



AGENDA STAFF REPORT

City Council Meeting

CONSENT CALENDAR

Agenda Item No. 11.6

September 23, 2020

Treasurer's Report for August 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 September 9, 2020, 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 for interest earnings.

Also included is a cash breakdown report per the City’s fund balance reserve policy showing funds restricted, committed, designated, and unassigned as of August 31, 2020 and the investment income received at August 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 August 31, 2020 is \$74,514,422 (book value). Net investment income received for fiscal year 2020-21 through August 31, 2020 is \$218,262. The net yield on investments is 1.420%.

Environmental

Not applicable.

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 - August 2020 Investment Report](#)

[Attachment 2 - August 2020 PFM Statement](#)



CITY OF EASTVALE
 Schedule of Investments
 Fiscal Year 2020-21 as of August 31, 2020

Institution	Par Value	Book Value @ Cost	Price (Fair Value)	Market Value	Yield
ACTIVE DEPOSITS					
Money Market Accounts:					
Citizens Business Bank - Money Market	\$ 1,193,757	\$ 1,193,757	\$	1,193,757	0.250%
First American Govt Oblig Fund CI Y	109,587	109,587	\$	109,587	0.010%
Total Money Market	\$ 1,303,344	\$ 1,303,344	\$	1,303,344	0.230%
Pooled Investment Accounts:					
CAMP Pool	\$ 10,359,644	\$ 10,359,644	\$	10,359,644	0.300%
Local Agency Investment Fund*	3,320,617	3,320,617	\$	3,336,931	1.217%
Total Pooled Investment	\$ 13,680,262	\$ 13,680,262	\$	13,696,575	0.523%
PFM Managed Investment Portfolio:					
U.S. Treasury Bond / Note	\$ 11,105,000	\$ 11,105,403	\$	11,740,967	2.080%
Supra-National Agency Bond / Note	1,160,000	1,159,426	\$	1,180,427	2.750%
Municipal Bond / Note	885,000	891,048	\$	919,972	1.300%
Federal Agency Collateralized Mortgage	1,273,815	1,288,107	\$	1,319,941	2.410%
Asset-Back Security / Collateralized	2,014,560	2,014,441	\$	2,051,815	2.640%
Certificate of Deposit	3,685,000	3,684,995	\$	3,744,290	1.950%
Federal Agency Bond / Note	10,865,000	10,894,442	\$	11,133,977	1.060%
Corporate Note	6,135,000	6,169,654	\$	6,411,761	2.400%
Total PFM Managed Investments	\$ 37,123,375	\$ 37,207,517	\$	38,503,150	1.865%
ACTIVE DEPOSITS TOTAL	\$ 52,106,981	\$ 52,191,122	\$	53,503,070	1.473%
INACTIVE DEPOSITS					
Checking Account:					
Citizens Business Bank - General Account	\$ 22,287,875	\$ 22,287,875	\$	22,287,875	0.000%
Citizens Business Bank - HdL	\$ 35,424	\$ 35,424	\$	35,424	0.000%
Total Inactive Deposits	\$ 22,323,300	\$ 22,323,300	\$	22,323,300	0.000%
INACTIVE DEPOSITS TOTAL	\$ 22,323,300	\$ 22,323,300	\$	22,323,300	
GRAND TOTAL CASH	\$ 74,430,280	\$ 74,514,422	\$	75,826,369	

*yield as of the prior quarter end

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
 Fiscal Year 2020-21 as of August 31, 2020

I. PORTFOLIO DIVERSIFICATION

DIVERSIFICATION BY INSTRUMENT

Money Market	2.50%
LAIF	6.36%
CAMP Pool	19.85%
Certificates of Deposit	7.06%
U.S. Treasury Bond/ Note	21.28%
Supra-National Agency Bond/Note	2.22%
Municipal Bond / Note	1.71%
Federal Agency Collaterized Mortgage	2.47%
Asset-Backed Security/ Collateralized	3.86%
Federal Agency Bond/ Note	20.87%
Corporate Note	11.82%
	100.00%

DIVERSIFICATION BY MATURITY

Less Than 90 Days	22.76%
90 days to Six Months (26 Weeks)	0.72%
Six Months to One Year (52 Weeks)	3.66%
One to Two Years (104 Weeks)	13.21%
Two to Three Years (156 Weeks)	25.39%
Three to Four Years (208 Weeks)	15.09%
Four to Five Years	19.17%
Five Years +	0.00%
	100.00%

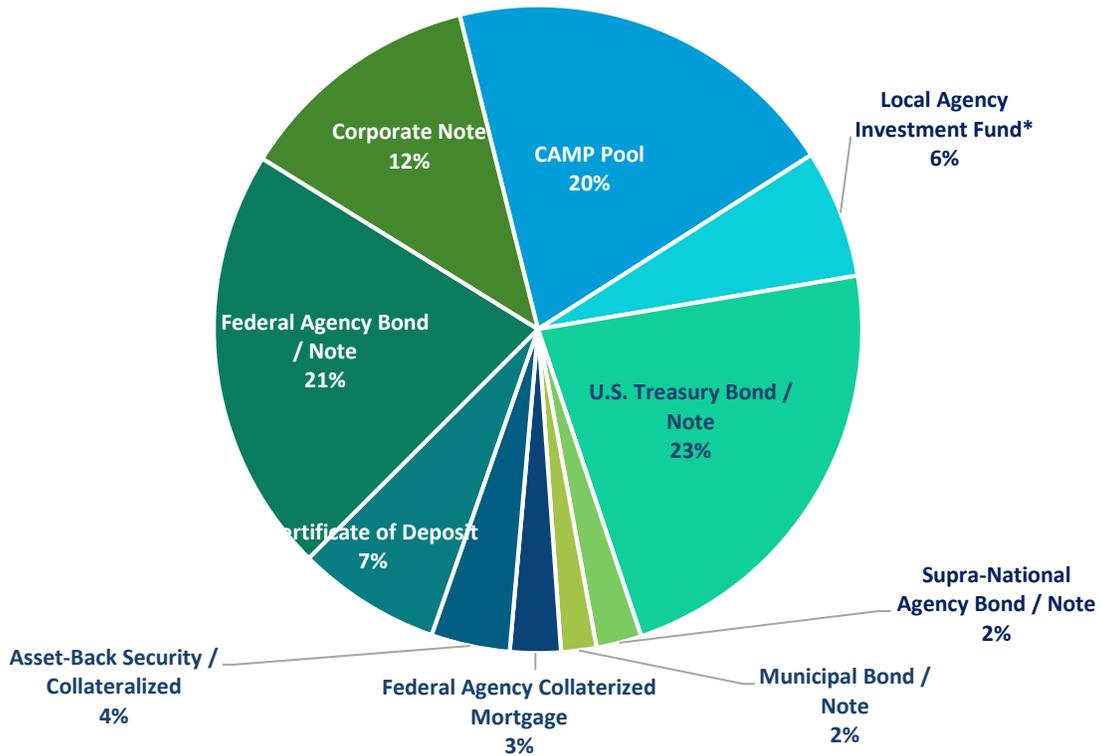
II. PORTFOLIO PERFORMANCE MEASURES

Yield at Cost - August 31, 2020	1.473%
Annual Investment Income Budget	\$ 677,570
Investment Income Received:	
Money Market	\$ 254
LAIF	-
CAMP Pool	5,885
Certificate of Deposits	-
U.S. Treasury Bond/ Note	46,461
Federal Agency Bond/ Note	18,261
Asset-Backed Security/ Collateralized	63,366
Corporate Note	30,206
Supra-National Agency Bond/Note	10,031
Realized Gain/ (Loss)	50,632
Total Investment Income Received-YTD 08/31/2020	225,096
Less Investment Fees Paid:	
Trust Fees-U.S. Bank	(865)
Mgmt Fee-PFM	(5,969)
Total Investment Fees Paid-YTD 08/31/2020	(6,834)
Net Investment Income Received-YTD 08/31/2020	\$ 218,262
Over/(Under) Annual Budget	\$ (459,308)
% of Annual Budget	32.212%
Net Yield Annualized at Cost - August 31, 2020	1.420%

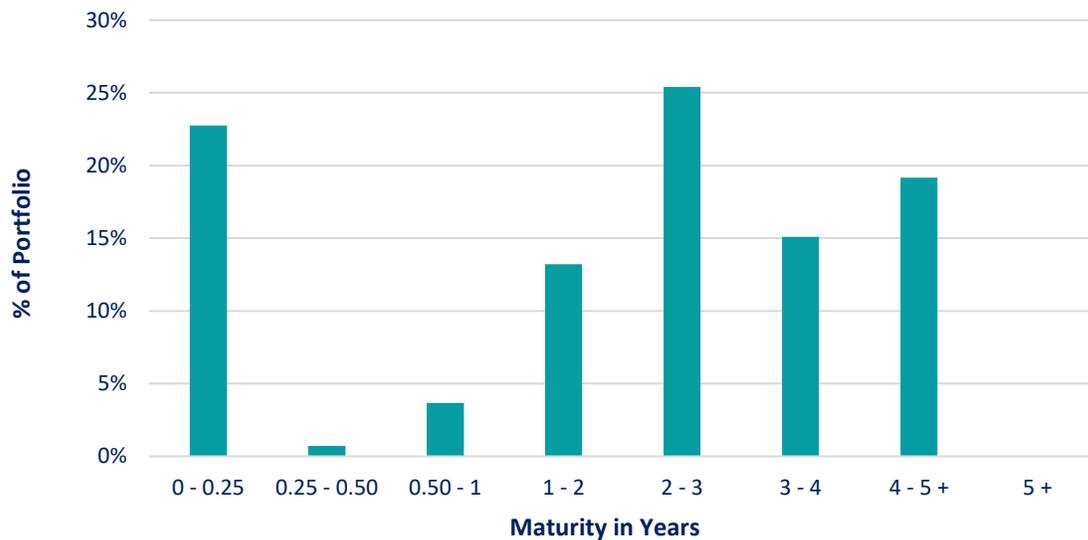


CITY OF EASTVALE
 Dash Board Report Card
 Fiscal Year 2020-21 as of August 31, 2020

