



AGENDA STAFF REPORT

City Council Meeting

Consent Calendar

Agenda Item No. 10.3

November 13, 2019

Treasurer's Report – Quarter Ended September 30, 2019

Prepared By: Amanda Wells, Acting Finance Director / City Treasurer

Recommended Action(s)

Receive and file the City Treasurer's Report

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.

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
- 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, 2019 and the investment income received at

September 30, 2019, broken down by fund. The City of Eastvale's Schedule of Investments complies 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, 2019 is \$67,971,915 (book value). Net investment income received through September 30, 2019 is \$336,277. The net yield on investments is 2.249%.

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

Enhance transparency e.g. "open government."

Fiscal Impact

Not Applicable.

Prior City Council/Commission Action

Not Applicable.

Attachment(s)

1. Schedule of Investments – September 30, 2019
2. Dash Board Report Card – September 30, 2019
3. Cash Breakdown per the Fund Balance Reserve Policy – September 30, 2019
4. Investment Income Breakdown by Fund – September 30, 2019
5. PFM Managed Investment Portfolio – September 30, 2019



City of Eastvale
 Schedule of Investments
 As of September 30, 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	\$ 1,189,494	\$ 1,189,494	\$ 1,189,494	0.500%
First American Govt Oblig Fund CI Y	229,186	229,186	229,186	1.520%
Total Money Market	\$ 1,418,680	\$ 1,418,680	\$ 1,418,680	0.665%
<i>Pooled Investment Accounts:</i>				
CAMP Pool	\$ 10,242,894	\$ 10,242,894	\$ 10,242,894	2.220%
Local Agency Investment Fund	3,253,135	3,253,135	3,258,480	2.280%
Total Pooled Investment	\$ 13,496,029	\$ 13,496,029	\$ 13,501,374	2.234%
<i>PFM Managed Investment Portfolio:</i>				
U.S. Treasury Bond / Note	\$ 12,580,000	\$ 12,412,003	\$ 12,714,442	2.340%
Supra-National Agency Bond / Note	1,725,000	1,723,230	1,745,211	2.670%
Municipal Bond / Note	100,000	100,000	100,637	2.000%
Federal Agency Collateralized Mortgage	982,319	989,510	997,777	2.170%
Asset-Back Security / Collateralized	2,990,509	2,990,317	3,013,652	2.600%
Certificate of Deposit	4,260,000	4,259,948	4,283,849	2.510%
Federal Agency Bond / Note	5,190,000	5,202,219	5,345,293	2.430%
Corporate Note	8,380,000	8,415,180	8,500,718	2.420%
Total PFM Managed Investments	\$ 36,207,828	\$ 36,092,407	\$ 36,701,579	2.423%
<u>ACTIVE DEPOSITS TOTAL</u>	\$ 51,122,537	\$ 51,007,116	\$ 51,621,632	2.324%
<u>INACTIVE DEPOSITS</u>				
<i>Checking Account:</i>				
Citizens Business Bank - Checking	\$ 16,964,799	\$ 16,964,799	\$ 16,964,799	0.000%
Total		\$ 16,964,799	\$ 16,964,799	0.000%
<u>INACTIVE DEPOSITS TOTAL</u>		\$ 16,964,799	\$ 16,964,799	
<u>GRAND TOTAL CASH</u>		\$ 67,971,915	\$ 68,586,431	

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.

Amanda Wells
 Acting Finance Director/City Treasurer
 9/30/2019



**City of Eastvale
Dash Board Report Card
As of September 30, 2019**

I. PORTFOLIO DIVERSIFICATION

DIVERSIFICATION BY INSTRUMENT

Money Market	2.78%
LAIF	6.38%
CAMP Pool	20.08%
Certificates of Deposit	8.35%
U.S. Treasury Bond/ Note	24.33%
Supra-National Agency Bond/Note	3.38%
Municipal Bond / Note	0.20%
Federal Agency Collateralized Mortgage	1.94%
Asset-Backed Security/ Collateralized	5.86%
Federal Agency Bond/ Note	10.20%
Corporate Note	16.50%
	100.00%
	100.00%

DIVERSIFICATION BY MATURITY

Less Than 90 Days	29.24%
Six Months (26 Weeks)	0.00%
One Year (52 Weeks)	4.50%
Two Years (104 Weeks)	12.52%
Three Years (156 Weeks)	24.75%
Four Years (208 Weeks)	17.05%
Five Years +	11.95%
	100.00%
	100.00%

II. PORTFOLIO PERFORMANCE MEASURES

Yield at Cost - September 30, 2019	2.324%
Annual Investment Income Budget	\$ 682,070
Investment Income Received:	
Money Market	\$ 1,895
LAIF	20,656
CAMP Pool	59,349
Certificate of Deposits	33,604
U.S. Treasury Bond/ Note	78,974
Federal Agency Bond/ Note	40,222
Asset-Backed Security/ Collateralized	43,038
Corporate Note	37,459
Supra-National Agency Bond/Note	24,490
Realized Gain/ (Loss)	6,220
Total Investment Income Received-YTD 9/30/2019	345,908
Less Investment Fees Paid:	
Trust Fees-U.S. Bank	(1,057)
Mgmt Fee-PFM	(8,575)
Total Investment Fees Paid-YTD 9/30/2019	(9,632)
Net Investment Income Received-YTD 9/30/2019	\$ 336,277
Over/(Under) Annual Budget	\$ (345,793)
% of Annual Budget	49.302%
Net Yield Annualized at Cost - September 30, 2019	2.249%



City of Eastvale
Cash Breakdown per Fund Balance Reserve Policy
September 30, 2019

Schedule of Investments - September 30, 2019

Money Market Accounts	\$ 1,418,680
Pooled Investment Accounts	\$ 13,496,029
PFM Managed Investments	\$ 36,092,407
Checking Account	\$ 16,964,799

Grand Total Cash - September 30, 2019 \$ 67,971,915

Breakdown of Total Cash at September 30, 2019

Restricted Funds (Non-Discretionary Per Law)	\$ -
Committed (Per Formal Action of City Council)	10,500,000
Designated/ Assigned (Per City's Intent):	-

Fire Operations/ Improvements (Per FY 19-20 Adopted Budget)	6,602,231
--	-----------

General Fund Emergency Contingency: To meet City's cash obligations for the next six months General Fund Adopted Budget Expenditures-FY 2019-20 (Per Fund Balance Reserve Policy)	11,057,410
--	------------

Total Designated/ Assigned	<u>17,659,641</u>
----------------------------	-------------------

Unassigned	5,503,603
------------	-----------

Grand Total Cash - September 30, 2019 33,663,244



**City of Eastvale
Investment Income
As of September 30, 2019**

Yield at Cost - September 30, 2019		2.324%
Annual Investment Income Budget	\$	682,070
Investment Income Received:		
Money Market	\$	1,895
LAIF		20,656
CAMP Pool		59,349
Certificate of Deposits		33,604
U.S. Treasury Bond/ Note		78,974
Federal Agency Bond/ Note		40,222
Asset-Backed Security/ Collateralized		43,038
Corporate Note		37,459
Supra-National Agency Bond/Note		24,490
Realized Gain/ (Loss)		6,220
Total Investment Income Received-YTD 9/30/2019		345,908
Less Investment Fees Paid:		
Trust Fees-U.S. Bank		(1,057)
Mgmt Fee-PFM		(8,575)
Total Investment Fees Paid-YTD 9/30/2019		(9,632)
Net Investment Income Received-YTD 9/30/2019	\$	336,277
Over/(Under) Annual Budget	\$	(345,793)
% of Annual Budget		49.302%
Net Yield Annualized at Cost - September 30, 2019		2.249%



Customer Service
PO Box 11813
Harrisburg, PA 17108-1813

ACCOUNT STATEMENT

For the Month Ending

September 30, 2019

CITY OF EASTVALE

Client Management Team

Sarah Meacham

Managing Director
601 South Figueroa, Suite 4500
Los Angeles, CA 90017
213-489-4075
meachams@pfm.com

Richard Babbe, CCM

Senior Managing Consultant
50 California Street, Suite 2300
San Francisco, CA 94111
949-230-6896
babber@pfm.com

Contents

Cover/Disclosures
Summary Statement
Individual Accounts

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 ratably 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	105,692.62	36,701,578.72
CAMP Pool	0.00	10,242,893.99
Total	\$105,692.62	\$46,944,472.71

