



City of Eastvale
AGENDA STAFF REPORT

City Council Meeting
January 24, 2018

Agenda Item No. 6.10
Consent Calendar

Treasurer's Report-Quarter Ended September 30, 2017

Contact(s) for Further Information

James R. Riley, Interim Finance Director jriley@eastvaleca.gov
Finance Department

951.703.4431

Summary

In accordance with the City of Eastvale's Investment Policy, adopted June 28, 2017, the City Treasurer is required to submit a quarterly treasurer's report to the City Council. The report shall include types of investments, credit ratings, institutions involved, dates of purchases, dates of maturity, amount of deposits or cost of the security, current market value of the securities, interest rates, investment fund balances and a statement as to whether investments are in compliance with the Investment Policy and whether there are sufficient funds to meet the City's cash obligations for the next six months.

RECOMMENDED ACTION(S)

Receive and file the Treasurer's Report – Quarter Ended September 30, 2017.

Prior City Council/Commission Action

Not Applicable.

Strategic Plan Impact

The number one goal in the Strategic Plan is to "Establish a solid fiscal foundation for the City."

Fiscal Impact

Not Applicable.

Background

The Schedule of Investments, includes a breakdown of the City's investments by "Active" or "Inactive" Deposits. "Active Deposits" are those accounts which receive revenues, whereas "Inactive Deposits" are available for use but are not earning revenues. Detail reports for the PFM Managed Investment Portfolio, with all supplemental information required by the City's investment policy, are included in the report.

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The Dash Board Report Card, consists of two sections:

- I. Portfolio Diversification – This section reflects the diversification of the City of Eastvale’s portfolio by both type of instrument and length of maturity.
- II. Portfolio Performance Measures – This section compares budget to actuals in the area of interest earned.

Also included is a cash breakdown report per the City’s fund balance reserve policy showing funds restricted, committed, designated and unassigned as of September 30, 2017 and the investment income received at September 30, 2017, broken down by fund.

The City of Eastvale’s Schedule of Investments is in compliance with the City’s Investment Policy. The City has sufficient funds to meet its expenditure requirements for the next six months. Total cash and investments at September 30, 2017 is \$53,842,939 (book value). Net investment income received through September 30, 2017 is \$98,508, which is 46.69% of the 2017-18 budgeted amount for interest of \$211,000. The net yield on investments is 1.381%.

Attachment(s)

1. Schedule of Investments – September 30, 2017
2. Dash Board Report Card – September 30, 2017
3. Cash Breakdown per the Fund Balance Reserve Policy – September 30, 2017
4. Investment Income Breakdown by Fund – September 30, 2017
5. PFM Managed Investment Portfolio – September 30, 2017



City of Eastvale
Schedule of Investments
As of September 30, 2017

Institution	Par Value	Book Value Price @ Cost	(Fair Value) Market Value	Yield
<u>ACTIVE DEPOSITS</u>				
<i>Money Market Accounts:</i>				
Citizens Business Bank - Money Market	\$ 1,180,730.68	\$ 1,180,730.68	\$ 1,180,730.68	0.350%
First American Govt Oblig Fund CI Y	121,516.15	121,516.15	121,516.15	0.610%
Total Money Market	\$ 1,302,246.83	\$ 1,302,246.83	\$ 1,302,246.83	0.374%
<i>Pooled Investment Accounts:</i>				
Local Agency Investment Fund	\$ 12,935,090.61	\$ 12,935,090.61	\$ 12,921,388.09	1.111%
Total Pooled Investment	\$ 12,935,090.61	\$ 12,935,090.61	\$ 12,921,388.09	1.111%
<i>PFM Managed Investment Portfolio:</i>				
U.S. Treasury Bond/ Note	\$ 8,935,000.00	\$ 9,018,477.34	\$ 8,975,856.32	1.690%
Supra-National Agency Bond/Note	\$ 1,050,000.00	\$ 1,050,210.00	\$ 1,045,548.70	1.630%
Asset-Back Security/ Collateralized	\$ 145,000.00	\$ 144,980.48	\$ 143,874.68	1.300%
Certificate of Deposit-FDIC Insured	\$ 745,000.00	\$ 745,000.00	\$ 745,211.81	1.430%
Certificate of Deposit	\$ 5,315,000.00	\$ 5,314,290.20	\$ 5,319,787.00	1.930%
Federal Agency Bond/ Note	\$ 12,120,000.00	\$ 12,125,546.85	\$ 12,037,660.55	1.280%
Corporate Note	\$ 6,430,000.00	\$ 6,570,281.60	\$ 6,498,961.86	1.950%
Total PFM Managed Investments	\$ 34,740,000.00	\$ 34,968,786.47	\$ 34,766,900.92	1.624%
<u>ACTIVE DEPOSITS TOTAL</u>	\$ 48,977,337.44	\$ 49,206,123.91	\$ 48,990,535.84	1.456%
<u>INACTIVE DEPOSITS</u>				
<i>Checking Account:</i>				
Citizens Business Bank - Checking		\$ 4,636,814.96	\$ 4,636,814.96	0.000%
Total		\$ 4,636,814.96	\$ 4,636,814.96	0.000%
<u>INACTIVE DEPOSITS TOTAL</u>		\$ 4,636,814.96	\$ 4,636,814.96	
<u>GRAND TOTAL CASH</u>		<u>\$ 53,842,938.87</u>	<u>\$ 53,627,350.80</u>	

Per Government Code requirements, the Investment Report is in compliance with the City of Eastvale's Investment Policy, and there are adequate funds available to meet budgeted and actual expenditures for the next six months.

James R. Riley
Interim Finance Director
1/2/2018



**City of Eastvale
Dash Board Report Card
As of September 30, 2017**

I. PORTFOLIO DIVERSIFICATION

DIVERSIFICATION BY INSTRUMENT

Money Market	2.65%
LAIF	26.29%
Certificates of Deposit-FDIC Insured	1.51%
Certificates of Deposit	10.80%
U.S. Treasury Bond/ Note	18.33%
Supra-National Agency Bond/Note	2.13%
Asset-Backed Security/ Collateralized	0.29%
Federal Agency Bond/ Note	24.64%
Corporate Note	13.35%
	100.00%

DIVERSIFICATION BY MATURITY

Less Than 90 Days	28.93%
Six Months (26 Weeks)	0.51%
One Year (52 Weeks)	1.01%
Two Years (104 Weeks)	24.96%
Three Years (156 Weeks)	15.16%
Four Years (208 Weeks)	19.60%
Five Years +	9.83%
	100.00%