Diversification by Investment



Diversification by Maturity





CITY OF EASTVALE
Cash Breakdown per Fund Balance Reserve Policy
Fiscal Year 2020-21 as of August 31, 2020

Schedule of Investments - August 31, 2020

Money Market Accounts	\$	1,303,344
Pooled Investment Accounts	\$	13,680,262
PFM Managed Investments	\$	37,207,517
Checking Account	\$	22,323,300
Grand Total Cash - August 31, 2020	\$	<u><u>74,514,422</u></u>

Breakdown of Total Cash at August 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 20-21 Budget)		9,576,930
General Fund Emergency Contingency: To meet City's cash obligations for the next six months General Fund Adopted Budget Expenditures-FY 2020-21 (Per Fund Balance Reserve Policy)		11,840,728
Total Designated/ Assigned		<u><u>21,417,658</u></u>
Unassigned (Per FY20-21 Budget)		6,689,368
Grand Total Cash - August 31, 2020		<u><u>38,607,026</u></u>



CITY OF EASTVALE
Investment Income
Fiscal Year 2020-21 as of August 31, 2020

Yield at Cost - August 31, 2020	1.473%
Annual Investment Income Budget	\$ 677,570
Investment Income Received YTD:	
Money Market	\$ 254
LAIF	-
CAMP Pool	5,885
Certificate of Deposits	-
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% of Annual Budget	32.212%
Net Yield Annualized at Cost - August 31, 2020	1.420%



Customer Service
 PO Box 11813
 Harrisburg, PA 17108-1813

ACCOUNT STATEMENT

For the Month Ending
August 31, 2020

CITY OF EASTVALE

Client Management Team

Sarah Meacham

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 Los Angeles, CA 90017
 213-489-4075
 meachams@pfm.com

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 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
 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.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	118,610.63	38,503,150.34
CAMP Pool	0.00	10,359,644.41
Total	\$118,610.63	\$48,862,794.75

Investment Allocation

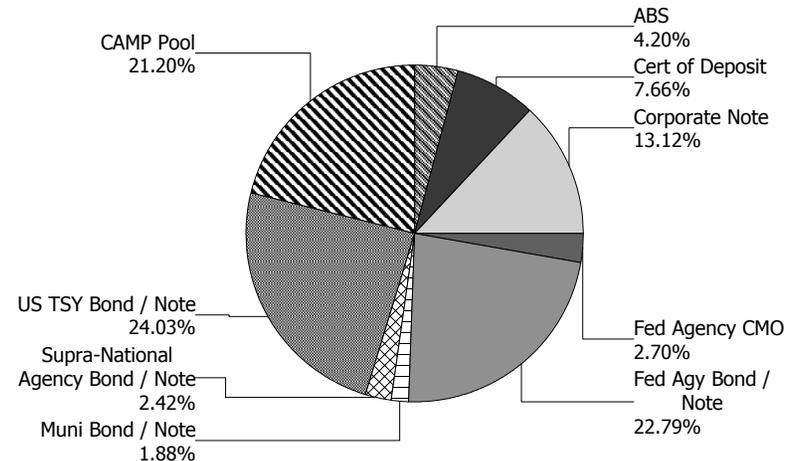
Investment Type	Closing Market Value	Percent
Asset-Backed Security	2,051,815.12	4.20
Certificate of Deposit	3,744,289.80	7.66
Corporate Note	6,411,760.52	13.12
Federal Agency Collateralized Mortgage Obligatio	1,319,940.88	2.70
Federal Agency Bond / Note	11,133,977.43	22.79
Municipal Bond / Note	919,972.05	1.88
Supra-National Agency Bond / Note	1,180,427.40	2.42
U.S. Treasury Bond / Note	11,740,967.14	24.03
CAMP Pool	10,359,644.41	21.20
Total	\$48,862,794.75	100.00%

Maturity Distribution (Fixed Income Holdings)

Portfolio Holdings	Closing Market Value	Percent
Under 30 days	10,359,644.41	21.19
31 to 60 days	65,258.12	0.13
61 to 90 days	702,874.20	1.44
91 to 180 days	349,765.14	0.72
181 days to 1 year	1,788,127.83	3.66
1 to 2 years	6,453,161.40	13.21
2 to 3 years	12,404,343.88	25.39
3 to 4 years	7,372,546.75	15.09
4 to 5 years	9,367,073.02	19.17
Over 5 years	0.00	0.00
Total	\$48,862,794.75	100.00%

Weighted Average Days to Maturity 827

Sector Allocation





Managed Account Summary Statement

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

CITY OF EASTVALE - INVESTMENT PORTFOLIO - 20240100

Transaction Summary - Managed Account

Opening Market Value	\$38,780,386.61
Maturities/Calls	(1,364,395.37)
Principal Dispositions	(801,134.46)
Principal Acquisitions	1,952,916.50
Unsettled Trades	0.00
Change in Current Value	(64,622.94)
Closing Market Value	\$38,503,150.34

Cash Transactions Summary - Managed Account

Maturities/Calls	1,250,616.56
Sale Proceeds	804,897.21
Coupon/Interest/Dividend Income	66,647.56
Principal Payments	139,395.37
Security Purchases	(2,252,888.50)
Net Cash Contribution	(432.65)
Reconciling Transactions	0.00

Earnings Reconciliation (Cash Basis) - Managed Account

Interest/Dividends/Coupons Received	96,026.87
Less Purchased Interest Related to Interest/Coupons	0.00
Plus Net Realized Gains/Losses	22,583.76
Total Cash Basis Earnings	\$118,610.63

Cash Balance

Closing Cash Balance	\$109,586.71
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Earnings Reconciliation (Accrual Basis)

	Total
Ending Amortized Value of Securities	37,207,516.55
Ending Accrued Interest	146,684.96
Plus Proceeds from Sales	804,897.21
Plus Proceeds of Maturities/Calls/Principal Payments	1,390,011.93
Plus Coupons/Dividends Received	66,647.56
Less Cost of New Purchases	(1,952,916.50)
Less Beginning Amortized Value of Securities	(37,399,146.31)
Less Beginning Accrued Interest	(183,031.06)
Total Accrual Basis Earnings	\$80,664.34



Portfolio Summary and Statistics

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

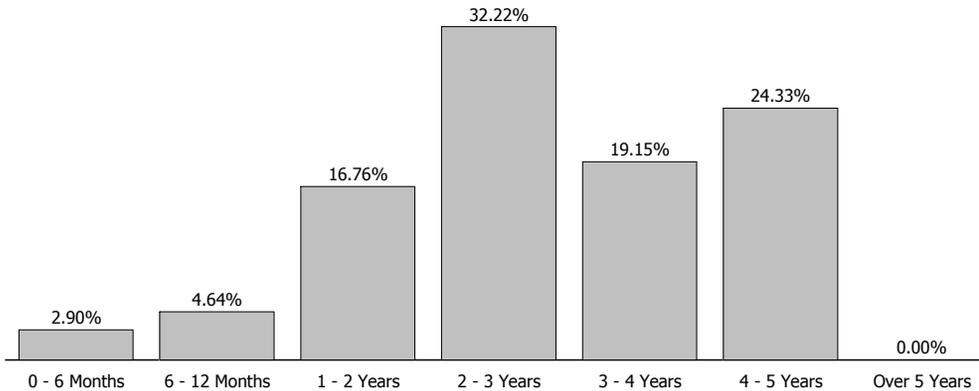
CITY OF EASTVALE - INVESTMENT PORTFOLIO - 20240100

Account Summary

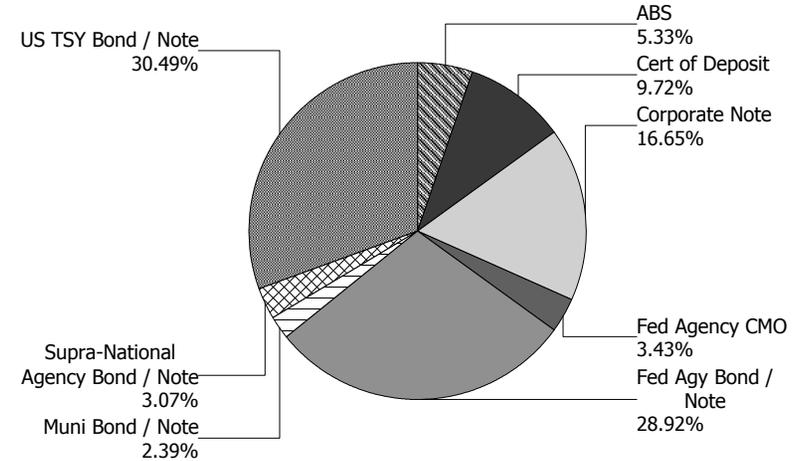
Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	11,105,000.00	11,740,967.14	30.49
Supra-National Agency Bond / Note	1,160,000.00	1,180,427.40	3.07
Municipal Bond / Note	885,000.00	919,972.05	2.39
Federal Agency Collateralized Mortgage Obligation	1,273,814.97	1,319,940.88	3.43
Federal Agency Bond / Note	10,865,000.00	11,133,977.43	28.92
Corporate Note	6,135,000.00	6,411,760.52	16.65
Certificate of Deposit	3,685,000.00	3,744,289.80	9.72
Asset-Backed Security	2,014,559.97	2,051,815.12	5.33
Managed Account Sub-Total	37,123,374.94	38,503,150.34	100.00%
Accrued Interest		146,684.96	
Total Portfolio	37,123,374.94	38,649,835.30	

