



City of Eastvale
AGENDA STAFF REPORT

City Council Meeting
May 8, 2019

Agenda Item No. 7.5
Consent Calendar

Treasurer's Report-Quarter Ended March 31, 2019

Contact(s) for Further Information

Ernie Reyna, Finance Director/Treasurer
Finance Department

ereyna@eastvaleca.gov

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 City Treasurer's Report

Prior City Council/Commission Action

Not Applicable.

Strategic Plan Impact – Priority Action #: N/A | Target #: 5 | Goal #: 1

Enhance transparency e.g. "open government."

Fiscal Impact

None

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.

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.

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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 March 31, 2019 and the investment income received at March 31, 2019, 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 March 31, 2019 is \$61,486,573 (book value). Net investment income received through March 31, 2019 is \$659,868 which is 312.73% of the 2018-19 budgeted amount for interest of \$211,000. The net yield on investments is 2.370 %.

Attachment(s)

1. Schedule of Investments – March 31, 2019
2. Dash Board Report Card – March 31, 2019
3. Cash Breakdown per the Fund Balance Reserve Policy – March 31, 2019
4. Investment Income Breakdown by Fund – March 31, 2019
5. PFM Managed Investment Portfolio – March 31, 2019



**City of Eastvale
Schedule of Investments
As of March 31, 2019**

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	\$ 1,186,598	\$ 1,186,598	\$ 1,186,598	0.350%
First American Govt Oblig Fund CI Y	\$ 54,594	\$ 54,594	\$ 54,594	2.040%
Total Money Market	\$ 1,241,192	\$ 1,241,192	\$ 1,241,192	0.424%
<i>Pooled Investment Accounts:</i>				
Local Agency Investment Fund	\$ 3,212,331	\$ 3,212,331	\$ 3,212,803	2.436%
Total Pooled Investment	\$ 3,212,331	\$ 3,212,331	\$ 3,212,803	2.436%
<i>PFM Managed Investment Portfolio:</i>				
CAMP Pool	\$ 10,119,926	\$ 10,119,926	\$ 10,119,926	2.610%
U.S. Treasury Bond/ Note	\$ 11,770,000	\$ 11,529,792	\$ 11,632,667	2.400%
Supra-National Agency Bond/Note	\$ 1,725,000	\$ 1,721,688	\$ 1,731,179	2.670%
Federal Agency Collateralized Mortgage	\$ 356,473	\$ 361,516	\$ 361,313	2.440%
Asset-Back Security/ Collateralized	\$ 2,626,326	\$ 2,626,091	\$ 2,627,793	2.540%
Certificate of Deposit	\$ 5,350,000	\$ 5,349,025	\$ 5,356,530	2.650%
Federal Agency Bond/ Note	\$ 6,190,000	\$ 6,202,479	\$ 6,213,183	2.250%
Corporate Note	\$ 7,845,000	\$ 7,898,351	\$ 7,827,280	2.380%
Total PFM Managed Investments	\$ 45,982,725	\$ 45,808,868	\$ 45,869,870	2.470%
<u>ACTIVE DEPOSITS TOTAL</u>	\$ 50,436,248	\$ 50,262,391	\$ 50,323,865	2.418%
<u>INACTIVE DEPOSITS</u>				
<i>Checking Account:</i>				
Citizens Business Bank - Checking	\$ 11,224,182	\$ 11,224,182	\$ 11,224,182	0.000%
Total		\$ 11,224,182	\$ 11,224,182	0.000%
<u>INACTIVE DEPOSITS TOTAL</u>		\$ 11,224,182	\$ 11,224,182	
<u>GRAND TOTAL CASH</u>		\$ 61,486,573	\$ 61,548,047	

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.

Ernie Reyna
Finance Director
3/31/2019



**City of Eastvale
Dash Board Report Card
As of March 31, 2019**

I. PORTFOLIO DIVERSIFICATION

DIVERSIFICATION BY INSTRUMENT

Money Market	2.47%
LAIF	6.39%
CAMP Pool	20.13%
Certificates of Deposit	10.64%
U.S. Treasury Bond/ Note	22.94%
Supra-National Agency Bond/Note	3.43%
Federal Agency Collateralized Mortgage	0.72%
Asset-Backed Security/ Collateralized	5.22%
Federal Agency Bond/ Note	12.34%
Corporate Note	15.71%
	100.00%

DIVERSIFICATION BY MATURITY

Less Than 90 Days	11.08%
Six Months (26 Weeks)	3.71%
One Year (52 Weeks)	14.60%
Two Years (104 Weeks)	20.28%
Three Years (156 Weeks)	29.60%
Four Years (208 Weeks)	19.50%
Five Years +	1.24%
	100.00%

II. PORTFOLIO PERFORMANCE MEASURES

Yield at Cost -March 31, 2019	2.418%
Annual Investment Income Budget	\$ 200,000
Investment Income Received:	
Money Market	\$ 4,466
LAIF	154,451
Certificate of Deposits	110,813
U.S. Treasury Bond/ Note	199,458
Federal Agency Bond/ Note	16,967
Asset-Backed Security/ Collateralized	100,264
Corporate Note	56,116
Supra-National Agency Bond/Note	84,499
Realized Gain/ (Loss)	(181,090)
Total Investment Income Received-YTD 3/31/2019	\$ 545,944
Less Investment Fees Paid:	
Trust Fees-U.S. Bank	\$ (3,024)
Mgmt Fee-PFM	(2,978)
Total Investment Fees Paid-YTD 3/31/2019	\$ (6,002)
Net Investment Income Received-YTD 3/31/2019	\$ 539,942
Over/(Under) Annual Budget	\$ 339,942
% of Annual Budget	269.971%
Net Yield Annualized at Cost - March 31, 2019	2.370%

City of Eastvale
Cash Breakdown per Fund Balance Reserve Policy
March 31, 2018

Schedule of Investments - March 31, 2019

Money Market Accounts	\$	1,241,192
Pooled Investment Accounts	\$	3,212,331
PFM Managed Investments	\$	45,808,868
Checking Account	\$	11,224,182

Grand Total Cash - March 31, 2019	\$	<u>61,486,573</u>
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Breakdown of Total Cash at March 31, 2019

**Fund Balance per
6/30/18 CAFR**

Restricted Funds (Non-Discretionary Per Law)		<u>30,841,979</u>
Committed (Per Formal Action of City Council)	10,200,000	3,000,000
Designated/ Assigned (Per City's Intent):	-	<u>26,834,520</u>
		<u>60,676,499</u>
Fire Operations/ Improvements (Per FY 18-19 Adopted Budget)	6,915,221	
General Fund Emergency Contingency: To meet City's cash obligations for the next six months General Fund Adopted Budget Expenditures-FY 2018-19 (Per Fund Balance Reserve Policy)	9,766,182	
Total Designated/ Assigned	<u>16,681,403</u>	
Unassigned	6,973,343	
Grand Total Cash - March 31, 2019	<u>33,854,746</u>	



**City of Eastvale
Investment Income
As of March 31, 2019**

Yield at Cost -March 31, 2019		2.418%
Annual Investment Income Budget	\$	211,000
Investment Income Received:		
Money Market	\$	4,466
LAIF		154,451
CAMP Pool		119,926
Certificate of Deposits		110,813
U.S. Treasury Bond/ Note		199,458
Federal Agency Bond/ Note		16,967
Asset-Backed Security/ Collateralized		100,264
Corporate Note		56,116
Supra-National Agency Bond/Note		84,499
Realized Gain/ (Loss)		(181,090)
Total Investment Income Received-YTD 3/31/2019		665,870
Less Investment Fees Paid:		
Trust Fees-U.S. Bank		(3,024)
Mgmt Fee-PFM		(2,978)
Total Investment Fees Paid-YTD 3/31/2019		(6,002)
Net Investment Income Received-YTD 3/31/2019	\$	659,868
Over/(Under) Annual Budget	\$	448,868
% of Annual Budget		312.734%
Net Yield Annualized at Cost - March 31, 2019		2.370%



Customer Service
PO Box 11813
Harrisburg, PA 17108-1813

ACCOUNT STATEMENT

For the Month Ending
March 31, 2019

CITY OF EASTVALE

Client Management Team

Sarah Meacham
Managing Director
601 South Figueroa, Suite 4500
Los Angeles, CA 90017
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Richard Babbe, CCM
Senior Managing Consultant
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San Francisco, CA 94111
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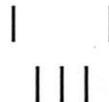
Accounts included in Statement

20240100 CITY OF EASTVALE - INVESTMENT PORTFOLIO

CITY OF EASTVALE
MR. ERNIE REYNA
12363 LIMONITE AVENUE
SUITE 910
EASTVALE, CA 91752

Online Access www.pfm.com

Customer Service 1-717-232-2723





Important Disclosures

Important Disclosures

This statement is for general information purposes only and is not intended to provide specific advice or recommendations. PFM Asset Management LLC ("PFM") is an investment advisor registered with the Securities and Exchange Commission, and is required to maintain a written disclosure statement of our background and business experience. If you would like to receive a copy of our current disclosure statement, please contact Service Operations at the address below.

