



Account Statement

For the Month Ending **August 31, 2019**

Consolidated Summary Statement

CITY OF STOCKTON

Portfolio Summary

Portfolio Holdings	Cash Dividends and Income	Closing Market Value
PFM Managed Account	736,613.96	487,563,774.38
State Pool	0.00	45,183,478.04
CAMP Pool	0.00	1,074,129.17
Idle Funds in Reserve Portfolio	0.00	1,507,054.84
BoW Main Account	0.00	26,779,460.79
Total	\$736,613.96	\$562,107,897.22

Investment Allocation

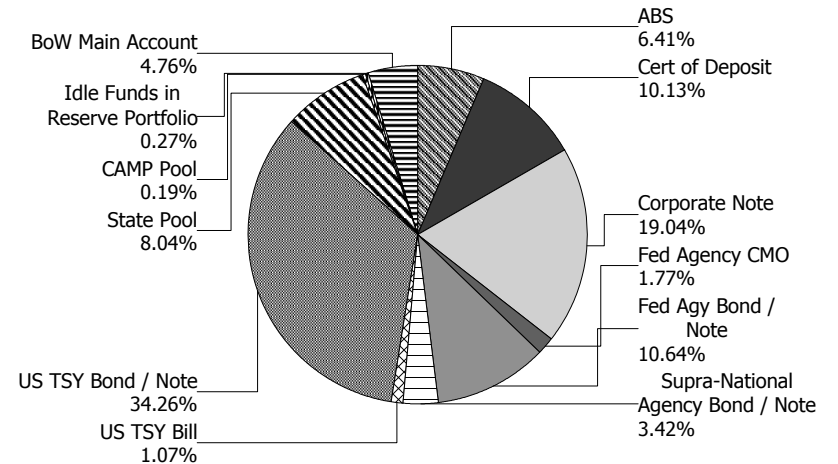
Investment Type	Closing Market Value	Percent
Asset-Backed Security	36,042,158.90	6.41
Certificate of Deposit	56,930,738.03	10.13
Corporate Note	106,998,069.95	19.04
Federal Agency Collateralized Mortgage Obligatio	9,951,072.16	1.77
Federal Agency Bond / Note	59,827,752.34	10.64
Supra-National Agency Bond / Note	19,247,460.49	3.42
U.S. Treasury Bill	6,000,000.00	1.07
U.S. Treasury Bond / Note	192,566,522.51	34.26
State Pool	45,183,478.04	8.04
CAMP Pool	1,074,129.17	0.19
Idle Funds in Reserve Portfolio	1,507,054.84	0.27
BoW Main Account	26,779,460.79	4.76

Total **\$562,107,897.22** **100.00%**

Maturity Distribution (Fixed Income Holdings)

Portfolio Holdings	Closing Market Value	Percent
Under 30 days	80,544,122.84	14.33
31 to 60 days	0.00	0.00
61 to 90 days	0.00	0.00
91 to 180 days	0.00	0.00
181 days to 1 year	27,914,244.78	4.97
1 to 2 years	85,905,196.80	15.28
2 to 3 years	173,807,672.72	30.92
3 to 4 years	91,751,478.05	16.32
4 to 5 years	102,185,182.03	18.18
Over 5 years	0.00	0.00
Total	\$562,107,897.22	100.00%

Sector Allocation



Weighted Average Days to Maturity 886



Managed Account Summary Statement

For the Month Ending **August 31, 2019**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Transaction Summary - Managed Account

Opening Market Value	\$442,323,258.47
Maturities/Calls	(636,201.54)
Principal Dispositions	(7,875,738.54)
Principal Acquisitions	49,223,817.02
Unsettled Trades	308,396.88
Change in Current Value	4,220,242.09
Closing Market Value	\$487,563,774.38

Cash Transactions Summary - Managed Account

Maturities/Calls	0.00
Sale Proceeds	7,885,259.34
Coupon/Interest/Dividend Income	976,423.57
Principal Payments	636,201.54
Security Purchases	(49,489,735.64)
Net Cash Contribution	39,979,413.88
Reconciling Transactions	0.00

Earnings Reconciliation (Cash Basis) - Managed Account

Interest/Dividends/Coupons Received	985,944.37
Less Purchased Interest Related to Interest/Coupons	(265,918.62)
Plus Net Realized Gains/Losses	16,588.21
Total Cash Basis Earnings	\$736,613.96

Cash Balance

Closing Cash Balance **\$1,507,054.84**

Earnings Reconciliation (Accrual Basis)

	Total
Ending Amortized Value of Securities	478,333,275.58
Ending Accrued Interest	2,697,776.17
Plus Proceeds from Sales	14,994,564.68
Plus Proceeds of Maturities/Calls/Principal Payments	636,201.54
Plus Coupons/Dividends Received	976,423.57
Less Cost of New Purchases	(56,854,735.64)
Less Beginning Amortized Value of Securities	(437,201,991.58)
Less Beginning Accrued Interest	(2,550,906.61)
Total Accrual Basis Earnings	\$1,030,607.71



Portfolio Summary and Statistics

For the Month Ending **August 31, 2019**

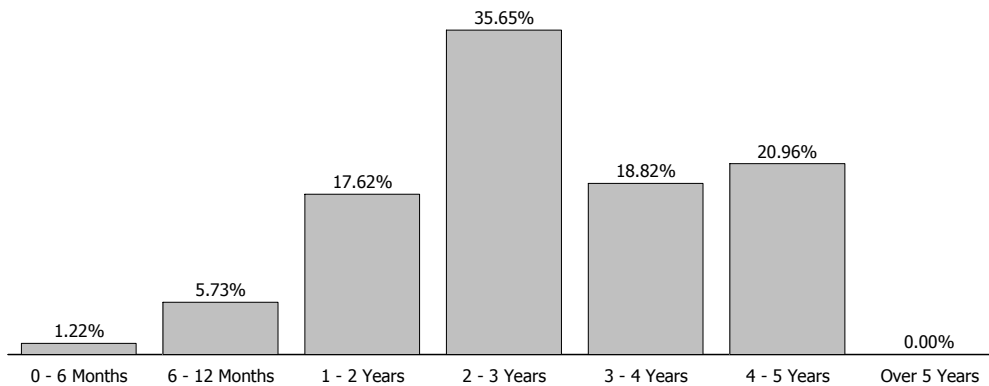
CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Account Summary

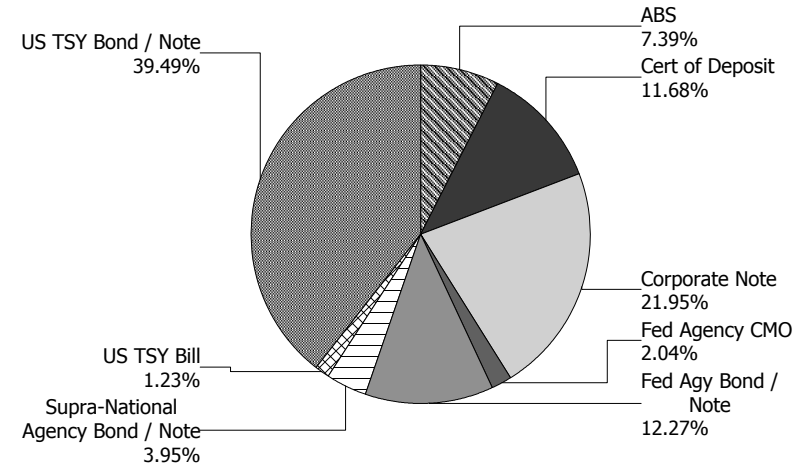
Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	189,235,000.00	192,566,522.51	39.49
U.S. Treasury Bill	6,000,000.00	6,000,000.00	1.23
Supra-National Agency Bond / Note	18,970,000.00	19,247,460.49	3.95
Federal Agency Collateralized Mortgage Obligation	9,736,056.40	9,951,072.16	2.04
Federal Agency Bond / Note	57,765,000.00	59,827,752.34	12.27
Corporate Note	105,146,000.00	106,998,069.95	21.95
Certificate of Deposit	56,585,000.00	56,930,738.03	11.68
Asset-Backed Security	35,672,456.09	36,042,158.90	7.39
Managed Account Sub-Total	479,109,512.49	487,563,774.38	100.00%
Accrued Interest		2,697,776.17	
Total Portfolio	479,109,512.49	490,261,550.55	