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

Maturity Distribution



Sector Allocation



Characteristics

Yield to Maturity at Cost	1.87%
Yield to Maturity at Market	0.48%
Weighted Average Days to Maturity	1049



Managed Account Issuer Summary

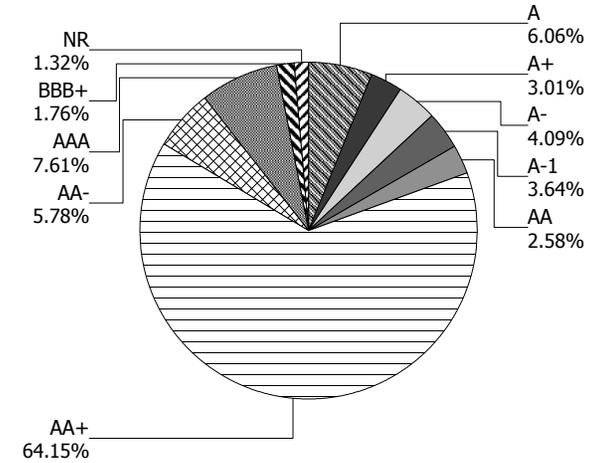
For the Month Ending **August 31, 2020**

CITY OF EASTVALE - INVESTMENT PORTFOLIO - 20240100

Issuer Summary

Issuer	Market Value of Holdings	Percent
ADOBE INC	103,408.90	0.27
ALLY AUTO RECEIVABLES TRUST	363,672.61	0.94
AMERICAN HONDA FINANCE	506,434.00	1.32
APPLE INC	504,863.66	1.31
CALIFORNIA ST	384,688.80	1.00
CAPITAL ONE PRIME AUTO REC TRUST	102,430.19	0.27
CARMAX AUTO OWNER TRUST	257,557.96	0.67
CITIGROUP INC	355,248.57	0.92
CREDIT AGRICOLE SA	284,197.76	0.74
CREDIT SUISSE GROUP RK	290,053.65	0.75
DNB ASA	280,084.50	0.73
FANNIE MAE	6,369,448.75	16.55
FEDERAL FARM CREDIT BANKS	280,232.40	0.73
FEDERAL HOME LOAN BANKS	1,039,506.17	2.70
FREDDIE MAC	4,764,730.99	12.37
GOLDMAN SACHS GROUP INC	323,502.67	0.84
HOME DEPOT INC	131,901.88	0.34
HONDA AUTO RECEIVABLES	333,850.15	0.87
HYUNDAI AUTO RECEIVABLES	225,594.24	0.59
IBM CORP	515,517.50	1.34
INTER-AMERICAN DEVELOPMENT BANK	421,174.37	1.09
INTERNATIONAL FINANCE CORPORATION	242,978.40	0.63
INTL BANK OF RECONSTRUCTION AND DEV	516,274.63	1.34
JP MORGAN CHASE & CO	358,974.38	0.93
MARYLAND ST	100,023.00	0.26
MERCEDES-BENZ AUTO RECEIVABLES	159,282.78	0.41
MISSISSIPPI STATE	201,800.00	0.52
MITSUBISHI UFJ FINANCIAL GROUP INC	349,765.14	0.91
NATIONAL RURAL UTILITIES CO FINANCE CORP	366,114.34	0.95
NISSAN AUTO RECEIVABLES	458,834.58	1.19
NORDEA BANK AB	540,764.70	1.40
NOVARTIS AG	371,310.48	0.96

Credit Quality (S&P Ratings)





Managed Account Issuer Summary

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

CITY OF EASTVALE - INVESTMENT PORTFOLIO - 20240100

Issuer	Market Value of Holdings	Percent
PFIZER INC	648,694.80	1.68
SAN DIEGO CA CMNTY CLG DIST	105,189.00	0.27
SKANDINAVISKA ENSKILDA BANKEN AB	571,774.88	1.49
SOCIETE GENERALE	369,460.30	0.96
SUMITOMO MITSUI FINANCIAL GROUP INC	355,314.67	0.92
SWEDBANK AB	702,874.20	1.83
THE BANK OF NEW YORK MELLON CORPORATION	556,874.46	1.45
TOYOTA MOTOR CORP	448,613.98	1.17
TRUIST FIN CORP	186,314.22	0.48
UNITED PARCEL SERVICE INC	521,943.00	1.36
UNITED STATES TREASURY	11,740,967.14	30.50
UNIVERSITY OF CALIFORNIA	128,271.25	0.33
WAL-MART STORES INC	662,636.29	1.72
Total	\$38,503,150.34	100.00%



Managed Account Detail of Securities Held

For the Month Ending **August 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 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	3,203.07	426,453.75	449,477.32
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	7,750.00	1,131,531.39	1,196,000.00
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	3,513.62	729,680.29	753,725.00
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	760.87	486,676.68	519,375.00
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	16.58	388,450.93	413,500.00
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	16.58	390,622.69	413,500.00
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	173.91	155,439.00	165,100.00
US TREASURY NOTES DTD 08/01/2016 1.250% 07/31/2023	912828S92	520,000.00	AA+	Aaa	02/08/19	02/12/19	493,979.69	2.44	565.22	503,030.93	536,575.00
US TREASURY NOTES DTD 08/31/2016 1.375% 08/31/2023	912828D1	645,000.00	AA+	Aaa	07/01/19	07/03/19	635,375.39	1.75	24.50	638,072.81	668,381.25
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	2,419.40	203,668.39	216,687.50
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	4,724.64	865,436.81	930,234.37
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	4,832.63	884,376.06	951,496.88
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	292.10	65,130.73	70,281.25
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	3,403.26	506,708.22	538,298.44



Managed Account Detail of Securities Held

For the Month Ending **August 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 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	655.98	359,306.93	381,514.06
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	5.18	102,087.81	106,609.38
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	6,437.70	737,575.82	775,575.00
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	2,653.53	359,552.88	379,312.50
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	5,296.37	1,410,435.58	1,494,023.44
US TREASURY N/B DTD 02/17/2015 2.000% 02/15/2025	912828J27	725,000.00	AA+	Aaa	03/02/20	03/04/20	765,186.53	0.85	669.84	761,165.66	781,300.75
Security Type Sub-Total		11,105,000.00					11,045,049.44	2.08	47,414.98	11,105,403.36	11,740,967.14
Supra-National Agency Bond / Note											
INTERNATIONAL FINANCE CORPORATION NOTE DTD 03/16/2018 2.635% 03/09/2021	45950VLO7	240,000.00	AAA	Aaa	03/09/18	03/16/18	239,820.00	2.66	3,021.47	239,968.76	242,978.40
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	3,994.38	414,808.40	421,174.37
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	1,465.90	504,648.95	516,274.63
Security Type Sub-Total		1,160,000.00					1,157,725.30	2.75	8,481.75	1,159,426.11	1,180,427.40
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	166.33	100,000.00	105,189.00



Managed Account Detail of Securities Held

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

CITY OF EASTVALE - INVESTMENT PORTFOLIO - 20240100

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Municipal Bond / Note											
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	3,600.00	365,635.64	384,688.80
MD ST TXBL GO BONDS DTD 08/05/2020 0.510% 08/01/2024	574193TQ1	100,000.00	AAA	Aaa	07/23/20	08/05/20	99,972.00	0.52	36.83	99,972.52	100,023.00
MISSISSIPPI ST-A-TXBL MUNICIPAL BONDS DTD 08/06/2020 0.565% 11/01/2024	605581MZ7	200,000.00	AA	Aa2	07/24/20	08/06/20	200,000.00	0.57	78.47	200,000.00	201,800.00
UNIV OF CAL TXBL REV BONDS DTD 07/16/2020 0.883% 05/15/2025	91412HGE7	125,000.00	AA	Aa2	07/14/20	07/16/20	125,452.50	0.81	137.97	125,440.24	128,271.25
Security Type Sub-Total		885,000.00					892,628.10	1.30	4,019.60	891,048.40	919,972.05

Federal Agency Collateralized Mortgage Obligation											
FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/01/2021	3136B1XP4	102,295.17	AA+	Aaa	04/11/18	04/30/18	104,329.92	2.93	303.48	102,903.93	103,101.60
FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2015 2.791% 01/01/2022	3137BHY8	325,000.00	AA+	Aaa	05/16/19	05/21/19	327,031.25	2.54	755.90	326,034.75	331,368.81
FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2015 2.716% 06/01/2022	3137BLUR7	150,000.00	AA+	Aaa	04/02/19	04/05/19	150,375.00	2.63	339.50	150,207.50	153,805.22
FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.307% 08/01/2022	3137AWOH1	165,000.00	AA+	Aaa	09/04/19	09/09/19	167,436.33	1.78	317.21	166,611.16	169,564.95
FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/01/2022	3137BM6P6	180,000.00	AA+	Aaa	04/04/18	04/09/18	181,532.81	2.88	463.50	180,680.28	185,620.93
FANNIEMAE-ACES DTD 04/01/2014 3.346% 03/01/2024	3136AJB54	251,122.85	AA+	Aaa	12/13/19	12/18/19	263,325.86	2.14	700.21	261,274.80	272,746.59
FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/01/2024	3137FO3V3	100,396.95	AA+	Aaa	11/20/19	11/26/19	100,394.54	2.09	175.03	100,394.94	103,732.78
Security Type Sub-Total		1,273,814.97					1,294,425.71	2.41	3,054.83	1,288,107.36	1,319,940.88