Proxy Voting PFM does not normally receive proxies to vote on behalf of its clients. However, it does on occasion receive consent requests. In the event a consent request is received the portfolio manager contacts the client and then proceeds according to their instructions. PFM's Proxy Voting Policy is available upon request by contacting Service Operations at the address below.

Questions About an Account PFM's monthly statement is intended to detail our investment advisory activity as well as the activity of any accounts held by clients in pools that are managed by PFM. The custodian bank maintains the control of assets and executes (i.e., settles) all investment transactions. The custodian statement is the official record of security and cash holdings and transactions. PFM recognizes that clients may use these reports to facilitate record keeping and that the custodian bank statement and the PFM statement should be reconciled and differences resolved. Many custodians use a settlement date basis which may result in the need to reconcile due to a timing difference.

Account Control PFM does not have the authority to withdraw funds from or deposit funds to the custodian. Our clients retain responsibility for their internal accounting policies; implementing and enforcing internal controls and generating ledger entries or otherwise recording transactions.

Market Value Generally, PFM's market prices are derived from closing bid prices as of the last business day of the month as supplied by ICE Data Services or Bloomberg. Where prices are not available from generally recognized sources the securities are priced using a yield-based matrix system to arrive at an estimated market value. Prices that fall between data points are interpolated. Non-negotiable FDIC-insured bank certificates of deposit are priced at par. Although PFM believes the prices to be reliable, the values of the securities do not always represent the prices at which the securities could have been bought or sold. Explanation of the valuation methods for money market and TERM funds is contained in the appropriate fund information statement.

Amortized Cost The original cost of the principal of the security is adjusted for the amount of the periodic reduction of any discount or premium from the purchase date until the date of the report. Discount or premium with respect to short term securities (those with less than one year to maturity at time of issuance) is amortized on a straightline basis. Such discount or premium with respect to longer term securities is amortized using the constant yield basis.

Tax Reporting Cost data and realized gains / losses are provided for informational purposes only. Please review for accuracy and consult your tax advisor to determine the tax consequences of your security transactions. PFM does not report such information to the IRS or other taxing authorities and is not responsible for the accuracy of such information that may be required to be reported to federal, state or other taxing authorities.

Financial Situation In order to better serve you, PFM should be promptly notified of any material change in your investment objective or financial situation.

Callable Securities Securities subject to redemption prior to maturity may be redeemed in whole or in part before maturity, which could affect the yield represented.

Portfolio The securities in this portfolio, including shares of mutual funds, are not guaranteed or otherwise protected by PFM, the FDIC (except for certain non-negotiable certificates of deposit) or any government agency. Investment in securities involves risks, including the possible loss of the amount invested. Actual settlement values, accrued interest, and amortized cost amounts may vary for securities subject to an adjustable interest rate or subject to principal paydowns. Any changes to the values shown may be reflected within the next monthly statement's beginning values.

Rating Information provided for ratings is based upon a good faith inquiry of selected sources, but its accuracy and completeness cannot be guaranteed. Shares of some money market and TERM funds are marketed through representatives of PFM's wholly owned subsidiary, PFM Fund Distributors, Inc. PFM Fund Distributors, Inc. is registered with the SEC as a broker/dealer and is a member of the Financial Industry Regulatory Authority ("FINRA") and the Municipal Securities Rulemaking Board ("MSRB"). You may reach the FINRA by calling the FINRA Regulator Public Disclosure Hotline at 1-888-289-9999 or at the FINRA Regulation Internet website address www.nasd.com. A brochure describing the FINRA Regulation Public Disclosure Program is also available from the FINRA upon request.

Key Terms and Definitions

Dividends on money market funds consist of interest earned, plus any discount ratably amortized to the date of maturity, plus all realized gains and losses on the sale of securities prior to maturity, less ratable amortization of any premium and all accrued expenses to the fund. Dividends are accrued daily and may be paid either monthly or quarterly. The monthly earnings on this statement represent the estimated dividend accrued for the month for any program that distributes earnings on a quarterly basis. There is no guarantee that the estimated amount will be paid on the actual distribution date.

Current Yield is the net change, exclusive of capital changes and income other than investment income, in the value of a hypothetical fund account with a balance of one share over the seven-day base period including the statement date, expressed as a percentage of the value of one share (normally \$1.00 per share) at the beginning of the seven-day period. This resulting net change in account value is then annualized by multiplying it by

365 and dividing the result by 7. The yields quoted should not be considered a representation of the yield of the fund in the future, since the yield is not fixed.

Average maturity represents the average maturity of all securities and investments of a portfolio, determined by multiplying the par or principal value of each security or investment by its maturity (days or years), summing the products, and dividing the sum by the total principal value of the portfolio. The stated maturity date of mortgage backed or callable securities are used in this statement. However the actual maturity of these securities could vary depending on the level or prepayments on the underlying mortgages or whether a callable security has or is still able to be called.

Monthly distribution yield represents the net change in the value of one share (normally \$1.00 per share) resulting from all dividends declared during the month by a fund expressed as a percentage of the value of one share at the beginning of the month. This resulting net change is then annualized by multiplying it by 365 and dividing it by the number of calendar days in the month.

YTM at Cost The yield to maturity at cost is the expected rate of return, based on the original cost, the annual interest receipts, maturity value and the time period from purchase date to maturity, stated as a percentage, on an annualized basis.

YTM at Market The yield to maturity at market is the rate of return, based on the current market value, the annual interest receipts, maturity value and the time period remaining until maturity, stated as a percentage, on an annualized basis.

Managed Account A portfolio of investments managed discretely by PFM according to the client's specific investment policy and requirements. The investments are directly owned by the client and held by the client's custodian.

Unsettled Trade A trade which has been executed however the final consummation of the security transaction and payment has not yet taken place.

Please review the detail pages of this statement carefully. If you think your statement is wrong, missing account information, or if you need more information about a transaction, please contact PFM within 60 days of receipt. If you have other concerns or questions regarding your account you should contact a member of your client management team or PFM Service Operations at the address below.

PFM Asset Management LLC
Attn: Service Operations
213 Market Street
Harrisburg, PA 17101



Consolidated Summary Statement

CITY OF EASTVALE

Portfolio Summary

Portfolio Holdings	Cash Dividends and Income	Closing Market Value
PFM Managed Account	47,875.81	35,749,944.15
CAMP Pool	0.00	10,119,925.94
Total	\$47,875.81	\$45,869,870.09

Investment Allocation

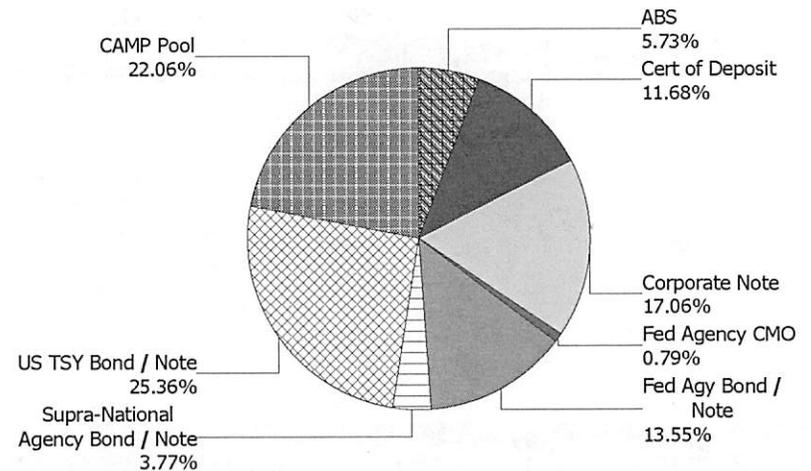
Investment Type	Closing Market Value	Percent
Asset-Backed Security	2,627,793.00	5.73
Certificate of Deposit	5,356,529.75	11.68
Corporate Note	7,827,279.99	17.06
Federal Agency Collateralized Mortgage Obligation	361,312.85	0.79
Federal Agency Bond / Note	6,213,182.71	13.55
Supra-National Agency Bond / Note	1,731,178.83	3.77
U.S. Treasury Bond / Note	11,632,667.02	25.36
CAMP Pool	10,119,925.94	22.06
Total	\$45,869,870.09	100.00%

Maturity Distribution (Fixed Income Holdings)

Portfolio Holdings	Closing Market Value	Percent
Under 30 days	10,119,925.94	22.06
31 to 60 days	0.00	0.00
61 to 90 days	0.00	0.00
91 to 180 days	698,159.70	1.52
181 days to 1 year	1,669,546.49	3.64
1 to 2 years	6,801,748.56	14.83
2 to 3 years	9,894,639.13	21.57
3 to 4 years	11,020,299.72	24.03
4 to 5 years	5,665,550.55	12.35
Over 5 years	0.00	0.00
Total	\$45,869,870.09	100.00%

