



Customer Service
 PO Box 11813
 Harrisburg, PA 17108-1813

ACCOUNT STATEMENT

For the Month Ending
October 31, 2020

CITY OF STOCKTON

Client Management Team

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Accounts included in Statement

81140000 CITY OF STOCKTON RESERVE PORTFOLIO

CITY OF STOCKTON
 MATT PAULIN
 425 N. EL DORADO STREET
 STOCKTON, CA 95202

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



Account Statement

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

Consolidated Summary Statement

CITY OF STOCKTON

Portfolio Summary

Portfolio Holdings	Cash Dividends and Income	Closing Market Value
PFM Managed Account	1,051,990.13	513,050,023.20
State Pool	0.00	75,000,000.00
CAMP Pool	0.00	81,788.21
Idle Funds in Reserve Portfolio	0.00	490,492.94
BoW Main Account	0.00	88,970,538.58
Total	\$1,051,990.13	\$677,592,842.93

Investment Allocation

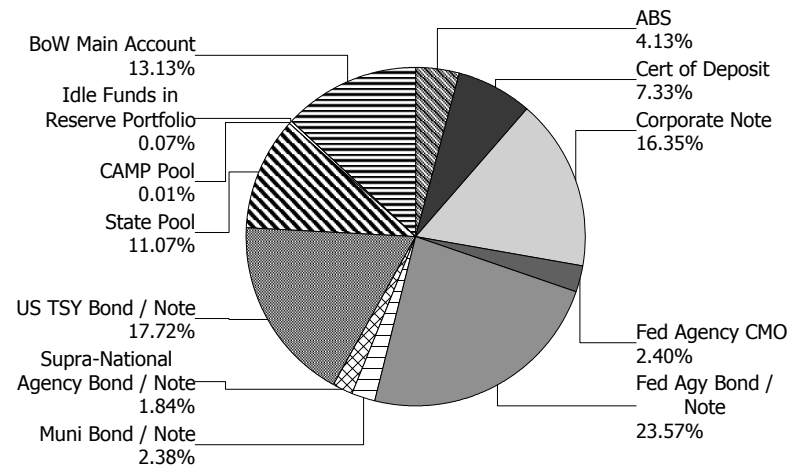
Investment Type	Closing Market Value	Percent
Asset-Backed Security	27,972,756.04	4.13
Certificate of Deposit	49,670,210.65	7.33
Corporate Note	110,815,990.44	16.35
Federal Agency Collateralized Mortgage Obligatio	16,261,930.83	2.40
Federal Agency Bond / Note	159,717,780.11	23.57
Municipal Bond / Note	16,115,017.80	2.38
Supra-National Agency Bond / Note	12,449,691.72	1.84
U.S. Treasury Bond / Note	120,046,645.61	17.72
State Pool	75,000,000.00	11.07
CAMP Pool	81,788.21	0.01
Idle Funds in Reserve Portfolio	490,492.94	0.07
BoW Main Account	88,970,538.58	13.13

Total **\$677,592,842.93** **100.00%**

Maturity Distribution (Fixed Income Holdings)

Portfolio Holdings	Closing Market Value	Percent
Under 30 days	172,103,508.65	25.41
31 to 60 days	0.00	0.00
61 to 90 days	1,610,119.95	0.24
91 to 180 days	16,551,102.42	2.44
181 days to 1 year	26,494,914.72	3.91
1 to 2 years	74,823,788.44	11.04
2 to 3 years	145,712,936.02	21.50
3 to 4 years	123,213,280.20	18.18
4 to 5 years	117,083,192.53	17.28
Over 5 years	0.00	0.00
Total	\$677,592,842.93	100.00%

Sector Allocation



Weighted Average Days to Maturity 790



Managed Account Summary Statement

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

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Transaction Summary - Managed Account

Opening Market Value	\$511,655,220.89
Maturities/Calls	(5,394,850.28)
Principal Dispositions	(9,637,348.31)
Principal Acquisitions	15,562,573.00
Unsettled Trades	1,930,000.00
Change in Current Value	(1,065,572.10)
Closing Market Value	\$513,050,023.20

Cash Transactions Summary - Managed Account

Maturities/Calls	4,103,460.00
Sale Proceeds	9,676,351.28
Coupon/Interest/Dividend Income	681,117.83
Principal Payments	1,314,850.28
Security Purchases	(15,571,143.39)
Net Cash Contribution	(23,335.64)
Reconciling Transactions	0.00

Earnings Reconciliation (Cash Basis) - Managed Account

Interest/Dividends/Coupons Received	743,580.80
Less Purchased Interest Related to Interest/Coupons	(8,570.39)
Plus Net Realized Gains/Losses	316,979.72
Total Cash Basis Earnings	\$1,051,990.13

Cash Balance

Closing Cash Balance **\$490,492.94**

Earnings Reconciliation (Accrual Basis)

	Total
Ending Amortized Value of Securities	499,873,333.65
Ending Accrued Interest	2,009,325.94
Plus Proceeds from Sales	9,676,351.28
Plus Proceeds of Maturities/Calls/Principal Payments	5,418,310.28
Plus Coupons/Dividends Received	681,117.83
Less Cost of New Purchases	(17,501,143.39)
Less Beginning Amortized Value of Securities	(497,189,899.33)
Less Beginning Accrued Interest	(1,998,489.81)
Total Accrual Basis Earnings	\$968,906.45



Portfolio Summary and Statistics

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

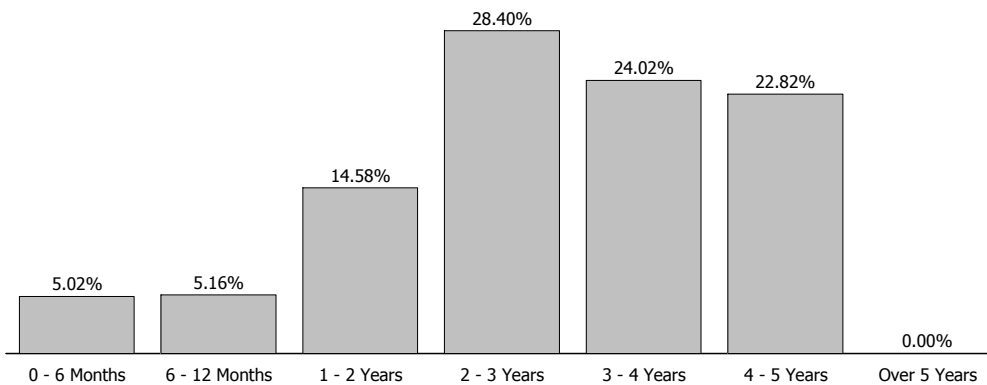
CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Account Summary

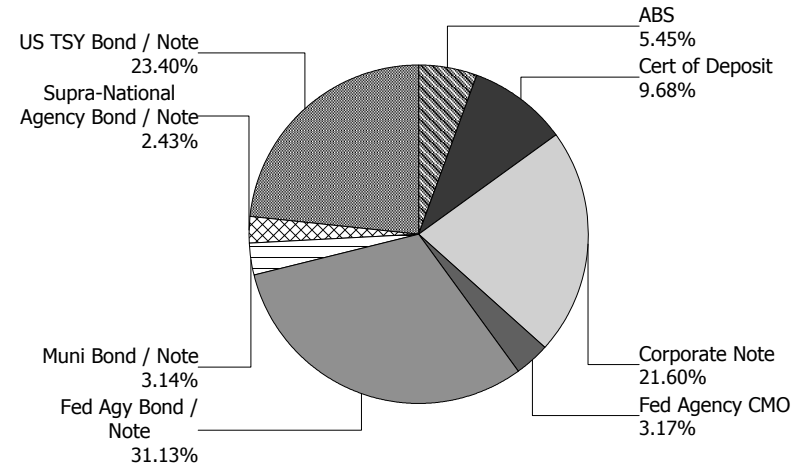
Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	113,340,000.00	120,046,645.61	23.40
Supra-National Agency Bond / Note	12,285,000.00	12,449,691.72	2.43
Municipal Bond / Note	15,735,000.00	16,115,017.80	3.14
Federal Agency Collateralized Mortgage Obligation	15,725,638.43	16,261,930.83	3.17
Federal Agency Bond / Note	157,375,000.00	159,717,780.11	31.13
Corporate Note	106,480,000.00	110,815,990.44	21.60
Certificate of Deposit	48,935,000.00	49,670,210.65	9.68
Asset-Backed Security	27,482,194.10	27,972,756.04	5.45
Managed Account Sub-Total	497,357,832.53	513,050,023.20	100.00%
Accrued Interest		2,009,325.94	
Total Portfolio	497,357,832.53	515,059,349.14	

Unsettled Trades **1,930,000.00** **1,930,000.00**

Maturity Distribution



Sector Allocation



Characteristics

Yield to Maturity at Cost	1.65%
Yield to Maturity at Market	0.51%
Weighted Average Days to Maturity	1043



Managed Account Issuer Summary

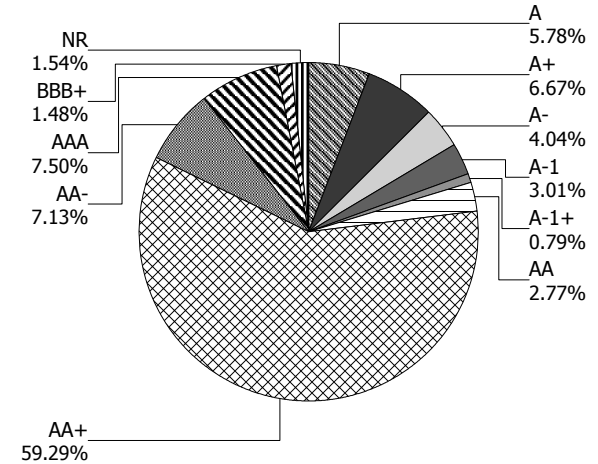
For the Month Ending **October 31, 2020**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Issuer Summary

Issuer	Market Value of Holdings	Percent
ALLY AUTO RECEIVABLES TRUST	2,232,416.48	0.44
AMERICAN EXPRESS CO	2,058,904.00	0.40
AMERICAN HONDA FINANCE	3,673,099.80	0.72
APPLE INC	6,171,690.00	1.20
BANK OF AMERICA CO	3,820,089.21	0.74
CALIFORNIA ST	4,649,722.45	0.91
CALIFORNIA ST DEPT OF WTR RESO	154,104.10	0.03
CALIFORNIA STATE UNIVERSITY	1,242,162.50	0.24
CAPITAL ONE PRIME AUTO REC TRUST	1,264,762.30	0.25
CARMAX AUTO OWNER TRUST	3,293,598.81	0.64
CISCO SYSTEMS INC	4,051,792.00	0.79
CITIGROUP INC	3,838,565.08	0.75
CREDIT AGRICOLE SA	4,099,633.39	0.80
CREDIT SUISSE GROUP RK	3,860,053.91	0.75
DEERE & COMPANY	5,007,941.25	0.98
DNB ASA	3,750,620.46	0.73
FANNIE MAE	92,701,326.83	18.07
FEDERAL FARM CREDIT BANKS	6,030,434.49	1.18
FEDERAL HOME LOAN BANKS	16,405,790.07	3.20
FLORIDA ST HURRICAN CAT FUND	3,790,500.00	0.74
FREDDIE MAC	60,842,159.55	11.86
GOLDMAN SACHS GROUP INC	3,774,060.18	0.74
HOME DEPOT INC	2,072,272.00	0.40
HONDA AUTO RECEIVABLES	3,761,310.10	0.73
HYUNDAI AUTO RECEIVABLES	2,797,485.66	0.55
INTEL CORPORATION	4,118,480.00	0.80
INTER-AMERICAN DEVELOPMENT BANK	4,883,125.17	0.95
INTERNATIONAL FINANCE CORPORATION	1,610,119.95	0.31
INTL BANK OF RECONSTRUCTION AND DEV	5,956,446.60	1.16
JP MORGAN CHASE & CO	2,931,642.36	0.57
LOS ANGELES CA CMNTY CLG DIST	1,930,000.00	0.38
MARYLAND ST	1,293,174.05	0.25