Federal Agency Bond / Note



Managed Account Detail of Securities Held

For the Month Ending **August 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
Federal Agency Bond / Note												
FREDIE MAC NOTES (CALLABLE) DTD 08/06/2020 0.300% 02/06/2023		3134GWLD6	950,000.00	AA+	Aaa	08/03/20	08/06/20	950,000.00	0.30	197.92	950,000.00	949,549.70
FREDDIE MAC NOTES DTD 05/07/2020 0.375% 05/05/2023		3137EAER6	440,000.00	AA+	Aaa	06/02/20	06/03/20	440,840.40	0.31	522.50	440,769.45	441,684.32
FANNIE MAE NOTES DTD 05/22/2020 0.250% 05/22/2023		3135G04Q3	575,000.00	AA+	Aaa	05/20/20	05/22/20	573,269.25	0.35	395.31	573,430.47	575,288.65
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	6,270.00	1,145,037.52	1,220,081.58
FREDDIE MAC NOTES DTD 06/26/2020 0.250% 06/26/2023		3137EAES4	515,000.00	AA+	Aaa	06/24/20	06/26/20	513,496.20	0.35	232.47	513,588.21	515,267.29
FANNIE MAE NOTES DTD 07/10/2020 0.250% 07/10/2023		3135G05G4	735,000.00	AA+	Aaa	07/08/20	07/10/20	733,419.75	0.32	260.31	733,496.24	735,386.61
FREDDIE MAC NOTES DTD 08/21/2020 0.250% 08/24/2023		3137EAEV7	345,000.00	AA+	Aaa	08/19/20	08/21/20	344,648.10	0.28	23.96	344,651.63	345,189.41
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	7,153.16	529,319.88	572,118.57
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	3,851.72	504,822.44	544,797.99
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	695.14	384,016.39	414,115.63
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	137.50	109,731.01	118,372.43
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	1,755.00	743,677.09	757,931.04
FEDERAL FARM CREDIT BANK NOTES DTD 04/09/2020 1.150% 04/09/2025		3133ELWC4	280,000.00	AA+	Aaa	04/09/20	04/13/20	280,000.00	1.15	1,270.11	280,000.00	280,232.40
FEDERAL HOME LOAN BANK NOTES DTD 04/16/2020 0.500% 04/14/2025		3130AJHU6	375,000.00	AA+	Aaa	04/15/20	04/16/20	373,140.00	0.60	703.13	373,280.72	376,335.75



Managed Account Detail of Securities Held

For the Month Ending **August 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
Federal Agency Bond / Note												
FANNIE MAE NOTES DTD 04/24/2020 0.625% 04/22/2025		3135G03U5	500,000.00	AA+	Aaa	04/22/20	04/24/20	498,970.00	0.67	1,102.43	499,043.41	504,659.00
FANNIE MAE NOTES DTD 04/24/2020 0.625% 04/22/2025		3135G03U5	725,000.00	AA+	Aaa	05/01/20	05/04/20	725,536.50	0.61	1,598.52	725,501.01	731,755.55
FANNIE MAE NOTES DTD 04/24/2020 0.625% 04/22/2025		3135G03U5	750,000.00	AA+	Aaa	06/03/20	06/05/20	753,840.00	0.52	1,653.65	753,650.37	756,988.50
FANNIE MAE NOTES DTD 06/19/2020 0.500% 06/17/2025		3135G04Z3	575,000.00	AA+	Aaa	06/17/20	06/19/20	573,809.75	0.54	575.00	573,858.04	576,578.38
FREDDIE MAC NOTES DTD 07/23/2020 0.375% 07/21/2025		3137EAEU9	350,000.00	AA+	Aaa	07/21/20	07/23/20	348,257.00	0.48	138.54	348,295.22	348,866.00
FANNIE MAE NOTES DTD 08/27/2020 0.375% 08/25/2025		3135G05X7	370,000.00	AA+	Aaa	08/25/20	08/27/20	368,268.40	0.47	15.42	368,273.15	368,778.63
Security Type Sub-Total			10,865,000.00					10,903,554.73	1.06	28,551.79	10,894,442.25	11,133,977.43
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	1,537.08	317,201.64	323,502.67
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	4,061.11	498,665.67	506,434.00
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	2,306.71	345,705.11	355,248.57
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	1,180.56	500,296.12	515,517.50
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	936.00	543,326.25	556,874.46
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	748.61	486,606.16	504,863.66



Managed Account Detail of Securities Held

For the Month Ending **August 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
Corporate Note												
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	2,062.50	178,676.27	186,314.22
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	2,982.00	351,059.92	366,114.34
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	5,104.17	494,662.72	521,943.00
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	141.67	99,889.42	103,408.90
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	1,406.25	123,772.09	131,901.88
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	2,626.50	346,175.14	358,974.38
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	8,161.67	605,186.86	648,694.80
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	2,559.46	623,255.95	662,636.29
TOYOTA MOTOR CREDIT CORP CORP NOTES DTD 02/13/2020 1.800% 02/13/2025		89236TGT6	120,000.00	A+	A1	05/20/20	05/26/20	121,172.40	1.58	108.00	121,105.76	125,482.68
TOYOTA MOTOR CREDIT CORP CORP NOTES DTD 02/13/2020 1.800% 02/13/2025		89236TGT6	165,000.00	A+	A1	05/20/20	05/26/20	166,612.05	1.58	148.50	166,520.41	172,538.69
NOVARTIS CAPITAL CORP DTD 02/14/2020 1.750% 02/14/2025		66989HAP3	355,000.00	AA-	A1	05/07/20	05/11/20	368,436.75	0.93	293.37	367,548.30	371,310.48
Security Type Sub-Total			6,135,000.00					6,185,264.30	2.40	36,364.16	6,169,653.79	6,411,760.52
Certificate of Deposit												
SUMITOMO MITSUI BANK NY CERT DEPOS DTD 10/18/2018 3.390% 10/16/2020		86565BPC9	65,000.00	A-1	P-1	10/16/18	10/18/18	64,911.60	3.45	844.67	64,994.54	65,258.12



Managed Account Detail of Securities Held

For the Month Ending **August 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
Certificate of Deposit											
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	2.27	4,678.73	700,000.00	702,874.20
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	2.94	5,350.95	345,000.00	349,765.14
CREDIT AGRICOLE CIB NY CERT DEPOS DTD 04/04/2019 2.830% 04/02/2021	22535CDU2	280,000.00	A-1	P-1	04/03/19	04/04/19	280,000.00	2.83	3,257.64	280,000.00	284,197.76
CREDIT SUISSE NEW YORK CERT DEPOS DTD 08/07/2020 0.520% 02/01/2022	22549L6F7	290,000.00	A+	A1	08/05/20	08/07/20	290,000.00	0.52	104.72	290,000.00	290,053.65
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	310.25	365,000.00	369,460.30
SUMITOMO MITSUI BANK NY CERT DEPOS DTD 07/14/2020 0.700% 07/08/2022	86565CKU2	290,000.00	A	A1	07/10/20	07/14/20	290,000.00	0.70	276.31	290,000.00	290,056.55
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	1.84	161.88	525,000.00	540,764.70
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	1.85	172.05	555,000.00	571,774.88
DNB BANK ASA/NY LT CD DTD 12/06/2019 2.040% 12/02/2022	23341VZT1	270,000.00	AA-	Aa2	12/05/19	12/06/19	270,000.00	2.03	1,392.30	270,000.00	280,084.50

Security Type Sub-Total		3,685,000.00					3,684,911.60	1.95	16,549.50	3,684,994.54	3,744,289.80
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Asset-Backed Security											
HAROT 2017-4 A3 DTD 11/29/2017 2.050% 11/21/2021	43813FAC7	36,333.33	NR	Aaa	11/22/17	11/29/17	36,328.21	2.05	20.69	36,331.76	36,483.84
TAOT 2017-D A3 DTD 11/15/2017 1.930% 01/15/2022	89238KAD4	68,035.92	AAA	Aaa	11/07/17	11/15/17	68,029.65	1.93	58.36	68,033.86	68,337.77
ALLYA 2017-5 A3 DTD 11/22/2017 1.990% 03/15/2022	02007YAC8	48,725.54	AAA	Aaa	11/14/17	11/22/17	48,721.76	1.99	43.10	48,724.20	48,863.67
NAROT 2017-C A3 DTD 12/13/2017 2.120% 04/15/2022	65478HAD0	43,985.39	NR	Aaa	12/06/17	12/13/17	43,977.96	2.12	41.44	43,982.62	44,209.52



Managed Account Detail of Securities Held

For the Month Ending **August 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											
TAOT 2018-A A3 DTD 01/31/2018 2.350% 05/16/2022	89238BAD4	81,722.95	AAA	Aaa	01/23/18	01/31/18	81,722.01	2.35	85.36	81,722.58	82,254.84
ALLYA 2018-1 A3 DTD 01/31/2018 2.350% 06/15/2022	02007MAE0	103,153.00	AAA	NR	01/23/18	01/31/18	103,141.08	2.35	107.74	103,148.13	103,761.18
HART 2018-A A3 DTD 04/18/2018 2.790% 07/15/2022	44891KAD7	71,636.38	AAA	Aaa	04/10/18	04/18/18	71,625.59	2.79	88.83	71,631.63	72,312.24
MBART 2018-1 A3 DTD 07/25/2018 3.030% 01/15/2023	58772RAD6	156,885.57	AAA	Aaa	07/17/18	07/25/18	156,879.54	3.03	211.27	156,882.38	159,282.78
ALLYA 2018-3 A3 DTD 06/27/2018 3.000% 01/15/2023	02007JAC1	208,520.04	AAA	Aaa	06/19/18	06/27/18	208,505.78	3.00	278.03	208,512.61	211,047.76
NAROT 2018-B A3 DTD 07/25/2018 3.060% 03/15/2023	65479GAD1	180,561.85	AAA	Aaa	07/17/18	07/25/18	180,556.01	3.06	245.56	180,558.66	183,782.24
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	99,998.32	102,336.00
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	2.66	177.33	149,986.85	153,282.00
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	189,995.11	195,030.31
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	2.90	290.00	224,977.23	230,842.82
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	2.51	111.56	99,985.46	102,430.19
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	2.68	148.89	124,990.81	128,834.36
CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/16/2024	14315XAC2	125,000.00	AAA	NR	01/14/20	01/22/20	124,975.48	1.89	105.00	124,978.53	128,723.60
Security Type Sub-Total		2,014,559.97					2,014,366.44	2.64	2,248.35	2,014,440.74	2,051,815.12