Weighted Average Days to Maturity 794

Sector Allocation





Managed Account Summary Statement

For the Month Ending **March 31, 2019**

CITY OF EASTVALE - INVESTMENT PORTFOLIO - 20240100

Transaction Summary - Managed Account	
Opening Market Value	\$35,444,796.19
Maturities/Calls	(12,267.71)
Principal Dispositions	(771,485.78)
Principal Acquisitions	861,054.69
Unsettled Trades	0.00
Change in Current Value	227,846.76
Closing Market Value	\$35,749,944.15

Cash Transactions Summary - Managed Account	
Maturities/Calls	0.00
Sale Proceeds	775,868.35
Coupon/Interest/Dividend Income	59,556.02
Principal Payments	12,267.71
Security Purchases	(866,060.70)
Net Cash Contribution	(377.94)
Reconciling Transactions	0.00

Earnings Reconciliation (Cash Basis) - Managed Account	
Interest/Dividends/Coupons Received	63,938.59
Less Purchased Interest Related to Interest/Coupons	(5,006.01)
Plus Net Realized Gains/Losses	(11,056.77)
Total Cash Basis Earnings	\$47,875.81

Cash Balance	
Closing Cash Balance	\$84,344.11

Earnings Reconciliation (Accrual Basis)	Total
Ending Amortized Value of Securities	35,675,521.20
Ending Accrued Interest	200,194.66
Plus Proceeds from Sales	775,868.35
Plus Proceeds of Maturities/Calls/Principal Payments	12,267.71
Plus Coupons/Dividends Received	59,556.02
Less Cost of New Purchases	(866,060.70)
Less Beginning Amortized Value of Securities	(35,606,534.59)
Less Beginning Accrued Interest	(189,146.31)
Total Accrual Basis Earnings	\$61,666.34



Portfolio Summary and Statistics

For the Month Ending **March 31, 2019**

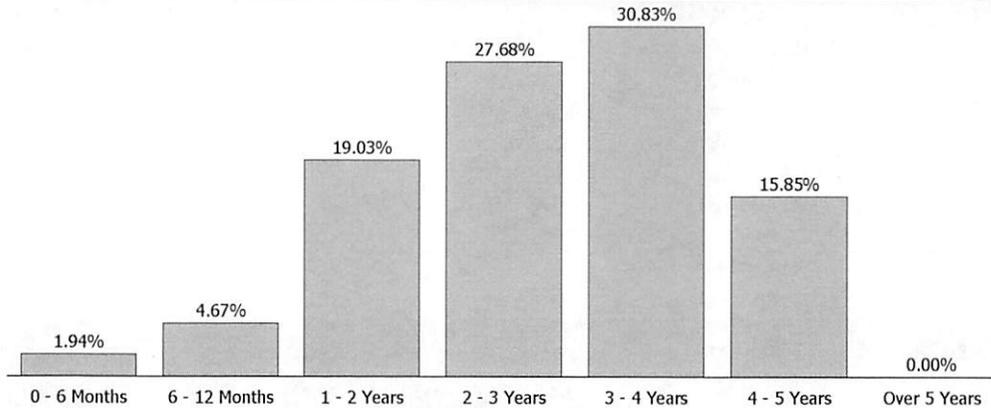
CITY OF EASTVALE - INVESTMENT PORTFOLIO - 20240100

Account Summary

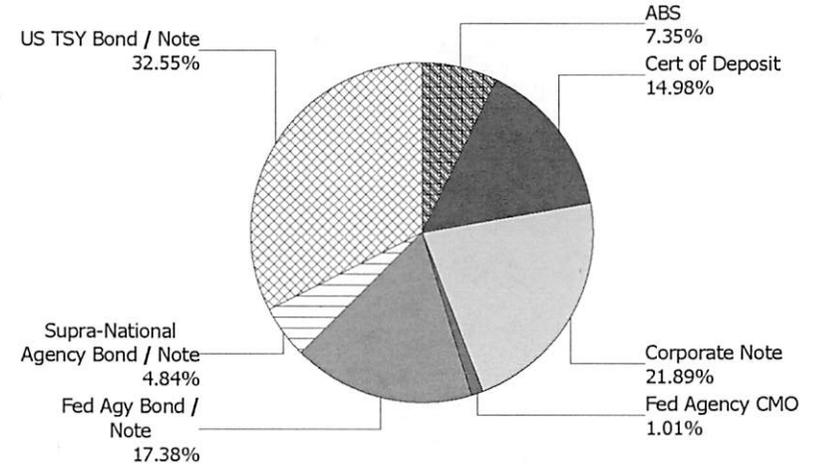
Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	11,770,000.00	11,632,667.02	32.55
Supra-National Agency Bond / Note	1,725,000.00	1,731,178.83	4.84
Federal Agency Collateralized Mortgage Obligation	356,472.92	361,312.85	1.01
Federal Agency Bond / Note	6,190,000.00	6,213,182.71	17.38
Corporate Note	7,845,000.00	7,827,279.99	21.89
Certificate of Deposit	5,350,000.00	5,356,529.75	14.98
Asset-Backed Security	2,626,325.70	2,627,793.00	7.35
Managed Account Sub-Total	35,862,798.62	35,749,944.15	100.00%
Accrued Interest		200,194.66	
Total Portfolio	35,862,798.62	35,950,138.81	

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

Maturity Distribution



Sector Allocation



Characteristics

Yield to Maturity at Cost	2.43%
Yield to Maturity at Market	2.44%
Duration to Worst	2.53
Weighted Average Days to Maturity	1019





Managed Account Issuer Summary

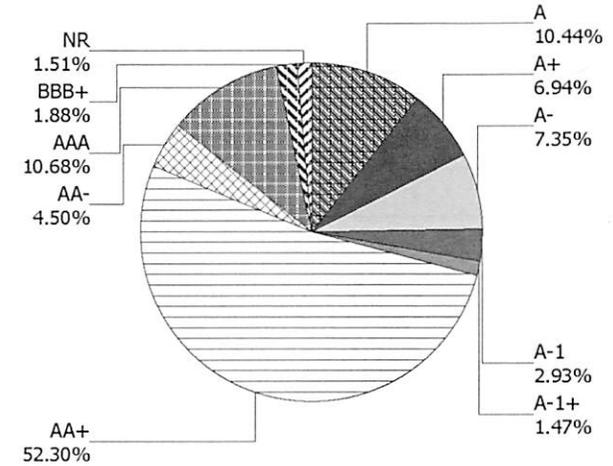
For the Month Ending **March 31, 2019**

CITY OF EASTVALE - INVESTMENT PORTFOLIO - 20240100

Issuer Summary

Issuer	Market Value of Holdings	Percent
ALLY AUTO RECEIVABLES TRUST	954,549.37	2.67
AMERICAN EXPRESS CO	794,792.80	2.22
AMERICAN HONDA FINANCE	488,317.50	1.37
APPLE INC	489,400.73	1.37
BANK OF AMERICA CO	344,140.26	0.96
BANK OF MONTREAL	602,850.00	1.69
BANK OF NOVA SCOTIA	599,165.00	1.68
BB&T CORPORATION	358,347.78	1.00
CANADIAN IMPERIAL BANK OF COMMERCE	280,702.52	0.79
CITIGROUP INC	344,908.58	0.96
CREDIT AGRICOLE SA	280,596.40	0.78
CREDIT SUISSE GROUP	350,395.50	0.98
FANNIE MAE	4,603,451.07	12.88
FEDERAL HOME LOAN BANKS	628,544.02	1.76
FREDDIE MAC	1,342,500.47	3.76
GOLDMAN SACHS GROUP INC	325,648.18	0.91
HOME DEPOT INC	125,617.13	0.35
HONDA AUTO RECEIVABLES	294,606.76	0.82
HSBC HOLDINGS PLC	792,987.06	2.22
HYUNDAI AUTO RECEIVABLES	201,088.42	0.56
IBM CORP	495,657.50	1.39
INTER-AMERICAN DEVELOPMENT BANK	417,054.25	1.17
INTERNATIONAL FINANCE CORPORATION	804,241.73	2.25
INTL BANK OF RECONSTRUCTION AND DEV	509,882.85	1.43
JP MORGAN CHASE & CO	348,839.40	0.98
MERCEDES-BENZ AUTO RECEIVABLES	226,720.44	0.63
MITSUBISHI UFJ FINANCIAL GROUP INC	347,586.47	0.97
NATIONAL RURAL UTILITIES CO FINANCE CORP	352,532.40	0.99
NISSAN AUTO RECEIVABLES	557,833.15	1.56
NORDEA BANK AB	526,163.93	1.47
PEPSICO INC	218,116.80	0.61
SKANDINAVISKA ENSKILDA BANKEN AB	698,159.70	1.95

Credit Quality (S&P Ratings)



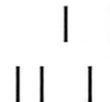


Managed Account Issuer Summary

For the Month Ending **March 31, 2019**

CITY OF EASTVALE - INVESTMENT PORTFOLIO - 20240100

Issuer	Market Value of Holdings	Percent
SUMITOMO MITSUI FINANCIAL GROUP INC	354,891.25	0.99
SWEDBANK AB	694,524.60	1.94
THE BANK OF NEW YORK MELLON CORPORATION	774,913.20	2.17
TOYOTA MOTOR CORP	685,257.36	1.92
UNITED PARCEL SERVICE INC	498,340.00	1.39
UNITED STATES TREASURY	11,632,667.02	32.53
WELLS FARGO & COMPANY	782,458.17	2.19
WESTPAC BANKING CORP	621,494.38	1.74
Total	\$35,749,944.15	100.00%