Credit Quality (S&P Ratings)





Managed Account Issuer Summary

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

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Issuer	Market Value of Holdings	Percent
MASTERCARD INC	4,662,050.25	0.91
MERCEDES-BENZ AUTO RECEIVABLES	1,587,935.74	0.31
MICROSOFT CORP	3,006,006.46	0.59
MITSUBISHI UFJ FINANCIAL GROUP INC	3,794,283.68	0.74
NISSAN AUTO RECEIVABLES	8,253,181.36	1.61
NORDEA BANK ABP	6,232,340.34	1.21
NOVARTIS AG	7,708,643.20	1.50
ORACLE CORP	4,150,856.40	0.81
PACCAR FINANCIAL CORP	2,233,394.14	0.44
PFIZER INC	6,890,144.00	1.34
ROYAL BANK OF CANADA	4,074,444.00	0.79
SAN DIEGO CA CMNTY CLG DIST	1,530,779.50	0.30
SKANDINAVISKA ENSKILDA BANKEN AB	7,575,793.67	1.48
SOCIETE GENERALE	4,875,759.00	0.95
STATE STREET CORPORATION	2,402,662.36	0.47
SUMITOMO MITSUI FINANCIAL GROUP INC	3,846,593.28	0.75
SWEDBANK AB	7,560,688.92	1.47
THE BANK OF NEW YORK MELLON CORPORATION	7,291,135.89	1.42
THE WALT DISNEY CORPORATION	4,111,584.00	0.80
TOYOTA MOTOR CORP	8,715,913.82	1.70
UNITED PARCEL SERVICE INC	4,116,728.00	0.80
UNITED STATES TREASURY	120,046,645.61	23.39
UNIVERSITY OF CALIFORNIA	1,524,575.20	0.30
US BANCORP	7,849,073.63	1.53
VISA INC	2,065,976.00	0.40
WAL-MART STORES INC	8,875,352.00	1.73
Total	\$513,050,023.20	100.00%



Managed Account Detail of Securities Held

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

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

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 12/31/2015 2.125% 12/31/2022		912828N30	4,105,000.00	AA+	Aaa	06/04/18	06/06/18	3,991,791.80	2.77	29,393.14	4,051,414.33	4,278,179.69
US TREASURY NOTES DTD 02/01/2016 1.750% 01/31/2023		912828P38	445,000.00	AA+	Aaa	10/02/18	10/05/18	423,671.29	2.94	1,968.04	433,910.15	460,714.06
UNITED STATES TREASURY NOTES DTD 02/15/2020 1.375% 02/15/2023		912828Z86	6,790,000.00	AA+	Aaa	03/02/20	03/04/20	6,904,581.25	0.80	19,788.79	6,878,858.93	6,976,725.00
US TREASURY NOTES DTD 03/31/2016 1.500% 03/31/2023		912828Q29	3,850,000.00	AA+	Aaa	02/08/19	02/12/19	3,708,181.64	2.44	5,076.92	3,767,241.28	3,972,117.38
US TREASURY NOTES DTD 04/02/2018 2.500% 03/31/2023		9128284D9	10,000,000.00	AA+	Aaa	08/07/19	08/08/19	10,363,671.88	1.47	21,978.02	10,240,444.22	10,559,375.00
US TREASURY NOTES DTD 08/01/2016 1.250% 07/31/2023		912828S92	2,375,000.00	AA+	Aaa	04/02/19	04/04/19	2,274,433.59	2.28	7,502.55	2,311,182.68	2,443,652.22
US TREASURY NOTES DTD 08/01/2016 1.250% 07/31/2023		912828S92	3,090,000.00	AA+	Aaa	02/08/19	02/12/19	2,935,379.29	2.44	9,761.21	2,994,950.95	3,179,320.16
US TREASURY N/B DTD 09/30/2016 1.375% 09/30/2023		912828T26	5,000,000.00	AA+	Aaa	08/07/19	08/08/19	4,983,007.81	1.46	6,043.96	4,988,069.55	5,171,094.00
US TREASURY NOTES DTD 11/15/2013 2.750% 11/15/2023		912828WE6	10,925,000.00	AA+	Aaa	03/06/19	03/08/19	11,035,530.27	2.52	138,789.06	10,996,557.54	11,766,565.86
US TREASURY NOTES DTD 11/30/2016 2.125% 11/30/2023		912828U57	8,515,000.00	AA+	Aaa	01/07/19	01/09/19	8,362,661.33	2.52	76,134.80	8,419,127.29	9,015,256.25
US TREASURY N/B DTD 12/31/2018 2.625% 12/31/2023		9128285U0	460,000.00	AA+	Aaa	01/30/19	01/31/19	461,365.62	2.56	4,068.75	460,878.71	494,931.25
US TREASURY N/B NOTES DTD 05/01/2017 2.000% 04/30/2024		912828X70	9,225,000.00	AA+	Aaa	06/03/19	06/05/19	9,266,800.78	1.90	509.67	9,254,781.01	9,788,590.31
US TREASURY N/B NOTES DTD 06/30/2017 2.000% 06/30/2024		912828XX3	11,430,000.00	AA+	Aaa	07/01/19	07/03/19	11,547,871.88	1.78	77,028.26	11,516,400.61	12,153,304.12
US TREASURY N/B DTD 07/31/2017 2.125% 07/31/2024		9128282N9	2,500,000.00	AA+	Aaa	08/07/19	08/08/19	2,578,906.25	1.47	13,425.61	2,559,342.36	2,673,047.00



Managed Account Detail of Securities Held

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

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

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 NOTES DTD 08/31/2017 1.875% 08/31/2024	9128282U3	7,190,000.00	AA+	Aaa	09/03/19	09/05/19	7,377,333.20	1.33	23,089.43	7,333,841.46	7,627,016.83
US TREASURY NOTES DTD 10/02/2017 2.125% 09/30/2024	9128282Y5	7,325,000.00	AA+	Aaa	10/01/19	10/03/19	7,543,891.60	1.50	13,684.07	7,496,489.09	7,849,195.31
US TREASURY N/B DTD 10/31/2017 2.250% 10/31/2024	9128283D0	9,200,000.00	AA+	Aaa	11/01/19	11/05/19	9,500,796.88	1.57	571.82	9,441,033.72	9,915,875.00
US TREASURY N/B DTD 11/30/2017 2.125% 11/30/2024	9128283J7	2,140,000.00	AA+	Aaa	12/02/19	12/04/19	2,183,970.31	1.69	19,134.29	2,175,938.43	2,298,159.27
US TREASURY N/B DTD 11/30/2017 2.125% 11/30/2024	9128283J7	8,775,000.00	AA+	Aaa	01/03/20	01/07/20	8,978,264.65	1.63	78,459.53	8,944,292.53	9,423,526.90
Security Type Sub-Total		113,340,000.00					114,422,111.32	1.83	546,407.92	114,264,754.84	120,046,645.61
Supra-National Agency Bond / Note											
INTERNATIONAL FINANCE CORPORATION NOTE DTD 01/25/2018 2.250% 01/25/2021	45950KCM0	1,605,000.00	AAA	Aaa	01/18/18	01/25/18	1,600,281.30	2.35	9,630.00	1,604,634.04	1,610,119.95
INTER-AMERICAN DEVELOPMENT BANK NOTE DTD 04/19/2018 2.625% 04/19/2021	4581X0DB1	4,830,000.00	AAA	Aaa	04/12/18	04/19/18	4,819,374.00	2.70	4,226.25	4,828,361.50	4,883,125.17
INTL BANK OF RECONSTRUCTION AND DEV NOTE DTD 07/25/2018 2.750% 07/23/2021	459058GH0	5,850,000.00	AAA	Aaa	07/18/18	07/25/18	5,836,311.00	2.83	43,793.75	5,846,696.62	5,956,446.60
Security Type Sub-Total		12,285,000.00					12,255,966.30	2.72	57,650.00	12,279,692.16	12,449,691.72
Municipal Bond / Note											
CA ST TXBL GO BONDS DTD 10/24/2019 2.400% 10/01/2023	13063DRJ9	4,385,000.00	AA-	Aa2	10/16/19	10/24/19	4,472,743.85	1.87	8,770.00	4,449,923.13	4,649,722.45
MD ST TXBL GO BONDS DTD 08/05/2020 0.510% 08/01/2024	574193TQ1	1,295,000.00	AAA	Aaa	07/23/20	08/05/20	1,294,637.40	0.52	1,577.74	1,294,659.30	1,293,174.05



Managed Account Detail of Securities Held

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

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

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
Municipal Bond / Note											
SAN DIEGO CCD, CA TXBL GO BONDS DTD 10/16/2019 2.046% 08/01/2024	797272QP9	1,450,000.00	AAA	Aaa	09/18/19	10/16/19	1,450,000.00	2.05	7,416.75	1,450,000.00	1,530,779.50
CA ST UNIV TXBL REV BONDS DTD 09/17/2020 0.685% 11/01/2024	13077DNC2	1,250,000.00	AA-	Aa2	08/27/20	09/17/20	1,250,000.00	0.69	1,046.53	1,250,000.00	1,242,162.50
CA ST DEPT WTR RES WTR SYS TXBL REV BNDS DTD 08/06/2020 0.560% 12/01/2024	13067WRB0	155,000.00	AAA	Aa1	07/30/20	08/06/20	155,000.00	0.56	204.94	155,000.00	154,104.10
UNIV OF CAL TXBL REV BONDS DTD 07/16/2020 0.883% 05/15/2025	91412HGE7	460,000.00	AA	Aa2	07/14/20	07/16/20	461,665.20	0.81	1,184.69	461,561.49	461,384.60
UNIV OF CAL TXBL REV BONDS DTD 07/16/2020 0.883% 05/15/2025	91412HGE7	1,060,000.00	AA	Aa2	07/10/20	07/16/20	1,060,000.00	0.88	2,729.94	1,060,000.00	1,063,190.60
FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025	341271AD6	1,050,000.00	AA	Aa3	09/03/20	09/16/20	1,057,423.50	1.11	1,651.13	1,057,228.26	1,061,340.00
FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025	341271AD6	2,700,000.00	AA	Aa3	09/03/20	09/16/20	2,700,000.00	1.26	4,245.75	2,700,000.00	2,729,160.00
LOS ANGELES CCD, CA TXBL GO BONDS DTD 11/10/2020 0.773% 08/01/2025	54438CYK2	1,930,000.00	AA+	Aaa	10/30/20	11/10/20	1,930,000.00	0.77	0.00	1,930,000.00	1,930,000.00
Security Type Sub-Total		15,735,000.00					15,831,469.95	1.29	28,827.47	15,808,372.18	16,115,017.80
Federal Agency Collateralized Mortgage Obligation											
FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/01/2021	3136B1XP4	1,099,042.84	AA+	Aaa	04/11/18	04/30/18	1,120,903.89	2.93	3,260.49	1,104,490.18	1,103,652.68
FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2015 2.791% 01/01/2022	3137BHXY8	3,965,000.00	AA+	Aaa	05/16/19	05/21/19	3,989,781.25	2.54	9,221.93	3,976,042.69	4,028,571.88
FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2015 2.716% 06/01/2022	3137BLUR7	1,700,000.00	AA+	Aaa	04/02/19	04/05/19	1,704,250.00	2.63	3,847.67	1,702,126.84	1,736,420.12
FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/01/2022	3137BM6P6	2,100,000.00	AA+	Aaa	04/04/18	04/09/18	2,117,882.81	2.88	5,407.50	2,107,243.96	2,161,922.36