Unsettled Trades **7,365,000.00** **7,348,187.40**

Maturity Distribution



Sector Allocation



Characteristics

Yield to Maturity at Cost	2.38%
Yield to Maturity at Market	1.65%
Duration to Worst	2.53
Weighted Average Days to Maturity	1021



Managed Account Issuer Summary

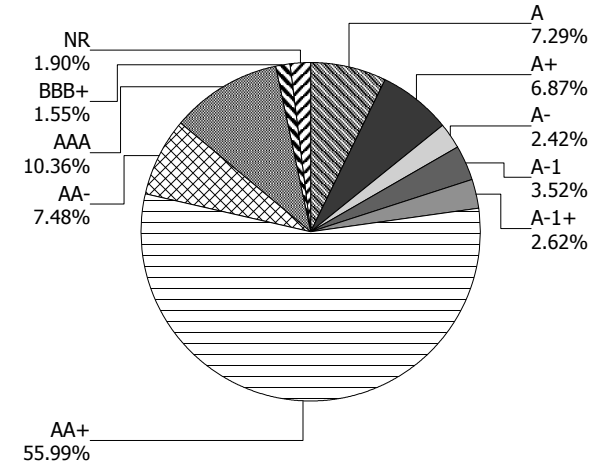
For the Month Ending **August 31, 2019**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Issuer Summary

Issuer	Market Value of Holdings	Percent
ALLY AUTO RECEIVABLES TRUST	6,356,236.38	1.30
AMERICAN EXPRESS CO	4,050,836.00	0.83
AMERICAN HONDA FINANCE	3,997,792.00	0.82
APPLE INC	6,080,946.00	1.25
BANK OF AMERICA CO	3,780,053.20	0.78
BANK OF MONTREAL	7,069,671.00	1.45
BB&T CORPORATION	1,948,310.39	0.40
CANADIAN IMPERIAL BANK OF COMMERCE	4,063,178.94	0.83
CAPITAL ONE PRIME AUTO REC TRUST	1,259,894.56	0.26
CARMAX AUTO OWNER TRUST	1,552,659.84	0.32
CISCO SYSTEMS INC	3,996,868.00	0.82
CITIGROUP INC	3,809,919.58	0.78
CREDIT AGRICOLE SA	4,101,231.06	0.84
DEERE & COMPANY	4,967,556.75	1.02
EXXON MOBIL CORP	4,520,339.91	0.93
FANNIE MAE	38,453,901.43	7.89
FEDERAL HOME LOAN BANKS	4,488,729.50	0.92
FREDDIE MAC	26,836,193.57	5.50
GOLDMAN SACHS GROUP INC	3,768,794.26	0.77
HOME DEPOT INC	2,047,944.00	0.42
HONDA AUTO RECEIVABLES	5,158,309.45	1.06
HYUNDAI AUTO RECEIVABLES	6,758,172.67	1.39
IBM CORP	3,134,995.44	0.64
INTEL CORPORATION	4,052,064.00	0.83
INTER-AMERICAN DEVELOPMENT BANK	4,906,434.75	1.01
INTERNATIONAL FINANCE CORPORATION	8,363,039.44	1.72
INTL BANK OF RECONSTRUCTION AND DEV	5,977,986.30	1.23
JP MORGAN CHASE & CO	2,015,816.00	0.41
MASTERCARD INC	4,538,043.75	0.93
MERCEDES-BENZ AUTO RECEIVABLES	2,748,930.51	0.56
MICROSOFT CORP	4,489,460.16	0.92
mitsubishi UFJ FINANCIAL GROUP INC	3,827,037.04	0.78

Credit Quality (S&P Ratings)





Managed Account Issuer Summary

For the Month Ending **August 31, 2019**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Issuer	Market Value of Holdings	Percent
NISSAN AUTO RECEIVABLES	7,912,484.18	1.62
NORDEA BANK AB	6,060,975.66	1.24
ORACLE CORP	4,099,700.70	0.84
PACCAR FINANCIAL CORP	1,717,890.00	0.35
PFIZER INC	6,670,112.00	1.37
ROYAL BANK OF CANADA	4,101,856.00	0.84
SKANDINAVISKA ENSKILDA BANKEN AB	7,348,187.40	1.51
STATE STREET CORPORATION	2,379,942.88	0.49
SWEDBANK AB	7,574,998.09	1.55
THE BANK OF NEW YORK MELLON CORPORATION	7,092,702.59	1.45
THE WALT DISNEY CORPORATION	4,073,396.00	0.84
TOYOTA MOTOR CORP	8,877,488.89	1.82
UBS AG	6,029,334.00	1.24
UNITED PARCEL SERVICE INC	4,042,824.00	0.83
UNITED STATES TREASURY	198,566,522.51	40.72
US BANCORP	7,644,414.90	1.57
VISA INC	3,495,329.86	0.72
WESTPAC BANKING CORP	6,754,268.84	1.39
Total	\$487,563,774.38	100.00%



Managed Account Detail of Securities Held

For the Month Ending **August 31, 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 N/B NOTES DTD 02/15/2018 2.250% 02/15/2021	9128283X6	5,800,000.00	AA+	Aaa	08/07/19	08/08/19	5,853,468.75	1.63	6,028.53	5,851,193.18	5,850,523.80
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	1,537.30	431,624.89	438,418.64
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	8,525.00	2,427,752.25	2,431,230.64
US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	10,000,000.00	AA+	Aaa	08/07/19	08/08/19	10,090,625.00	1.55	549.45	10,087,842.60	10,092,190.00
US TREASURY NOTES DTD 09/30/2016 1.125% 09/30/2021	912828T34	3,680,000.00	AA+	Aaa	11/09/16	11/09/16	3,617,768.59	1.48	17,419.67	3,652,997.52	3,650,243.52
US TREASURY NOTES DTD 10/31/2014 2.000% 10/31/2021	912828F96	6,550,000.00	AA+	Aaa	03/01/18	03/05/18	6,441,771.49	2.48	44,141.30	6,484,844.46	6,617,805.60
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	230.77	4,755,204.96	4,833,374.40
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	37,434.94	4,718,099.93	4,794,305.30
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	59,959.02	7,421,656.12	7,678,971.60
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	70,215.16	8,707,671.89	8,992,479.90
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	78,893.44	9,924,316.10	10,103,910.00
US TREASURY NOTES DTD 07/31/2017 1.875% 07/31/2022	9128282P4	5,400,000.00	AA+	Aaa	11/01/17	11/03/17	5,366,671.88	2.01	8,804.35	5,379,194.39	5,466,236.40
US TREASURY NOTES DTD 07/31/2015 2.000% 07/31/2022	912828X08	9,000,000.00	AA+	Aaa	08/30/17	08/31/17	9,113,906.25	1.73	15,652.17	9,068,686.83	9,145,548.00
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	35,086.54	4,623,994.12	4,810,229.38



Managed Account Detail of Securities Held

For the Month Ending **August 31, 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 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	36,816.94	4,850,412.25	5,047,460.00
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	40,903.62	5,525,246.64	5,607,728.06
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	50,375.00	7,296,142.83	7,605,229.45
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	17,261.87	4,648,047.46	4,852,317.67
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	10,804.35	6,827,791.96	7,175,437.50
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	24,299.18	3,726,300.04	3,861,280.50
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	105,191.26	10,357,336.60	10,373,830.00
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	2,581.52	2,283,638.64	2,358,857.13
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	4,211.96	3,704,040.31	3,848,661.63
UNITED STATES TREASURY NOTES DTD 10/01/2018 2.875% 09/30/2023	9128285D8	3,525,000.00	AA+	Aaa	05/01/19	05/03/19	3,617,668.95	2.25	42,641.91	3,611,058.40	3,727,000.13
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	28,927.60	4,983,280.15	4,991,600.00
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	88,988.28	11,024,890.77	11,513,923.05
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	65,200.05	11,886,095.20	12,424,039.95
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	2,067.19	461,216.36	483,161.92



