



Account Statement

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

Consolidated Summary Statement

CITY OF STOCKTON

Portfolio Summary

Portfolio Holdings	Cash Dividends and Income	Closing Market Value
PFM Managed Account	585,626.93	436,580,917.00
State Pool	0.00	25,000,000.00
Idle Funds in Reserve Portfolio	0.00	811,661.68
BoW Main Account	0.00	88,032,880.09
Total	\$585,626.93	\$550,425,458.77

Investment Allocation

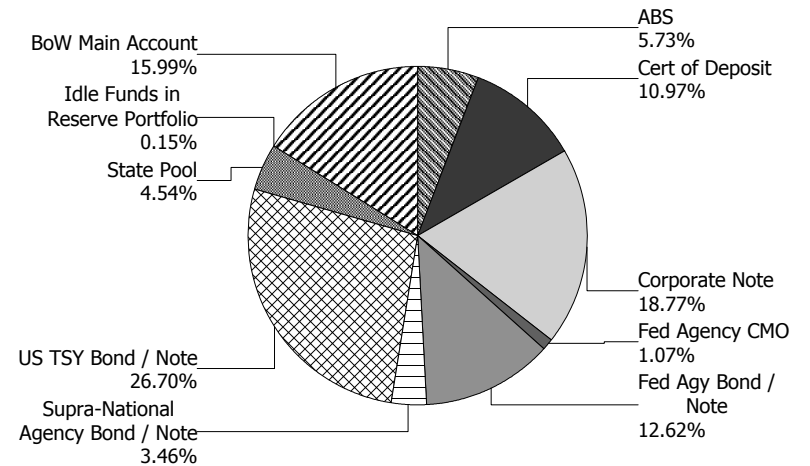
Investment Type	Closing Market Value	Percent
Asset-Backed Security	31,551,019.04	5.73
Certificate of Deposit	60,375,682.84	10.97
Corporate Note	103,290,383.70	18.77
Federal Agency Collateralized Mortgage Obligatio	5,889,189.41	1.07
Federal Agency Bond / Note	69,456,200.57	12.62
Supra-National Agency Bond / Note	19,038,938.86	3.46
U.S. Treasury Bond / Note	146,979,502.58	26.70
State Pool	25,000,000.00	4.54
Idle Funds in Reserve Portfolio	811,661.68	0.15
BoW Main Account	88,032,880.09	15.99
Total	\$550,425,458.77	100.00%

Maturity Distribution (Fixed Income Holdings)

Portfolio Holdings	Closing Market Value	Percent
Under 30 days	113,844,541.77	20.68
31 to 60 days	0.00	0.00
61 to 90 days	0.00	0.00
91 to 180 days	1,090,790.82	0.20
181 days to 1 year	25,482,310.31	4.63
1 to 2 years	104,276,789.42	18.94
2 to 3 years	137,221,338.05	24.93
3 to 4 years	87,613,074.30	15.92
4 to 5 years	80,896,614.10	14.70
Over 5 years	0.00	0.00
Total	\$550,425,458.77	100.00%

Weighted Average Days to Maturity 807

Sector Allocation





Managed Account Summary Statement

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

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Transaction Summary - Managed Account

Opening Market Value	\$435,503,047.32
Maturities/Calls	(207,024.54)
Principal Dispositions	(16,642,995.46)
Principal Acquisitions	17,958,245.60
Unsettled Trades	0.00
Change in Current Value	(30,355.92)
Closing Market Value	\$436,580,917.00

Cash Transactions Summary - Managed Account

Maturities/Calls	0.00
Sale Proceeds	16,709,772.56
Coupon/Interest/Dividend Income	592,402.32
Principal Payments	207,024.54
Security Purchases	(17,977,073.67)
Net Cash Contribution	(19,728.28)
Reconciling Transactions	0.00

Earnings Reconciliation (Cash Basis) - Managed Account

Interest/Dividends/Coupons Received	659,179.42
Less Purchased Interest Related to Interest/Coupons	(18,828.07)
Plus Net Realized Gains/Losses	(54,724.42)
Total Cash Basis Earnings	\$585,626.93

Cash Balance

Closing Cash Balance **\$811,661.68**

Earnings Reconciliation (Accrual Basis)

	Total
Ending Amortized Value of Securities	435,714,693.64
Ending Accrued Interest	2,333,151.19
Plus Proceeds from Sales	16,709,772.56
Plus Proceeds of Maturities/Calls/Principal Payments	207,024.54
Plus Coupons/Dividends Received	592,402.32
Less Cost of New Purchases	(17,977,073.67)
Less Beginning Amortized Value of Securities	(434,628,973.62)
Less Beginning Accrued Interest	(2,139,966.87)
Total Accrual Basis Earnings	\$811,030.09



Portfolio Summary and Statistics

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

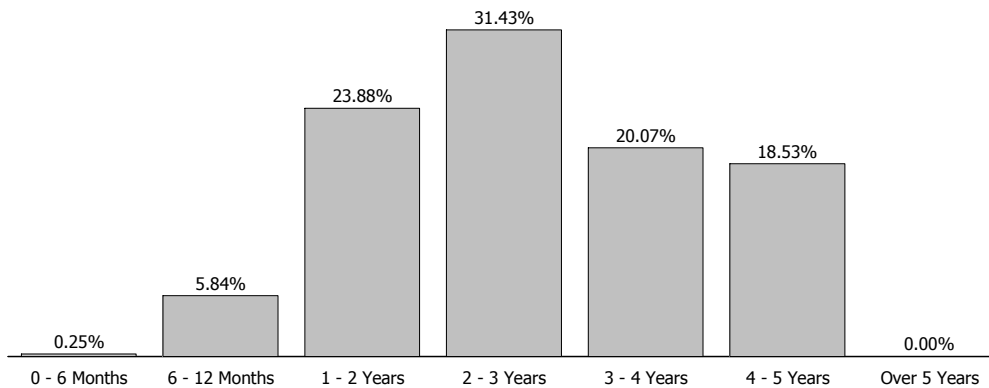
CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Account Summary

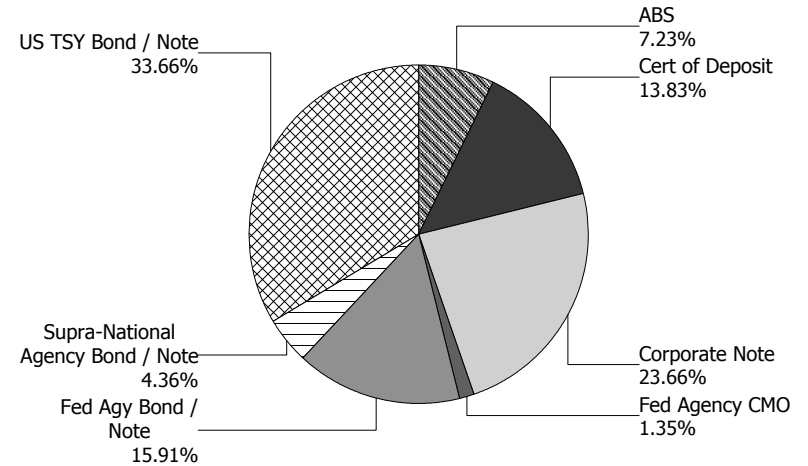
Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	148,610,000.00	146,979,502.58	33.66
Supra-National Agency Bond / Note	18,970,000.00	19,038,938.86	4.36
Federal Agency Collateralized Mortgage Obligation	5,824,450.61	5,889,189.41	1.35
Federal Agency Bond / Note	69,100,000.00	69,456,200.57	15.91
Corporate Note	103,501,000.00	103,290,383.70	23.66
Certificate of Deposit	60,250,000.00	60,375,682.84	13.83
Asset-Backed Security	31,510,819.17	31,551,019.04	7.23
Managed Account Sub-Total	437,766,269.78	436,580,917.00	100.00%
Accrued Interest		2,333,151.19	
Total Portfolio	437,766,269.78	438,914,068.19	

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

Maturity Distribution



Sector Allocation



Characteristics

Yield to Maturity at Cost	2.46%
Yield to Maturity at Market	2.43%
Duration to Worst	2.52
Weighted Average Days to Maturity	1017



