



Customer Service
 PO Box 11813
 Harrisburg, PA 17108-1813

ACCOUNT STATEMENT

CITY OF STOCKTON

For the Month Ending
October 31, 2019

Client Management Team

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Contents

- Cover/Disclosures
- Summary Statement
- Individual Accounts

Accounts included in Statement

81140000 CITY OF STOCKTON RESERVE PORTFOLIO

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

Online Access www.pfm.com

Customer Service 1-717-232-2723

**Important Disclosures****Important Disclosures**

This statement is for general information purposes only and is not intended to provide specific advice or recommendations. PFM Asset Management LLC ("PFM") is an investment advisor registered with the Securities and Exchange Commission, and is required to maintain a written disclosure statement of our background and business experience. If you would like to receive a copy of our current disclosure statement, please contact Service Operations at the address below.

Proxy Voting PFM does not normally receive proxies to vote on behalf of its clients. However, it does on occasion receive consent requests. In the event a consent request is received the portfolio manager contacts the client and then proceeds according to their instructions. PFM's Proxy Voting Policy is available upon request by contacting Service Operations at the address below.

Questions About an Account PFM's monthly statement is intended to detail our investment advisory activity as well as the activity of any accounts held by clients in pools that are managed by PFM. The custodian bank maintains the control of assets and executes (i.e., settles) all investment transactions. The custodian statement is the official record of security and cash holdings and transactions. PFM recognizes that clients may use these reports to facilitate record keeping and that the custodian bank statement and the PFM statement should be reconciled and differences resolved. Many custodians use a settlement date basis which may result in the need to reconcile due to a timing difference.

Account Control PFM does not have the authority to withdraw funds from or deposit funds to the custodian. Our clients retain responsibility for their internal accounting policies; implementing and enforcing internal controls and generating ledger entries or otherwise recording transactions.

Market Value Generally, PFM's market prices are derived from closing bid prices as of the last business day of the month as supplied by ICE Data Services or Bloomberg. Where prices are not available from generally recognized sources the securities are priced using a yield-based matrix system to arrive at an estimated market value. Prices that fall between data points are interpolated. Non-negotiable FDIC-insured bank certificates of deposit are priced at par. Although PFM believes the prices to be reliable, the values of the securities do not always represent the prices at which the securities could have been bought or sold. Explanation of the valuation methods for money market and TERM funds is contained in the appropriate fund information statement.

Amortized Cost The original cost of the principal of the security is adjusted for the amount of the periodic reduction of any discount or premium from the purchase date until the date of the report. Discount or premium with respect to short term securities (those with less than one year to maturity at time of issuance) is amortized on a straightline basis. Such discount or premium with respect to longer term securities is amortized using the constant yield basis.

Tax Reporting Cost data and realized gains / losses are provided for informational purposes only. Please review for accuracy and consult your tax advisor to determine the tax consequences of your security transactions. PFM does not report such information to the IRS or other taxing authorities and is not responsible for the accuracy of such information that may be required to be reported to federal, state or other taxing authorities.

Financial Situation In order to better serve you, PFM should be promptly notified of any material change in your investment objective or financial situation.

Callable Securities Securities subject to redemption prior to maturity may be redeemed in whole or in part before maturity, which could affect the yield represented.

Portfolio The securities in this portfolio, including shares of mutual funds, are not guaranteed or otherwise protected by PFM, the FDIC (except for certain non-negotiable certificates of deposit) or any government agency. Investment in securities involves risks, including the possible loss of the amount invested. Actual settlement values, accrued interest, and amortized cost amounts may vary for securities subject to an adjustable interest rate or subject to principal paydowns. Any changes to the values shown may be reflected within the next monthly statement's beginning values.

Rating Information provided for ratings is based upon a good faith inquiry of selected sources, but its accuracy and completeness cannot be guaranteed. Shares of some money market and TERM funds are marketed through representatives of PFM's wholly owned subsidiary, PFM Fund Distributors, Inc. PFM Fund Distributors, Inc. is registered with the SEC as a broker/dealer and is a member of the Financial Industry Regulatory Authority ("FINRA") and the Municipal Securities Rulemaking Board ("MSRB"). You may reach the FINRA by calling the FINRA Regulator Public Disclosure Hotline at 1-888-289-9999 or at the FINRA Regulation Internet website address www.nasd.com. A brochure describing the FINRA Regulation Public Disclosure Program is also available from the FINRA upon request.

Key Terms and Definitions

Dividends on money market funds consist of interest earned, plus any discount ratably amortized to the date of maturity, plus all realized gains and losses on the sale of securities prior to maturity, less ratably amortization of any premium and all accrued expenses to the fund. Dividends are accrued daily and may be paid either monthly or quarterly. The monthly earnings on this statement represent the estimated dividend accrued for the month for any program that distributes earnings on a quarterly basis. There is no guarantee that the estimated amount will be paid on the actual distribution date.

Current Yield is the net change, exclusive of capital changes and income other than investment income, in the value of a hypothetical fund account with a balance of one share over the seven-day base period including the statement date, expressed as a percentage of the value of one share (normally \$1.00 per share) at the beginning of the seven-day period. This resulting net change in account value is then annualized by multiplying it by

365 and dividing the result by 7. The yields quoted should not be considered a representation of the yield of the fund in the future, since the yield is not fixed.

Average maturity represents the average maturity of all securities and investments of a portfolio, determined by multiplying the par or principal value of each security or investment by its maturity (days or years), summing the products, and dividing the sum by the total principal value of the portfolio. The stated maturity date of mortgage backed or callable securities are used in this statement. However the actual maturity of these securities could vary depending on the level or prepayments on the underlying mortgages or whether a callable security has or is still able to be called.

Monthly distribution yield represents the net change in the value of one share (normally \$1.00 per share) resulting from all dividends declared during the month by a fund expressed as a percentage of the value of one share at the beginning of the month. This resulting net change is then annualized by multiplying it by 365 and dividing it by the number of calendar days in the month.

YTM at Cost The yield to maturity at cost is the expected rate of return, based on the original cost, the annual interest receipts, maturity value and the time period from purchase date to maturity, stated as a percentage, on an annualized basis.

YTM at Market The yield to maturity at market is the rate of return, based on the current market value, the annual interest receipts, maturity value and the time period remaining until maturity, stated as a percentage, on an annualized basis.

Managed Account A portfolio of investments managed discretely by PFM according to the client's specific investment policy and requirements. The investments are directly owned by the client and held by the client's custodian.

Unsettled Trade A trade which has been executed however the final consummation of the security transaction and payment has not yet taken place.

Please review the detail pages of this statement carefully. If you think your statement is wrong, missing account information, or if you need more information about a transaction, please contact PFM within 60 days of receipt. If you have other concerns or questions regarding your account you should contact a member of your client management team or PFM Service Operations at the address below.

PFM Asset Management LLC
Attn: Service Operations
213 Market Street
Harrisburg, PA 17101



Account Statement

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

Consolidated Summary Statement

CITY OF STOCKTON

Portfolio Summary

Portfolio Holdings	Cash Dividends and Income	Closing Market Value
PFM Managed Account	902,303.56	488,678,219.85
State Pool	0.00	30,337,573.46
CAMP Pool	0.00	1,077,956.06
Idle Funds in Reserve Portfolio	0.00	1,262,439.33
BoW Main Account	0.00	41,727,043.25
Total	\$902,303.56	\$563,083,231.95

Investment Allocation

Investment Type	Closing Market Value	Percent
Asset-Backed Security	34,653,437.72	6.15
Certificate of Deposit	56,916,436.48	10.11
Corporate Note	101,478,476.35	18.02
Federal Agency Collateralized Mortgage Obligatio	12,031,976.81	2.14
Federal Agency Bond / Note	59,590,668.48	10.58
Municipal Bond / Note	5,921,392.60	1.05
Supra-National Agency Bond / Note	19,214,559.99	3.41
U.S. Treasury Bond / Note	198,871,271.42	35.33
State Pool	30,337,573.46	5.39
CAMP Pool	1,077,956.06	0.19
Idle Funds in Reserve Portfolio	1,262,439.33	0.22
BoW Main Account	41,727,043.25	7.41