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Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Federal Agency Collateralized Mortgage Obligation												
FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.307% 08/01/2022		3137AWQH1	2,240,000.00	AA+	Aaa	09/04/19	09/09/19	2,273,075.00	1.78	4,306.40	2,259,963.91	2,292,788.47
FANNIEMAE-ACES DTD 04/01/2014 3.346% 03/01/2024		3136AJB54	3,324,974.94	AA+	Aaa	12/13/19	12/18/19	3,486,547.95	2.14	9,271.14	3,452,970.24	3,600,448.68
FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/01/2024		3137FQ3V3	1,296,620.65	AA+	Aaa	11/20/19	11/26/19	1,296,589.53	2.09	2,260.44	1,296,595.85	1,338,126.64
Security Type Sub-Total			15,725,638.43					15,989,030.43	2.39	37,575.57	15,899,433.67	16,261,930.83
Federal Agency Bond / Note												
FREDDIE MAC NOTES (CALLABLE) DTD 08/06/2020 0.300% 02/06/2023		3134GWLD6	6,830,000.00	AA+	Aaa	08/03/20	08/06/20	6,830,000.00	0.30	4,837.92	6,830,000.00	6,830,252.71
FEDERAL HOME LOAN BANKS NOTES DTD 02/21/2020 1.375% 02/17/2023		3130AJ7E3	6,730,000.00	AA+	Aaa	02/20/20	02/21/20	6,717,616.80	1.44	19,021.60	6,720,497.14	6,907,678.73
FREDDIE MAC NOTES DTD 05/07/2020 0.375% 05/05/2023		3137EAER6	6,430,000.00	AA+	Aaa	08/03/20	08/04/20	6,461,507.00	0.20	11,654.37	6,458,714.05	6,453,405.20
FREDDIE MAC NOTES DTD 05/07/2020 0.375% 05/05/2023		3137EAER6	12,830,000.00	AA+	Aaa	06/15/20	06/16/20	12,851,554.40	0.32	23,254.38	12,848,729.61	12,876,701.20
FANNIE MAE NOTES DTD 05/22/2020 0.250% 05/22/2023		3135G04O3	7,600,000.00	AA+	Aaa	05/20/20	05/22/20	7,577,124.00	0.35	8,391.67	7,580,529.29	7,603,990.00
FREDDIE MAC NOTES DTD 06/26/2020 0.250% 06/26/2023		3137EAES4	6,905,000.00	AA+	Aaa	06/24/20	06/26/20	6,884,837.40	0.35	5,993.92	6,887,194.31	6,906,933.40
FANNIE MAE NOTES DTD 07/10/2020 0.250% 07/10/2023		3135G05G4	9,715,000.00	AA+	Aaa	07/08/20	07/10/20	9,694,112.75	0.32	7,488.65	9,696,287.31	9,715,155.44
FREDDIE MAC NOTES DTD 08/21/2020 0.250% 08/24/2023		3137EAEV7	4,585,000.00	AA+	Aaa	08/19/20	08/21/20	4,580,323.30	0.28	2,228.82	4,580,629.97	4,585,077.95
FANNIE MAE NOTES DTD 09/14/2018 2.875% 09/12/2023		3135G0U43	12,325,000.00	AA+	Aaa	11/29/18	11/30/18	12,272,249.00	2.97	48,230.12	12,293,446.02	13,246,983.95
FEDERAL HOME LOAN BANKS NOTES DTD 12/09/2013 3.375% 12/08/2023		3130A0F70	3,425,000.00	AA+	Aaa	01/30/19	01/31/19	3,527,407.50	2.71	45,916.41	3,490,420.59	3,750,909.30



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Federal Agency Bond / Note											
FANNIE MAE NOTES DTD 02/08/2019 2.500% 02/05/2024	3135G0V34	2,675,000.00	AA+	Aaa	02/07/19	02/08/19	2,665,049.00	2.58	15,975.69	2,668,498.83	2,866,628.98
FHLB BONDS DTD 02/15/2019 2.500% 02/13/2024	3130AFW94	760,000.00	AA+	Aaa	02/14/19	02/15/19	757,309.60	2.58	4,116.67	758,231.48	814,813.48
FEDERAL FARM CREDIT BANK NOTES DTD 04/08/2020 0.875% 04/08/2024	3133ELVX9	1,500,000.00	AA+	Aaa	04/07/20	04/08/20	1,500,000.00	0.88	838.54	1,500,000.00	1,513,195.50
FANNIE MAE NOTES DTD 10/18/2019 1.625% 10/15/2024	3135G0W66	2,110,000.00	AA+	Aaa	04/07/20	04/08/20	2,194,864.20	0.72	1,523.89	2,184,224.05	2,213,575.68
FANNIE MAE NOTES DTD 01/10/2020 1.625% 01/07/2025	3135G0X24	8,760,000.00	AA+	Aaa	03/04/20	03/05/20	9,085,346.40	0.84	45,077.50	9,041,022.78	9,192,200.88
FEDERAL HOME LOAN BANK NOTES DTD 04/16/2020 0.500% 04/14/2025	3130AJHU6	4,920,000.00	AA+	Aaa	04/15/20	04/16/20	4,895,596.80	0.60	1,161.67	4,898,259.21	4,932,388.56
FANNIE MAE NOTES DTD 04/24/2020 0.625% 04/22/2025	3135G03U5	525,000.00	AA+	Aaa	05/21/20	05/26/20	526,727.25	0.56	82.03	526,574.00	529,231.50
FANNIE MAE NOTES DTD 04/24/2020 0.625% 04/22/2025	3135G03U5	3,035,000.00	AA+	Aaa	04/29/20	04/30/20	3,041,343.15	0.58	474.22	3,040,697.67	3,059,462.10
FANNIE MAE NOTES DTD 04/24/2020 0.625% 04/22/2025	3135G03U5	6,600,000.00	AA+	Aaa	04/22/20	04/24/20	6,586,404.00	0.67	1,031.25	6,587,827.70	6,653,196.00
FANNIE MAE NOTES DTD 04/24/2020 0.625% 04/22/2025	3135G03U5	11,600,000.00	AA+	Aaa	06/02/20	06/03/20	11,673,892.00	0.49	1,812.50	11,667,637.69	11,693,496.00
FANNIE MAE NOTES DTD 06/19/2020 0.500% 06/17/2025	3135G04Z3	1,490,000.00	AA+	Aaa	09/17/20	09/18/20	1,495,304.40	0.42	2,731.67	1,495,169.72	1,490,490.21
FANNIE MAE NOTES DTD 06/19/2020 0.500% 06/17/2025	3135G04Z3	4,150,000.00	AA+	Aaa	10/02/20	10/05/20	4,167,720.50	0.41	7,608.33	4,167,441.68	4,151,365.35
FANNIE MAE NOTES DTD 06/19/2020 0.500% 06/17/2025	3135G04Z3	7,645,000.00	AA+	Aaa	06/17/20	06/19/20	7,629,174.85	0.54	14,015.83	7,630,346.12	7,647,515.21
FREDDIE MAC NOTES DTD 07/23/2020 0.375% 07/21/2025	3137EAEU9	4,620,000.00	AA+	Aaa	07/21/20	07/23/20	4,596,992.40	0.48	4,716.25	4,598,266.40	4,592,497.14



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Federal Agency Bond / Note											
FANNIE MAE NOTES DTD 08/27/2020 0.375% 08/25/2025	3135G05X7	3,075,000.00	AA+	Aaa	10/22/20	10/23/20	3,057,780.00	0.49	2,050.00	3,057,867.71	3,053,422.72
FANNIE MAE NOTES DTD 08/27/2020 0.375% 08/25/2025	3135G05X7	4,915,000.00	AA+	Aaa	08/25/20	08/27/20	4,891,997.80	0.47	3,276.67	4,892,830.12	4,880,511.45
FREDDIE MAC NOTES DTD 09/25/2020 0.375% 09/23/2025	3137EAEX3	7,090,000.00	AA+	Aaa	09/23/20	09/25/20	7,068,659.10	0.44	2,658.75	7,069,092.00	7,039,462.48
FEDERAL FARM CREDIT BANK (CALLABLE) DTD 09/29/2020 0.530% 09/29/2025	3133EMBH4	4,530,000.00	AA+	Aaa	10/07/20	10/09/20	4,522,072.50	0.57	2,134.13	4,522,172.90	4,517,238.99
Security Type Sub-Total		157,375,000.00					157,752,966.10	0.81	288,303.45	157,692,608.35	159,717,780.11
Corporate Note											
GOLDMAN SACHS GRP INC CORP NT (CALLABLE) DTD 04/25/2016 2.625% 04/25/2021	38141GVU5	3,740,000.00	BBB+	A3	11/03/17	11/07/17	3,758,722.44	2.47	1,636.25	3,742,184.79	3,774,060.18
STATE STREET CORP NOTES DTD 05/19/2016 1.950% 05/19/2021	857477AV5	150,000.00	A	A1	11/01/16	11/01/16	150,142.50	1.93	1,316.25	150,017.08	151,428.30
STATE STREET CORP NOTES DTD 05/19/2016 1.950% 05/19/2021	857477AV5	2,230,000.00	A	A1	05/16/16	05/19/16	2,228,840.40	1.96	19,568.25	2,229,873.63	2,251,234.06
MICROSOFT CORP (CALLABLE) NOTES DTD 08/08/2016 1.550% 08/08/2021	594918BP8	855,000.00	AAA	Aaa	08/02/16	08/08/16	853,691.85	1.58	3,055.44	854,799.41	862,461.58
MICROSOFT CORP (CALLABLE) NOTES DTD 08/08/2016 1.550% 08/08/2021	594918BP8	2,125,000.00	AAA	Aaa	08/01/16	08/08/16	2,122,768.75	1.57	7,593.92	2,124,657.86	2,143,544.88
PACCAR FINANCIAL CORP DTD 08/11/2016 1.650% 08/11/2021	69371RN44	1,730,000.00	A+	A1	01/25/17	01/25/17	1,661,976.40	2.57	6,343.33	1,718,396.22	1,749,054.22
ORACLE CORP (CALLABLE) NOTES DTD 07/07/2016 1.900% 09/15/2021	68389XBK0	4,100,000.00	A	A3	11/29/16	11/29/16	4,008,201.00	2.40	9,953.89	4,083,328.34	4,150,856.40
CISCO SYSTEMS INC CORP (CALLABLE) NOTES DTD 09/20/2016 1.850% 09/20/2021	17275RBJ0	4,000,000.00	AA-	A1	06/20/18	06/22/18	3,851,880.00	3.06	8,427.78	3,959,660.40	4,051,792.00