Managed Account Detail of Securities Held

For the Month Ending **March 31, 2019**

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 07/31/2014 2.250% 07/31/2021	912828WY2	195,000.00	AA+	Aaa	11/22/16	11/23/16	199,143.75	1.78	727.21	197,107.11	194,900.94
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	370,000.00	AA+	Aaa	12/05/16	12/06/16	372,066.80	1.88	643.48	371,078.83	367,673.07
US TREASURY NOTES DTD 10/31/2014 2.000% 10/31/2021	912828F96	245,000.00	AA+	Aaa	04/03/17	04/05/17	246,521.68	1.86	2,057.46	245,875.72	243,430.53
US TREASURY NOTES DTD 10/31/2014 2.000% 10/31/2021	912828F96	500,000.00	AA+	Aaa	03/01/18	03/05/18	491,738.28	2.48	4,198.90	494,096.48	496,797.00
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	1,693.72	544,638.13	539,486.24
US TREASURY NOTES DTD 03/02/2015 1.750% 02/28/2022	912828J43	315,000.00	AA+	Aaa	03/15/17	03/17/17	309,192.19	2.14	479.35	311,511.87	310,644.18
US TREASURY NOTES DTD 03/31/2017 1.875% 03/31/2022	912828W89	450,000.00	AA+	Aaa	01/03/18	01/04/18	444,498.05	2.18	23.05	446,059.42	445,464.90
US TREASURY NOTES DTD 03/31/2017 1.875% 03/31/2022	912828W89	1,000,000.00	AA+	Aaa	12/01/17	12/05/17	990,664.06	2.10	51.23	993,439.65	989,922.00
US TREASURY NOTES DTD 03/31/2017 1.875% 03/31/2022	912828W89	1,000,000.00	AA+	Aaa	09/04/18	09/06/18	970,507.81	2.75	51.23	975,024.64	989,922.00
US TREASURY NOTES DTD 07/31/2017 1.875% 07/31/2022	912828P4	200,000.00	AA+	Aaa	04/02/18	04/05/18	194,812.50	2.51	621.55	195,953.17	197,679.60
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	3,314.92	1,008,516.17	992,500.00
US TREASURY NOTES DTD 09/30/2015 1.750% 09/30/2022	912828L57	775,000.00	AA+	Aaa	06/04/18	06/06/18	743,364.26	2.76	37.06	749,095.74	762,345.80
US TREASURY N/B NOTES DTD 10/31/2017 2.000% 10/31/2022	9128283C2	1,150,000.00	AA+	Aaa	05/02/18	05/04/18	1,111,636.72	2.80	9,657.46	1,119,028.99	1,140,790.80
US TREASURY NOTES DTD 02/01/2016 1.750% 01/31/2023	912828P38	600,000.00	AA+	Aaa	10/02/18	10/04/18	571,359.38	2.93	1,740.33	574,434.53	589,288.80



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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 02/29/2016 1.500% 02/28/2023	912828P79	400,000.00	AA+	Aaa	07/02/18	07/05/18	378,437.50	2.74	521.74	381,699.41	389,000.00
US TREASURY NOTES DTD 02/29/2016 1.500% 02/28/2023	912828P79	400,000.00	AA+	Aaa	01/30/19	01/31/19	384,656.25	2.50	521.74	385,248.97	389,000.00
US TREASURY NOTES DTD 08/01/2016 1.250% 07/31/2023	912828S92	520,000.00	AA+	Aaa	02/08/19	02/12/19	493,979.69	2.44	1,077.35	494,715.49	498,793.88
US TREASURY NOTES DTD 11/30/2016 2.125% 11/30/2023	912828U57	875,000.00	AA+	Aaa	03/07/19	03/08/19	861,054.69	2.48	6,231.97	861,242.33	870,248.75
US TREASURY NOTES DTD 11/30/2016 2.125% 11/30/2023	912828U57	1,165,000.00	AA+	Aaa	01/07/19	01/09/19	1,144,157.42	2.52	8,297.42	1,145,071.58	1,158,674.05
US TREASURY N/B DTD 12/31/2018 2.625% 12/31/2023	9128285U0	65,000.00	AA+	Aaa	01/30/19	01/31/19	65,192.97	2.56	428.92	65,187.11	66,104.48
Security Type Sub-Total		11,770,000.00					11,529,792.01	2.40	42,376.09	11,559,025.34	11,632,667.02
Supra-National Agency Bond / Note											
INTERNATIONAL FINANCE CORPORATION NOTE DTD 01/25/2018 2.250% 01/25/2021	45950KCM0	280,000.00	AAA	Aaa	01/18/18	01/25/18	279,176.80	2.35	1,155.00	279,494.81	279,350.40
INTERNATIONAL FINANCE CORPORATION NOTE DTD 03/16/2018 2.635% 03/09/2021	45950VLO7	525,000.00	AAA	Aaa	03/09/18	03/16/18	524,606.25	2.66	845.40	524,739.28	524,891.33
INTER-AMERICAN DEVELOPMENT BANK NOTE DTD 04/19/2018 2.625% 04/19/2021	4581X0DB1	415,000.00	AAA	Aaa	04/12/18	04/19/18	414,087.00	2.70	4,902.19	414,368.30	417,054.25
INTL BANK OF RECONSTRUCTION AND DEV NOTE DTD 07/25/2018 2.750% 07/23/2021	459058GH0	505,000.00	AAA	Aaa	07/18/18	07/25/18	503,818.30	2.83	2,623.19	504,079.17	509,882.85
Security Type Sub-Total		1,725,000.00					1,721,688.35	2.67	9,525.78	1,722,681.56	1,731,178.83





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For the Month Ending **March 31, 2019**

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 Collateralized Mortgage Obligation											
FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	176,472.92	AA+	Aaa	04/11/18	04/30/18	179,983.14	2.27	523.54	179,035.51	178,697.40
FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/25/2022	3137BM6P6	180,000.00	AA+	Aaa	04/04/18	04/09/18	181,532.81	2.61	463.50	181,134.41	182,615.45
Security Type Sub-Total		356,472.92					361,515.95	2.44	987.04	360,169.92	361,312.85
Federal Agency Bond / Note											
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	998,727.69	975,544.00
FANNIE MAE 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	868,433.52	858,290.20
FANNIE MAE NOTES DTD 01/11/2019 2.625% 01/11/2022	3135G0U92	375,000.00	AA+	Aaa	01/09/19	01/11/19	374,730.00	2.65	2,187.50	374,749.35	378,394.13
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	8,020.83	874,921.14	865,389.00
FANNIE MAE NOTES DTD 01/23/2018 2.375% 01/19/2023	3135G0T94	415,000.00	AA+	Aaa	08/01/18	08/03/18	405,272.40	2.94	1,971.25	406,639.32	416,117.60
FREDDIE MAC NOTES DTD 06/11/2018 2.750% 06/19/2023	3137EAEN5	1,140,000.00	AA+	Aaa	01/07/19	01/09/19	1,148,002.80	2.58	8,882.50	1,147,617.97	1,159,885.02
FANNIE MAE NOTES DTD 09/14/2018 2.875% 09/12/2023	3135G0U43	530,000.00	AA+	Aaa	12/03/18	12/06/18	528,929.40	2.92	804.20	529,008.95	542,403.59
FEDERAL HOME LOAN BANKS NOTES DTD 12/09/2013 3.375% 12/08/2023	3130A0F70	495,000.00	AA+	Aaa	01/30/19	01/31/19	509,589.58	2.72	5,243.91	509,119.50	517,514.09
FANNIE MAE NOTES DTD 02/08/2019 2.500% 02/05/2024	3135G0V34	385,000.00	AA+	Aaa	02/07/19	02/08/19	383,567.80	2.58	1,417.01	383,607.51	388,615.15
FHLB BONDS DTD 02/15/2019 2.500% 02/13/2024	3130AFW94	110,000.00	AA+	Aaa	02/14/19	02/15/19	109,610.60	2.58	351.39	109,619.98	111,029.93
Security Type Sub-Total		6,190,000.00					6,202,478.68	2.25	34,539.15	6,202,444.93	6,213,182.71