II. PORTFOLIO PERFORMANCE MEASURES

Yield at Cost -September 30, 2017	1.456%
Annual Investment Income Budget	\$ 211,000
Investment Income Received:	
Money Market	\$ 1,141.95
LAIF	35,009.59
Certificate of Deposits	20,017.77
U.S. Treasury Bond/ Note	27,354.74
Federal Agency Discount Note	-
Federal Agency Bond/ Note	60,548.61
Asset-Backed Security/ Collateralized	467.64
Corporate Note	22,484.80
Realized Gain/ (Loss)	(59,211.40)
Total Investment Income Received-YTD 9/30/2017	107,813.70
Less Investment Fees Paid:	
Trust Fees-U.S. Bank	(962.23)
Mgmt Fee-PFM	(8,343.44)
Total Investment Fees Paid-YTD 9/30/2017	(9,305.67)
Net Investment Income Received-YTD 9/30/2017	\$ 98,508.03
Over/(Under) Annual Budget	\$ (112,491.97)
% of Annual Budget	46.686%
Net Yield Annualized at Cost - September 30, 2017	1.381%

City of Eastvale
 Cash Breakdown per Fund Balance Reserve Policy
 September 30, 2017

Schedule of Investments - September 30, 2017

Money Market Accounts	\$ 1,302,246.83
Pooled Investment Accounts	12,935,090.61
PFM Managed Investments	34,968,786.47
Checking Account	4,636,814.96

Grand Total Cash - September 30, 2017	<u><u>\$ 53,842,938.87</u></u>
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Breakdown of Total Cash at September 30, 2017

Restricted Funds (Non-Discretionary Per Law)	\$ 28,079,109.31
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Committed (Per Formal Action of City Council)	3,590,709.24
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Designated/ Assigned (Per City's Intent):

Fire Operations/ Improvements (Per FY 17-18 Adopted Budget)	4,236,781.00
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General Fund Emergency Contingency: To meet City's cash obligations for the next six months General Fund Adopted Budget Expenditures-FY 2017-18 (Per Fund Balance Reserve Policy)	7,836,557.00
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Total Designated/ Assigned	<u><u>12,073,338.00</u></u>
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Unassigned	10,099,782.32
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Grand Total Cash - September 30, 2017	<u><u>53,842,938.87</u></u>
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City of Eastvale
Investment Income Breakdown-Acct 4600
September 30, 2017

<u>Fund</u>	<u>Name</u>	<u>Amount</u>	Per 6/30/17	
			Allocation	
			<u>%</u>	
100	General	\$ 54,317	55.14%	
110	Fire Structural	13,348	13.55%	
200	Gas Tax	11,732	11.91%	
210	Measure A	7,851	7.97%	
220	AQMD	345	0.35%	
300-440	Landscape Maint.	2,157	2.19%	
600	Dev. Impact Fee (DIF)	8,757	8.89%	
		<u>\$ 98,508</u>	<u>100.00%</u>	



Managed Account Summary Statement

For the Month Ending **September 30, 2017**

CITY OF EASTVALE - INVESTMENT PORTFOLIO - 20240100

Transaction Summary - Managed Account

Opening Market Value	\$34,982,420.34
Maturities/Calls	(248,000.00)
Principal Dispositions	(1,712,246.72)
Principal Acquisitions	1,889,980.00
Unsettled Trades	0.00
Change in Current Value	(145,252.70)
Closing Market Value	\$34,766,900.92

Cash Transactions Summary - Managed Account

Maturities/Calls	248,000.00
Sale Proceeds	1,718,105.63
Coupon/Interest/Dividend Income	20,589.92
Principal Payments	0.00
Security Purchases	(1,897,343.48)
Net Cash Contribution	(345.72)
Reconciling Transactions	0.00

Earnings Reconciliation (Cash Basis) - Managed Account

Interest/Dividends/Coupons Received	26,448.83
Less Purchased Interest Related to Interest/Coupons	(7,363.48)
Plus Net Realized Gains/Losses	(16,403.74)
Total Cash Basis Earnings	\$2,681.61

Cash Balance

Closing Cash Balance **\$124,328.65**

Earnings Reconciliation (Accrual Basis)

	Total
Ending Amortized Value of Securities	34,889,525.02
Ending Accrued Interest	163,287.65
Plus Proceeds from Sales	1,718,105.63
Plus Proceeds of Maturities/Calls/Principal Payments	248,000.00
Plus Coupons/Dividends Received	20,589.92
Less Cost of New Purchases	(1,897,343.48)
Less Beginning Amortized Value of Securities	(34,973,251.19)
Less Beginning Accrued Interest	(130,502.84)
Total Accrual Basis Earnings	\$38,410.71



Portfolio Summary and Statistics

For the Month Ending **September 30, 2017**

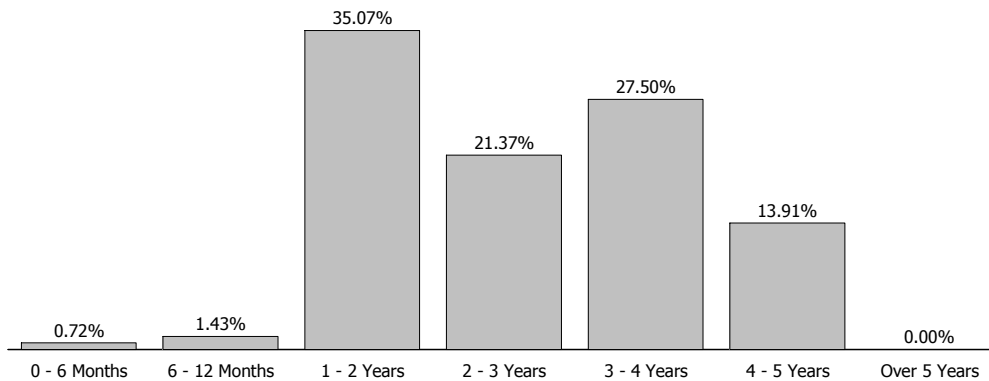
CITY OF EASTVALE - INVESTMENT PORTFOLIO - 20240100