Investment Allocation

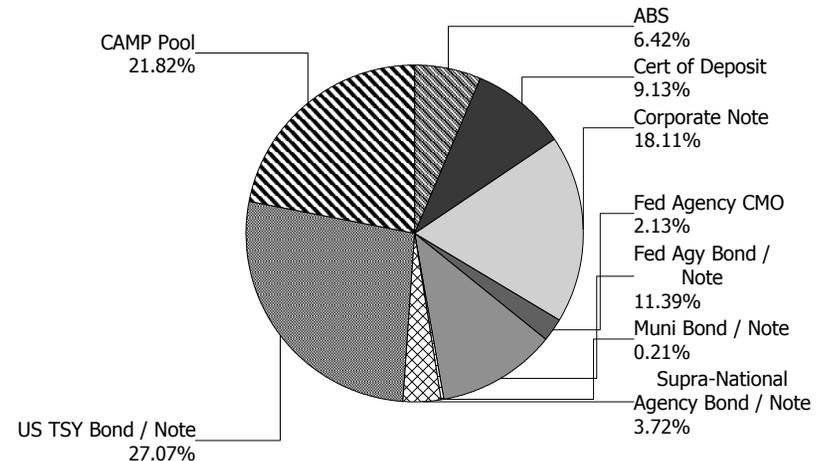
Investment Type	Closing Market Value	Percent
Asset-Backed Security	3,013,652.06	6.42
Certificate of Deposit	4,283,848.87	9.13
Corporate Note	8,500,717.80	18.11
Federal Agency Collateralized Mortgage Obligatio	997,777.45	2.13
Federal Agency Bond / Note	5,345,292.68	11.39
Municipal Bond / Note	100,637.00	0.21
Supra-National Agency Bond / Note	1,745,210.90	3.72
U.S. Treasury Bond / Note	12,714,441.96	27.07
CAMP Pool	10,242,893.99	21.82
Total	\$46,944,472.71	100.00%

Maturity Distribution (Fixed Income Holdings)

Portfolio Holdings	Closing Market Value	Percent
Under 30 days	10,242,893.99	21.82
31 to 60 days	0.00	0.00
61 to 90 days	0.00	0.00
91 to 180 days	0.00	0.00
181 days to 1 year	1,511,937.73	3.22
1 to 2 years	7,223,674.69	15.39
2 to 3 years	12,159,191.82	25.90
3 to 4 years	8,977,459.38	19.12
4 to 5 years	6,829,315.10	14.55
Over 5 years	0.00	0.00
Total	\$46,944,472.71	100.00%

Weighted Average Days to Maturity 806

Sector Allocation





Managed Account Summary Statement

For the Month Ending **September 30, 2019**

CITY OF EASTVALE - INVESTMENT PORTFOLIO - 20240100

Transaction Summary - Managed Account

Opening Market Value	\$36,701,954.77
Maturities/Calls	(66,919.43)
Principal Dispositions	(884,891.05)
Principal Acquisitions	981,988.00
Unsettled Trades	100,000.00
Change in Current Value	(130,553.57)
Closing Market Value	\$36,701,578.72

Cash Transactions Summary - Managed Account

Maturities/Calls	0.00
Sale Proceeds	1,493,048.11
Coupon/Interest/Dividend Income	75,747.75
Principal Payments	66,919.43
Security Purchases	(1,539,826.85)
Net Cash Contribution	(359.46)
Reconciling Transactions	0.00

Earnings Reconciliation (Cash Basis) - Managed Account

Interest/Dividends/Coupons Received	84,093.54
Less Purchased Interest Related to Interest/Coupons	(2,838.85)
Plus Net Realized Gains/Losses	24,437.93
Total Cash Basis Earnings	\$105,692.62

Cash Balance

Closing Cash Balance	\$229,185.72
-----------------------------	---------------------

Earnings Reconciliation (Accrual Basis)

	Total
Ending Amortized Value of Securities	36,092,406.70
Ending Accrued Interest	179,074.29
Plus Proceeds from Sales	888,757.15
Plus Proceeds of Maturities/Calls/Principal Payments	66,919.43
Plus Coupons/Dividends Received	75,747.75
Less Cost of New Purchases	(1,084,826.85)
Less Beginning Amortized Value of Securities	(35,941,727.32)
Less Beginning Accrued Interest	(186,046.20)
Total Accrual Basis Earnings	\$90,304.95



Portfolio Summary and Statistics

For the Month Ending **September 30, 2019**

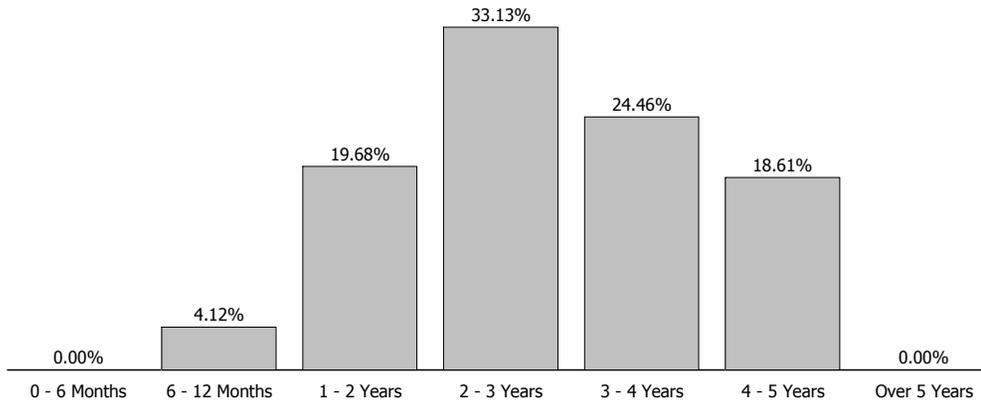
CITY OF EASTVALE - INVESTMENT PORTFOLIO - 20240100

Account Summary

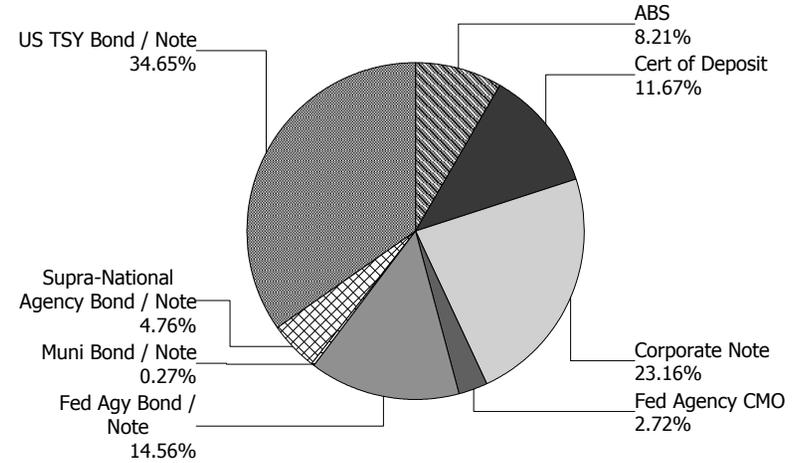
Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	12,580,000.00	12,714,441.96	34.65
Supra-National Agency Bond / Note	1,725,000.00	1,745,210.90	4.76
Municipal Bond / Note	100,000.00	100,637.00	0.27
Federal Agency Collateralized Mortgage Obligation	982,318.53	997,777.45	2.72
Federal Agency Bond / Note	5,190,000.00	5,345,292.68	14.56
Corporate Note	8,380,000.00	8,500,717.80	23.16
Certificate of Deposit	4,260,000.00	4,283,848.87	11.67
Asset-Backed Security	2,990,509.04	3,013,652.06	8.21
Managed Account Sub-Total	36,207,827.57	36,701,578.72	100.00%
Accrued Interest		179,074.29	
Total Portfolio	36,207,827.57	36,880,653.01	

Unsettled Trades **100,000.00** **100,637.00**

Maturity Distribution



Sector Allocation



Characteristics

Yield to Maturity at Cost	2.42%
Yield to Maturity at Market	1.79%
Duration to Worst	2.55
Weighted Average Days to Maturity	1031



