

AGENDA STAFF REPORT

City Council Meeting

CONSENT CALENDAR

Agenda Item No. 10.6

May 13, 2020

Treasurer's Report – Quarter Ended March 31, 2020

Prepared By:

Amanda Wells, Finance Director/City Treasurer

Recommended Action(s)

Staff recommends that the City Council 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 March 31, 2020 and the investment income received at March 31, 2020, 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 March 31, 2020 is \$71,334,781 (book value). Net investment income received through March 31, 2020 is \$535,335. The net yield on investments is 1.853%.

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)

[Attachment 1 - 20200331 Investment Report.pdf](#)

[Attachment 2 - PFM_MAR 2020.pdf](#)



City of Eastvale
Schedule of Investments
As of March 31, 2020

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	\$ 1,192,388	\$ 1,192,388	\$ 1,192,388	0.410%
First American Govt Oblig Fund CI Y	194,457	194,457	194,457	4.000%
Total Money Market	\$ 1,386,845	\$ 1,386,845	\$ 1,386,845	0.913%
<i>Pooled Investment Accounts:</i>				
CAMP Pool	\$ 10,335,238	\$ 10,335,238	\$ 10,335,238	1.500%
Local Agency Investment Fund	3,291,977	3,291,977	3,316,605	1.890%
Total Pooled Investment	\$ 13,627,216	\$ 13,627,216	\$ 13,651,843	1.594%
<i>PFM Managed Investment Portfolio:</i>				
U.S. Treasury Bond / Note	\$ 15,220,000	\$ 15,226,958	\$ 16,025,087	2.060%
Supra-National Agency Bond / Note	1,445,000	1,444,015	1,479,812	2.730%
Municipal Bond / Note	460,000	466,429	472,547	1.900%
Federal Agency Collateralized Mortgage	1,328,451	1,345,732	1,365,133	1.930%
Asset-Back Security / Collateralized	2,585,579	2,585,418	2,578,968	2.650%
Certificate of Deposit	4,895,000	4,894,792	4,934,996	2.430%
Federal Agency Bond / Note	4,670,000	4,704,617	4,961,581	2.280%
Corporate Note	5,860,000	5,883,389	4,943,413	2.490%
Total PFM Managed Investments	\$ 36,464,031	\$ 36,551,350	\$ 36,761,538	2.268%
<u>ACTIVE DEPOSITS TOTAL</u>	\$ 51,478,091	\$ 51,565,411	\$ 51,800,226	2.054%
<u>INACTIVE DEPOSITS</u>				
<i>Checking Account:</i>				
Citizens Business Bank - Checking	\$ 19,769,370	\$ 19,769,370	\$ 19,769,370	0.000%
Total		\$ 19,769,370	\$ 19,769,370	0.000%
<u>INACTIVE DEPOSITS TOTAL</u>		\$ 19,769,370	\$ 19,769,370	
<u>GRAND TOTAL CASH</u>		<u>\$ 71,334,781</u>	<u>\$ 71,569,596</u>	

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



City of Eastvale
 Dash Board Report Card
 As of March 31, 2020

I. PORTFOLIO DIVERSIFICATION

DIVERSIFICATION BY INSTRUMENT

Money Market	2.69%
LAIF	6.38%
CAMP Pool	20.04%
Certificates of Deposit	9.49%
U.S. Treasury Bond/ Note	29.53%
Supra-National Agency Bond/Note	2.80%
Municipal Bond / Note	0.90%
Federal Agency Collateralized Mortgage	2.61%
Asset-Backed Security/ Collateralized	5.01%
Federal Agency Bond/ Note	9.12%
Corporate Note	11.41%
	<u>100.00%</u>

DIVERSIFICATION BY MATURITY

Less Than 90 Days	29.12%
Six Months (26 Weeks)	0.00%
One Year (52 Weeks)	4.95%
Two Years (104 Weeks)	7.67%
Three Years (156 Weeks)	23.13%
Four Years (208 Weeks)	18.10%
Five Years +	17.02%
	<u>100.00%</u>

II. PORTFOLIO PERFORMANCE MEASURES

Yield at Cost - March 31, 2020	2.054%
Annual Investment Income Budget	\$ 682,070
Investment Income Received:	
Money Market	\$ 2,629
LAIF	59,498
LAIF Mark to Market	-
Certificate of Deposits	49,804
U.S. Treasury Bond/ Note	198,911
Federal Agency Discount Note	-
Asset-Backed Security/ Collateralized	82,277
Corporate Note	173,882
Supra-National Agency Bond/Note	46,635
Realized Gain/ (Loss)	91,414
Total Investment Income Received-YTD 03/31/2020	<u>947,043</u>
Less Investment Fees Paid:	
Trust Fees-U.S. Bank	(3,028)
Mgmt Fee-PFM	(22,836)
Total Investment Fees Paid-YTD 03/31/2020	<u>(25,864)</u>
Net Investment Income Received-YTD 03/31/2020	\$ 921,179
Over/(Under) Annual Budget	\$ 239,109
% of Annual Budget	135.056%
Net Yield Annualized at Cost - March 31, 2020	1.853%



City of Eastvale
Cash Breakdown per Fund Balance Reserve Policy
As of March 31, 2020

Schedule of Investments - March 31, 2020

Money Market Accounts	\$	1,386,845
Pooled Investment Accounts	\$	13,627,216
PFM Managed Investments	\$	36,551,350
Checking Account	\$	19,769,370
 Grand Total Cash - March 31, 2020	 \$	 <u><u>71,334,781</u></u>

Breakdown of Total Cash at March 31, 2020

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 3rd Qtr Forecasts)		10,280,435
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)		13,044,575
Total Designated/ Assigned		<u><u>23,325,010</u></u>
Unassigned (Per FY19-20 3rd Qtr Forecasts)		6,574,640
 Grand Total Cash - March 31, 2020		 <u><u>40,399,650</u></u>



City of Eastvale
Investment Income
As of March 31, 2020

Yield at Cost - March 31, 2020	2.054%
Annual Investment Income Budget	\$ 682,070
Investment Income Received:	
Money Market	\$ 2,629
LAIF	59,498
CAMP Pool	117,961
Certificate of Deposits	49,804
U.S. Treasury Bond/ Note	198,911
Federal Agency Bond/ Note	124,034
Asset-Backed Security/ Collateralized	82,277
Corporate Note	173,882
Supra-National Agency Bond/Note	46,635
Realized Gain/ (Loss)	91,414
Total Investment Income Received-YTD 03/31/2020	<u>947,043</u>
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Customer Service
PO Box 11813
Harrisburg, PA 17108-1813

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CITY OF EASTVALE
AMANDA WELLS
12363 LIMONITE AVE
SUITE 910
EASTVALE, CA 91732

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PO Box 11813
Harrisburg, PA 17108-1813



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Customer Service
PO Box 11813
Harrisburg, PA 17108-1813

ACCOUNT STATEMENT

For the Month Ending
March 31, 2020

CITY OF EASTVALE

Client Management Team

Sarah Meacham

Managing Director
601 South Figueroa, Suite 4500
Los Angeles, CA 90017
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Contents

- Cover/Disclosures
- Summary Statement
- Individual Accounts

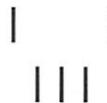
Accounts included in Statement

20240100	CITY OF EASTVALE - INVESTMENT PORTFOLIO
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CITY OF EASTVALE
AMANDA WELLS
12363 LIMONITE AVE
SUITE 910
EASTVALE, CA 91732

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 Refinitiv 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 a registered investment company, local government investment program, or TERM funds is contained in the appropriate fund offering documentation or 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.nasdaq.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



Account Statement

For the Month Ending **March 31, 2020**

Consolidated Summary Statement

CITY OF EASTVALE

Portfolio Summary

Portfolio Holdings	Cash Dividends and Income	Closing Market Value
PFM Managed Account	116,062.35	37,761,537.78
CAMP Pool	0.00	10,335,238.41
Total	\$116,062.35	\$48,096,776.19