Account Summary

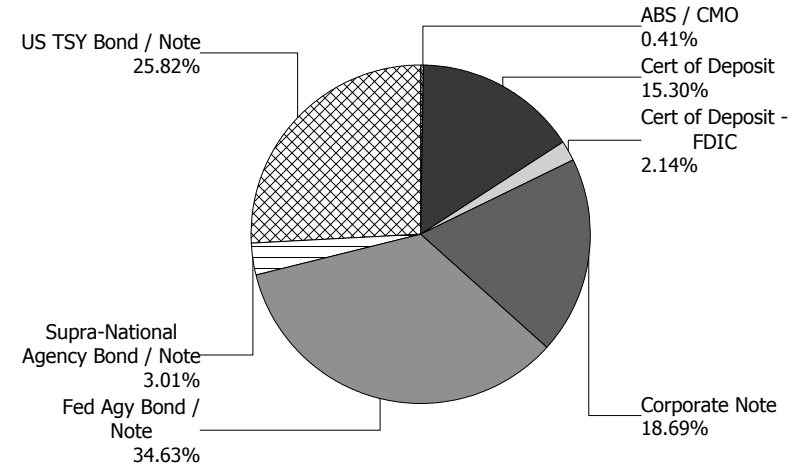
Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	8,935,000.00	8,975,856.32	25.82
Supra-National Agency Bond / Note	1,050,000.00	1,045,548.70	3.01
Federal Agency Bond / Note	12,120,000.00	12,037,660.55	34.63
Corporate Note	6,430,000.00	6,498,961.86	18.69
Certificate of Deposit - FDIC Insured	745,000.00	745,211.81	2.14
Certificate of Deposit	5,315,000.00	5,319,787.00	15.30
Asset-Backed Security / Collateralized Mortgage Obligation	145,000.00	143,874.68	0.41
Managed Account Sub-Total	34,740,000.00	34,766,900.92	100.00%
Accrued Interest		163,287.65	
Total Portfolio	34,740,000.00	34,930,188.57	

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

Maturity Distribution



Sector Allocation



Characteristics

Yield to Maturity at Cost	1.62%
Yield to Maturity at Market	1.73%
Duration to Worst	2.60
Weighted Average Days to Maturity	988



Managed Account Issuer Summary

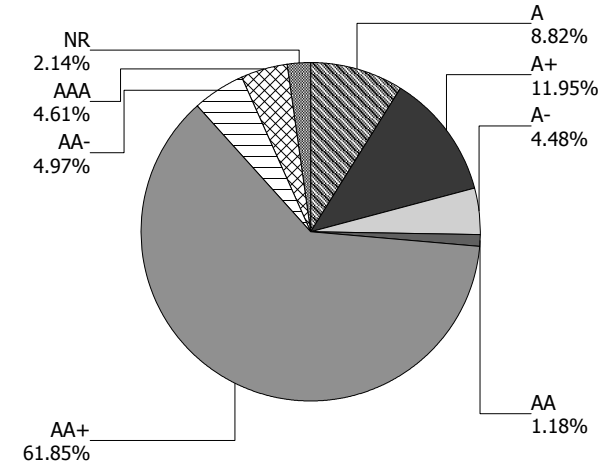
For the Month Ending **September 30, 2017**

CITY OF EASTVALE - INVESTMENT PORTFOLIO - 20240100

Issuer Summary

Issuer	Market Value of Holdings	Percent
AMERICAN EXPRESS CO	1,046,642.14	3.01
AMERICAN HONDA FINANCE	490,519.50	1.41
APPLE INC	491,689.52	1.41
BANK OF MONTREAL	853,448.45	2.45
BANK OF NOVA SCOTIA	699,089.30	2.01
BERKSHIRE HATHAWAY INC	134,035.29	0.39
CANADIAN IMPERIAL BANK OF COMMERCE	561,411.76	1.61
CAPITAL ONE FINANCIAL CORP	248,458.30	0.71
FANNIE MAE	4,779,569.92	13.76
FEDERAL HOME LOAN BANKS	6,562,100.23	18.88
FREDDIE MAC	695,990.40	2.00
HOME BANK	248,944.97	0.72
HSBC HOLDINGS PLC	800,659.61	2.30
HYUNDAI AUTO RECEIVABLES	143,874.68	0.41
INTERNATIONAL BUSINESS MACHINES	504,909.50	1.45
INTL BANK OF RECONSTRUCTION AND DEV	1,045,548.70	3.01
JP MORGAN CHASE & CO	757,623.96	2.18
MICROSOFT CORP	411,687.97	1.18
MITSUBISHI UFJ FINANCIAL GROUP INC	344,890.29	0.99
PFIZER INC	274,853.70	0.79
SKANDINAVISKA ENSKILDA BANKEN AB	699,363.00	2.01
SUMITOMO MITSUI FINANCIAL GROUP INC	686,280.95	1.97
SVENSKA HANDELSBANKEN AB	847,275.75	2.44
THE BANK OF NEW YORK MELLON CORPORATION	786,491.70	2.26
TOYOTA MOTOR CORP	253,625.30	0.73
UNITED STATES TREASURY	8,975,856.32	25.83
WELLS FARGO & COMPANY	794,032.21	2.28
WESTPAC BANKING CORP	628,027.50	1.81
Total	\$34,766,900.92	100.00%

Credit Quality (S&P Ratings)





Managed Account Detail of Securities Held

For the Month Ending **September 30, 2017**

CITY OF EASTVALE - INVESTMENT PORTFOLIO - 20240100

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 02/02/2015 1.250% 01/31/2020		912828H52	30,000.00	AA+	Aaa	06/14/16	06/15/16	30,317.58	0.95	63.18	30,205.47	29,803.14
US TREASURY NOTES DTD 12/02/2013 2.000% 11/30/2020		912828A42	300,000.00	AA+	Aaa	08/24/16	08/25/16	311,308.59	1.09	2,016.39	308,439.96	303,035.10
US TREASURY N/B DTD 12/31/2015 1.750% 12/31/2020		912828N48	1,600,000.00	AA+	Aaa	06/03/16	06/06/16	1,638,187.50	1.21	7,076.09	1,627,374.58	1,603,000.00
US TREASURY NOTES DTD 01/31/2016 1.375% 01/31/2021		912828N89	300,000.00	AA+	Aaa	11/15/16	11/16/16	297,164.06	1.61	694.97	297,740.22	296,824.20
US TREASURY NOTES DTD 03/31/2016 1.250% 03/31/2021		912828Q37	450,000.00	AA+	Aaa	03/15/17	03/17/17	437,167.97	1.99	15.45	438,829.63	442,705.05
US TREASURY NOTES DTD 04/30/2014 2.250% 04/30/2021		912828WG1	1,475,000.00	AA+	Aaa	12/05/16	12/06/16	1,503,290.04	1.79	13,888.25	1,498,199.52	1,501,042.60
US TREASURY NOTES DTD 05/31/2016 1.375% 05/31/2021		912828R77	500,000.00	AA+	Aaa	08/02/17	08/03/17	494,589.84	1.67	2,310.45	494,812.75	493,242.00
US TREASURY N/B DTD 07/31/2014 2.250% 07/31/2021		912828WY2	705,000.00	AA+	Aaa	11/22/16	11/23/16	719,981.25	1.78	2,672.49	717,342.58	717,145.04
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021		912828D72	990,000.00	AA+	Aaa	12/05/16	12/06/16	995,530.08	1.88	1,695.58	994,618.28	997,889.31
US TREASURY NOTES DTD 10/31/2014 2.000% 10/31/2021		912828F96	280,000.00	AA+	Aaa	04/03/17	04/05/17	281,739.06	1.86	2,343.48	281,561.69	282,012.64
US TREASURY NOTES DTD 10/31/2014 2.000% 10/31/2021		912828F96	310,000.00	AA+	Aaa	01/03/17	01/05/17	310,690.23	1.95	2,594.57	310,591.82	312,228.28
US TREASURY NOTES DTD 01/31/2017 1.875% 01/31/2022		912828V72	545,000.00	AA+	Aaa	07/06/17	07/11/17	544,425.20	1.90	1,721.64	544,454.61	545,276.86
US TREASURY NOTES DTD 03/02/2015 1.750% 02/28/2022		912828J43	450,000.00	AA+	Aaa	03/15/17	03/17/17	441,703.13	2.14	674.38	442,566.85	447,785.10
US TREASURY NOTES DTD 07/31/2015 2.000% 07/31/2022		912828X08	1,000,000.00	AA+	Aaa	08/30/17	08/31/17	1,012,382.81	1.74	3,369.57	1,012,179.90	1,003,867.00