Managed Account Issuer Summary

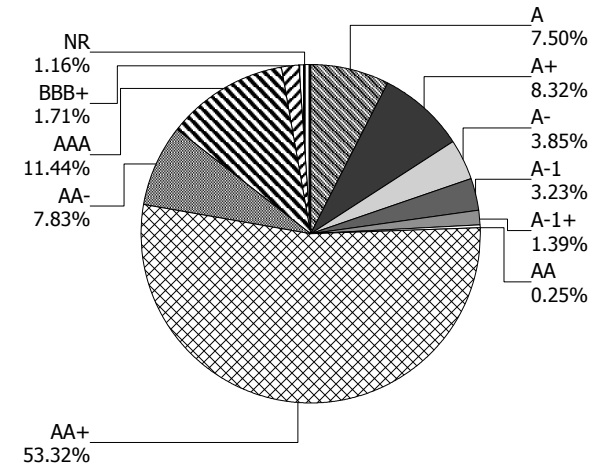
For the Month Ending April 30, 2019

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Issuer Summary

Issuer	Market Value of Holdings	Percent
ALLY AUTO RECEIVABLES TRUST	6,889,641.47	1.58
AMERICAN EXPRESS CO	3,997,420.00	0.92
AMERICAN HONDA FINANCE	3,968,092.01	0.91
APPLE INC	5,954,130.00	1.36
BANK OF AMERICA CO	3,736,937.02	0.86
BANK OF MONTREAL	7,031,941.00	1.61
BANK OF NOVA SCOTIA	7,047,320.00	1.61
BB&T CORPORATION	1,928,634.77	0.44
BERKSHIRE HATHAWAY INC	1,090,790.82	0.25
CANADIAN IMPERIAL BANK OF COMMERCE	4,064,371.11	0.93
CARMAX AUTO OWNER TRUST	1,526,686.80	0.35
CISCO SYSTEMS INC	3,936,360.00	0.90
CITIGROUP INC	3,747,340.63	0.86
CREDIT AGRICOLE SA	4,057,254.58	0.93
CREDIT SUISSE GROUP	4,035,013.32	0.92
DEERE & COMPANY	4,884,233.25	1.12
EXXON MOBIL CORP	4,467,551.65	1.02
FANNIE MAE	48,729,281.11	11.16
FEDERAL HOME LOAN BANKS	4,341,316.72	0.99
FREDDIE MAC	22,274,792.15	5.10
GOLDMAN SACHS GROUP INC	3,726,625.76	0.85
HOME DEPOT INC	3,788,657.00	0.87
HONDA AUTO RECEIVABLES	3,420,431.49	0.78
HYUNDAI AUTO RECEIVABLES	7,334,600.99	1.68
IBM CORP	3,099,896.05	0.71
INTEL CORPORATION	3,965,004.00	0.91
INTER-AMERICAN DEVELOPMENT BANK	4,852,995.63	1.11
INTERNATIONAL FINANCE CORPORATION	8,282,450.83	1.90
INTL BANK OF RECONSTRUCTION AND DEV	5,903,492.40	1.35
JOHN DEERE OWNER TRUST	9,133.25	0.00
JP MORGAN CHASE & CO	1,995,168.00	0.46
MASTERCARD INC	4,388,150.50	1.01

Credit Quality (S&P Ratings)





Managed Account Issuer Summary

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

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Issuer	Market Value of Holdings	Percent
MERCEDES-BENZ AUTO RECEIVABLES	2,731,948.29	0.63
MICROSOFT CORP	4,420,953.50	1.01
MITSUBISHI UFJ FINANCIAL GROUP INC	3,784,889.32	0.87
NISSAN AUTO RECEIVABLES	5,368,138.14	1.23
NORDEA BANK AB	6,073,822.86	1.39
ORACLE CORP	4,031,632.50	0.92
PACCAR FINANCIAL CORP	1,690,609.63	0.39
ROYAL BANK OF CANADA	4,061,660.00	0.93
STATE STREET CORPORATION	2,347,593.92	0.54
SWEDBANK AB	7,499,251.66	1.72
THE BANK OF NEW YORK MELLON CORPORATION	6,886,571.18	1.58
THE WALT DISNEY CORPORATION	3,985,516.00	0.91
TOYOTA MOTOR CORP	8,808,017.26	2.02
UBS AG	6,019,164.00	1.38
UNITED PARCEL SERVICE INC	3,969,128.00	0.91
UNITED STATES TREASURY	146,979,502.58	33.67
US BANCORP	4,181,479.50	0.96
VISA INC	3,425,041.60	0.78
WELLS FARGO & COMPANY	5,139,287.76	1.18
WESTPAC BANKING CORP	6,700,994.99	1.53
Total	\$436,580,917.00	100.00%



Managed Account Detail of Securities Held

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

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 01/31/2016 1.375% 01/31/2021	912828N89	1,350,000.00	AA+	Aaa	12/28/16	12/28/16	1,323,109.99	1.88	4,614.99	1,338,246.01	1,328,431.05
US TREASURY NOTES DTD 01/31/2016 1.375% 01/31/2021	912828N89	1,525,000.00	AA+	Aaa	03/09/16	03/09/16	1,523,515.85	1.40	5,213.23	1,524,459.74	1,500,635.08
US TREASURY NOTES DTD 02/28/2014 2.000% 02/28/2021	912828B90	2,885,000.00	AA+	Aaa	04/26/16	04/26/16	2,966,037.60	1.40	9,721.20	2,916,279.98	2,869,674.88
US TREASURY NOTES DTD 02/29/2016 1.125% 02/28/2021	912828P87	6,475,000.00	AA+	Aaa	08/25/17	08/28/17	6,377,622.07	1.57	12,272.59	6,423,509.63	6,339,937.98
US TREASURY NOTES DTD 05/31/2016 1.375% 05/31/2021	912828R77	440,000.00	AA+	Aaa	02/14/19	02/15/19	429,085.94	2.50	2,526.37	430,047.26	431,973.52
US TREASURY NOTES DTD 05/31/2016 1.375% 05/31/2021	912828R77	2,440,000.00	AA+	Aaa	08/02/17	08/03/17	2,413,598.43	1.67	14,009.89	2,425,429.78	2,395,489.52
US TREASURY NOTES DTD 09/30/2016 1.125% 09/30/2021	912828T34	4,850,000.00	AA+	Aaa	11/09/16	11/09/16	4,767,983.06	1.48	4,621.41	4,808,762.10	4,724,394.70
US TREASURY NOTES DTD 10/31/2014 2.000% 10/31/2021	912828F96	10,000,000.00	AA+	Aaa	03/01/18	03/05/18	9,834,765.63	2.48	543.48	9,885,587.60	9,939,450.00
US TREASURY NOTES DTD 03/02/2015 1.750% 02/28/2022	912828J43	4,800,000.00	AA+	Aaa	03/13/17	03/13/17	4,713,203.58	2.14	14,152.17	4,749,397.25	4,735,123.20
US TREASURY NOTES DTD 03/31/2017 1.875% 03/31/2022	912828W89	4,745,000.00	AA+	Aaa	12/01/17	12/05/17	4,700,700.97	2.10	7,535.60	4,714,700.33	4,697,920.11
US TREASURY NOTES DTD 03/31/2017 1.875% 03/31/2022	912828W89	7,600,000.00	AA+	Aaa	08/01/18	08/03/18	7,350,625.00	2.82	12,069.67	7,399,352.02	7,524,592.80
US TREASURY NOTES DTD 03/31/2017 1.875% 03/31/2022	912828W89	8,900,000.00	AA+	Aaa	09/04/18	09/06/18	8,637,519.53	2.75	14,134.22	8,683,592.41	8,811,694.20
US TREASURY NOTES DTD 03/31/2017 1.875% 03/31/2022	912828W89	10,000,000.00	AA+	Aaa	01/03/18	01/04/18	9,877,734.38	2.18	15,881.15	9,914,761.80	9,900,780.00
US TREASURY NOTES DTD 07/31/2017 1.875% 07/31/2022	912828P4	5,400,000.00	AA+	Aaa	11/01/17	11/03/17	5,366,671.88	2.01	25,172.65	5,376,857.11	5,337,138.60



Managed Account Detail of Securities Held

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

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 07/31/2015 2.000% 07/31/2022	912828XQ8	9,000,000.00	AA+	Aaa	08/30/17	08/31/17	9,113,906.25	1.73	44,751.38	9,076,438.98	8,929,692.00
US TREASURY NOTES DTD 09/30/2015 1.750% 09/30/2022	912828L57	4,765,000.00	AA+	Aaa	06/04/18	06/06/18	4,570,491.21	2.76	7,062.88	4,609,311.68	4,686,639.58
US TREASURY NOTES DTD 09/30/2015 1.750% 09/30/2022	912828L57	5,000,000.00	AA+	Aaa	06/20/18	06/21/18	4,795,507.81	2.77	7,411.20	4,834,839.20	4,917,775.00
US TREASURY NOTES DTD 09/30/2015 1.750% 09/30/2022	912828L57	5,555,000.00	AA+	Aaa	10/03/17	10/06/17	5,507,695.70	1.93	8,233.85	5,522,104.51	5,463,648.03
US TREASURY N/B NOTES DTD 10/31/2017 2.000% 10/31/2022	9128283C2	7,475,000.00	AA+	Aaa	05/02/18	05/04/18	7,225,638.67	2.80	406.25	7,278,100.05	7,411,051.38
US TREASURY NOTES DTD 12/31/2015 2.125% 12/31/2022	912828N30	4,745,000.00	AA+	Aaa	06/04/18	06/06/18	4,614,141.80	2.77	33,703.26	4,638,717.36	4,723,500.41
US TREASURY NOTES DTD 02/01/2016 1.750% 01/31/2023	912828P38	7,100,000.00	AA+	Aaa	10/02/18	10/05/18	6,759,699.22	2.94	30,890.88	6,802,280.10	6,971,035.60
US TREASURY NOTES DTD 03/31/2016 1.500% 03/31/2023	912828O29	3,850,000.00	AA+	Aaa	02/08/19	02/12/19	3,708,181.64	2.44	4,891.39	3,715,227.63	3,740,213.40
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	7,380.87	2,276,093.91	2,277,031.25
US TREASURY NOTES DTD 08/01/2016 1.250% 07/31/2023	912828S92	3,875,000.00	AA+	Aaa	02/08/19	02/12/19	3,681,098.63	2.44	12,042.47	3,690,008.70	3,715,156.25
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	138,599.62	11,032,376.25	11,144,778.23
US TREASURY NOTES DTD 11/30/2016 2.125% 11/30/2023	912828U57	12,075,000.00	AA+	Aaa	01/07/19	01/09/19	11,858,970.70	2.52	107,149.04	11,871,912.27	11,994,809.93
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	4,036.12	461,303.43	466,935.88
Security Type Sub-Total		148,610,000.00					145,888,835.02	2.33	549,027.83	146,399,697.09	146,979,502.58