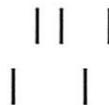


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Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Corporate Note											
HSBC USA INC CORPORATE NOTES DTD 11/13/2014 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	796,884.53	792,987.06
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	782,832.51	774,913.20
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	791,928.92	782,458.17
TOYOTA MOTOR CREDIT CORP CORP NOTES DTD 01/08/2019 3.050% 01/08/2021	89236TFO3	130,000.00	AA-	Aa3	01/03/19	01/08/19	129,922.00	3.08	914.15	129,930.79	131,175.46
BRANCH BANKING & TRUST (CALLABLE) NOTES DTD 10/26/2017 2.150% 02/01/2021	05531FAZ6	180,000.00	A-	A2	10/23/17	10/26/17	179,917.20	2.17	645.00	179,951.32	178,309.98
JP MORGAN CHASE & CO CORP NT (CALLABLE) DTD 03/01/2016 2.550% 03/01/2021	46625HQJ2	350,000.00	A-	A2	01/03/18	01/04/18	350,500.50	2.50	743.75	350,308.08	348,839.40
TOYOTA MOTOR CREDIT CORP NOTES DTD 04/13/2018 2.950% 04/13/2021	89236TEU5	160,000.00	AA-	Aa3	04/10/18	04/13/18	159,936.00	2.96	2,202.67	159,956.01	161,087.04
PEPSICO INC CORP (CALLABLE) NOTE DTD 10/10/2017 2.000% 04/15/2021	713448DX3	220,000.00	A+	A1	10/05/17	10/10/17	219,956.00	2.01	2,028.89	219,973.92	218,116.80
BANK OF AMERICA CORP NOTE DTD 04/19/2016 2.625% 04/19/2021	06051GFW4	345,000.00	A-	A2	11/01/17	11/03/17	347,584.05	2.40	4,075.31	346,557.16	344,140.26
AMERICAN EXPRESS CREDIT (CALLABLE) 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	801,993.11	794,792.80
GOLDMAN SACHS GROUP CORP NOTES DTD 07/27/2011 5.250% 07/27/2021	38141GGO1	310,000.00	BBB+	A3	11/03/17	11/07/17	339,725.90	2.53	2,893.33	328,873.20	325,648.18
AMERICAN HONDA FINANCE CORP NOTES DTD 09/09/2016 1.700% 09/09/2021	02665WBG5	500,000.00	A	A2	09/06/17	09/08/17	494,770.00	1.97	519.44	496,765.00	488,317.50
CITIGROUP INC CORP (CALLABLE) NOTE DTD 12/08/2016 2.900% 12/08/2021	172967LC3	345,000.00	BBB+	A3	11/20/17	11/22/17	347,356.35	2.72	3,140.46	346,579.46	344,908.58





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Corporate Note											
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	500,610.85	495,657.50
APPLE INC CORP NOTES DTD 02/09/2017 2.500% 02/09/2022	037833CM0	490,000.00	AA+	Aa1	01/07/19	01/09/19	482,728.40	3.01	1,769.44	483,250.64	489,400.73
BB&T CORP (CALLABLE) NOTES DTD 03/21/2017 2.750% 04/01/2022	05531FAX1	180,000.00	A-	A2	04/03/18	04/05/18	176,657.40	3.25	2,475.00	177,446.77	180,037.80
NATIONAL RURAL UTIL COOP CORP NOTES DTD 04/25/2017 2.400% 04/25/2022	637432NM3	355,000.00	A	A1	04/03/18	04/05/18	345,290.75	3.12	3,692.00	347,550.49	352,532.40
UNITED PARCEL SERVICE CORP NOTES DTD 09/27/2012 2.450% 10/01/2022	911312AO9	500,000.00	A+	A1	03/01/18	03/05/18	488,265.00	3.00	6,125.00	490,879.57	498,340.00
HOME DEPOT INC CORP NOTES DTD 04/05/2013 2.700% 04/01/2023	437076AZ5	125,000.00	A	A2	04/03/18	04/05/18	122,625.00	3.11	1,687.50	123,067.36	125,617.13
Security Type Sub-Total		7,845,000.00					7,898,350.80	2.38	58,473.63	7,855,339.69	7,827,279.99
Certificate of Deposit											
SKANDINAVISKA ENSKILDA BANKEN NY CD DTD 08/04/2017 1.840% 08/02/2019	83050FXT3	700,000.00	A-1	P-1	08/03/17	08/04/17	699,727.00	1.85	2,075.11	699,953.88	698,159.70
CREDIT SUISSE NEW YORK CERT DEPOS DTD 02/08/2018 2.670% 02/07/2020	22549LFR1	350,000.00	A-1	P-1	02/07/18	02/08/18	350,000.00	2.67	10,720.79	350,000.00	350,395.50
NORDEA BANK AB NY CD DTD 02/22/2018 2.720% 02/20/2020	65590ASN7	525,000.00	A-1+	P-1	02/20/18	02/22/18	525,000.00	2.72	1,626.33	525,000.00	526,163.93
CREDIT AGRICOLE CIB NY FLT CERT DEPOS DTD 04/10/2018 3.253% 04/10/2020	22532XHT8	280,000.00	A+	A1	04/06/18	04/10/18	280,000.00	2.85	2,049.08	280,000.00	280,596.40
CANADIAN IMP BK COMM NY FLT CERT DEPOS DTD 04/10/2018 3.183% 04/10/2020	13606BVF0	280,000.00	A+	Aa2	04/06/18	04/10/18	280,000.00	2.78	2,004.98	280,000.00	280,702.52
BANK OF NOVA SCOTIA HOUSTON CD DTD 06/07/2018 3.080% 06/05/2020	06417GU22	595,000.00	A+	Aa2	06/05/18	06/07/18	594,773.90	3.10	5,905.04	594,864.45	599,165.00



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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
Certificate of Deposit											
BANK OF MONTREAL CHICAGO CERT DEPOS DTD 08/03/2018 3.190% 08/03/2020	06370REU9	600,000.00	A+	Aa2	08/01/18	08/03/18	600,000.00	3.23	12,813.17	600,000.00	602,850.00
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	621,494.38
SUMITOMO MITSUI BANK NY CERT DEPOS DTD 10/18/2018 3.390% 10/16/2020	86565BPC9	350,000.00	A	A1	10/16/18	10/18/18	349,524.00	3.46	5,438.13	349,891.78	354,891.25
SWEDBANK (NEW YORK) CERT DEPOS DTD 11/17/2017 2.270% 11/16/2020	87019U6D6	700,000.00	AA-	Aa2	11/16/17	11/17/17	700,000.00	2.30	6,002.89	700,000.00	694,524.60
MUFG BANK LTD/NY CERT DEPOS DTD 02/28/2019 2.970% 02/26/2021	55379WZT6	345,000.00	A	A1	02/27/19	02/28/19	345,000.00	2.99	910.80	345,000.00	347,586.47
Security Type Sub-Total		5,350,000.00					5,349,024.90	2.65	51,468.20	5,349,710.11	5,356,529.75
Asset-Backed Security											
HYUNDAI ABS 2016-B A3 DTD 09/21/2016 1.290% 04/15/2021	44891EAC3	86,325.70	AAA	Aaa	09/14/16	09/21/16	86,314.09	1.30	49.49	86,321.11	85,800.92
HAROT 2017-4 A3 DTD 11/29/2017 2.050% 11/21/2021	43813FAC7	195,000.00	NR	Aaa	11/22/17	11/29/17	194,972.52	2.06	111.04	194,981.44	193,990.78
TAOT 2017-D A3 DTD 11/15/2017 1.930% 01/15/2022	89238KAD4	215,000.00	AAA	Aaa	11/07/17	11/15/17	214,980.18	2.26	184.42	214,986.54	213,445.27
ALLYA 2017-5 A3 DTD 11/22/2017 1.990% 03/15/2022	02007YAC8	270,000.00	AAA	Aaa	11/14/17	11/22/17	269,979.05	1.99	238.80	269,985.44	268,537.98
NAROT 2017-C A3 DTD 12/13/2017 2.120% 04/15/2022	65478HAD0	120,000.00	NR	Aaa	12/06/17	12/13/17	119,979.71	2.13	113.07	119,987.68	119,364.58
TAOT 2018-A A3 DTD 01/31/2018 2.350% 05/16/2022	89238BAD4	180,000.00	AAA	Aaa	01/23/18	01/31/18	179,997.93	2.35	188.00	179,998.55	179,549.59
ALLYA 2018-1 A3 DTD 01/31/2018 2.350% 06/15/2022	02007MAE0	335,000.00	AAA	NR	01/23/18	01/31/18	334,961.27	2.32	349.89	334,971.13	334,112.99
HART 2018-A A3 DTD 04/18/2018 2.790% 07/15/2022	44891KAD7	115,000.00	AAA	Aaa	04/10/18	04/18/18	114,982.68	2.80	142.60	114,986.43	115,287.50