Managed Account Detail of Securities Held

For the Month Ending **September 30, 2017**

CITY OF EASTVALE - INVESTMENT PORTFOLIO - 20240100

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Security Type Sub-Total			8,935,000.00					9,018,477.34	1.69	41,136.49	8,998,917.86	8,975,856.32
Supra-National Agency Bond / Note												
INTL BANK OF RECONSTRUCTION&DEV NOTES	DTD 10/07/2014 1.875% 10/07/2019	459058DW0	350,000.00	AAA	Aaa	09/27/17	09/29/17	351,890.00	1.60	3,171.88	351,885.03	351,516.20
INTL BANK OF RECONSTRUCTION AND DEV NOTE	DTD 09/19/2017 1.561% 09/12/2020	45905UP32	700,000.00	AAA	Aaa	09/12/17	09/19/17	698,320.00	1.64	364.23	698,338.36	694,032.50
Security Type Sub-Total			1,050,000.00					1,050,210.00	1.63	3,536.11	1,050,223.39	1,045,548.70
Federal Agency Bond / Note												
FNMA BENCHMARK NOTE	DTD 09/01/2015 1.125% 10/19/2018	3135G0E58	365,000.00	AA+	Aaa	06/03/16	06/06/16	367,000.20	0.89	1,847.81	365,891.88	363,858.65
FEDERAL HOME LOAN BANK AGENCY	DTD 03/10/2017 1.375% 03/18/2019	3130AAXX1	825,000.00	AA+	Aaa	03/09/17	03/10/17	823,086.00	1.49	409.64	823,609.55	823,909.35
FEDERAL HOME LOAN BANK AGENCY NOTES	DTD 05/12/2017 1.375% 05/28/2019	3130ABF92	255,000.00	AA+	Aaa	05/15/17	05/16/17	254,882.70	1.40	1,353.80	254,904.48	254,595.83
FHLB GLOBAL NOTE	DTD 06/03/2016 1.125% 06/21/2019	3130A8DB6	2,515,000.00	AA+	Aaa	06/03/16	06/06/16	2,522,746.20	1.02	7,859.38	2,519,413.15	2,499,467.36
FNMA BENCHMARK NOTE	DTD 08/02/2016 0.875% 08/02/2019	3135G0N33	725,000.00	AA+	Aaa	09/30/16	09/30/16	722,977.25	0.97	1,039.67	723,686.66	716,451.53
FHLB GLOBAL NOTE	DTD 08/04/2016 0.875% 08/05/2019	3130A8Y72	1,225,000.00	AA+	Aaa	08/03/16	08/04/16	1,222,648.00	0.94	1,667.36	1,223,547.60	1,210,507.03
FHLB GLOBAL NOTES	DTD 09/09/2016 1.000% 09/26/2019	3130A9EP2	750,000.00	AA+	Aaa	09/21/16	09/22/16	747,960.00	1.09	104.17	748,646.83	742,209.00
FREDDIE MAC GLOBAL NOTES	DTD 10/02/2012 1.250% 10/02/2019	3137EADM8	700,000.00	AA+	Aaa	06/03/16	06/06/16	703,976.00	1.08	4,350.69	702,415.46	695,990.40
FHLB NOTES	DTD 11/17/2016 1.375% 11/15/2019	3130AA3R7	1,035,000.00	AA+	Aaa	11/16/16	11/17/16	1,034,761.95	1.38	5,376.25	1,034,830.12	1,031,411.66



Managed Account Detail of Securities Held

For the Month Ending **September 30, 2017**

CITY OF EASTVALE - INVESTMENT PORTFOLIO - 20240100

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Federal Agency Bond / Note											
FNMA NOTES DTD 02/28/2017 1.500% 02/28/2020	3135G0T29	300,000.00	AA+	Aaa	02/24/17	02/28/17	299,808.00	1.52	412.50	299,845.20	299,286.60
FNMA NOTES DTD 08/01/2017 1.500% 07/30/2020	3135G0T60	685,000.00	AA+	Aaa	07/28/17	08/01/17	682,924.45	1.60	1,712.50	683,037.54	681,255.79
FNMA NOTES DTD 08/19/2016 1.250% 08/17/2021	3135G0N82	1,000,000.00	AA+	Aaa	08/24/16	08/25/16	997,380.00	1.30	1,527.78	997,944.96	978,510.00
FANNIE MAE AGENCY NOTES DTD 01/09/2017 2.000% 01/05/2022	3135G0S38	865,000.00	AA+	Aaa	06/27/17	06/29/17	870,527.35	1.85	4,132.78	870,227.22	867,197.97
FANNIE MAE NOTES DTD 04/10/2017 1.875% 04/05/2022	3135G0T45	875,000.00	AA+	Aaa	06/27/17	06/29/17	874,868.75	1.88	7,792.97	874,883.13	873,009.38
Security Type Sub-Total		12,120,000.00					12,125,546.85	1.28	39,587.30	12,122,883.78	12,037,660.55
Corporate Note											
JP MORGAN SECURITIES DTD 04/23/2009 6.300% 04/23/2019	46625HHL7	710,000.00	A-	A3	06/03/16	06/08/16	798,366.60	1.84	19,631.50	758,560.97	757,623.96
BERKSHIRE HATHAWAY INC CORPORATE NOTES DTD 08/15/2016 1.300% 08/15/2019	084664CK5	135,000.00	AA	Aa2	08/08/16	08/15/16	134,869.05	1.33	224.25	134,917.68	134,035.29
TOYOTA MOTOR CORP NOTES DTD 10/18/2016 1.550% 10/18/2019	89236TDH5	255,000.00	AA-	Aa3	10/13/16	10/18/16	254,872.50	1.57	1,789.60	254,912.35	253,625.30
HSBC USA INC CORPORATE NOTES DTD 11/13/2014 2.375% 11/13/2019	40428HPN6	795,000.00	A	A2	06/03/16	06/08/16	805,199.85	1.99	7,237.81	801,377.01	800,659.61
PFIZER INC CORP NOTE DTD 11/21/2016 1.700% 12/15/2019	717081EB5	275,000.00	AA	A1	11/14/16	11/21/16	274,802.00	1.72	1,376.53	274,855.74	274,853.70
MICROSOFT CORP DTD 02/06/2017 1.850% 02/06/2020	594918BV5	410,000.00	AAA	Aaa	01/30/17	02/06/17	409,725.30	1.87	1,158.82	409,783.82	411,687.97
APPLE INC BONDS DTD 02/09/2017 1.900% 02/07/2020	037833CK4	490,000.00	AA+	Aa1	02/02/17	02/09/17	489,759.90	1.92	1,396.50	489,810.27	491,689.52