Managed Account Detail of Securities Held

For the Month Ending **August 31, 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 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	62,168.48	9,264,885.12	9,466,436.70
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	39,135.33	11,544,176.33	11,740,301.64
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	4,619.57	2,577,906.68	2,583,790.00
Security Type Sub-Total		189,235,000.00					187,457,362.20	2.19	1,010,671.75	188,107,544.98	192,566,522.51
U.S. Treasury Bill											
UNITED STATES TREASURY BILL DTD 07/09/2019 0.000% 09/03/2019	912796VT3	6,000,000.00	A-1+	P-1	08/07/19	08/08/19	5,991,398.33	1.99	0.00	5,999,338.32	6,000,000.00
Security Type Sub-Total		6,000,000.00					5,991,398.33	1.99	0.00	5,999,338.32	6,000,000.00
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	4,983.75	2,211,905.16	2,231,450.81
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	76,480.88	6,072,618.24	6,131,588.63
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	46,488.75	4,824,111.07	4,906,434.75
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	16,981.25	5,841,204.88	5,977,986.30
Security Type Sub-Total		18,970,000.00					18,934,616.65	2.69	144,934.63	18,949,839.35	19,247,460.49
Federal Agency Collateralized Mortgage Obligation											



Managed Account Detail of Securities Held

For the Month Ending **August 31, 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 Collateralized Mortgage Obligation											
FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	1,971,056.40	AA+	Aaa	04/11/18	04/30/18	2,010,262.69	2.27	5,847.47	1,994,431.26	2,009,604.74
FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2015 2.791% 01/25/2022	3137BHXY8	3,965,000.00	AA+	Aaa	05/16/19	05/21/19	3,989,781.25	2.20	9,221.93	3,987,215.50	4,039,987.67
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	1,703,400.68	1,735,180.65
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	2,111,198.29	2,166,299.10
Security Type Sub-Total		9,736,056.40					9,822,176.75	2.35	24,324.57	9,796,245.73	9,951,072.16
Federal Agency Bond / Note											
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	23,766.67	2,477,974.51	2,517,031.36
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	19,911.11	6,397,603.58	6,464,332.80
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	15,768.23	4,322,529.39	4,434,837.70
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	20,266.67	6,450,032.83	6,522,867.20
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	54,369.79	7,149,440.01	7,222,415.20
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	27,500.00	4,975,560.40	5,231,230.00
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	37,537.50	6,807,439.14	7,140,628.95
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	166,344.70	12,280,326.68	13,006,880.63
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	26,650.78	3,515,848.57	3,693,927.58



Managed Account Detail of Securities Held

For the Month Ending **August 31, 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											
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	4,829.86	2,666,108.03	2,798,799.00
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	950.00	757,586.01	794,801.92
Security Type Sub-Total		57,765,000.00					57,837,096.05	2.53	397,895.31	57,800,449.15	59,827,752.34
Corporate Note											
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	1,876.60	844,742.76	844,533.56
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	7,006.73	3,155,554.21	3,153,258.44
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	24,122.22	1,990,631.72	2,011,014.00
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	9,931.67	1,514,704.98	1,518,429.96
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	6,870.11	1,449,815.89	1,466,775.86
TOYOTA MOTOR CREDIT CORP CORP NOTES DTD 01/08/2019 3.050% 01/08/2021	89236TFO3	805,000.00	AA-	Aa3	01/03/19	01/08/19	804,517.00	3.08	3,614.67	804,670.27	817,892.88
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	3,484.79	1,944,591.69	1,948,310.39
IBM CORP NOTES DTD 02/19/2016 2.250% 02/19/2021	459200JF9	3,123,000.00	A	A2	07/13/17	07/18/17	3,139,895.43	2.09	2,342.25	3,130,072.88	3,134,995.44
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	15,720.65	1,415,000.00	1,423,610.28



Managed Account Detail of Securities Held

For the Month Ending **August 31, 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											
JP MORGAN CHASE & CO CORP NT (CALLABLE) DTD 03/01/2016 2.550% 03/01/2021	46625HQJ2	2,000,000.00	A-	A2	07/06/17	07/11/17	2,010,300.00	2.40	25,500.00	2,004,233.78	2,015,816.00
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	34,196.58	3,094,750.91	3,096,729.63
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	41,840.83	3,699,186.56	3,764,124.70
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	36,045.63	3,758,531.06	3,780,053.20
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	34,361.25	3,748,890.35	3,768,794.26
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	828.75	150,055.46	149,996.40
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	12,320.75	2,229,589.19	2,229,946.48
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	846.69	854,481.25	852,426.45
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	2,104.34	2,124,115.32	2,118,603.75
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	1,585.83	1,699,933.10	1,717,890.00
ORACLE CORP (CALLABLE) NOTES DTD 07/07/2016 1.900% 09/15/2021	68389XBK0	4,100,000.00	A+	A1	11/29/16	11/29/16	4,008,201.00	2.40	35,920.56	4,059,705.45	4,099,700.70
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	33,094.44	3,904,658.48	3,996,868.00
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	25,039.49	3,759,487.53	3,809,919.58



Managed Account Detail of Securities Held

For the Month Ending **August 31, 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											
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	3,542.53	876,047.92	891,612.75
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	4,048.61	1,001,646.76	1,018,986.00
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	12,145.83	3,005,548.80	3,056,958.00
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	5,395.83	1,998,294.30	2,033,134.00
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	26,700.00	2,010,559.38	2,039,822.00
WALT DISNEY COMPANY CORP NOTES DTD 03/06/2017 2.450% 03/04/2022	25468PDQ6	4,000,000.00	A	A2	07/14/17	07/19/17	4,047,920.00	2.18	48,183.33	4,026,609.72	4,073,396.00
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	28,722.22	4,001,449.52	4,052,064.00
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	42,166.67	5,995,489.20	6,080,946.00
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	27,416.67	4,007,323.52	4,042,824.00
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	13,125.00	2,016,739.36	2,047,944.00
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	19,827.78	1,939,429.94	2,028,554.00
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	12,908.75	6,805,128.93	7,092,702.59
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	5,179.69	2,167,589.68	2,248,785.50



Managed Account Detail of Securities Held

For the Month Ending **August 31, 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											
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	89,155.56	6,555,164.22	6,670,112.00
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	59,765.63	4,378,082.97	4,538,043.75
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	7,040.00	3,302,702.60	3,362,495.40
Security Type Sub-Total		105,146,000.00					105,405,469.91	2.48	763,978.93	105,425,209.66	106,998,069.95
Certificate of Deposit											
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	87,483.33	6,000,000.00	6,029,334.00
CANADIAN IMP BK COMM NY FLT CERT DEPOS DTD 04/10/2018 2.738% 04/10/2020	13606BVF0	4,055,000.00	A-1	P-1	04/06/18	04/10/18	4,055,000.00	2.78	16,343.99	4,055,000.00	4,063,178.94
WESTPAC BANKING CORP NY CD DTD 08/07/2017 2.050% 08/03/2020	96121T4A3	6,735,000.00	A-1+	P-1	08/03/17	08/07/17	6,735,000.00	2.05	9,204.50	6,735,000.00	6,754,268.84
BANK OF MONTREAL CHICAGO CERT DEPOS DTD 08/03/2018 3.190% 08/03/2020	06370REU9	7,000,000.00	A-1	P-1	08/01/18	08/03/18	7,000,000.00	3.23	16,747.50	7,000,000.00	7,069,671.00
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	51,449.55	7,555,000.00	7,574,998.09
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	57,387.00	3,760,000.00	3,827,037.04
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	47,815.21	4,055,000.00	4,101,231.06
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	30,240.00	4,000,000.00	4,101,856.00
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	1.87	934.25	6,060,000.00	6,060,975.66