Managed Account Detail of Securities Held

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

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
Supra-National Agency Bond / Note											
INTERNATIONAL FINANCE CORPORATION NOTE DTD 01/25/2018 2.250% 01/25/2021	45950KCM0	2,215,000.00	AAA	Aaa	01/18/18	01/25/18	2,208,487.90	2.35	13,290.00	2,211,183.40	2,209,971.95
INTERNATIONAL FINANCE CORPORATION NOTE DTD 03/16/2018 2.635% 03/09/2021	45950VLO7	6,075,000.00	AAA	Aaa	03/09/18	03/16/18	6,070,443.75	2.66	23,122.13	6,072,110.12	6,072,478.88
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	4,822,938.64	4,852,995.63
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	5,839,706.05	5,903,492.40

Security Type Sub-Total		18,970,000.00					18,934,616.65	2.69	84,432.13	18,945,938.21	19,038,938.86
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Federal Agency Collateralized Mortgage Obligation											
FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	2,024,450.61	AA+	Aaa	04/11/18	04/30/18	2,064,718.96	2.27	6,005.87	2,052,770.75	2,051,879.69
FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2015 2.716% 06/25/2022	3137BLUR7	1,700,000.00	AA+	Aaa	04/02/19	04/05/19	1,704,250.00	2.46	3,847.67	1,704,119.05	1,706,421.24
FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/25/2022	3137BM6P6	2,100,000.00	AA+	Aaa	04/04/18	04/09/18	2,117,882.81	2.61	5,407.50	2,112,827.98	2,130,888.48

Security Type Sub-Total		5,824,450.61					5,886,851.77	2.45	15,261.04	5,869,717.78	5,889,189.41
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Federal Agency Bond / Note											
FNMA NOTES DTD 02/05/2016 1.375% 02/26/2021	3135G0J20	6,400,000.00	AA+	Aaa	02/26/16	02/26/16	6,388,224.00	1.41	15,888.89	6,395,619.52	6,292,928.00
FANNIE MAE NOTES DTD 04/13/2018 2.500% 04/13/2021	3135G0U27	2,480,000.00	AA+	Aaa	04/12/18	04/13/18	2,476,304.80	2.55	3,100.00	2,477,566.62	2,488,466.72



Managed Account Detail of Securities Held

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

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
Federal Agency Bond / Note											
FNMA NOTES DTD 08/19/2016 1.250% 08/17/2021	3135G0N82	4,935,000.00	AA+	Aaa	10/04/16	10/04/16	4,908,316.45	1.37	12,680.21	4,922,217.71	4,820,947.22
FANNIE MAE NOTES DTD 01/09/2017 2.000% 01/05/2022	3135G0S38	6,400,000.00	AA+	Aaa	01/11/17	01/11/17	6,395,040.00	2.02	41,244.44	6,397,271.94	6,353,971.20
FANNIE MAE NOTES DTD 01/11/2019 2.625% 01/11/2022	3135G0U92	4,325,000.00	AA+	Aaa	01/09/19	01/11/19	4,321,886.00	2.65	34,690.10	4,322,192.82	4,359,747.05
FREDDIE MAC GLOBAL NOTES DTD 01/13/2012 2.375% 01/13/2022	3137EADB2	6,400,000.00	AA+	Aaa	01/27/17	01/27/17	6,502,188.80	2.03	45,600.00	6,456,888.26	6,413,337.60
FANNIE MAE NOTES DTD 04/10/2017 1.875% 04/05/2022	3135G0T45	7,150,000.00	AA+	Aaa	06/19/17	06/20/17	7,148,920.35	1.88	9,682.29	7,149,370.01	7,062,162.25
FREDDIE MAC NOTES DTD 06/11/2018 2.750% 06/19/2023	3137EAEN5	5,000,000.00	AA+	Aaa	06/20/18	06/21/18	4,968,400.00	2.89	50,416.67	4,973,539.40	5,084,205.00
FREDDIE MAC NOTES DTD 06/11/2018 2.750% 06/19/2023	3137EAEN5	6,825,000.00	AA+	Aaa	06/27/18	06/28/18	6,802,341.00	2.82	68,818.75	6,805,985.07	6,939,939.83
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	12,276,869.64	12,605,911.40
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	3,522,483.24	3,575,919.20
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	15,418.40	2,665,481.09	2,693,267.58
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	4,011.11	757,416.63	765,397.52
Security Type Sub-Total		69,100,000.00					69,133,636.50	2.34	395,697.39	69,122,901.95	69,456,200.57

Corporate Note											
BERKSHIRE HATHAWAY INC CORPORATE NOTES DTD 08/15/2016 1.300% 08/15/2019	084664CK5	1,095,000.00	AA	Aa2	08/08/16	08/15/16	1,093,937.85	1.33	3,005.17	1,094,896.01	1,090,790.82



Managed Account Detail of Securities Held

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

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
Corporate Note											
WELLS FARGO & CO CORP BONDS DTD 02/02/2015 2.150% 01/30/2020	94974BGF1	500,000.00	A-	A2	01/26/15	02/02/15	500,000.00	2.15	2,717.36	500,000.00	497,993.00
WELLS FARGO & CO CORP BONDS DTD 02/02/2015 2.150% 01/30/2020	94974BGF1	500,000.00	A-	A2	07/17/15	07/17/15	494,355.00	2.41	2,717.36	499,028.66	497,993.00
WELLS FARGO & CO CORP BONDS DTD 02/02/2015 2.150% 01/30/2020	94974BGF1	675,000.00	A-	A2	06/25/15	06/25/15	666,900.00	2.43	3,668.44	673,624.06	672,290.55
WELLS FARGO & CO CORP BONDS DTD 02/02/2015 2.150% 01/30/2020	94974BGF1	1,500,000.00	A-	A2	03/23/17	03/23/17	1,501,920.00	2.10	8,152.08	1,500,518.27	1,493,979.00
WELLS FARGO & CO CORP BONDS DTD 02/02/2015 2.150% 01/30/2020	94974BGF1	1,985,000.00	A-	A2	01/26/15	02/02/15	1,982,300.40	2.18	10,787.92	1,984,577.47	1,977,032.21
HOME DEPOT INC CORP NOTES DTD 06/05/2017 1.800% 06/05/2020	437076BO4	1,800,000.00	A	A2	05/24/17	06/05/17	1,798,956.00	1.82	13,140.00	1,799,612.66	1,784,187.00
AMERICAN HONDA FINANCE CORP NOTES DTD 07/20/2017 1.950% 07/20/2020	02665WBT7	845,000.00	A	A2	07/17/17	07/20/17	844,146.55	1.98	4,622.85	844,647.15	838,259.44
AMERICAN HONDA FINANCE CORP NOTES DTD 07/20/2017 1.950% 07/20/2020	02665WBT7	3,155,000.00	A	A2	07/19/17	07/24/17	3,156,829.90	1.93	17,260.48	3,155,760.26	3,129,832.57
AMERICAN EXP (CALLABLE) CREDIT CORP NOTE DTD 09/14/2015 2.600% 09/14/2020	0258M0DX4	2,000,000.00	A-	A2	04/03/18	04/05/18	1,978,360.00	3.06	6,788.89	1,987,683.48	1,997,240.00
MICROSOFT CORP (CALLABLE) NOTES DTD 11/03/2015 2.000% 11/03/2020	594918BG8	1,515,000.00	AAA	Aaa	10/29/15	11/03/15	1,513,788.00	2.02	14,981.67	1,514,622.17	1,504,919.19
VISA INC (CALLABLE) CORP NOTES DTD 12/14/2015 2.200% 12/14/2020	92826CAB8	1,460,000.00	AA-	Aa3	04/03/18	04/05/18	1,439,049.00	2.76	12,223.44	1,447,230.97	1,452,787.60
TOYOTA MOTOR CREDIT CORP CORP NOTES DTD 01/08/2019 3.050% 01/08/2021	89236TFQ3	805,000.00	AA-	Aa3	01/03/19	01/08/19	804,517.00	3.08	7,706.76	804,591.08	811,737.85
BRANCH BANKING & TRUST (CALLABLE) NOTES DTD 10/26/2017 2.150% 02/01/2021	05531FAZ6	1,945,000.00	A-	A2	10/23/17	10/26/17	1,944,105.30	2.17	10,454.38	1,944,497.47	1,928,634.77



Managed Account Detail of Securities Held

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

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description	S&P	Moody's	Trade	Settle	Original	YTM	Accrued	Amortized	Market		
Dated Date/Coupon/Maturity	Par	Rating	Rating	Date	Date	Cost	at Cost	Cost	Value		
CUSIP											
Corporate Note											
IBM CORP NOTES DTD 02/19/2016 2.250% 02/19/2021	459200JF9	3,123,000.00	A	A1	07/13/17	07/18/17	3,139,895.43	2.09	14,053.50	3,131,648.43	3,099,896.05
EXXON MOBIL CORPORATE (CALLABLE) NOTES DTD 03/03/2016 2.222% 03/01/2021	30231GAV4	1,415,000.00	AA+	Aaa	02/29/16	03/03/16	1,415,000.00	2.22	5,240.22	1,415,000.00	1,406,985.44
JP MORGAN CHASE & CO CORP NT (CALLABLE) DTD 03/01/2016 2.550% 03/01/2021	46625HOJ2	2,000,000.00	A-	A2	07/06/17	07/11/17	2,010,300.00	2.40	8,500.00	2,005,202.56	1,995,168.00
EXXON MOBIL CORPORATE (CALLABLE) NOTES DTD 03/03/2016 2.222% 03/01/2021	30231GAV4	3,078,000.00	AA+	Aaa	05/16/16	05/16/16	3,131,957.34	1.84	11,398.86	3,098,618.91	3,060,566.21
TOYOTA MOTOR CREDIT CORP NOTES DTD 04/13/2018 2.950% 04/13/2021	89236TEU5	3,700,000.00	AA-	Aa3	04/10/18	04/13/18	3,698,520.00	2.96	5,457.50	3,699,023.39	3,725,840.80
BANK OF AMERICA CORP NOTE DTD 04/19/2016 2.625% 04/19/2021	06051GFW4	3,745,000.00	A-	A2	11/01/17	11/03/17	3,773,050.05	2.40	3,276.88	3,761,232.52	3,736,937.02
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	3,750,733.24	3,726,625.76
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	150,066.03	147,957.60
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	2,229,510.89	2,199,636.32
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	854,393.58	836,647.43
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	2,123,965.81	2,079,386.88
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	1,694,933.38	1,690,609.63
ORACLE CORP (CALLABLE) NOTES DTD 07/07/2016 1.900% 09/15/2021	68389XBK0	4,100,000.00	AA-	A1	11/29/16	11/29/16	4,008,201.00	2.40	9,953.89	4,053,308.05	4,031,632.50



