



Account Statement

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

Consolidated Summary Statement

CITY OF STOCKTON

Portfolio Summary

Portfolio Holdings	Cash Dividends and Income	Closing Market Value
PFM Managed Account	1,677,445.94	487,980,121.19
State Pool	0.00	45,183,478.04
CAMP Pool	0.00	1,076,080.72
Idle Funds in Reserve Portfolio	0.00	2,053,112.72
BoW Main Account	0.00	22,671,515.52
Total	\$1,677,445.94	\$558,964,308.19

Investment Allocation

Investment Type	Closing Market Value	Percent
Asset-Backed Security	35,365,614.73	6.33
Certificate of Deposit	56,920,621.09	10.18
Corporate Note	106,768,267.05	19.10
Federal Agency Collateralized Mortgage Obligatio	12,088,348.71	2.16
Federal Agency Bond / Note	59,518,687.51	10.65
Municipal Bond / Note	1,463,209.50	0.26
Supra-National Agency Bond / Note	19,198,495.70	3.43
U.S. Treasury Bond / Note	196,656,876.90	35.19
State Pool	45,183,478.04	8.08
CAMP Pool	1,076,080.72	0.19
Idle Funds in Reserve Portfolio	2,053,112.72	0.37
BoW Main Account	22,671,515.52	4.06

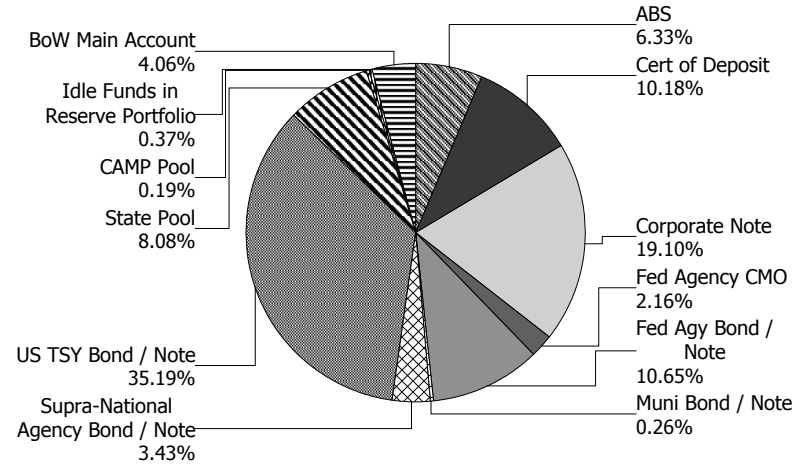
Total **\$558,964,308.19** **100.00%**

Maturity Distribution (Fixed Income Holdings)

Portfolio Holdings	Closing Market Value	Percent
Under 30 days	70,984,187.00	12.70
31 to 60 days	0.00	0.00
61 to 90 days	0.00	0.00
91 to 180 days	6,024,426.00	1.08
181 days to 1 year	23,879,300.70	4.27
1 to 2 years	103,862,292.65	18.58
2 to 3 years	156,874,533.63	28.07
3 to 4 years	99,964,414.16	17.88
4 to 5 years	97,375,154.05	17.42
Over 5 years	0.00	0.00
Total	\$558,964,308.19	100.00%

Weighted Average Days to Maturity 888

Sector Allocation





Managed Account Summary Statement

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

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Transaction Summary - Managed Account

Opening Market Value	\$487,563,774.38
Maturities/Calls	(6,673,325.92)
Principal Dispositions	(2,265,812.50)
Principal Acquisitions	9,650,408.20
Unsettled Trades	1,450,000.00
Change in Current Value	(1,744,922.97)
Closing Market Value	\$487,980,121.19

Cash Transactions Summary - Managed Account

Maturities/Calls	6,000,000.00
Sale Proceeds	9,392,468.66
Coupon/Interest/Dividend Income	1,499,003.69
Principal Payments	673,325.92
Security Purchases	(17,018,408.39)
Net Cash Contribution	(332.00)
Reconciling Transactions	0.00

Earnings Reconciliation (Cash Basis) - Managed Account

Interest/Dividends/Coupons Received	1,569,056.73
Less Purchased Interest Related to Interest/Coupons	(3,000.19)
Plus Net Realized Gains/Losses	111,389.40
Total Cash Basis Earnings	\$1,677,445.94

Cash Balance

Closing Cash Balance **\$2,053,112.72**

Earnings Reconciliation (Accrual Basis)

	Total
Ending Amortized Value of Securities	480,553,637.01
Ending Accrued Interest	2,115,695.24
Plus Proceeds from Sales	2,283,163.32
Plus Proceeds of Maturities/Calls/Principal Payments	6,673,325.92
Plus Coupons/Dividends Received	1,499,003.69
Less Cost of New Purchases	(11,103,408.39)
Less Beginning Amortized Value of Securities	(478,333,275.58)
Less Beginning Accrued Interest	(2,697,989.62)
Total Accrual Basis Earnings	\$990,151.59



Portfolio Summary and Statistics

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

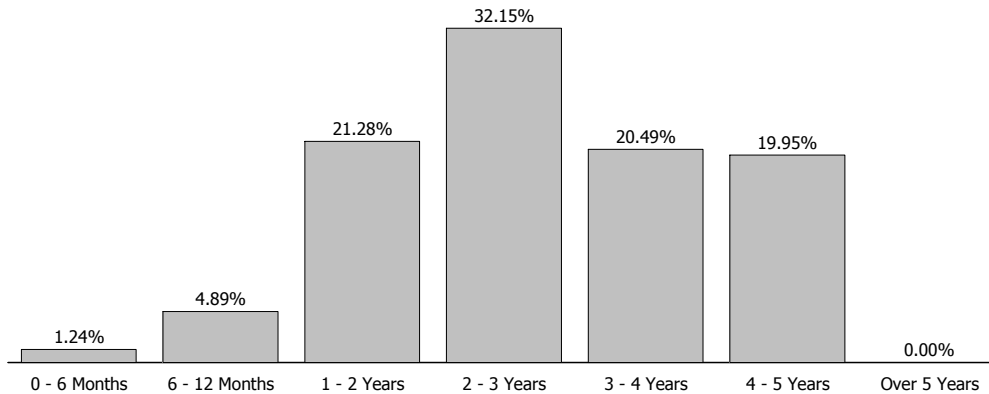
CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Account Summary

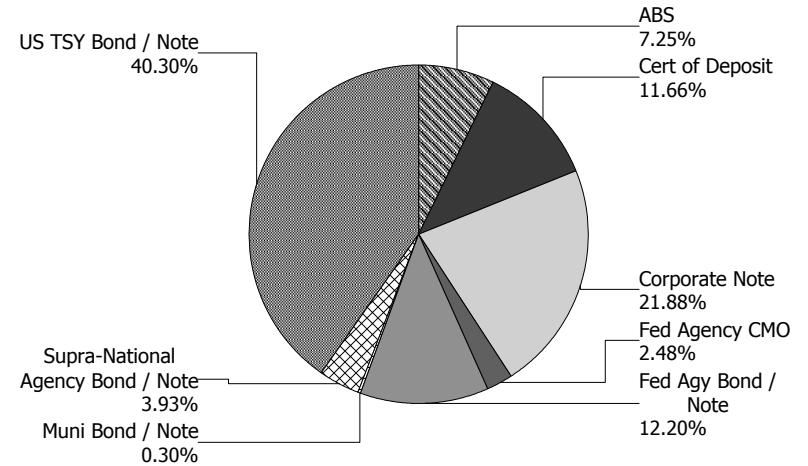
Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	194,185,000.00	196,656,876.90	40.30
Supra-National Agency Bond / Note	18,970,000.00	19,198,495.70	3.93
Municipal Bond / Note	1,450,000.00	1,463,209.50	0.30
Federal Agency Collateralized Mortgage Obligation	11,903,421.02	12,088,348.71	2.48
Federal Agency Bond / Note	57,765,000.00	59,518,687.51	12.20
Corporate Note	105,146,000.00	106,768,267.05	21.88
Certificate of Deposit	56,585,000.00	56,920,621.09	11.66
Asset-Backed Security	35,071,765.55	35,365,614.73	7.25
Managed Account Sub-Total	481,076,186.57	487,980,121.19	100.00%
Accrued Interest		2,115,695.24	
Total Portfolio	481,076,186.57	490,095,816.43	