Managed Account Detail of Securities Held

For the Month Ending **August 31, 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											
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	1.88	0.00	7,365,000.00	7,348,187.40
Security Type Sub-Total		56,585,000.00					56,585,000.00	2.54	317,605.33	56,585,000.00	56,930,738.03
Asset-Backed Security											
HAROT 2017-4 A3 DTD 11/29/2017 2.050% 11/21/2021	43813FAC7	1,633,145.12	NR	Aaa	11/22/17	11/29/17	1,632,915.01	2.06	929.99	1,633,013.26	1,633,778.62
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	2,339,874.62	2,338,580.79
HYUNDAI ABS 2017-B A3 DTD 08/16/2017 1.770% 01/18/2022	44932GAD7	3,552,787.12	AAA	Aaa	08/09/17	08/16/17	3,552,171.42	1.78	2,794.86	3,552,448.75	3,546,480.21
ALLYA 2017-5 A3 DTD 11/22/2017 1.990% 03/15/2022	02007YAC8	2,366,523.85	AAA	Aaa	11/14/17	11/22/17	2,366,340.21	1.99	2,093.06	2,366,413.57	2,365,705.03
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	1,949,986.31	1,956,890.52
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	1,329,862.20	1,342,309.68
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	2,709,921.63	2,748,930.51
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	3,949,798.16	3,990,531.35
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	2,539,937.59	2,583,955.72
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	1,174,972.78	1,200,041.60
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	2,175.29	1,839,780.95	1,869,382.78
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	2,289,920.29	2,324,489.23



Managed Account Detail of Securities Held

For the Month Ending **August 31, 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											
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	2,779,627.37	2,842,731.26
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	2.52	1,383.29	1,239,761.08	1,259,894.56
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	2,449,474.23	2,485,797.20
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	1,816.44	1,524,855.60	1,552,659.84
Security Type Sub-Total		35,672,456.09					35,668,790.40	2.58	38,365.65	35,669,648.39	36,042,158.90
Managed Account Sub-Total		479,109,512.49					477,701,910.29	2.38	2,697,776.17	478,333,275.58	487,563,774.38
Securities Sub-Total		\$479,109,512.49					\$477,701,910.29	2.38%	\$2,697,776.17	\$478,333,275.58	\$487,563,774.38
Accrued Interest											\$2,697,776.17
Total Investments											\$490,261,550.55

Bolded items are forward settling trades.



Managed Account Fair Market Value & Analytics

For the Month Ending **August 31, 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 N/B NOTES	DTD 02/15/2018 2.250% 02/15/2021	9128283X6	5,800,000.00	CITIGRP		100.87	5,850,523.80	(2,944.95)	(669.38)	1.43	1.43	1.64
US TREASURY NOTES	DTD 05/31/2016 1.375% 05/31/2021	912828R77	440,000.00	RBC		99.64	438,418.64	9,332.70	6,793.75	1.71	1.71	1.58
US TREASURY NOTES	DTD 05/31/2016 1.375% 05/31/2021	912828R77	2,440,000.00	TD		99.64	2,431,230.64	17,632.21	3,478.39	1.71	1.71	1.58
US TREASURY NOTES	DTD 09/02/2014 2.000% 08/31/2021	912828D72	10,000,000.00	CITIGRP		100.92	10,092,190.00	1,565.00	4,347.40	1.96	1.96	1.53
US TREASURY NOTES	DTD 09/30/2016 1.125% 09/30/2021	912828T34	3,680,000.00	NEW ACCT		99.19	3,650,243.52	32,474.93	(2,754.00)	2.04	2.04	1.52
US TREASURY NOTES	DTD 10/31/2014 2.000% 10/31/2021	912828F96	6,550,000.00	GOLDMAN		101.04	6,617,805.60	176,034.11	132,961.14	2.10	2.10	1.51
US TREASURY NOTES	DTD 03/02/2015 1.750% 02/28/2022	912828J43	4,800,000.00	NEW ACCT		100.70	4,833,374.40	120,170.82	78,169.44	2.44	2.44	1.47
US TREASURY NOTES	DTD 03/31/2017 1.875% 03/31/2022	912828W89	4,745,000.00	BNP_PARI		101.04	4,794,305.30	93,604.33	76,205.37	2.50	2.50	1.46
US TREASURY NOTES	DTD 03/31/2017 1.875% 03/31/2022	912828W89	7,600,000.00	MORGAN_S		101.04	7,678,971.60	328,346.60	257,315.48	2.50	2.50	1.46
US TREASURY NOTES	DTD 03/31/2017 1.875% 03/31/2022	912828W89	8,900,000.00	BNP_PARI		101.04	8,992,479.90	354,960.37	284,808.01	2.50	2.50	1.46
US TREASURY NOTES	DTD 03/31/2017 1.875% 03/31/2022	912828W89	10,000,000.00	GOLDMAN		101.04	10,103,910.00	226,175.62	179,593.90	2.50	2.50	1.46
US TREASURY NOTES	DTD 07/31/2017 1.875% 07/31/2022	912828P4	5,400,000.00	GOLDMAN		101.23	5,466,236.40	99,564.52	87,042.01	2.83	2.83	1.44
US TREASURY NOTES	DTD 07/31/2015 2.000% 07/31/2022	912828X08	9,000,000.00	MORGAN_S		101.62	9,145,548.00	31,641.75	76,861.17	2.82	2.82	1.43
US TREASURY NOTES	DTD 09/30/2015 1.750% 09/30/2022	912828L57	4,765,000.00	RBS		100.95	4,810,229.38	239,738.17	186,235.26	2.97	2.97	1.43
US TREASURY NOTES	DTD 09/30/2015 1.750% 09/30/2022	912828L57	5,000,000.00	TD		100.95	5,047,460.00	251,952.19	197,047.75	2.97	2.97	1.43
US TREASURY NOTES	DTD 09/30/2015 1.750% 09/30/2022	912828L57	5,555,000.00	HSBC		100.95	5,607,728.06	100,032.36	82,481.42	2.97	2.97	1.43
US TREASURY N/B NOTES	DTD 10/31/2017 2.000% 10/31/2022	9128283C2	7,475,000.00	MERRILL		101.74	7,605,229.45	379,590.78	309,086.62	3.04	3.04	1.43



Managed Account Fair Market Value & Analytics

For the Month Ending **August 31, 2019**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description				Next Call	Market	Market	Unreal G/L	Unreal G/L	Effective	Duration	YTM
Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Date	Price	Value	On Cost	Amort Cost	Duration	to Worst at Mkt	
U.S. Treasury Bond / Note											
US TREASURY NOTES DTD 12/31/2015 2.125% 12/31/2022	912828N30	4,745,000.00	BNP_PARI		102.26	4,852,317.67	238,175.87	204,270.21	3.20	3.20	1.43
US TREASURY NOTES DTD 02/01/2016 1.750% 01/31/2023	912828P38	7,100,000.00	MORGAN_S		101.06	7,175,437.50	415,738.28	347,645.54	3.30	3.30	1.43
US TREASURY NOTES DTD 03/31/2016 1.500% 03/31/2023	912828O29	3,850,000.00	TD		100.29	3,861,280.50	153,098.86	134,980.46	3.46	3.46	1.42
US TREASURY NOTES DTD 04/02/2018 2.500% 03/31/2023	9128284D9	10,000,000.00	BARCLAYS		103.74	10,373,830.00	10,158.12	16,493.40	3.39	3.39	1.43
US TREASURY NOTES DTD 08/01/2016 1.250% 07/31/2023	912828S92	2,375,000.00	NOMURA		99.32	2,358,857.13	84,423.54	75,218.49	3.80	3.80	1.43
US TREASURY NOTES DTD 08/01/2016 1.250% 07/31/2023	912828S92	3,875,000.00	RBC		99.32	3,848,661.63	167,563.00	144,621.32	3.80	3.80	1.43
UNITED STATES TREASURY NOTES DTD 10/01/2018 2.875% 09/30/2023	9128285D8	3,525,000.00	MERRILL		105.73	3,727,000.13	109,331.18	115,941.73	3.82	3.82	1.42
US TREASURY N/B DTD 09/30/2016 1.375% 09/30/2023	912828T26	5,000,000.00	MERRILL		99.83	4,991,600.00	8,592.19	8,319.85	3.93	3.93	1.42
US TREASURY NOTES DTD 11/15/2013 2.750% 11/15/2023	912828WE6	10,925,000.00	TD		105.39	11,513,923.05	478,392.78	489,032.28	3.95	3.95	1.42
US TREASURY NOTES DTD 11/30/2016 2.125% 11/30/2023	912828U57	12,075,000.00	BNP_PARI		102.89	12,424,039.95	565,069.25	537,944.75	4.04	4.04	1.42
US TREASURY N/B DTD 12/31/2018 2.625% 12/31/2023	9128285U0	460,000.00	MERRILL		105.04	483,161.92	21,796.30	21,945.56	4.08	4.08	1.42
US TREASURY N/B NOTES DTD 05/01/2017 2.000% 04/30/2024	912828X70	9,225,000.00	MORGAN_S		102.62	9,466,436.70	199,635.92	201,551.58	4.42	4.42	1.42
US TREASURY N/B NOTES DTD 06/30/2017 2.000% 06/30/2024	912828XX3	11,430,000.00	RBC		102.71	11,740,301.64	192,429.76	196,125.31	4.59	4.59	1.42
US TREASURY N/B DTD 07/31/2017 2.125% 07/31/2024	9128282N9	2,500,000.00	HSBC		103.35	2,583,790.00	4,883.75	5,883.32	4.66	4.66	1.42
Security Type Sub-Total		189,235,000.00				192,566,522.51	5,109,160.31	4,458,977.53	3.15	3.15	1.45
U.S. Treasury Bill											
UNITED STATES TREASURY BILL DTD 07/09/2019 0.000% 09/03/2019	912796VT3	6,000,000.00	CITIGRP		100.00	6,000,000.00	8,601.67	661.68	0.01	0.01	0.00