Managed Account Detail of Securities Held

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

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
Corporate Note											
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	3,889,740.72	3,936,360.00
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	3,761,617.58	3,747,340.63
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	876,191.67	876,657.25
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	1,001,872.72	1,001,894.00
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	3,006,310.26	3,005,682.00
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	1,998,065.70	1,998,314.00
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	2,011,961.32	2,000,180.00
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	4,030,032.88	3,985,516.00
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	4,001,623.96	3,965,004.00
APPLE INC CORP (CALLABLE) NOTE DTD 05/11/2017 2.300% 05/11/2022	037833CQ1	6,000,000.00	AA+	Aa1	07/10/17	07/13/17	5,992,020.00	2.33	65,166.67	5,994,949.44	5,954,130.00
UNITED PARCEL SERVICE (CALLABLE) NOTES DTD 05/16/2017 2.350% 05/16/2022	911312BC9	4,000,000.00	A+	A1	07/10/17	07/13/17	4,012,880.00	2.28	43,083.33	4,008,219.68	3,969,128.00
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	2,018,760.88	2,004,470.00
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	1,933,143.46	1,972,254.00



Managed Account Detail of Securities Held

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

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
Corporate Note											
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	6,810,657.56	6,886,571.18
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	17,332.03	2,170,538.58	2,183,165.50
MASTERCARD INC CORP NOTES DTD 03/31/2014 3.375% 04/01/2024	57636QAB0	4,250,000.00	A+	A1	04/02/19	04/04/19	4,388,762.50	2.67	11,953.13	4,386,800.96	4,388,150.50
Security Type Sub-Total		103,501,000.00					103,578,348.16	2.45	607,748.41	103,619,413.87	103,290,383.70
Certificate of Deposit											
CREDIT SUISSE NEW YORK CERT DEPOS DTD 02/08/2018 2.670% 02/07/2020	22549LFR1	4,030,000.00	A-1	P-1	02/07/18	02/08/18	4,030,000.00	2.67	132,409.01	4,030,000.00	4,035,013.32
NORDEA BANK AB NY CD DTD 02/22/2018 2.720% 02/20/2020	65590ASN7	6,060,000.00	A-1+	P-1	02/20/18	02/22/18	6,060,000.00	2.72	32,508.53	6,060,000.00	6,073,822.86
UBS AG STAMFORD CT LT CD DTD 03/06/2018 2.900% 03/02/2020	90275DHG8	6,000,000.00	A-1	P-1	03/02/18	03/06/18	6,000,000.00	2.93	28,033.33	6,000,000.00	6,019,164.00
CANADIAN IMP BK COMM NY FLT CERT DEPOS DTD 04/10/2018 2.984% 04/10/2020	13606BVF0	4,055,000.00	A-1	P-1	04/06/18	04/10/18	4,055,000.00	2.78	7,058.40	4,055,000.00	4,064,371.11
BANK OF NOVA SCOTIA HOUSTON CD DTD 06/07/2018 3.080% 06/05/2020	06417GU22	7,000,000.00	A+	Aa2	06/05/18	06/07/18	6,997,340.00	3.10	87,437.78	6,998,515.93	7,047,320.00
WESTPAC BANKING CORP NY CD DTD 08/07/2017 2.050% 08/03/2020	96121T4A3	6,735,000.00	AA-	Aa3	08/03/17	08/07/17	6,735,000.00	2.05	32,215.75	6,735,000.00	6,700,994.99
BANK OF MONTREAL CHICAGO CERT DEPOS DTD 08/03/2018 3.190% 08/03/2020	06370REU9	7,000,000.00	A+	Aa2	08/01/18	08/03/18	7,000,000.00	3.23	168,095.28	7,000,000.00	7,031,941.00
SWEDBANK (NEW YORK) CERT DEPOS DTD 11/17/2017 2.270% 11/16/2020	87019U6D6	7,555,000.00	AA-	Aa2	11/16/17	11/17/17	7,555,000.00	2.30	79,079.86	7,555,000.00	7,499,251.66
MUFG BANK LTD/NY CERT DEPOS DTD 02/28/2019 2.970% 02/26/2021	55379WZT6	3,760,000.00	A	A1	02/27/19	02/28/19	3,760,000.00	2.99	19,232.40	3,760,000.00	3,784,889.32



Managed Account Detail of Securities Held

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

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
Certificate of Deposit											
CREDIT AGRICOLE CIB NY CERT DEPOS DTD 04/04/2019 2.830% 04/02/2021	22535CDU2	4,055,000.00	A+	A1	04/03/19	04/04/19	4,055,000.00	2.85	8,606.74	4,055,000.00	4,057,254.58
ROYAL BANK OF CANADA NY CD DTD 06/08/2018 3.240% 06/07/2021	78012UEE1	4,000,000.00	AA-	Aa2	06/07/18	06/08/18	4,000,000.00	3.24	51,840.00	4,000,000.00	4,061,660.00

Security Type Sub-Total		60,250,000.00					60,247,340.00	2.78	646,517.08	60,248,515.93	60,375,682.84
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Asset-Backed Security											
JOHN DEERE ABS 2016-A A3 DTD 03/02/2016 1.360% 04/15/2020	47788MAC4	9,138.72	NR	Aaa	02/23/16	03/02/16	9,137.28	1.37	5.52	9,138.45	9,133.25
HONDA ABS 2016-2 A3 DTD 05/31/2016 1.390% 04/15/2020	43814QAC2	141,680.45	NR	Aaa	05/24/16	05/31/16	141,677.70	1.39	87.53	141,679.88	141,518.01
HAROT 2017-4 A3 DTD 11/29/2017 2.050% 11/21/2021	43813FAC7	2,105,000.00	NR	Aaa	11/22/17	11/29/17	2,104,703.41	2.06	1,198.68	2,104,805.69	2,096,055.43
TAOT 2017-D A3 DTD 11/15/2017 1.930% 01/15/2022	89238KAD4	2,340,000.00	AAA	Aaa	11/07/17	11/15/17	2,339,784.25	2.26	2,007.20	2,339,857.75	2,324,825.33
HYUNDAI ABS 2017-B A3 DTD 08/16/2017 1.770% 01/15/2022	44932GAD7	4,185,000.00	AAA	Aaa	08/09/17	08/16/17	4,184,274.74	1.78	3,292.20	4,184,547.77	4,156,803.56
ALLYA 2017-5 A3 DTD 11/22/2017 1.990% 03/15/2022	02007YAC8	2,930,000.00	AAA	Aaa	11/14/17	11/22/17	2,929,772.63	1.99	2,591.42	2,929,846.29	2,917,224.03
TAOT 2018-A A3 DTD 01/31/2018 2.350% 05/16/2022	89238BAD4	1,950,000.00	AAA	Aaa	01/23/18	01/31/18	1,949,977.58	2.35	2,036.67	1,949,984.71	1,945,613.28
HART 2018-A A3 DTD 04/18/2018 2.790% 07/15/2022	44891KAD7	1,330,000.00	AAA	Aaa	04/10/18	04/18/18	1,329,799.70	2.80	1,649.20	1,329,846.90	1,334,603.93
MBART 2018-1 A3 DTD 07/25/2018 3.030% 01/15/2023	58772RAD6	2,710,000.00	AAA	Aaa	07/17/18	07/25/18	2,709,895.94	3.03	3,649.47	2,709,914.23	2,731,948.29
ALLYA 2018-3 A3 DTD 06/27/2018 3.000% 01/15/2023	02007JAC1	3,950,000.00	AAA	Aaa	06/19/18	06/27/18	3,949,729.82	3.09	5,266.67	3,949,779.08	3,972,417.44
NAROT 2018-B A3 DTD 07/25/2018 3.060% 03/15/2023	65479GAD1	2,540,000.00	AAA	Aaa	07/17/18	07/25/18	2,539,917.70	3.06	3,454.40	2,539,931.95	2,562,643.59



Managed Account Detail of Securities Held

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

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											
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	1,174,970.32	1,182,858.05
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	2.67	2,855.07	1,839,761.90	1,843,193.50
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	2.91	3,583.11	2,779,598.51	2,805,494.55
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	2.90	1,589.39	1,524,845.38	1,526,686.80
Security Type Sub-Total		31,510,819.17					31,507,820.10	2.55	34,467.31	31,508,508.81	31,551,019.04
Managed Account Sub-Total		437,766,269.78					435,177,448.20	2.46	2,333,151.19	435,714,693.64	436,580,917.00
Securities Sub-Total		\$437,766,269.78					\$435,177,448.20	2.46%	\$2,333,151.19	\$435,714,693.64	\$436,580,917.00
Accrued Interest											\$2,333,151.19
Total Investments											\$438,914,068.19