Managed Account Detail of Securities Held

For the Month Ending **September 30, 2017**

CITY OF EASTVALE - INVESTMENT PORTFOLIO - 20240100

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Corporate Note											
BNY MELLON CORP NOTE (CALLABLE) DTD 08/17/2015 2.600% 08/17/2020	06406HDD8	775,000.00	A	A1	06/03/16	06/08/16	799,226.50	1.82	2,462.78	791,679.37	786,491.70
WELLS FARGO & COMPANY NOTES DTD 12/07/2015 2.550% 12/07/2020	94974BGR5	785,000.00	A	A2	06/03/16	06/08/16	803,007.90	2.01	6,338.88	797,911.44	794,032.21
AMERICAN EXPRESS CREDIT CORP NOTES DTD 05/05/2016 2.250% 05/05/2021	0258M0EB1	800,000.00	A-	A2	06/03/16	06/08/16	804,632.00	2.13	7,300.00	803,443.70	798,833.60
AMERICAN HONDA FINANCE CORP NOTES DTD 09/09/2016 1.700% 09/09/2021	02665WBG5	500,000.00	A+	A1	09/06/17	09/08/17	494,770.00	1.97	519.44	494,850.74	490,519.50
IBM CORP BONDS DTD 01/27/2017 2.500% 01/27/2022	459200JO5	500,000.00	A+	A1	02/01/17	02/03/17	501,050.00	2.45	2,222.22	500,918.87	504,909.50
Security Type Sub-Total		6,430,000.00					6,570,281.60	1.95	51,658.33	6,513,021.96	6,498,961.86
Certificate of Deposit - FDIC Insured											
HOMEBA NC DTD 03/30/2015 1.200% 03/29/2018	43738AFT8	249,000.00	NR	NR	03/10/15	03/30/15	249,000.00	1.15	245.59	249,000.00	248,944.97
AMERICAN EXPR CENTURION DTD 06/17/2015 1.550% 06/18/2018	02587DYT9	248,000.00	NR	NR	06/06/15	06/17/15	248,000.00	1.52	1,116.34	248,000.00	247,808.54
CAPITAL ONE NA DTD 09/23/2015 1.650% 09/24/2018	14042RAA9	248,000.00	NR	NR	09/16/15	09/23/15	248,000.00	1.62	89.69	248,000.00	248,458.30
Security Type Sub-Total		745,000.00					745,000.00	1.43	1,451.62	745,000.00	745,211.81
Certificate of Deposit											
CANADIAN IMPERIAL BANK NY CD DTD 12/05/2016 1.760% 11/30/2018	13606A5Z7	560,000.00	A+	A1	12/01/16	12/05/16	559,563.20	1.78	3,312.71	559,743.95	561,411.76
SVENSKA HANDELSBANKEN NY LT CD DTD 01/12/2017 1.890% 01/10/2019	86958JHB8	850,000.00	AA-	Aa2	01/10/17	01/12/17	850,000.00	1.91	3,703.88	850,000.00	847,275.75
BANK OF MONTREAL CHICAGO CERT DEPOS DTD 02/09/2017 1.880% 02/07/2019	06427KRC3	850,000.00	A+	A1	02/08/17	02/09/17	850,000.00	1.90	2,397.00	850,000.00	853,448.45



Managed Account Detail of Securities Held

For the Month Ending **September 30, 2017**

CITY OF EASTVALE - INVESTMENT PORTFOLIO - 20240100

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Certificate of Deposit											
BANK OF NOVA SCOTIA HOUSTON LT CD DTD 04/06/2017 1.910% 04/05/2019	06417GUE6	700,000.00	A+	A1	04/05/17	04/06/17	700,000.00	1.91	6,610.72	700,000.00	699,089.30
SUMITOMO MITSUI BANK NY CD DTD 05/04/2017 2.050% 05/03/2019	86563YVNO	685,000.00	A	A1	05/03/17	05/04/17	685,000.00	2.05	5,734.02	685,000.00	686,280.95
SKANDINAV ENSKILDA BANKEN NY CD DTD 08/04/2017 1.840% 08/02/2019	83050FXT3	700,000.00	A+	Aa3	08/03/17	08/04/17	699,727.00	1.85	2,075.11	699,748.75	699,363.00
BANK TOKYO MITSUBISHI UFJ LTD LT CD DTD 09/27/2017 2.070% 09/25/2019	06539RGM3	345,000.00	A+	A1	09/25/17	09/27/17	345,000.00	2.07	79.35	345,000.00	344,890.29
WESTPAC BANKING CORP NY CD DTD 08/07/2017 2.050% 08/03/2020	96121T4A3	625,000.00	AA-	Aa3	08/03/17	08/07/17	625,000.00	2.05	1,921.88	625,000.00	628,027.50
Security Type Sub-Total		5,315,000.00					5,314,290.20	1.93	25,834.67	5,314,492.70	5,319,787.00
Asset-Backed Security / Collateralized Mortgage Obligation											
HYUNDAI ABS 2016-B A3 DTD 09/21/2016 1.290% 04/15/2021	44891EAC3	145,000.00	AAA	Aaa	09/14/16	09/21/16	144,980.48	1.30	83.13	144,985.33	143,874.68
Security Type Sub-Total		145,000.00					144,980.48	1.30	83.13	144,985.33	143,874.68
Managed Account Sub-Total		34,740,000.00					34,968,786.47	1.62	163,287.65	34,889,525.02	34,766,900.92
Securities Sub-Total		\$34,740,000.00					\$34,968,786.47	1.62%	\$163,287.65	\$34,889,525.02	\$34,766,900.92
Accrued Interest											\$163,287.65
Total Investments											\$34,930,188.57