Managed Account Fair Market Value & Analytics

For the Month Ending **August 31, 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
Security Type Sub-Total		6,000,000.00				6,000,000.00	8,601.67	661.68	0.01	0.01	

Supra-National Agency Bond / Note

INTERNATIONAL FINANCE CORPORATION NOTE DTD 01/25/2018 2.250% 01/25/2021	45950KCM0	2,215,000.00	JPM_CHAS		100.74	2,231,450.81	22,962.91	19,545.65	1.37	1.37	1.71
INTERNATIONAL FINANCE CORPORATION NOTE DTD 03/16/2018 2.635% 03/09/2021	45950VLO7	6,075,000.00	HSBC		100.93	6,131,588.63	61,144.88	58,970.39	1.47	1.47	2.01
INTER-AMERICAN DEVELOPMENT BANK NOTE DTD 04/19/2018 2.625% 04/19/2021	4581X0DB1	4,830,000.00	CITIGRP		101.58	4,906,434.75	87,060.75	82,323.68	1.59	1.59	1.64
INTL BANK OF RECONSTRUCTION AND DEV NOTE DTD 07/25/2018 2.750% 07/23/2021	459058GH0	5,850,000.00	MORGAN_S		102.19	5,977,986.30	141,675.30	136,781.42	1.84	1.84	1.57
Security Type Sub-Total		18,970,000.00				19,247,460.49	312,843.84	297,621.14	1.60	1.60	1.75

Federal Agency Collateralized Mortgage Obligation

FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	1,971,056.40	JPM_CHAS		101.96	2,009,604.74	(657.95)	15,173.48	1.51	1.06	1.51
FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2015 2.791% 01/25/2022	3137BHXY8	3,965,000.00	JPM_CHAS		101.89	4,039,987.67	50,206.42	52,772.17	2.20	1.23	1.11
FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2015 2.716% 06/25/2022	3137BLUR7	1,700,000.00	JPM_CHAS		102.07	1,735,180.65	30,930.65	31,779.97	2.49	1.43	1.16
FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/25/2022	3137BM6P6	2,100,000.00	CITIGRP		103.16	2,166,299.10	48,416.29	55,100.81	2.66	1.52	0.90
Security Type Sub-Total		9,736,056.40				9,951,072.16	128,895.41	154,826.43	2.21	1.29	1.15

Federal Agency Bond / Note

FANNIE MAE NOTES DTD 04/13/2018 2.500% 04/13/2021	3135G0U27	2,480,000.00	NOMURA		101.49	2,517,031.36	40,726.56	39,056.85	1.57	1.57	1.56
FANNIE MAE NOTES DTD 01/09/2017 2.000% 01/05/2022	3135G0S38	6,400,000.00	NEW ACCT		101.01	6,464,332.80	69,292.80	66,729.22	2.28	2.28	1.56



Managed Account Fair Market Value & Analytics

For the Month Ending **August 31, 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
Federal Agency Bond / Note												
FANNIE MAE NOTES	DTD 01/11/2019 2.625% 01/11/2022	3135G0U92	4,325,000.00	NOMURA		102.54	4,434,837.70	112,951.70	112,308.31	2.28	2.28	1.53
FREDDIE MAC GLOBAL NOTES	DTD 01/13/2012 2.375% 01/13/2022	3137EADB2	6,400,000.00	NEW ACCT		101.92	6,522,867.20	20,678.40	72,834.37	2.29	2.29	1.55
FANNIE MAE NOTES	DTD 04/10/2017 1.875% 04/05/2022	3135G0T45	7,150,000.00	NEW ACCT		101.01	7,222,415.20	73,494.85	72,975.19	2.51	2.51	1.48
FREDDIE MAC NOTES	DTD 06/11/2018 2.750% 06/19/2023	3137EAEN5	5,000,000.00	TD		104.62	5,231,230.00	262,830.00	255,669.60	3.59	3.59	1.49
FREDDIE MAC NOTES	DTD 06/11/2018 2.750% 06/19/2023	3137EAEN5	6,825,000.00	TD		104.62	7,140,628.95	338,287.95	333,189.81	3.59	3.59	1.49
FANNIE MAE NOTES	DTD 09/14/2018 2.875% 09/12/2023	3135G0U43	12,325,000.00	HSBC		105.53	13,006,880.63	734,631.63	726,553.95	3.77	3.77	1.46
FEDERAL HOME LOAN BANKS NOTES	DTD 12/09/2013 3.375% 12/08/2023	3130A0F70	3,425,000.00	DAIWA		107.85	3,693,927.58	166,520.08	178,079.01	3.97	3.97	1.47
FANNIE MAE NOTES	DTD 02/08/2019 2.500% 02/05/2024	3135G0V34	2,675,000.00	NOMURA		104.63	2,798,799.00	133,750.00	132,690.97	4.19	4.19	1.42
FHLB BONDS	DTD 02/15/2019 2.500% 02/13/2024	3130AFW94	760,000.00	BARCLAYS		104.58	794,801.92	37,492.32	37,215.91	4.21	4.21	1.43
Security Type Sub-Total			57,765,000.00				59,827,752.34	1,990,656.29	2,027,303.19	3.09	3.09	1.50
Corporate Note												
AMERICAN HONDA FINANCE CORP NOTES	DTD 07/20/2017 1.950% 07/20/2020	02665WBT7	845,000.00	BARCLAYS		99.94	844,533.56	387.01	(209.20)	0.87	0.87	2.01
AMERICAN HONDA FINANCE CORP NOTES	DTD 07/20/2017 1.950% 07/20/2020	02665WBT7	3,155,000.00	MKTX		99.94	3,153,258.44	(3,571.46)	(2,295.77)	0.87	0.87	2.01
AMERICAN EXP (CALLABLE) CREDIT CORP NOTE	DTD 09/14/2015 2.600% 09/14/2020	0258M0DX4	2,000,000.00	MKTX	08/14/20	100.55	2,011,014.00	32,654.00	20,382.28	0.94	0.93	2.06
MICROSOFT CORP (CALLABLE) NOTES	DTD 11/03/2015 2.000% 11/03/2020	594918BG8	1,515,000.00	NEW ACCT	10/03/20	100.23	1,518,429.96	4,641.96	3,724.98	1.10	1.07	1.80
VISA INC (CALLABLE) CORP NOTES	DTD 12/14/2015 2.200% 12/14/2020	92826CAB8	1,460,000.00	WELLS_FA	11/14/20	100.46	1,466,775.86	27,726.86	16,959.97	1.20	1.18	1.83