Unsettled Trades **1,450,000.00** **1,463,209.50**

Maturity Distribution



Sector Allocation



Characteristics

Yield to Maturity at Cost	2.37%
Yield to Maturity at Market	1.77%
Duration to Worst	2.52
Weighted Average Days to Maturity	1017



Managed Account Issuer Summary

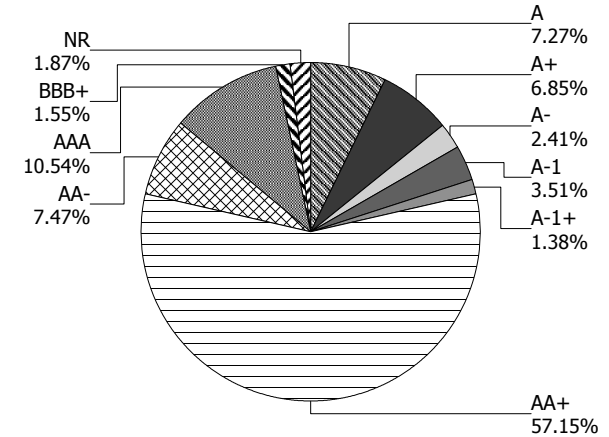
For the Month Ending **September 30, 2019**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Issuer Summary

Issuer	Market Value of Holdings	Percent
ALLY AUTO RECEIVABLES TRUST	6,161,411.66	1.26
AMERICAN EXPRESS CO	4,045,140.00	0.83
AMERICAN HONDA FINANCE	3,997,724.01	0.82
APPLE INC	6,071,022.00	1.24
BANK OF AMERICA CO	3,778,446.60	0.77
BANK OF MONTREAL	7,059,423.00	1.45
BB&T CORPORATION	1,948,199.53	0.40
CANADIAN IMPERIAL BANK OF COMMERCE	4,062,765.33	0.83
CAPITAL ONE PRIME AUTO REC TRUST	1,254,058.75	0.26
CARMAX AUTO OWNER TRUST	1,549,614.57	0.32
CISCO SYSTEMS INC	3,998,744.00	0.82
CITIGROUP INC	3,800,253.73	0.78
CREDIT AGRICOLE SA	4,096,896.26	0.84
DEERE & COMPANY	4,951,600.88	1.01
EXXON MOBIL CORP	4,516,534.33	0.93
FANNIE MAE	38,197,379.91	7.84
FEDERAL HOME LOAN BANKS	4,453,281.92	0.91
FREDDIE MAC	28,956,374.39	5.94
GOLDMAN SACHS GROUP INC	3,761,692.00	0.77
HOME DEPOT INC	2,044,566.00	0.42
HONDA AUTO RECEIVABLES	5,019,095.09	1.03
HYUNDAI AUTO RECEIVABLES	6,463,360.90	1.32
IBM CORP	3,137,128.45	0.64
INTEL CORPORATION	4,045,800.00	0.83
INTER-AMERICAN DEVELOPMENT BANK	4,892,500.20	1.00
INTERNATIONAL FINANCE CORPORATION	8,347,712.00	1.71
INTL BANK OF RECONSTRUCTION AND DEV	5,958,283.50	1.22
JP MORGAN CHASE & CO	2,011,226.00	0.41
MASTERCARD INC	4,513,814.50	0.92
MERCEDES-BENZ AUTO RECEIVABLES	2,743,385.85	0.56
MICROSOFT CORP	4,485,031.69	0.92
mitsubishi UFJ FINANCIAL GROUP INC	3,821,318.08	0.78

Credit Quality (S&P Ratings)





Managed Account Issuer Summary

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

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Issuer	Market Value of Holdings	Percent
NISSAN AUTO RECEIVABLES	7,881,566.46	1.62
NORDEA BANK AB	6,066,672.06	1.24
ORACLE CORP	4,095,166.10	0.84
PACCAR FINANCIAL CORP	1,719,730.72	0.35
PFIZER INC	6,649,542.40	1.36
ROYAL BANK OF CANADA	4,095,628.00	0.84
SAN DIEGO CA CMNTY CLG DIST	1,463,209.50	0.30
SKANDINAVISKA ENSKILDA BANKEN AB	7,375,215.26	1.51
STATE STREET CORPORATION	2,380,264.18	0.49
SWEDBANK AB	7,569,180.74	1.55
THE BANK OF NEW YORK MELLON CORPORATION	7,061,586.89	1.45
THE WALT DISNEY CORPORATION	4,058,048.00	0.83
TOYOTA MOTOR CORP	8,869,831.94	1.82
UBS AG	6,024,426.00	1.23
UNITED PARCEL SERVICE INC	4,032,312.00	0.83
UNITED STATES TREASURY	196,656,876.90	40.31
US BANCORP	7,602,081.03	1.56
VISA INC	3,485,901.52	0.71
WESTPAC BANKING CORP	6,749,096.36	1.38
Total	\$487,980,121.19	100.00%



Managed Account Detail of Securities Held

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

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
U.S. Treasury Bond / Note												
US TREASURY 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	16,667.12	5,848,346.60	5,837,833.40
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	2,033.20	432,009.77	437,525.00
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	11,275.00	2,428,319.09	2,426,275.00
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	17,032.97	10,084,259.70	10,061,720.00
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	113.11	3,654,043.45	3,642,338.88
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	54,820.65	6,487,230.96	6,595,797.60
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	7,153.85	4,756,652.06	4,815,187.20
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	243.08	4,718,929.40	4,777,251.77
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	389.34	7,427,098.71	7,651,657.20
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	455.94	8,713,547.67	8,960,493.30
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	512.30	9,926,647.30	10,067,970.00
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	17,058.42	5,379,761.72	5,440,289.40
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	30,326.09	9,066,807.00	9,103,707.00
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	158.50	3,297,701.90	3,331,445.72



Managed Account Detail of Securities Held

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

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
U.S. Treasury Bond / Note											
US TREASURY NOTES DTD 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	227.83	4,627,576.88	4,788,639.17
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	239.07	4,854,212.35	5,024,805.00
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	62,562.50	7,300,543.52	7,566,979.88
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	25,481.81	4,650,320.12	4,825,997.15
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	20,933.42	6,834,005.81	7,137,438.30
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	157.79	3,729,001.74	3,841,125.75
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	683.06	10,349,414.40	10,314,450.00
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	5,001.70	2,285,465.66	2,346,333.75
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	8,160.67	3,707,449.53	3,828,228.75
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	276.90	3,609,418.57	3,702,074.85
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	187.84	4,983,620.15	4,963,280.00
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	113,480.47	11,023,055.59	11,435,405.08
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	86,232.33	11,889,552.15	12,341,024.33
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	3,051.56	461,194.64	479,837.50