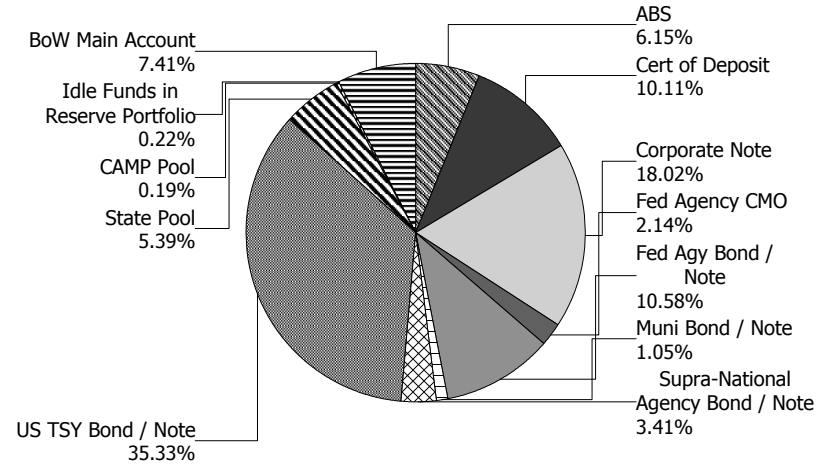
Total **\$563,083,231.95** **100.00%**

Maturity Distribution (Fixed Income Holdings)

Portfolio Holdings	Closing Market Value	Percent
Under 30 days	74,405,012.10	13.22
31 to 60 days	0.00	0.00
61 to 90 days	0.00	0.00
91 to 180 days	10,087,078.00	1.79
181 days to 1 year	15,832,931.75	2.81
1 to 2 years	104,952,426.84	18.64
2 to 3 years	165,836,865.59	29.45
3 to 4 years	98,433,547.88	17.48
4 to 5 years	93,535,369.79	16.61
Over 5 years	0.00	0.00
Total	\$563,083,231.95	100.00%

Weighted Average Days to Maturity 875

Sector Allocation





Managed Account Summary Statement

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

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Transaction Summary - Managed Account

Opening Market Value	\$487,980,121.19
Maturities/Calls	(805,925.23)
Principal Dispositions	(11,099,670.72)
Principal Acquisitions	12,016,635.45
Unsettled Trades	0.00
Change in Current Value	587,059.16
Closing Market Value	\$488,678,219.85

Cash Transactions Summary - Managed Account

Maturities/Calls	0.00
Sale Proceeds	11,141,194.19
Coupon/Interest/Dividend Income	751,859.51
Principal Payments	805,925.23
Security Purchases	(13,467,911.32)
Net Cash Contribution	(21,741.00)
Reconciling Transactions	0.00

Earnings Reconciliation (Cash Basis) - Managed Account

Interest/Dividends/Coupons Received	793,382.98
Less Purchased Interest Related to Interest/Coupons	(1,275.87)
Plus Net Realized Gains/Losses	110,196.45
Total Cash Basis Earnings	\$902,303.56

Cash Balance

Closing Cash Balance **\$1,262,439.33**

Earnings Reconciliation (Accrual Basis)

	Total
Ending Amortized Value of Securities	480,798,481.25
Ending Accrued Interest	2,259,557.60
Plus Proceeds from Sales	11,141,194.19
Plus Proceeds of Maturities/Calls/Principal Payments	805,925.23
Plus Coupons/Dividends Received	751,859.51
Less Cost of New Purchases	(12,017,911.32)
Less Beginning Amortized Value of Securities	(480,553,637.01)
Less Beginning Accrued Interest	(2,115,817.85)
Total Accrual Basis Earnings	\$1,069,651.60



Portfolio Summary and Statistics

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

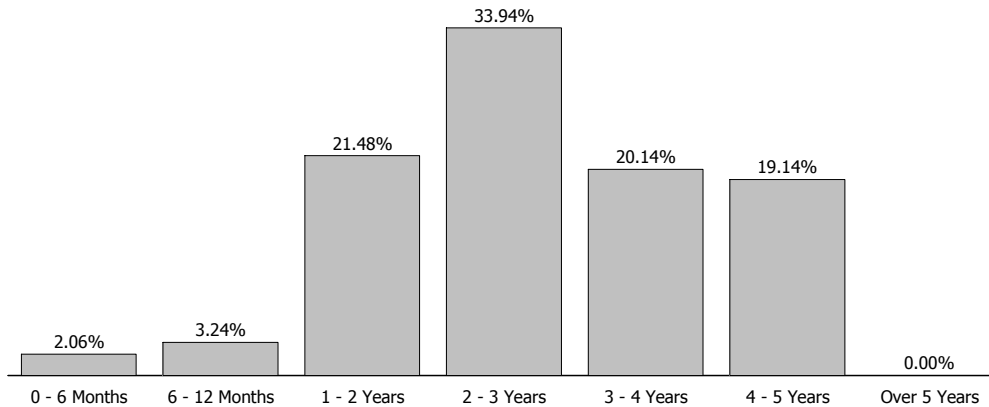
CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Account Summary

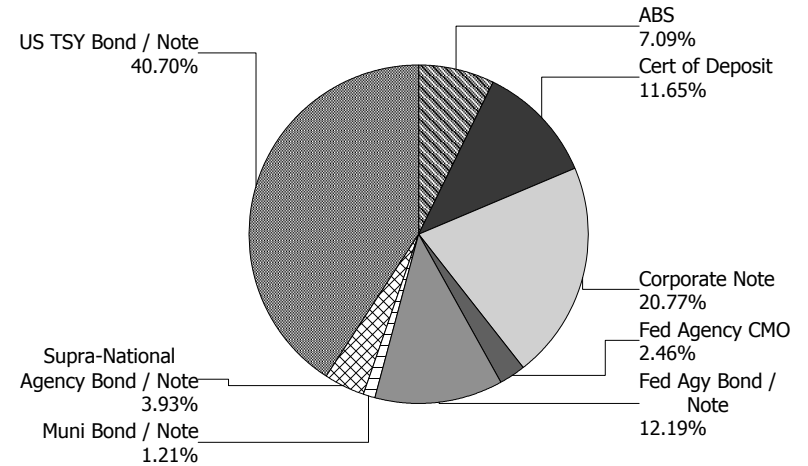
Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	196,100,000.00	198,871,271.42	40.70
Supra-National Agency Bond / Note	18,970,000.00	19,214,559.99	3.93
Municipal Bond / Note	5,835,000.00	5,921,392.60	1.21
Federal Agency Collateralized Mortgage Obligation	11,839,367.57	12,031,976.81	2.46
Federal Agency Bond / Note	57,765,000.00	59,590,668.48	12.19
Corporate Note	99,631,000.00	101,478,476.35	20.77
Certificate of Deposit	56,585,000.00	56,916,436.48	11.65
Asset-Backed Security	34,329,893.77	34,653,437.72	7.09
Managed Account Sub-Total	481,055,261.34	488,678,219.85	100.00%
Accrued Interest		2,259,557.60	
Total Portfolio	481,055,261.34	490,937,777.45	

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

Maturity Distribution



Sector Allocation



Characteristics

Yield to Maturity at Cost	2.36%
Yield to Maturity at Market	1.69%
Duration to Worst	2.50
Weighted Average Days to Maturity	1008



Managed Account Issuer Summary

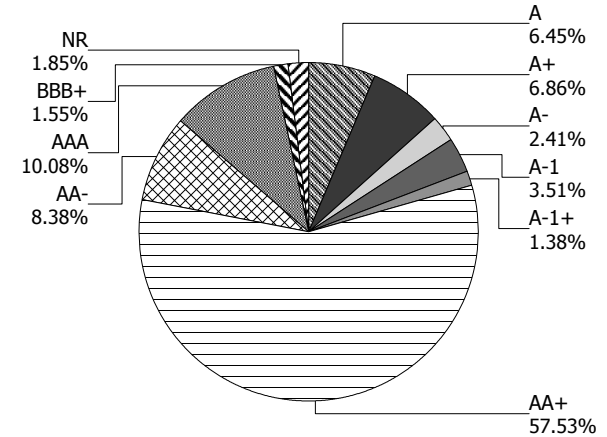
For the Month Ending **October 31, 2019**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Issuer Summary

Issuer	Market Value of Holdings	Percent
ALLY AUTO RECEIVABLES TRUST	5,972,898.85	1.22
AMERICAN EXPRESS CO	4,045,750.00	0.83
APPLE INC	6,080,070.00	1.24
BANK OF AMERICA CO	3,785,056.52	0.77
BANK OF MONTREAL	7,064,057.00	1.45
BB&T CORPORATION	1,951,661.63	0.40
CALIFORNIA ST	4,463,316.10	0.91
CANADIAN IMPERIAL BANK OF COMMERCE	4,061,488.00	0.83
CAPITAL ONE PRIME AUTO REC TRUST	1,255,015.41	0.26
CARMAX AUTO OWNER TRUST	1,545,748.08	0.32
CISCO SYSTEMS INC	4,006,032.00	0.82
CITIGROUP INC	3,808,339.19	0.78
CREDIT AGRICOLE SA	4,098,631.80	0.84
DEERE & COMPANY	4,963,534.88	1.02
EXXON MOBIL CORP	4,518,533.72	0.92
FANNIE MAE	38,168,095.68	7.82
FEDERAL HOME LOAN BANKS	4,456,486.35	0.91
FREDDIE MAC	28,998,063.26	5.93
GOLDMAN SACHS GROUP INC	3,774,710.94	0.77
HOME DEPOT INC	2,043,994.00	0.42
HONDA AUTO RECEIVABLES	4,906,540.22	1.00
HYUNDAI AUTO RECEIVABLES	6,199,781.02	1.27
IBM CORP	3,140,457.57	0.64
INTEL CORPORATION	4,055,480.00	0.83
INTER-AMERICAN DEVELOPMENT BANK	4,894,427.37	1.00
INTERNATIONAL FINANCE CORPORATION	8,358,105.12	1.71
INTL BANK OF RECONSTRUCTION AND DEV	5,962,027.50	1.22
JP MORGAN CHASE & CO	2,016,922.00	0.41
MASTERCARD INC	4,518,995.25	0.92
MERCEDES-BENZ AUTO RECEIVABLES	2,745,643.82	0.56
MICROSOFT CORP	2,975,392.92	0.61
MINIBANK OF AMERICA	3,821,577.52	0.78