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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
Asset-Backed Security											
MBART 2018-1 A3 DTD 07/25/2018 3.030% 01/15/2023	58772RAD6	225,000.00	AAA	Aaa	07/17/18	07/25/18	224,991.36	3.03	303.00	224,992.73	226,720.44
ALLYA 2018-3 A3 DTD 06/27/2018 3.000% 01/15/2023	02007JAC1	350,000.00	AAA	Aaa	06/19/18	06/27/18	349,976.06	3.09	466.67	349,980.00	351,898.40
NAROT 2018-B A3 DTD 07/25/2018 3.060% 03/15/2023	65479GAD1	210,000.00	AAA	Aaa	07/17/18	07/25/18	209,993.20	3.06	285.60	209,994.26	211,804.09
HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	100,000.00	AAA	NR	02/19/19	02/27/19	99,997.32	2.83	102.19	99,997.42	100,615.98
NAROT 2019-A A3 DTD 02/13/2019 2.900% 10/15/2023	65479KAD2	225,000.00	NR	Aaa	02/05/19	02/13/19	224,965.91	2.91	290.00	224,966.92	226,664.48
Security Type Sub-Total		2,626,325.70					2,626,091.28	2.54	2,824.77	2,626,149.65	2,627,793.00
Managed Account Sub-Total		35,862,798.62					35,688,941.97	2.43	200,194.66	35,675,521.20	35,749,944.15
Securities Sub-Total		\$35,862,798.62					\$35,688,941.97	2.43%	\$200,194.66	\$35,675,521.20	\$35,749,944.15
Accrued Interest											\$200,194.66
Total Investments											\$35,950,138.81



Managed Account Fair Market Value & Analytics

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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 07/31/2014 2.250% 07/31/2021	912828WY2	195,000.00	BNP PARI		99.95	194,900.94	(4,242.81)	(2,206.17)	2.26	2.26	2.27
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	370,000.00	MERRILL		99.37	367,673.07	(4,393.73)	(3,405.76)	2.34	2.34	2.27
US TREASURY NOTES DTD 10/31/2014 2.000% 10/31/2021	912828F96	245,000.00	RBC		99.36	243,430.53	(3,091.15)	(2,445.19)	2.48	2.48	2.26
US TREASURY NOTES DTD 10/31/2014 2.000% 10/31/2021	912828F96	500,000.00	GOLDMAN		99.36	496,797.00	5,058.72	2,700.52	2.48	2.48	2.26
US TREASURY NOTES DTD 01/31/2017 1.875% 01/31/2022	912828V72	545,000.00	HSBC		98.99	539,486.24	(4,938.96)	(5,151.89)	2.74	2.74	2.24
US TREASURY NOTES DTD 03/02/2015 1.750% 02/28/2022	912828J43	315,000.00	CITIGRP		98.62	310,644.18	1,451.99	(867.69)	2.82	2.82	2.24
US TREASURY NOTES DTD 03/31/2017 1.875% 03/31/2022	912828W89	450,000.00	GOLDMAN		98.99	445,464.90	966.85	(594.52)	2.90	2.90	2.22
US TREASURY NOTES DTD 03/31/2017 1.875% 03/31/2022	912828W89	1,000,000.00	BNP_PARI		98.99	989,922.00	(742.06)	(3,517.65)	2.90	2.90	2.22
US TREASURY NOTES DTD 03/31/2017 1.875% 03/31/2022	912828W89	1,000,000.00	BNP_PARI		98.99	989,922.00	19,414.19	14,897.36	2.90	2.90	2.22
US TREASURY NOTES DTD 07/31/2017 1.875% 07/31/2022	9128282P4	200,000.00	MORGAN_S		98.84	197,679.60	2,867.10	1,726.43	3.20	3.20	2.24
US TREASURY NOTES DTD 07/31/2015 2.000% 07/31/2022	912828X08	1,000,000.00	JPM_CHAS		99.25	992,500.00	(19,882.81)	(16,016.17)	3.20	3.20	2.23
US TREASURY NOTES DTD 09/30/2015 1.750% 09/30/2022	912828L57	775,000.00	RBS		98.37	762,345.80	18,981.54	13,250.06	3.37	3.37	2.24
US TREASURY N/B NOTES DTD 10/31/2017 2.000% 10/31/2022	9128283C2	1,150,000.00	MERRILL		99.20	1,140,790.80	29,154.08	21,761.81	3.41	3.41	2.23
US TREASURY NOTES DTD 02/01/2016 1.750% 01/31/2023	912828P38	600,000.00	TD		98.21	589,288.80	17,929.42	14,854.27	3.68	3.68	2.24
US TREASURY NOTES DTD 02/29/2016 1.500% 02/28/2023	912828P79	400,000.00	BNP_PARI		97.25	389,000.00	10,562.50	7,300.59	3.77	3.77	2.24
US TREASURY NOTES DTD 02/29/2016 1.500% 02/28/2023	912828P79	400,000.00	GOLDMAN		97.25	389,000.00	4,343.75	3,751.03	3.77	3.77	2.24
US TREASURY NOTES DTD 08/01/2016 1.250% 07/31/2023	912828S92	520,000.00	RBC		95.92	498,793.88	4,814.19	4,078.39	4.18	4.18	2.24





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U.S. Treasury Bond / Note											
US TREASURY NOTES DTD 11/30/2016 2.125% 11/30/2023	912828U57	875,000.00	RBC		99.46	870,248.75	9,194.06	9,006.42	4.39	4.39	2.25
US TREASURY NOTES DTD 11/30/2016 2.125% 11/30/2023	912828U57	1,165,000.00	BNP_PARI		99.46	1,158,674.05	14,516.63	13,602.47	4.39	4.39	2.25
US TREASURY N/B DTD 12/31/2018 2.625% 12/31/2023	9128285U0	65,000.00	MERRILL		101.70	66,104.48	911.51	917.37	4.42	4.42	2.25
Security Type Sub-Total		11,770,000.00				11,632,667.02	102,875.01	73,641.68	3.37	3.37	2.24
Supra-National Agency Bond / Note											
INTERNATIONAL FINANCE CORPORATION NOTE DTD 01/25/2018 2.250% 01/25/2021	45950KCM0	280,000.00	JPM_CHAS		99.77	279,350.40	173.60	(144.41)	1.77	1.77	2.38
INTERNATIONAL FINANCE CORPORATION NOTE DTD 03/16/2018 2.635% 03/09/2021	45950VLO7	525,000.00	HSBC		99.98	524,891.33	285.08	152.05	1.88	1.88	2.65
INTER-AMERICAN DEVELOPMENT BANK NOTE DTD 04/19/2018 2.625% 04/19/2021	4581X0DB1	415,000.00	CITIGRP		100.50	417,054.25	2,967.25	2,685.95	1.97	1.97	2.38
INTL BANK OF RECONSTRUCTION AND DEV NOTE DTD 07/25/2018 2.750% 07/23/2021	459058GH0	505,000.00	MORGAN_S		100.97	509,882.85	6,064.55	5,803.68	2.22	2.22	2.32
Security Type Sub-Total		1,725,000.00				1,731,178.83	9,490.48	8,497.27	1.98	1.98	2.44
Federal Agency Collateralized Mortgage Obligation											
FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	176,472.92	JPM_CHAS		101.26	178,697.40	(1,285.74)	(338.11)	1.87	1.26	2.38
FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/25/2022	3137BM6P6	180,000.00	CITIGRP		101.45	182,615.45	1,082.64	1,481.04	3.02	1.71	2.13
Security Type Sub-Total		356,472.92				361,312.85	(203.10)	1,142.93	2.45	1.49	2.25
Federal Agency Bond / Note											



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Federal Agency Bond / Note											
FNMA NOTES DTD 08/19/2016 1.250% 08/17/2021	3135G0N82	1,000,000.00	BMO		97.55	975,544.00	(21,836.00)	(23,183.69)	2.32	2.32	2.31
FANNIE MAE NOTES DTD 01/09/2017 2.000% 01/05/2022	3135G0S38	865,000.00	MORGAN_S		99.22	858,290.20	(12,237.15)	(10,143.32)	2.66	2.66	2.29
FANNIE MAE NOTES DTD 01/11/2019 2.625% 01/11/2022	3135G0U92	375,000.00	NOMURA		100.91	378,394.13	3,664.13	3,644.78	2.65	2.65	2.29
FANNIE MAE NOTES DTD 04/10/2017 1.875% 04/05/2022	3135G0T45	875,000.00	TD		98.90	865,389.00	(9,479.75)	(9,532.14)	2.88	2.88	2.25
FANNIE MAE NOTES DTD 01/23/2018 2.375% 01/19/2023	3135G0T94	415,000.00	WELLS_FA		100.27	416,117.60	10,845.20	9,478.28	3.60	3.60	2.30
FREDDIE MAC NOTES DTD 06/11/2018 2.750% 06/19/2023	3137EAEN5	1,140,000.00	MORGAN_S		101.74	1,159,885.02	11,882.22	12,267.05	3.94	3.94	2.31
FANNIE MAE NOTES DTD 09/14/2018 2.875% 09/12/2023	3135G0U43	530,000.00	TD		102.34	542,403.59	13,474.19	13,394.64	4.16	4.16	2.32
FEDERAL HOME LOAN BANKS NOTES DTD 12/09/2013 3.375% 12/08/2023	3130A0F70	495,000.00	BARCLAYS		104.55	517,514.09	7,924.51	8,394.59	4.29	4.29	2.34
FANNIE MAE NOTES DTD 02/08/2019 2.500% 02/05/2024	3135G0V34	385,000.00	NOMURA		100.94	388,615.15	5,047.35	5,007.64	4.53	4.53	2.29
FHLB BONDS DTD 02/15/2019 2.500% 02/13/2024	3130AFW94	110,000.00	BARCLAYS		100.94	111,029.93	-1,419.33	1,409.95	4.55	4.55	2.30
Security Type Sub-Total		6,190,000.00				6,213,182.71	10,704.03	10,737.78	3.35	3.35	2.30
Corporate Note											
HSBC USA INC CORPORATE NOTES DTD 11/13/2014 2.375% 11/13/2019	40428HPN6	795,000.00	WELLSFAR		99.75	792,987.06	(12,212.79)	(3,897.47)	0.60	0.60	2.79
BNY MELLON CORP NOTE (CALLABLE) DTD 08/17/2015 2.600% 08/17/2020	06406HDD8	775,000.00	BARCLAYS	07/17/20	99.99	774,913.20	(24,313.30)	(7,919.31)	1.30	1.34	2.61
WELLS FARGO & COMPANY NOTES DTD 12/07/2015 2.550% 12/07/2020	94974BGR5	785,000.00	WELLSFAR		99.68	782,458.17	(20,549.73)	(9,470.75)	1.62	1.62	2.75
TOYOTA MOTOR CREDIT CORP CORP NOTES DTD 01/08/2019 3.050% 01/08/2021	89236TFQ3	130,000.00	JPM_CHAS		100.90	131,175.46	1,253.46	1,244.67	1.70	1.70	2.52