Managed Account Detail of Securities Held

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

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
U.S. Treasury Bond / Note												
US TREASURY 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	77,209.24	9,264,231.99	9,400,487.18
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	57,771.20	11,542,328.55	11,651,902.02
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	8,950.41	2,576,657.18	2,563,770.00
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	11,481.28	7,374,729.94	7,295,606.72
Security Type Sub-Total			194,185,000.00					192,613,770.40	2.16	640,328.65	193,284,134.10	196,656,876.90
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	9,136.88	2,212,087.08	2,227,647.65
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	9,782.44	6,072,746.48	6,120,064.35
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	57,054.38	4,824,404.20	4,892,500.20
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	30,387.50	5,841,583.20	5,958,283.50
Security Type Sub-Total			18,970,000.00					18,934,616.65	2.69	106,361.20	18,950,820.96	19,198,495.70
Municipal Bond / Note												
SAN DIEGO CCD, CA TXBL GO BONDS DTD 10/16/2019 2.046% 08/01/2024		797272OP9	1,450,000.00	AAA	Aaa	09/18/19	10/16/19	1,450,000.00	2.05	0.00	1,450,000.00	1,463,209.50
Security Type Sub-Total			1,450,000.00					1,450,000.00	2.05	0.00	1,450,000.00	1,463,209.50



Managed Account Detail of Securities Held

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

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Federal Agency Collateralized Mortgage Obligation											
FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	1,898,421.02	AA+	Aaa	04/11/18	04/30/18	1,936,182.52	2.27	5,631.98	1,919,922.84	1,933,582.62
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	3,986,255.41	4,022,569.82
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	1,703,220.80	1,725,222.05
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	2,110,790.24	2,147,691.63
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	2,272,608.91	2,259,282.59
Security Type Sub-Total		11,903,421.02					12,021,171.58	2.14	28,415.48	11,992,798.20	12,088,348.71
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	28,933.33	2,478,076.49	2,509,544.24
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	30,577.78	6,397,686.98	6,445,792.00
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	25,229.17	4,322,614.16	4,417,390.65
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	32,933.33	6,448,308.54	6,498,547.20
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	65,541.67	7,149,457.53	7,198,691.50
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	38,958.33	4,976,068.55	5,202,140.00
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	53,178.13	6,807,804.69	7,100,921.10
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	18,701.48	12,281,199.17	12,916,526.05



Managed Account Detail of Securities Held

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

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Federal Agency Bond / Note											
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	36,283.59	3,514,174.19	3,664,486.28
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	10,402.78	2,666,266.82	2,775,852.85
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	2,533.33	757,628.91	788,795.64
Security Type Sub-Total		57,765,000.00					57,837,096.05	2.53	343,272.92	57,799,286.03	59,518,687.51
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	3,249.73	844,766.81	844,519.20
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	12,133.60	3,155,502.37	3,153,204.81
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	2,455.56	1,991,375.16	2,010,292.00
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	12,456.67	1,514,725.69	1,517,514.90
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	9,546.78	1,450,465.28	1,465,419.52
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	5,660.72	804,690.24	817,088.69
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	6,969.58	1,944,615.43	1,948,199.53
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	8,197.88	3,129,675.26	3,137,128.45



Managed Account Detail of Securities Held

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

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Corporate Note												
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	2,620.11	1,415,000.00	1,422,411.77
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	4,250.00	2,003,988.68	2,011,226.00
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	5,699.43	3,093,775.06	3,094,122.56
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	50,936.67	3,699,227.37	3,759,621.80
BANK OF AMERICA CORP NOTE DTD 04/19/2016 2.625% 04/19/2021		06051GFW4	3,745,000.00	A-	A2	11/01/17	11/03/17	3,773,050.05	2.40	44,237.81	3,757,855.69	3,778,446.60
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	42,542.50	3,748,429.62	3,761,692.00
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	1,072.50	150,052.81	150,016.65
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	15,944.50	2,229,608.79	2,230,247.53
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	1,951.06	854,503.30	851,418.41
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	4,849.13	2,124,152.95	2,116,098.38
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	3,964.58	1,701,196.40	1,719,730.72
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	3,462.22	4,061,315.02	4,095,166.10



Managed Account Detail of Securities Held

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

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Corporate Note												
CISCO SYSTEMS INC CORP (CALLABLE) NOTES DTD 09/20/2016 1.850% 09/20/2021		17275RBJ0	4,000,000.00	AA-	A1	06/20/18	06/22/18	3,851,880.00	3.06	2,261.11	3,908,408.84	3,998,744.00
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	34,089.90	3,758,952.78	3,800,253.73
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	5,474.83	876,011.73	888,748.88
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	6,256.94	1,001,589.88	1,015,713.00
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	18,770.83	3,005,357.10	3,047,139.00
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	9,770.83	1,998,351.96	2,024,530.00
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	4,200.00	2,010,204.84	2,034,848.00
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	7,350.00	4,025,745.52	4,058,048.00
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	36,555.56	4,001,405.88	4,045,800.00
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	53,666.67	5,995,624.26	6,071,022.00
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	35,250.00	4,007,099.16	4,032,312.00
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	17,500.00	2,016,232.54	2,044,566.00
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	1,911.11	1,941,014.98	2,020,482.00



Managed Account Detail of Securities Held

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

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Corporate Note											
BANK OF NY MELLON CORP CORP NOTES DTD 08/13/2018 3.450% 08/11/2023	06406RAJ6	6,735,000.00	A	A1	01/30/19	01/31/19	6,814,742.40	3.17	32,271.88	6,803,728.52	7,061,586.89
US BANK NA CINCINNATI CORP NOTES DTD 02/04/2019 3.375% 02/05/2024	91159HHV5	2,125,000.00	A+	A1	04/02/19	04/04/19	2,171,197.50	2.89	11,156.25	2,166,834.03	2,235,119.63
PFIZER INC CORP NOTES DTD 03/11/2019 2.950% 03/15/2024	717081ES8	6,400,000.00	AA-	A1	06/03/19	06/05/19	6,562,752.00	2.38	8,391.11	6,552,479.81	6,649,542.40
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	71,718.75	4,375,903.49	4,513,814.50
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	13,640.00	3,302,660.59	3,342,431.40
Security Type Sub-Total		105,146,000.00					105,405,469.91	2.48	612,436.80	105,422,527.84	106,768,267.05
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	13,533.33	6,000,000.00	6,024,426.00
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	25,595.30	4,055,000.00	4,062,765.33
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	20,710.13	6,735,000.00	6,749,096.36
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	35,355.83	7,000,000.00	7,059,423.00
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	65,741.09	7,555,000.00	7,569,180.74
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	66,693.00	3,760,000.00	3,821,318.08
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	57,378.25	4,055,000.00	4,096,896.26