Credit Quality (S&P Ratings)





Managed Account Issuer Summary

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

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Issuer	Market Value of Holdings	Percent
NISSAN AUTO RECEIVABLES	7,897,325.60	1.62
NORDEA BANK AB	6,055,533.78	1.24
ORACLE CORP	4,108,478.80	0.84
PACCAR FINANCIAL CORP	1,726,244.17	0.35
PFIZER INC	6,686,764.80	1.37
ROYAL BANK OF CANADA	4,094,576.00	0.84
SAN DIEGO CA CMNTY CLG DIST	1,458,076.50	0.30
SKANDINAVISKA ENSKILDA BANKEN AB	7,361,597.37	1.51
STATE STREET CORPORATION	2,383,662.82	0.49
SWEDBANK AB	7,575,708.26	1.55
THE BANK OF NEW YORK MELLON CORPORATION	7,079,057.48	1.45
THE WALT DISNEY CORPORATION	4,065,000.00	0.83
TOYOTA MOTOR CORP	8,705,869.70	1.78
UBS AG	6,025,590.00	1.23
UNITED PARCEL SERVICE INC	4,045,208.00	0.83
UNITED STATES TREASURY	198,871,271.42	40.71
US BANCORP	7,633,439.48	1.56
VISA INC	3,490,305.20	0.71
WESTPAC BANKING CORP	6,757,676.75	1.38
Total	\$488,678,219.85	100.00%



Managed Account Detail of Securities Held

For the Month Ending **October 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	4,700,000.00	AA+	Aaa	08/07/19	08/08/19	4,743,328.12	1.63	22,414.40	4,736,793.81	4,739,104.00
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	2,545.63	432,407.47	438,487.28
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	14,116.67	2,428,904.83	2,431,611.28
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	34,065.93	10,080,557.40	10,077,340.00
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	3,619.67	3,655,132.00	3,649,525.92
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	359.89	6,489,698.87	6,606,801.60
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	14,307.69	4,758,147.41	4,823,251.20
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	7,778.69	4,719,795.22	4,783,553.13
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	12,459.02	7,432,799.47	7,661,750.00
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	14,590.16	8,719,699.88	8,972,312.50
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	16,393.44	9,929,081.50	10,081,250.00
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	25,587.64	5,380,348.00	5,450,414.40
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	45,489.13	9,064,864.44	9,116,370.00
US TREASURY NOTES DTD 09/30/2015 1.750% 09/30/2022	912828L57	3,315,000.00	AA+	Aaa	10/03/17	10/06/17	3,286,770.70	1.93	5,072.13	3,298,179.06	3,337,144.20



Managed Account Detail of Securities Held

For the Month Ending **October 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	4,765,000.00	AA+	Aaa	06/04/18	06/06/18	4,570,491.21	2.76	7,290.71	4,631,328.41	4,796,830.20
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	7,650.27	4,858,191.65	5,033,400.00
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	410.71	7,305,094.52	7,579,530.40
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	33,975.75	4,652,668.56	4,833,598.64
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	31,400.14	6,840,426.84	7,149,920.10
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	5,049.18	3,731,826.44	3,847,894.05
US TREASURY NOTES DTD 04/02/2018 2.500% 03/31/2023	9128284D9	10,000,000.00	AA+	Aaa	08/07/19	08/08/19	10,363,671.88	1.47	21,857.92	10,341,137.10	10,323,440.00
US TREASURY NOTES DTD 08/01/2016 1.250% 07/31/2023	912828S92	2,375,000.00	AA+	Aaa	04/02/19	04/04/19	2,274,433.59	2.28	7,502.55	2,287,353.55	2,351,898.38
US TREASURY NOTES DTD 08/01/2016 1.250% 07/31/2023	912828S92	3,090,000.00	AA+	Aaa	02/08/19	02/12/19	2,935,379.29	2.44	9,761.21	2,959,201.20	3,059,943.57
US TREASURY N/B DTD 09/30/2016 1.375% 09/30/2023	912828T26	5,000,000.00	AA+	Aaa	08/07/19	08/08/19	4,983,007.81	1.46	6,010.93	4,983,958.45	4,971,875.00
US TREASURY NOTES DTD 11/15/2013 2.750% 11/15/2023	912828WE6	10,925,000.00	AA+	Aaa	03/06/19	03/08/19	11,035,530.27	2.52	138,789.06	11,021,159.23	11,443,937.50
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	107,965.68	11,893,124.30	12,358,013.85
US TREASURY N/B DTD 12/31/2018 2.625% 12/31/2023	9128285U0	460,000.00	AA+	Aaa	01/30/19	01/31/19	461,365.62	2.56	4,068.75	461,172.20	480,268.52
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	506.87	9,263,556.26	9,409,859.78



Managed Account Detail of Securities Held

For the Month Ending **October 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 06/30/2017 2.000% 06/30/2024	912828XX3	11,430,000.00	AA+	Aaa	07/01/19	07/03/19	11,547,871.88	1.78	77,028.26	11,540,419.17	11,666,189.52
US TREASURY N/B DTD 07/31/2017 2.125% 07/31/2024	9128282N9	2,500,000.00	AA+	Aaa	08/07/19	08/08/19	2,578,906.25	1.47	13,425.61	2,575,366.05	2,566,700.00
US TREASURY N/B NOTES DTD 08/31/2017 1.875% 08/31/2024	9128282U3	7,190,000.00	AA+	Aaa	09/03/19	09/05/19	7,377,333.20	1.33	22,962.57	7,371,626.09	7,302,904.57
US TREASURY NOTES DTD 10/02/2017 2.125% 09/30/2024	9128282Y5	7,325,000.00	AA+	Aaa	10/01/19	10/03/19	7,543,891.60	1.50	13,609.29	7,540,533.58	7,526,151.83
Security Type Sub-Total		196,100,000.00					194,684,133.08	2.13	728,065.55	195,384,552.96	198,871,271.42
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	2,212,268.99	2,230,301.22
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	6,072,875.21	6,127,803.90
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	4,824,698.88	4,894,427.37
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	5,841,961.52	5,962,027.50
Security Type Sub-Total		18,970,000.00					18,934,616.65	2.69	84,432.13	18,951,804.60	19,214,559.99
Municipal Bond / Note											
CA ST TXBL GO BONDS DTD 10/24/2019 2.400% 10/01/2023	13063DRJ9	4,385,000.00	AA-	Aa2	10/16/19	10/24/19	4,472,743.85	1.87	2,046.33	4,472,323.28	4,463,316.10



Managed Account Detail of Securities Held

For the Month Ending **October 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
Municipal Bond / Note											
SAN DIEGO CCD, CA TXBL GO BONDS DTD 10/16/2019 2.046% 08/01/2024	797272QP9	1,450,000.00	AAA	Aaa	09/18/19	10/16/19	1,450,000.00	2.05	1,236.13	1,450,000.00	1,458,076.50
Security Type Sub-Total		5,835,000.00					5,922,743.85	1.91	3,282.46	5,922,323.28	5,921,392.60
Federal Agency Collateralized Mortgage Obligation											
FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	1,834,367.57	AA+	Aaa	04/11/18	04/30/18	1,870,854.98	2.27	5,441.96	1,854,166.10	1,868,478.00
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	3,985,294.85	4,027,828.99
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	1,703,040.82	1,728,121.57
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	2,110,381.94	2,145,549.21
FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.307% 08/25/2022	3137AWOH1	2,240,000.00	AA+	Aaa	09/04/19	09/09/19	2,273,075.00	1.25	4,306.40	2,271,625.06	2,261,999.04
Security Type Sub-Total		11,839,367.57					11,955,844.04	2.14	28,225.46	11,924,508.77	12,031,976.81
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	3,100.00	2,478,179.23	2,513,105.52
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	6,397,770.37	6,459,532.80
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	34,690.10	4,322,698.97	4,423,216.43
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	6,446,584.32	6,510,809.60
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	7,149,475.19	7,202,316.55