Investment Allocation

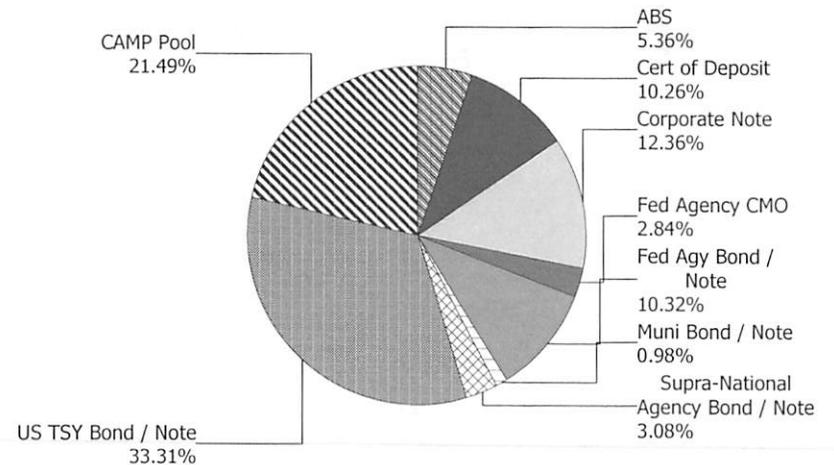
Investment Type	Closing Market Value	Percent
Asset-Backed Security	2,578,968.16	5.36
Certificate of Deposit	4,934,995.74	10.26
Corporate Note	5,943,413.07	12.36
Federal Agency Collateralized Mortgage Obligatio	1,365,132.73	2.84
Federal Agency Bond / Note	4,961,581.24	10.32
Municipal Bond / Note	472,547.00	0.98
Supra-National Agency Bond / Note	1,479,812.45	3.08
U.S. Treasury Bond / Note	16,025,087.39	33.31
CAMP Pool	10,335,238.41	21.49
Total	\$48,096,776.19	100.00%

Maturity Distribution (Fixed Income Holdings)

Portfolio Holdings	Closing Market Value	Percent
Under 30 days	10,615,149.37	22.07
31 to 60 days	0.00	0.00
61 to 90 days	0.00	0.00
91 to 180 days	1,232,015.18	2.56
181 days to 1 year	1,946,216.34	4.05
1 to 2 years	7,412,484.90	15.41
2 to 3 years	10,682,775.51	22.21
3 to 4 years	9,051,246.46	18.82
4 to 5 years	7,156,888.43	14.88
Over 5 years	0.00	0.00
Total	\$48,096,776.19	100.00%

Weighted Average Days to Maturity 806

Sector Allocation





Managed Account Summary Statement

For the Month Ending **March 31, 2020**

CITY OF EASTVALE - INVESTMENT PORTFOLIO - 20240100

Transaction Summary - Managed Account	
Opening Market Value	\$37,459,616.09
Maturities/Calls	(99,997.74)
Principal Dispositions	(2,017,521.59)
Principal Acquisitions	2,213,406.47
Unsettled Trades	0.00
Change in Current Value	206,034.55
Closing Market Value	\$37,761,537.78

Cash Transactions Summary - Managed Account	
Maturities/Calls	0.00
Sale Proceeds	2,023,417.35
Coupon/Interest/Dividend Income	69,241.85
Principal Payments	99,997.74
Security Purchases	(2,216,568.70)
Net Cash Contribution	(392.84)
Reconciling Transactions	0.00

Earnings Reconciliation (Cash Basis) - Managed Account	
Interest/Dividends/Coupons Received	75,137.61
Less Purchased Interest Related to Interest/Coupons	(3,162.23)
Plus Net Realized Gains/Losses	44,086.97
Total Cash Basis Earnings	\$116,062.35

Cash Balance	
Closing Cash Balance	\$194,457.06

Earnings Reconciliation (Accrual Basis)		Total
Ending Amortized Value of Securities		36,551,350.48
Ending Accrued Interest		181,593.18
Plus Proceeds from Sales		2,023,417.35
Plus Proceeds of Maturities/Calls/Principal Payments		99,997.74
Plus Coupons/Dividends Received		69,241.85
Less Cost of New Purchases		(2,216,568.70)
Less Beginning Amortized Value of Securities		(36,407,855.77)
Less Beginning Accrued Interest		(183,241.91)
Total Accrual Basis Earnings		\$117,934.22



Portfolio Summary and Statistics

For the Month Ending **March 31, 2020**

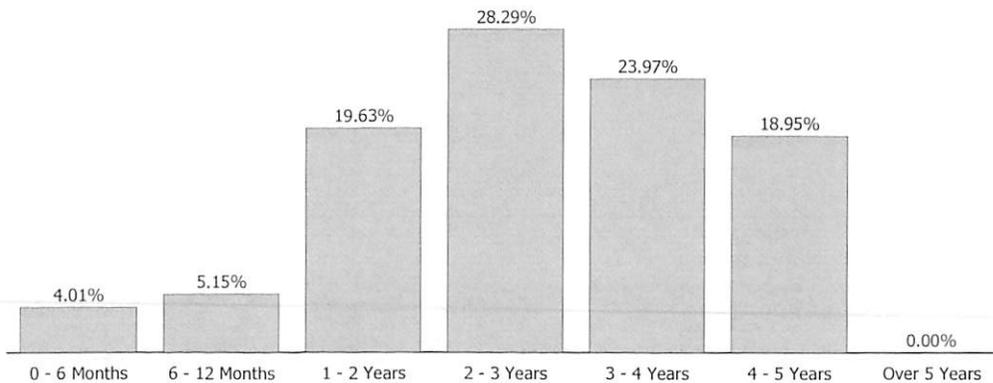
CITY OF EASTVALE - INVESTMENT PORTFOLIO - 20240100

Account Summary

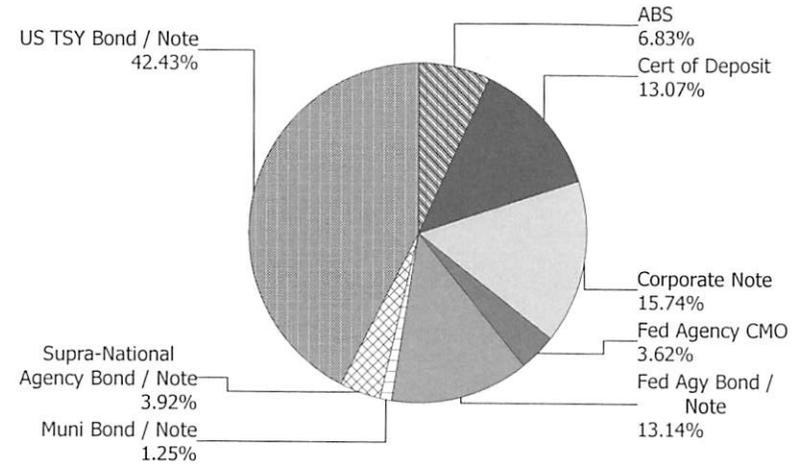
Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	15,220,000.00	16,025,087.39	42.43
Supra-National Agency Bond / Note	1,445,000.00	1,479,812.45	3.92
Municipal Bond / Note	460,000.00	472,547.00	1.25
Federal Agency Collateralized Mortgage Obligation	1,328,541.35	1,365,132.73	3.62
Federal Agency Bond / Note	4,670,000.00	4,961,581.24	13.14
Corporate Note	5,860,000.00	5,943,413.07	15.74
Certificate of Deposit	4,895,000.00	4,934,995.74	13.07
Asset-Backed Security	2,585,579.48	2,578,968.16	6.83
Managed Account Sub-Total	36,464,120.83	37,761,537.78	100.00%
Accrued Interest		181,593.18	
Total Portfolio	36,464,120.83	37,943,130.96	

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

Maturity Distribution



Sector Allocation



Characteristics

Yield to Maturity at Cost	2.26%
Yield to Maturity at Market	1.00%
Duration to Worst	2.57
Weighted Average Days to Maturity	1027