Managed Account Detail of Securities Held

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

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Certificate of Deposit											
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	41,040.00	4,000,000.00	4,095,628.00
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	10,276.75	6,060,000.00	6,066,672.06
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	10,654.70	7,365,000.00	7,375,215.26
Security Type Sub-Total		56,585,000.00					56,585,000.00	2.54	346,978.38	56,585,000.00	56,920,621.09
Asset-Backed Security											
HAROT 2017-4 A3 DTD 11/29/2017 2.050% 11/21/2021	43813FAC7	1,507,785.71	NR	Aaa	11/22/17	11/29/17	1,507,573.26	2.06	858.60	1,507,668.34	1,508,464.82
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	2,339,878.83	2,338,830.47
HYUNDAI ABS 2017-B A3 DTD 08/16/2017 1.770% 01/18/2022	44932GAD7	3,266,957.73	AAA	Aaa	08/09/17	08/16/17	3,266,391.56	1.78	2,570.01	3,266,657.07	3,260,865.83
ALLYA 2017-5 A3 DTD 11/22/2017 1.990% 03/15/2022	02007YAC8	2,177,022.11	AAA	Aaa	11/14/17	11/22/17	2,176,853.18	1.99	1,925.46	2,176,923.86	2,176,258.63
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	1,949,986.72	1,954,290.98
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	1,329,866.04	1,340,593.18
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	2,709,923.50	2,743,385.85
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	3,949,802.93	3,985,153.03
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	2,539,938.99	2,576,725.61
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	1,174,973.39	1,195,725.83



Managed Account Detail of Securities Held

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

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Asset-Backed Security											
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	1,839,785.58	1,861,901.89
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	2,289,921.96	2,314,904.44
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	2,779,634.62	2,825,195.85
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	1,239,765.63	1,254,058.75
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	2,449,484.28	2,479,645.00
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	1,524,858.14	1,549,614.57
Security Type Sub-Total		35,071,765.55					35,068,181.76	2.59	37,901.81	35,069,069.88	35,365,614.73
Managed Account Sub-Total		481,076,186.57					479,915,306.35	2.37	2,115,695.24	480,553,637.01	487,980,121.19
Securities Sub-Total		\$481,076,186.57					\$479,915,306.35	2.37%	\$2,115,695.24	\$480,553,637.01	\$487,980,121.19
Accrued Interest											\$2,115,695.24
Total Investments											\$490,095,816.43

Bolded items are forward settling trades.



Managed Account Fair Market Value & Analytics

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

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst at Mkt	YTM
U.S. Treasury Bond / Note												
US TREASURY N/B NOTES	DTD 02/15/2018 2.250% 02/15/2021	9128283X6	5,800,000.00	CITIGRP		100.65	5,837,833.40	(15,635.35)	(10,513.20)	1.35	1.35	1.77
US TREASURY NOTES	DTD 05/31/2016 1.375% 05/31/2021	912828R77	440,000.00	RBC		99.44	437,525.00	8,439.06	5,515.23	1.63	1.63	1.72
US TREASURY NOTES	DTD 05/31/2016 1.375% 05/31/2021	912828R77	2,440,000.00	TD		99.44	2,426,275.00	12,676.57	(2,044.09)	1.63	1.63	1.72
US TREASURY NOTES	DTD 09/02/2014 2.000% 08/31/2021	912828D72	10,000,000.00	CITIGRP		100.62	10,061,720.00	(28,905.00)	(22,539.70)	1.87	1.87	1.67
US TREASURY NOTES	DTD 09/30/2016 1.125% 09/30/2021	912828T34	3,680,000.00	NEW ACCT		98.98	3,642,338.88	24,570.29	(11,704.57)	1.97	1.97	1.65
US TREASURY NOTES	DTD 10/31/2014 2.000% 10/31/2021	912828F96	6,550,000.00	GOLDMAN		100.70	6,595,797.60	154,026.11	108,566.64	2.02	2.02	1.66
US TREASURY NOTES	DTD 03/02/2015 1.750% 02/28/2022	912828J43	4,800,000.00	NEW ACCT		100.32	4,815,187.20	101,983.62	58,535.14	2.36	2.36	1.62
US TREASURY NOTES	DTD 03/31/2017 1.875% 03/31/2022	912828W89	4,745,000.00	BNP_PARI		100.68	4,777,251.77	76,550.80	58,322.37	2.43	2.43	1.60
US TREASURY NOTES	DTD 03/31/2017 1.875% 03/31/2022	912828W89	7,600,000.00	MORGAN_S		100.68	7,651,657.20	301,032.20	224,558.49	2.43	2.43	1.60
US TREASURY NOTES	DTD 03/31/2017 1.875% 03/31/2022	912828W89	8,900,000.00	BNP_PARI		100.68	8,960,493.30	322,973.77	246,945.63	2.43	2.43	1.60
US TREASURY NOTES	DTD 03/31/2017 1.875% 03/31/2022	912828W89	10,000,000.00	GOLDMAN		100.68	10,067,970.00	190,235.62	141,322.70	2.43	2.43	1.60
US TREASURY NOTES	DTD 07/31/2017 1.875% 07/31/2022	912828P4	5,400,000.00	GOLDMAN		100.75	5,440,289.40	73,617.52	60,527.68	2.74	2.74	1.60
US TREASURY NOTES	DTD 07/31/2015 2.000% 07/31/2022	912828X08	9,000,000.00	MORGAN_S		101.15	9,103,707.00	(10,199.25)	36,900.00	2.74	2.74	1.58
US TREASURY NOTES	DTD 09/30/2015 1.750% 09/30/2022	912828L57	3,315,000.00	HSBC		100.50	3,331,445.72	44,675.02	33,743.82	2.91	2.91	1.58
US TREASURY NOTES	DTD 09/30/2015 1.750% 09/30/2022	912828L57	4,765,000.00	RBS		100.50	4,788,639.17	218,147.96	161,062.29	2.91	2.91	1.58
US TREASURY NOTES	DTD 09/30/2015 1.750% 09/30/2022	912828L57	5,000,000.00	TD		100.50	5,024,805.00	229,297.19	170,592.65	2.91	2.91	1.58
US TREASURY N/B NOTES	DTD 10/31/2017 2.000% 10/31/2022	9128283C2	7,475,000.00	MERRILL		101.23	7,566,979.88	341,341.21	266,436.36	2.96	2.96	1.59