Managed Account Detail of Securities Held

For the Month Ending **October 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											
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	4,976,576.70	5,210,890.00
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	6,808,170.23	7,112,864.85
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	12,282,076.22	12,926,928.35
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	3,512,499.81	3,667,794.83
FANNIE MAE NOTES DTD 02/08/2019 2.500% 02/05/2024	3135G0V34	2,675,000.00	AA+	Aaa	02/07/19	02/08/19	2,665,049.00	2.58	15,975.69	2,666,425.58	2,774,518.03
FHLB BONDS DTD 02/15/2019 2.500% 02/13/2024	3130AFW94	760,000.00	AA+	Aaa	02/14/19	02/15/19	757,309.60	2.58	4,116.67	757,671.82	788,691.52
Security Type Sub-Total		57,765,000.00					57,837,096.05	2.53	367,791.14	57,798,128.44	59,590,668.48
Corporate Note											
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	1,992,123.52	2,011,198.00
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	1,451,114.67	1,467,183.20
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	7,706.76	804,710.21	817,361.58
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	1,944,639.18	1,951,661.63
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	14,053.50	3,129,277.67	3,140,457.57



Managed Account Detail of Securities Held

For the Month Ending **October 31, 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	Date	Date	Cost	at Cost	Interest	Cost	Value		
CUSIP											
Corporate Note											
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	1,423,041.45
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	2,003,743.58	2,016,922.00
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	3,092,799.18	3,095,492.27
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	3,699,268.51	3,758,023.40
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	3,757,177.05	3,785,056.52
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	3,747,967.77	3,774,710.94
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	150,050.16	150,230.85
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	2,229,628.39	2,233,431.97
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	854,525.36	853,678.17
MICROSOFT CORP (CALLABLE) NOTES DTD 08/08/2016 1.550% 08/08/2021	594918BP8	2,125,000.00	AAA	Aaa	08/01/16	08/08/16	2,122,768.75	1.57	7,593.92	2,124,190.57	2,121,714.75
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	6,343.33	1,702,459.70	1,726,244.17
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	9,953.89	4,062,933.54	4,108,478.80



Managed Account Detail of Securities Held

For the Month Ending **October 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											
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	3,912,195.28	4,006,032.00
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	3,758,418.07	3,808,339.19
JOHN DEERE CAPITAL CORP NOTES DTD 01/06/2017 2.650% 01/06/2022	24422ETL3	875,000.00	A	A2	03/21/17	03/21/17	877,056.25	2.60	7,407.12	875,975.54	890,890.88
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	1,001,532.99	1,018,161.00
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	3,005,165.40	3,054,483.00
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	1,998,409.64	2,032,266.00
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	2,009,850.02	2,034,552.00
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	15,516.67	4,024,880.44	4,065,000.00
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	4,001,362.20	4,055,480.00
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	5,995,759.32	6,080,070.00
UNITED PARCEL SERVICE (CALLABLE) NOTES DTD 05/16/2017 2.350% 05/16/2022	911312BC9	4,000,000.00	A	A2	07/10/17	07/13/17	4,012,880.00	2.28	43,083.33	4,006,874.80	4,045,208.00
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	2,015,725.72	2,043,994.00
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	1,942,611.78	2,023,122.00



Managed Account Detail of Securities Held

For the Month Ending **October 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											
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	6,802,328.18	7,079,057.48
US BANK NA CINCINNATI CORP NOTES DTD 02/04/2019 3.375% 02/05/2024	91159HHV5	2,125,000.00	A+	A1	04/02/19	04/04/19	2,171,197.50	2.89	17,132.81	2,166,076.68	2,243,317.88
PFIZER INC CORP NOTES DTD 03/11/2019 2.950% 03/15/2024	717081ES8	6,400,000.00	AA-	A1	06/03/19	06/05/19	6,562,752.00	2.38	24,124.44	6,549,762.43	6,686,764.80
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	4,373,693.79	4,518,995.25
US BANCORP DTD 07/29/2019 2.400% 07/30/2024	91159HHX1	3,300,000.00	A+	A1	08/01/19	08/05/19	3,302,739.00	2.38	20,240.00	3,302,618.58	3,357,855.60
Security Type Sub-Total		99,631,000.00					99,890,705.46	2.50	570,860.30	99,904,849.92	101,478,476.35
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	28,516.67	6,000,000.00	6,025,590.00
CANADIAN IMP BK COMM NY FLT CERT DEPOS DTD 04/10/2018 2.410% 04/10/2020	13606BVF0	4,055,000.00	A-1	P-1	04/06/18	04/10/18	4,055,000.00	2.78	5,970.87	4,055,000.00	4,061,488.00
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	32,215.75	6,735,000.00	6,757,676.75
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	54,584.44	7,000,000.00	7,064,057.00
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	80,509.02	7,555,000.00	7,575,708.26
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	76,309.20	3,760,000.00	3,821,577.52
CREDIT AGRICOLE CIB NY CERT DEPOS DTD 04/04/2019 2.830% 04/02/2021	22535CDU2	4,055,000.00	A+	Aa3	04/03/19	04/04/19	4,055,000.00	2.85	67,260.06	4,055,000.00	4,098,631.80



Managed Account Detail of Securities Held

For the Month Ending **October 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												
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	4,094,576.00
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	19,930.67	6,060,000.00	6,055,533.78
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	22,450.98	7,365,000.00	7,361,597.37
Security Type Sub-Total			56,585,000.00					56,585,000.00	2.54	439,587.66	56,585,000.00	56,916,436.48
Asset-Backed Security												
HAROT 2017-4 A3 DTD 11/29/2017 2.050% 11/21/2021		43813FAC7	1,392,314.15	NR	Aaa	11/22/17	11/29/17	1,392,117.97	2.06	792.85	1,392,209.80	1,393,044.98
TAOT 2017-D A3 DTD 11/15/2017 1.930% 01/15/2022		89238KAD4	2,175,178.61	AAA	Aaa	11/07/17	11/15/17	2,174,978.06	2.26	1,865.82	2,175,069.92	2,174,600.01
HYUNDAI ABS 2017-B A3 DTD 08/16/2017 1.770% 01/18/2022		44932GAD7	2,996,288.00	AAA	Aaa	08/09/17	08/16/17	2,995,768.74	1.78	2,357.08	2,996,021.87	2,993,668.65
ALLYA 2017-5 A3 DTD 11/22/2017 1.990% 03/15/2022		02007YAC8	1,986,113.01	AAA	Aaa	11/14/17	11/22/17	1,985,958.89	1.99	1,756.61	1,986,026.30	1,986,480.24
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	1,949,987.13	1,955,884.71
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	1,329,869.87	1,342,038.36
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	2,709,925.34	2,745,643.82
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	3,949,807.71	3,986,418.61
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	2,539,940.41	2,580,391.59
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	1,174,974.01	1,195,186.03



Managed Account Detail of Securities Held

For the Month Ending **October 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											
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	1,839,790.22	1,864,074.01
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	2,289,923.65	2,318,309.21
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	2,779,641.85	2,832,367.69
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	1,239,770.19	1,255,015.41
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	2,449,494.32	2,484,566.32
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	1,524,860.69	1,545,748.08
Security Type Sub-Total		34,329,893.77					34,326,403.17	2.61	37,312.90	34,327,313.28	34,653,437.72
Managed Account Sub-Total		481,055,261.34					480,136,542.30	2.36	2,259,557.60	480,798,481.25	488,678,219.85
Securities Sub-Total		\$481,055,261.34					\$480,136,542.30	2.36%	\$2,259,557.60	\$480,798,481.25	\$488,678,219.85
Accrued Interest											\$2,259,557.60
Total Investments											\$490,937,777.45