Managed Account Detail of Securities Held

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

CITY OF EASTVALE - INVESTMENT PORTFOLIO - 20240100											
Security Type/Description			S&P	Moody's	Trade	Settle	Original	YTM	Accrued	Amortized	Market
Dated Date/Coupon/Maturity	CUSIP	Par	Rating	Rating	Date	Date	Cost	at Cost	Interest	Cost	Value
Managed Account Sub-Total		37,123,374.94					37,177,925.62	1.87	146,684.96	37,207,516.55	38,503,150.34
Securities Sub-Total		\$37,123,374.94					\$37,177,925.62	1.87%	\$146,684.96	\$37,207,516.55	\$38,503,150.34
Accrued Interest											\$146,684.96
Total Investments											\$38,649,835.30



Managed Account Fair Market Value & Analytics

For the Month Ending **August 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	YTM at Mkt
U.S. Treasury Bond / Note											
US TREASURY NOTES	DTD 09/30/2015 1.750% 09/30/2022	912828L57	435,000.00	RBS		103.33	449,477.32	32,234.15	23,023.57	2.04	0.15
US TREASURY N/B NOTES	DTD 10/31/2017 2.000% 10/31/2022	9128283C2	1,150,000.00	MERRILL		104.00	1,196,000.00	84,363.28	64,468.61	2.12	0.15
US TREASURY NOTES	DTD 11/15/2012 1.625% 11/15/2022	912828TY6	730,000.00	MERRILL		103.25	753,725.00	24,152.74	24,044.71	2.17	0.15
US TREASURY NOTES	DTD 02/01/2016 1.750% 01/31/2023	912828P38	500,000.00	TD		103.88	519,375.00	43,242.18	32,698.32	2.37	0.14
US TREASURY NOTES	DTD 02/29/2016 1.500% 02/28/2023	912828P79	400,000.00	BNP_PARI		103.38	413,500.00	35,062.50	25,049.07	2.46	0.15
US TREASURY NOTES	DTD 02/29/2016 1.500% 02/28/2023	912828P79	400,000.00	GOLDMAN		103.38	413,500.00	28,843.75	22,877.31	2.46	0.15
US TREASURY NOTES	DTD 08/01/2016 1.250% 07/31/2023	912828S92	160,000.00	NOMURA		103.19	165,100.00	11,875.00	9,661.00	2.87	0.15
US TREASURY NOTES	DTD 08/01/2016 1.250% 07/31/2023	912828S92	520,000.00	RBC		103.19	536,575.00	42,595.31	33,544.07	2.87	0.15
US TREASURY NOTES	DTD 08/31/2016 1.375% 08/31/2023	912828D1	645,000.00	RBS		103.63	668,381.25	33,005.86	30,308.44	2.95	0.16
US TREASURY NOTES	DTD 10/01/2018 2.875% 09/30/2023	9128285D8	200,000.00	MERRILL		108.34	216,687.50	11,429.69	13,019.11	2.94	0.16
US TREASURY NOTES	DTD 11/30/2016 2.125% 11/30/2023	912828U57	875,000.00	RBC		106.31	930,234.37	69,179.68	64,797.56	3.14	0.18
US TREASURY NOTES	DTD 11/30/2016 2.125% 11/30/2023	912828U57	895,000.00	BNP_PARI		106.31	951,496.88	72,508.99	67,120.82	3.14	0.18
US TREASURY N/B	DTD 12/31/2018 2.625% 12/31/2023	9128285U0	65,000.00	MERRILL		108.13	70,281.25	5,088.28	5,150.52	3.20	0.18
US TREASURY N/B NOTES	DTD 05/01/2017 2.000% 04/30/2024	912828X70	505,000.00	MORGAN_S		106.59	538,298.44	31,010.16	31,590.22	3.54	0.19
US TREASURY N/B	DTD 07/31/2017 2.125% 07/31/2024	9128282N9	355,000.00	MORGAN_S		107.47	381,514.06	21,022.65	22,207.13	3.78	0.21
US TREASURY N/B NOTES	DTD 08/31/2017 1.875% 08/31/2024	9128282U3	100,000.00	HSBC		106.61	106,609.38	4,003.91	4,521.57	3.88	0.21
US TREASURY NOTES	DTD 10/02/2017 2.125% 09/30/2024	9128282Y5	720,000.00	HSBC		107.72	775,575.00	34,059.37	37,999.18	3.91	0.22



Managed Account Fair Market Value & Analytics

For the Month Ending **August 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	YTM at Mkt
U.S. Treasury Bond / Note											
US TREASURY N/B		9128283D0	350,000.00	MORGAN_S		108.38	379,312.50	17,869.14	19,759.62	3.98	0.23
DTD 10/31/2017 2.250% 10/31/2024											
UNITED STATES TREASURY NOTES		9128283P3	1,375,000.00	TD		108.66	1,494,023.44	78,256.84	83,587.86	4.15	0.24
DTD 01/02/2018 2.250% 12/31/2024											
US TREASURY N/B		912828J27	725,000.00	MERRILL		107.77	781,300.75	16,114.22	20,135.09	4.29	0.25
DTD 02/17/2015 2.000% 02/15/2025											
Security Type Sub-Total			11,105,000.00				11,740,967.14	695,917.70	635,563.78	3.15	0.18
Supra-National Agency Bond / Note											
INTERNATIONAL FINANCE CORPORATION NOTE		45950VLQ7	240,000.00	HSBC		101.24	242,978.40	3,158.40	3,009.64	0.52	0.27
DTD 03/16/2018 2.635% 03/09/2021											
INTER-AMERICAN DEVELOPMENT BANK NOTE		4581X0DB1	415,000.00	CITIGRP		101.49	421,174.37	7,087.37	6,365.97	0.63	0.28
DTD 04/19/2018 2.625% 04/19/2021											
INTL BANK OF RECONSTRUCTION AND DEV NOTE		459058GH0	505,000.00	MORGAN_S		102.23	516,274.63	12,456.33	11,625.68	0.89	0.26
DTD 07/25/2018 2.750% 07/23/2021											
Security Type Sub-Total			1,160,000.00				1,180,427.40	22,702.10	21,001.29	0.72	0.27
Municipal Bond / Note											
SAN DIEGO CCD, CA TXBL GO BONDS		797272ON4	100,000.00	RBC		105.19	105,189.00	5,189.00	5,189.00	2.85	0.21
DTD 10/16/2019 1.996% 08/01/2023											
CA ST TXBL GO BONDS		13063DRJ9	360,000.00	MORGAN_S		106.86	384,688.80	17,485.20	19,053.16	2.97	0.17
DTD 10/24/2019 2.400% 10/01/2023											
MD ST TXBL GO BONDS		574193TO1	100,000.00	JPM_CHA		100.02	100,023.00	51.00	50.48	3.88	0.50
DTD 08/05/2020 0.510% 08/01/2024											
MISSISSIPPI ST-A-TXBL MUNICIPAL BONDS		605581MZ7	200,000.00	WELLS_F		100.90	201,800.00	1,800.00	1,800.00	4.13	0.35
DTD 08/06/2020 0.565% 11/01/2024											
UNIV OF CAL TXBL REV BONDS		91412HGE7	125,000.00	JPM_CHA	04/15/25	102.62	128,271.25	2,818.75	2,831.01	4.62	0.32
DTD 07/16/2020 0.883% 05/15/2025											
Security Type Sub-Total			885,000.00				919,972.05	27,343.95	28,923.65	3.54	0.27



Managed Account Fair Market Value & Analytics

For the Month Ending **August 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	YTM at Mkt
Federal Agency Collateralized Mortgage Obligation										
FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/01/2021	3136B1XP4	102,295.17	JPM_CHAS		100.79	103,101.60	(1,228.32)	197.67	0.60	2.76
FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2015 2.791% 01/01/2022	3137BHYX8	325,000.00	JPM_CHAS		101.96	331,368.81	4,337.56	5,334.06	1.26	1.31
FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2015 2.716% 06/01/2022	3137BLUR7	150,000.00	JPM_CHAS		102.54	153,805.22	3,430.22	3,597.72	1.55	1.25
FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.307% 08/01/2022	3137AWOH1	165,000.00	CANT_FIT		102.77	169,564.95	2,128.62	2,953.79	1.87	0.85
FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/01/2022	3137BM6P6	180,000.00	CITIGRP		103.12	185,620.93	4,088.12	4,940.65	1.74	1.44
FANNIEMAE-ACES DTD 04/01/2014 3.346% 03/01/2024	3136AJB54	251,122.85	JPM_CHAS		108.61	272,746.59	9,420.73	11,471.79	3.17	0.85
FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/01/2024	3137FO3V3	100,396.95	JPM_CHAS		103.32	103,732.78	3,338.24	3,337.84	2.44	1.21