Managed Account Issuer Summary

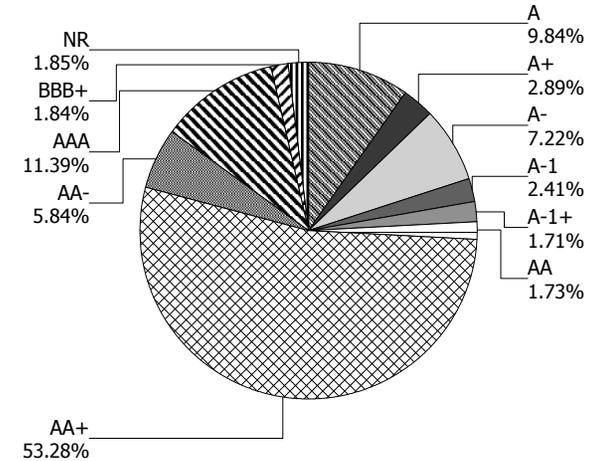
For the Month Ending **September 30, 2019**

CITY OF EASTVALE - INVESTMENT PORTFOLIO - 20240100

Issuer Summary

Issuer	Market Value of Holdings	Percent
ALLY AUTO RECEIVABLES TRUST	862,947.85	2.35
AMERICAN EXPRESS CO	802,837.60	2.19
AMERICAN HONDA FINANCE	497,786.00	1.36
APPLE INC	497,379.89	1.36
BANK OF AMERICA CO	348,081.20	0.95
BANK OF MONTREAL	605,093.40	1.65
BB&T CORPORATION	362,965.32	0.99
CANADIAN IMPERIAL BANK OF COMMERCE	280,536.20	0.76
CAPITAL ONE PRIME AUTO REC TRUST	101,133.77	0.28
CARMAX AUTO OWNER TRUST	127,017.59	0.35
CITIGROUP INC	350,090.13	0.95
CREDIT AGRICOLE SA	282,892.96	0.77
FANNIE MAE	3,680,749.99	10.03
FEDERAL HOME LOAN BANKS	643,779.68	1.75
FREDDIE MAC	2,018,540.46	5.50
GOLDMAN SACHS GROUP INC	326,700.63	0.89
HOME DEPOT INC	128,664.38	0.35
HONDA AUTO RECEIVABLES	433,569.23	1.18
HYUNDAI AUTO RECEIVABLES	304,200.00	0.83
IBM CORP	505,580.50	1.38
INTER-AMERICAN DEVELOPMENT BANK	420,370.10	1.15
INTERNATIONAL FINANCE CORPORATION	810,493.25	2.21
INTL BANK OF RECONSTRUCTION AND DEV	514,347.55	1.40
JP MORGAN CHASE & CO	345,716.08	0.94
MERCEDES-BENZ AUTO RECEIVABLES	227,771.89	0.62
MITSUBISHI UFJ FINANCIAL GROUP INC	350,626.26	0.96
NATIONAL RURAL UTILITIES CO FINANCE CORP	358,461.25	0.98
NISSAN AUTO RECEIVABLES	561,723.10	1.53
NORDEA BANK AB	525,578.03	1.43
PEPSICO INC	220,682.88	0.60
PFIZER INC	623,394.60	1.70
SAN DIEGO CA CMNTY CLG DIST	100,637.00	0.27

Credit Quality (S&P Ratings)





Managed Account Issuer Summary

For the Month Ending **September 30, 2019**

CITY OF EASTVALE - INVESTMENT PORTFOLIO - 20240100

Issuer	Market Value of Holdings	Percent
SKANDINAVISKA ENSKILDA BANKEN AB	555,769.79	1.51
SUMITOMO MITSUI FINANCIAL GROUP INC	355,730.20	0.97
SWEDBANK AB	701,313.90	1.91
THE BANK OF NEW YORK MELLON CORPORATION	547,612.38	1.49
THE WALT DISNEY CORPORATION	361,403.29	0.98
TOYOTA MOTOR CORP	689,819.08	1.88
UNITED PARCEL SERVICE INC	505,711.00	1.38
UNITED STATES TREASURY	12,714,441.96	34.63
WAL-MART STORES INC	633,907.12	1.73
WELLS FARGO & COMPANY	789,213.10	2.15
WESTPAC BANKING CORP	626,308.13	1.71
Total	\$36,701,578.72	100.00%



Managed Account Detail of Securities Held

For the Month Ending **September 30, 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	45,000.00	AA+	Aaa	11/22/16	11/23/16	45,956.25	1.78	170.58	45,383.20	45,455.27
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	80,000.00	AA+	Aaa	12/05/16	12/06/16	80,446.88	1.88	136.26	80,185.95	80,493.76
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	544,700.93	548,023.12
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	469.47	312,093.25	315,996.66
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	446,699.13	453,058.65
US TREASURY NOTES DTD 03/31/2017 1.875% 03/31/2022	912828W89	845,000.00	AA+	Aaa	12/01/17	12/05/17	837,111.13	2.10	43.29	840,357.29	850,743.47
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	979,050.30	1,006,797.00
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	631.79	196,542.12	201,492.20
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	1,007,263.13	1,011,523.00
US TREASURY NOTES DTD 09/30/2015 1.750% 09/30/2022	912828L57	610,000.00	AA+	Aaa	06/04/18	06/06/18	585,099.61	2.76	29.17	592,407.53	613,026.21
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	9,625.00	1,123,160.54	1,164,150.75
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	1,769.02	577,626.98	603,163.80
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	510.99	383,922.83	398,953.20
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	510.99	387,048.70	398,953.20



Managed Account Detail of Securities Held

For the Month Ending **September 30, 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 08/01/2016 1.250% 07/31/2023	912828S92	160,000.00	AA+	Aaa	04/02/19	04/04/19	153,225.00	2.28	336.96	153,968.21	158,068.80
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	1,095.11	497,515.81	513,723.60
US TREASURY NOTES DTD 08/31/2016 1.375% 08/31/2023	9128282D1	645,000.00	AA+	Aaa	07/01/19	07/03/19	635,375.39	1.75	755.31	635,928.83	640,313.43
UNITED STATES TREASURY NOTES DTD 10/01/2018 2.875% 09/30/2023	9128285D8	550,000.00	AA+	Aaa	05/01/19	05/03/19	564,458.98	2.25	43.20	563,171.69	577,628.70
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	6,248.72	862,655.56	894,277.13
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	8,319.72	1,147,107.93	1,190,666.12
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	431.20	65,168.81	67,803.13
US TREASURY N/B NOTES DTD 05/01/2017 2.000% 04/30/2024	912828X70	505,000.00	AA+	Aaa	06/03/19	06/05/19	507,288.28	1.90	4,226.63	507,147.66	514,606.62
US TREASURY N/B DTD 07/31/2017 2.125% 07/31/2024	9128282N9	355,000.00	AA+	Aaa	08/01/19	08/05/19	360,491.41	1.80	1,270.96	360,327.75	364,055.34
US TREASURY N/B NOTES DTD 08/31/2017 1.875% 08/31/2024	9128282U3	100,000.00	AA+	Aaa	09/03/19	09/05/19	102,605.47	1.33	159.68	102,569.26	101,468.80
Security Type Sub-Total		12,580,000.00					12,358,351.58	2.34	41,949.54	12,412,003.39	12,714,441.96
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	279,631.77	281,598.80
INTERNATIONAL FINANCE CORPORATION NOTE DTD 03/16/2018 2.635% 03/09/2021	45950VLQ7	525,000.00	AAA	Aaa	03/09/18	03/16/18	524,606.25	2.66	845.40	524,805.25	528,894.45



Managed Account Detail of Securities Held

For the Month Ending **September 30, 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
Supra-National Agency Bond / Note												
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	414,519.20	420,370.10
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	504,273.42	514,347.55
Security Type Sub-Total			1,725,000.00					1,721,688.35	2.67	9,525.78	1,723,229.64	1,745,210.90
Municipal Bond / Note												
SAN DIEGO CCD, CA TXBL GO BONDS DTD 10/16/2019 1.996% 08/01/2023		797272QN4	100,000.00	AAA	Aaa	09/18/19	10/16/19	100,000.00	2.00	0.00	100,000.00	100,637.00
Security Type Sub-Total			100,000.00					100,000.00	2.00	0.00	100,000.00	100,637.00
Federal Agency Collateralized Mortgage Obligation												
FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021		3136B1XP4	162,318.53	AA+	Aaa	04/11/18	04/30/18	165,547.21	2.27	481.54	164,156.98	165,324.91
FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2015 2.791% 01/25/2022		3137BHXY8	325,000.00	AA+	Aaa	05/16/19	05/21/19	327,031.25	2.20	755.90	326,742.25	329,718.84
FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2015 2.716% 06/25/2022		3137BLUR7	150,000.00	AA+	Aaa	04/02/19	04/05/19	150,375.00	2.46	339.50	150,284.19	152,225.48
FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.307% 08/25/2022		3137AWOH1	165,000.00	AA+	Aaa	09/04/19	09/09/19	167,436.33	1.25	317.21	167,402.00	166,420.37
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	180,924.88	184,087.85
Security Type Sub-Total			982,318.53					991,922.60	2.17	2,357.65	989,510.30	997,777.45
Federal Agency Bond / Note												
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	867,824.51	871,189.08