Managed Account Fair Market Value & Analytics

For the Month Ending **October 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	4,700,000.00	CITIGRP		100.83	4,739,104.00	(4,224.12)	2,310.19	1.26	1.26	1.60
US TREASURY NOTES	DTD 05/31/2016 1.375% 05/31/2021	912828R77	440,000.00	RBC		99.66	438,487.28	9,401.34	6,079.81	1.55	1.55	1.60
US TREASURY NOTES	DTD 05/31/2016 1.375% 05/31/2021	912828R77	2,440,000.00	TD		99.66	2,431,611.28	18,012.85	2,706.45	1.55	1.55	1.60
US TREASURY NOTES	DTD 09/02/2014 2.000% 08/31/2021	912828D72	10,000,000.00	CITIGRP		100.77	10,077,340.00	(13,285.00)	(3,217.40)	1.79	1.79	1.57
US TREASURY NOTES	DTD 09/30/2016 1.125% 09/30/2021	912828T34	3,680,000.00	NEW ACCT		99.17	3,649,525.92	31,757.33	(5,606.08)	1.88	1.88	1.57
US TREASURY NOTES	DTD 10/31/2014 2.000% 10/31/2021	912828F96	6,550,000.00	GOLDMAN		100.87	6,606,801.60	165,030.11	117,102.73	1.96	1.96	1.56
US TREASURY NOTES	DTD 03/02/2015 1.750% 02/28/2022	912828J43	4,800,000.00	NEW ACCT		100.48	4,823,251.20	110,047.62	65,103.79	2.27	2.27	1.54
US TREASURY NOTES	DTD 03/31/2017 1.875% 03/31/2022	912828W89	4,745,000.00	BNP_PARI		100.81	4,783,553.13	82,852.16	63,757.91	2.35	2.35	1.53
US TREASURY NOTES	DTD 03/31/2017 1.875% 03/31/2022	912828W89	7,600,000.00	MORGAN_S		100.81	7,661,750.00	311,125.00	228,950.53	2.35	2.35	1.53
US TREASURY NOTES	DTD 03/31/2017 1.875% 03/31/2022	912828W89	8,900,000.00	BNP_PARI		100.81	8,972,312.50	334,792.97	252,612.62	2.35	2.35	1.53
US TREASURY NOTES	DTD 03/31/2017 1.875% 03/31/2022	912828W89	10,000,000.00	GOLDMAN		100.81	10,081,250.00	203,515.62	152,168.50	2.35	2.35	1.53
US TREASURY NOTES	DTD 07/31/2017 1.875% 07/31/2022	912828P4	5,400,000.00	GOLDMAN		100.93	5,450,414.40	83,742.52	70,066.40	2.66	2.66	1.53
US TREASURY NOTES	DTD 07/31/2015 2.000% 07/31/2022	912828X08	9,000,000.00	MORGAN_S		101.29	9,116,370.00	2,463.75	51,505.56	2.66	2.66	1.52
US TREASURY NOTES	DTD 09/30/2015 1.750% 09/30/2022	912828L57	3,315,000.00	HSBC		100.67	3,337,144.20	50,373.50	38,965.14	2.83	2.83	1.51
US TREASURY NOTES	DTD 09/30/2015 1.750% 09/30/2022	912828L57	4,765,000.00	RBS		100.67	4,796,830.20	226,338.99	165,501.79	2.83	2.83	1.51
US TREASURY NOTES	DTD 09/30/2015 1.750% 09/30/2022	912828L57	5,000,000.00	TD		100.67	5,033,400.00	237,892.19	175,208.35	2.83	2.83	1.51
US TREASURY N/B NOTES	DTD 10/31/2017 2.000% 10/31/2022	9128283C2	7,475,000.00	MERRILL		101.40	7,579,530.40	353,891.73	274,435.88	2.91	2.91	1.52



Managed Account Fair Market Value & Analytics

For the Month Ending **October 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 NOTES	DTD 12/31/2015 2.125% 12/31/2022	912828N30	4,745,000.00	BNP_PARI		101.87	4,833,598.64	219,456.84	180,930.08	3.04	3.04	1.52
US TREASURY NOTES	DTD 02/01/2016 1.750% 01/31/2023	912828P38	7,100,000.00	MORGAN_S		100.70	7,149,920.10	390,220.88	309,493.26	3.14	3.14	1.53
US TREASURY NOTES	DTD 03/31/2016 1.500% 03/31/2023	912828O29	3,850,000.00	TD		99.95	3,847,894.05	139,712.41	116,067.61	3.31	3.31	1.52
US TREASURY NOTES	DTD 04/02/2018 2.500% 03/31/2023	9128284D9	10,000,000.00	BARCLAYS		103.23	10,323,440.00	(40,231.88)	(17,697.10)	3.27	3.27	1.52
US TREASURY NOTES	DTD 08/01/2016 1.250% 07/31/2023	912828S92	2,375,000.00	NOMURA		99.03	2,351,898.38	77,464.79	64,544.83	3.64	3.64	1.52
US TREASURY NOTES	DTD 08/01/2016 1.250% 07/31/2023	912828S92	3,090,000.00	RBC		99.03	3,059,943.57	124,564.28	100,742.37	3.64	3.64	1.52
US TREASURY N/B	DTD 09/30/2016 1.375% 09/30/2023	912828T26	5,000,000.00	MERRILL		99.44	4,971,875.00	(11,132.81)	(12,083.45)	3.79	3.79	1.52
US TREASURY NOTES	DTD 11/15/2013 2.750% 11/15/2023	912828WE6	10,925,000.00	TD		104.75	11,443,937.50	408,407.23	422,778.27	3.78	3.78	1.53
US TREASURY NOTES	DTD 11/30/2016 2.125% 11/30/2023	912828U57	12,075,000.00	BNP_PARI		102.34	12,358,013.85	499,043.15	464,889.55	3.87	3.87	1.53
US TREASURY N/B	DTD 12/31/2018 2.625% 12/31/2023	9128285U0	460,000.00	MERRILL		104.41	480,268.52	18,902.90	19,096.32	3.92	3.92	1.53
US TREASURY N/B NOTES	DTD 05/01/2017 2.000% 04/30/2024	912828X70	9,225,000.00	MORGAN_S		102.00	9,409,859.78	143,059.00	146,303.52	4.30	4.30	1.54
US TREASURY N/B NOTES	DTD 06/30/2017 2.000% 06/30/2024	912828XX3	11,430,000.00	RBC		102.07	11,666,189.52	118,317.64	125,770.35	4.42	4.42	1.54
US TREASURY N/B	DTD 07/31/2017 2.125% 07/31/2024	9128282N9	2,500,000.00	HSBC		102.67	2,566,700.00	(12,206.25)	(8,666.05)	4.49	4.49	1.54
US TREASURY N/B NOTES	DTD 08/31/2017 1.875% 08/31/2024	9128282U3	7,190,000.00	HSBC		101.57	7,302,904.57	(74,428.63)	(68,721.52)	4.60	4.60	1.54
US TREASURY NOTES	DTD 10/02/2017 2.125% 09/30/2024	9128282Y5	7,325,000.00	HSBC		102.75	7,526,151.83	(17,739.77)	(14,381.75)	4.65	4.65	1.54
Security Type Sub-Total			196,100,000.00				198,871,271.42	4,187,138.34	3,486,718.46	3.11	3.11	1.53

Supra-National Agency Bond / Note



Managed Account Fair Market Value & Analytics

For the Month Ending **October 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
Supra-National Agency Bond / Note												
INTERNATIONAL FINANCE CORPORATION NOTE	01/25/2018 2.250% 01/25/2021	45950KCM0	2,215,000.00	JPM_CHAS		100.69	2,230,301.22	21,813.32	18,032.23	1.21	1.21	1.68
INTERNATIONAL FINANCE CORPORATION NOTE	03/16/2018 2.635% 03/09/2021	45950VLO7	6,075,000.00	HSBC		100.87	6,127,803.90	57,360.15	54,928.69	1.32	1.32	1.98
INTER-AMERICAN DEVELOPMENT BANK NOTE	04/19/2018 2.625% 04/19/2021	4581X0DB1	4,830,000.00	CITIGRP		101.33	4,894,427.37	75,053.37	69,728.49	1.44	1.44	1.70
INTL BANK OF RECONSTRUCTION AND DEV NOTE	07/25/2018 2.750% 07/23/2021	459058GH0	5,850,000.00	MORGAN_S		101.92	5,962,027.50	125,716.50	120,065.98	1.67	1.67	1.62
Security Type Sub-Total			18,970,000.00				19,214,559.99	279,943.34	262,755.39	1.45	1.45	1.76
Municipal Bond / Note												
CA ST TXBL GO BONDS	10/24/2019 2.400% 10/01/2023	13063DRJ9	4,385,000.00	MORGAN_S		101.79	4,463,316.10	(9,427.75)	(9,007.18)	3.73	3.73	1.92
SAN DIEGO CCD, CA TXBL GO BONDS	10/16/2019 2.046% 08/01/2024	797272OP9	1,450,000.00	RBC		100.56	1,458,076.50	8,076.50	8,076.50	4.50	4.50	1.92
Security Type Sub-Total			5,835,000.00				5,921,392.60	(1,351.25)	(930.68)	3.92	3.92	1.92
Federal Agency Collateralized Mortgage Obligation												
FNA 2018-M5 A2	04/01/2018 3.560% 09/25/2021	3136B1XP4	1,834,367.57	JPM_CHAS		101.86	1,868,478.00	(2,376.98)	14,311.90	1.35	0.98	1.43
FHLMC MULTIFAMILY STRUCTURED P	05/01/2015 2.791% 01/25/2022	3137BHXY8	3,965,000.00	JPM_CHAS		101.58	4,027,828.99	38,047.74	42,534.14	2.04	1.14	1.25
FHLMC MULTIFAMILY STRUCTURED P	11/01/2015 2.716% 06/25/2022	3137BLUR7	1,700,000.00	JPM_CHAS		101.65	1,728,121.57	23,871.57	25,080.75	2.32	1.35	1.36
FHLMC SERIES K721 A2	12/01/2015 3.090% 08/25/2022	3137BM6P6	2,100,000.00	CITIGRP		102.17	2,145,549.21	27,666.40	35,167.27	2.50	1.43	1.44
FHLMC MULTIFAMILY STRUCTURED P	12/01/2012 2.307% 08/25/2022	3137AWOH1	2,240,000.00	CANT_FIT		100.98	2,261,999.04	(11,075.96)	(9,626.02)	2.64	1.43	1.52