Managed Account Fair Market Value & Analytics

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

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	Duration to Worst at Mkt	YTM
U.S. Treasury Bond / Note												
US TREASURY NOTES	DTD 01/31/2016 1.375% 01/31/2021	912828N89	1,350,000.00	NEW ACCT		98.40	1,328,431.05	5,321.06	(9,814.96)	1.71	1.71	2.31
US TREASURY NOTES	DTD 01/31/2016 1.375% 01/31/2021	912828N89	1,525,000.00	NEW ACCT		98.40	1,500,635.08	(22,880.77)	(23,824.66)	1.71	1.71	2.31
US TREASURY NOTES	DTD 02/28/2014 2.000% 02/28/2021	912828B90	2,885,000.00	NEW ACCT		99.47	2,869,674.88	(96,362.72)	(46,605.10)	1.78	1.78	2.30
US TREASURY NOTES	DTD 02/29/2016 1.125% 02/28/2021	912828P87	6,475,000.00	BNP_PARI		97.91	6,339,937.98	(37,684.09)	(83,571.65)	1.80	1.80	2.29
US TREASURY NOTES	DTD 05/31/2016 1.375% 05/31/2021	912828R77	440,000.00	RBC		98.18	431,973.52	2,887.58	1,926.26	2.03	2.03	2.28
US TREASURY NOTES	DTD 05/31/2016 1.375% 05/31/2021	912828R77	2,440,000.00	TD		98.18	2,395,489.52	(18,108.91)	(29,940.26)	2.03	2.03	2.28
US TREASURY NOTES	DTD 09/30/2016 1.125% 09/30/2021	912828T34	4,850,000.00	NEW ACCT		97.41	4,724,394.70	(43,588.36)	(84,367.40)	2.36	2.36	2.23
US TREASURY NOTES	DTD 10/31/2014 2.000% 10/31/2021	912828F96	10,000,000.00	GOLDMAN		99.39	9,939,450.00	104,684.37	53,862.40	2.42	2.42	2.25
US TREASURY NOTES	DTD 03/02/2015 1.750% 02/28/2022	912828J43	4,800,000.00	NEW ACCT		98.65	4,735,123.20	21,919.62	(14,274.05)	2.74	2.74	2.24
US TREASURY NOTES	DTD 03/31/2017 1.875% 03/31/2022	912828W89	4,745,000.00	BNP_PARI		99.01	4,697,920.11	(2,780.86)	(16,780.22)	2.82	2.82	2.23
US TREASURY NOTES	DTD 03/31/2017 1.875% 03/31/2022	912828W89	7,600,000.00	MORGAN_S		99.01	7,524,592.80	173,967.80	125,240.78	2.82	2.82	2.23
US TREASURY NOTES	DTD 03/31/2017 1.875% 03/31/2022	912828W89	8,900,000.00	BNP_PARI		99.01	8,811,694.20	174,174.67	128,101.79	2.82	2.82	2.23
US TREASURY NOTES	DTD 03/31/2017 1.875% 03/31/2022	912828W89	10,000,000.00	GOLDMAN		99.01	9,900,780.00	23,045.62	(13,981.80)	2.82	2.82	2.23
US TREASURY NOTES	DTD 07/31/2017 1.875% 07/31/2022	912828P4	5,400,000.00	GOLDMAN		98.84	5,337,138.60	(29,533.28)	(39,718.51)	3.12	3.12	2.25
US TREASURY NOTES	DTD 07/31/2015 2.000% 07/31/2022	912828X08	9,000,000.00	MORGAN_S		99.22	8,929,692.00	(184,214.25)	(146,746.98)	3.12	3.12	2.25
US TREASURY NOTES	DTD 09/30/2015 1.750% 09/30/2022	912828L57	4,765,000.00	RBS		98.36	4,686,639.58	116,148.37	77,327.90	3.29	3.29	2.25
US TREASURY NOTES	DTD 09/30/2015 1.750% 09/30/2022	912828L57	5,000,000.00	TD		98.36	4,917,775.00	122,267.19	82,935.80	3.29	3.29	2.25



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U.S. Treasury Bond / Note												
US TREASURY NOTES		912828L57	5,555,000.00	HSBC		98.36	5,463,648.03	(44,047.67)	(58,456.48)	3.29	3.29	2.25
DTD 09/30/2015 1.750% 09/30/2022												
US TREASURY N/B NOTES		9128283C2	7,475,000.00	MERRILL		99.14	7,411,051.38	185,412.71	132,951.33	3.36	3.36	2.26
DTD 10/31/2017 2.000% 10/31/2022												
US TREASURY NOTES		912828N30	4,745,000.00	BNP_PARI		99.55	4,723,500.41	109,358.61	84,783.05	3.48	3.48	2.25
DTD 12/31/2015 2.125% 12/31/2022												
US TREASURY NOTES		912828P38	7,100,000.00	MORGAN_S		98.18	6,971,035.60	211,336.38	168,755.50	3.59	3.59	2.26
DTD 02/01/2016 1.750% 01/31/2023												
US TREASURY NOTES		912828Q29	3,850,000.00	TD		97.15	3,740,213.40	32,031.76	24,985.77	3.77	3.77	2.26
DTD 03/31/2016 1.500% 03/31/2023												
US TREASURY NOTES		912828S92	2,375,000.00	NOMURA		95.88	2,277,031.25	2,597.66	937.34	4.09	4.09	2.27
DTD 08/01/2016 1.250% 07/31/2023												
US TREASURY NOTES		912828S92	3,875,000.00	RBC		95.88	3,715,156.25	34,057.62	25,147.55	4.09	4.09	2.27
DTD 08/01/2016 1.250% 07/31/2023												
US TREASURY NOTES		912828WE6	10,925,000.00	TD		102.01	11,144,778.23	109,247.96	112,401.98	4.20	4.20	2.28
DTD 11/15/2013 2.750% 11/15/2023												
US TREASURY NOTES		912828U57	12,075,000.00	BNP_PARI		99.34	11,994,809.93	135,839.23	122,897.66	4.31	4.31	2.28
DTD 11/30/2016 2.125% 11/30/2023												
US TREASURY N/B		9128285U0	460,000.00	MERRILL		101.51	466,935.88	5,570.26	5,632.45	4.34	4.34	2.28
DTD 12/31/2018 2.625% 12/31/2023												

Security Type Sub-Total			148,610,000.00				146,979,502.58	1,090,667.56	579,805.49	3.14	3.14	2.26
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Supra-National Agency Bond / Note												
INTERNATIONAL FINANCE CORPORATION NOTE		45950KCM0	2,215,000.00	JPM_CHAS		99.77	2,209,971.95	1,484.05	(1,211.45)	1.68	1.68	2.38
DTD 01/25/2018 2.250% 01/25/2021												
INTERNATIONAL FINANCE CORPORATION NOTE		45950VLO7	6,075,000.00	HSBC		99.96	6,072,478.88	2,035.13	368.76	1.80	1.80	2.66
DTD 03/16/2018 2.635% 03/09/2021												
INTER-AMERICAN DEVELOPMENT BANK NOTE		4581X0DB1	4,830,000.00	CITIGRP		100.48	4,852,995.63	33,621.63	30,056.99	1.91	1.91	2.38
DTD 04/19/2018 2.625% 04/19/2021												



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Supra-National Agency Bond / Note											
INTL BANK OF RECONSTRUCTION AND DEV NOTE DTD 07/25/2018 2.750% 07/23/2021	459058GH0	5,850,000.00	MORGAN_S		100.91	5,903,492.40	67,181.40	63,786.35	2.14	2.14	2.33

Security Type Sub-Total **18,970,000.00** **19,038,938.86** **104,322.21** **93,000.65** **1.92** **1.92** **2.45**

Federal Agency Collateralized Mortgage Obligation											
FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	2,024,450.61	JPM_CHAS		101.35	2,051,879.69	(12,839.27)	(891.06)	1.80	1.22	2.26
FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2015 2.716% 06/25/2022	3137BLUR7	1,700,000.00	JPM_CHAS		100.38	1,706,421.24	2,171.24	2,302.19	2.78	1.59	2.36
FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/25/2022	3137BM6P6	2,100,000.00	CITIGRP		101.47	2,130,888.48	13,005.67	18,060.50	2.95	1.67	2.09

Security Type Sub-Total **5,824,450.61** **5,889,189.41** **2,337.64** **19,471.63** **2.50** **1.49** **2.23**

Federal Agency Bond / Note											
FNMA NOTES DTD 02/05/2016 1.375% 02/26/2021	3135G0J20	6,400,000.00	NEW ACCT		98.33	6,292,928.00	(95,296.00)	(102,691.52)	1.78	1.78	2.32
FANNIE MAE NOTES DTD 04/13/2018 2.500% 04/13/2021	3135G0U27	2,480,000.00	NOMURA		100.34	2,488,466.72	12,161.92	10,900.10	1.89	1.89	2.32
FNMA NOTES DTD 08/19/2016 1.250% 08/17/2021	3135G0N82	4,935,000.00	NEW ACCT		97.69	4,820,947.22	(87,369.23)	(101,270.49)	2.24	2.24	2.29
FANNIE MAE NOTES DTD 01/09/2017 2.000% 01/05/2022	3135G0S38	6,400,000.00	NEW ACCT		99.28	6,353,971.20	(41,068.80)	(43,300.74)	2.58	2.58	2.28
FANNIE MAE NOTES DTD 01/11/2019 2.625% 01/11/2022	3135G0U92	4,325,000.00	NOMURA		100.80	4,359,747.05	37,861.05	37,554.23	2.57	2.57	2.32
FREDDIE MAC GLOBAL NOTES DTD 01/13/2012 2.375% 01/13/2022	3137EADB2	6,400,000.00	NEW ACCT		100.21	6,413,337.60	(88,851.20)	(43,550.66)	2.59	2.59	2.29
FANNIE MAE NOTES DTD 04/10/2017 1.875% 04/05/2022	3135G0T45	7,150,000.00	NEW ACCT		98.77	7,062,162.25	(86,758.10)	(87,207.76)	2.83	2.83	2.31
FREDDIE MAC NOTES DTD 06/11/2018 2.750% 06/19/2023	3137EAEN5	5,000,000.00	TD		101.68	5,084,205.00	115,805.00	110,665.60	3.86	3.86	2.32