Managed Account Detail of Securities Held

For the Month Ending **September 30, 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 Bond / Note											
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	374,793.14	383,010.75
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	874,933.93	880,958.75
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	407,687.43	425,314.41
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	1,146,761.00	1,186,087.92
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	529,114.12	555,436.82
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	507,704.82	529,611.89
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	1,497.22	383,743.08	399,515.27
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	366.67	109,656.82	114,167.79
Security Type Sub-Total		5,190,000.00					5,205,098.68	2.43	33,106.86	5,202,218.85	5,345,292.68
Corporate Note											
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	789,894.46	789,213.10
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	129,949.98	131,952.21
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	179,964.41	180,296.10
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	159,966.59	162,578.24



Managed Account Detail of Securities Held

For the Month Ending **September 30, 2019**

CITY OF EASTVALE - INVESTMENT PORTFOLIO - 20240100

Security Type/Description	S&P	Moody's	Trade	Settle	Original	YTM	Accrued	Amortized	Market		
Dated Date/Coupon/Maturity	Par	Rating	Rating	Date	Date	Cost	at Cost	Cost	Value		
CUSIP											
Corporate Note											
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	219,980.22	220,682.88
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	346,184.30	348,081.20
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	801,506.34	802,837.60
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	324,900.99	326,700.63
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	497,415.72	497,786.00
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	346,285.37	350,090.13
IBM CORP BONDS DTD 01/27/2017 2.500% 01/27/2022	459200JO5	500,000.00	A	A2	02/01/17	02/03/17	501,050.00	2.45	2,222.22	500,505.64	505,580.50
BANK OF NY MELLON CORP (CALLABLE) NOTES DTD 02/07/2017 2.600% 02/07/2022	06406RAA5	540,000.00	A	A1	08/01/19	08/05/19	545,977.80	2.14	2,106.00	545,602.42	547,612.38
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	484,391.60	497,379.89
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	177,855.34	182,669.22
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	348,717.48	358,461.25
UNITED PARCEL SERVICE CORP NOTES DTD 09/27/2012 2.450% 10/01/2022	911312AQ9	500,000.00	A	A2	03/01/18	03/05/18	488,265.00	3.00	6,125.00	492,124.97	505,711.00
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	123,296.08	128,664.38



Managed Account Detail of Securities Held

For the Month Ending **September 30, 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
Corporate Note											
JPMORGAN CHASE & CO CORP NOTES DTD 05/18/2016 2.700% 05/18/2023	46625HRL6	340,000.00	A-	A2	09/03/19	09/05/19	348,435.40	2.00	3,391.50	348,278.40	345,716.08
PFIZER INC CORP NOTES DTD 03/11/2019 2.950% 03/15/2024	717081ES8	600,000.00	AA-	A1	04/02/19	04/04/19	607,260.00	2.69	786.67	606,587.41	623,394.60
WALMART INC CORPORATE NOTES DTD 04/23/2019 2.850% 07/08/2024	931142EL3	610,000.00	AA	Aa2	07/10/19	07/12/19	629,038.10	2.19	4,008.21	628,241.46	633,907.12
WALT DISNEY COMPANY/THE DTD 09/06/2019 1.750% 08/30/2024	254687FK7	365,000.00	A	A2	09/03/19	09/06/19	363,510.80	1.84	443.58	363,530.65	361,403.29
Security Type Sub-Total		8,380,000.00					8,437,646.05	2.42	58,765.25	8,415,179.83	8,500,717.80
Certificate of Deposit											
CANADIAN IMP BK COMM NY FLT CERT DEPOS DTD 04/10/2018 2.738% 04/10/2020	13606BVF0	280,000.00	A-1	P-1	04/06/18	04/10/18	280,000.00	2.78	1,767.37	280,000.00	280,536.20
BANK OF MONTREAL CHICAGO CERT DEPOS DTD 08/03/2018 3.190% 08/03/2020	06370REU9	600,000.00	A-1	P-1	08/01/18	08/03/18	600,000.00	3.23	3,030.50	600,000.00	605,093.40
WESTPAC BANKING CORP NY CD DTD 08/07/2017 2.050% 08/03/2020	96121T4A3	625,000.00	A-1+	P-1	08/03/17	08/07/17	625,000.00	2.05	1,921.88	625,000.00	626,308.13
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	5,537.00	349,947.71	355,730.20
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	6,091.17	700,000.00	701,313.90
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	6,119.44	345,000.00	350,626.26
CREDIT AGRICOLE CIB NY CERT DEPOS DTD 04/04/2019 2.830% 04/02/2021	22535CDU2	280,000.00	A+	Aa3	04/03/19	04/04/19	280,000.00	2.85	3,962.00	280,000.00	282,892.96
NORDEA BANK ABP NEW YORK CERT DEPOS DTD 08/29/2019 1.850% 08/26/2022	65558TLL7	525,000.00	AA-	Aa3	08/27/19	08/29/19	525,000.00	1.87	890.31	525,000.00	525,578.03



Managed Account Detail of Securities Held

For the Month Ending **September 30, 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
Certificate of Deposit												
SKANDINAV ENSKILDA BANK LT CD		83050PDR7	555,000.00	A+	Aa2	08/29/19	09/03/19	555,000.00	1.88	802.90	555,000.00	555,769.79
DTD 09/03/2019 1.860% 08/26/2022												
Security Type Sub-Total			4,260,000.00					4,259,524.00	2.51	30,122.57	4,259,947.71	4,283,848.87
Asset-Backed Security												
HYUNDAI ABS 2016-B A3		44891EAC3	36,561.41	AAA	Aaa	09/14/16	09/21/16	36,556.49	1.30	20.96	36,560.02	36,498.57
DTD 09/21/2016 1.290% 04/15/2021												
HAROT 2017-4 A3		43813FAC7	139,676.11	NR	Aaa	11/22/17	11/29/17	139,656.43	2.06	79.54	139,665.24	139,739.02
DTD 11/29/2017 2.050% 11/21/2021												
TAOT 2017-D A3		89238KAD4	215,000.00	AAA	Aaa	11/07/17	11/15/17	214,980.18	2.26	184.42	214,988.87	214,892.54
DTD 11/15/2017 1.930% 01/15/2022												
ALLYA 2017-5 A3		02007YAC8	200,612.96	AAA	Aaa	11/14/17	11/22/17	200,597.39	1.99	177.43	200,603.91	200,542.61
DTD 11/22/2017 1.990% 03/15/2022												
NAROT 2017-C A3		65478HAD0	120,000.00	NR	Aaa	12/06/17	12/13/17	119,979.71	2.13	113.07	119,990.96	120,028.79
DTD 12/13/2017 2.120% 04/15/2022												
TAOT 2018-A A3		89238BAD4	180,000.00	AAA	Aaa	01/23/18	01/31/18	179,997.93	2.35	188.00	179,998.77	180,396.09
DTD 01/31/2018 2.350% 05/16/2022												
ALLYA 2018-1 A3		02007MAE0	308,658.56	AAA	NR	01/23/18	01/31/18	308,622.88	2.32	322.38	308,635.96	309,290.41
DTD 01/31/2018 2.350% 06/15/2022												
HART 2018-A A3		44891KAD7	115,000.00	AAA	Aaa	04/10/18	04/18/18	114,982.68	2.80	142.60	114,988.42	115,915.95
DTD 04/18/2018 2.790% 07/15/2022												
MBART 2018-1 A3		58772RAD6	225,000.00	AAA	Aaa	07/17/18	07/25/18	224,991.36	3.03	303.00	224,993.65	227,771.89
DTD 07/25/2018 3.030% 01/15/2023												
ALLYA 2018-3 A3		02007JAC1	350,000.00	AAA	Aaa	06/19/18	06/27/18	349,976.06	3.09	466.67	349,982.54	353,114.83
DTD 06/27/2018 3.000% 01/15/2023												
NAROT 2018-B A3		65479GAD1	210,000.00	AAA	Aaa	07/17/18	07/25/18	209,993.20	3.06	285.60	209,994.96	213,036.37
DTD 07/25/2018 3.060% 03/15/2023												
HAROT 2019-1 A3		43814WAC9	100,000.00	AAA	NR	02/19/19	02/27/19	99,997.32	2.83	102.19	99,997.74	101,763.90
DTD 02/27/2019 2.830% 03/20/2023												