Managed Account Issuer Summary

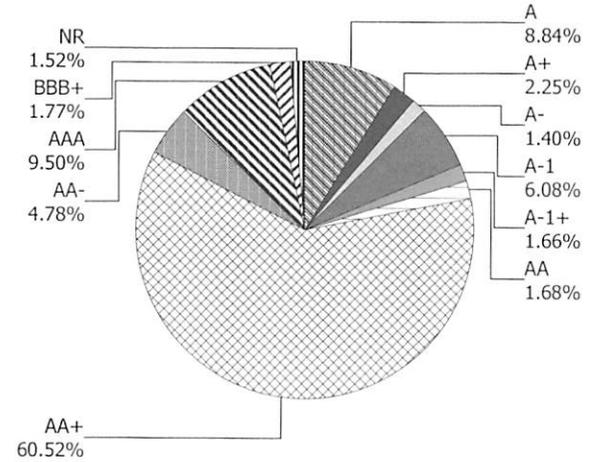
For the Month Ending **March 31, 2020**

CITY OF EASTVALE - INVESTMENT PORTFOLIO - 20240100

Issuer Summary

Issuer	Market Value of Holdings	Percent
ADOBE INC	101,162.10	0.27
ALLY AUTO RECEIVABLES TRUST	597,539.24	1.58
AMERICAN HONDA FINANCE	491,730.00	1.30
APPLE INC	503,412.28	1.33
BANK OF MONTREAL	604,705.80	1.60
BB&T CORPORATION	181,075.68	0.48
CALIFORNIA ST	370,962.00	0.98
CANADIAN IMPERIAL BANK OF COMMERCE	279,910.96	0.74
CAPITAL ONE PRIME AUTO REC TRUST	99,480.21	0.26
CARMAX AUTO OWNER TRUST	250,230.64	0.66
CITIGROUP INC	347,991.50	0.92
CREDIT AGRICOLE SA	284,358.76	0.75
DNB ASA	276,238.62	0.73
FANNIE MAE	3,494,974.77	9.26
FEDERAL HOME LOAN BANKS	664,724.83	1.76
FREDDIE MAC	2,167,014.37	5.74
GOLDMAN SACHS GROUP INC	321,250.21	0.85
HOME DEPOT INC	128,936.13	0.34
HONDA AUTO RECEIVABLES	365,440.59	0.97
HYUNDAI AUTO RECEIVABLES	262,900.08	0.70
IBM CORP	511,372.00	1.35
INTER-AMERICAN DEVELOPMENT BANK	424,099.71	1.12
INTERNATIONAL FINANCE CORPORATION	535,993.50	1.42
INTL BANK OF RECONSTRUCTION AND DEV	519,719.24	1.38
JP MORGAN CHASE & CO	348,899.50	0.92
MERCEDES-BENZ AUTO RECEIVABLES	222,951.42	0.59
MINITUBISHI UFJ FINANCIAL GROUP INC	350,896.74	0.93
NATIONAL RURAL UTILITIES CO FINANCE CORP	338,275.24	0.90
NISSAN AUTO RECEIVABLES	517,088.76	1.37
NORDEA BANK AB	533,406.83	1.41
PFIZER INC	623,423.40	1.65
SAN DIEGO CA CMNTY CLG DIST	101,585.00	0.27

Credit Quality (S&P Ratings)





Managed Account Issuer Summary

For the Month Ending **March 31, 2020**

CITY OF EASTVALE - INVESTMENT PORTFOLIO - 20240100

Issuer	Market Value of Holdings	Percent
SKANDINAVISKA ENSKILDA BANKEN AB	564,018.75	1.49
SOCIETE GENERALE	354,823.80	0.94
SUMITOMO MITSUI FINANCIAL GROUP INC	354,529.00	0.94
SWEDBANK AB	704,797.10	1.87
THE BANK OF NEW YORK MELLON CORPORATION	546,022.08	1.45
THE WALT DISNEY CORPORATION	367,676.18	0.97
TOYOTA MOTOR CORP	263,337.22	0.70
UNITED PARCEL SERVICE INC	498,728.00	1.32
UNITED STATES TREASURY	16,025,087.39	42.45
WAL-MART STORES INC	633,458.77	1.68
WESTPAC BANKING CORP	627,309.38	1.66
Total	\$37,761,537.78	100.00%





Managed Account Detail of Securities Held

For the Month Ending March 31, 2020

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 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	312,685.10	323,514.83
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	447,345.81	464,132.79
US TREASURY NOTES DTD 03/31/2017 1.875% 03/31/2022	912828W89	485,000.00	AA+	Aaa	12/01/17	12/05/17	480,472.07	2.10	24.85	482,857.71	500,232.01
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	983,131.28	1,031,406.20
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	628.43	197,134.18	207,250.00
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	3,351.65	1,006,008.33	1,038,750.00
US TREASURY NOTES DTD 09/30/2015 1.750% 09/30/2022	912828L57	435,000.00	AA+	Aaa	06/04/18	06/06/18	417,243.17	2.76	20.80	424,476.43	450,225.00
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	9,667.58	1,127,377.15	1,199,773.38
US TREASURY NOTES DTD 11/15/2012 1.625% 11/15/2022	912828TY6	730,000.00	AA+	Aaa	12/02/19	12/04/19	729,572.26	1.65	4,497.32	729,620.14	754,865.63
US TREASURY NOTES DTD 02/01/2016 1.750% 01/31/2023	912828P38	500,000.00	AA+	Aaa	10/02/18	10/04/18	476,132.82	2.93	1,466.35	484,035.76	519,843.75
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	386,193.00	413,375.00
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	388,884.06	413,375.00
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	335.16	154,724.65	164,675.01
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	1,089.29	500,328.22	535,193.78



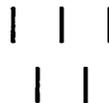
Managed Account Detail of Securities Held

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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 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	771.20	637,057.41	667,071.13
US TREASURY NOTES DTD 10/01/2018 2.875% 09/30/2023	9128285D8	200,000.00	AA+	Aaa	05/01/19	05/03/19	205,257.81	2.25	15.71	204,213.71	217,562.50
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	864,071.96	930,781.25
US TREASURY NOTES DTD 11/30/2016 2.125% 11/30/2023	912828U57	895,000.00	AA+	Aaa	01/07/19	01/09/19	878,987.89	2.52	6,391.55	882,830.80	952,056.25
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	431.25	65,149.87	70,484.38
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	4,245.33	506,922.03	537,903.88
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	1,264.20	359,798.67	381,403.13
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	163.04	102,314.60	106,468.75
US TREASURY NOTES DTD 10/02/2017 2.125% 09/30/2024	9128282Y5	720,000.00	AA+	Aaa	10/01/19	10/03/19	741,515.63	1.50	41.80	739,455.43	775,800.00
US TREASURY N/B DTD 10/31/2017 2.250% 10/31/2024	9128283D0	350,000.00	AA+	Aaa	11/01/19	11/05/19	361,443.36	1.57	3,310.10	360,542.95	379,367.17
UNITED STATES TREASURY NOTES DTD 01/02/2018 2.250% 12/31/2024	9128283P3	1,375,000.00	AA+	Aaa	01/03/20	01/07/20	1,415,766.60	1.63	7,819.37	1,413,925.30	1,494,023.44
US TREASURY N/B DTD 02/17/2015 2.000% 02/15/2025	912828J27	1,390,000.00	AA+	Aaa	03/02/20	03/04/20	1,467,047.27	0.85	3,513.19	1,465,873.32	1,495,553.13
Security Type Sub-Total		15,220,000.00					15,158,775.61	2.06	56,894.00	15,226,957.87	16,025,087.39

Supra-National Agency Bond / Note





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Supra-National Agency Bond / Note											
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	524,872.10	535,993.50
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	414,672.15	424,099.71
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	504,470.42	519,719.24
Security Type Sub-Total		1,445,000.00					1,442,511.55	2.73	8,370.78	1,444,014.67	1,479,812.45
Municipal Bond / Note											
SAN DIEGO CCD, CA TXBL GO BONDS DTD 10/16/2019 1.996% 08/01/2023	797272ON4	100,000.00	AAA	Aaa	09/18/19	10/16/19	100,000.00	2.00	332.67	100,000.00	101,585.00
CA ST TXBL GO BONDS DTD 10/24/2019 2.400% 10/01/2023	13063DRJ9	360,000.00	AA-	Aa2	10/16/19	10/24/19	367,203.60	1.87	3,768.00	366,429.23	370,962.00
Security Type Sub-Total		460,000.00					467,203.60	1.90	4,100.67	466,429.23	472,547.00
Federal Agency Collateralized Mortgage Obligation											
FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	142,412.68	AA+	Aaa	04/11/18	04/30/18	145,245.41	2.27	422.49	143,569.85	143,370.19
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	326,269.29	330,436.30
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	150,188.75	152,721.89
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	166,967.09	168,249.75
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	180,714.57	185,140.55