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Corporate Note											
BRANCH BANKING & TRUST (CALLABLE) NOTES DTD 10/26/2017 2.150% 02/01/2021	05531FAZ6	180,000.00	MORGAN_S	01/01/21	99.06	178,309.98	(1,607.22)	(1,641.34)	1.76	1.78	2.68
JP MORGAN CHASE & CO CORP NT (CALLABLE) DTD 03/01/2016 2.550% 03/01/2021	46625HOJ2	350,000.00	MIZUHO	02/01/21	99.67	348,839.40	(1,661.10)	(1,468.68)	1.81	1.85	2.73
TOYOTA MOTOR CREDIT CORP NOTES DTD 04/13/2018 2.950% 04/13/2021	89236TEU5	160,000.00	JPM_CHAS		100.68	161,087.04	1,151.04	1,131.03	1.94	1.94	2.60
PEPSICO INC CORP (CALLABLE) NOTE DTD 10/10/2017 2.000% 04/15/2021	713448DX3	220,000.00	MERRILL	03/15/21	99.14	218,116.80	(1,839.20)	(1,857.12)	1.94	1.97	2.43
BANK OF AMERICA CORP NOTE DTD 04/19/2016 2.625% 04/19/2021	06051GFW4	345,000.00	MERRILL		99.75	344,140.26	(3,443.79)	(2,416.90)	1.96	1.96	2.75
AMERICAN EXPRESS CREDIT (CALLABLE) NOTES DTD 05/05/2016 2.250% 05/05/2021	0258M0EB1	800,000.00	CSFB	04/04/21	99.35	794,792.80	(9,839.20)	(7,200.31)	1.98	2.01	2.57
GOLDMAN SACHS GROUP CORP NOTES DTD 07/27/2011 5.250% 07/27/2021	38141GGQ1	310,000.00	GOLDMAN		105.05	325,648.18	(14,077.72)	(3,225.02)	2.17	2.17	2.98
AMERICAN HONDA FINANCE CORP NOTES DTD 09/09/2016 1.700% 09/09/2021	02665WBG5	500,000.00	SUSQ		97.66	488,317.50	(6,452.50)	(8,447.50)	2.36	2.36	2.70
CITIGROUP INC CORP (CALLABLE) NOTE DTD 12/08/2016 2.900% 12/08/2021	172967LC3	345,000.00	MORGAN_S	11/08/21	99.97	344,908.58	(2,447.77)	(1,670.88)	2.51	2.54	2.91
IBM CORP BONDS DTD 01/27/2017 2.500% 01/27/2022	459200JQ5	500,000.00	MERRILL		99.13	495,657.50	(5,392.50)	(4,953.35)	2.69	2.69	2.82
APPLE INC CORP NOTES DTD 02/09/2017 2.500% 02/09/2022	037833CM0	490,000.00	WELLS_FA		99.88	489,400.73	6,672.33	6,150.09	2.73	2.73	2.54
BB&T CORP (CALLABLE) NOTES DTD 03/21/2017 2.750% 04/01/2022	05531FAX1	180,000.00	TD	03/01/22	100.02	180,037.80	3,380.40	2,591.03	2.82	2.82	2.74
NATIONAL RURAL UTIL COOP CORP NOTES DTD 04/25/2017 2.400% 04/25/2022	637432NM3	355,000.00	GOLDMAN		99.30	352,532.40	7,241.65	4,981.91	2.91	2.91	2.64
UNITED PARCEL SERVICE CORP NOTES DTD 09/27/2012 2.450% 10/01/2022	911312AQ9	500,000.00	JPM_CHAS		99.67	498,340.00	10,075.00	7,460.43	3.29	3.29	2.55
HOME DEPOT INC CORP NOTES DTD 04/05/2013 2.700% 04/01/2023	437076AZ5	125,000.00	WELLS_FA		100.49	125,617.13	2,992.13	2,549.77	3.72	3.72	2.57



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Security Type Sub-Total		7,845,000.00				7,827,279.99	(71,070.81)	(28,059.70)	2.04	2.05	2.69
Certificate of Deposit											
SKANDINAVISKA ENSKILDA BANKEN NY CD DTD 08/04/2017 1.840% 08/02/2019	83050FXT3	700,000.00	BARCLAYS		99.74	698,159.70	(1,567.30)	(1,794.18)	0.34	0.34	2.59
CREDIT SUISSE NEW YORK CERT DEPOS DTD 02/08/2018 2.670% 02/07/2020	22549LFR1	350,000.00	CSFB		100.11	350,395.50	395.50	395.50	0.83	0.83	2.52
NORDEA BANK AB NY CD DTD 02/22/2018 2.720% 02/20/2020	65590ASN7	525,000.00	GOLDMAN		100.22	526,163.93	1,163.93	1,163.93	0.87	0.87	2.46
CREDIT AGRICOLE CIB NY FLT CERT DEPOS DTD 04/10/2018 3.253% 04/10/2020	22532XHT8	280,000.00	CREDAG		100.21	280,596.40	596.40	596.40	0.03	1.00	3.09
CANADIAN IMP BK COMM NY FLT CERT DEPOS DTD 04/10/2018 3.183% 04/10/2020	13606BVF0	280,000.00	MERRILL		100.25	280,702.52	702.52	702.52	0.03	1.00	2.99
BANK OF NOVA SCOTIA HOUSTON CD DTD 06/07/2018 3.080% 06/05/2020	06417GU22	595,000.00	GOLDMAN		100.70	599,165.00	4,391.10	4,300.55	1.14	1.14	2.47
BANK OF MONTREAL CHICAGO CERT DEPOS DTD 08/03/2018 3.190% 08/03/2020	06370REU9	600,000.00	BMO		100.48	602,850.00	2,850.00	2,850.00	1.30	1.30	2.85
WESTPAC BANKING CORP NY CD DTD 08/07/2017 2.050% 08/03/2020	96121T4A3	625,000.00	JPM_CHAS		99.44	621,494.38	(3,505.62)	(3,505.62)	1.33	1.33	2.38
SUMITOMO MITSUI BANK NY CERT DEPOS DTD 10/18/2018 3.390% 10/16/2020	86565BPC9	350,000.00	GOLDMAN		101.40	354,891.25	5,367.25	4,999.47	1.48	1.48	2.52
SWEDBANK (NEW YORK) CERT DEPOS DTD 11/17/2017 2.270% 11/16/2020	87019U6D6	700,000.00	MERRILL		99.22	694,524.60	(5,475.40)	(5,475.40)	1.57	1.57	2.80
MUFG BANK LTD/NY CERT DEPOS DTD 02/28/2019 2.970% 02/26/2021	55379WZT6	345,000.00	MITSU		100.75	347,586.47	2,586.47	2,586.47	1.85	1.85	2.59
Security Type Sub-Total		5,350,000.00				5,356,529.75	7,504.85	6,819.64	1.04	1.14	2.63
Asset-Backed Security											
HYUNDAI ABS 2016-B A3 DTD 09/21/2016 1.290% 04/15/2021	44891EAC3	86,325.70	JPMCHASE		99.39	85,800.92	(513.17)	(520.19)	0.46	1.55	1.68