Security Type Sub-Total		1,273,814.97				1,319,940.88	25,515.17	31,833.52	1.88	1.27
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Federal Agency Bond / Note										
FREDIE MAC NOTES (CALLABLE) DTD 08/06/2020 0.300% 02/06/2023	3134GWLD6	950,000.00	NOMURA	08/06/21	99.95	949,549.70	(450.30)	(450.30)	0.93	0.32
FREDDIE MAC NOTES DTD 05/07/2020 0.375% 05/05/2023	3137EAER6	440,000.00	WELLS_F		100.38	441,684.32	843.92	914.87	2.67	0.23
FANNIE MAE NOTES DTD 05/22/2020 0.250% 05/22/2023	3135G04Q3	575,000.00	CITIGRP		100.05	575,288.65	2,019.40	1,858.18	2.72	0.23
FREDDIE MAC NOTES DTD 06/11/2018 2.750% 06/19/2023	3137EAEN5	1,140,000.00	MORGAN_S		107.02	1,220,081.58	72,078.78	75,044.06	2.71	0.23
FREDDIE MAC NOTES DTD 06/26/2020 0.250% 06/26/2023	3137EAES4	515,000.00	TD		100.05	515,267.29	1,771.09	1,679.08	2.81	0.23
FANNIE MAE NOTES DTD 07/10/2020 0.250% 07/10/2023	3135G05G4	735,000.00	CITIGRP		100.05	735,386.61	1,966.86	1,890.37	2.85	0.23
FREDDIE MAC NOTES DTD 08/21/2020 0.250% 08/24/2023	3137EAEV7	345,000.00	CITIGRP		100.05	345,189.41	541.31	537.78	2.97	0.23



Managed Account Fair Market Value & Analytics

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

CITY OF EASTVALE - INVESTMENT PORTFOLIO - 20240100

Security Type/Description	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Federal Agency Bond / Note										
FANNIE MAE NOTES DTD 09/14/2018 2.875% 09/12/2023	3135G0U43	530,000.00	TD		107.95	572,118.57	43,189.17	42,798.69	2.90	0.24
FEDERAL HOME LOAN BANKS NOTES DTD 12/09/2013 3.375% 12/08/2023	3130A0F70	495,000.00	BARCLAYS		110.06	544,797.99	35,208.41	39,975.55	3.11	0.28
FANNIE MAE NOTES DTD 02/08/2019 2.500% 02/05/2024	3135G0V34	385,000.00	NOMURA		107.56	414,115.63	30,547.83	30,099.24	3.31	0.28
FHLB BONDS DTD 02/15/2019 2.500% 02/13/2024	3130AFW94	110,000.00	BARCLAYS		107.61	118,372.43	8,761.83	8,641.42	3.33	0.28
FANNIE MAE NOTES DTD 01/10/2020 1.625% 01/07/2025	3135G0X24	720,000.00	CITIGRP		105.27	757,931.04	11,571.84	14,253.95	4.21	0.40
FEDERAL FARM CREDIT BANK NOTES DTD 04/09/2020 1.150% 04/09/2025	3133ELWC4	280,000.00	RBC	10/09/20	100.08	280,232.40	232.40	232.40	0.11	1.13
FEDERAL HOME LOAN BANK NOTES DTD 04/16/2020 0.500% 04/14/2025	3130AJHU6	375,000.00	CITIGRP		100.36	376,335.75	3,195.75	3,055.03	4.57	0.42
FANNIE MAE NOTES DTD 04/24/2020 0.625% 04/22/2025	3135G03U5	500,000.00	CITIGRP		100.93	504,659.00	5,689.00	5,615.59	4.58	0.42
FANNIE MAE NOTES DTD 04/24/2020 0.625% 04/22/2025	3135G03U5	725,000.00	WELLS_F		100.93	731,755.55	6,219.05	6,254.54	4.58	0.42
FANNIE MAE NOTES DTD 04/24/2020 0.625% 04/22/2025	3135G03U5	750,000.00	HSBC		100.93	756,988.50	3,148.50	3,338.13	4.58	0.42
FANNIE MAE NOTES DTD 06/19/2020 0.500% 06/17/2025	3135G04Z3	575,000.00	NOMURA		100.27	576,578.38	2,768.63	2,720.34	4.74	0.44
FREDDIE MAC NOTES DTD 07/23/2020 0.375% 07/21/2025	3137EAEU9	350,000.00	WELLS_F		99.68	348,866.00	609.00	570.78	4.85	0.44
FANNIE MAE NOTES DTD 08/27/2020 0.375% 08/25/2025	3135G05X7	370,000.00	BARCLAY		99.67	368,778.63	510.23	505.48	4.94	0.44
Security Type Sub-Total		10,865,000.00				11,133,977.43	230,422.70	239,535.18	3.32	0.34
Corporate Note										
GOLDMAN SACHS GROUP CORP NOTES DTD 07/27/2011 5.250% 07/27/2021	38141GGQ1	310,000.00	GOLDMAN		104.36	323,502.67	(16,223.23)	6,301.03	0.90	0.44
AMERICAN HONDA FINANCE CORP NOTES DTD 09/09/2016 1.700% 09/09/2021	02665WBG5	500,000.00	SUSQ		101.29	506,434.00	11,664.00	7,768.33	1.01	0.44



Managed Account Fair Market Value & Analytics

For the Month Ending **August 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	YTM at Mkt
Corporate Note										
CITIGROUP INC CORP (CALLABLE) NOTE DTD 12/08/2016 2.900% 12/08/2021	172967LC3	345,000.00	MORGAN_S	11/08/21	102.97	355,248.57	7,892.22	9,543.46	1.17	0.55
IBM CORP BONDS DTD 01/27/2017 2.500% 01/27/2022	459200JQ5	500,000.00	MERRILL		103.10	515,517.50	14,467.50	15,221.38	1.39	0.29
BANK OF NY MELLON CORP (CALLABLE) NOTES DTD 02/07/2017 2.600% 02/07/2022	06406RAA5	540,000.00	GOLDMAN	01/07/22	103.12	556,874.46	10,896.66	13,548.21	1.34	0.42
APPLE INC CORP NOTES DTD 02/09/2017 2.500% 02/09/2022	037833CM0	490,000.00	WELLS_FA		103.03	504,863.66	22,135.26	18,257.50	1.42	0.39
BB&T CORP (CALLABLE) NOTES DTD 03/21/2017 2.750% 04/01/2022	05531FAX1	180,000.00	TD	03/01/22	103.51	186,314.22	9,656.82	7,637.95	1.47	0.53
NATIONAL RURAL UTIL COOP CORP NOTES DTD 04/25/2017 2.400% 04/25/2022	637432NM3	355,000.00	GOLDMAN		103.13	366,114.34	20,823.59	15,054.42	1.62	0.50
UNITED PARCEL SERVICE CORP NOTES DTD 09/27/2012 2.450% 10/01/2022	911312AO9	500,000.00	JPM_CHAS		104.39	521,943.00	33,678.00	27,280.28	2.03	0.34
ADOBE INC CORP NOTE DTD 02/03/2020 1.700% 02/01/2023	00724PAA7	100,000.00	MERRILL		103.41	103,408.90	3,545.90	3,519.48	2.38	0.29
HOME DEPOT INC CORP NOTES DTD 04/05/2013 2.700% 04/01/2023	437076AZ5	125,000.00	WELLS_FA		105.52	131,901.88	9,276.88	8,129.79	2.49	0.55
JPMORGAN CHASE & CO CORP NOTES DTD 05/18/2016 2.700% 05/18/2023	46625HRL6	340,000.00	MKTX		105.58	358,974.38	10,538.98	12,799.24	2.62	0.62
PFIZER INC CORP NOTES DTD 03/11/2019 2.950% 03/15/2024	717081ES8	600,000.00	BNP_PARI		108.12	648,694.80	41,434.80	43,507.94	3.35	0.63
WALMART INC CORPORATE NOTES DTD 04/23/2019 2.850% 07/08/2024	931142EL3	610,000.00	CITIGRP	04/15/23	108.63	662,636.29	33,598.19	39,380.34	2.54	0.58
TOYOTA MOTOR CREDIT CORP CORP NOTES DTD 02/13/2020 1.800% 02/13/2025	89236TGT6	120,000.00	CITIGRP		104.57	125,482.68	4,310.28	4,376.92	4.30	0.75
TOYOTA MOTOR CREDIT CORP CORP NOTES DTD 02/13/2020 1.800% 02/13/2025	89236TGT6	165,000.00	CITIGRP		104.57	172,538.69	5,926.64	6,018.28	4.30	0.75
NOVARTIS CAPITAL CORP DTD 02/14/2020 1.750% 02/14/2025	66989HAP3	355,000.00	HILLTOP	01/14/25	104.59	371,310.48	2,873.73	3,762.18	4.23	0.70