Managed Account Fair Market Value & Analytics

For the Month Ending **October 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		11,839,367.57				12,031,976.81	76,132.77	107,468.04	2.17	1.25	1.38

Federal Agency Bond / Note

FANNIE MAE NOTES DTD 04/13/2018 2.500% 04/13/2021	3135G0U27	2,480,000.00	NOMURA		101.33	2,513,105.52	36,800.72	34,926.29	1.42	1.42	1.56
FANNIE MAE NOTES DTD 01/09/2017 2.000% 01/05/2022	3135G0S38	6,400,000.00	NEW ACCT		100.93	6,459,532.80	64,492.80	61,762.43	2.11	2.11	1.56
FANNIE MAE NOTES DTD 01/11/2019 2.625% 01/11/2022	3135G0U92	4,325,000.00	NOMURA		102.27	4,423,216.43	101,330.43	100,517.46	2.11	2.11	1.57
FREDDIE MAC GLOBAL NOTES DTD 01/13/2012 2.375% 01/13/2022	3137EADB2	6,400,000.00	NEW ACCT		101.73	6,510,809.60	8,620.80	64,225.28	2.13	2.13	1.57
FANNIE MAE NOTES DTD 04/10/2017 1.875% 04/05/2022	3135G0T45	7,150,000.00	NEW ACCT		100.73	7,202,316.55	53,396.20	52,841.36	2.36	2.36	1.57
FREDDIE MAC NOTES DTD 06/11/2018 2.750% 06/19/2023	3137EAEN5	5,000,000.00	TD		104.22	5,210,890.00	242,490.00	234,313.30	3.43	3.43	1.55
FREDDIE MAC NOTES DTD 06/11/2018 2.750% 06/19/2023	3137EAEN5	6,825,000.00	TD		104.22	7,112,864.85	310,523.85	304,694.62	3.43	3.43	1.55
FANNIE MAE NOTES DTD 09/14/2018 2.875% 09/12/2023	3135G0U43	12,325,000.00	HSBC		104.88	12,926,928.35	654,679.35	644,852.13	3.65	3.65	1.57
FEDERAL HOME LOAN BANKS NOTES DTD 12/09/2013 3.375% 12/08/2023	3130A0F70	3,425,000.00	DAIWA		107.09	3,667,794.83	140,387.33	155,295.02	3.80	3.80	1.58
FANNIE MAE NOTES DTD 02/08/2019 2.500% 02/05/2024	3135G0V34	2,675,000.00	NOMURA		103.72	2,774,518.03	109,469.03	108,092.45	4.02	4.02	1.59
FHLB BONDS DTD 02/15/2019 2.500% 02/13/2024	3130AFW94	760,000.00	BARCLAYS		103.78	788,691.52	31,381.92	31,019.70	4.04	4.04	1.58
Security Type Sub-Total		57,765,000.00				59,590,668.48	1,753,572.43	1,792,540.04	2.94	2.94	1.57

Corporate Note

AMERICAN EXP (CALLABLE) CREDIT CORP NOTE DTD 09/14/2015 2.600% 09/14/2020	0258MODX4	2,000,000.00	MKTX	08/14/20	100.56	2,011,198.00	32,838.00	19,074.48	0.78	0.77	1.95
VISA INC (CALLABLE) CORP NOTES DTD 12/14/2015 2.200% 12/14/2020	92826CAB8	1,460,000.00	WELLS_FA	11/14/20	100.49	1,467,183.20	28,134.20	16,068.53	1.04	1.01	1.75



Managed Account Fair Market Value & Analytics

For the Month Ending **October 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		101.54	817,361.58	12,844.58	12,651.37	1.15	1.15	1.74
BRANCH BANKING & TRUST (CALLABLE) NOTES	DTD 10/26/2017 2.150% 02/01/2021	05531FAZ6	1,945,000.00	MORGAN_S	01/01/21	100.34	1,951,661.63	7,556.33	7,022.45	1.18	1.14	1.87
IBM CORP NOTES	DTD 02/19/2016 2.250% 02/19/2021	459200JF9	3,123,000.00	TD		100.56	3,140,457.57	562.14	11,179.90	1.27	1.27	1.81
EXXON MOBIL CORPORATE (CALLABLE) NOTES	DTD 03/03/2016 2.222% 03/01/2021	30231GAV4	1,415,000.00	NEW ACCT	02/01/21	100.57	1,423,041.45	8,041.45	8,041.45	1.25	1.22	1.79
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	100.85	2,016,922.00	6,622.00	13,178.42	1.24	1.22	1.90
EXXON MOBIL CORPORATE (CALLABLE) NOTES	DTD 03/03/2016 2.222% 03/01/2021	30231GAV4	3,078,000.00	NEW ACCT	02/01/21	100.57	3,095,492.27	(36,465.07)	2,693.09	1.25	1.22	1.79
TOYOTA MOTOR CREDIT CORP NOTES	DTD 04/13/2018 2.950% 04/13/2021	89236TEU5	3,700,000.00	JPM_CHAS		101.57	3,758,023.40	59,503.40	58,754.89	1.42	1.42	1.85
BANK OF AMERICA CORP NOTE	DTD 04/19/2016 2.625% 04/19/2021	06051GFW4	3,745,000.00	MERRILL		101.07	3,785,056.52	12,006.47	27,879.47	1.43	1.43	1.88
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	100.93	3,774,710.94	15,988.50	26,743.17	1.39	1.37	1.99
STATE STREET CORP NOTES	DTD 05/19/2016 1.950% 05/19/2021	857477AV5	150,000.00	NEW ACCT		100.15	150,230.85	88.35	180.69	1.51	1.51	1.85
STATE STREET CORP NOTES	DTD 05/19/2016 1.950% 05/19/2021	857477AV5	2,230,000.00	NEW ACCT		100.15	2,233,431.97	4,591.57	3,803.58	1.51	1.51	1.85
MICROSOFT CORP (CALLABLE) NOTES	DTD 08/08/2016 1.550% 08/08/2021	594918BP8	855,000.00	NEW ACCT	07/08/21	99.85	853,678.17	(13.68)	(847.19)	1.70	1.73	1.64
MICROSOFT CORP (CALLABLE) NOTES	DTD 08/08/2016 1.550% 08/08/2021	594918BP8	2,125,000.00	NEW ACCT	07/08/21	99.85	2,121,714.75	(1,054.00)	(2,475.82)	1.70	1.73	1.64
PACCAR FINANCIAL CORP	DTD 08/11/2016 1.650% 08/11/2021	69371RN44	1,730,000.00	NEW ACCT		99.78	1,726,244.17	64,267.77	23,784.47	1.74	1.74	1.77