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Federal Agency Bond / Note											
FREDDIE MAC NOTES DTD 06/11/2018 2.750% 06/19/2023	3137EAEN5	6,825,000.00	TD		101.68	6,939,939.83	137,598.83	133,954.76	3.86	3.86	2.32
FANNIE MAE NOTES DTD 09/14/2018 2.875% 09/12/2023	3135G0U43	12,325,000.00	HSBC		102.28	12,605,911.40	333,662.40	329,041.76	4.08	4.08	2.32
FEDERAL HOME LOAN BANKS NOTES DTD 12/09/2013 3.375% 12/08/2023	3130A0F70	3,425,000.00	DAIWA		104.41	3,575,919.20	48,511.70	53,435.96	4.21	4.21	2.36
FANNIE MAE NOTES DTD 02/08/2019 2.500% 02/05/2024	3135G0V34	2,675,000.00	NOMURA		100.68	2,693,267.58	28,218.58	27,786.49	4.45	4.45	2.35
FHLB BONDS DTD 02/15/2019 2.500% 02/13/2024	3130AFW94	760,000.00	BARCLAYS		100.71	765,397.52	8,087.92	7,980.89	4.47	4.47	2.34

Security Type Sub-Total		69,100,000.00				69,456,200.57	322,564.07	333,298.62	3.15	3.15	2.31
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Corporate Note											
BERKSHIRE HATHAWAY INC CORPORATE NOTES DTD 08/15/2016 1.300% 08/15/2019	084664CK5	1,095,000.00	NEW ACCT		99.62	1,090,790.82	(3,147.03)	(4,105.19)	0.29	0.29	2.62
WELLS FARGO & CO CORP BONDS DTD 02/02/2015 2.150% 01/30/2020	94974BGF1	500,000.00	NEW ACCT		99.60	497,993.00	(2,007.00)	(2,007.00)	0.73	0.73	2.69
WELLS FARGO & CO CORP BONDS DTD 02/02/2015 2.150% 01/30/2020	94974BGF1	500,000.00	NEW ACCT		99.60	497,993.00	3,638.00	(1,035.66)	0.73	0.73	2.69
WELLS FARGO & CO CORP BONDS DTD 02/02/2015 2.150% 01/30/2020	94974BGF1	675,000.00	NEW ACCT		99.60	672,290.55	5,390.55	(1,333.51)	0.73	0.73	2.69
WELLS FARGO & CO CORP BONDS DTD 02/02/2015 2.150% 01/30/2020	94974BGF1	1,500,000.00	NEW ACCT		99.60	1,493,979.00	(7,941.00)	(6,539.27)	0.73	0.73	2.69
WELLS FARGO & CO CORP BONDS DTD 02/02/2015 2.150% 01/30/2020	94974BGF1	1,985,000.00	NEW ACCT		99.60	1,977,032.21	(5,268.19)	(7,545.26)	0.73	0.73	2.69
HOME DEPOT INC CORP NOTES DTD 06/05/2017 1.800% 06/05/2020	437076BQ4	1,800,000.00	NEW ACCT		99.12	1,784,187.00	(14,769.00)	(15,425.66)	1.07	1.07	2.62
AMERICAN HONDA FINANCE CORP NOTES DTD 07/20/2017 1.950% 07/20/2020	02665WBT7	845,000.00	BARCLAYS		99.20	838,259.44	(5,887.11)	(6,387.71)	1.19	1.19	2.62
AMERICAN HONDA FINANCE CORP NOTES DTD 07/20/2017 1.950% 07/20/2020	02665WBT7	3,155,000.00	MKTX		99.20	3,129,832.57	(26,997.33)	(25,927.69)	1.19	1.19	2.62



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Corporate Note												
AMERICAN EXP (CALLABLE) CREDIT CORP NOTE		0258M0DX4	2,000,000.00	MKTX	08/14/20	99.86	1,997,240.00	18,880.00	9,556.52	1.30	1.34	2.70
DTD 09/14/2015 2.600% 09/14/2020												
MICROSOFT CORP (CALLABLE) NOTES		594918BG8	1,515,000.00	NEW ACCT	10/03/20	99.33	1,504,919.19	(8,868.81)	(9,702.98)	1.44	1.46	2.45
DTD 11/03/2015 2.000% 11/03/2020												
VISA INC (CALLABLE) CORP NOTES		92826CAB8	1,460,000.00	WELLS_FA	11/14/20	99.51	1,452,787.60	13,738.60	5,556.63	1.54	1.57	2.51
DTD 12/14/2015 2.200% 12/14/2020												
TOYOTA MOTOR CREDIT CORP CORP NOTES		89236TFQ3	805,000.00	JPM_CHAS		100.84	811,737.85	7,220.85	7,146.77	1.62	1.62	2.54
DTD 01/08/2019 3.050% 01/08/2021												
BRANCH BANKING & TRUST (CALLABLE) NOTES		05531FAZ6	1,945,000.00	MORGAN_S	01/01/21	99.16	1,928,634.77	(15,470.53)	(15,862.70)	1.68	1.70	2.64
DTD 10/26/2017 2.150% 02/01/2021												
IBM CORP NOTES		459200JF9	3,123,000.00	TD		99.26	3,099,896.05	(39,999.38)	(31,752.38)	1.75	1.75	2.67
DTD 02/19/2016 2.250% 02/19/2021												
EXXON MOBIL CORPORATE (CALLABLE) NOTES		30231GAV4	1,415,000.00	NEW ACCT	02/01/21	99.43	1,406,985.44	(8,014.56)	(8,014.56)	1.74	1.78	2.54
DTD 03/03/2016 2.222% 03/01/2021												
JP MORGAN CHASE & CO CORP NT (CALLABLE)		46625HOJ2	2,000,000.00	NOMURA	02/01/21	99.76	1,995,168.00	(15,132.00)	(10,034.56)	1.73	1.77	2.68
DTD 03/01/2016 2.550% 03/01/2021												
EXXON MOBIL CORPORATE (CALLABLE) NOTES		30231GAV4	3,078,000.00	NEW ACCT	02/01/21	99.43	3,060,566.21	(71,391.13)	(38,052.70)	1.74	1.78	2.54
DTD 03/03/2016 2.222% 03/01/2021												
TOYOTA MOTOR CREDIT CORP NOTES		89236TEU5	3,700,000.00	JPM_CHAS		100.70	3,725,840.80	27,320.80	26,817.41	1.89	1.89	2.58
DTD 04/13/2018 2.950% 04/13/2021												
BANK OF AMERICA CORP NOTE		06051GFW4	3,745,000.00	MERRILL		99.78	3,736,937.02	(36,113.03)	(24,295.50)	1.90	1.90	2.74
DTD 04/19/2016 2.625% 04/19/2021												
GOLDMAN SACHS GRP INC CORP NT (CALLABLE)		38141GVU5	3,740,000.00	CSFB	03/25/21	99.64	3,726,625.76	(32,096.68)	(24,107.48)	1.88	1.92	2.81
DTD 04/25/2016 2.625% 04/25/2021												
STATE STREET CORP NOTES		857477AV5	150,000.00	NEW ACCT		98.64	147,957.60	(2,184.90)	(2,108.43)	1.98	1.98	2.64
DTD 05/19/2016 1.950% 05/19/2021												