Managed Account Fair Market Value & Analytics

For the Month Ending **September 30, 2017**

CITY OF EASTVALE - INVESTMENT PORTFOLIO - 20240100

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst at Mkt	YTM
U.S. Treasury Bond / Note												
US TREASURY NOTES	DTD 02/02/2015 1.250% 01/31/2020	912828H52	30,000.00	MORGANST		99.34	29,803.14	(514.44)	(402.33)	2.29	2.29	1.54
US TREASURY NOTES	DTD 12/02/2013 2.000% 11/30/2020	912828A42	300,000.00	MORGANST		101.01	303,035.10	(8,273.49)	(5,404.86)	3.04	3.04	1.67
US TREASURY N/B	DTD 12/31/2015 1.750% 12/31/2020	912828N48	1,600,000.00	HSBC		100.19	1,603,000.00	(35,187.50)	(24,374.58)	3.13	3.13	1.69
US TREASURY NOTES	DTD 01/31/2016 1.375% 01/31/2021	912828N89	300,000.00	HSBC		98.94	296,824.20	(339.86)	(916.02)	3.24	3.24	1.70
US TREASURY NOTES	DTD 03/31/2016 1.250% 03/31/2021	912828O37	450,000.00	MERRILL		98.38	442,705.05	5,537.08	3,875.42	3.41	3.41	1.73
US TREASURY NOTES	DTD 04/30/2014 2.250% 04/30/2021	912828WG1	1,475,000.00	BNP PARI		101.77	1,501,042.60	(2,247.44)	2,843.08	3.40	3.40	1.74
US TREASURY NOTES	DTD 05/31/2016 1.375% 05/31/2021	912828R77	500,000.00	TD		98.65	493,242.00	(1,347.84)	(1,570.75)	3.54	3.54	1.76
US TREASURY N/B	DTD 07/31/2014 2.250% 07/31/2021	912828WY2	705,000.00	BNP PARI		101.72	717,145.04	(2,836.21)	(197.54)	3.65	3.65	1.78
US TREASURY NOTES	DTD 09/02/2014 2.000% 08/31/2021	912828D72	990,000.00	MERRILL		100.80	997,889.31	2,359.23	3,271.03	3.75	3.75	1.79
US TREASURY NOTES	DTD 10/31/2014 2.000% 10/31/2021	912828F96	280,000.00	RBC		100.72	282,012.64	273.58	450.95	3.88	3.88	1.82
US TREASURY NOTES	DTD 10/31/2014 2.000% 10/31/2021	912828F96	310,000.00	CITIGRP		100.72	312,228.28	1,538.05	1,636.46	3.88	3.88	1.82
US TREASURY NOTES	DTD 01/31/2017 1.875% 01/31/2022	912828V72	545,000.00	HSBC		100.05	545,276.86	851.66	822.25	4.13	4.13	1.86
US TREASURY NOTES	DTD 03/02/2015 1.750% 02/28/2022	912828J43	450,000.00	CITIGRP		99.51	447,785.10	6,081.97	5,218.25	4.22	4.22	1.87
US TREASURY NOTES	DTD 07/31/2015 2.000% 07/31/2022	912828XQ8	1,000,000.00	JPM_CHAS		100.39	1,003,867.00	(8,515.81)	(8,312.90)	4.57	4.57	1.92
Security Type Sub-Total			8,935,000.00				8,975,856.32	(42,621.02)	(23,061.54)	3.65	3.65	1.77

Supra-National Agency Bond / Note



Managed Account Fair Market Value & Analytics

For the Month Ending **September 30, 2017**

CITY OF EASTVALE - INVESTMENT PORTFOLIO - 20240100

Security Type/Description				Next Call	Market	Market	Unreal G/L	Unreal G/L	Effective	Duration	YTM
Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Date	Price	Value	On Cost	Amort Cost	Duration	to Worst at Mkt	
Supra-National Agency Bond / Note											
INTL BANK OF RECONSTRUCTION&DEV NOTES DTD 10/07/2014 1.875% 10/07/2019	459058DW0	350,000.00	CITIGRP		100.43	351,516.20	(373.80)	(368.83)	1.96	1.96	1.66
INTL BANK OF RECONSTRUCTION AND DEV NOTE DTD 09/19/2017 1.561% 09/12/2020	45905UP32	700,000.00	HSBC		99.15	694,032.50	(4,287.50)	(4,305.86)	2.87	2.87	1.86
Security Type Sub-Total		1,050,000.00				1,045,548.70	(4,661.30)	(4,674.69)	2.56	2.56	1.79
Federal Agency Bond / Note											
FNMA BENCHMARK NOTE DTD 09/01/2015 1.125% 10/19/2018	3135G0E58	365,000.00	KEYBAN		99.69	363,858.65	(3,141.55)	(2,033.23)	1.04	1.04	1.43
FEDERAL HOME LOAN BANK AGENCY DTD 03/10/2017 1.375% 03/18/2019	3130AAXX1	825,000.00	WELLS_FA		99.87	823,909.35	823.35	299.80	1.45	1.45	1.47
FEDERAL HOME LOAN BANK AGENCY NOTES DTD 05/12/2017 1.375% 05/28/2019	3130ABF92	255,000.00	STIFEL		99.84	254,595.83	(286.87)	(308.65)	1.63	1.63	1.47
FHLB GLOBAL NOTE DTD 06/03/2016 1.125% 06/21/2019	3130A8DB6	2,515,000.00	KEYBAN		99.38	2,499,467.36	(23,278.84)	(19,945.79)	1.70	1.70	1.49
FNMA BENCHMARK NOTE DTD 08/02/2016 0.875% 08/02/2019	3135G0N33	725,000.00	BMO		98.82	716,451.53	(6,525.72)	(7,235.13)	1.81	1.81	1.53
FHLB GLOBAL NOTE DTD 08/04/2016 0.875% 08/05/2019	3130A8Y72	1,225,000.00	WELLSFAR		98.82	1,210,507.03	(12,140.97)	(13,040.57)	1.82	1.82	1.53
FHLB GLOBAL NOTES DTD 09/09/2016 1.000% 09/26/2019	3130A9EP2	750,000.00	MORGANST		98.96	742,209.00	(5,751.00)	(6,437.83)	1.96	1.96	1.53
FREDDIE MAC GLOBAL NOTES DTD 10/02/2012 1.250% 10/02/2019	3137EADM8	700,000.00	WELLSFAR		99.43	695,990.40	(7,985.60)	(6,425.06)	1.96	1.96	1.54
FHLB NOTES DTD 11/17/2016 1.375% 11/15/2019	3130AA3R7	1,035,000.00	MERRILL		99.65	1,031,411.66	(3,350.29)	(3,418.46)	2.08	2.08	1.54
FNMA NOTES DTD 02/28/2017 1.500% 02/28/2020	3135G0T29	300,000.00	JPM_CHAS		99.76	299,286.60	(521.40)	(558.60)	2.36	2.36	1.60
FNMA NOTES DTD 08/01/2017 1.500% 07/30/2020	3135G0T60	685,000.00	BARCLAYS		99.45	681,255.79	(1,668.66)	(1,781.75)	2.75	2.75	1.70