Managed Account Fair Market Value & Analytics

For the Month Ending **October 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	100.21	4,108,478.80	100,277.80	45,545.26	1.79	1.75	1.79	
CISCO SYSTEMS INC CORP (CALLABLE) NOTES DTD 09/20/2016 1.850% 09/20/2021	17275RBJ0	4,000,000.00	MIZUHO	08/20/21	100.15	4,006,032.00	154,152.00	93,836.72	1.80	1.76	1.77	
CITIGROUP INC CORP (CALLABLE) NOTE DTD 12/08/2016 2.900% 12/08/2021	172967LC3	3,745,000.00	MORGAN_S	11/08/21	101.69	3,808,339.19	37,760.84	49,921.12	1.95	1.93	2.07	
JOHN DEERE CAPITAL CORP NOTES DTD 01/06/2017 2.650% 01/06/2022	24422ETL3	875,000.00	NEW ACCT		101.82	890,890.88	13,834.63	14,915.34	2.10	2.10	1.80	
JOHN DEERE CAPITAL CORP NOTES DTD 01/06/2017 2.650% 01/06/2022	24422ETL3	1,000,000.00	NEW ACCT		101.82	1,018,161.00	14,921.00	16,628.01	2.10	2.10	1.80	
JOHN DEERE CAPITAL CORP NOTES DTD 01/06/2017 2.650% 01/06/2022	24422ETL3	3,000,000.00	NEW ACCT		101.82	3,054,483.00	43,563.00	49,317.60	2.10	2.10	1.80	
US BANCORP (CALLABLE) NOTES DTD 01/24/2017 2.625% 01/24/2022	91159HHP8	2,000,000.00	NEW ACCT	12/23/21	101.61	2,032,266.00	35,706.00	33,856.36	2.09	2.07	1.88	
AMERICAN EXPRESS CREDIT (CALLABLE) NOTES DTD 03/03/2017 2.700% 03/03/2022	0258M0EG0	2,000,000.00	BNP_PARI	01/31/22	101.73	2,034,552.00	15,232.00	24,701.98	2.19	2.17	1.94	
WALT DISNEY COMPANY CORP NOTES DTD 03/06/2017 2.450% 03/04/2022	25468PDO6	4,000,000.00	WELLS_FA		101.63	4,065,000.00	17,080.00	40,119.56	2.26	2.26	1.74	
INTEL CORP (CALLABLE) NOTES DTD 05/11/2017 2.350% 05/11/2022	458140BB5	4,000,000.00	US_BANCO	04/11/22	101.39	4,055,480.00	53,000.00	54,117.80	2.37	2.34	1.79	
APPLE INC CORP (CALLABLE) NOTE DTD 05/11/2017 2.300% 05/11/2022	037833CQ1	6,000,000.00	CSFB	04/11/22	101.33	6,080,070.00	88,050.00	84,310.68	2.37	2.35	1.76	
UNITED PARCEL SERVICE (CALLABLE) NOTES DTD 05/16/2017 2.350% 05/16/2022	911312BC9	4,000,000.00	HSBC	04/16/22	101.13	4,045,208.00	32,328.00	38,333.20	2.38	2.36	1.89	
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	102.20	2,043,994.00	14,614.00	28,268.28	2.41	2.39	1.75	
VISA INC (CALLABLE) NOTE DTD 09/11/2017 2.150% 09/15/2022	92826CAG7	2,000,000.00	US_BANCO	08/15/22	101.16	2,023,122.00	105,942.00	80,510.22	2.72	2.69	1.74	
BANK OF NY MELLON CORP CORP NOTES DTD 08/13/2018 3.450% 08/11/2023	06406RAJ6	6,735,000.00	HSBC		105.11	7,079,057.48	264,315.08	276,729.30	3.52	3.52	2.04	



Managed Account Fair Market Value & Analytics

For the Month Ending **October 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												
US BANK NA CINCINNATI CORP NOTES	DTD 02/04/2019 3.375% 02/05/2024	91159HHV5	2,125,000.00	KEYBANC		105.57	2,243,317.88	72,120.38	77,241.20	3.94	3.94	2.00
PFIZER INC CORP NOTES	DTD 03/11/2019 2.950% 03/15/2024	717081ES8	6,400,000.00	SUNTRUST		104.48	6,686,764.80	124,012.80	137,002.37	4.09	4.09	1.88
MASTERCARD INC CORP NOTES	DTD 03/31/2014 3.375% 04/01/2024	57636OAB0	4,250,000.00	US_BANCO		106.33	4,518,995.25	130,232.75	145,301.46	4.10	4.10	1.87
US BANCORP	DTD 07/29/2019 2.400% 07/30/2024	91159HHX1	3,300,000.00	MIZUHO		101.75	3,357,855.60	55,116.60	55,237.02	4.45	4.45	2.01
Security Type Sub-Total			99,631,000.00				101,478,476.35	1,587,770.89	1,573,626.43	2.32	2.30	1.86

Certificate of Deposit												
UBS AG STAMFORD CT LT CD	DTD 03/06/2018 2.900% 03/02/2020	90275DHG8	6,000,000.00	UBS		100.43	6,025,590.00	25,590.00	25,590.00	0.34	0.34	1.61
CANADIAN IMP BK COMM NY FLT CERT DEPOS	DTD 04/10/2018 2.410% 04/10/2020	13606BVF0	4,055,000.00	MERRILL		100.16	4,061,488.00	6,488.00	6,488.00	0.19	0.44	2.06
WESTPAC BANKING CORP NY CD	DTD 08/07/2017 2.050% 08/03/2020	96121T4A3	6,735,000.00	JPM_CHAS		100.34	6,757,676.75	22,676.75	22,676.75	0.75	0.75	1.53
BANK OF MONTREAL CHICAGO CERT DEPOS	DTD 08/03/2018 3.190% 08/03/2020	06370REU9	7,000,000.00	BMO		100.92	7,064,057.00	64,057.00	64,057.00	0.76	0.76	1.97
SWEDBANK (NEW YORK) CERT DEPOS	DTD 11/17/2017 2.270% 11/16/2020	87019U6D6	7,555,000.00	MERRILL		100.27	7,575,708.26	20,708.26	20,708.26	1.02	1.02	2.04
MUFG BANK LTD/NY CERT DEPOS	DTD 02/28/2019 2.970% 02/26/2021	55379WZT6	3,760,000.00	MITSU		101.64	3,821,577.52	61,577.52	61,577.52	1.28	1.28	1.74
CREDIT AGRICOLE CIB NY CERT DEPOS	DTD 04/04/2019 2.830% 04/02/2021	22535CDU2	4,055,000.00	CREDAG		101.08	4,098,631.80	43,631.80	43,631.80	1.37	1.37	2.08
ROYAL BANK OF CANADA NY CD	DTD 06/08/2018 3.240% 06/07/2021	78012UEE1	4,000,000.00	RBC		102.36	4,094,576.00	94,576.00	94,576.00	1.54	1.54	1.73
NORDEA BANK ABP NEW YORK CERT DEPOS	DTD 08/29/2019 1.850% 08/26/2022	65558TLL7	6,060,000.00	MERRILL		99.93	6,055,533.78	(4,466.22)	(4,466.22)	2.73	2.73	1.90



Managed Account Fair Market Value & Analytics

For the Month Ending **October 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	09/03/2019 1.860% 08/26/2022	83050PDR7	7,365,000.00	BARCLAYS		99.95	7,361,597.37	(3,402.63)	(3,402.63)	2.73	2.73	1.90
Security Type Sub-Total			56,585,000.00				56,916,436.48	331,436.48	331,436.48	1.31	1.33	1.85
Asset-Backed Security												
HAROT 2017-4 A3	11/29/2017 2.050% 11/21/2021	43813FAC7	1,392,314.15	BARCLAYS		100.05	1,393,044.98	927.01	835.18	0.60	1.05	2.00
TAOT 2017-D A3	11/15/2017 1.930% 01/15/2022	89238KAD4	2,175,178.61	JPM_CHAS		99.97	2,174,600.01	(378.05)	(469.91)	0.61	1.11	1.95
HYUNDAI ABS 2017-B A3	08/16/2017 1.770% 01/18/2022	44932GAD7	2,996,288.00	CITIGRP		99.91	2,993,668.65	(2,100.09)	(2,353.22)	0.51	1.11	1.85
ALLYA 2017-5 A3	11/22/2017 1.990% 03/15/2022	02007YAC8	1,986,113.01	CITIGRP		100.02	1,986,480.24	521.35	453.94	0.45	1.19	1.97
TAOT 2018-A A3	01/31/2018 2.350% 05/16/2022	89238BAD4	1,950,000.00	MITSU		100.30	1,955,884.71	5,907.13	5,897.58	0.74	1.27	2.11
HART 2018-A A3	04/18/2018 2.790% 07/15/2022	44891KAD7	1,330,000.00	BARCLAYS		100.91	1,342,038.36	12,238.66	12,168.49	1.00	1.36	2.13
MBART 2018-1 A3	07/25/2018 3.030% 01/15/2023	58772RAD6	2,710,000.00	BNP_PARI		101.32	2,745,643.82	35,747.88	35,718.48	1.11	1.60	2.21
ALLYA 2018-3 A3	06/27/2018 3.000% 01/15/2023	02007JAC1	3,950,000.00	BARCLAYS		100.92	3,986,418.61	36,688.79	36,610.90	0.82	1.60	2.43
NAROT 2018-B A3	07/25/2018 3.060% 03/15/2023	65479GAD1	2,540,000.00	SOCGEN		101.59	2,580,391.59	40,473.89	40,451.18	1.30	1.68	2.12
HAROT 2019-1 A3	02/27/2019 2.830% 03/20/2023	43814WAC9	1,175,000.00	MERRILL		101.72	1,195,186.03	20,217.52	20,212.02	1.75	1.69	1.82
HYUNDAI AUTO RECEIVABLES TRUST	04/10/2019 2.660% 06/15/2023	44932NAD2	1,840,000.00	SOCGEN		101.31	1,864,074.01	24,316.15	24,283.79	1.82	1.81	1.94
HAROT 2019-2 A3	05/29/2019 2.520% 06/21/2023	43815MAC0	2,290,000.00	JPM_CHAS		101.24	2,318,309.21	28,394.63	28,385.56	2.03	1.82	1.85
NAROT 2019-A A3	02/13/2019 2.900% 10/15/2023	65479KAD2	2,780,000.00	MITSU		101.88	2,832,367.69	52,788.86	52,725.84	1.75	1.97	1.95
COPAR 2019-1 A3	05/30/2019 2.510% 11/15/2023	14042WAC4	1,240,000.00	JPM_CHAS		101.21	1,255,015.41	15,266.63	15,245.22	1.81	2.01	1.91