Managed Account Fair Market Value & Analytics

For the Month Ending **August 31, 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
Corporate Note												
TOYOTA MOTOR CREDIT CORP CORP NOTES	DTD 01/08/2019 3.050% 01/08/2021	89236TFO3	805,000.00	JPM_CHAS		101.60	817,892.88	13,375.88	13,222.61	1.32	1.32	1.84
BRANCH BANKING & TRUST (CALLABLE) NOTES	DTD 10/26/2017 2.150% 02/01/2021	05531FAZ6	1,945,000.00	MORGAN_S	01/01/21	100.17	1,948,310.39	4,205.09	3,718.70	1.34	1.31	2.03
IBM CORP NOTES	DTD 02/19/2016 2.250% 02/19/2021	459200JF9	3,123,000.00	TD		100.38	3,134,995.44	(4,899.99)	4,922.56	1.44	1.44	1.98
EXXON MOBIL CORPORATE (CALLABLE) NOTES	DTD 03/03/2016 2.222% 03/01/2021	30231GAV4	1,415,000.00	NEW ACCT	02/01/21	100.61	1,423,610.28	8,610.28	8,610.28	1.41	1.37	1.81
JP MORGAN CHASE & CO CORP NT (CALLABLE)	DTD 03/01/2016 2.550% 03/01/2021	46625HQJ2	2,000,000.00	NOMURA	02/01/21	100.79	2,015,816.00	5,516.00	11,582.22	1.41	1.37	2.01
EXXON MOBIL CORPORATE (CALLABLE) NOTES	DTD 03/03/2016 2.222% 03/01/2021	30231GAV4	3,078,000.00	NEW ACCT	02/01/21	100.61	3,096,729.63	(35,227.71)	1,978.72	1.41	1.37	1.81
TOYOTA MOTOR CREDIT CORP NOTES	DTD 04/13/2018 2.950% 04/13/2021	89236TEU5	3,700,000.00	JPM_CHAS		101.73	3,764,124.70	65,604.70	64,938.14	1.56	1.56	1.86
BANK OF AMERICA CORP NOTE	DTD 04/19/2016 2.625% 04/19/2021	06051GFW4	3,745,000.00	MERRILL		100.94	3,780,053.20	7,003.15	21,522.14	1.58	1.58	2.04
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	100.77	3,768,794.26	10,071.82	19,903.91	1.53	1.52	2.15
STATE STREET CORP NOTES	DTD 05/19/2016 1.950% 05/19/2021	857477AV5	150,000.00	NEW ACCT		100.00	149,996.40	(146.10)	(59.06)	1.67	1.67	1.95
STATE STREET CORP NOTES	DTD 05/19/2016 1.950% 05/19/2021	857477AV5	2,230,000.00	NEW ACCT		100.00	2,229,946.48	1,106.08	357.29	1.67	1.67	1.95
MICROSOFT CORP (CALLABLE) NOTES	DTD 08/08/2016 1.550% 08/08/2021	594918BP8	855,000.00	NEW ACCT	07/08/21	99.70	852,426.45	(1,265.40)	(2,054.80)	1.85	1.90	1.71
MICROSOFT CORP (CALLABLE) NOTES	DTD 08/08/2016 1.550% 08/08/2021	594918BP8	2,125,000.00	NEW ACCT	07/08/21	99.70	2,118,603.75	(4,165.00)	(5,511.57)	1.85	1.90	1.71
PACCAR FINANCIAL CORP	DTD 08/11/2016 1.650% 08/11/2021	69371RN44	1,730,000.00	NEW ACCT		99.30	1,717,890.00	55,913.60	17,956.90	1.90	1.90	2.02



Managed Account Fair Market Value & Analytics

For the Month Ending **August 31, 2019**

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	Duration to Worst at Mkt	YTM	
Corporate Note												
ORACLE CORP (CALLABLE) NOTES DTD 07/07/2016 1.900% 09/15/2021	68389XBK0	4,100,000.00	NEW ACCT	08/15/21	99.99	4,099,700.70	91,499.70	39,995.25	1.93	1.97	1.90	
CISCO SYSTEMS INC CORP (CALLABLE) NOTES DTD 09/20/2016 1.850% 09/20/2021	17275RBJ0	4,000,000.00	MIZUHO	08/20/21	99.92	3,996,868.00	144,988.00	92,209.52	1.94	1.99	1.89	
CITIGROUP INC CORP (CALLABLE) NOTE DTD 12/08/2016 2.900% 12/08/2021	172967LC3	3,745,000.00	MORGAN_S	11/08/21	101.73	3,809,919.58	39,341.23	50,432.05	2.12	2.10	2.11	
JOHN DEERE CAPITAL CORP NOTES DTD 01/06/2017 2.650% 01/06/2022	24422ETL3	875,000.00	NEW ACCT		101.90	891,612.75	14,556.50	15,564.83	2.26	2.26	1.82	
JOHN DEERE CAPITAL CORP NOTES DTD 01/06/2017 2.650% 01/06/2022	24422ETL3	1,000,000.00	NEW ACCT		101.90	1,018,986.00	15,746.00	17,339.24	2.26	2.26	1.82	
JOHN DEERE CAPITAL CORP NOTES DTD 01/06/2017 2.650% 01/06/2022	24422ETL3	3,000,000.00	NEW ACCT		101.90	3,056,958.00	46,038.00	51,409.20	2.26	2.26	1.82	
US BANCORP (CALLABLE) NOTES DTD 01/24/2017 2.625% 01/24/2022	91159HHP8	2,000,000.00	NEW ACCT	12/23/21	101.66	2,033,134.00	36,574.00	34,839.70	2.26	2.23	1.91	
AMERICAN EXPRESS CREDIT (CALLABLE) NOTES DTD 03/03/2017 2.700% 03/03/2022	0258M0EG0	2,000,000.00	BNP_PARI	01/31/22	101.99	2,039,822.00	20,502.00	29,262.62	2.36	2.30	1.88	
WALT DISNEY COMPANY CORP NOTES DTD 03/06/2017 2.450% 03/04/2022	25468PDO6	4,000,000.00	WELLS_FA		101.83	4,073,396.00	25,476.00	46,786.28	2.40	2.40	1.70	
INTEL CORP (CALLABLE) NOTES DTD 05/11/2017 2.350% 05/11/2022	458140BB5	4,000,000.00	US_BANCO	04/11/22	101.30	4,052,064.00	49,584.00	50,614.48	2.53	2.51	1.85	
APPLE INC CORP (CALLABLE) NOTE DTD 05/11/2017 2.300% 05/11/2022	037833CQ1	6,000,000.00	CSFB	04/11/22	101.35	6,080,946.00	88,926.00	85,456.80	2.53	2.51	1.78	
UNITED PARCEL SERVICE (CALLABLE) NOTES DTD 05/16/2017 2.350% 05/16/2022	911312BC9	4,000,000.00	HSBC	04/16/22	101.07	4,042,824.00	29,944.00	35,500.48	2.55	2.52	1.94	
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	102.40	2,047,944.00	18,564.00	31,204.64	2.58	2.56	1.73	
VISA INC (CALLABLE) NOTE DTD 09/11/2017 2.150% 09/15/2022	92826CAG7	2,000,000.00	US_BANCO	08/15/22	101.43	2,028,554.00	111,374.00	89,124.06	2.86	2.83	1.67	
BANK OF NY MELLON CORP CORP NOTES DTD 08/13/2018 3.450% 08/11/2023	06406RAJ6	6,735,000.00	HSBC		105.31	7,092,702.59	277,960.19	287,573.66	3.68	3.68	2.04	



Managed Account Fair Market Value & Analytics

For the Month Ending **August 31, 2019**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description				Next Call	Market	Market	Unreal G/L	Unreal G/L	Effective	Duration	YTM
Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Date	Price	Value	On Cost	Amort Cost	Duration	to Worst at Mkt	
Corporate Note											
US BANK NA CINCINNATI CORP NOTES DTD 02/04/2019 3.375% 02/05/2024	91159HHV5	2,125,000.00	KEYBANC		105.83	2,248,785.50	77,588.00	81,195.82	4.11	4.11	1.99
PFIZER INC CORP NOTES DTD 03/11/2019 2.950% 03/15/2024	717081ES8	6,400,000.00	SUNTRUST		104.22	6,670,112.00	107,360.00	114,947.78	4.19	4.19	1.97
MASTERCARD INC CORP NOTES DTD 03/31/2014 3.375% 04/01/2024	57636OAB0	4,250,000.00	US_BANCO		106.78	4,538,043.75	149,281.25	159,960.78	4.20	4.20	1.83
US BANCORP DTD 07/29/2019 2.400% 07/30/2024	91159HHX1	3,300,000.00	MIZUHO		101.89	3,362,495.40	59,756.40	59,792.80	4.62	4.62	1.99
Security Type Sub-Total		105,146,000.00				106,998,069.95	1,592,600.04	1,572,860.29	2.39	2.38	1.91