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Corporate Note											
CITIGROUP INC CORP (CALLABLE) NOTE DTD 12/08/2016 2.900% 12/08/2021	172967LC3	3,745,000.00	BBB+	A3	11/20/17	11/22/17	3,770,578.35	2.72	43,140.32	3,751,575.77	3,838,565.08
JOHN DEERE CAPITAL CORP NOTES DTD 01/06/2017 2.650% 01/06/2022	24422ETL3	875,000.00	A	A2	03/21/17	03/21/17	877,056.25	2.60	7,407.12	875,505.85	898,861.25
JOHN DEERE CAPITAL CORP NOTES DTD 01/06/2017 2.650% 01/06/2022	24422ETL3	1,000,000.00	A	A2	03/21/17	03/21/17	1,003,240.00	2.58	8,465.28	1,000,797.05	1,027,270.00
JOHN DEERE CAPITAL CORP NOTES DTD 01/06/2017 2.650% 01/06/2022	24422ETL3	3,000,000.00	A	A2	03/22/17	03/22/17	3,010,920.00	2.57	25,395.83	3,002,687.90	3,081,810.00
US BANCORP (CALLABLE) NOTES DTD 01/24/2017 2.625% 01/24/2022	91159HHP8	2,000,000.00	A+	A1	01/19/17	01/24/17	1,996,560.00	2.66	14,145.83	1,999,154.13	2,052,352.00
AMERICAN EXPRESS CREDIT (CALLABLE) NOTES DTD 03/03/2017 2.700% 03/03/2022	0258M0EG0	2,000,000.00	A-	A2	07/10/17	07/13/17	2,019,320.00	2.48	8,700.00	2,005,297.61	2,058,904.00
WALT DISNEY COMPANY CORP NOTES DTD 03/06/2017 2.450% 03/04/2022	25468PDO6	4,000,000.00	A-	A2	07/14/17	07/19/17	4,047,920.00	2.18	15,516.67	4,013,845.45	4,111,584.00
INTEL CORP (CALLABLE) NOTES DTD 05/11/2017 2.350% 05/11/2022	458140BB5	4,000,000.00	A+	A1	07/10/17	07/13/17	4,002,480.00	2.34	44,388.89	4,000,752.73	4,118,480.00
APPLE INC CORP (CALLABLE) NOTE DTD 05/11/2017 2.300% 05/11/2022	037833CO1	6,000,000.00	AA+	Aa1	07/10/17	07/13/17	5,992,020.00	2.33	65,166.67	5,997,483.34	6,171,690.00
UNITED PARCEL SERVICE (CALLABLE) NOTES DTD 05/16/2017 2.350% 05/16/2022	911312BC9	4,000,000.00	A-	A2	07/10/17	07/13/17	4,012,880.00	2.28	43,083.33	4,003,935.14	4,116,728.00
HOME DEPOT INC CORP (CALLABLE) NOTES DTD 06/02/2015 2.625% 06/01/2022	437076BG6	2,000,000.00	A	A2	07/10/17	07/13/17	2,029,380.00	2.30	21,875.00	2,009,150.87	2,072,272.00
VISA INC (CALLABLE) NOTE DTD 09/11/2017 2.150% 09/15/2022	92826CAG7	2,000,000.00	AA-	Aa3	06/20/18	06/22/18	1,917,180.00	3.20	5,494.44	1,963,411.35	2,065,976.00
AMERICAN HONDA FINANCE DTD 01/10/2020 1.950% 05/10/2023	02665WDH1	3,550,000.00	A-	A3	01/07/20	01/10/20	3,548,686.50	1.96	32,881.88	3,549,006.23	3,673,099.80



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Corporate Note												
PACCAR FINANCIAL CORP CORPORATE NOTES DTD 08/11/2020 0.350% 08/11/2023		69371RQ90	485,000.00	A+	A1	08/04/20	08/11/20	484,364.65	0.39	377.22	484,412.23	484,339.92
BANK OF NY MELLON CORP CORP NOTES DTD 08/13/2018 3.450% 08/11/2023		06406RAJ6	6,735,000.00	A	A1	01/30/19	01/31/19	6,814,742.40	3.17	51,635.00	6,783,868.15	7,291,135.89
US BANK NA CINCINNATI CORP NOTES DTD 02/04/2019 3.375% 02/05/2024		91159HHV5	2,125,000.00	A+	A1	04/02/19	04/04/19	2,171,197.50	2.89	17,132.81	2,156,120.60	2,300,008.63
PFIZER INC CORP NOTES DTD 03/11/2019 2.950% 03/15/2024		717081ES8	6,400,000.00	AA-	A1	06/03/19	06/05/19	6,562,752.00	2.38	24,124.44	6,513,907.43	6,890,144.00
MASTERCARD INC CORP NOTES DTD 03/31/2014 3.375% 04/01/2024		57636OAB0	4,250,000.00	A+	A1	04/02/19	04/04/19	4,388,762.50	2.67	11,953.13	4,344,866.69	4,662,050.25
WALMART INC CORPORATE NOTES DTD 04/23/2019 2.850% 07/08/2024		931142EL3	8,200,000.00	AA	Aa2	05/12/20	05/14/20	8,837,386.00	0.94	73,355.83	8,735,141.15	8,875,352.00
US BANCORP DTD 07/29/2019 2.400% 07/30/2024		91159HHX1	3,300,000.00	A+	A1	08/01/19	08/05/19	3,302,739.00	2.38	20,020.00	3,302,056.13	3,496,713.00
JPMORGAN CHASE & CO CORPORATE NOTES DTD 09/16/2020 0.653% 09/16/2024		46647PBS4	2,935,000.00	A-	A2	09/09/20	09/16/20	2,935,000.00	0.65	2,395.69	2,935,000.00	2,931,642.36
BANK OF AMERICA CORP CORPORATE NOTES DTD 10/21/2020 0.810% 10/24/2024		06051GJH3	3,815,000.00	A-	A2	10/16/20	10/21/20	3,815,000.00	0.81	858.37	3,815,000.00	3,820,089.21
TOYOTA MOTOR CREDIT CORP CORP NOTES DTD 02/13/2020 1.800% 02/13/2025		89236TGT6	1,595,000.00	A+	A1	05/21/20	05/26/20	1,616,692.00	1.50	6,220.50	1,614,691.40	1,662,116.01
TOYOTA MOTOR CREDIT CORP CORP NOTES DTD 02/13/2020 1.800% 02/13/2025		89236TGT6	2,180,000.00	A+	A1	05/20/20	05/26/20	2,201,298.60	1.58	8,502.00	2,199,334.29	2,271,732.22
NOVARTIS CAPITAL CORP DTD 02/14/2020 1.750% 02/14/2025		66989HAP3	7,360,000.00	AA-	A1	05/08/20	05/12/20	7,619,513.60	0.99	27,548.89	7,593,227.97	7,708,643.20



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

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Security Type Sub-Total		106,480,000.00					107,613,892.69	2.12	637,680.25	107,513,147.19	110,815,990.44
Certificate of Deposit											
SWEDBANK (NEW YORK) CERT DEPOS DTD 11/17/2017 2.270% 11/16/2020	87019U6D6	7,555,000.00	A-1	P-1	11/16/17	11/17/17	7,555,000.00	2.27	79,556.30	7,555,000.00	7,560,688.92
MUFG BANK LTD/NY CERT DEPOS DTD 02/28/2019 2.970% 02/26/2021	55379WZT6	3,760,000.00	A-1	P-1	02/27/19	02/28/19	3,760,000.00	2.94	77,239.80	3,760,000.00	3,794,283.68
CREDIT AGRICOLE CIB NY CERT DEPOS DTD 04/04/2019 2.830% 04/02/2021	22535CDU2	4,055,000.00	A-1	P-1	04/03/19	04/04/19	4,055,000.00	2.83	66,622.52	4,055,000.00	4,099,633.39
ROYAL BANK OF CANADA NY CD DTD 06/08/2018 3.240% 06/07/2021	78012UEE1	4,000,000.00	A-1+	P-1	06/07/18	06/08/18	4,000,000.00	3.24	51,840.00	4,000,000.00	4,074,444.00
CREDIT SUISSE NEW YORK CERT DEPOS DTD 08/07/2020 0.520% 02/01/2022	22549L6F7	3,855,000.00	A+	A1	08/05/20	08/07/20	3,855,000.00	0.52	4,788.77	3,855,000.00	3,860,053.91
SOCIETE GENERALE NY CERT DEPOS DTD 02/19/2020 1.800% 02/14/2022	83369XDL9	4,825,000.00	A	A1	02/14/20	02/19/20	4,825,000.00	1.80	18,576.25	4,825,000.00	4,875,759.00
SUMITOMO MITSUI BANK NY CERT DEPOS DTD 07/14/2020 0.700% 07/08/2022	86565CKU2	3,840,000.00	A	A1	07/10/20	07/14/20	3,840,000.00	0.70	8,213.33	3,840,000.00	3,846,593.28
NORDEA BANK ABP NEW YORK CERT DEPOS DTD 08/29/2019 1.850% 08/26/2022	65558TLL7	6,060,000.00	AA-	Aa3	08/27/19	08/29/19	6,060,000.00	1.84	20,864.92	6,060,000.00	6,232,340.34
SKANDINAV ENSKILDA BANK LT CD DTD 09/03/2019 1.860% 08/26/2022	83050PDR7	7,365,000.00	A+	Aa2	08/29/19	09/03/19	7,365,000.00	1.85	25,495.17	7,365,000.00	7,575,793.67
DNB BANK ASA/NY LT CD DTD 12/06/2019 2.040% 12/02/2022	23341VZT1	3,620,000.00	AA-	Aa2	12/05/19	12/06/19	3,620,000.00	2.03	31,180.27	3,620,000.00	3,750,620.46
Security Type Sub-Total		48,935,000.00					48,935,000.00	2.01	384,377.33	48,935,000.00	49,670,210.65
Asset-Backed Security											
HAROT 2017-4 A3 DTD 11/29/2017 2.050% 11/21/2021	43813FAC7	222,574.30	NR	Aaa	11/22/17	11/29/17	222,542.94	2.05	126.74	222,565.99	223,049.38
TAOT 2017-D A3 DTD 11/15/2017 1.930% 01/15/2022	89238KAD4	494,963.94	AAA	Aaa	11/07/17	11/15/17	494,918.31	1.93	424.57	494,950.75	496,402.65



Managed Account Detail of Securities Held

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

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Asset-Backed Security												
HYUNDAI ABS 2017-B A3 DTD 08/16/2017 1.770% 01/18/2022		44932GAD7	274,583.05	AAA	Aaa	08/09/17	08/16/17	274,535.47	1.77	216.01	274,570.01	274,833.03
ALLYA 2017-5 A3 DTD 11/22/2017 1.990% 03/15/2022		02007YAC8	280,667.09	AAA	Aaa	11/14/17	11/22/17	280,645.31	1.99	248.23	280,660.19	281,102.18
TAOT 2018-A A3 DTD 01/31/2018 2.350% 05/16/2022		89238BAD4	670,344.24	AAA	Aaa	01/23/18	01/31/18	670,336.53	2.35	700.14	670,341.48	674,240.48
HART 2018-A A3 DTD 04/18/2018 2.790% 07/15/2022		44891KAD7	644,456.22	AAA	Aaa	04/10/18	04/18/18	644,359.16	2.79	799.13	644,417.31	649,425.36
MBART 2018-1 A3 DTD 07/25/2018 3.030% 01/15/2023		58772RAD6	1,567,585.50	AAA	Aaa	07/17/18	07/25/18	1,567,525.31	3.03	2,111.02	1,567,555.87	1,587,935.74
ALLYA 2018-3 A3 DTD 06/27/2018 3.000% 01/15/2023		02007JAC1	1,929,389.30	AAA	Aaa	06/19/18	06/27/18	1,929,257.33	3.00	2,572.52	1,929,325.42	1,951,314.30
NAROT 2018-B A3 DTD 07/25/2018 3.060% 03/15/2023		65479GAD1	1,877,630.46	AAA	Aaa	07/17/18	07/25/18	1,877,569.62	3.06	2,553.58	1,877,599.43	1,907,279.00
HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023		43814WAC9	1,175,000.00	AAA	NR	02/19/19	02/27/19	1,174,968.51	2.83	1,200.78	1,174,981.54	1,198,430.32
HYUNDAI AUTO RECEIVABLES TRUST DTD 04/10/2019 2.660% 06/15/2023		44932NAD2	1,840,000.00	AAA	NR	04/03/19	04/10/19	1,839,757.86	2.66	2,175.29	1,839,848.40	1,873,227.27
HAROT 2019-2 A3 DTD 05/29/2019 2.520% 06/21/2023		43815MAC0	2,290,000.00	NR	Aaa	05/21/19	05/29/19	2,289,914.58	2.52	1,603.00	2,289,944.63	2,339,830.40
NAROT 2019-A A3 DTD 02/13/2019 2.900% 10/15/2023		65479KAD2	2,780,000.00	NR	Aaa	02/05/19	02/13/19	2,779,578.83	2.90	3,583.11	2,779,733.71	2,838,644.38
COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023		14042WAC4	1,240,000.00	AAA	Aaa	05/21/19	05/30/19	1,239,748.78	2.51	1,383.29	1,239,829.08	1,264,762.30
NAROT 2019-B A3 DTD 05/28/2019 2.500% 11/15/2023		65479HAC1	2,450,000.00	NR	Aaa	05/21/19	05/28/19	2,449,446.06	2.51	2,722.22	2,449,623.58	2,506,765.28
CARMX 2019-2 A3 DTD 04/17/2019 2.680% 03/15/2024		14316LAC7	1,525,000.00	AAA	NR	04/09/19	04/17/19	1,524,844.15	2.68	1,816.44	1,524,893.15	1,564,279.27