Managed Account Fair Market Value & Analytics

For the Month Ending **August 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	YTM at Mkt
Security Type Sub-Total		6,135,000.00				6,411,760.52	226,496.22	242,106.73	2.11	0.50
Certificate of Deposit										
SUMITOMO MITSUI BANK NY CERT DEPOS DTD 10/18/2018 3.390% 10/16/2020	86565BPC9	65,000.00	GOLDMAN		100.40	65,258.12	346.52	263.58	0.13	0.06
SWEDBANK (NEW YORK) CERT DEPOS DTD 11/17/2017 2.270% 11/16/2020	87019U6D6	700,000.00	MERRILL		100.41	702,874.20	2,874.20	2,874.20	0.21	2.26
MUFG BANK LTD/NY CERT DEPOS DTD 02/28/2019 2.970% 02/26/2021	55379WZT6	345,000.00	MITSU		101.38	349,765.14	4,765.14	4,765.14	0.50	0.09
CREDIT AGRICOLE CIB NY CERT DEPOS DTD 04/04/2019 2.830% 04/02/2021	22535CDU2	280,000.00	CREDAG		101.50	284,197.76	4,197.76	4,197.76	0.59	0.27
CREDIT SUISSE NEW YORK CERT DEPOS DTD 08/07/2020 0.520% 02/01/2022	22549L6F7	290,000.00	CSFB		100.02	290,053.65	53.65	53.65	1.44	0.51
SOCIETE GENERALE NY CERT DEPOS DTD 02/19/2020 1.800% 02/14/2022	83369XDL9	365,000.00	MERRILL		101.22	369,460.30	4,460.30	4,460.30	1.44	0.95
SUMITOMO MITSUI BANK NY CERT DEPOS DTD 07/14/2020 0.700% 07/08/2022	86565CKU2	290,000.00	SMBC		100.02	290,056.55	56.55	56.55	1.84	0.69
NORDEA BANK ABP NEW YORK CERT DEPOS DTD 08/29/2019 1.850% 08/26/2022	65558TLL7	525,000.00	MERRILL		103.00	540,764.70	15,764.70	15,764.70	1.97	0.33
SKANDINAV ENSKILDA BANK LT CD DTD 09/03/2019 1.860% 08/26/2022	83050PDR7	555,000.00	BARCLAYS		103.02	571,774.88	16,774.88	16,774.88	1.97	0.33
DNB BANK ASA/NY LT CD DTD 12/06/2019 2.040% 12/02/2022	23341VZT1	270,000.00	GOLDMAN		103.74	280,084.50	10,084.50	10,084.50	2.21	0.37
Security Type Sub-Total		3,685,000.00				3,744,289.80	59,378.20	59,295.26	1.28	0.77
Asset-Backed Security										
HAROT 2017-4 A3 DTD 11/29/2017 2.050% 11/21/2021	43813FAC7	36,333.33	BARCLAYS		100.41	36,483.84	155.63	152.08	0.24	1.71
TAOT 2017-D A3 DTD 11/15/2017 1.930% 01/15/2022	89238KAD4	68,035.92	JPM_CHAS		100.44	68,337.77	308.12	303.91	0.27	1.60
ALLYA 2017-5 A3 DTD 11/22/2017 1.990% 03/15/2022	02007YAC8	48,725.54	CITIGRP		100.28	48,863.67	141.91	139.47	0.19	1.80



Managed Account Fair Market Value & Analytics

For the Month Ending **August 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	YTM at Mkt
Asset-Backed Security											
NAROT 2017-C A3	DTD 12/13/2017 2.120% 04/15/2022	65478HAD0	43,985.39	WELLS_FA		100.51	44,209.52	231.56	226.90	0.31	1.80
TAOT 2018-A A3	DTD 01/31/2018 2.350% 05/16/2022	89238BAD4	81,722.95	MITSU		100.65	82,254.84	532.83	532.26	0.38	1.96
ALLYA 2018-1 A3	DTD 01/31/2018 2.350% 06/15/2022	02007MAE0	103,153.00	BARCLAYS		100.59	103,761.18	620.10	613.05	0.29	2.01
HART 2018-A A3	DTD 04/18/2018 2.790% 07/15/2022	44891KAD7	71,636.38	BARCLAYS		100.94	72,312.24	686.65	680.61	0.41	2.28
MBART 2018-1 A3	DTD 07/25/2018 3.030% 01/15/2023	58772RAD6	156,885.57	BNP_PARI		101.53	159,282.78	2,403.24	2,400.40	0.60	2.37
ALLYA 2018-3 A3	DTD 06/27/2018 3.000% 01/15/2023	02007JAC1	208,520.04	BARCLAYS		101.21	211,047.76	2,541.98	2,535.15	0.50	2.47
NAROT 2018-B A3	DTD 07/25/2018 3.060% 03/15/2023	65479GAD1	180,561.85	SOCGEN		101.78	183,782.24	3,226.23	3,223.58	0.70	2.34
HAROT 2019-1 A3	DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	100,000.00	MERRILL		102.34	102,336.00	2,338.68	2,337.68	0.98	1.89
HYUNDAI AUTO RECEIVABLES TRUST	DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	150,000.00	SOCGEN		102.19	153,282.00	3,301.74	3,295.15	0.99	1.86
HAROT 2019-2 A3	DTD 05/29/2019 2.520% 06/21/2023	43815MAC0	190,000.00	JPM_CHAS		102.65	195,030.31	5,037.40	5,035.20	1.24	1.56
NAROT 2019-A A3	DTD 02/13/2019 2.900% 10/15/2023	65479KAD2	225,000.00	MITSU		102.60	230,842.82	5,876.91	5,865.59	1.04	2.04
COPAR 2019-1 A3	DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	100,000.00	JPM_CHAS		102.43	102,430.19	2,450.45	2,444.73	1.12	1.73
CARMX 2019-2 A3	DTD 04/17/2019 2.680% 03/15/2024	14316LAC7	125,000.00	RBC		103.07	128,834.36	3,847.13	3,843.55	1.25	1.79
CARMX 2020-1 A3	DTD 01/22/2020 1.890% 12/16/2024	14315XAC2	125,000.00	MERRILL		102.98	128,723.60	3,748.12	3,745.07	1.96	1.18
Security Type Sub-Total			2,014,559.97				2,051,815.12	37,448.68	37,374.38	0.84	1.96
Managed Account Sub-Total			37,123,374.94				38,503,150.34	1,325,224.72	1,295,633.79	2.61	0.48



Managed Account Fair Market Value & Analytics

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

CITY OF EASTVALE - INVESTMENT PORTFOLIO - 20240100

Securities Sub-Total	\$37,123,374.94	\$38,503,150.34	\$1,325,224.72	\$1,295,633.79	2.61	0.48%
Accrued Interest		\$146,684.96				
Total Investments		\$38,649,835.30				



Managed Account Security Transactions & Interest

For the Month Ending **August 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									
BUY										
07/23/20	08/05/20	MD ST TXBL GO BONDS DTD 08/05/2020 0.510% 08/01/2024	574193TQ1	100,000.00	(99,972.00)	0.00	(99,972.00)			
07/24/20	08/06/20	MISSISSIPPI ST-A-TXBL MUNICIPAL BONDS DTD 08/06/2020 0.565% 11/01/2024	605581MZ7	200,000.00	(200,000.00)	0.00	(200,000.00)			
08/03/20	08/06/20	FREDIE MAC NOTES (CALLABLE) DTD 08/06/2020 0.300% 02/06/2023	3134GWLD6	950,000.00	(950,000.00)	0.00	(950,000.00)			
08/05/20	08/07/20	CREDIT SUISSE NEW YORK CERT DEPOS DTD 08/07/2020 0.520% 02/01/2022	22549L6F7	290,000.00	(290,000.00)	0.00	(290,000.00)			
08/19/20	08/21/20	FREDDIE MAC NOTES DTD 08/21/2020 0.250% 08/24/2023	3137EAEV7	345,000.00	(344,648.10)	0.00	(344,648.10)			
08/25/20	08/27/20	FANNIE MAE NOTES DTD 08/27/2020 0.375% 08/25/2025	3135G05X7	370,000.00	(368,268.40)	0.00	(368,268.40)			
Transaction Type Sub-Total				2,255,000.00	(2,252,888.50)	0.00	(2,252,888.50)			
INTEREST										
08/01/20	08/01/20	ADOBE INC CORP NOTE DTD 02/03/2020 1.700% 02/01/2023	00724PAA7	100,000.00	0.00	840.56	840.56			
08/01/20	08/01/20	SAN DIEGO CCD, CA TXBL GO BONDS DTD 10/16/2019 1.996% 08/01/2023	797272ON4	100,000.00	0.00	998.00	998.00			
08/01/20	08/25/20	FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2015 2.791% 01/01/2022	3137BHXY8	325,000.00	0.00	755.90	755.90			
08/01/20	08/25/20	FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.307% 08/01/2022	3137AWOH1	165,000.00	0.00	317.21	317.21			
08/01/20	08/25/20	FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2015 2.716% 06/01/2022	3137BLUR7	150,000.00	0.00	339.50	339.50			
08/01/20	08/25/20	FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/01/2024	3137FQ3V3	103,149.84	0.00	242.92	242.92			
08/01/20	08/25/20	FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/01/2022	3137BM6P6	180,000.00	0.00	463.50	463.50			
08/01/20	08/25/20	FANNIEMAE-ACES DTD 04/01/2014 3.346% 03/01/2024	3136AJB54	251,556.71	0.00	701.42	701.42			