Managed Account Fair Market Value & Analytics

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

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst at Mkt	YTM
U.S. Treasury Bond / Note												
US TREASURY NOTES	DTD 12/31/2015 2.125% 12/31/2022	912828N30	4,745,000.00	BNP_PARI		101.71	4,825,997.15	211,855.35	175,677.03	3.12	3.12	1.58
US TREASURY NOTES	DTD 02/01/2016 1.750% 01/31/2023	912828P38	7,100,000.00	MORGAN_S		100.53	7,137,438.30	377,739.08	303,432.49	3.22	3.22	1.59
US TREASURY NOTES	DTD 03/31/2016 1.500% 03/31/2023	912828O29	3,850,000.00	TD		99.77	3,841,125.75	132,944.11	112,124.01	3.40	3.40	1.57
US TREASURY NOTES	DTD 04/02/2018 2.500% 03/31/2023	9128284D9	10,000,000.00	BARCLAYS		103.14	10,314,450.00	(49,221.88)	(34,964.40)	3.35	3.35	1.57
US TREASURY NOTES	DTD 08/01/2016 1.250% 07/31/2023	912828S92	2,375,000.00	NOMURA		98.79	2,346,333.75	71,900.16	60,868.09	3.72	3.72	1.58
US TREASURY NOTES	DTD 08/01/2016 1.250% 07/31/2023	912828S92	3,875,000.00	RBC		98.79	3,828,228.75	147,130.12	120,779.22	3.72	3.72	1.58
UNITED STATES TREASURY NOTES	DTD 10/01/2018 2.875% 09/30/2023	9128285D8	3,525,000.00	MERRILL		105.02	3,702,074.85	84,405.90	92,656.28	3.78	3.78	1.57
US TREASURY N/B	DTD 09/30/2016 1.375% 09/30/2023	912828T26	5,000,000.00	MERRILL		99.27	4,963,280.00	(19,727.81)	(20,340.15)	3.88	3.88	1.57
US TREASURY NOTES	DTD 11/15/2013 2.750% 11/15/2023	912828WE6	10,925,000.00	TD		104.67	11,435,405.08	399,874.81	412,349.49	3.87	3.87	1.58
US TREASURY NOTES	DTD 11/30/2016 2.125% 11/30/2023	912828U57	12,075,000.00	BNP_PARI		102.20	12,341,024.33	482,053.63	451,472.18	3.95	3.95	1.58
US TREASURY N/B	DTD 12/31/2018 2.625% 12/31/2023	9128285U0	460,000.00	MERRILL		104.31	479,837.50	18,471.88	18,642.86	4.00	4.00	1.57
US TREASURY N/B NOTES	DTD 05/01/2017 2.000% 04/30/2024	912828X70	9,225,000.00	MORGAN_S		101.90	9,400,487.18	133,686.40	136,255.19	4.34	4.34	1.57
US TREASURY N/B NOTES	DTD 06/30/2017 2.000% 06/30/2024	912828XX3	11,430,000.00	RBC		101.94	11,651,902.02	104,030.14	109,573.47	4.50	4.50	1.57
US TREASURY N/B	DTD 07/31/2017 2.125% 07/31/2024	9128282N9	2,500,000.00	HSBC		102.55	2,563,770.00	(15,136.25)	(12,887.18)	4.57	4.57	1.57
US TREASURY N/B NOTES	DTD 08/31/2017 1.875% 08/31/2024	9128282U3	7,190,000.00	HSBC		101.47	7,295,606.72	(81,726.48)	(79,123.22)	4.68	4.68	1.56
Security Type Sub-Total			194,185,000.00				196,656,876.90	4,043,106.50	3,372,742.80	3.13	3.13	1.60

Supra-National Agency Bond / Note



Managed Account Fair Market Value & Analytics

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

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst at Mkt	YTM
Supra-National Agency Bond / Note												
INTERNATIONAL FINANCE CORPORATION NOTE	01/25/2018 2.250% 01/25/2021	45950KCM0	2,215,000.00	JPM_CHAS		100.57	2,227,647.65	19,159.75	15,560.57	1.29	1.29	1.81
INTERNATIONAL FINANCE CORPORATION NOTE	03/16/2018 2.635% 03/09/2021	45950VLO7	6,075,000.00	HSBC		100.74	6,120,064.35	49,620.60	47,317.87	1.41	1.41	2.11
INTER-AMERICAN DEVELOPMENT BANK NOTE	04/19/2018 2.625% 04/19/2021	4581X0DB1	4,830,000.00	CITIGRP		101.29	4,892,500.20	73,126.20	68,096.00	1.50	1.50	1.78
INTL BANK OF RECONSTRUCTION AND DEV NOTE	07/25/2018 2.750% 07/23/2021	459058GH0	5,850,000.00	MORGAN_S		101.85	5,958,283.50	121,972.50	116,700.30	1.76	1.76	1.71
Security Type Sub-Total			18,970,000.00				19,198,495.70	263,879.05	247,674.74	1.53	1.53	1.87
Municipal Bond / Note												
SAN DIEGO CCD, CA TXBL GO BONDS	10/16/2019 2.046% 08/01/2024	797272QP9	1,450,000.00	RBC		100.91	1,463,209.50	13,209.50	13,209.50	4.55	4.55	1.85
Security Type Sub-Total			1,450,000.00				1,463,209.50	13,209.50	13,209.50	4.55	4.55	1.85
Federal Agency Collateralized Mortgage Obligation												
FNA 2018-M5 A2	04/01/2018 3.560% 09/25/2021	3136B1XP4	1,898,421.02	JPM_CHAS		101.85	1,933,582.62	(2,599.90)	13,659.78	1.44	1.02	1.53
FHLMC MULTIFAMILY STRUCTURED P	05/01/2015 2.791% 01/25/2022	3137BHYX8	3,965,000.00	JPM_CHAS		101.45	4,022,569.82	32,788.57	36,314.41	2.13	1.19	1.42
FHLMC MULTIFAMILY STRUCTURED P	11/01/2015 2.716% 06/25/2022	3137BLUR7	1,700,000.00	JPM_CHAS		101.48	1,725,222.05	20,972.05	22,001.25	2.41	1.39	1.53
FHLMC SERIES K721 A2	12/01/2015 3.090% 08/25/2022	3137BM6P6	2,100,000.00	CITIGRP		102.27	2,147,691.63	29,808.82	36,901.39	2.59	1.47	1.42
FHLMC MULTIFAMILY STRUCTURED P	12/01/2012 2.307% 08/25/2022	3137AWOH1	2,240,000.00	CANT_FIT		100.86	2,259,282.59	(13,792.41)	(13,326.32)	2.73	1.47	1.62
Security Type Sub-Total			11,903,421.02				12,088,348.71	67,177.13	95,550.51	2.25	1.29	1.49



Managed Account Fair Market Value & Analytics

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

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst at Mkt	YTM
Federal Agency Bond / Note											
FANNIE MAE NOTES DTD 04/13/2018 2.500% 04/13/2021	3135G0U27	2,480,000.00	NOMURA		101.19	2,509,544.24	33,239.44	31,467.75	1.49	1.49	1.71
FANNIE MAE NOTES DTD 01/09/2017 2.000% 01/05/2022	3135G0S38	6,400,000.00	NEW ACCT		100.72	6,445,792.00	50,752.00	48,105.02	2.20	2.20	1.68
FANNIE MAE NOTES DTD 01/11/2019 2.625% 01/11/2022	3135G0U92	4,325,000.00	NOMURA		102.14	4,417,390.65	95,504.65	94,776.49	2.20	2.20	1.67
FREDDIE MAC GLOBAL NOTES DTD 01/13/2012 2.375% 01/13/2022	3137EADB2	6,400,000.00	NEW ACCT		101.54	6,498,547.20	(3,641.60)	50,238.66	2.21	2.21	1.69
FANNIE MAE NOTES DTD 04/10/2017 1.875% 04/05/2022	3135G0T45	7,150,000.00	NEW ACCT		100.68	7,198,691.50	49,771.15	49,233.97	2.43	2.43	1.60
FREDDIE MAC NOTES DTD 06/11/2018 2.750% 06/19/2023	3137EAEN5	5,000,000.00	TD		104.04	5,202,140.00	233,740.00	226,071.45	3.51	3.51	1.63
FREDDIE MAC NOTES DTD 06/11/2018 2.750% 06/19/2023	3137EAEN5	6,825,000.00	TD		104.04	7,100,921.10	298,580.10	293,116.41	3.51	3.51	1.63
FANNIE MAE NOTES DTD 09/14/2018 2.875% 09/12/2023	3135G0U43	12,325,000.00	HSBC		104.80	12,916,526.05	644,277.05	635,326.88	3.73	3.73	1.62
FEDERAL HOME LOAN BANKS NOTES DTD 12/09/2013 3.375% 12/08/2023	3130A0F70	3,425,000.00	DAIWA		106.99	3,664,486.28	137,078.78	150,312.09	3.88	3.88	1.64
FANNIE MAE NOTES DTD 02/08/2019 2.500% 02/05/2024	3135G0V34	2,675,000.00	NOMURA		103.77	2,775,852.85	110,803.85	109,586.03	4.10	4.10	1.60
FHLB BONDS DTD 02/15/2019 2.500% 02/13/2024	3130AFW94	760,000.00	BARCLAYS		103.79	788,795.64	31,486.04	31,166.73	4.13	4.13	1.60
Security Type Sub-Total		57,765,000.00				59,518,687.51	1,681,591.46	1,719,401.48	3.02	3.02	1.64