Managed Account Detail of Securities Held

For the Month Ending **September 30, 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
Asset-Backed Security											
HYUNDAI AUTO RECEIVABLES TRUST DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	150,000.00	AAA	NR	04/03/19	04/10/19	149,980.26	2.67	177.33	149,982.52	151,785.48
HAROT 2019-2 A3 DTD 05/29/2019 2.520% 06/21/2023	43815MAC0	190,000.00	NR	Aaa	05/21/19	05/29/19	189,992.91	2.52	133.00	189,993.52	192,066.31
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	224,970.43	228,657.94
COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	100,000.00	AAA	Aaa	05/21/19	05/30/19	99,979.74	2.52	111.56	99,981.10	101,133.77
CARMX 2019-2 A3 DTD 04/17/2019 2.680% 03/15/2024	14316LAC7	125,000.00	AAA	NR	04/09/19	04/17/19	124,987.23	2.90	148.89	124,988.37	127,017.59
Security Type Sub-Total		2,990,509.04					2,990,237.68	2.60	3,246.64	2,990,316.98	3,013,652.06
Managed Account Sub-Total		36,207,827.57					36,064,468.94	2.42	179,074.29	36,092,406.70	36,701,578.72
Securities Sub-Total		\$36,207,827.57					\$36,064,468.94	2.42%	\$179,074.29	\$36,092,406.70	\$36,701,578.72
Accrued Interest											\$179,074.29
Total Investments											\$36,880,653.01

Bolded items are forward settling trades.



Managed Account Fair Market Value & Analytics

For the Month Ending **September 30, 2019**

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	45,000.00	BNP PARI		101.01	45,455.27	(500.98)	72.07	1.79	1.79	1.69
US TREASURY NOTES	DTD 09/02/2014 2.000% 08/31/2021	912828D72	80,000.00	MERRILL		100.62	80,493.76	46.88	307.81	1.87	1.87	1.67
US TREASURY NOTES	DTD 01/31/2017 1.875% 01/31/2022	912828V72	545,000.00	HSBC		100.55	548,023.12	3,597.92	3,322.19	2.27	2.27	1.63
US TREASURY NOTES	DTD 03/02/2015 1.750% 02/28/2022	912828J43	315,000.00	CITIGRP		100.32	315,996.66	6,804.47	3,903.41	2.36	2.36	1.62
US TREASURY NOTES	DTD 03/31/2017 1.875% 03/31/2022	912828W89	450,000.00	GOLDMAN		100.68	453,058.65	8,560.60	6,359.52	2.43	2.43	1.60
US TREASURY NOTES	DTD 03/31/2017 1.875% 03/31/2022	912828W89	845,000.00	BNP_PARI		100.68	850,743.47	13,632.34	10,386.18	2.43	2.43	1.60
US TREASURY NOTES	DTD 03/31/2017 1.875% 03/31/2022	912828W89	1,000,000.00	BNP_PARI		100.68	1,006,797.00	36,289.19	27,746.70	2.43	2.43	1.60
US TREASURY NOTES	DTD 07/31/2017 1.875% 07/31/2022	9128282P4	200,000.00	MORGAN_S		100.75	201,492.20	6,679.70	4,950.08	2.74	2.74	1.60
US TREASURY NOTES	DTD 07/31/2015 2.000% 07/31/2022	912828XQ8	1,000,000.00	JPM_CHAS		101.15	1,011,523.00	(859.81)	4,259.87	2.74	2.74	1.58
US TREASURY NOTES	DTD 09/30/2015 1.750% 09/30/2022	912828L57	610,000.00	RBS		100.50	613,026.21	27,926.60	20,618.68	2.91	2.91	1.58
US TREASURY N/B NOTES	DTD 10/31/2017 2.000% 10/31/2022	9128283C2	1,150,000.00	MERRILL		101.23	1,164,150.75	52,514.03	40,990.21	2.96	2.96	1.59
US TREASURY NOTES	DTD 02/01/2016 1.750% 01/31/2023	912828P38	600,000.00	TD		100.53	603,163.80	31,804.42	25,536.82	3.22	3.22	1.59
US TREASURY NOTES	DTD 02/29/2016 1.500% 02/28/2023	912828P79	400,000.00	BNP_PARI		99.74	398,953.20	20,515.70	15,030.37	3.31	3.31	1.58
US TREASURY NOTES	DTD 02/29/2016 1.500% 02/28/2023	912828P79	400,000.00	GOLDMAN		99.74	398,953.20	14,296.95	11,904.50	3.31	3.31	1.58
US TREASURY NOTES	DTD 08/01/2016 1.250% 07/31/2023	912828S92	160,000.00	NOMURA		98.79	158,068.80	4,843.80	4,100.59	3.72	3.72	1.58
US TREASURY NOTES	DTD 08/01/2016 1.250% 07/31/2023	912828S92	520,000.00	RBC		98.79	513,723.60	19,743.91	16,207.79	3.72	3.72	1.58
US TREASURY NOTES	DTD 08/31/2016 1.375% 08/31/2023	9128282D1	645,000.00	RBS		99.27	640,313.43	4,938.04	4,384.60	3.79	3.79	1.57



Managed Account Fair Market Value & Analytics

For the Month Ending **September 30, 2019**

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											
UNITED STATES TREASURY NOTES DTD 10/01/2018 2.875% 09/30/2023	9128285D8	550,000.00	MERRILL		105.02	577,628.70	13,169.72	14,457.01	3.78	3.78	1.57
US TREASURY NOTES DTD 11/30/2016 2.125% 11/30/2023	912828U57	875,000.00	RBC		102.20	894,277.13	33,222.44	31,621.57	3.95	3.95	1.58
US TREASURY NOTES DTD 11/30/2016 2.125% 11/30/2023	912828U57	1,165,000.00	BNP_PARI		102.20	1,190,666.12	46,508.70	43,558.19	3.95	3.95	1.58
US TREASURY N/B DTD 12/31/2018 2.625% 12/31/2023	9128285U0	65,000.00	MERRILL		104.31	67,803.13	2,610.16	2,634.32	4.00	4.00	1.57
US TREASURY N/B NOTES DTD 05/01/2017 2.000% 04/30/2024	912828X70	505,000.00	MORGAN_S		101.90	514,606.62	7,318.34	7,458.96	4.34	4.34	1.57
US TREASURY N/B DTD 07/31/2017 2.125% 07/31/2024	9128282N9	355,000.00	MORGAN_S		102.55	364,055.34	3,563.93	3,727.59	4.57	4.57	1.57
US TREASURY N/B NOTES DTD 08/31/2017 1.875% 08/31/2024	9128282U3	100,000.00	HSBC		101.47	101,468.80	(1,136.67)	(1,100.46)	4.68	4.68	1.56
Security Type Sub-Total		12,580,000.00				12,714,441.96	356,090.38	302,438.57	3.22	3.22	1.59
Supra-National Agency Bond / Note											
INTERNATIONAL FINANCE CORPORATION NOTE DTD 01/25/2018 2.250% 01/25/2021	45950KCM0	280,000.00	JPM_CHAS		100.57	281,598.80	2,422.00	1,967.03	1.29	1.29	1.81
INTERNATIONAL FINANCE CORPORATION NOTE DTD 03/16/2018 2.635% 03/09/2021	45950VLQ7	525,000.00	HSBC		100.74	528,894.45	4,288.20	4,089.20	1.41	1.41	2.11
INTER-AMERICAN DEVELOPMENT BANK NOTE DTD 04/19/2018 2.625% 04/19/2021	4581X0DB1	415,000.00	CITIGRP		101.29	420,370.10	6,283.10	5,850.90	1.50	1.50	1.78
INTL BANK OF RECONSTRUCTION AND DEV NOTE DTD 07/25/2018 2.750% 07/23/2021	459058GH0	505,000.00	MORGAN_S		101.85	514,347.55	10,529.25	10,074.13	1.76	1.76	1.71
Security Type Sub-Total		1,725,000.00				1,745,210.90	23,522.55	21,981.26	1.51	1.51	1.86
Municipal Bond / Note											