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Corporate Note												
STATE STREET CORP NOTES		857477AV5	2,230,000.00	NEW ACCT		98.64	2,199,636.32	(29,204.08)	(29,874.57)	1.98	1.98	2.64
DTD 05/19/2016 1.950% 05/19/2021												
MICROSOFT CORP (CALLABLE) NOTES		594918BP8	855,000.00	NEW ACCT	07/08/21	97.85	836,647.43	(17,044.42)	(17,746.15)	2.19	2.21	2.53
DTD 08/08/2016 1.550% 08/08/2021												
MICROSOFT CORP (CALLABLE) NOTES		594918BP8	2,125,000.00	NEW ACCT	07/08/21	97.85	2,079,386.88	(43,381.87)	(44,578.93)	2.19	2.21	2.53
DTD 08/08/2016 1.550% 08/08/2021												
PACCAR FINANCIAL CORP		69371RN44	1,730,000.00	NEW ACCT		97.72	1,690,609.63	28,633.23	(4,323.75)	2.21	2.21	2.69
DTD 08/11/2016 1.650% 08/11/2021												
ORACLE CORP (CALLABLE) NOTES		68389XBK0	4,100,000.00	NEW ACCT	08/15/21	98.33	4,031,632.50	23,431.50	(21,675.55)	2.28	2.30	2.63
DTD 07/07/2016 1.900% 09/15/2021												
CISCO SYSTEMS INC CORP (CALLABLE) NOTES		17275RBJ0	4,000,000.00	MIZUHO	08/20/21	98.41	3,936,360.00	84,480.00	46,619.28	2.30	2.31	2.54
DTD 09/20/2016 1.850% 09/20/2021												
CITIGROUP INC CORP (CALLABLE) NOTE		172967LC3	3,745,000.00	MORGAN_S	11/08/21	100.06	3,747,340.63	(23,237.72)	(14,276.95)	2.43	2.39	2.87
DTD 12/08/2016 2.900% 12/08/2021												
JOHN DEERE CAPITAL CORP NOTES		24422ETL3	875,000.00	NEW ACCT		100.19	876,657.25	(399.00)	465.58	2.55	2.55	2.58
DTD 01/06/2017 2.650% 01/06/2022												
JOHN DEERE CAPITAL CORP NOTES		24422ETL3	1,000,000.00	NEW ACCT		100.19	1,001,894.00	(1,346.00)	21.28	2.55	2.55	2.58
DTD 01/06/2017 2.650% 01/06/2022												
JOHN DEERE CAPITAL CORP NOTES		24422ETL3	3,000,000.00	NEW ACCT		100.19	3,005,682.00	(5,238.00)	(628.26)	2.55	2.55	2.58
DTD 01/06/2017 2.650% 01/06/2022												
US BANCORP (CALLABLE) NOTES		91159HHP8	2,000,000.00	NEW ACCT	12/23/21	99.92	1,998,314.00	1,754.00	248.30	2.57	2.60	2.66
DTD 01/24/2017 2.625% 01/24/2022												
AMERICAN EXPRESS CREDIT (CALLABLE) NOTES		0258M0EG0	2,000,000.00	BNP_PARI	01/31/22	100.01	2,000,180.00	(19,140.00)	(11,781.32)	2.66	2.71	2.70
DTD 03/03/2017 2.700% 03/03/2022												
WALT DISNEY COMPANY CORP NOTES		25468PDQ6	4,000,000.00	WELLS_FA		99.64	3,985,516.00	(62,404.00)	(44,516.88)	2.72	2.72	2.58
DTD 03/06/2017 2.450% 03/04/2022												
INTEL CORP (CALLABLE) NOTES		458140BB5	4,000,000.00	US_BANCO	04/11/22	99.13	3,965,004.00	(37,476.00)	(36,619.96)	2.84	2.87	2.65
DTD 05/11/2017 2.350% 05/11/2022												
APPLE INC CORP (CALLABLE) NOTE		037833CO1	6,000,000.00	CSFB	04/11/22	99.24	5,954,130.00	(37,890.00)	(40,819.44)	2.84	2.88	2.56
DTD 05/11/2017 2.300% 05/11/2022												



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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	Duration to Worst at Mkt	YTM
Corporate Note												
UNITED PARCEL SERVICE (CALLABLE) NOTES	DTD 05/16/2017 2.350% 05/16/2022	911312BC9	4,000,000.00	HSBC	04/16/22	99.23	3,969,128.00	(43,752.00)	(39,091.68)	2.85	2.89	2.62
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	100.22	2,004,470.00	(24,910.00)	(14,290.88)	2.88	2.84	2.55
VISA INC (CALLABLE) NOTE	DTD 09/11/2017 2.150% 09/15/2022	92826CAG7	2,000,000.00	US_BANCO	08/15/22	98.61	1,972,254.00	55,074.00	39,110.54	3.20	3.22	2.58
BANK OF NY MELLON CORP CORP NOTES	DTD 08/13/2018 3.450% 08/11/2023	06406RAJ6	6,735,000.00	HSBC		102.25	6,886,571.18	71,828.78	75,913.62	3.93	3.93	2.89
US BANK NA CINCINNATI CORP NOTES	DTD 02/04/2019 3.375% 02/05/2024	91159HHV5	2,125,000.00	KEYBANC		102.74	2,183,165.50	11,968.00	12,626.92	4.35	4.35	2.76
MASTERCARD INC CORP NOTES	DTD 03/31/2014 3.375% 04/01/2024	57636QAB0	4,250,000.00	US_BANCO		103.25	4,388,150.50	(612.00)	1,349.54	4.51	4.51	2.67
Security Type Sub-Total			103,501,000.00				103,290,383.70	(287,964.46)	(329,030.17)	2.36	2.37	2.65

Certificate of Deposit												
CREDIT SUISSE NEW YORK CERT DEPOS	DTD 02/08/2018 2.670% 02/07/2020	22549LFR1	4,030,000.00	CSFB		100.12	4,035,013.32	5,013.32	5,013.32	0.76	0.76	2.49
NORDEA BANK AB NY CD	DTD 02/22/2018 2.720% 02/20/2020	65590ASN7	6,060,000.00	GOLDMAN		100.23	6,073,822.86	13,822.86	13,822.86	0.79	0.79	2.43
UBS AG STAMFORD CT LT CD	DTD 03/06/2018 2.900% 03/02/2020	90275DHG8	6,000,000.00	UBS		100.32	6,019,164.00	19,164.00	19,164.00	0.83	0.83	2.53
CANADIAN IMP BK COMM NY FLT CERT DEPOS	DTD 04/10/2018 2.984% 04/10/2020	13606BVF0	4,055,000.00	MERRILL		100.23	4,064,371.11	9,371.11	9,371.11	0.19	0.93	2.78
BANK OF NOVA SCOTIA HOUSTON CD	DTD 06/07/2018 3.080% 06/05/2020	06417GU22	7,000,000.00	GOLDMAN		100.68	7,047,320.00	49,980.00	48,804.07	1.06	1.06	2.45
WESTPAC BANKING CORP NY CD	DTD 08/07/2017 2.050% 08/03/2020	96121T4A3	6,735,000.00	JPM_CHAS		99.50	6,700,994.99	(34,005.01)	(34,005.01)	1.25	1.25	2.36
BANK OF MONTREAL CHICAGO CERT DEPOS	DTD 08/03/2018 3.190% 08/03/2020	06370REU9	7,000,000.00	BMO		100.46	7,031,941.00	31,941.00	31,941.00	1.21	1.21	2.84



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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	Duration to Worst at Mkt	YTM
Certificate of Deposit												
SWEDBANK (NEW YORK) CERT DEPOS	DTD 11/17/2017 2.270% 11/16/2020	87019U6D6	7,555,000.00	MERRILL		99.26	7,499,251.66	(55,748.34)	(55,748.34)	1.49	1.49	2.80
MUFG BANK LTD/NY CERT DEPOS	DTD 02/28/2019 2.970% 02/26/2021	55379WZT6	3,760,000.00	MITSU		100.66	3,784,889.32	24,889.32	24,889.32	1.76	1.76	2.62
CREDIT AGRICOLE CIB NY CERT DEPOS	DTD 04/04/2019 2.830% 04/02/2021	22535CDU2	4,055,000.00	CREDAG		100.06	4,057,254.58	2,254.58	2,254.58	1.86	1.86	2.82
ROYAL BANK OF CANADA NY CD	DTD 06/08/2018 3.240% 06/07/2021	78012UEE1	4,000,000.00	RBC		101.54	4,061,660.00	61,660.00	61,660.00	2.00	2.00	2.48
Security Type Sub-Total			60,250,000.00				60,375,682.84	128,342.84	127,166.91	1.18	1.23	2.60

Asset-Backed Security												
JOHN DEERE ABS 2016-A A3	DTD 03/02/2016 1.360% 04/15/2020	47788MAC4	9,138.72	NEW ACCT		99.94	9,133.25	(4.03)	(5.20)	0.05	0.58	1.46
HONDA ABS 2016-2 A3	DTD 05/31/2016 1.390% 04/15/2020	43814OAC2	141,680.45	NEW ACCT		99.89	141,518.01	(159.69)	(161.87)	0.09	0.56	1.59
HAROT 2017-4 A3	DTD 11/29/2017 2.050% 11/21/2021	43813FAC7	2,105,000.00	BARCLAYS		99.58	2,096,055.43	(8,647.98)	(8,750.26)	0.77	1.29	2.38
TAOT 2017-D A3	DTD 11/15/2017 1.930% 01/15/2022	89238KAD4	2,340,000.00	JPM_CHAS		99.35	2,324,825.33	(14,958.92)	(15,032.42)	1.00	1.36	2.41
HYUNDAI ABS 2017-B A3	DTD 08/16/2017 1.770% 01/15/2022	44932GAD7	4,185,000.00	CITIGRP		99.33	4,156,803.56	(27,471.18)	(27,744.21)	0.81	1.36	2.27
ALLYA 2017-5 A3	DTD 11/22/2017 1.990% 03/15/2022	02007YAC8	2,930,000.00	CITIGRP		99.56	2,917,224.03	(12,548.60)	(12,622.26)	0.72	1.44	2.29
TAOT 2018-A A3	DTD 01/31/2018 2.350% 05/16/2022	89238BAD4	1,950,000.00	MITSU		99.78	1,945,613.28	(4,364.30)	(4,371.43)	1.20	1.52	2.50
HART 2018-A A3	DTD 04/18/2018 2.790% 07/15/2022	44891KAD7	1,330,000.00	BARCLAYS		100.35	1,334,603.93	4,804.23	4,757.03	1.41	1.60	2.57
MBART 2018-1 A3	DTD 07/25/2018 3.030% 01/15/2023	58772RAD6	2,710,000.00	BNP_PARI		100.81	2,731,948.29	22,052.35	22,034.06	1.60	1.84	2.59
ALLYA 2018-3 A3	DTD 06/27/2018 3.000% 01/15/2023	02007JAC1	3,950,000.00	BARCLAYS		100.57	3,972,417.44	22,687.62	22,638.36	1.26	1.84	2.69
NAROT 2018-B A3	DTD 07/25/2018 3.060% 03/15/2023	65479GAD1	2,540,000.00	SOCGEN		100.89	2,562,643.59	22,725.89	22,711.64	1.88	1.92	2.60