Corporate Note											
AMERICAN HONDA FINANCE CORP NOTES DTD 07/20/2017 1.950% 07/20/2020	02665WBT7	845,000.00	BARCLAYS		99.94	844,519.20	372.65	(247.61)	0.79	0.79	2.02
AMERICAN HONDA FINANCE CORP NOTES DTD 07/20/2017 1.950% 07/20/2020	02665WBT7	3,155,000.00	MKTX		99.94	3,153,204.81	(3,625.09)	(2,297.56)	0.79	0.79	2.02
AMERICAN EXP (CALLABLE) CREDIT CORP NOTE DTD 09/14/2015 2.600% 09/14/2020	0258M0DX4	2,000,000.00	MKTX	08/14/20	100.51	2,010,292.00	31,932.00	18,916.84	0.88	0.86	2.05



Managed Account Fair Market Value & Analytics

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

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst at Mkt	YTM
Corporate Note												
MICROSOFT CORP (CALLABLE) NOTES DTD 11/03/2015 2.000% 11/03/2020		594918BG8	1,515,000.00	NEW ACCT	10/03/20	100.17	1,517,514.90	3,726.90	2,789.21	1.02	0.99	1.85
VISA INC (CALLABLE) CORP NOTES DTD 12/14/2015 2.200% 12/14/2020		92826CAB8	1,460,000.00	WELLS_FA	11/14/20	100.37	1,465,419.52	26,370.52	14,954.24	1.13	1.10	1.89
TOYOTA MOTOR CREDIT CORP CORP NOTES DTD 01/08/2019 3.050% 01/08/2021		89236TFO3	805,000.00	JPM_CHAS		101.50	817,088.69	12,571.69	12,398.45	1.24	1.24	1.85
BRANCH BANKING & TRUST (CALLABLE) NOTES DTD 10/26/2017 2.150% 02/01/2021		05531FAZ6	1,945,000.00	MORGAN_S	01/01/21	100.16	1,948,199.53	4,094.23	3,584.10	1.27	1.23	2.02
IBM CORP NOTES DTD 02/19/2016 2.250% 02/19/2021		459200JF9	3,123,000.00	TD		100.45	3,137,128.45	(2,766.98)	7,453.19	1.36	1.36	1.92
EXXON MOBIL CORPORATE (CALLABLE) NOTES DTD 03/03/2016 2.222% 03/01/2021		30231GAV4	1,415,000.00	NEW ACCT	02/01/21	100.52	1,422,411.77	7,411.77	7,411.77	1.34	1.31	1.85
JP MORGAN CHASE & CO CORP NT (CALLABLE) DTD 03/01/2016 2.550% 03/01/2021		46625HOJ2	2,000,000.00	NOMURA	02/01/21	100.56	2,011,226.00	926.00	7,237.32	1.33	1.31	2.15
EXXON MOBIL CORPORATE (CALLABLE) NOTES DTD 03/03/2016 2.222% 03/01/2021		30231GAV4	3,078,000.00	NEW ACCT	02/01/21	100.52	3,094,122.56	(37,834.78)	347.50	1.34	1.31	1.85
TOYOTA MOTOR CREDIT CORP NOTES DTD 04/13/2018 2.950% 04/13/2021		89236TEU5	3,700,000.00	JPM_CHAS		101.61	3,759,621.80	61,101.80	60,394.43	1.48	1.48	1.88
BANK OF AMERICA CORP NOTE DTD 04/19/2016 2.625% 04/19/2021		06051GFW4	3,745,000.00	MERRILL		100.89	3,778,446.60	5,396.55	20,590.91	1.50	1.50	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	100.58	3,761,692.00	2,969.56	13,262.38	1.46	1.44	2.25
STATE STREET CORP NOTES DTD 05/19/2016 1.950% 05/19/2021		857477AV5	150,000.00	NEW ACCT		100.01	150,016.65	(125.85)	(36.16)	1.59	1.59	1.94
STATE STREET CORP NOTES DTD 05/19/2016 1.950% 05/19/2021		857477AV5	2,230,000.00	NEW ACCT		100.01	2,230,247.53	1,407.13	638.74	1.59	1.59	1.94
MICROSOFT CORP (CALLABLE) NOTES DTD 08/08/2016 1.550% 08/08/2021		594918BP8	855,000.00	NEW ACCT	07/08/21	99.58	851,418.41	(2,273.44)	(3,084.89)	1.78	1.82	1.78



Managed Account Fair Market Value & Analytics

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

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst at Mkt	YTM
Corporate Note												
MICROSOFT CORP (CALLABLE) NOTES DTD 08/08/2016 1.550% 08/08/2021		594918BP8	2,125,000.00	NEW ACCT	07/08/21	99.58	2,116,098.38	(6,670.37)	(8,054.57)	1.78	1.82	1.78
PACCAR FINANCIAL CORP DTD 08/11/2016 1.650% 08/11/2021		69371RN44	1,730,000.00	NEW ACCT		99.41	1,719,730.72	57,754.32	18,534.32	1.82	1.82	1.98
ORACLE CORP (CALLABLE) NOTES DTD 07/07/2016 1.900% 09/15/2021		68389XBK0	4,100,000.00	NEW ACCT	08/15/21	99.88	4,095,166.10	86,965.10	33,851.08	1.87	1.91	1.96
CISCO SYSTEMS INC CORP (CALLABLE) NOTES DTD 09/20/2016 1.850% 09/20/2021		17275RBJ0	4,000,000.00	MIZUHO	08/20/21	99.97	3,998,744.00	146,864.00	90,335.16	1.89	1.93	1.87
CITIGROUP INC CORP (CALLABLE) NOTE DTD 12/08/2016 2.900% 12/08/2021		172967LC3	3,745,000.00	MORGAN_S	11/08/21	101.48	3,800,253.73	29,675.38	41,300.95	2.04	2.02	2.20
JOHN DEERE CAPITAL CORP NOTES DTD 01/06/2017 2.650% 01/06/2022		24422ETL3	875,000.00	NEW ACCT		101.57	888,748.88	11,692.63	12,737.15	2.18	2.18	1.94
JOHN DEERE CAPITAL CORP NOTES DTD 01/06/2017 2.650% 01/06/2022		24422ETL3	1,000,000.00	NEW ACCT		101.57	1,015,713.00	12,473.00	14,123.12	2.18	2.18	1.94
JOHN DEERE CAPITAL CORP NOTES DTD 01/06/2017 2.650% 01/06/2022		24422ETL3	3,000,000.00	NEW ACCT		101.57	3,047,139.00	36,219.00	41,781.90	2.18	2.18	1.94
US BANCORP (CALLABLE) NOTES DTD 01/24/2017 2.625% 01/24/2022		91159HHP8	2,000,000.00	NEW ACCT	12/23/21	101.23	2,024,530.00	27,970.00	26,178.04	2.18	2.15	2.08
AMERICAN EXPRESS CREDIT (CALLABLE) NOTES DTD 03/03/2017 2.700% 03/03/2022		0258M0EG0	2,000,000.00	BNP_PARI	01/31/22	101.74	2,034,848.00	15,528.00	24,643.16	2.28	2.25	1.96
WALT DISNEY COMPANY CORP NOTES DTD 03/06/2017 2.450% 03/04/2022		25468PDQ6	4,000,000.00	WELLS_FA		101.45	4,058,048.00	10,128.00	32,302.48	2.35	2.35	1.84
INTEL CORP (CALLABLE) NOTES DTD 05/11/2017 2.350% 05/11/2022		458140BB5	4,000,000.00	US_BANCO	04/11/22	101.15	4,045,800.00	43,320.00	44,394.12	2.45	2.43	1.90
APPLE INC CORP (CALLABLE) NOTE DTD 05/11/2017 2.300% 05/11/2022		037833CQ1	6,000,000.00	CSFB	04/11/22	101.18	6,071,022.00	79,002.00	75,397.74	2.46	2.43	1.83
UNITED PARCEL SERVICE (CALLABLE) NOTES DTD 05/16/2017 2.350% 05/16/2022		911312BC9	4,000,000.00	HSBC	04/16/22	100.81	4,032,312.00	19,432.00	25,212.84	2.47	2.44	2.03
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	102.23	2,044,566.00	15,186.00	28,333.46	2.50	2.48	1.77