Managed Account Fair Market Value & Analytics

For the Month Ending **September 30, 2019**

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
Municipal Bond / Note											
SAN DIEGO CCD, CA TXBL GO BONDS DTD 10/16/2019 1.996% 08/01/2023	797272ON4	100,000.00	RBC		100.64	100,637.00	637.00	637.00	3.64	3.64	1.82

Security Type Sub-Total		100,000.00				100,637.00	637.00	637.00	3.64	3.64	1.82
--------------------------------	--	-------------------	--	--	--	-------------------	---------------	---------------	-------------	-------------	-------------

Federal Agency Collateralized Mortgage Obligation											
FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	162,318.53	JPM_CHAS		101.85	165,324.91	(222.30)	1,167.93	1.44	1.02	1.53
FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2015 2.791% 01/25/2022	3137BHXY8	325,000.00	JPM_CHAS		101.45	329,718.84	2,687.59	2,976.59	2.13	1.19	1.42
FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2015 2.716% 06/25/2022	3137BLUR7	150,000.00	JPM_CHAS		101.48	152,225.48	1,850.48	1,941.29	2.41	1.39	1.53
FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.307% 08/25/2022	3137AWOH1	165,000.00	CANT_FIT		100.86	166,420.37	(1,015.96)	(981.63)	2.73	1.47	1.62
FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/25/2022	3137BM6P6	180,000.00	CITIGRP		102.27	184,087.85	2,555.04	3,162.97	2.59	1.47	1.42

Security Type Sub-Total		982,318.53				997,777.45	5,854.85	8,267.15	2.24	1.29	1.49
--------------------------------	--	-------------------	--	--	--	-------------------	-----------------	-----------------	-------------	-------------	-------------

Federal Agency Bond / Note											
FANNIE MAE NOTES DTD 01/09/2017 2.000% 01/05/2022	3135G0S38	865,000.00	MORGAN_S		100.72	871,189.08	661.73	3,364.57	2.20	2.20	1.68
FANNIE MAE NOTES DTD 01/11/2019 2.625% 01/11/2022	3135G0U92	375,000.00	NOMURA		102.14	383,010.75	8,280.75	8,217.61	2.20	2.20	1.67
FANNIE MAE NOTES DTD 04/10/2017 1.875% 04/05/2022	3135G0T45	875,000.00	TD		100.68	880,958.75	6,090.00	6,024.82	2.43	2.43	1.60
FANNIE MAE NOTES DTD 01/23/2018 2.375% 01/19/2023	3135G0T94	415,000.00	WELLS_FA		102.49	425,314.41	20,042.01	17,626.98	3.16	3.16	1.60
FREDDIE MAC NOTES DTD 06/11/2018 2.750% 06/19/2023	3137EAEN5	1,140,000.00	MORGAN_S		104.04	1,186,087.92	38,085.12	39,326.92	3.51	3.51	1.63
FANNIE MAE NOTES DTD 09/14/2018 2.875% 09/12/2023	3135G0U43	530,000.00	TD		104.80	555,436.82	26,507.42	26,322.70	3.73	3.73	1.62



Managed Account Fair Market Value & Analytics

For the Month Ending **September 30, 2019**

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											
FEDERAL HOME LOAN BANKS NOTES DTD 12/09/2013 3.375% 12/08/2023	3130A0F70	495,000.00	BARCLAYS		106.99	529,611.89	20,022.31	21,907.07	3.88	3.88	1.64
FANNIE MAE NOTES DTD 02/08/2019 2.500% 02/05/2024	3135G0V34	385,000.00	NOMURA		103.77	399,515.27	15,947.47	15,772.19	4.10	4.10	1.60
FHLB BONDS DTD 02/15/2019 2.500% 02/13/2024	3130AFW94	110,000.00	BARCLAYS		103.79	114,167.79	4,557.19	4,510.97	4.13	4.13	1.60
Security Type Sub-Total		5,190,000.00				5,345,292.68	140,194.00	143,073.83	3.11	3.11	1.63
Corporate Note											
WELLS FARGO & COMPANY NOTES DTD 12/07/2015 2.550% 12/07/2020	94974BGR5	785,000.00	WELLSFAR		100.54	789,213.10	(13,794.80)	(681.36)	1.16	1.16	2.09
TOYOTA MOTOR CREDIT CORP CORP NOTES DTD 01/08/2019 3.050% 01/08/2021	89236TFO3	130,000.00	JPM_CHAS		101.50	131,952.21	2,030.21	2,002.23	1.24	1.24	1.85
BRANCH BANKING & TRUST (CALLABLE) NOTES DTD 10/26/2017 2.150% 02/01/2021	05531FAZ6	180,000.00	MORGAN_S	01/01/21	100.16	180,296.10	378.90	331.69	1.27	1.23	2.02
TOYOTA MOTOR CREDIT CORP NOTES DTD 04/13/2018 2.950% 04/13/2021	89236TEU5	160,000.00	JPM_CHAS		101.61	162,578.24	2,642.24	2,611.65	1.48	1.48	1.88
PEPSICO INC CORP (CALLABLE) NOTE DTD 10/10/2017 2.000% 04/15/2021	713448DX3	220,000.00	MERRILL	03/15/21	100.31	220,682.88	726.88	702.66	1.45	1.42	1.79
BANK OF AMERICA CORP NOTE DTD 04/19/2016 2.625% 04/19/2021	06051GFW4	345,000.00	MERRILL		100.89	348,081.20	497.15	1,896.90	1.50	1.50	2.04
AMERICAN EXPRESS CREDIT (CALLABLE) NOTES DTD 05/05/2016 2.250% 05/05/2021	0258M0EB1	800,000.00	CSFB	04/04/21	100.35	802,837.60	(1,794.40)	1,331.26	1.50	1.47	2.02
GOLDMAN SACHS GROUP CORP NOTES DTD 07/27/2011 5.250% 07/27/2021	38141GGO1	310,000.00	GOLDMAN		105.39	326,700.63	(13,025.27)	1,799.64	1.73	1.73	2.22
AMERICAN HONDA FINANCE CORP NOTES DTD 09/09/2016 1.700% 09/09/2021	02665WBG5	500,000.00	SUSQ		99.56	497,786.00	3,016.00	370.28	1.90	1.90	1.93
CITIGROUP INC CORP (CALLABLE) NOTE DTD 12/08/2016 2.900% 12/08/2021	172967LC3	345,000.00	MORGAN_S	11/08/21	101.48	350,090.13	2,733.78	3,804.76	2.04	2.02	2.20



Managed Account Fair Market Value & Analytics

For the Month Ending **September 30, 2019**

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
Corporate Note											
IBM CORP BONDS DTD 01/27/2017 2.500% 01/27/2022	459200JO5	500,000.00	MERRILL		101.12	505,580.50	4,530.50	5,074.86	2.24	2.24	2.01
BANK OF NY MELLON CORP (CALLABLE) NOTES DTD 02/07/2017 2.600% 02/07/2022	06406RAA5	540,000.00	GOLDMAN	01/07/22	101.41	547,612.38	1,634.58	2,009.96	2.22	2.19	1.98
APPLE INC CORP NOTES DTD 02/09/2017 2.500% 02/09/2022	037833CM0	490,000.00	WELLS_FA		101.51	497,379.89	14,651.49	12,988.29	2.28	2.28	1.84
BB&T CORP (CALLABLE) NOTES DTD 03/21/2017 2.750% 04/01/2022	05531FAX1	180,000.00	TD	03/01/22	101.48	182,669.22	6,011.82	4,813.88	2.36	2.30	2.14
NATIONAL RURAL UTIL COOP CORP NOTES DTD 04/25/2017 2.400% 04/25/2022	637432NM3	355,000.00	GOLDMAN		100.98	358,461.25	13,170.50	9,743.77	2.46	2.46	2.01
UNITED PARCEL SERVICE CORP NOTES DTD 09/27/2012 2.450% 10/01/2022	911312AQ9	500,000.00	JPM_CHAS		101.14	505,711.00	17,446.00	13,586.03	2.85	2.85	2.06
HOME DEPOT INC CORP NOTES DTD 04/05/2013 2.700% 04/01/2023	437076AZ5	125,000.00	WELLS_FA		102.93	128,664.38	6,039.38	5,368.30	3.29	3.29	1.83
JPMORGAN CHASE & CO CORP NOTES DTD 05/18/2016 2.700% 05/18/2023	46625HRL6	340,000.00	MKTX		101.68	345,716.08	(2,719.32)	(2,562.32)	3.42	3.42	2.22
PFIZER INC CORP NOTES DTD 03/11/2019 2.950% 03/15/2024	717081ES8	600,000.00	BNP_PARI		103.90	623,394.60	16,134.60	16,807.19	4.17	4.17	2.03
WALMART INC CORPORATE NOTES DTD 04/23/2019 2.850% 07/08/2024	931142EL3	610,000.00	CITIGRP		103.92	633,907.12	4,869.02	5,665.66	4.43	4.43	1.98
WALT DISNEY COMPANY/THE DTD 09/06/2019 1.750% 08/30/2024	254687FK7	365,000.00	JPM_CHAS		99.01	361,403.29	(2,107.51)	(2,127.36)	4.68	4.68	1.96
Security Type Sub-Total		8,380,000.00				8,500,717.80	63,071.75	85,537.97	2.44	2.43	2.02
Certificate of Deposit											
CANADIAN IMP BK COMM NY FLT CERT DEPOS DTD 04/10/2018 2.738% 04/10/2020	13606BVF0	280,000.00	MERRILL		100.19	280,536.20	536.20	536.20	0.03	0.52	2.41
BANK OF MONTREAL CHICAGO CERT DEPOS DTD 08/03/2018 3.190% 08/03/2020	06370REU9	600,000.00	BMO		100.85	605,093.40	5,093.40	5,093.40	0.84	0.84	2.17