Managed Account Detail of Securities Held

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

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

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 2020-A A3	DTD 02/12/2020 1.660% 05/15/2024	89232HAC9	3,535,000.00	AAA	Aaa	02/04/20	02/12/20	3,534,744.77	1.66	2,608.04	3,534,787.97	3,611,422.46
NAROT 2020-B A3	DTD 06/30/2020 0.550% 07/15/2024	65479CAD0	1,000,000.00	AAA	Aaa	06/23/20	06/30/20	999,972.60	0.55	244.44	999,974.90	1,000,492.70
CARMX 2020-1 A3	DTD 01/22/2020 1.890% 12/16/2024	14315XAC2	1,685,000.00	AAA	NR	01/14/20	01/22/20	1,684,669.40	1.89	1,415.40	1,684,721.85	1,729,319.54
Security Type Sub-Total			27,482,194.10					27,479,335.52	2.44	28,503.95	27,480,325.26	27,972,756.04
Managed Account Sub-Total			497,357,832.53					500,279,772.31	1.65	2,009,325.94	499,873,333.65	513,050,023.20
Securities Sub-Total			\$497,357,832.53					\$500,279,772.31	1.65%	\$2,009,325.94	\$499,873,333.65	\$513,050,023.20
Accrued Interest												\$2,009,325.94
Total Investments												\$515,059,349.14

Bolded items are forward settling trades.



Managed Account Fair Market Value & Analytics

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

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

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 12/31/2015 2.125% 12/31/2022	912828N30	4,105,000.00	BNP_PARI		104.22	4,278,179.69	286,387.89	226,765.36	2.12	0.17
US TREASURY NOTES	DTD 02/01/2016 1.750% 01/31/2023	912828P38	445,000.00	MORGAN_S		103.53	460,714.06	37,042.77	26,803.91	2.21	0.18
UNITED STATES TREASURY NOTES	DTD 02/15/2020 1.375% 02/15/2023	912828Z86	6,790,000.00	BNP_PAR		102.75	6,976,725.00	72,143.75	97,866.07	2.26	0.17
US TREASURY NOTES	DTD 03/31/2016 1.500% 03/31/2023	912828Q29	3,850,000.00	TD		103.17	3,972,117.38	263,935.74	204,876.10	2.38	0.18
US TREASURY NOTES	DTD 04/02/2018 2.500% 03/31/2023	9128284D9	10,000,000.00	BARCLAYS		105.59	10,559,375.00	195,703.12	318,930.78	2.36	0.18
US TREASURY NOTES	DTD 08/01/2016 1.250% 07/31/2023	912828S92	2,375,000.00	NOMURA		102.89	2,443,652.22	169,218.63	132,469.54	2.71	0.20
US TREASURY NOTES	DTD 08/01/2016 1.250% 07/31/2023	912828S92	3,090,000.00	RBC		102.89	3,179,320.16	243,940.87	184,369.21	2.71	0.20
US TREASURY N/B	DTD 09/30/2016 1.375% 09/30/2023	912828T26	5,000,000.00	MERRILL		103.42	5,171,094.00	188,086.19	183,024.45	2.87	0.20
US TREASURY NOTES	DTD 11/15/2013 2.750% 11/15/2023	912828WE6	10,925,000.00	TD		107.70	11,766,565.86	731,035.59	770,008.32	2.91	0.21
US TREASURY NOTES	DTD 11/30/2016 2.125% 11/30/2023	912828U57	8,515,000.00	BNP_PARI		105.88	9,015,256.25	652,594.92	596,128.96	2.98	0.21
US TREASURY N/B	DTD 12/31/2018 2.625% 12/31/2023	9128285U0	460,000.00	MERRILL		107.59	494,931.25	33,565.63	34,052.54	3.04	0.22
US TREASURY N/B NOTES	DTD 05/01/2017 2.000% 04/30/2024	912828X70	9,225,000.00	MORGAN_S		106.11	9,788,590.31	521,789.53	533,809.30	3.37	0.25
US TREASURY N/B NOTES	DTD 06/30/2017 2.000% 06/30/2024	912828XX3	11,430,000.00	RBC		106.33	12,153,304.12	605,432.24	636,903.51	3.54	0.26
US TREASURY N/B	DTD 07/31/2017 2.125% 07/31/2024	9128282N9	2,500,000.00	HSBC		106.92	2,673,047.00	94,140.75	113,704.64	3.61	0.27
US TREASURY N/B NOTES	DTD 08/31/2017 1.875% 08/31/2024	9128282U3	7,190,000.00	HSBC		106.08	7,627,016.83	249,683.63	293,175.37	3.71	0.28
US TREASURY NOTES	DTD 10/02/2017 2.125% 09/30/2024	9128282Y5	7,325,000.00	HSBC		107.16	7,849,195.31	305,303.71	352,706.22	3.78	0.29
US TREASURY N/B	DTD 10/31/2017 2.250% 10/31/2024	9128283D0	9,200,000.00	MORGAN_S		107.78	9,915,875.00	415,078.12	474,841.28	3.82	0.29



Managed Account Fair Market Value & Analytics

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

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description				Next Call	Market	Market	Unreal G/L	Unreal G/L	Effective	YTM
Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Date	Price	Value	On Cost	Amort Cost	Duration	at Mkt
U.S. Treasury Bond / Note										
US TREASURY N/B DTD 11/30/2017 2.125% 11/30/2024	9128283J7	2,140,000.00	NOMURA		107.39	2,298,159.27	114,188.96	122,220.84	3.91	0.30
US TREASURY N/B DTD 11/30/2017 2.125% 11/30/2024	9128283J7	8,775,000.00	RBS		107.39	9,423,526.90	445,262.25	479,234.37	3.91	0.30
Security Type Sub-Total		113,340,000.00				120,046,645.61	5,624,534.29	5,781,890.77	3.17	0.24
Supra-National Agency Bond / Note										
INTERNATIONAL FINANCE CORPORATION NOTE DTD 01/25/2018 2.250% 01/25/2021	45950KCM0	1,605,000.00	JPM_CHAS		100.32	1,610,119.95	9,838.65	5,485.91	0.24	0.89
INTER-AMERICAN DEVELOPMENT BANK NOTE DTD 04/19/2018 2.625% 04/19/2021	4581X0DB1	4,830,000.00	CITIGRP		101.10	4,883,125.17	63,751.17	54,763.67	0.47	0.28
INTL BANK OF RECONSTRUCTION AND DEV NOTE DTD 07/25/2018 2.750% 07/23/2021	459058GH0	5,850,000.00	MORGAN_S		101.82	5,956,446.60	120,135.60	109,749.98	0.72	0.26
Security Type Sub-Total		12,285,000.00				12,449,691.72	193,725.42	169,999.56	0.56	0.35
Municipal Bond / Note										
CA ST TXBL GO BONDS DTD 10/24/2019 2.400% 10/01/2023	13063DRJ9	4,385,000.00	MORGAN_S		106.04	4,649,722.45	176,978.60	199,799.32	2.83	0.32
MD ST TXBL GO BONDS DTD 08/05/2020 0.510% 08/01/2024	574193TO1	1,295,000.00	JPM_CHA		99.86	1,293,174.05	(1,463.35)	(1,485.25)	3.72	0.55
SAN DIEGO CCD, CA TXBL GO BONDS DTD 10/16/2019 2.046% 08/01/2024	797272QP9	1,450,000.00	RBC		105.57	1,530,779.50	80,779.50	80,779.50	3.62	0.54
CA ST UNIV TXBL REV BONDS DTD 09/17/2020 0.685% 11/01/2024	13077DNC2	1,250,000.00	GOLDMAN		99.37	1,242,162.50	(7,837.50)	(7,837.50)	3.95	0.84
CA ST DEPT WTR RES WTR SYS TXBL REV BNDS DTD 08/06/2020 0.560% 12/01/2024	13067WRB0	155,000.00	MORGAN_		99.42	154,104.10	(895.90)	(895.90)	4.04	0.70
UNIV OF CAL TXBL REV BONDS DTD 07/16/2020 0.883% 05/15/2025	91412HGE7	460,000.00	JPM_CHA	04/15/25	100.30	461,384.60	(280.60)	(176.89)	4.45	0.82



Managed Account Fair Market Value & Analytics

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

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

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
Municipal Bond / Note										
UNIV OF CAL TXBL REV BONDS DTD 07/16/2020 0.883% 05/15/2025	91412HGE7	1,060,000.00	JPM_CHA	04/15/25	100.30	1,063,190.60	3,190.60	3,190.60	4.45	0.82
FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025	341271AD6	1,050,000.00	MERRILL		101.08	1,061,340.00	3,916.50	4,111.74	4.54	1.02
FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025	341271AD6	2,700,000.00	MERRILL		101.08	2,729,160.00	29,160.00	29,160.00	4.54	1.02
LOS ANGELES CCD, CA TXBL GO BONDS DTD 11/10/2020 0.773% 08/01/2025	54438CYK2	1,930,000.00	MERRILL		100.00	1,930,000.00	0.00	0.00	4.68	0.77

Security Type Sub-Total		15,735,000.00				16,115,017.80	283,547.85	306,645.62	3.85	0.67
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Federal Agency Collateralized Mortgage Obligation

FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/01/2021	3136B1XP4	1,099,042.84	JPM_CHAS		100.42	1,103,652.68	(17,251.21)	(837.50)	0.45	3.05
FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2015 2.791% 01/01/2022	3137BHXY8	3,965,000.00	JPM_CHAS		101.60	4,028,571.88	38,790.63	52,529.19	1.09	1.41
FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2015 2.716% 06/01/2022	3137BLUR7	1,700,000.00	JPM_CHAS		102.14	1,736,420.12	32,170.12	34,293.28	1.39	1.35
FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/01/2022	3137BM6P6	2,100,000.00	CITIGRP		102.95	2,161,922.36	44,039.55	54,678.40	1.58	1.39
FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.307% 08/01/2022	3137AWOH1	2,240,000.00	CANT_FIT		102.36	2,292,788.47	19,713.47	32,824.56	1.71	0.95
FANNIEMAE-ACES DTD 04/01/2014 3.346% 03/01/2024	3136AJB54	3,324,974.94	JPM_CHAS		108.29	3,600,448.68	113,900.73	147,478.44	3.03	0.83
FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/01/2024	3137FQ3V3	1,296,620.65	JPM_CHAS		103.20	1,338,126.64	41,537.11	41,530.79	2.29	1.20

Security Type Sub-Total		15,725,638.43				16,261,930.83	272,900.40	362,497.16	1.76	1.30
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Federal Agency Bond / Note