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Federal Agency Collateralized Mortgage Obligation											
FANNIEMAE-ACES DTD 04/01/2014 3.346% 03/25/2024	3136AJB54	260,000.00	AA+	Aaa	12/13/19	12/18/19	272,634.38	1.04	724.93	271,896.66	276,730.13
FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/25/2024	3137FO3V3	106,128.67	AA+	Aaa	11/20/19	11/26/19	106,126.13	2.03	185.02	106,126.12	108,483.92
Security Type Sub-Total		1,328,541.35					1,350,381.31	1.93	3,208.55	1,345,732.33	1,365,132.73
Federal Agency Bond / Note											
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	874,946.84	899,269.88
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	408,750.94	436,682.92
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	1,145,888.34	1,221,981.96
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	529,220.82	572,707.93
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	506,261.56	546,458.22
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	383,880.73	413,768.36
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	109,694.20	118,266.61
FANNIE MAE NOTES DTD 01/10/2020 1.625% 01/07/2025	3135G0X24	720,000.00	AA+	Aaa	03/04/20	03/05/20	746,359.20	0.85	2,632.50	745,973.73	752,445.36
Security Type Sub-Total		4,670,000.00					4,706,200.53	2.28	29,419.08	4,704,617.16	4,961,581.24
Corporate Note											
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	320,878.48	321,250.21





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Corporate Note											
AMERICAN HONDA FINANCE CORP NOTES DTD 09/09/2016 1.700% 09/09/2021	02665WBG5	500,000.00	A	A3	09/06/17	09/08/17	494,770.00	1.97	519.44	498,072.86	491,730.00
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	345,987.29	347,991.50
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	500,399.15	511,372.00
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	544,390.42	546,022.08
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	485,549.71	503,412.28
BB&T CORP (CALLABLE) NOTES DTD 03/21/2017 2.750% 04/01/2022	05531FAX1	180,000.00	A-	A3	04/03/18	04/05/18	176,657.40	3.25	2,475.00	178,270.56	181,075.68
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	349,902.69	338,275.24
UNITED PARCEL SERVICE CORP NOTES DTD 09/27/2012 2.450% 10/01/2022	911312AO9	500,000.00	A	A2	03/01/18	03/05/18	488,265.00	3.00	6,125.00	493,389.06	498,728.00
ADOBE INC CORP NOTE DTD 02/03/2020 1.700% 02/01/2023	00724PAA7	100,000.00	A	A2	01/22/20	02/03/20	99,863.00	1.75	273.89	99,870.20	101,162.10
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	123,528.36	128,936.13
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	347,175.70	348,899.50
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	605,884.66	623,423.40
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	626,416.81	633,458.77
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	550.03	363,673.09	367,676.18



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Security Type Sub-Total		5,860,000.00					5,892,553.90	2.49	35,640.69	5,883,389.04	5,943,413.07
Certificate of Deposit											
CANADIAN IMP BK COMM NY FLT CERT DEPOS DTD 04/10/2018 2.234% 04/10/2020	13606BVF0	280,000.00	A-1	P-1	04/06/18	04/10/18	280,000.00	2.78	1,424.80	280,000.00	279,910.96
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	12,760.00	600,000.00	604,705.80
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	627,309.38
SUMITOMO MITSUI BANK NY CERT DEPOS DTD 10/18/2018 3.390% 10/16/2020	86565BPC9	350,000.00	A-1	P-1	10/16/18	10/18/18	349,524.00	3.46	5,537.00	349,792.33	354,529.00
SWEDBANK (NEW YORK) CERT DEPOS DTD 11/17/2017 2.270% 11/16/2020	87019U6D6	700,000.00	A-1	P-1	11/16/17	11/17/17	700,000.00	2.30	5,958.75	700,000.00	704,797.10
MUFG BANK LTD/NY CERT DEPOS DTD 02/28/2019 2.970% 02/26/2021	55379WZT6	345,000.00	A-1	P-1	02/27/19	02/28/19	345,000.00	2.99	996.19	345,000.00	350,896.74
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	7,990.03	280,000.00	284,358.76
SOCIETE GENERALE NY CERT DEPOS DTD 02/19/2020 1.800% 02/14/2022	83369XDL9	365,000.00	A	A1	02/14/20	02/19/20	365,000.00	1.80	766.50	365,000.00	354,823.80
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	944.27	525,000.00	533,406.83
SKANDINAV ENSKILDA BANK LT CD DTD 09/03/2019 1.860% 08/26/2022	83050PDR7	555,000.00	A+	Aa2	08/29/19	09/03/19	555,000.00	1.88	1,003.63	555,000.00	564,018.75
DNB BANK ASA/NY LT CD DTD 12/04/2019 2.040% 12/02/2022	23341VZT1	270,000.00	AA-	Aa2	12/05/19	12/06/19	270,000.00	2.04	1,790.10	270,000.00	276,238.62
Security Type Sub-Total		4,895,000.00					4,894,524.00	2.43	41,093.15	4,894,792.33	4,934,995.74
Asset-Backed Security											





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Asset-Backed Security											
HAROT 2017-4 A3 DTD 11/29/2017 2.050% 11/21/2021	43813FAC7	79,268.12	NR	Aaa	11/22/17	11/29/17	79,256.95	2.06	45.14	79,263.33	78,284.50
TAOT 2017-D A3 DTD 11/15/2017 1.930% 01/15/2022	89238KAD4	129,207.68	AAA	Aaa	11/07/17	11/15/17	129,195.77	2.26	110.83	129,202.39	129,034.09
ALLYA 2017-5 A3 DTD 11/22/2017 1.990% 03/15/2022	02007YAC8	108,555.22	AAA	Aaa	11/14/17	11/22/17	108,546.80	1.99	96.01	108,551.28	107,294.41
NAROT 2017-C A3 DTD 12/13/2017 2.120% 04/15/2022	65478HAD0	78,494.31	NR	Aaa	12/06/17	12/13/17	78,481.04	2.13	73.96	78,490.54	78,451.55
TAOT 2018-A A3 DTD 01/31/2018 2.350% 05/16/2022	89238BAD4	134,262.69	AAA	Aaa	01/23/18	01/31/18	134,261.15	2.35	140.23	134,261.94	134,303.13
ALLYA 2018-1 A3 DTD 01/31/2018 2.350% 06/15/2022	02007MAE0	185,175.15	AAA	NR	01/23/18	01/31/18	185,153.75	2.32	193.41	185,164.00	185,318.05
HART 2018-A A3 DTD 04/18/2018 2.790% 07/15/2022	44891KAD7	114,835.45	AAA	Aaa	04/10/18	04/18/18	114,818.15	2.80	142.40	114,825.87	114,036.06
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	224,994.58	222,951.42
ALLYA 2018-3 A3 DTD 06/27/2018 3.000% 01/15/2023	02007JAC1	305,780.86	AAA	Aaa	06/19/18	06/27/18	305,759.95	3.09	407.71	305,767.83	304,926.78
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	209,995.66	211,641.82
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	99,998.05	98,718.73
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	149,984.79	148,864.02
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	189,994.36	188,437.36
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	224,973.95	226,995.39