Managed Account Fair Market Value & Analytics

For the Month Ending **September 30, 2019**

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	
Certificate of Deposit											
WESTPAC BANKING CORP NY CD DTD 08/07/2017 2.050% 08/03/2020	96121T4A3	625,000.00	JPM_CHAS		100.21	626,308.13	1,308.13	1,308.13	0.84	0.84	1.72
SUMITOMO MITSUI BANK NY CERT DEPOS DTD 10/18/2018 3.390% 10/16/2020	86565BPC9	350,000.00	GOLDMAN		101.64	355,730.20	6,206.20	5,782.49	1.01	1.01	1.85
SWEDBANK (NEW YORK) CERT DEPOS DTD 11/17/2017 2.270% 11/16/2020	87019U6D6	700,000.00	MERRILL		100.19	701,313.90	1,313.90	1,313.90	1.10	1.10	2.13
MUFG BANK LTD/NY CERT DEPOS DTD 02/28/2019 2.970% 02/26/2021	55379WZT6	345,000.00	MITSU		101.63	350,626.26	5,626.26	5,626.26	1.36	1.36	1.82
CREDIT AGRICOLE CIB NY CERT DEPOS DTD 04/04/2019 2.830% 04/02/2021	22535CDU2	280,000.00	CREDAG		101.03	282,892.96	2,892.96	2,892.96	1.46	1.46	2.15
NORDEA BANK ABP NEW YORK CERT DEPOS DTD 08/29/2019 1.850% 08/26/2022	65558TLL7	525,000.00	MERRILL		100.11	525,578.03	578.03	578.03	2.82	2.82	1.83
SKANDINAV ENSKILDA BANK LT CD DTD 09/03/2019 1.860% 08/26/2022	83050PDR7	555,000.00	BARCLAYS		100.14	555,769.79	769.79	769.79	2.82	2.82	1.83
Security Type Sub-Total		4,260,000.00				4,283,848.87	24,324.87	23,901.16	1.43	1.46	1.97
Asset-Backed Security											
HYUNDAI ABS 2016-B A3 DTD 09/21/2016 1.290% 04/15/2021	44891EAC3	36,561.41	JPMCHASE		99.83	36,498.57	(57.92)	(61.45)	0.22	1.11	1.44
HAROT 2017-4 A3 DTD 11/29/2017 2.050% 11/21/2021	43813FAC7	139,676.11	BARCLAYS		100.05	139,739.02	82.59	73.78	0.60	1.09	2.01
TAOT 2017-D A3 DTD 11/15/2017 1.930% 01/15/2022	89238KAD4	215,000.00	JPM_CHAS		99.95	214,892.54	(87.64)	(96.33)	0.62	1.16	1.97
ALLYA 2017-5 A3 DTD 11/22/2017 1.990% 03/15/2022	02007YAC8	200,612.96	CITIGRP		99.96	200,542.61	(54.78)	(61.30)	0.52	1.24	2.02
NAROT 2017-C A3 DTD 12/13/2017 2.120% 04/15/2022	65478HAD0	120,000.00	WELLS_FA		100.02	120,028.79	49.08	37.83	0.73	0.66	2.08
TAOT 2018-A A3 DTD 01/31/2018 2.350% 05/16/2022	89238BAD4	180,000.00	MITSU		100.22	180,396.09	398.16	397.32	0.82	1.32	2.18
ALLYA 2018-1 A3 DTD 01/31/2018 2.350% 06/15/2022	02007MAE0	308,658.56	BARCLAYS		100.20	309,290.41	667.53	654.45	0.59	1.36	2.20



Managed Account Fair Market Value & Analytics

For the Month Ending **September 30, 2019**

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
Asset-Backed Security												
HART 2018-A A3	DTD 04/18/2018 2.790% 07/15/2022	44891KAD7	115,000.00	BARCLAYS		100.80	115,915.95	933.27	927.53	1.02	1.40	2.22
MBART 2018-1 A3	DTD 07/25/2018 3.030% 01/15/2023	58772RAD6	225,000.00	BNP_PARI		101.23	227,771.89	2,780.53	2,778.24	1.17	1.64	2.28
ALLYA 2018-3 A3	DTD 06/27/2018 3.000% 01/15/2023	02007JAC1	350,000.00	BARCLAYS		100.89	353,114.83	3,138.77	3,132.29	0.84	1.64	2.46
NAROT 2018-B A3	DTD 07/25/2018 3.060% 03/15/2023	65479GAD1	210,000.00	SOCGEN		101.45	213,036.37	3,043.17	3,041.41	1.41	1.72	2.23
HAROT 2019-1 A3	DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	100,000.00	MERRILL		101.76	101,763.90	1,766.58	1,766.16	1.84	1.74	1.82
HYUNDAI AUTO RECEIVABLES TRUST	DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	150,000.00	SOCGEN		101.19	151,785.48	1,805.22	1,802.96	1.81	1.85	2.02
HAROT 2019-2 A3	DTD 05/29/2019 2.520% 06/21/2023	43815MAC0	190,000.00	JPM_CHAS		101.09	192,066.31	2,073.40	2,072.79	2.12	1.87	1.94
NAROT 2019-A A3	DTD 02/13/2019 2.900% 10/15/2023	65479KAD2	225,000.00	MITSU		101.63	228,657.94	3,692.03	3,687.51	1.92	2.01	2.10
COPAR 2019-1 A3	DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	100,000.00	JPM_CHAS		101.13	101,133.77	1,154.03	1,152.67	1.89	2.05	1.96
CARMX 2019-2 A3	DTD 04/17/2019 2.680% 03/15/2024	14316LAC7	125,000.00	RBC		101.61	127,017.59	2,030.36	2,029.22	1.84	2.21	1.96
Security Type Sub-Total			2,990,509.04				3,013,652.06	23,414.38	23,335.08	1.15	1.55	2.12
Managed Account Sub-Total			36,207,827.57				36,701,578.72	637,109.78	609,172.02	2.54	2.55	1.79
Securities Sub-Total			\$36,207,827.57				\$36,701,578.72	\$637,109.78	\$609,172.02	2.54	2.55	1.79%
Accrued Interest							\$179,074.29					
Total Investments							\$36,880,653.01					

Bolded items are forward settling trades.