FREDDIE MAC NOTES (CALLABLE) DTD 08/06/2020 0.300% 02/06/2023	3134GWLD6	6,830,000.00	NOMURA	08/06/21	100.00	6,830,252.71	252.71	252.71	0.77	0.30
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Managed Account Fair Market Value & Analytics

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

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

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 Bond / Note											
FEDERAL HOME LOAN BANKS NOTES	DTD 02/21/2020 1.375% 02/17/2023	3130AJ7E3	6,730,000.00	WELLS_FA		102.64	6,907,678.73	190,061.93	187,181.59	2.26	0.22
FREDDIE MAC NOTES	DTD 05/07/2020 0.375% 05/05/2023	3137EAER6	6,430,000.00	DEUTSCH		100.36	6,453,405.20	(8,101.80)	(5,308.85)	2.50	0.23
FREDDIE MAC NOTES	DTD 05/07/2020 0.375% 05/05/2023	3137EAER6	12,830,000.00	MORGAN_		100.36	12,876,701.20	25,146.80	27,971.59	2.50	0.23
FANNIE MAE NOTES	DTD 05/22/2020 0.250% 05/22/2023	3135G04Q3	7,600,000.00	CITIGRP		100.05	7,603,990.00	26,866.00	23,460.71	2.55	0.23
FREDDIE MAC NOTES	DTD 06/26/2020 0.250% 06/26/2023	3137EAES4	6,905,000.00	TD		100.03	6,906,933.40	22,096.00	19,739.09	2.65	0.24
FANNIE MAE NOTES	DTD 07/10/2020 0.250% 07/10/2023	3135G05G4	9,715,000.00	CITIGRP		100.00	9,715,155.44	21,042.69	18,868.13	2.69	0.25
FREDDIE MAC NOTES	DTD 08/21/2020 0.250% 08/24/2023	3137EAEV7	4,585,000.00	CITIGRP		100.00	4,585,077.95	4,754.65	4,447.98	2.81	0.25
FANNIE MAE NOTES	DTD 09/14/2018 2.875% 09/12/2023	3135G0U43	12,325,000.00	HSBC		107.48	13,246,983.95	974,734.95	953,537.93	2.77	0.25
FEDERAL HOME LOAN BANKS NOTES	DTD 12/09/2013 3.375% 12/08/2023	3130A0F70	3,425,000.00	DAIWA		109.52	3,750,909.30	223,501.80	260,488.71	2.95	0.29
FANNIE MAE NOTES	DTD 02/08/2019 2.500% 02/05/2024	3135G0V34	2,675,000.00	NOMURA		107.16	2,866,628.98	201,579.98	198,130.15	3.14	0.29
FHLB BONDS	DTD 02/15/2019 2.500% 02/13/2024	3130AFW94	760,000.00	BARCLAYS		107.21	814,813.48	57,503.88	56,582.00	3.16	0.29
FEDERAL FARM CREDIT BANK NOTES	DTD 04/08/2020 0.875% 04/08/2024	3133ELVX9	1,500,000.00	STIFEL		100.88	1,513,195.50	13,195.50	13,195.50	3.39	0.62
FANNIE MAE NOTES	DTD 10/18/2019 1.625% 10/15/2024	3135G0W66	2,110,000.00	CITIGRP		104.91	2,213,575.68	18,711.48	29,351.63	3.85	0.37
FANNIE MAE NOTES	DTD 01/10/2020 1.625% 01/07/2025	3135G0X24	8,760,000.00	MORGAN_		104.93	9,192,200.88	106,854.48	151,178.10	4.05	0.43
FEDERAL HOME LOAN BANK NOTES	DTD 04/16/2020 0.500% 04/14/2025	3130AJHU6	4,920,000.00	CITIGRP		100.25	4,932,388.56	36,791.76	34,129.35	4.41	0.44
FANNIE MAE NOTES	DTD 04/24/2020 0.625% 04/22/2025	3135G03U5	525,000.00	JEFFERI		100.81	529,231.50	2,504.25	2,657.50	4.42	0.44
FANNIE MAE NOTES	DTD 04/24/2020 0.625% 04/22/2025	3135G03U5	3,035,000.00	NOMURA		100.81	3,059,462.10	18,118.95	18,764.43	4.42	0.44



Managed Account Fair Market Value & Analytics

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

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

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 Bond / Note											
FANNIE MAE NOTES	DTD 04/24/2020 0.625% 04/22/2025	3135G03U5	6,600,000.00	CITIGRP		100.81	6,653,196.00	66,792.00	65,368.30	4.42	0.44
FANNIE MAE NOTES	DTD 04/24/2020 0.625% 04/22/2025	3135G03U5	11,600,000.00	TD		100.81	11,693,496.00	19,604.00	25,858.31	4.42	0.44
FANNIE MAE NOTES	DTD 06/19/2020 0.500% 06/17/2025	3135G04Z3	1,490,000.00	WELLS_F		100.03	1,490,490.21	(4,814.19)	(4,679.51)	4.58	0.49
FANNIE MAE NOTES	DTD 06/19/2020 0.500% 06/17/2025	3135G04Z3	4,150,000.00	RBS		100.03	4,151,365.35	(16,355.15)	(16,076.33)	4.58	0.49
FANNIE MAE NOTES	DTD 06/19/2020 0.500% 06/17/2025	3135G04Z3	7,645,000.00	NOMURA		100.03	7,647,515.21	18,340.36	17,169.09	4.58	0.49
FREDDIE MAC NOTES	DTD 07/23/2020 0.375% 07/21/2025	3137EAEU9	4,620,000.00	WELLS_F		99.40	4,592,497.14	(4,495.26)	(5,769.26)	4.68	0.50
FANNIE MAE NOTES	DTD 08/27/2020 0.375% 08/25/2025	3135G05X7	3,075,000.00	NOMURA		99.30	3,053,422.72	(4,357.28)	(4,444.99)	4.78	0.52
FANNIE MAE NOTES	DTD 08/27/2020 0.375% 08/25/2025	3135G05X7	4,915,000.00	BARCLAY		99.30	4,880,511.45	(11,486.35)	(12,318.67)	4.78	0.52
FREDDIE MAC NOTES	DTD 09/25/2020 0.375% 09/23/2025	3137EAEX3	7,090,000.00	CITIGRP		99.29	7,039,462.48	(29,196.62)	(29,629.52)	4.86	0.52
FEDERAL FARM CREDIT BANK (CALLABLE)	DTD 09/29/2020 0.530% 09/29/2025	3133EMBH4	4,530,000.00	MORGAN_	09/29/21	99.72	4,517,238.99	(4,833.51)	(4,933.91)	0.91	0.59

Security Type Sub-Total			157,375,000.00				159,717,780.11	1,964,814.01	2,025,171.76	3.34	0.36
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Corporate Note											
GOLDMAN SACHS GRP INC CORP NT (CALLABLE)	DTD 04/25/2016 2.625% 04/25/2021	38141GVU5	3,740,000.00	CSFB	03/25/21	100.91	3,774,060.18	15,337.74	31,875.39	0.40	0.74
STATE STREET CORP NOTES	DTD 05/19/2016 1.950% 05/19/2021	857477AV5	150,000.00	NEW ACCT		100.95	151,428.30	1,285.80	1,411.22	0.55	0.23
STATE STREET CORP NOTES	DTD 05/19/2016 1.950% 05/19/2021	857477AV5	2,230,000.00	NEW ACCT		100.95	2,251,234.06	22,393.66	21,360.43	0.55	0.23
MICROSOFT CORP (CALLABLE) NOTES	DTD 08/08/2016 1.550% 08/08/2021	594918BP8	855,000.00	NEW ACCT	07/08/21	100.87	862,461.58	8,769.73	7,662.17	0.69	0.42



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CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

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
Corporate Note										
MICROSOFT CORP (CALLABLE) NOTES DTD 08/08/2016 1.550% 08/08/2021	594918BP8	2,125,000.00	NEW ACCT	07/08/21	100.87	2,143,544.88	20,776.13	18,887.02	0.69	0.42
PACCAR FINANCIAL CORP DTD 08/11/2016 1.650% 08/11/2021	69371RN44	1,730,000.00	NEW ACCT		101.10	1,749,054.22	87,077.82	30,658.00	0.78	0.24
ORACLE CORP (CALLABLE) NOTES DTD 07/07/2016 1.900% 09/15/2021	68389XBK0	4,100,000.00	NEW ACCT	08/15/21	101.24	4,150,856.40	142,655.40	67,528.06	0.79	0.48
CISCO SYSTEMS INC CORP (CALLABLE) NOTES DTD 09/20/2016 1.850% 09/20/2021	17275RBJ0	4,000,000.00	MIZUHO	08/20/21	101.29	4,051,792.00	199,912.00	92,131.60	0.80	0.39
CITIGROUP INC CORP (CALLABLE) NOTE DTD 12/08/2016 2.900% 12/08/2021	172967LC3	3,745,000.00	MORGAN_S	11/08/21	102.50	3,838,565.08	67,986.73	86,989.31	1.00	0.63
JOHN DEERE CAPITAL CORP NOTES DTD 01/06/2017 2.650% 01/06/2022	24422ETL3	875,000.00	NEW ACCT		102.73	898,861.25	21,805.00	23,355.40	1.16	0.34
JOHN DEERE CAPITAL CORP NOTES DTD 01/06/2017 2.650% 01/06/2022	24422ETL3	1,000,000.00	NEW ACCT		102.73	1,027,270.00	24,030.00	26,472.95	1.16	0.34
JOHN DEERE CAPITAL CORP NOTES DTD 01/06/2017 2.650% 01/06/2022	24422ETL3	3,000,000.00	NEW ACCT		102.73	3,081,810.00	70,890.00	79,122.10	1.16	0.34
US BANCORP (CALLABLE) NOTES DTD 01/24/2017 2.625% 01/24/2022	91159HHP8	2,000,000.00	NEW ACCT	12/23/21	102.62	2,052,352.00	55,792.00	53,197.87	1.13	0.49
AMERICAN EXPRESS CREDIT (CALLABLE) NOTES DTD 03/03/2017 2.700% 03/03/2022	0258M0EG0	2,000,000.00	BNP_PARI	01/31/22	102.95	2,058,904.00	39,584.00	53,606.39	1.23	0.49
WALT DISNEY COMPANY CORP NOTES DTD 03/06/2017 2.450% 03/04/2022	25468PDQ6	4,000,000.00	WELLS_FA		102.79	4,111,584.00	63,664.00	97,738.55	1.33	0.37
INTEL CORP (CALLABLE) NOTES DTD 05/11/2017 2.350% 05/11/2022	458140BB5	4,000,000.00	US_BANCO	04/11/22	102.96	4,118,480.00	116,000.00	117,727.27	1.42	0.41
APPLE INC CORP (CALLABLE) NOTE DTD 05/11/2017 2.300% 05/11/2022	037833CQ1	6,000,000.00	CSFB	04/11/22	102.86	6,171,690.00	179,670.00	174,206.66	1.42	0.42
UNITED PARCEL SERVICE (CALLABLE) NOTES DTD 05/16/2017 2.350% 05/16/2022	911312BC9	4,000,000.00	HSBC	04/16/22	102.92	4,116,728.00	103,848.00	112,792.86	1.43	0.45
HOME DEPOT INC CORP (CALLABLE) NOTES DTD 06/02/2015 2.625% 06/01/2022	437076BG6	2,000,000.00	US_BANCO	05/01/22	103.61	2,072,272.00	42,892.00	63,121.13	1.47	0.34