Managed Account Detail of Securities Held

For the Month Ending **March 31, 2020**

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											
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	99,983.31	99,480.21
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	124,989.63	125,925.94
CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/15/2024	14315XAC2	125,000.00	AAA	NR	01/14/20	01/22/20	124,975.48	1.90	105.00	124,976.34	124,304.70
Security Type Sub-Total		2,585,579.48					2,585,336.97	2.65	2,866.26	2,585,417.85	2,578,968.16
Managed Account Sub-Total		36,464,120.83					36,497,487.47	2.26	181,593.18	36,551,350.48	37,761,537.78
Securities Sub-Total		\$36,464,120.83					\$36,497,487.47	2.26%	\$181,593.18	\$36,551,350.48	\$37,761,537.78
Accrued Interest											\$181,593.18
Total Investments											\$37,943,130.96





Managed Account Fair Market Value & Analytics

For the Month Ending March 31, 2020

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 03/02/2015 1.750% 02/28/2022	912828J43	315,000.00	CITIGRP		102.70	323,514.83	14,322.64	10,829.73	1.89	1.89	0.33
US TREASURY NOTES DTD 03/31/2017 1.875% 03/31/2022	912828W89	450,000.00	GOLDMAN		103.14	464,132.79	19,634.74	16,786.98	1.97	1.97	0.30
US TREASURY NOTES DTD 03/31/2017 1.875% 03/31/2022	912828W89	485,000.00	BNP_PARI		103.14	500,232.01	19,759.94	17,374.30	1.97	1.97	0.30
US TREASURY NOTES DTD 03/31/2017 1.875% 03/31/2022	912828W89	1,000,000.00	BNP_PARI		103.14	1,031,406.20	60,898.39	48,274.92	1.97	1.97	0.30
US TREASURY NOTES DTD 07/31/2017 1.875% 07/31/2022	9128282P4	200,000.00	MORGAN_S		103.63	207,250.00	12,437.50	10,115.82	2.29	2.29	0.32
US TREASURY NOTES DTD 07/31/2015 2.000% 07/31/2022	912828X08	1,000,000.00	JPM_CHAS		103.88	1,038,750.00	26,367.19	32,741.67	2.28	2.28	0.33
US TREASURY NOTES DTD 09/30/2015 1.750% 09/30/2022	912828L57	435,000.00	RBS		103.50	450,225.00	32,981.83	25,748.57	2.45	2.45	0.34
US TREASURY N/B NOTES DTD 10/31/2017 2.000% 10/31/2022	9128283C2	1,150,000.00	MERRILL		104.33	1,199,773.38	88,136.66	72,396.23	2.51	2.51	0.32
US TREASURY NOTES DTD 11/15/2012 1.625% 11/15/2022	912828TY6	730,000.00	MERRILL		103.41	754,865.63	25,293.37	25,245.49	2.56	2.56	0.32
US TREASURY NOTES DTD 02/01/2016 1.750% 01/31/2023	912828P38	500,000.00	TD		103.97	519,843.75	43,710.93	35,807.99	2.77	2.77	0.34
US TREASURY NOTES DTD 02/29/2016 1.500% 02/28/2023	912828P79	400,000.00	BNP_PARI		103.34	413,375.00	34,937.50	27,182.00	2.86	2.86	0.35
US TREASURY NOTES DTD 02/29/2016 1.500% 02/28/2023	912828P79	400,000.00	GOLDMAN		103.34	413,375.00	28,718.75	24,490.94	2.86	2.86	0.35
US TREASURY NOTES DTD 08/01/2016 1.250% 07/31/2023	912828S92	160,000.00	NOMURA		102.92	164,675.01	11,450.01	9,950.36	3.27	3.27	0.37
US TREASURY NOTES DTD 08/01/2016 1.250% 07/31/2023	912828S92	520,000.00	RBC		102.92	535,193.78	41,214.09	34,865.56	3.27	3.27	0.37
US TREASURY NOTES DTD 08/31/2016 1.375% 08/31/2023	9128282D1	645,000.00	RBS		103.42	667,071.13	31,695.74	30,013.72	3.34	3.34	0.37
US TREASURY NOTES DTD 10/01/2018 2.875% 09/30/2023	9128285D8	200,000.00	MERRILL		108.78	217,562.50	12,304.69	13,348.79	3.36	3.36	0.35
US TREASURY NOTES DTD 11/30/2016 2.125% 11/30/2023	912828U57	875,000.00	RBC		106.38	930,781.25	69,726.56	66,709.29	3.52	3.52	0.37

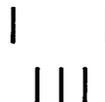


Managed Account Fair Market Value & Analytics

For the Month Ending **March 31, 2020**

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 11/30/2016 2.125% 11/30/2023	912828U57	895,000.00	BNP_PARI		106.38	952,056.25	73,068.36	69,225.45	3.52	3.52	0.37
US TREASURY N/B DTD 12/31/2018 2.625% 12/31/2023	9128285U0	65,000.00	MERRILL		108.44	70,484.38	5,291.41	5,334.51	3.58	3.58	0.36
US TREASURY N/B NOTES DTD 05/01/2017 2.000% 04/30/2024	912828X70	505,000.00	MORGAN_S		106.52	537,903.88	30,615.60	30,981.85	3.91	3.91	0.39
US TREASURY N/B DTD 07/31/2017 2.125% 07/31/2024	9128282N9	355,000.00	MORGAN_S		107.44	381,403.13	20,911.72	21,604.46	4.15	4.15	0.39
US TREASURY N/B NOTES DTD 08/31/2017 1.875% 08/31/2024	9128282U3	100,000.00	HSBC		106.47	106,468.75	3,863.28	4,154.15	4.25	4.25	0.40
US TREASURY NOTES DTD 10/02/2017 2.125% 09/30/2024	9128282Y5	720,000.00	HSBC		107.75	775,800.00	34,284.37	36,344.57	4.32	4.32	0.39
US TREASURY N/B DTD 10/31/2017 2.250% 10/31/2024	9128283D0	350,000.00	MORGAN_S		108.39	379,367.17	17,923.81	18,824.22	4.34	4.34	0.40
UNITED STATES TREASURY NOTES DTD 01/02/2018 2.250% 12/31/2024	9128283P3	1,375,000.00	TD		108.66	1,494,023.44	78,256.84	80,098.14	4.51	4.51	0.41
US TREASURY N/B DTD 02/17/2015 2.000% 02/15/2025	912828J27	1,390,000.00	MERRILL		107.59	1,495,553.13	28,505.86	29,679.81	4.66	4.66	0.42
Security Type Sub-Total		15,220,000.00				16,025,087.39	866,311.78	798,129.52	3.26	3.26	0.36
Supra-National Agency Bond / Note											
INTERNATIONAL FINANCE CORPORATION NOTE DTD 03/16/2018 2.635% 03/09/2021	45950VLO7	525,000.00	HSBC		102.09	535,993.50	11,387.25	11,121.40	0.93	0.93	0.40
INTER-AMERICAN DEVELOPMENT BANK NOTE DTD 04/19/2018 2.625% 04/19/2021	4581X0DB1	415,000.00	CITIGRP		102.19	424,099.71	10,012.71	9,427.56	1.03	1.03	0.53
INTL BANK OF RECONSTRUCTION AND DEV NOTE DTD 07/25/2018 2.750% 07/23/2021	459058GH0	505,000.00	MORGAN_S		102.91	519,719.24	15,900.94	15,248.82	1.29	1.29	0.52
Security Type Sub-Total		1,445,000.00				1,479,812.45	37,300.90	35,797.78	1.08	1.08	0.48





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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
Municipal Bond / Note											
SAN DIEGO CCD, CA TXBL GO BONDS DTD 10/16/2019 1.996% 08/01/2023	797272ON4	100,000.00	RBC		101.59	101,585.00	1,585.00	1,585.00	3.21	3.21	1.51
CA ST TXBL GO BONDS DTD 10/24/2019 2.400% 10/01/2023	13063DRJ9	360,000.00	MORGAN_S		103.05	370,962.00	3,758.40	4,532.77	3.32	3.32	1.50
Security Type Sub-Total		460,000.00				472,547.00	5,343.40	6,117.77	3.30	3.30	1.50