Managed Account Fair Market Value & Analytics

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

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst at Mkt	YTM
Corporate Note												
VISA INC (CALLABLE) NOTE		92826CAG7	2,000,000.00	US_BANCO	08/15/22	101.02	2,020,482.00	103,302.00	79,467.02	2.81	2.78	1.79
DTD 09/11/2017 2.150% 09/15/2022												
BANK OF NY MELLON CORP CORP NOTES		06406RAJ6	6,735,000.00	HSBC		104.85	7,061,586.89	246,844.49	257,858.37	3.60	3.60	2.14
DTD 08/13/2018 3.450% 08/11/2023												
US BANK NA CINCINNATI CORP NOTES		91159HHV5	2,125,000.00	KEYBANC		105.18	2,235,119.63	63,922.13	68,285.60	4.03	4.03	2.12
DTD 02/04/2019 3.375% 02/05/2024												
PFIZER INC CORP NOTES		717081ES8	6,400,000.00	SUNTRUST		103.90	6,649,542.40	86,790.40	97,062.59	4.17	4.17	2.03
DTD 03/11/2019 2.950% 03/15/2024												
MASTERCARD INC CORP NOTES		57636OAB0	4,250,000.00	US_BANCO		106.21	4,513,814.50	125,052.00	137,911.01	4.12	4.12	1.93
DTD 03/31/2014 3.375% 04/01/2024												
US BANCORP		91159HHX1	3,300,000.00	MIZUHO		101.29	3,342,431.40	39,692.40	39,770.81	4.53	4.53	2.12
DTD 07/29/2019 2.400% 07/30/2024												
Security Type Sub-Total			105,146,000.00				106,768,267.05	1,362,797.14	1,345,739.21	2.32	2.31	1.98
Certificate of Deposit												
UBS AG STAMFORD CT LT CD		90275DHG8	6,000,000.00	UBS		100.41	6,024,426.00	24,426.00	24,426.00	0.42	0.42	1.92
DTD 03/06/2018 2.900% 03/02/2020												
CANADIAN IMP BK COMM NY FLT CERT DEPOS		13606BVF0	4,055,000.00	MERRILL		100.19	4,062,765.33	7,765.33	7,765.33	0.03	0.52	2.41
DTD 04/10/2018 2.738% 04/10/2020												
WESTPAC BANKING CORP NY CD		96121T4A3	6,735,000.00	JPM_CHAS		100.21	6,749,096.36	14,096.36	14,096.36	0.84	0.84	1.72
DTD 08/07/2017 2.050% 08/03/2020												
BANK OF MONTREAL CHICAGO CERT DEPOS		06370REU9	7,000,000.00	BMO		100.85	7,059,423.00	59,423.00	59,423.00	0.84	0.84	2.17
DTD 08/03/2018 3.190% 08/03/2020												
SWEDBANK (NEW YORK) CERT DEPOS		87019U6D6	7,555,000.00	MERRILL		100.19	7,569,180.74	14,180.74	14,180.74	1.10	1.10	2.13
DTD 11/17/2017 2.270% 11/16/2020												
MUFG BANK LTD/NY CERT DEPOS		55379WZT6	3,760,000.00	MITSU		101.63	3,821,318.08	61,318.08	61,318.08	1.36	1.36	1.82
DTD 02/28/2019 2.970% 02/26/2021												
CREDIT AGRICOLE CIB NY CERT DEPOS		22535CDU2	4,055,000.00	CREDAG		101.03	4,096,896.26	41,896.26	41,896.26	1.46	1.46	2.15
DTD 04/04/2019 2.830% 04/02/2021												
ROYAL BANK OF CANADA NY CD		78012UEE1	4,000,000.00	RBC		102.39	4,095,628.00	95,628.00	95,628.00	1.63	1.63	1.79
DTD 06/08/2018 3.240% 06/07/2021												



Managed Account Fair Market Value & Analytics

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

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst at Mkt	YTM
Certificate of Deposit												
NORDEA BANK ABP NEW YORK CERT DEPOS		65558TLL7	6,060,000.00	MERRILL		100.11	6,066,672.06	6,672.06	6,672.06	2.82	2.82	1.83
DTD 08/29/2019 1.850% 08/26/2022												
SKANDINAV ENSKILDA BANK LT CD		83050PDR7	7,365,000.00	BARCLAYS		100.14	7,375,215.26	10,215.26	10,215.26	2.82	2.82	1.83
DTD 09/03/2019 1.860% 08/26/2022												
Security Type Sub-Total			56,585,000.00				56,920,621.09	335,621.09	335,621.09	1.38	1.41	1.97
Asset-Backed Security												
HAROT 2017-4 A3		43813FAC7	1,507,785.71	BARCLAYS		100.05	1,508,464.82	891.56	796.48	0.60	1.09	2.01
DTD 11/29/2017 2.050% 11/21/2021												
TAOT 2017-D A3		89238KAD4	2,340,000.00	JPM_CHAS		99.95	2,338,830.47	(953.78)	(1,048.36)	0.62	1.16	1.97
DTD 11/15/2017 1.930% 01/15/2022												
HYUNDAI ABS 2017-B A3		44932GAD7	3,266,957.73	CITIGRP		99.81	3,260,865.83	(5,525.73)	(5,791.24)	0.54	1.16	1.93
DTD 08/16/2017 1.770% 01/18/2022												
ALLYA 2017-5 A3		02007YAC8	2,177,022.11	CITIGRP		99.96	2,176,258.63	(594.55)	(665.23)	0.52	1.24	2.02
DTD 11/22/2017 1.990% 03/15/2022												
TAOT 2018-A A3		89238BAD4	1,950,000.00	MITSU		100.22	1,954,290.98	4,313.40	4,304.26	0.82	1.32	2.18
DTD 01/31/2018 2.350% 05/16/2022												
HART 2018-A A3		44891KAD7	1,330,000.00	BARCLAYS		100.80	1,340,593.18	10,793.48	10,727.14	1.02	1.40	2.22
DTD 04/18/2018 2.790% 07/15/2022												
MBART 2018-1 A3		58772RAD6	2,710,000.00	BNP_PARI		101.23	2,743,385.85	33,489.91	33,462.35	1.17	1.64	2.28
DTD 07/25/2018 3.030% 01/15/2023												
ALLYA 2018-3 A3		02007JAC1	3,950,000.00	BARCLAYS		100.89	3,985,153.03	35,423.21	35,350.10	0.84	1.64	2.46
DTD 06/27/2018 3.000% 01/15/2023												
NAROT 2018-B A3		65479GAD1	2,540,000.00	SOCGEN		101.45	2,576,725.61	36,807.91	36,786.62	1.41	1.72	2.23
DTD 07/25/2018 3.060% 03/15/2023												
HAROT 2019-1 A3		43814WAC9	1,175,000.00	MERRILL		101.76	1,195,725.83	20,757.32	20,752.44	1.84	1.74	1.82
DTD 02/27/2019 2.830% 03/20/2023												
HYUNDAI AUTO RECEIVABLES TRUST		44932NAD2	1,840,000.00	SOCGEN		101.19	1,861,901.89	22,144.03	22,116.31	1.81	1.85	2.02
DTD 04/10/2019 2.660% 06/15/2023												
HAROT 2019-2 A3		43815MAC0	2,290,000.00	JPM_CHAS		101.09	2,314,904.44	24,989.86	24,982.48	2.12	1.87	1.94
DTD 05/29/2019 2.520% 06/21/2023												