Managed Account Fair Market Value & Analytics

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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										
VISA INC (CALLABLE) NOTE DTD 09/11/2017 2.150% 09/15/2022	92826CAG7	2,000,000.00	US_BANCO	08/15/22	103.30	2,065,976.00	148,796.00	102,564.65	1.76	0.38
AMERICAN HONDA FINANCE DTD 01/10/2020 1.950% 05/10/2023	02665WDH1	3,550,000.00	SOCGEN		103.47	3,673,099.80	124,413.30	124,093.57	2.46	0.57
PACCAR FINANCIAL CORP CORPORATE NOTES DTD 08/11/2020 0.350% 08/11/2023	69371RO90	485,000.00	BNP_PAR		99.86	484,339.92	(24.73)	(72.31)	2.77	0.40
BANK OF NY MELLON CORP CORP NOTES DTD 08/13/2018 3.450% 08/11/2023	06406RAJ6	6,735,000.00	HSBC		108.26	7,291,135.89	476,393.49	507,267.74	2.66	0.46
US BANK NA CINCINNATI CORP NOTES DTD 02/04/2019 3.375% 02/05/2024	91159HHV5	2,125,000.00	KEYBANC		108.24	2,300,008.63	128,811.13	143,888.03	3.10	0.81
PFIZER INC CORP NOTES DTD 03/11/2019 2.950% 03/15/2024	717081ES8	6,400,000.00	SUNTRUST	02/15/24	107.66	6,890,144.00	327,392.00	376,236.57	3.16	0.65
MASTERCARD INC CORP NOTES DTD 03/31/2014 3.375% 04/01/2024	57636OAB0	4,250,000.00	US_BANCO		109.70	4,662,050.25	273,287.75	317,183.56	3.26	0.51
WALMART INC CORPORATE NOTES DTD 04/23/2019 2.850% 07/08/2024	931142EL3	8,200,000.00	WELLS_F	04/15/23	108.24	8,875,352.00	37,966.00	140,210.85	2.38	0.59
US BANCORP DTD 07/29/2019 2.400% 07/30/2024	91159HHX1	3,300,000.00	MIZUHO		105.96	3,496,713.00	193,974.00	194,656.87	3.59	0.78
JPMORGAN CHASE & CO CORPORATE NOTES DTD 09/16/2020 0.653% 09/16/2024	46647PBS4	2,935,000.00	JPM_CHA		99.89	2,931,642.36	(3,357.64)	(3,357.64)	3.83	0.68
BANK OF AMERICA CORP CORPORATE NOTES DTD 10/21/2020 0.810% 10/24/2024	06051GJH3	3,815,000.00	MERRILL		100.13	3,820,089.21	5,089.21	5,089.21	3.93	0.78
TOYOTA MOTOR CREDIT CORP CORP NOTES DTD 02/13/2020 1.800% 02/13/2025	89236TGT6	1,595,000.00	MITSU		104.21	1,662,116.01	45,424.01	47,424.61	4.13	0.80
TOYOTA MOTOR CREDIT CORP CORP NOTES DTD 02/13/2020 1.800% 02/13/2025	89236TGT6	2,180,000.00	CITIGRP		104.21	2,271,732.22	70,433.62	72,397.93	4.13	0.80
NOVARTIS CAPITAL CORP DTD 02/14/2020 1.750% 02/14/2025	66989HAP3	7,360,000.00	WELLS_F	01/14/25	104.74	7,708,643.20	89,129.60	115,415.23	4.06	0.63



Managed Account Fair Market Value & Analytics

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CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

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		106,480,000.00				110,815,990.44	3,202,097.75	3,302,843.25	2.18	0.53

Certificate of Deposit

SWEDBANK (NEW YORK) CERT DEPOS DTD 11/17/2017 2.270% 11/16/2020	87019U6D6	7,555,000.00	MERRILL		100.08	7,560,688.92	5,688.92	5,688.92	0.05	2.27
MUFG BANK LTD/NY CERT DEPOS DTD 02/28/2019 2.970% 02/26/2021	55379WZT6	3,760,000.00	MITSU		100.91	3,794,283.68	34,283.68	34,283.68	0.33	0.04
CREDIT AGRICOLE CIB NY CERT DEPOS DTD 04/04/2019 2.830% 04/02/2021	22535CDU2	4,055,000.00	CREDAG		101.10	4,099,633.39	44,633.39	44,633.39	0.42	0.20
ROYAL BANK OF CANADA NY CD DTD 06/08/2018 3.240% 06/07/2021	78012UEE1	4,000,000.00	RBC		101.86	4,074,444.00	74,444.00	74,444.00	0.59	0.15
CREDIT SUISSE NEW YORK CERT DEPOS DTD 08/07/2020 0.520% 02/01/2022	22549L6F7	3,855,000.00	CSFB		100.13	3,860,053.91	5,053.91	5,053.91	1.27	0.42
SOCIETE GENERALE NY CERT DEPOS DTD 02/19/2020 1.800% 02/14/2022	83369XDL9	4,825,000.00	MERRILL		101.05	4,875,759.00	50,759.00	50,759.00	1.28	0.98
SUMITOMO MITSUI BANK NY CERT DEPOS DTD 07/14/2020 0.700% 07/08/2022	86565CKU2	3,840,000.00	SMBC		100.17	3,846,593.28	6,593.28	6,593.28	1.68	0.59
NORDEA BANK ABP NEW YORK CERT DEPOS DTD 08/29/2019 1.850% 08/26/2022	65558TLL7	6,060,000.00	MERRILL		102.84	6,232,340.34	172,340.34	172,340.34	1.80	0.28
SKANDINAV ENSKILDA BANK LT CD DTD 09/03/2019 1.860% 08/26/2022	83050PDR7	7,365,000.00	BARCLAYS		102.86	7,575,793.67	210,793.67	210,793.67	1.80	0.28
DNB BANK ASA/NY LT CD DTD 12/06/2019 2.040% 12/02/2022	23341VZT1	3,620,000.00	GOLDMAN		103.61	3,750,620.46	130,620.46	130,620.46	2.04	0.30
Security Type Sub-Total		48,935,000.00				49,670,210.65	735,210.65	735,210.65	1.13	0.65

Asset-Backed Security

HAROT 2017-4 A3 DTD 11/29/2017 2.050% 11/21/2021	43813FAC7	222,574.30	BARCLAYS		100.21	223,049.38	506.44	483.39	0.15	1.85
TAOT 2017-D A3 DTD 11/15/2017 1.930% 01/15/2022	89238KAD4	494,963.94	JPM_CHAS		100.29	496,402.65	1,484.34	1,451.90	0.19	1.69
HYUNDAI ABS 2017-B A3 DTD 08/16/2017 1.770% 01/18/2022	44932GAD7	274,583.05	CITIGRP		100.09	274,833.03	297.56	263.02	0.07	1.69



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CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

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											
ALLYA 2017-5 A3	DTD 11/22/2017 1.990% 03/15/2022	02007YAC8	280,667.09	CITIGRP		100.16	281,102.18	456.87	441.99	0.11	1.88
TAOT 2018-A A3	DTD 01/31/2018 2.350% 05/16/2022	89238BAD4	670,344.24	MITSU		100.58	674,240.48	3,903.95	3,899.00	0.30	1.97
HART 2018-A A3	DTD 04/18/2018 2.790% 07/15/2022	44891KAD7	644,456.22	BARCLAYS		100.77	649,425.36	5,066.20	5,008.05	0.33	2.33
MBART 2018-1 A3	DTD 07/25/2018 3.030% 01/15/2023	58772RAD6	1,567,585.50	BNP_PARI		101.30	1,587,935.74	20,410.43	20,379.87	0.52	2.43
ALLYA 2018-3 A3	DTD 06/27/2018 3.000% 01/15/2023	02007JAC1	1,929,389.30	BARCLAYS		101.14	1,951,314.30	22,056.97	21,988.88	0.42	2.47
NAROT 2018-B A3	DTD 07/25/2018 3.060% 03/15/2023	65479GAD1	1,877,630.46	SOCGEN		101.58	1,907,279.00	29,709.38	29,679.57	0.60	2.38
HAROT 2019-1 A3	DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	1,175,000.00	MERRILL		101.99	1,198,430.32	23,461.81	23,448.78	0.81	1.97
HYUNDAI AUTO RECEIVABLES TRUST	DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	1,840,000.00	SOCGEN		101.81	1,873,227.27	33,469.41	33,378.87	0.78	1.95
HAROT 2019-2 A3	DTD 05/29/2019 2.520% 06/21/2023	43815MAC0	2,290,000.00	JPM_CHAS		102.18	2,339,830.40	49,915.82	49,885.77	1.03	1.68
NAROT 2019-A A3	DTD 02/13/2019 2.900% 10/15/2023	65479KAD2	2,780,000.00	MITSU		102.11	2,838,644.38	59,065.55	58,910.67	0.84	2.16
COPAR 2019-1 A3	DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	1,240,000.00	JPM_CHAS		102.00	1,264,762.30	25,013.52	24,933.22	0.95	1.83
NAROT 2019-B A3	DTD 05/28/2019 2.500% 11/15/2023	65479HAC1	2,450,000.00	WELLS_FA		102.32	2,506,765.28	57,319.22	57,141.70	1.03	1.72
CARMX 2019-2 A3	DTD 04/17/2019 2.680% 03/15/2024	14316LAC7	1,525,000.00	RBC		102.58	1,564,279.27	39,435.12	39,386.12	1.09	1.89
TAOT 2020-A A3	DTD 02/12/2020 1.660% 05/15/2024	89232HAC9	3,535,000.00	MITSU		102.16	3,611,422.46	76,677.69	76,634.49	1.65	1.04
NAROT 2020-B A3	DTD 06/30/2020 0.550% 07/15/2024	65479CAD0	1,000,000.00	MIZUHO		100.05	1,000,492.70	520.10	517.80	1.74	0.54
CARMX 2020-1 A3	DTD 01/22/2020 1.890% 12/16/2024	14315XAC2	1,685,000.00	MERRILL		102.63	1,729,319.54	44,650.14	44,597.69	1.76	1.24
Security Type Sub-Total			27,482,194.10				27,972,756.04	493,420.52	492,430.78	0.96	1.80



Managed Account Fair Market Value & Analytics

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

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000										
Security Type/Description				Next Call	Market	Market	Unreal G/L	Unreal G/L	Effective	YTM
Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Date	Price	Value	On Cost	Amort Cost	Duration	at Mkt
Managed Account Sub-Total		497,357,832.53				513,050,023.20	12,770,250.89	13,176,689.55	2.60	0.51
Securities Sub-Total		\$497,357,832.53				\$513,050,023.20	\$12,770,250.89	\$13,176,689.55	2.60	0.51%
Accrued Interest						\$2,009,325.94				
Total Investments						\$515,059,349.14				

Bolded items are forward settling trades.