Federal Agency Collateralized Mortgage Obligation											
FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	142,412.68	JPM_CHAS		100.67	143,370.19	(1,875.22)	(199.66)	0.98	0.77	2.38
FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2015 2.791% 01/25/2022	3137BHXY8	325,000.00	JPM_CHAS		101.67	330,436.30	3,405.05	4,167.01	1.66	0.94	0.82
FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2015 2.716% 06/25/2022	3137BLUR7	150,000.00	JPM_CHAS		101.81	152,721.89	2,346.89	2,533.14	1.94	1.14	0.98
FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.307% 08/25/2022	3137AWOH1	165,000.00	CANT_FIT		101.97	168,249.75	813.42	1,282.66	2.25	1.23	0.59
FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/25/2022	3137BM6P6	180,000.00	CITIGRP		102.86	185,140.55	3,607.74	4,425.98	2.12	1.23	0.62
FANNIEMAE-ACES DTD 04/01/2014 3.346% 03/25/2024	3136AJB54	260,000.00	JPM_CHAS		106.43	276,730.13	4,095.75	4,833.47	3.57	2.02	0.12
FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/25/2024	3137FO3V3	106,128.67	JPM_CHAS		102.22	108,483.92	2,357.79	2,357.80	2.77	2.17	1.02
Security Type Sub-Total		1,328,541.35				1,365,132.73	14,751.42	19,400.40	2.23	1.34	0.82

Federal Agency Bond / Note											
FANNIE MAE NOTES DTD 04/10/2017 1.875% 04/05/2022	3135G0T45	875,000.00	TD		102.77	899,269.88	24,401.13	24,323.04	1.96	1.96	0.49
FANNIE MAE NOTES DTD 01/23/2018 2.375% 01/19/2023	3135G0T94	415,000.00	WELLS_FA		105.22	436,682.92	31,410.52	27,931.98	2.71	2.71	0.49
FREDDIE MAC NOTES DTD 06/11/2018 2.750% 06/19/2023	3137EAEN5	1,140,000.00	MORGAN_S		107.19	1,221,981.96	73,979.16	76,093.62	3.08	3.08	0.49
FANNIE MAE NOTES DTD 09/14/2018 2.875% 09/12/2023	3135G0U43	530,000.00	TD		108.06	572,707.93	43,778.53	43,487.11	3.30	3.30	0.51

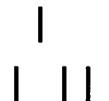


Managed Account Fair Market Value & Analytics

For the Month Ending **March 31, 2020**

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
Federal Agency Bond / Note											
FEDERAL HOME LOAN BANKS NOTES DTD 12/09/2013 3.375% 12/08/2023	3130A0F70	495,000.00	BARCLAYS		110.40	546,458.22	36,868.64	40,196.66	3.47	3.47	0.52
FANNIE MAE NOTES DTD 02/08/2019 2.500% 02/05/2024	3135G0V34	385,000.00	NOMURA		107.47	413,768.36	30,200.56	29,887.63	3.67	3.67	0.53
FHLB BONDS DTD 02/15/2019 2.500% 02/13/2024	3130AFW94	110,000.00	BARCLAYS		107.52	118,266.61	8,656.01	8,572.41	3.70	3.70	0.53
FANNIE MAE NOTES DTD 01/10/2020 1.625% 01/07/2025	3135G0X24	720,000.00	CITIGRP		104.51	752,445.36	6,086.16	6,471.63	4.58	4.58	0.66
Security Type Sub-Total		4,670,000.00				4,961,581.24	255,380.71	256,964.08	3.20	3.20	0.53
Corporate Note											
GOLDMAN SACHS GROUP CORP NOTES DTD 07/27/2011 5.250% 07/27/2021	38141GGO1	310,000.00	GOLDMAN		103.63	321,250.21	(18,475.69)	371.73	1.27	1.27	2.44
AMERICAN HONDA FINANCE CORP NOTES DTD 09/09/2016 1.700% 09/09/2021	02665WBG5	500,000.00	SUSQ		98.35	491,730.00	(3,040.00)	(6,342.86)	1.41	1.41	2.88
CITIGROUP INC CORP (CALLABLE) NOTE DTD 12/08/2016 2.900% 12/08/2021	172967LC3	345,000.00	MORGAN_S	11/08/21	100.87	347,991.50	635.15	2,004.21	1.05	1.55	2.37
IBM CORP BONDS DTD 01/27/2017 2.500% 01/27/2022	459200JO5	500,000.00	MERRILL		102.27	511,372.00	10,322.00	10,972.85	1.78	1.78	1.23
BANK OF NY MELLON CORP (CALLABLE) NOTES DTD 02/07/2017 2.600% 02/07/2022	06406RAA5	540,000.00	GOLDMAN	01/07/22	101.12	546,022.08	44.28	1,631.66	1.19	1.72	1.98
APPLE INC CORP NOTES DTD 02/09/2017 2.500% 02/09/2022	037833CM0	490,000.00	WELLS_FA		102.74	503,412.28	20,683.88	17,862.57	1.81	1.81	1.01
BB&T CORP (CALLABLE) NOTES DTD 03/21/2017 2.750% 04/01/2022	05531FAX1	180,000.00	TD	03/01/22	100.60	181,075.68	4,418.28	2,805.12	1.32	1.83	2.44
NATIONAL RURAL UTIL COOP CORP NOTES DTD 04/25/2017 2.400% 04/25/2022	637432NM3	355,000.00	GOLDMAN		95.29	338,275.24	(7,015.51)	(11,627.45)	1.96	1.96	4.82
UNITED PARCEL SERVICE CORP NOTES DTD 09/27/2012 2.450% 10/01/2022	911312A09	500,000.00	JPM_CHAS		99.75	498,728.00	10,463.00	5,338.94	2.38	2.38	2.56
ADOBE INC CORP NOTE DTD 02/03/2020 1.700% 02/01/2023	00724PAA7	100,000.00	MERRILL		101.16	101,162.10	1,299.10	1,291.90	2.75	2.75	1.28





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Corporate Note												
HOME DEPOT INC CORP NOTES		437076AZ5	125,000.00	WELLS_FA		103.15	128,936.13	6,311.13	5,407.77	2.84	2.84	1.62
DTD 04/05/2013 2.700% 04/01/2023												
JPMORGAN CHASE & CO CORP NOTES		46625HRL6	340,000.00	MKTX		102.62	348,899.50	464.10	1,723.80	2.97	2.97	1.84
DTD 05/18/2016 2.700% 05/18/2023												
PFIZER INC CORP NOTES		717081ES8	600,000.00	BNP_PARI		103.90	623,423.40	16,163.40	17,538.74	3.73	3.73	1.92
DTD 03/11/2019 2.950% 03/15/2024												
WALMART INC CORPORATE NOTES		931142EL3	610,000.00	CITIGRP		103.85	633,458.77	4,420.67	7,041.96	3.99	3.99	1.91
DTD 04/23/2019 2.850% 07/08/2024												
WALT DISNEY COMPANY/THE		254687FK7	365,000.00	JPM_CHAS		100.73	367,676.18	4,165.38	4,003.09	4.23	4.23	1.58
DTD 09/06/2019 1.750% 08/30/2024												
Security Type Sub-Total			5,860,000.00				5,943,413.07	50,859.17	60,024.03	2.37	2.47	2.11
Certificate of Deposit												
CANADIAN IMP BK COMM NY FLT CERT DEPOS		13606BVF0	280,000.00	MERRILL		99.97	279,910.96	(89.04)	(89.04)	0.03	0.03	3.14
DTD 04/10/2018 2.234% 04/10/2020												
BANK OF MONTREAL CHICAGO CERT DEPOS		06370REU9	600,000.00	BMO		100.78	604,705.80	4,705.80	4,705.80	0.35	0.35	0.90
DTD 08/03/2018 3.190% 08/03/2020												
WESTPAC BANKING CORP NY CD		96121T4A3	625,000.00	JPM_CHAS		100.37	627,309.38	2,309.38	2,309.38	0.34	0.34	1.34
DTD 08/07/2017 2.050% 08/03/2020												
SUMITOMO MITSUI BANK NY CERT DEPOS		86565BPC9	350,000.00	GOLDMAN		101.29	354,529.00	5,005.00	4,736.67	0.53	0.53	1.05
DTD 10/18/2018 3.390% 10/16/2020												
SWEDBANK (NEW YORK) CERT DEPOS		87019U6D6	700,000.00	MERRILL		100.69	704,797.10	4,797.10	4,797.10	0.63	0.63	1.21
DTD 11/17/2017 2.270% 11/16/2020												
MUFG BANK LTD/NY CERT DEPOS		55379WZT6	345,000.00	MITSU		101.71	350,896.74	5,896.74	5,896.74	0.91	0.91	1.04
DTD 02/28/2019 2.970% 02/26/2021												
CREDIT AGRICOLE CIB NY CERT DEPOS		22535CDU2	280,000.00	CREDAG		101.56	284,358.76	4,358.76	4,358.76	0.97	0.97	1.30
DTD 04/04/2019 2.830% 04/02/2021												
SOCIETE GENERALE NY CERT DEPOS		83369XDL9	365,000.00	MERRILL		97.21	354,823.80	(10,176.20)	(10,176.20)	1.81	1.81	3.35
DTD 02/19/2020 1.800% 02/14/2022												