Managed Account Fair Market Value & Analytics

For the Month Ending **September 30, 2017**

CITY OF EASTVALE - INVESTMENT PORTFOLIO - 20240100

Security Type/Description				Next Call	Market	Market	Unreal G/L	Unreal G/L	Effective	Duration	YTM
Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Date	Price	Value	On Cost	Amort Cost	Duration	to Worst at Mkt	
Federal Agency Bond / Note											
FNMA NOTES	3135G0N82	1,000,000.00	BMO		97.85	978,510.00	(18,870.00)	(19,434.96)	3.76	3.76	1.83
DTD 08/19/2016 1.250% 08/17/2021											
FANNIE MAE AGENCY NOTES	3135G0S38	865,000.00	MORGAN_S		100.25	867,197.97	(3,329.38)	(3,029.25)	4.05	4.05	1.94
DTD 01/09/2017 2.000% 01/05/2022											
FANNIE MAE NOTES	3135G0T45	875,000.00	TD		99.77	873,009.38	(1,859.37)	(1,873.75)	4.27	4.27	1.93
DTD 04/10/2017 1.875% 04/05/2022											
Security Type Sub-Total		12,120,000.00				12,037,660.55	(87,886.30)	(85,223.23)	2.34	2.34	1.61
Corporate Note											
JP MORGAN SECURITIES	46625HHL7	710,000.00	BARCLAYS		106.71	757,623.96	(40,742.64)	(937.01)	1.46	1.46	1.92
DTD 04/23/2009 6.300% 04/23/2019											
BERKSHIRE HATHAWAY INC CORPORATE NOTES	084664CK5	135,000.00	MERRILL		99.29	134,035.29	(833.76)	(882.39)	1.84	1.84	1.69
DTD 08/15/2016 1.300% 08/15/2019											
TOYOTA MOTOR CORP NOTES	89236TDH5	255,000.00	MERRILL		99.46	253,625.30	(1,247.20)	(1,287.05)	1.99	1.99	1.82
DTD 10/18/2016 1.550% 10/18/2019											
HSBC USA INC CORPORATE NOTES	40428HPN6	795,000.00	WELLSFAR		100.71	800,659.61	(4,540.24)	(717.40)	2.04	2.04	2.03
DTD 11/13/2014 2.375% 11/13/2019											
PFIZER INC CORP NOTE	717081EB5	275,000.00	MERRILL		99.95	274,853.70	51.70	(2.04)	2.15	2.15	1.72
DTD 11/21/2016 1.700% 12/15/2019											
MICROSOFT CORP	594918BV5	410,000.00	HSBC		100.41	411,687.97	1,962.67	1,904.15	2.29	2.29	1.67
DTD 02/06/2017 1.850% 02/06/2020											
APPLE INC BONDS	037833CK4	490,000.00	JPM_CHAS		100.34	491,689.52	1,929.62	1,879.25	2.29	2.29	1.75
DTD 02/09/2017 1.900% 02/07/2020											
BNY MELLON CORP NOTE (CALLABLE)	06406HDD8	775,000.00	BARCLAYS	07/17/20	101.48	786,491.70	(12,734.80)	(5,187.67)	2.71	2.68	2.07
DTD 08/17/2015 2.600% 08/17/2020											
WELLS FARGO & COMPANY NOTES	94974BGR5	785,000.00	WELLSFAR		101.15	794,032.21	(8,975.69)	(3,879.23)	3.02	3.02	2.17
DTD 12/07/2015 2.550% 12/07/2020											
AMERICAN EXPRESS CREDIT CORP NOTES	0258M0EB1	800,000.00	CSFB		99.85	798,833.60	(5,798.40)	(4,610.10)	3.41	3.41	2.29
DTD 05/05/2016 2.250% 05/05/2021											
AMERICAN HONDA FINANCE CORP NOTES	02665WBG5	500,000.00	SUSQ		98.10	490,519.50	(4,250.50)	(4,331.24)	3.78	3.78	2.20
DTD 09/09/2016 1.700% 09/09/2021											



Managed Account Fair Market Value & Analytics

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Security Type/Description				Next Call	Market	Market	Unreal G/L	Unreal G/L	Effective	Duration	YTM
Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Date	Price	Value	On Cost	Amort Cost	Duration	to Worst at Mkt	
Corporate Note											
IBM CORP BONDS DTD 01/27/2017 2.500% 01/27/2022	459200JO5	500,000.00	MERRILL		100.98	504,909.50	3,859.50	3,990.63	4.06	4.06	2.26
Security Type Sub-Total		6,430,000.00				6,498,961.86	(71,319.74)	(14,060.10)	2.66	2.66	2.03
Certificate of Deposit - FDIC Insured											
HOMEBA NC DTD 03/30/2015 1.200% 03/29/2018	43738AFT8	249,000.00	NEW ACCT		99.98	248,944.97	(55.03)	(55.03)	0.49	0.49	1.20
AMERICAN EXPR CENTURION DTD 06/17/2015 1.550% 06/18/2018	02587DYT9	248,000.00	NEW ACCT		99.92	247,808.54	(191.46)	(191.46)	0.71	0.71	1.60
CAPITAL ONE NA DTD 09/23/2015 1.650% 09/24/2018	14042RAA9	248,000.00	NEW ACCT		100.18	248,458.30	458.30	458.30	0.98	0.98	1.41
Security Type Sub-Total		745,000.00				745,211.81	211.81	211.81	0.73	0.73	1.40
Certificate of Deposit											
CANADIAN IMPERIAL BANK NY CD DTD 12/05/2016 1.760% 11/30/2018	13606A5Z7	560,000.00	GOLDMAN		100.25	561,411.76	1,848.56	1,667.81	1.15	1.15	1.52
SVENSKA HANDELSBANKEN NY LT CD DTD 01/12/2017 1.890% 01/10/2019	86958JHB8	850,000.00	MERRILL		99.68	847,275.75	(2,724.25)	(2,724.25)	1.27	1.27	1.38
BANK OF MONTREAL CHICAGO CERT DEPOS DTD 02/09/2017 1.880% 02/07/2019	06427KRC3	850,000.00	GOLDMAN		100.41	853,448.45	3,448.45	3,448.45	1.35	1.35	1.54
BANK OF NOVA SCOTIA HOUSTON LT CD DTD 04/06/2017 1.910% 04/05/2019	06417GUE6	700,000.00	MERRILL		99.87	699,089.30	(910.70)	(910.70)	1.50	1.50	1.38
SUMITOMO MITSUI BANK NY CD DTD 05/04/2017 2.050% 05/03/2019	86563YVNO	685,000.00	JPM_CHAS		100.19	686,280.95	1,280.95	1,280.95	1.57	1.57	1.89
SKANDINAV ENSKILDA BANKEN NY CD DTD 08/04/2017 1.840% 08/02/2019	83050FXT3	700,000.00	BARCLAYS		99.91	699,363.00	(364.00)	(385.75)	1.81	1.81	1.72
BANK TOKYO MITSUBISHI UFJ LTD LT CD DTD 09/27/2017 2.070% 09/25/2019	06539RGM3	345,000.00	MITSU		99.97	344,890.29	(109.71)	(109.71)	1.97	1.97	2.06
WESTPAC BANKING CORP NY CD DTD 08/07/2017 2.050% 08/03/2020	96121T4A3	625,000.00	JPM_CHAS		100.48	628,027.50	3,027.50	3,027.50	2.82	2.82	1.83
Security Type Sub-Total		5,315,000.00				5,319,787.00	5,496.80	5,294.30	1.64	1.64	1.63