Managed Account Security Transactions & Interest

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

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

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											
	10/02/20	10/05/20	FANNIE MAE NOTES DTD 06/19/2020 0.500% 06/17/2025	3135G04Z3	4,150,000.00	(4,167,720.50)	(6,109.72)	(4,173,830.22)			
	10/07/20	10/09/20	FEDERAL FARM CREDIT BANK (CALLABLE) DTD 09/29/2020 0.530% 09/29/2025	3133EMBH4	4,530,000.00	(4,522,072.50)	(666.92)	(4,522,739.42)			
	10/16/20	10/21/20	BANK OF AMERICA CORP CORPORATE NOTES DTD 10/21/2020 0.810% 10/24/2024	06051GJH3	3,815,000.00	(3,815,000.00)	0.00	(3,815,000.00)			
	10/22/20	10/23/20	FANNIE MAE NOTES DTD 08/27/2020 0.375% 08/25/2025	3135G05X7	3,075,000.00	(3,057,780.00)	(1,793.75)	(3,059,573.75)			
	10/30/20	11/10/20	LOS ANGELES CCD, CA TXBL GO BONDS DTD 11/10/2020 0.773% 08/01/2025	54438CYK2	1,930,000.00	(1,930,000.00)	0.00	(1,930,000.00)			

Transaction Type Sub-Total **17,500,000.00** **(17,492,573.00)** **(8,570.39)** **(17,501,143.39)**

INTEREST											
	10/01/20	10/01/20	CA ST TXBL GO BONDS DTD 10/24/2019 2.400% 10/01/2023	13063DRJ9	4,385,000.00	0.00	52,620.00	52,620.00			
	10/01/20	10/01/20	MASTERCARD INC CORP NOTES DTD 03/31/2014 3.375% 04/01/2024	57636OAB0	4,250,000.00	0.00	71,718.75	71,718.75			
	10/01/20	10/01/20	MONEY MARKET FUND	MONEY0002	0.00	0.00	5.37	5.37			
	10/01/20	10/25/20	FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/01/2022	3137BM6P6	2,100,000.00	0.00	5,407.50	5,407.50			
	10/01/20	10/25/20	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/01/2021	3136B1XP4	1,161,218.99	0.00	3,457.46	3,457.46			
	10/01/20	10/25/20	FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2015 2.716% 06/01/2022	3137BLUR7	1,700,000.00	0.00	3,847.67	3,847.67			
	10/01/20	10/25/20	FANNIEMAE-ACES DTD 04/01/2014 3.346% 03/01/2024	3136AJB54	3,331,246.35	0.00	9,288.18	9,288.18			
	10/01/20	10/25/20	FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2015 2.791% 01/01/2022	3137BHYX8	3,965,000.00	0.00	9,221.93	9,221.93			
	10/01/20	10/25/20	FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.307% 08/01/2022	3137AWOH1	2,240,000.00	0.00	4,306.40	4,306.40			



Managed Account Security Transactions & Interest

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

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

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											
	10/01/20	10/25/20	FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/01/2024	3137FQ3V3	1,299,187.95	0.00	2,264.92	2,264.92			
	10/08/20	10/08/20	FEDERAL FARM CREDIT BANK NOTES DTD 04/08/2020 0.875% 04/08/2024	3133ELVX9	1,500,000.00	0.00	6,562.50	6,562.50			
	10/14/20	10/14/20	FEDERAL HOME LOAN BANK NOTES DTD 04/16/2020 0.500% 04/14/2025	3130AJHU6	4,920,000.00	0.00	12,163.33	12,163.33			
	10/15/20	10/15/20	FANNIE MAE NOTES DTD 10/18/2019 1.625% 10/15/2024	3135G0W66	2,110,000.00	0.00	17,143.75	17,143.75			
	10/15/20	10/15/20	NAROT 2018-B A3 DTD 07/25/2018 3.060% 03/15/2023	65479GAD1	2,030,228.40	0.00	5,177.08	5,177.08			
	10/15/20	10/15/20	TAOT 2017-D A3 DTD 11/15/2017 1.930% 01/15/2022	89238KAD4	616,723.06	0.00	991.90	991.90			
	10/15/20	10/15/20	TAOT 2020-A A3 DTD 02/12/2020 1.660% 05/15/2024	89232HAC9	3,535,000.00	0.00	4,890.08	4,890.08			
	10/15/20	10/15/20	HYUNDAI ABS 2017-B A3 DTD 08/16/2017 1.770% 01/18/2022	44932GAD7	473,120.92	0.00	697.85	697.85			
	10/15/20	10/15/20	CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/16/2024	14315XAC2	1,685,000.00	0.00	2,653.88	2,653.88			
	10/15/20	10/15/20	HYUNDAI AUTO RECEIVABLES TRUST DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	1,840,000.00	0.00	4,078.67	4,078.67			
	10/15/20	10/15/20	COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	1,240,000.00	0.00	2,593.67	2,593.67			
	10/15/20	10/15/20	NAROT 2020-B A3 DTD 06/30/2020 0.550% 07/15/2024	65479CAD0	1,000,000.00	0.00	458.33	458.33			
	10/15/20	10/15/20	HART 2018-A A3 DTD 04/18/2018 2.790% 07/15/2022	44891KAD7	734,629.26	0.00	1,708.01	1,708.01			
	10/15/20	10/15/20	NAROT 2019-A A3 DTD 02/13/2019 2.900% 10/15/2023	65479KAD2	2,780,000.00	0.00	6,718.33	6,718.33			
	10/15/20	10/15/20	ALLYA 2017-5 A3 DTD 11/22/2017 1.990% 03/15/2022	02007YAC8	398,801.00	0.00	661.34	661.34			
	10/15/20	10/15/20	MBART 2018-1 A3 DTD 07/25/2018 3.030% 01/15/2023	58772RAD6	1,726,838.71	0.00	4,360.27	4,360.27			
	10/15/20	10/15/20	CARMX 2019-2 A3 DTD 04/17/2019 2.680% 03/15/2024	14316LAC7	1,525,000.00	0.00	3,405.83	3,405.83			



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Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
INTEREST										
10/15/20	10/15/20	ALLYA 2018-3 A3 DTD 06/27/2018 3.000% 01/15/2023	02007JAC1	2,143,832.72	0.00	5,359.58	5,359.58			
10/15/20	10/15/20	NAROT 2019-B A3 DTD 05/28/2019 2.500% 11/15/2023	65479HAC1	2,450,000.00	0.00	5,104.17	5,104.17			
10/15/20	10/15/20	TAOT 2018-A A3 DTD 01/31/2018 2.350% 05/16/2022	89238BAD4	776,228.71	0.00	1,520.11	1,520.11			
10/18/20	10/18/20	HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	1,175,000.00	0.00	2,771.04	2,771.04			
10/19/20	10/19/20	INTER-AMERICAN DEVELOPMENT BANK NOTE DTD 04/19/2018 2.625% 04/19/2021	4581X0DB1	4,830,000.00	0.00	63,393.75	63,393.75			
10/19/20	10/19/20	BANK OF AMERICA CORP NOTE DTD 04/19/2016 2.625% 04/19/2021	06051GFW4	3,745,000.00	0.00	49,153.13	49,153.13			
10/21/20	10/21/20	HAROT 2019-2 A3 DTD 05/29/2019 2.520% 06/21/2023	43815MAC0	2,290,000.00	0.00	4,809.00	4,809.00			
10/21/20	10/21/20	HAROT 2017-4 A3 DTD 11/29/2017 2.050% 11/21/2021	43813FAC7	305,626.74	0.00	522.11	522.11			
10/22/20	10/22/20	FANNIE MAE NOTES DTD 04/24/2020 0.625% 04/22/2025	3135G03U5	21,760,000.00	0.00	67,244.44	67,244.44			
10/25/20	10/25/20	GOLDMAN SACHS GRP INC CORP NT (CALLABLE) DTD 04/25/2016 2.625% 04/25/2021	38141GVU5	3,740,000.00	0.00	49,087.50	49,087.50			
10/31/20	10/31/20	US TREASURY N/B DTD 10/31/2017 2.250% 10/31/2024	9128283D0	9,200,000.00	0.00	103,500.00	103,500.00			
10/31/20	10/31/20	US TREASURY N/B NOTES DTD 05/01/2017 2.000% 04/30/2024	912828X70	9,225,000.00	0.00	92,250.00	92,250.00			
Transaction Type Sub-Total				114,187,682.81	0.00	681,117.83	681,117.83			
MATURITY										
10/09/20	10/09/20	FFCB NOTES (CALLED, OMD 04/09/25) DTD 04/09/2020 1.150% 10/09/2020	3133ELWC4	4,080,000.00	4,080,000.00	23,460.00	4,103,460.00	0.00	0.00	
Transaction Type Sub-Total				4,080,000.00	4,080,000.00	23,460.00	4,103,460.00	0.00	0.00	



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Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
PAYDOWNS											
	10/01/20	10/25/20	FANNIEMAE-ACES DTD 04/01/2014 3.346% 03/01/2024	3136AJB54	6,271.41	6,271.41	0.00	6,271.41	(304.75)	0.00	
	10/01/20	10/25/20	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/01/2021	3136B1XP4	62,176.15	62,176.15	0.00	62,176.15	(1,236.74)	0.00	
	10/01/20	10/25/20	FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/01/2024	3137FO3V3	2,567.30	2,567.30	0.00	2,567.30	0.06	0.00	
	10/15/20	10/15/20	TAOT 2017-D A3 DTD 11/15/2017 1.930% 01/15/2022	89238KAD4	121,759.12	121,759.12	0.00	121,759.12	11.22	0.00	
	10/15/20	10/15/20	MBART 2018-1 A3 DTD 07/25/2018 3.030% 01/15/2023	58772RAD6	159,253.21	159,253.21	0.00	159,253.21	6.11	0.00	
	10/15/20	10/15/20	ALLYA 2017-5 A3 DTD 11/22/2017 1.990% 03/15/2022	02007YAC8	118,133.91	118,133.91	0.00	118,133.91	9.17	0.00	
	10/15/20	10/15/20	HART 2018-A A3 DTD 04/18/2018 2.790% 07/15/2022	44891KAD7	90,173.04	90,173.04	0.00	90,173.04	13.58	0.00	
	10/15/20	10/15/20	NAROT 2018-B A3 DTD 07/25/2018 3.060% 03/15/2023	65479GAD1	152,597.94	152,597.94	0.00	152,597.94	4.94	0.00	
	10/15/20	10/15/20	TAOT 2018-A A3 DTD 01/31/2018 2.350% 05/16/2022	89238BAD4	105,884.47	105,884.47	0.00	105,884.47	1.22	0.00	
	10/15/20	10/15/20	ALLYA 2018-3 A3 DTD 06/27/2018 3.000% 01/15/2023	02007JAC1	214,443.42	214,443.42	0.00	214,443.42	14.67	0.00	
	10/15/20	10/15/20	HYUNDAI ABS 2017-B A3 DTD 08/16/2017 1.770% 01/18/2022	44932GAD7	198,537.87	198,537.87	0.00	198,537.87	34.41	0.00	
	10/21/20	10/21/20	HAROT 2017-4 A3 DTD 11/29/2017 2.050% 11/21/2021	43813FAC7	83,052.44	83,052.44	0.00	83,052.44	11.70	0.00	
Transaction Type Sub-Total					1,314,850.28	1,314,850.28	0.00	1,314,850.28	(1,434.41)	0.00	
SELL											
	10/02/20	10/05/20	US TREASURY NOTES DTD 09/30/2015 1.750% 09/30/2022	912828L57	140,000.00	144,511.72	33.65	144,545.37	10,237.50	7,169.33	FIFO
	10/02/20	10/05/20	US TREASURY N/B NOTES DTD 10/31/2017 2.000% 10/31/2022	9128283C2	3,850,000.00	3,998,585.94	33,059.78	4,031,645.72	277,019.53	207,754.61	FIFO
	10/16/20	10/21/20	BANK OF AMERICA CORP NOTE DTD 04/19/2016 2.625% 04/19/2021	06051GFW4	3,745,000.00	3,788,666.70	546.15	3,789,212.85	15,616.65	39,669.07	FIFO



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Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
SELL										
10/22/20	10/23/20	FNMA BENCHMARK NOTES DTD 09/08/2014 2.625% 09/06/2024	3135G0ZR7	1,565,000.00	1,705,583.95	5,363.39	1,710,947.34	15,540.45	31,910.62	FIFO
Transaction Type Sub-Total				9,300,000.00	9,637,348.31	39,002.97	9,676,351.28	318,414.13	286,503.63	
Managed Account Sub-Total					(2,460,374.41)	735,010.41	(1,725,364.00)	316,979.72	286,503.63	
Total Security Transactions					(\$2,460,374.41)	\$735,010.41	(\$1,725,364.00)	\$316,979.72	\$286,503.63	

Bolded items are forward settling trades.