Certificate of Deposit											
UBS AG STAMFORD CT LT CD DTD 03/06/2018 2.900% 03/02/2020	90275DHG8	6,000,000.00	UBS		100.49	6,029,334.00	29,334.00	29,334.00	0.50	0.50	1.94
CANADIAN IMP BK COMM NY FLT CERT DEPOS DTD 04/10/2018 2.738% 04/10/2020	13606BVF0	4,055,000.00	MERRILL		100.20	4,063,178.94	8,178.94	8,178.94	0.11	0.60	2.44
WESTPAC BANKING CORP NY CD DTD 08/07/2017 2.050% 08/03/2020	96121T4A3	6,735,000.00	JPM_CHAS		100.29	6,754,268.84	19,268.84	19,268.84	0.92	0.92	1.66
BANK OF MONTREAL CHICAGO CERT DEPOS DTD 08/03/2018 3.190% 08/03/2020	06370REU9	7,000,000.00	BMO		101.00	7,069,671.00	69,671.00	69,671.00	0.92	0.92	2.10
SWEDBANK (NEW YORK) CERT DEPOS DTD 11/17/2017 2.270% 11/16/2020	87019U6D6	7,555,000.00	MERRILL		100.26	7,574,998.09	19,998.09	19,998.09	1.18	1.18	2.08
MUFG BANK LTD/NY CERT DEPOS DTD 02/28/2019 2.970% 02/26/2021	55379WZT6	3,760,000.00	MITSU		101.78	3,827,037.04	67,037.04	67,037.04	1.44	1.44	1.78
CREDIT AGRICOLE CIB NY CERT DEPOS DTD 04/04/2019 2.830% 04/02/2021	22535CDU2	4,055,000.00	CREDAG		101.14	4,101,231.06	46,231.06	46,231.06	1.54	1.54	2.12
ROYAL BANK OF CANADA NY CD DTD 06/08/2018 3.240% 06/07/2021	78012UEE1	4,000,000.00	RBC		102.55	4,101,856.00	101,856.00	101,856.00	1.71	1.71	1.77
NORDEA BANK ABP NEW YORK CERT DEPOS DTD 08/29/2019 1.850% 08/26/2022	65558TLL7	6,060,000.00	MERRILL		100.02	6,060,975.66	975.66	975.66	2.90	2.90	1.86



Managed Account Fair Market Value & Analytics

For the Month Ending **August 31, 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
Certificate of Deposit											
SKANDINAV ENSKILDA BANK LT CD DTD 09/03/2019 1.860% 08/26/2022	83050PDR7	7,365,000.00	BARCLAYS		99.77	7,348,187.40	(16,812.60)	(16,812.60)	2.90	2.90	1.95
Security Type Sub-Total		56,585,000.00				56,930,738.03	345,738.03	345,738.03	1.46	1.49	1.97

Asset-Backed Security											
HAROT 2017-4 A3 DTD 11/29/2017 2.050% 11/21/2021	43813FAC7	1,633,145.12	BARCLAYS		100.04	1,633,778.62	863.61	765.36	0.67	1.13	2.02
TAOT 2017-D A3 DTD 11/15/2017 1.930% 01/15/2022	89238KAD4	2,340,000.00	JPM_CHAS		99.94	2,338,580.79	(1,203.46)	(1,293.83)	0.74	1.19	1.98
HYUNDAI ABS 2017-B A3 DTD 08/16/2017 1.770% 01/18/2022	44932GAD7	3,552,787.12	CITIGRP		99.82	3,546,480.21	(5,691.21)	(5,968.54)	0.60	1.19	1.92
ALLYA 2017-5 A3 DTD 11/22/2017 1.990% 03/15/2022	02007YAC8	2,366,523.85	CITIGRP		99.97	2,365,705.03	(635.18)	(708.54)	0.51	1.28	2.02
TAOT 2018-A A3 DTD 01/31/2018 2.350% 05/16/2022	89238BAD4	1,950,000.00	MITSU		100.35	1,956,890.52	6,912.94	6,904.21	0.84	1.36	2.09
HART 2018-A A3 DTD 04/18/2018 2.790% 07/15/2022	44891KAD7	1,330,000.00	BARCLAYS		100.93	1,342,309.68	12,509.98	12,447.48	1.14	1.44	2.15
MBART 2018-1 A3 DTD 07/25/2018 3.030% 01/15/2023	58772RAD6	2,710,000.00	BNP_PARI		101.44	2,748,930.51	39,034.57	39,008.88	1.23	1.68	2.18
ALLYA 2018-3 A3 DTD 06/27/2018 3.000% 01/15/2023	02007JAC1	3,950,000.00	BARCLAYS		101.03	3,990,531.35	40,801.53	40,733.19	0.92	1.68	2.39
NAROT 2018-B A3 DTD 07/25/2018 3.060% 03/15/2023	65479GAD1	2,540,000.00	SOCGEN		101.73	2,583,955.72	44,038.02	44,018.13	1.45	1.76	2.09
HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	1,175,000.00	MERRILL		102.13	1,200,041.60	25,073.09	25,068.82	1.91	1.78	1.64
HYUNDAI AUTO RECEIVABLES TRUST DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	1,840,000.00	SOCGEN		101.60	1,869,382.78	29,624.92	29,601.83	1.81	1.89	1.82
HAROT 2019-2 A3 DTD 05/29/2019 2.520% 06/21/2023	43815MAC0	2,290,000.00	JPM_CHAS		101.51	2,324,489.23	34,574.65	34,568.94	2.13	1.91	1.73
NAROT 2019-A A3 DTD 02/13/2019 2.900% 10/15/2023	65479KAD2	2,780,000.00	MITSU		102.26	2,842,731.26	63,152.43	63,103.89	1.91	2.05	1.81



Managed Account Fair Market Value & Analytics

For the Month Ending **August 31, 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
Asset-Backed Security											
COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	1,240,000.00	JPM_CHAS		101.60	1,259,894.56	20,145.78	20,133.48	2.05	2.09	1.75
NAROT 2019-B A3 DTD 05/28/2019 2.500% 11/15/2023	65479HAC1	2,450,000.00	WELLS_FA		101.46	2,485,797.20	36,351.14	36,322.97	1.92	2.09	1.81
CARMX 2019-2 A3 DTD 04/17/2019 2.680% 03/15/2024	14316LAC7	1,525,000.00	RBC		101.81	1,552,659.84	27,815.69	27,804.24	1.92	2.25	1.88
Security Type Sub-Total		35,672,456.09				36,042,158.90	373,368.50	372,510.51	1.29	1.65	1.99
Managed Account Sub-Total		479,109,512.49				487,563,774.38	9,861,864.09	9,230,498.80	2.52	2.53	1.65
Securities Sub-Total		\$479,109,512.49				\$487,563,774.38	\$9,861,864.09	\$9,230,498.80	2.52	2.53	1.65%
Accrued Interest						\$2,697,776.17					
Total Investments						\$490,261,550.55					

Bolded items are forward settling trades.



Managed Account Security Transactions & Interest

For the Month Ending **August 31, 2019**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Transaction Type					Principal	Accrued		Realized G/L	Realized G/L	Sale
Trade	Settle	Security Description	CUSIP	Par	Proceeds	Interest	Total	Cost	Amort Cost	Method
BUY										
08/01/19	08/05/19	US BANCORP DTD 07/29/2019 2.400% 07/30/2024	91159HHX1	3,300,000.00	(3,302,739.00)	(1,320.00)	(3,304,059.00)			
08/07/19	08/08/19	UNITED STATES TREASURY BILL DTD 07/09/2019 0.000% 09/03/2019	912796VT3	6,000,000.00	(5,991,398.33)	0.00	(5,991,398.33)			
08/07/19	08/08/19	US TREASURY NOTES DTD 04/02/2018 2.500% 03/31/2023	9128284D9	10,000,000.00	(10,363,671.88)	(88,797.81)	(10,452,469.69)			
08/07/19	08/08/19	US TREASURY N/B NOTES DTD 02/15/2018 2.250% 02/15/2021	9128283X6	5,800,000.00	(5,853,468.75)	(62,726.52)	(5,916,195.27)			
08/07/19	08/08/19	US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	10,000,000.00	(10,090,625.00)	(87,500.00)	(10,178,125.00)			
08/07/19	08/08/19	US TREASURY N/B DTD 09/30/2016 1.375% 09/30/2023	912828T26	5,000,000.00	(4,983,007.81)	(24,419.40)	(5,007,427.21)			
08/07/19	08/08/19	US TREASURY N/B DTD 07/31/2017 2.125% 07/31/2024	9128282N9	2,500,000.00	(2,578,906.25)	(1,154.89)	(2,580,061.14)			
08/27/19	08/29/19	NORDEA BANK ABP NEW YORK CERT DEPOS DTD 08/29/2019 1.850% 08/26/2022	65558TLL7	6,060,000.00	(6,060,000.00)	0.00	(6,060,000.00)			
08/29/19	09/03/19	SKANDINAV ENSKILDA BANK LT CD DTD 09/03/2019 1.860% 08/26/2022	83050PDR7	7,365,000.00	(7,365,000.00)	0.00	(7,365,000.00)			
Transaction Type Sub-Total				56,025,000.00	(56,588,817.02)	(265,918.62)	(56,854,735.64)			