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Security Type/Description	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
Asset-Backed Security / Collateralized Mortgage Obligation											
HYUNDAI ABS 2016-B A3 DTD 09/21/2016 1.290% 04/15/2021	44891EAC3	145,000.00	JPMCHASE		99.22	143,874.68	(1,105.80)	(1,110.65)	1.67	2.96	1.55
Security Type Sub-Total		145,000.00				143,874.68	(1,105.80)	(1,110.65)	1.67	2.96	1.55
Managed Account Sub-Total		34,740,000.00				34,766,900.92	(201,885.55)	(122,624.10)	2.60	2.60	1.73
Securities Sub-Total		\$34,740,000.00				\$34,766,900.92	(\$201,885.55)	(\$122,624.10)	2.60	2.60	1.73%
Accrued Interest						\$163,287.65					
Total Investments						\$34,930,188.57					



Managed Account Security Transactions & Interest

For the Month Ending **September 30, 2017**

CITY OF EASTVALE - INVESTMENT PORTFOLIO - 20240100

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
BUY										
09/06/17	09/08/17	AMERICAN HONDA FINANCE CORP NOTES DTD 09/09/2016 1.700% 09/09/2021	02665WBG5	500,000.00	(494,770.00)	(4,226.39)	(498,996.39)			
09/12/17	09/19/17	INTL BANK OF RECONSTRUCTION AND DEV NOTE DTD 09/19/2017 1.561% 09/12/2020	45905UP32	700,000.00	(698,320.00)	0.00	(698,320.00)			
09/25/17	09/27/17	BANK TOKYO MITSUBISHI UFJ LTD LT CD DTD 09/27/2017 2.070% 09/25/2019	06539RGM3	345,000.00	(345,000.00)	0.00	(345,000.00)			
09/27/17	09/29/17	INTL BANK OF RECONSTRUCTION&DEV NOTES DTD 10/07/2014 1.875% 10/07/2019	459058DW0	350,000.00	(351,890.00)	(3,137.09)	(355,027.09)			
Transaction Type Sub-Total				1,895,000.00	(1,889,980.00)	(7,363.48)	(1,897,343.48)			
INTEREST										
09/01/17	09/01/17	HOMEBA NC DTD 03/30/2015 1.200% 03/29/2018	43738AFT8	249,000.00	0.00	253.78	253.78			
09/01/17	09/01/17	MONEY MARKET FUND	MONEY0002	0.00	0.00	68.28	68.28			
09/09/17	09/09/17	AMERICAN HONDA FINANCE CORP NOTES DTD 09/09/2016 1.700% 09/09/2021	02665WBG5	500,000.00	0.00	4,250.00	4,250.00			
09/15/17	09/15/17	HYUNDAI ABS 2016-B A3 DTD 09/21/2016 1.290% 04/15/2021	44891EAC3	145,000.00	0.00	155.88	155.88			
09/18/17	09/18/17	FEDERAL HOME LOAN BANK AGENCY DTD 03/10/2017 1.375% 03/18/2019	3130AAXX1	825,000.00	0.00	5,923.96	5,923.96			
09/23/17	09/23/17	CAPITAL ONE NA DTD 09/23/2015 1.650% 09/24/2018	14042RAA9	248,000.00	0.00	2,062.82	2,062.82			
09/26/17	09/26/17	ALLY BANK DTD 03/26/2015 1.050% 09/26/2017	02006LPR8	248,000.00	0.00	1,312.70	1,312.70			
09/26/17	09/26/17	FHLB GLOBAL NOTES DTD 09/09/2016 1.000% 09/26/2019	3130A9EP2	750,000.00	0.00	3,750.00	3,750.00			
09/30/17	09/30/17	US TREASURY NOTES DTD 03/31/2016 1.250% 03/31/2021	912828Q37	450,000.00	0.00	2,812.50	2,812.50			



Managed Account Security Transactions & Interest

For the Month Ending **September 30, 2017**

CITY OF EASTVALE - INVESTMENT PORTFOLIO - 20240100

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
Transaction Type Sub-Total				3,415,000.00	0.00	20,589.92	20,589.92			
MATURITY										
09/26/17	09/26/17	ALLY BANK DTD 03/26/2015 1.050% 09/26/2017	02006LPR8	248,000.00	248,000.00	0.00	248,000.00	0.00	0.00	
Transaction Type Sub-Total				248,000.00	248,000.00	0.00	248,000.00	0.00	0.00	
SELL										
09/06/17	09/08/17	US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	500,000.00	508,144.53	220.99	508,365.52	5,351.56	5,775.45	FIFO
09/12/17	09/19/17	US TREASURY NOTES DTD 07/31/2015 1.625% 07/31/2020	912828XM7	145,000.00	145,685.35	320.14	146,005.49	(2,707.42)	(1,685.21)	FIFO
09/12/17	09/19/17	US TREASURY NOTES DTD 12/02/2013 2.000% 11/30/2020	912828A42	700,000.00	710,527.34	4,245.90	714,773.24	(15,859.38)	(9,366.30)	FIFO
09/27/17	09/29/17	FHLB GLOBAL NOTE DTD 06/03/2016 1.125% 06/21/2019	3130A8DB6	350,000.00	347,889.50	1,071.88	348,961.38	(3,188.50)	(2,726.62)	FIFO
Transaction Type Sub-Total				1,695,000.00	1,712,246.72	5,858.91	1,718,105.63	(16,403.74)	(8,002.68)	
Managed Account Sub-Total					70,266.72	19,085.35	89,352.07	(16,403.74)	(8,002.68)	
Total Security Transactions					\$70,266.72	\$19,085.35	\$89,352.07	(\$16,403.74)	(\$8,002.68)	