Managed Account Fair Market Value & Analytics

For the Month Ending **October 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											
NAROT 2019-B A3 DTD 05/28/2019 2.500% 11/15/2023	65479HAC1	2,450,000.00	WELLS_FA		101.41	2,484,566.32	35,120.26	35,072.00	1.93	2.01	1.80
CARMX 2019-2 A3 DTD 04/17/2019 2.680% 03/15/2024	14316LAC7	1,525,000.00	RBC		101.36	1,545,748.08	20,903.93	20,887.39	1.93	2.17	2.06
Security Type Sub-Total		34,329,893.77				34,653,437.72	327,034.55	326,124.44	1.22	1.59	2.03
Managed Account Sub-Total		481,055,261.34				488,678,219.85	8,541,677.55	7,879,738.60	2.50	2.50	1.69
Securities Sub-Total		\$481,055,261.34				\$488,678,219.85	\$8,541,677.55	\$7,879,738.60	2.50	2.50	1.69%
Accrued Interest						\$2,259,557.60					
Total Investments						\$490,937,777.45					



Managed Account Security Transactions & Interest

For the Month Ending **October 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									
BUY										
09/18/19	10/16/19	SAN DIEGO CCD, CA TXBL GO BONDS DTD 10/16/2019 2.046% 08/01/2024	797272QP9	1,450,000.00	(1,450,000.00)	0.00	(1,450,000.00)			
10/01/19	10/03/19	US TREASURY NOTES DTD 10/02/2017 2.125% 09/30/2024	9128282Y5	7,325,000.00	(7,543,891.60)	(1,275.87)	(7,545,167.47)			
10/16/19	10/24/19	CA ST TXBL GO BONDS DTD 10/24/2019 2.400% 10/01/2023	13063DRJ9	4,385,000.00	(4,472,743.85)	0.00	(4,472,743.85)			

Transaction Type Sub-Total **13,160,000.00** **(13,466,635.45)** **(1,275.87)** **(13,467,911.32)**

INTEREST										
10/01/19	10/01/19	MONEY MARKET FUND	MONEY0002	0.00	0.00	2,136.60	2,136.60			
10/01/19	10/01/19	MASTERCARD INC CORP NOTES DTD 03/31/2014 3.375% 04/01/2024	57636OAB0	4,250,000.00	0.00	71,718.75	71,718.75			
10/01/19	10/25/19	FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.307% 08/25/2022	3137AWOH1	2,240,000.00	0.00	4,306.40	4,306.40			
10/01/19	10/25/19	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			
10/01/19	10/25/19	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			
10/01/19	10/25/19	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	1,898,421.02	0.00	5,754.59	5,754.59			
10/01/19	10/25/19	FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2015 2.791% 01/25/2022	3137BHXY8	3,965,000.00	0.00	9,221.93	9,221.93			
10/05/19	10/05/19	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			
10/10/19	10/10/19	CANADIAN IMP BK COMM NY FLT CERT DEPOS DTD 04/10/2018 2.410% 04/10/2020	13606BVF0	4,055,000.00	0.00	28,370.69	28,370.69			
10/13/19	10/13/19	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			
10/13/19	10/13/19	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			
10/15/19	10/15/19	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			



Managed Account Security Transactions & Interest

For the Month Ending **October 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										
10/15/19	10/15/19	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			
10/15/19	10/15/19	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			
10/15/19	10/15/19	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			
10/15/19	10/15/19	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			
10/15/19	10/15/19	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			
10/15/19	10/15/19	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			
10/15/19	10/15/19	ALLYA 2017-5 A3 DTD 11/22/2017 1.990% 03/15/2022	02007YAC8	2,177,022.11	0.00	3,610.23	3,610.23			
10/15/19	10/15/19	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			
10/15/19	10/15/19	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			
10/15/19	10/15/19	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			
10/15/19	10/15/19	HYUNDAI ABS 2017-B A3 DTD 08/16/2017 1.770% 01/18/2022	44932GAD7	3,266,957.73	0.00	4,818.76	4,818.76			
10/15/19	10/15/19	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			
10/18/19	10/18/19	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			
10/19/19	10/19/19	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			
10/19/19	10/19/19	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			
10/21/19	10/21/19	HAROT 2017-4 A3 DTD 11/29/2017 2.050% 11/21/2021	43813FAC7	1,507,785.71	0.00	2,575.80	2,575.80			



Managed Account Security Transactions & Interest

For the Month Ending **October 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										
10/21/19	10/21/19	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			
10/25/19	10/25/19	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			
10/31/19	10/31/19	US TREASURY NOTES DTD 10/31/2014 2.000% 10/31/2021	912828F96	6,550,000.00	0.00	65,500.00	65,500.00			
10/31/19	10/31/19	US TREASURY N/B NOTES DTD 05/01/2017 2.000% 04/30/2024	912828X70	9,225,000.00	0.00	92,250.00	92,250.00			
10/31/19	10/31/19	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				104,175,186.57	0.00	751,859.51	751,859.51			

PAYDOWNS										
10/01/19	10/25/19	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	64,053.45	64,053.45	0.00	64,053.45	(1,274.09)	0.00	
10/15/19	10/15/19	HYUNDAI ABS 2017-B A3 DTD 08/16/2017 1.770% 01/18/2022	44932GAD7	270,669.73	270,669.73	0.00	270,669.73	46.91	0.00	
10/15/19	10/15/19	TAOT 2017-D A3 DTD 11/15/2017 1.930% 01/15/2022	89238KAD4	164,821.39	164,821.39	0.00	164,821.39	15.20	0.00	
10/15/19	10/15/19	ALLYA 2017-5 A3 DTD 11/22/2017 1.990% 03/15/2022	02007YAC8	190,909.10	190,909.10	0.00	190,909.10	14.81	0.00	
10/21/19	10/21/19	HAROT 2017-4 A3 DTD 11/29/2017 2.050% 11/21/2021	43813FAC7	115,471.56	115,471.56	0.00	115,471.56	16.27	0.00	
Transaction Type Sub-Total				805,925.23	805,925.23	0.00	805,925.23	(1,180.90)	0.00	

SELL										
10/01/19	10/03/19	AMERICAN HONDA FINANCE CORP NOTES DTD 07/20/2017 1.950% 07/20/2020	02665WBT7	845,000.00	844,763.40	3,341.27	848,104.67	616.85	(5.02)	FIFO
10/01/19	10/03/19	MICROSOFT CORP (CALLABLE) NOTES DTD 11/03/2015 2.000% 11/03/2020	594918BG8	1,515,000.00	1,517,333.10	12,625.00	1,529,958.10	3,545.10	2,606.03	FIFO



Managed Account Security Transactions & Interest

For the Month Ending **October 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									
SELL										
10/01/19	10/03/19	AMERICAN HONDA FINANCE CORP NOTES DTD 07/20/2017 1.950% 07/20/2020	02665WBT7	3,155,000.00	3,154,116.60	12,475.40	3,166,592.00	(2,713.30)	(1,382.33)	FIFO
10/15/19	10/16/19	US TREASURY N/B NOTES DTD 02/15/2018 2.250% 02/15/2021	9128283X6	1,100,000.00	1,108,121.09	4,169.84	1,112,290.93	(2,019.54)	(778.15)	FIFO
10/16/19	10/24/19	US TREASURY NOTES DTD 08/01/2016 1.250% 07/31/2023	912828S92	785,000.00	775,463.48	2,266.47	777,729.95	29,744.14	23,876.47	FIFO
10/16/19	10/24/19	US TREASURY NOTES DTD 10/01/2018 2.875% 09/30/2023	9128285D8	3,525,000.00	3,699,873.05	6,645.49	3,706,518.54	82,204.10	91,730.32	FIFO
Transaction Type Sub-Total				10,925,000.00	11,099,670.72	41,523.47	11,141,194.19	111,377.35	116,047.32	
Managed Account Sub-Total					(1,561,039.50)	792,107.11	(768,932.39)	110,196.45	116,047.32	
Total Security Transactions					(\$1,561,039.50)	\$792,107.11	(\$768,932.39)	\$110,196.45	\$116,047.32	