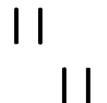


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For the Month Ending **March 31, 2020**

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
Certificate of Deposit											
NORDEA BANK ABP NEW YORK CERT DEPOS DTD 08/29/2019 1.850% 08/26/2022	65558TLL7	525,000.00	MERRILL		101.60	533,406.83	8,406.83	8,406.83	2.35	2.35	1.20
SKANDINAV ENSKILDA BANK LT CD DTD 09/03/2019 1.860% 08/26/2022	83050PDR7	555,000.00	BARCLAYS		101.63	564,018.75	9,018.75	9,018.75	2.35	2.35	1.20
DNB BANK ASA/NY LT CD DTD 12/04/2019 2.040% 12/02/2022	23341VZT1	270,000.00	GOLDMAN		102.31	276,238.62	6,238.62	6,238.62	2.58	2.58	1.16
Security Type Sub-Total		4,895,000.00				4,934,995.74	40,471.74	40,203.41	1.13	1.13	1.43
Asset-Backed Security											
HAROT 2017-4 A3 DTD 11/29/2017 2.050% 11/21/2021	43813FAC7	79,268.12	BARCLAYS		98.76	78,284.50	(972.45)	(978.83)	0.40	0.84	3.54
TAOT 2017-D A3 DTD 11/15/2017 1.930% 01/15/2022	89238KAD4	129,207.68	JPM_CHAS		99.87	129,034.09	(161.68)	(168.30)	0.46	0.91	2.08
ALLYA 2017-5 A3 DTD 11/22/2017 1.990% 03/15/2022	02007YAC8	108,555.22	CITIGRP		98.84	107,294.41	(1,252.39)	(1,256.87)	0.35	0.98	3.17
NAROT 2017-C A3 DTD 12/13/2017 2.120% 04/15/2022	65478HAD0	78,494.31	WELLS_FA		99.95	78,451.55	(29.49)	(38.99)	0.49	0.41	2.25
TAOT 2018-A A3 DTD 01/31/2018 2.350% 05/16/2022	89238BAD4	134,262.69	MITSU		100.03	134,303.13	41.98	41.19	0.55	1.07	2.32
ALLYA 2018-1 A3 DTD 01/31/2018 2.350% 06/15/2022	02007MAE0	185,175.15	BARCLAYS		100.08	185,318.05	164.30	154.05	0.44	1.11	2.28
HART 2018-A A3 DTD 04/18/2018 2.790% 07/15/2022	44891KAD7	114,835.45	BARCLAYS		99.30	114,036.06	(782.09)	(789.81)	0.60	1.15	3.40
MBART 2018-1 A3 DTD 07/25/2018 3.030% 01/15/2023	58772RAD6	225,000.00	BNP_PARI		99.09	222,951.42	(2,039.94)	(2,043.16)	0.74	1.39	3.69
ALLYA 2018-3 A3 DTD 06/27/2018 3.000% 01/15/2023	02007JAC1	305,780.86	BARCLAYS		99.72	304,926.78	(833.17)	(841.05)	0.56	1.39	3.20
NAROT 2018-B A3 DTD 07/25/2018 3.060% 03/15/2023	65479GAD1	210,000.00	SOCGEN		100.78	211,641.82	1,648.62	1,646.16	1.02	1.48	2.53
HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	100,000.00	MERRILL		98.72	98,718.73	(1,278.59)	(1,279.32)	1.39	1.47	3.70





Managed Account Fair Market Value & Analytics

For the Month Ending **March 31, 2020**

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											
HYUNDAI AUTO RECEIVABLES TRUST DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	150,000.00	SOCGEN		99.24	148,864.02	(1,116.24)	(1,120.77)	1.40	1.59	3.14
HAROT 2019-2 A3 DTD 05/29/2019 2.520% 06/21/2023	43815MAC0	190,000.00	JPM_CHAS		99.18	188,437.36	(1,555.55)	(1,557.00)	1.63	1.61	3.03
NAROT 2019-A A3 DTD 02/13/2019 2.900% 10/15/2023	65479KAD2	225,000.00	MITSU		100.89	226,995.39	2,029.48	2,021.44	1.43	1.76	2.40
COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	100,000.00	JPM_CHAS		99.48	99,480.21	(499.53)	(503.10)	1.50	1.80	2.80
CARMX 2019-2 A3 DTD 04/17/2019 2.680% 03/15/2024	14316LAC7	125,000.00	RBC		100.74	125,925.94	938.71	936.31	1.61	1.96	2.30
CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/15/2024	14315XAC2	125,000.00	MERRILL		99.44	124,304.70	(670.78)	(671.64)	2.36	2.33	2.13
Security Type Sub-Total		2,585,579.48				2,578,968.16	(6,368.81)	(6,449.69)	0.99	1.41	2.83
Managed Account Sub-Total		36,464,120.83				37,761,537.78	1,264,050.31	1,210,187.30	2.56	2.57	1.00
Securities Sub-Total		\$36,464,120.83				\$37,761,537.78	\$1,264,050.31	\$1,210,187.30	2.56	2.57	1.00%
Accrued Interest						\$181,593.18					
Total Investments						\$37,943,130.96					



Managed Account Security Transactions & Interest

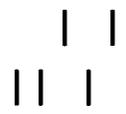
For the Month Ending **March 31, 2020**

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
BUY											
	03/02/20	03/04/20	US TREASURY N/B DTD 02/17/2015 2.000% 02/15/2025	912828J27	1,390,000.00	(1,467,047.27)	(1,374.73)	(1,468,422.00)			
	03/04/20	03/05/20	FANNIE MAE NOTES DTD 01/10/2020 1.625% 01/07/2025	3135G0X24	720,000.00	(746,359.20)	(1,787.50)	(748,146.70)			

Transaction Type Sub-Total **2,110,000.00** **(2,213,406.47)** **(3,162.23)** **(2,216,568.70)**

INTEREST											
	03/01/20	03/25/20	FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2015 2.716% 06/25/2022	3137BLUR7	150,000.00	0.00	339.50	339.50			
	03/01/20	03/25/20	FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/25/2024	3137FO3V3	106,345.12	0.00	185.39	185.39			
	03/01/20	03/25/20	FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.307% 08/25/2022	3137AWOH1	165,000.00	0.00	317.21	317.21			
	03/01/20	03/25/20	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	144,801.10	0.00	434.70	434.70			
	03/01/20	03/25/20	FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/25/2022	3137BM6P6	180,000.00	0.00	463.50	463.50			
	03/01/20	03/25/20	FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2015 2.791% 01/25/2022	3137BHXY8	325,000.00	0.00	755.90	755.90			
	03/01/20	03/25/20	FANNIEMAE-ACES DTD 04/01/2014 3.346% 03/25/2024	3136AJB54	260,000.00	0.00	724.93	724.93			
	03/02/20	03/02/20	MONEY MARKET FUND	MONEY0002	0.00	0.00	102.92	102.92			
	03/09/20	03/09/20	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			
	03/09/20	03/09/20	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			
	03/12/20	03/12/20	FANNIE MAE NOTES DTD 09/14/2018 2.875% 09/12/2023	3135G0U43	530,000.00	0.00	7,618.75	7,618.75			
	03/15/20	03/15/20	CARMX 2019-2 A3 DTD 04/17/2019 2.680% 03/15/2024	14316LAC7	125,000.00	0.00	279.17	279.17			
	03/15/20	03/15/20	CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/15/2024	14315XAC2	125,000.00	0.00	196.88	196.88			