Managed Account Security Transactions & Interest

For the Month Ending **September 30, 2019**

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										
08/29/19	09/03/19	SKANDINAV ENSKILDA BANK LT CD DTD 09/03/2019 1.860% 08/26/2022	83050PDR7	555,000.00	(555,000.00)	0.00	(555,000.00)			
09/03/19	09/05/19	US TREASURY N/B NOTES DTD 08/31/2017 1.875% 08/31/2024	9128282U3	100,000.00	(102,605.47)	(25.76)	(102,631.23)			
09/03/19	09/05/19	JPMORGAN CHASE & CO CORP NOTES DTD 05/18/2016 2.700% 05/18/2023	46625HRL6	340,000.00	(348,435.40)	(2,728.50)	(351,163.90)			
09/03/19	09/06/19	WALT DISNEY COMPANY/THE DTD 09/06/2019 1.750% 08/30/2024	254687FK7	365,000.00	(363,510.80)	0.00	(363,510.80)			
09/04/19	09/09/19	FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.307% 08/25/2022	3137AWOH1	165,000.00	(167,436.33)	(84.59)	(167,520.92)			
09/18/19	10/16/19	SAN DIEGO CCD, CA TXBL GO BONDS DTD 10/16/2019 1.996% 08/01/2023	797272QN4	100,000.00	(100,000.00)	0.00	(100,000.00)			
Transaction Type Sub-Total				1,625,000.00	(1,636,988.00)	(2,838.85)	(1,639,826.85)			

INTEREST										
09/01/19	09/01/19	JP MORGAN CHASE & CO CORP NT (CALLABLE) DTD 03/01/2016 2.550% 03/01/2021	46625HQJ2	350,000.00	0.00	4,462.50	4,462.50			
09/01/19	09/25/19	FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2015 2.791% 01/25/2022	3137BHXY8	325,000.00	0.00	755.90	755.90			
09/01/19	09/25/19	FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2015 2.716% 06/25/2022	3137BLUR7	150,000.00	0.00	339.50	339.50			
09/01/19	09/25/19	FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/25/2022	3137BM6P6	180,000.00	0.00	463.50	463.50			
09/01/19	09/25/19	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	168,528.99	0.00	518.22	518.22			
09/03/19	09/03/19	MONEY MARKET FUND	MONEY0002	0.00	0.00	139.17	139.17			
09/09/19	09/09/19	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			



Managed Account Security Transactions & Interest

For the Month Ending **September 30, 2019**

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									
INTEREST										
09/09/19	09/09/19	INTERNATIONAL FINANCE CORPORATION NOTE DTD 03/16/2018 2.635% 03/09/2021	45950VLQ7	525,000.00	0.00	6,919.50	6,919.50			
09/12/19	09/12/19	FANNIE MAE NOTES DTD 09/14/2018 2.875% 09/12/2023	3135G0U43	530,000.00	0.00	7,618.75	7,618.75			
09/15/19	09/15/19	COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	100,000.00	0.00	209.17	209.17			
09/15/19	09/15/19	NAROT 2017-C A3 DTD 12/13/2017 2.120% 04/15/2022	65478HAD0	120,000.00	0.00	212.00	212.00			
09/15/19	09/15/19	ALLYA 2018-1 A3 DTD 01/31/2018 2.350% 06/15/2022	02007MAE0	332,520.27	0.00	651.19	651.19			
09/15/19	09/15/19	HYUNDAI ABS 2016-B A3 DTD 09/21/2016 1.290% 04/15/2021	44891EAC3	44,333.18	0.00	47.66	47.66			
09/15/19	09/15/19	CARMX 2019-2 A3 DTD 04/17/2019 2.680% 03/15/2024	14316LAC7	125,000.00	0.00	279.17	279.17			
09/15/19	09/15/19	HYUNDAI AUTO RECEIVABLES TRUST DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	150,000.00	0.00	332.50	332.50			
09/15/19	09/15/19	ALLYA 2018-3 A3 DTD 06/27/2018 3.000% 01/15/2023	02007JAC1	350,000.00	0.00	875.00	875.00			
09/15/19	09/15/19	MBART 2018-1 A3 DTD 07/25/2018 3.030% 01/15/2023	58772RAD6	225,000.00	0.00	568.13	568.13			
09/15/19	09/15/19	HART 2018-A A3 DTD 04/18/2018 2.790% 07/15/2022	44891KAD7	115,000.00	0.00	267.38	267.38			
09/15/19	09/15/19	TAOT 2017-D A3 DTD 11/15/2017 1.930% 01/15/2022	89238KAD4	215,000.00	0.00	345.79	345.79			
09/15/19	09/15/19	NAROT 2019-A A3 DTD 02/13/2019 2.900% 10/15/2023	65479KAD2	225,000.00	0.00	543.75	543.75			
09/15/19	09/15/19	ALLYA 2017-5 A3 DTD 11/22/2017 1.990% 03/15/2022	02007YAC8	218,075.58	0.00	361.64	361.64			
09/15/19	09/15/19	TAOT 2018-A A3 DTD 01/31/2018 2.350% 05/16/2022	89238BAD4	180,000.00	0.00	352.50	352.50			
09/15/19	09/15/19	NAROT 2018-B A3 DTD 07/25/2018 3.060% 03/15/2023	65479GAD1	210,000.00	0.00	535.50	535.50			



Managed Account Security Transactions & Interest

For the Month Ending **September 30, 2019**

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									
INTEREST										
09/15/19	09/15/19	PFIZER INC CORP NOTES DTD 03/11/2019 2.950% 03/15/2024	717081ES8	600,000.00	0.00	9,046.67	9,046.67			
09/18/19	09/18/19	HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	100,000.00	0.00	235.83	235.83			
09/21/19	09/21/19	HAROT 2019-2 A3 DTD 05/29/2019 2.520% 06/21/2023	43815MAC0	190,000.00	0.00	399.00	399.00			
09/21/19	09/21/19	HAROT 2017-4 A3 DTD 11/29/2017 2.050% 11/21/2021	43813FAC7	151,288.98	0.00	258.45	258.45			
09/30/19	09/30/19	UNITED STATES TREASURY NOTES DTD 10/01/2018 2.875% 09/30/2023	9128285D8	550,000.00	0.00	7,906.25	7,906.25			
09/30/19	09/30/19	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			
09/30/19	09/30/19	US TREASURY NOTES DTD 03/31/2017 1.875% 03/31/2022	912828W89	450,000.00	0.00	4,218.75	4,218.75			
09/30/19	09/30/19	US TREASURY NOTES DTD 09/30/2015 1.750% 09/30/2022	912828L57	610,000.00	0.00	5,337.50	5,337.50			
09/30/19	09/30/19	US TREASURY NOTES DTD 03/31/2017 1.875% 03/31/2022	912828W89	845,000.00	0.00	7,921.88	7,921.88			
Transaction Type Sub-Total				9,834,747.00	0.00	75,747.75	75,747.75			
PAYDOWNS										
09/01/19	09/25/19	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	6,210.46	6,210.46	0.00	6,210.46	(123.53)	0.00	
09/15/19	09/15/19	ALLYA 2017-5 A3 DTD 11/22/2017 1.990% 03/15/2022	02007YAC8	17,462.62	17,462.62	0.00	17,462.62	1.35	0.00	
09/15/19	09/15/19	HYUNDAI ABS 2016-B A3 DTD 09/21/2016 1.290% 04/15/2021	44891EAC3	7,771.77	7,771.77	0.00	7,771.77	1.04	0.00	
09/15/19	09/15/19	ALLYA 2018-1 A3 DTD 01/31/2018 2.350% 06/15/2022	02007MAE0	23,861.71	23,861.71	0.00	23,861.71	2.76	0.00	
09/21/19	09/21/19	HAROT 2017-4 A3 DTD 11/29/2017 2.050% 11/21/2021	43813FAC7	11,612.87	11,612.87	0.00	11,612.87	1.64	0.00	
Transaction Type Sub-Total				66,919.43	66,919.43	0.00	66,919.43	(116.74)	0.00	



Managed Account Security Transactions & Interest

For the Month Ending **September 30, 2019**

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									
SELL										
08/29/19	09/03/19	BANK OF NOVA SCOTIA HOUSTON CD DTD 06/07/2018 3.080% 06/05/2020	06417GU22	595,000.00	599,811.27	4,479.69	604,290.96	5,037.37	4,898.75	FIFO
09/03/19	09/05/19	JP MORGAN CHASE & CO CORP NT (CALLABLE) DTD 03/01/2016 2.550% 03/01/2021	46625HOJ2	350,000.00	352,880.50	99.17	352,979.67	2,380.00	2,642.13	FIFO
09/03/19	09/06/19	US TREASURY N/B NOTES DTD 05/01/2017 2.000% 04/30/2024	912828X70	355,000.00	365,109.18	2,488.86	367,598.04	8,500.58	8,578.49	FIFO
09/04/19	09/09/19	US TREASURY NOTES DTD 09/30/2015 1.750% 09/30/2022	912828L57	165,000.00	166,901.37	1,278.07	168,179.44	8,636.72	6,750.98	FIFO
Transaction Type Sub-Total				1,465,000.00	1,484,702.32	8,345.79	1,493,048.11	24,554.67	22,870.35	
Managed Account Sub-Total					(85,366.25)	81,254.69	(4,111.56)	24,437.93	22,870.35	
Total Security Transactions					(85,366.25)	81,254.69	(4,111.56)	24,437.93	22,870.35	

Bolded items are forward settling trades.