INTEREST										
08/01/19	08/01/19	BRANCH BANKING & TRUST (CALLABLE) NOTES DTD 10/26/2017 2.150% 02/01/2021	05531FAZ6	1,945,000.00	0.00	20,908.75	20,908.75			
08/01/19	08/01/19	MONEY MARKET FUND	MONEY0002	0.00	0.00	1,452.06	1,452.06			
08/01/19	08/25/19	FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2015 2.716% 06/25/2022	3137BLUR7	1,700,000.00	0.00	3,847.67	3,847.67			
08/01/19	08/25/19	FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2015 2.791% 01/25/2022	3137BHX8	3,965,000.00	0.00	9,221.93	9,221.93			
08/01/19	08/25/19	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			



Managed Account Security Transactions & Interest

For the Month Ending **August 31, 2019**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
INTEREST										
08/01/19	08/25/19	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	1,985,003.70	0.00	5,938.71	5,938.71			
08/05/19	08/05/19	US BANK NA CINCINNATI CORP NOTES DTD 02/04/2019 3.375% 02/05/2024	91159HHV5	2,125,000.00	0.00	36,058.59	36,058.59			
08/05/19	08/05/19	BANK OF MONTREAL CHICAGO CERT DEPOS DTD 08/03/2018 3.190% 08/03/2020	06370REU9	7,000,000.00	0.00	227,641.94	227,641.94			
08/05/19	08/05/19	FANNIE MAE NOTES DTD 02/08/2019 2.500% 02/05/2024	3135G0V34	2,675,000.00	0.00	32,880.21	32,880.21			
08/07/19	08/07/19	WESTPAC BANKING CORP NY CD DTD 08/07/2017 2.050% 08/03/2020	96121T4A3	6,735,000.00	0.00	69,033.75	69,033.75			
08/08/19	08/08/19	MICROSOFT CORP (CALLABLE) NOTES DTD 08/08/2016 1.550% 08/08/2021	594918BP8	2,125,000.00	0.00	16,468.75	16,468.75			
08/08/19	08/08/19	MICROSOFT CORP (CALLABLE) NOTES DTD 08/08/2016 1.550% 08/08/2021	594918BP8	855,000.00	0.00	6,626.25	6,626.25			
08/11/19	08/11/19	PACCAR FINANCIAL CORP DTD 08/11/2016 1.650% 08/11/2021	69371RN44	1,730,000.00	0.00	14,272.50	14,272.50			
08/11/19	08/11/19	BANK OF NY MELLON CORP CORP NOTES DTD 08/13/2018 3.450% 08/11/2023	06406RAJ6	6,735,000.00	0.00	116,178.75	116,178.75			
08/13/19	08/13/19	FHLB BONDS DTD 02/15/2019 2.500% 02/13/2024	3130AFW94	760,000.00	0.00	9,394.44	9,394.44			
08/15/19	08/15/19	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			
08/15/19	08/15/19	ALLYA 2017-5 A3 DTD 11/22/2017 1.990% 03/15/2022	02007YAC8	2,581,443.22	0.00	4,280.89	4,280.89			
08/15/19	08/15/19	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			
08/15/19	08/15/19	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			
08/15/19	08/15/19	HYUNDAI ABS 2017-B A3 DTD 08/16/2017 1.770% 01/18/2022	44932GAD7	3,831,412.11	0.00	5,651.33	5,651.33			
08/15/19	08/15/19	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			



Managed Account Security Transactions & Interest

For the Month Ending **August 31, 2019**

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											
	08/15/19	08/15/19	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			
	08/15/19	08/15/19	US TREASURY N/B NOTES DTD 02/15/2018 2.250% 02/15/2021	9128283X6	5,800,000.00	0.00	65,250.00	65,250.00			
	08/15/19	08/15/19	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			
	08/15/19	08/15/19	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			
	08/15/19	08/15/19	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			
	08/15/19	08/15/19	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			
	08/15/19	08/15/19	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			
	08/15/19	08/15/19	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			
	08/18/19	08/18/19	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			
	08/19/19	08/19/19	IBM CORP NOTES DTD 02/19/2016 2.250% 02/19/2021	459200JF9	3,123,000.00	0.00	35,133.75	35,133.75			
	08/20/19	08/20/19	NORDEA BANK AB NY CD DTD 02/22/2018 2.720% 02/20/2020	65590ASN7	6,060,000.00	0.00	82,416.00	82,416.00			
	08/21/19	08/21/19	HAROT 2017-4 A3 DTD 11/29/2017 2.050% 11/21/2021	43813FAC7	1,761,855.00	0.00	3,009.84	3,009.84			
	08/21/19	08/21/19	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			
	08/31/19	08/31/19	US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	10,000,000.00	0.00	100,000.00	100,000.00			
	08/31/19	08/31/19	US TREASURY NOTES DTD 03/02/2015 1.750% 02/28/2022	912828J43	4,800,000.00	0.00	42,000.00	42,000.00			
Transaction Type Sub-Total					108,512,714.03	0.00	976,423.57	976,423.57			

PAYDOWNS



Managed Account Security Transactions & Interest

For the Month Ending **August 31, 2019**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
PAYDOWNS										
08/01/19	08/25/19	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	13,947.30	13,947.30	0.00	13,947.30	(277.43)	0.00	
08/15/19	08/15/19	HYUNDAI ABS 2017-B A3 DTD 08/16/2017 1.770% 01/18/2022	44932GAD7	278,624.99	278,624.99	0.00	278,624.99	48.29	0.00	
08/15/19	08/15/19	ALLYA 2017-5 A3 DTD 11/22/2017 1.990% 03/15/2022	02007YAC8	214,919.37	214,919.37	0.00	214,919.37	16.68	0.00	
08/21/19	08/21/19	HAROT 2017-4 A3 DTD 11/29/2017 2.050% 11/21/2021	43813FAC7	128,709.88	128,709.88	0.00	128,709.88	18.13	0.00	
Transaction Type Sub-Total				636,201.54	636,201.54	0.00	636,201.54	(194.33)	0.00	
SELL										
08/01/19	08/05/19	HOME DEPOT INC CORP NOTES DTD 06/05/2017 1.800% 06/05/2020	437076BQ4	1,800,000.00	1,795,104.00	5,400.00	1,800,504.00	(3,852.00)	(4,600.46)	FIFO
08/27/19	08/29/19	NORDEA BANK AB NY CD DTD 02/22/2018 2.720% 02/20/2020	65590ASN7	6,060,000.00	6,080,634.54	4,120.80	6,084,755.34	20,634.54	20,634.54	FIFO
08/29/19	09/03/19	BANK OF NOVA SCOTIA HOUSTON CD DTD 06/07/2018 3.080% 06/05/2020	06417GU22	7,000,000.00	7,056,603.12	52,702.22	7,109,305.34	59,263.12	57,632.26	FIFO
Transaction Type Sub-Total				14,860,000.00	14,932,341.66	62,223.02	14,994,564.68	76,045.66	73,666.34	
Managed Account Sub-Total					(41,020,273.82)	772,727.97	(40,247,545.85)	75,851.33	73,666.34	
Total Security Transactions					(41,020,273.82)	\$772,727.97	(40,247,545.85)	\$75,851.33	\$73,666.34	

Bolded items are forward settling trades.