Managed Account Security Transactions & Interest

For the Month Ending **March 31, 2020**

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											
	03/15/20	03/15/20	HYUNDAI ABS 2016-B A3 DTD 09/21/2016 1.290% 04/15/2021	44891EAC3	2,336.95	0.00	2.51	2.51			
	03/15/20	03/15/20	NAROT 2019-A A3 DTD 02/13/2019 2.900% 10/15/2023	65479KAD2	225,000.00	0.00	543.75	543.75			
	03/15/20	03/15/20	TAOT 2018-A A3 DTD 01/31/2018 2.350% 05/16/2022	89238BAD4	145,199.84	0.00	284.35	284.35			
	03/15/20	03/15/20	ALLYA 2018-3 A3 DTD 06/27/2018 3.000% 01/15/2023	02007JAC1	328,571.76	0.00	821.43	821.43			
	03/15/20	03/15/20	COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	100,000.00	0.00	209.17	209.17			
	03/15/20	03/15/20	TAOT 2017-D A3 DTD 11/15/2017 1.930% 01/15/2022	89238KAD4	142,161.47	0.00	228.64	228.64			
	03/15/20	03/15/20	HART 2018-A A3 DTD 04/18/2018 2.790% 07/15/2022	44891KAD7	115,000.00	0.00	267.38	267.38			
	03/15/20	03/15/20	PFIZER INC CORP NOTES DTD 03/11/2019 2.950% 03/15/2024	717081ES8	600,000.00	0.00	8,850.00	8,850.00			
	03/15/20	03/15/20	ALLYA 2017-5 A3 DTD 11/22/2017 1.990% 03/15/2022	02007YAC8	121,851.35	0.00	202.07	202.07			
	03/15/20	03/15/20	HYUNDAI AUTO RECEIVABLES TRUST DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	150,000.00	0.00	332.50	332.50			
	03/15/20	03/15/20	NAROT 2017-C A3 DTD 12/13/2017 2.120% 04/15/2022	65478HAD0	85,694.54	0.00	151.39	151.39			
	03/15/20	03/15/20	MBART 2018-1 A3 DTD 07/25/2018 3.030% 01/15/2023	58772RAD6	225,000.00	0.00	568.13	568.13			
	03/15/20	03/15/20	ALLYA 2018-1 A3 DTD 01/31/2018 2.350% 06/15/2022	02007MAE0	203,489.66	0.00	398.50	398.50			
	03/15/20	03/15/20	NAROT 2018-B A3 DTD 07/25/2018 3.060% 03/15/2023	65479GAD1	210,000.00	0.00	535.50	535.50			
	03/18/20	03/18/20	HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	100,000.00	0.00	235.83	235.83			
	03/21/20	03/21/20	HAROT 2017-4 A3 DTD 11/29/2017 2.050% 11/21/2021	43813FAC7	88,666.78	0.00	151.47	151.47			
	03/21/20	03/21/20	HAROT 2019-2 A3 DTD 05/29/2019 2.520% 06/21/2023	43815MAC0	190,000.00	0.00	399.00	399.00			



Managed Account Security Transactions & Interest

For the Month Ending **March 31, 2020**

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											
	03/31/20	03/31/20	US TREASURY NOTES DTD 09/30/2015 1.750% 09/30/2022	912828L57	435,000.00	0.00	3,806.25	3,806.25			
	03/31/20	03/31/20	US TREASURY NOTES DTD 10/01/2018 2.875% 09/30/2023	9128285D8	200,000.00	0.00	2,875.00	2,875.00			
	03/31/20	03/31/20	US TREASURY NOTES DTD 03/31/2017 1.875% 03/31/2022	912828W89	450,000.00	0.00	4,218.75	4,218.75			
	03/31/20	03/31/20	US TREASURY NOTES DTD 03/31/2017 1.875% 03/31/2022	912828W89	485,000.00	0.00	4,546.88	4,546.88			
	03/31/20	03/31/20	US TREASURY NOTES DTD 10/02/2017 2.125% 09/30/2024	9128282Y5	720,000.00	0.00	7,650.00	7,650.00			
	03/31/20	03/31/20	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			
Transaction Type Sub-Total					9,459,118.57	0.00	69,241.85	69,241.85			
PAYDOWNS											
	03/01/20	03/25/20	FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/25/2024	3137FO3V3	216.45	216.45	0.00	216.45	0.01	0.00	
	03/01/20	03/25/20	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	2,388.42	2,388.42	0.00	2,388.42	(47.51)	0.00	
	03/15/20	03/15/20	HYUNDAI ABS 2016-B A3 DTD 09/21/2016 1.290% 04/15/2021	44891EAC3	2,336.95	2,336.95	0.00	2,336.95	0.31	0.00	
	03/15/20	03/15/20	HART 2018-A A3 DTD 04/18/2018 2.790% 07/15/2022	44891KAD7	164.55	164.55	0.00	164.55	0.02	0.00	
	03/15/20	03/15/20	TAOT 2017-D A3 DTD 11/15/2017 1.930% 01/15/2022	89238KAD4	12,953.79	12,953.79	0.00	12,953.79	1.19	0.00	
	03/15/20	03/15/20	ALLYA 2018-3 A3 DTD 06/27/2018 3.000% 01/15/2023	02007JAC1	22,790.90	22,790.90	0.00	22,790.90	1.56	0.00	
	03/15/20	03/15/20	NAROT 2017-C A3 DTD 12/13/2017 2.120% 04/15/2022	65478HAD0	7,200.23	7,200.23	0.00	7,200.23	1.22	0.00	
	03/15/20	03/15/20	ALLYA 2017-5 A3 DTD 11/22/2017 1.990% 03/15/2022	02007YAC8	13,296.13	13,296.13	0.00	13,296.13	1.03	0.00	
	03/15/20	03/15/20	ALLYA 2018-1 A3 DTD 01/31/2018 2.350% 06/15/2022	02007MAE0	18,314.51	18,314.51	0.00	18,314.51	2.12	0.00	





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CITY OF EASTVALE
FINANCE

Managed Account Security Transactions & Interest

For the Month Ending March 31, 2020

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									
PAYDOWNS										
03/15/20	03/15/20	TAOT 2018-A A3 DTD 01/31/2018 2.350% 05/16/2022	89238BAD4	10,937.15	10,937.15	0.00	10,937.15	0.13	0.00	
03/21/20	03/21/20	HAROT 2017-4 A3 DTD 11/29/2017 2.050% 11/21/2021	43813FAC7	9,398.66	9,398.66	0.00	9,398.66	1.32	0.00	
Transaction Type Sub-Total				99,997.74	99,997.74	0.00	99,997.74	(38.60)	0.00	
SELL										
03/02/20	03/04/20	FANNIE MAE NOTES DTD 01/11/2019 2.625% 01/11/2022	3135G0U92	375,000.00	386,842.50	1,449.22	388,291.72	12,112.50	12,011.70	FIFO
03/02/20	03/04/20	FANNIE MAE NOTES DTD 01/09/2017 2.000% 01/05/2022	3135G0S38	865,000.00	882,568.15	2,835.28	885,403.43	12,040.80	15,265.64	FIFO
03/04/20	03/05/20	UNITED STATES TREASURY NOTES DTD 01/31/2018 2.500% 01/31/2025	9128283V0	690,000.00	748,110.94	1,611.26	749,722.20	19,972.27	20,563.25	FIFO
Transaction Type Sub-Total				1,930,000.00	2,017,521.59	5,895.76	2,023,417.35	44,125.57	47,840.59	
Managed Account Sub-Total					(95,887.14)	71,975.38	(23,911.76)	44,086.97	47,840.59	
Total Security Transactions					(\$95,887.14)	\$71,975.38	(\$23,911.76)	\$44,086.97	\$47,840.59	