Managed Account Security Transactions & Interest

For the Month Ending **August 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									
INTEREST										
08/01/20	08/25/20	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/01/2021	3136B1XP4	116,774.05	0.00	349.91	349.91			
08/03/20	08/03/20	MONEY MARKET FUND	MONEY0002	0.00	0.00	0.44	0.44			
08/05/20	08/05/20	FANNIE MAE NOTES DTD 02/08/2019 2.500% 02/05/2024	3135GOV34	385,000.00	0.00	4,812.50	4,812.50			
08/07/20	08/07/20	BANK OF NY MELLON CORP (CALLABLE) NOTES DTD 02/07/2017 2.600% 02/07/2022	06406RAA5	540,000.00	0.00	7,020.00	7,020.00			
08/09/20	08/09/20	APPLE INC CORP NOTES DTD 02/09/2017 2.500% 02/09/2022	037833CM0	490,000.00	0.00	6,125.00	6,125.00			
08/13/20	08/13/20	TOYOTA MOTOR CREDIT CORP CORP NOTES DTD 02/13/2020 1.800% 02/13/2025	89236TGT6	285,000.00	0.00	2,565.00	2,565.00			
08/13/20	08/13/20	FHLB BONDS DTD 02/15/2019 2.500% 02/13/2024	3130AFW94	110,000.00	0.00	1,375.00	1,375.00			
08/14/20	08/14/20	SOCIETE GENERALE NY CERT DEPOS DTD 02/19/2020 1.800% 02/14/2022	83369XDL9	365,000.00	0.00	3,193.75	3,193.75			
08/14/20	08/14/20	NOVARTIS CAPITAL CORP DTD 02/14/2020 1.750% 02/14/2025	66989HAP3	355,000.00	0.00	3,106.25	3,106.25			
08/15/20	08/15/20	US TREASURY N/B DTD 02/17/2015 2.000% 02/15/2025	912828J27	725,000.00	0.00	7,250.00	7,250.00			
08/15/20	08/15/20	ALLYA 2017-5 A3 DTD 11/22/2017 1.990% 03/15/2022	02007YAC8	60,677.13	0.00	100.62	100.62			
08/15/20	08/15/20	ALLYA 2018-3 A3 DTD 06/27/2018 3.000% 01/15/2023	02007JAC1	227,588.74	0.00	568.97	568.97			
08/15/20	08/15/20	NAROT 2018-B A3 DTD 07/25/2018 3.060% 03/15/2023	65479GAD1	194,027.37	0.00	494.77	494.77			
08/15/20	08/15/20	HYUNDAI AUTO RECEIVABLES TRUST DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	150,000.00	0.00	332.50	332.50			
08/15/20	08/15/20	COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	100,000.00	0.00	209.17	209.17			
08/15/20	08/15/20	CARMX 2019-2 A3 DTD 04/17/2019 2.680% 03/15/2024	14316LAC7	125,000.00	0.00	279.17	279.17			



Managed Account Security Transactions & Interest

For the Month Ending **August 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									
INTEREST										
08/15/20	08/15/20	ALLYA 2018-1 A3 DTD 01/31/2018 2.350% 06/15/2022	02007MAE0	118,868.43	0.00	232.78	232.78			
08/15/20	08/15/20	NAROT 2019-A A3 DTD 02/13/2019 2.900% 10/15/2023	65479KAD2	225,000.00	0.00	543.75	543.75			
08/15/20	08/15/20	MBART 2018-1 A3 DTD 07/25/2018 3.030% 01/15/2023	58772RAD6	171,452.37	0.00	432.92	432.92			
08/15/20	08/15/20	TAOT 2017-D A3 DTD 11/15/2017 1.930% 01/15/2022	89238KAD4	80,131.47	0.00	128.88	128.88			
08/15/20	08/15/20	NAROT 2017-C A3 DTD 12/13/2017 2.120% 04/15/2022	65478HAD0	50,771.87	0.00	89.70	89.70			
08/15/20	08/15/20	HART 2018-A A3 DTD 04/18/2018 2.790% 07/15/2022	44891KAD7	80,634.69	0.00	187.48	187.48			
08/15/20	08/15/20	TAOT 2018-A A3 DTD 01/31/2018 2.350% 05/16/2022	89238BAD4	92,248.03	0.00	180.65	180.65			
08/15/20	08/15/20	CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/16/2024	14315XAC2	125,000.00	0.00	196.88	196.88			
08/18/20	08/18/20	HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	100,000.00	0.00	235.83	235.83			
08/21/20	08/21/20	HAROT 2019-2 A3 DTD 05/29/2019 2.520% 06/21/2023	43815MAC0	190,000.00	0.00	399.00	399.00			
08/21/20	08/21/20	HAROT 2017-4 A3 DTD 11/29/2017 2.050% 11/21/2021	43813FAC7	44,889.61	0.00	76.69	76.69			
08/26/20	08/26/20	SKANDINAV ENSKILDA BANK LT CD DTD 09/03/2019 1.860% 08/26/2022	83050PDR7	555,000.00	0.00	5,218.85	5,218.85			
08/26/20	08/26/20	NORDEA BANK ABP NEW YORK CERT DEPOS DTD 08/29/2019 1.850% 08/26/2022	65558TLL7	525,000.00	0.00	4,910.21	4,910.21			
08/31/20	08/31/20	US TREASURY NOTES DTD 08/31/2016 1.375% 08/31/2023	9128282D1	645,000.00	0.00	4,434.38	4,434.38			
08/31/20	08/31/20	US TREASURY N/B NOTES DTD 08/31/2017 1.875% 08/31/2024	9128282U3	100,000.00	0.00	937.50	937.50			
08/31/20	08/31/20	US TREASURY NOTES DTD 02/29/2016 1.500% 02/28/2023	912828P79	800,000.00	0.00	6,000.00	6,000.00			
Transaction Type Sub-Total				9,507,770.31	0.00	66,647.56	66,647.56			



Managed Account Security Transactions & Interest

For the Month Ending **August 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									
MATURITY										
08/03/20	08/03/20	BANK OF MONTREAL CHICAGO CERT DEPOS DTD 08/03/2018 3.190% 08/03/2020	06370REU9	600,000.00	600,000.00	19,352.67	619,352.67	0.00	0.00	
08/03/20	08/03/20	WESTPAC BANKING CORP NY CD DTD 08/07/2017 2.050% 08/03/2020	96121T4A3	625,000.00	625,000.00	6,263.89	631,263.89	0.00	0.00	
Transaction Type Sub-Total				1,225,000.00	1,225,000.00	25,616.56	1,250,616.56	0.00	0.00	
PAYDOWNS										
08/01/20	08/25/20	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/01/2021	3136B1XP4	14,478.88	14,478.88	0.00	14,478.88	(288.00)	0.00	
08/01/20	08/25/20	FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/01/2024	3137FO3V3	2,752.89	2,752.89	0.00	2,752.89	0.07	0.00	
08/01/20	08/25/20	FANNIEMAE-ACES DTD 04/01/2014 3.346% 03/01/2024	3136AJB54	433.86	433.86	0.00	433.86	(21.08)	0.00	
08/15/20	08/15/20	NAROT 2018-B A3 DTD 07/25/2018 3.060% 03/15/2023	65479GAD1	13,465.52	13,465.52	0.00	13,465.52	0.44	0.00	
08/15/20	08/15/20	ALLYA 2018-1 A3 DTD 01/31/2018 2.350% 06/15/2022	02007MAE0	15,715.43	15,715.43	0.00	15,715.43	1.82	0.00	
08/15/20	08/15/20	TAOT 2018-A A3 DTD 01/31/2018 2.350% 05/16/2022	89238BAD4	10,525.08	10,525.08	0.00	10,525.08	0.12	0.00	
08/15/20	08/15/20	MBART 2018-1 A3 DTD 07/25/2018 3.030% 01/15/2023	58772RAD6	14,566.80	14,566.80	0.00	14,566.80	0.56	0.00	
08/15/20	08/15/20	ALLYA 2017-5 A3 DTD 11/22/2017 1.990% 03/15/2022	02007YAC8	11,951.59	11,951.59	0.00	11,951.59	0.93	0.00	
08/15/20	08/15/20	ALLYA 2018-3 A3 DTD 06/27/2018 3.000% 01/15/2023	02007JAC1	19,068.70	19,068.70	0.00	19,068.70	1.30	0.00	
08/15/20	08/15/20	NAROT 2017-C A3 DTD 12/13/2017 2.120% 04/15/2022	65478HAD0	6,786.48	6,786.48	0.00	6,786.48	1.15	0.00	
08/15/20	08/15/20	TAOT 2017-D A3 DTD 11/15/2017 1.930% 01/15/2022	89238KAD4	12,095.55	12,095.55	0.00	12,095.55	1.11	0.00	
08/15/20	08/15/20	HART 2018-A A3 DTD 04/18/2018 2.790% 07/15/2022	44891KAD7	8,998.31	8,998.31	0.00	8,998.31	1.35	0.00	
08/21/20	08/21/20	HAROT 2017-4 A3 DTD 11/29/2017 2.050% 11/21/2021	43813FAC7	8,556.28	8,556.28	0.00	8,556.28	1.21	0.00	



Managed Account Security Transactions & Interest

For the Month Ending **August 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									
Transaction Type Sub-Total				139,395.37	139,395.37	0.00	139,395.37	(299.02)	0.00	
SELL										
08/06/20	08/07/20	INTERNATIONAL FINANCE CORPORATION NOTE DTD 03/16/2018 2.635% 03/09/2021	45950VLO7	285,000.00	288,964.35	3,087.34	292,051.69	4,178.10	4,006.35	FIFO
08/20/20	08/21/20	US TREASURY NOTES DTD 07/31/2015 2.000% 07/31/2022	912828X08	100,000.00	103,621.09	114.13	103,735.22	2,382.81	3,131.99	FIFO
08/25/20	08/27/20	US TREASURY NOTES DTD 07/31/2015 2.000% 07/31/2022	912828X08	195,000.00	201,924.02	286.14	202,210.16	4,509.37	5,978.34	FIFO
08/25/20	08/27/20	US TREASURY NOTES DTD 07/31/2017 1.875% 07/31/2022	9128282P4	200,000.00	206,625.00	275.14	206,900.14	11,812.50	8,936.03	FIFO
Transaction Type Sub-Total				780,000.00	801,134.46	3,762.75	804,897.21	22,882.78	22,052.71	
Managed Account Sub-Total					(87,358.67)	96,026.87	8,668.20	22,583.76	22,052.71	
Total Security Transactions					(\$87,358.67)	\$96,026.87	\$8,668.20	\$22,583.76	\$22,052.71	