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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	Duration to Worst at Mkt	YTM
Asset-Backed Security											
HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	1,175,000.00	MERRILL		100.67	1,182,858.05	7,889.54	7,887.73	2.24	1.93	2.48
HYUNDAI AUTO RECEIVABLES TRUST DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	1,840,000.00	SOCGEN		100.17	1,843,193.50	3,435.64	3,431.60	2.07	2.04	2.58
NAROT 2019-A A3 DTD 02/13/2019 2.900% 10/15/2023	65479KAD2	2,780,000.00	MITSU		100.92	2,805,494.55	25,915.72	25,896.04	2.20	2.20	2.49
CARMX 2019-2 A3 DTD 04/17/2019 2.680% 03/15/2024	14316LAC7	1,525,000.00	RBC		100.11	1,526,686.80	1,842.65	1,841.42	2.54	2.40	2.63
Security Type Sub-Total		31,510,819.17				31,551,019.04	43,198.94	42,510.23	1.41	1.71	2.48
Managed Account Sub-Total		437,766,269.78				436,580,917.00	1,403,468.80	866,223.36	2.50	2.52	2.43
Securities Sub-Total		\$437,766,269.78				\$436,580,917.00	\$1,403,468.80	\$866,223.36	2.50	2.52	2.43%
Accrued Interest						\$2,333,151.19					
Total Investments						\$438,914,068.19					



Managed Account Security Transactions & Interest

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Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
BUY										
04/02/19	04/04/19	MASTERCARD INC CORP NOTES DTD 03/31/2014 3.375% 04/01/2024	57636QAB0	4,250,000.00	(4,388,762.50)	(1,195.31)	(4,389,957.81)			
04/02/19	04/04/19	US TREASURY NOTES DTD 08/01/2016 1.250% 07/31/2023	912828S92	2,375,000.00	(2,274,433.59)	(5,166.61)	(2,279,600.20)			
04/02/19	04/04/19	US BANK NA CINCINNATI CORP NOTES DTD 02/04/2019 3.375% 02/05/2024	91159HHV5	2,125,000.00	(2,171,197.50)	(11,953.13)	(2,183,150.63)			
04/02/19	04/05/19	FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2015 2.716% 06/25/2022	3137BLUR7	1,700,000.00	(1,704,250.00)	(513.02)	(1,704,763.02)			
04/03/19	04/04/19	CREDIT AGRICOLE CIB NY CERT DEPOS DTD 04/04/2019 2.830% 04/02/2021	22535CDU2	4,055,000.00	(4,055,000.00)	0.00	(4,055,000.00)			
04/03/19	04/10/19	HYUNDAI AUTO RECEIVABLES TRUST DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	1,840,000.00	(1,839,757.86)	0.00	(1,839,757.86)			
04/09/19	04/17/19	CARMX 2019-2 A3 DTD 04/17/2019 2.680% 03/15/2024	14316LAC7	1,525,000.00	(1,524,844.15)	0.00	(1,524,844.15)			
Transaction Type Sub-Total				17,870,000.00	(17,958,245.60)	(18,828.07)	(17,977,073.67)			
INTEREST										
04/01/19	04/01/19	MONEY MARKET FUND	MONEY0002	0.00	0.00	1,155.60	1,155.60			
04/01/19	04/25/19	FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/25/2022	3137BM6P6	2,100,000.00	0.00	5,407.50	5,407.50			
04/01/19	04/25/19	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	2,063,965.93	0.00	6,233.36	6,233.36			
04/05/19	04/05/19	FANNIE MAE NOTES DTD 04/10/2017 1.875% 04/05/2022	3135G0T45	7,150,000.00	0.00	67,031.25	67,031.25			
04/10/19	04/10/19	CANADIAN IMP BK COMM NY FLT CERT DEPOS DTD 04/10/2018 2.984% 04/10/2020	13606BVF0	4,055,000.00	0.00	32,262.59	32,262.59			
04/13/19	04/13/19	TOYOTA MOTOR CREDIT CORP NOTES DTD 04/13/2018 2.950% 04/13/2021	89236TEU5	3,700,000.00	0.00	54,575.00	54,575.00			
04/13/19	04/13/19	FANNIE MAE NOTES DTD 04/13/2018 2.500% 04/13/2021	3135G0U27	2,480,000.00	0.00	31,000.00	31,000.00			
04/15/19	04/15/19	JOHN DEERE ABS 2016-A A3 DTD 03/02/2016 1.360% 04/15/2020	47788MAC4	102,191.80	0.00	115.82	115.82			



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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										
04/15/19	04/15/19	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			
04/15/19	04/15/19	ALLYA 2017-5 A3 DTD 11/22/2017 1.990% 03/15/2022	02007YAC8	2,930,000.00	0.00	4,858.92	4,858.92			
04/15/19	04/15/19	ALLYA 2018-3 A3 DTD 06/27/2018 3.000% 01/15/2023	02007JAC1	3,950,000.00	0.00	9,875.00	9,875.00			
04/15/19	04/15/19	TAOT 2018-A A3 DTD 01/31/2018 2.350% 05/16/2022	89238BAD4	1,950,000.00	0.00	3,818.75	3,818.75			
04/15/19	04/15/19	MBART 2018-1 A3 DTD 07/25/2018 3.030% 01/15/2023	58772RAD6	2,710,000.00	0.00	6,842.75	6,842.75			
04/15/19	04/15/19	NAROT 2018-B A3 DTD 07/25/2018 3.060% 03/15/2023	65479GAD1	2,540,000.00	0.00	6,477.00	6,477.00			
04/15/19	04/15/19	TAOT 2017-D A3 DTD 11/15/2017 1.930% 01/15/2022	89238KAD4	2,340,000.00	0.00	3,763.50	3,763.50			
04/15/19	04/15/19	HYUNDAI ABS 2017-B A3 DTD 08/16/2017 1.770% 01/15/2022	44932GAD7	4,185,000.00	0.00	6,172.88	6,172.88			
04/15/19	04/15/19	HONDA ABS 2016-2 A3 DTD 05/31/2016 1.390% 04/15/2020	43814QAC2	216,136.59	0.00	250.36	250.36			
04/15/19	04/15/19	HART 2018-A A3 DTD 04/18/2018 2.790% 07/15/2022	44891KAD7	1,330,000.00	0.00	3,092.25	3,092.25			
04/18/19	04/18/19	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			
04/19/19	04/19/19	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			
04/19/19	04/19/19	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			
04/21/19	04/21/19	HAROT 2017-4 A3 DTD 11/29/2017 2.050% 11/21/2021	43813FAC7	2,105,000.00	0.00	3,596.04	3,596.04			
04/25/19	04/25/19	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			
04/30/19	04/30/19	US TREASURY NOTES DTD 10/31/2014 2.000% 10/31/2021	912828F96	10,000,000.00	0.00	100,000.00	100,000.00			



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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										
04/30/19	04/30/19	US TREASURY N/B NOTES DTD 10/31/2017 2.000% 10/31/2022	9128283C2	7,475,000.00	0.00	74,750.00	74,750.00			
Transaction Type Sub-Total				79,652,294.32	0.00	592,402.32	592,402.32			
PAYDOWNS										
04/01/19	04/25/19	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	39,515.32	39,515.32	0.00	39,515.32	(786.00)	0.00	
04/15/19	04/15/19	HONDA ABS 2016-2 A3 DTD 05/31/2016 1.390% 04/15/2020	43814QAC2	74,456.14	74,456.14	0.00	74,456.14	1.45	0.00	
04/15/19	04/15/19	JOHN DEERE ABS 2016-A A3 DTD 03/02/2016 1.360% 04/15/2020	47788MAC4	93,053.08	93,053.08	0.00	93,053.08	14.64	0.00	
Transaction Type Sub-Total				207,024.54	207,024.54	0.00	207,024.54	(769.91)	0.00	
SELL										
04/02/19	04/04/19	SKANDINAVISKA ENSKILDA BANKEN NY CD DTD 08/04/2017 1.840% 08/02/2019	83050FXT3	7,500,000.00	7,480,582.28	23,383.33	7,503,965.61	(16,492.72)	(18,935.55)	FIFO
04/02/19	04/05/19	US TREASURY NOTES DTD 03/31/2017 1.875% 03/31/2022	912828W89	1,725,000.00	1,706,334.96	441.85	1,706,776.81	(2,560.55)	(7,388.63)	FIFO
04/03/19	04/04/19	US TREASURY NOTES DTD 05/31/2016 1.375% 05/31/2021	912828R77	100,000.00	98,011.72	472.18	98,483.90	(906.25)	(1,370.29)	FIFO
04/03/19	04/04/19	CREDIT AGRICOLE CIB NY FLT CERT DEPOS DTD 04/10/2018 3.054% 04/10/2020	22532XHT8	4,055,000.00	4,068,591.14	30,774.07	4,099,365.21	13,591.14	13,591.14	FIFO
04/03/19	04/08/19	US TREASURY NOTES DTD 05/31/2016 1.375% 05/31/2021	912828R77	1,800,000.00	1,764,351.56	8,771.29	1,773,122.85	(16,171.88)	(24,580.24)	FIFO
04/09/19	04/11/19	FNMA NOTES DTD 08/19/2016 1.250% 08/17/2021	3135G0N82	1,565,000.00	1,525,123.80	2,934.38	1,528,058.18	(31,414.25)	(35,725.95)	FIFO
Transaction Type Sub-Total				16,745,000.00	16,642,995.46	66,777.10	16,709,772.56	(53,954.51)	(74,409.52)	
Managed Account Sub-Total					(1,108,225.60)	640,351.35	(467,874.25)	(54,724.42)	(74,409.52)	



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Total Security Transactions	(\$1,108,225.60)	\$640,351.35	(\$467,874.25)	(\$54,724.42)	(\$74,409.52)
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