purchase - Interest 904764AZ0	1.00	4,125.00	62,977.27
09/25/18	09/25/18	Purchase - Interest 3136AQDQ0	1.00	81.30	63,058.57
09/25/18	09/25/18	Purchase - Interest 3136AQDQ0	1.00	13.81	63,072.38
09/25/18	09/25/18	Purchase - Interest 3136AQDQ0	1.00	13.81	63,086.19
09/25/18	09/25/18	Purchase - Interest 3136AQSW1	1.00	16.18	63,102.37
09/25/18	09/25/18	Purchase - Interest 3136AQSW1	1.00	3.24	63,105.61
09/25/18	09/25/18	Purchase - Interest 3136AQSW1	1.00	3.24	63,108.85
09/25/18	09/25/18	Purchase - Interest 3136B1XP4	1.00	576.38	63,685.23
09/25/18	09/25/18	Purchase - Interest 3136B1XP4	1.00	115.28	63,800.51
09/25/18	09/25/18	Purchase - Interest 3136B1XP4	1.00	115.28	63,915.79



Account Statement

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

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Trade Date	Settlement Date	Transaction Description	Share or Unit Price	Dollar Amount of Transaction	Total Shares Owned
CAMP Pool					
09/25/18	09/25/18	Purchase - Interest 3137BM6P6	1.00	412.00	64,327.79
09/25/18	09/25/18	Purchase - Interest 3137BM6P6	1.00	90.13	64,417.92
09/25/18	09/25/18	Purchase - Interest 3137BM6P6	1.00	90.13	64,508.05
09/25/18	09/25/18	Purchase - Correction to Interest 3136B1XP4	1.00	586.80	65,094.85
09/25/18	09/25/18	Purchase - Correction to Interest 3136B1XP4	1.00	117.36	65,212.21
09/25/18	09/25/18	Purchase - Correction to Interest 3136B1XP4	1.00	117.36	65,329.57
09/25/18	09/25/18	Purchase - Principal 912828VV9	1.00	14,807.81	80,137.38
09/25/18	09/25/18	Purchase - Interest 912828VV9	1.00	22.01	80,159.39
09/25/18	09/25/18	Purchase - Principal 3136AQDQ0	1.00	8,272.06	88,431.45
09/25/18	09/25/18	Purchase - Principal 3136AQDQ0	1.00	1,404.69	89,836.14
09/25/18	09/25/18	Purchase - Principal 3136AQDQ0	1.00	1,404.69	91,240.83
09/25/18	09/25/18	Purchase - Principal 3136AQSW1	1.00	3,178.10	94,418.93
09/25/18	09/25/18	Purchase - Principal 3136AQSW1	1.00	635.62	95,054.55
09/25/18	09/25/18	Purchase - Principal 3136AQSW1	1.00	635.62	95,690.17
09/25/18	09/25/18	Purchase - Principal 3136B1XP4	1.00	5,465.25	101,155.42
09/25/18	09/25/18	Purchase - Principal 3136B1XP4	1.00	1,093.05	102,248.47
09/25/18	09/25/18	Purchase - Principal 3136B1XP4	1.00	1,093.05	103,341.52
09/25/18	09/25/18	Redemption - Reversal of 3136B1XP4	1.00	(576.38)	102,765.14
09/25/18	09/25/18	Redemption - Reversal of 3136B1XP4	1.00	(115.28)	102,649.86
09/25/18	09/25/18	Redemption - Reversal of 3136B1XP4	1.00	(115.28)	102,534.58
09/26/18	09/26/18	Purchase - Interest 3130ACE26	1.00	1,257.74	103,792.32
09/26/18	09/26/18	Purchase - Principal 3130ACE26	1.00	179,762.65	283,554.97



Account Statement

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

CITY OF LAKE ELSINORE - LAKE ELSINORE - CITY FUNDS

Trade Date	Settlement Date	Transaction Description	Share or Unit Price	Dollar Amount of Transaction	Total Shares Owned
CAMP Pool					
09/26/18	09/26/18	Redemption - Principal 36256GAE9	1.00	(274,964.97)	8,590.00
09/26/18	09/26/18	IP Fees August 2018	1.00	(3,092.00)	5,498.00
09/26/18	09/26/18	U.S. Bank Fees July 2018	1.00	(220.09)	5,277.91
09/28/18	10/01/18	Accrual Income Div Reinvestment - Distributions	1.00	170.80	5,448.71

Closing Balance

5,448.71

	Month of September	Fiscal YTD January-September
Opening Balance	179,933.93	61,215.91
Purchases	1,068,011.29	11,176,223.87
Redemptions (Excl. Checks)	(1,242,496.51)	(11,231,991.07)
Check Disbursements	0.00	0.00
Closing Balance	5,448.71	5,448.71
Cash Dividends and Income	170.80	926.03

Closing Balance	5,448.71
Average Monthly Balance	97,930.29
Monthly Distribution Yield	2.14%