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Asset-Backed Security											
HAROT 2017-4 A3 DTD 11/29/2017 2.050% 11/21/2021	43813FAC7	195,000.00	BARCLAYS		99.48	193,990.78	(981.74)	(990.66)	0.92	1.33	2.44
TAOT 2017-D A3 DTD 11/15/2017 1.930% 01/15/2022	89238KAD4	215,000.00	JPM_CHAS		99.28	213,445.27	(1,534.91)	(1,541.27)	1.15	1.39	2.45
ALLYA 2017-5 A3 DTD 11/22/2017 1.990% 03/15/2022	02007YAC8	270,000.00	CITIGRP		99.46	268,537.98	(1,441.07)	(1,447.46)	0.83	1.48	2.36
NAROT 2017-C A3 DTD 12/13/2017 2.120% 04/15/2022	65478HAD0	120,000.00	WELLS_FA		99.47	119,364.58	(615.13)	(623.10)	1.24	0.90	2.71
TAOT 2018-A A3 DTD 01/31/2018 2.350% 05/16/2022	89238BAD4	180,000.00	MITSU		99.75	179,549.59	(448.34)	(448.96)	1.35	1.56	2.51
ALLYA 2018-1 A3 DTD 01/31/2018 2.350% 06/15/2022	02007MAE0	335,000.00	BARCLAYS		99.74	334,112.99	(848.28)	(858.14)	1.00	1.60	2.52
HART 2018-A A3 DTD 04/18/2018 2.790% 07/15/2022	44891KAD7	115,000.00	BARCLAYS		100.25	115,287.50	304.82	301.07	1.60	1.64	2.64
MBART 2018-1 A3 DTD 07/25/2018 3.030% 01/15/2023	58772RAD6	225,000.00	BNP_PARI		100.76	226,720.44	1,729.08	1,727.71	1.70	1.88	2.62
ALLYA 2018-3 A3 DTD 06/27/2018 3.000% 01/15/2023	02007JAC1	350,000.00	BARCLAYS		100.54	351,898.40	1,922.34	1,918.40	1.38	1.88	2.71
NAROT 2018-B A3 DTD 07/25/2018 3.060% 03/15/2023	65479GAD1	210,000.00	SOCGEN		100.86	211,804.09	1,810.89	1,809.83	2.05	1.96	2.62
HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	100,000.00	MERRILL		100.62	100,615.98	618.66	618.56	2.17	1.97	2.52
NAROT 2019-A A3 DTD 02/13/2019 2.900% 10/15/2023	65479KAD2	225,000.00	MITSU		100.74	226,664.48	1,698.57	1,697.56	2.45	2.24	2.57
Security Type Sub-Total		2,626,325.70				2,627,793.00	1,701.72	1,643.35	1.40	1.67	2.52
Managed Account Sub-Total		35,862,798.62				35,749,944.15	61,002.18	74,422.95	2.50	2.53	2.44
Securities Sub-Total		\$35,862,798.62				\$35,749,944.15	\$61,002.18	\$74,422.95	2.50	2.53	2.44%
Accrued Interest						\$200,194.66					
Total Investments						\$35,950,138.81					



Managed Account Security Transactions & Interest

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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									
BUY										
03/07/19	03/08/19	US TREASURY NOTES DTD 11/30/2016 2.125% 11/30/2023	912828U57	875,000.00	(861,054.69)	(5,006.01)	(866,060.70)			
Transaction Type Sub-Total				875,000.00	(861,054.69)	(5,006.01)	(866,060.70)			
INTEREST										
03/01/19	03/01/19	JP MORGAN CHASE & CO CORP NT (CALLABLE) DTD 03/01/2016 2.550% 03/01/2021	46625HOJ2	350,000.00	0.00	4,462.50	4,462.50			
03/01/19	03/01/19	MONEY MARKET FUND	MONEY0002	0.00	0.00	191.11	191.11			
03/01/19	03/25/19	FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/25/2022	3137BM6P6	180,000.00	0.00	463.50	463.50			
03/01/19	03/25/19	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	180,061.71	0.00	544.88	544.88			
03/09/19	03/09/19	INTERNATIONAL FINANCE CORPORATION NOTE DTD 03/16/2018 2.635% 03/09/2021	45950VLO7	525,000.00	0.00	6,919.50	6,919.50			
03/09/19	03/09/19	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			
03/12/19	03/12/19	FANNIE MAE NOTES DTD 09/14/2018 2.875% 09/12/2023	3135G0U43	530,000.00	0.00	7,534.10	7,534.10			
03/15/19	03/15/19	MBART 2018-1 A3 DTD 07/25/2018 3.030% 01/15/2023	58772RAD6	225,000.00	0.00	568.13	568.13			
03/15/19	03/15/19	HYUNDAI ABS 2016-B A3 DTD 09/21/2016 1.290% 04/15/2021	44891EAC3	95,004.62	0.00	102.13	102.13			
03/15/19	03/15/19	ALLYA 2018-1 A3 DTD 01/31/2018 2.350% 06/15/2022	02007MAE0	335,000.00	0.00	656.04	656.04			
03/15/19	03/15/19	NAROT 2019-A A3 DTD 02/13/2019 2.900% 10/15/2023	65479KAD2	225,000.00	0.00	580.00	580.00			
03/15/19	03/15/19	ALLYA 2018-3 A3 DTD 06/27/2018 3.000% 01/15/2023	02007JAC1	350,000.00	0.00	875.00	875.00			
03/15/19	03/15/19	ALLYA 2017-5 A3 DTD 11/22/2017 1.990% 03/15/2022	02007YAC8	270,000.00	0.00	447.75	447.75			





Managed Account Security Transactions & Interest

For the Month Ending **March 31, 2019**

CITY OF EASTVALE - INVESTMENT PORTFOLIO - 20240100

Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
INTEREST											
	03/15/19	03/15/19	TAOT 2018-A A3 DTD 01/31/2018 2.350% 05/16/2022	89238BAD4	180,000.00	0.00	352.50	352.50			
	03/15/19	03/15/19	NAROT 2018-B A3 DTD 07/25/2018 3.060% 03/15/2023	65479GAD1	210,000.00	0.00	535.50	535.50			
	03/15/19	03/15/19	HART 2018-A A3 DTD 04/18/2018 2.790% 07/15/2022	44891KAD7	115,000.00	0.00	267.38	267.38			
	03/15/19	03/15/19	NAROT 2017-C A3 DTD 12/13/2017 2.120% 04/15/2022	65478HAD0	120,000.00	0.00	212.00	212.00			
	03/15/19	03/15/19	TAOT 2017-D A3 DTD 11/15/2017 1.930% 01/15/2022	89238KAD4	215,000.00	0.00	345.79	345.79			
	03/18/19	03/18/19	HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	100,000.00	0.00	165.08	165.08			
	03/21/19	03/21/19	HAROT 2017-4 A3 DTD 11/29/2017 2.050% 11/21/2021	43813FAC7	195,000.00	0.00	333.13	333.13			
	03/31/19	03/31/19	US TREASURY NOTES DTD 03/31/2017 1.875% 03/31/2022	912828W89	1,000,000.00	0.00	9,375.00	9,375.00			
	03/31/19	03/31/19	US TREASURY NOTES DTD 03/31/2017 1.875% 03/31/2022	912828W89	1,000,000.00	0.00	9,375.00	9,375.00			
	03/31/19	03/31/19	US TREASURY NOTES DTD 09/30/2015 1.750% 09/30/2022	912828L57	775,000.00	0.00	6,781.25	6,781.25			
	03/31/19	03/31/19	US TREASURY NOTES DTD 03/31/2017 1.875% 03/31/2022	912828W89	450,000.00	0.00	4,218.75	4,218.75			
Transaction Type Sub-Total					8,125,066.33	0.00	59,556.02	59,556.02			
PAYDOWNS											
	03/01/19	03/25/19	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	3,588.79	3,588.79	0.00	3,588.79	(71.38)	0.00	
	03/15/19	03/15/19	HYUNDAI ABS 2016-B A3 DTD 09/21/2016 1.290% 04/15/2021	44891EAC3	8,678.92	8,678.92	0.00	8,678.92	1.17	0.00	
Transaction Type Sub-Total					12,267.71	12,267.71	0.00	12,267.71	(70.21)	0.00	
SELL											



Managed Account Security Transactions & Interest

For the Month Ending **March 31, 2019**

CITY OF EASTVALE - INVESTMENT PORTFOLIO - 20240100

Transaction Type					Principal	Accrued		Realized G/L	Realized G/L	Sale
Trade	Settle	Security Description	CUSIP	Par	Proceeds	Interest	Total	Cost	Amort Cost	Method
SELL										
03/06/19	03/08/19	FANNIE MAE NOTES DTD 04/13/2018 2.500% 04/13/2021	3135G0U27	125,000.00	124,903.75	1,258.68	126,162.43	90.00	35.40	FIFO
03/06/19	03/08/19	US TREASURY NOTES DTD 04/30/2014 2.250% 04/30/2021	912828WG1	160,000.00	159,062.50	1,272.93	160,335.43	(4,006.25)	(2,464.77)	FIFO
03/06/19	03/08/19	US TREASURY NOTES DTD 05/31/2016 1.375% 05/31/2021	912828R77	500,000.00	487,519.53	1,850.96	489,370.49	(7,070.31)	(9,286.28)	FIFO
Transaction Type Sub-Total				785,000.00	771,485.78	4,382.57	775,868.35	(10,986.56)	(11,715.65)	
Managed Account Sub-Total					(77,301.20)	58,932.58	(18,368.62)	(11,056.77)	(11,715.65)	
Total Security Transactions					(\$77,301.20)	\$58,932.58	(\$18,368.62)	(\$11,056.77)	(\$11,715.65)	