Managed Account Fair Market Value & Analytics

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

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst at Mkt	YTM
Asset-Backed Security											
NAROT 2019-A A3 DTD 02/13/2019 2.900% 10/15/2023	65479KAD2	2,780,000.00	MITSU		101.63	2,825,195.85	45,617.02	45,561.23	1.92	2.01	2.10
COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	1,240,000.00	JPM_CHAS		101.13	1,254,058.75	14,309.97	14,293.12	1.89	2.05	1.96
NAROT 2019-B A3 DTD 05/28/2019 2.500% 11/15/2023	65479HAC1	2,450,000.00	WELLS_FA		101.21	2,479,645.00	30,198.94	30,160.72	2.02	2.05	1.91
CARMX 2019-2 A3 DTD 04/17/2019 2.680% 03/15/2024	14316LAC7	1,525,000.00	RBC		101.61	1,549,614.57	24,770.42	24,756.43	1.84	2.21	1.96
Security Type Sub-Total		35,071,765.55				35,365,614.73	297,432.97	296,544.85	1.26	1.62	2.09
Managed Account Sub-Total		481,076,186.57				487,980,121.19	8,064,814.84	7,426,484.18	2.52	2.52	1.77
Securities Sub-Total		\$481,076,186.57				\$487,980,121.19	\$8,064,814.84	\$7,426,484.18	2.52	2.52	1.77%
Accrued Interest						\$2,115,695.24					
Total Investments						\$490,095,816.43					

Bolded items are forward settling trades.



Managed Account Security Transactions & Interest

For the Month Ending **September 30, 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										
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)			
09/03/19	09/05/19	US TREASURY N/B NOTES DTD 08/31/2017 1.875% 08/31/2024	9128282U3	7,190,000.00	(7,377,333.20)	(1,851.82)	(7,379,185.02)			
09/04/19	09/09/19	FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.307% 08/25/2022	3137AWOH1	2,240,000.00	(2,273,075.00)	(1,148.37)	(2,274,223.37)			
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)			
Transaction Type Sub-Total				18,245,000.00	(18,465,408.20)	(3,000.19)	(18,468,408.39)			
INTEREST										
09/01/19	09/01/19	JP MORGAN CHASE & CO CORP NT (CALLABLE) DTD 03/01/2016 2.550% 03/01/2021	46625HOJ2	2,000,000.00	0.00	25,500.00	25,500.00			
09/01/19	09/01/19	EXXON MOBIL CORPORATE (CALLABLE) NOTES DTD 03/03/2016 2.222% 03/01/2021	30231GAV4	3,078,000.00	0.00	34,196.58	34,196.58			
09/01/19	09/01/19	EXXON MOBIL CORPORATE (CALLABLE) NOTES DTD 03/03/2016 2.222% 03/01/2021	30231GAV4	1,415,000.00	0.00	15,720.65	15,720.65			
09/01/19	09/25/19	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			
09/01/19	09/25/19	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			
09/01/19	09/25/19	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			
09/01/19	09/25/19	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	1,971,056.40	0.00	6,060.92	6,060.92			
09/03/19	09/03/19	MONEY MARKET FUND	MONEY0002	0.00	0.00	15,111.75	15,111.75			
09/03/19	09/03/19	AMERICAN EXPRESS CREDIT (CALLABLE) NOTES DTD 03/03/2017 2.700% 03/03/2022	0258M0EG0	2,000,000.00	0.00	27,000.00	27,000.00			



Managed Account Security Transactions & Interest

For the Month Ending **September 30, 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										
09/03/19	09/03/19	UBS AG STAMFORD CT LT CD DTD 03/06/2018 2.900% 03/02/2020	90275DHG8	6,000,000.00	0.00	88,450.00	88,450.00			
09/04/19	09/04/19	WALT DISNEY COMPANY CORP NOTES DTD 03/06/2017 2.450% 03/04/2022	25468PDO6	4,000,000.00	0.00	49,000.00	49,000.00			
09/09/19	09/09/19	INTERNATIONAL FINANCE CORPORATION NOTE DTD 03/16/2018 2.635% 03/09/2021	45950VLO7	6,075,000.00	0.00	80,068.50	80,068.50			
09/12/19	09/12/19	FANNIE MAE NOTES DTD 09/14/2018 2.875% 09/12/2023	3135G0U43	12,325,000.00	0.00	177,171.88	177,171.88			
09/14/19	09/14/19	AMERICAN EXP (CALLABLE) CREDIT CORP NOTE DTD 09/14/2015 2.600% 09/14/2020	0258M0DX4	2,000,000.00	0.00	26,000.00	26,000.00			
09/15/19	09/15/19	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			
09/15/19	09/15/19	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			
09/15/19	09/15/19	PFIZER INC CORP NOTES DTD 03/11/2019 2.950% 03/15/2024	717081ES8	6,400,000.00	0.00	96,497.78	96,497.78			
09/15/19	09/15/19	ORACLE CORP (CALLABLE) NOTES DTD 07/07/2016 1.900% 09/15/2021	68389XBK0	4,100,000.00	0.00	38,950.00	38,950.00			
09/15/19	09/15/19	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			
09/15/19	09/15/19	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			
09/15/19	09/15/19	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			
09/15/19	09/15/19	HYUNDAI ABS 2017-B A3 DTD 08/16/2017 1.770% 01/18/2022	44932GAD7	3,552,787.12	0.00	5,240.36	5,240.36			
09/15/19	09/15/19	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			
09/15/19	09/15/19	VISA INC (CALLABLE) NOTE DTD 09/11/2017 2.150% 09/15/2022	92826CAG7	2,000,000.00	0.00	21,500.00	21,500.00			
09/15/19	09/15/19	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			



Managed Account Security Transactions & Interest

For the Month Ending **September 30, 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										
09/15/19	09/15/19	ALLYA 2017-5 A3 DTD 11/22/2017 1.990% 03/15/2022	02007YAC8	2,366,523.85	0.00	3,924.49	3,924.49			
09/15/19	09/15/19	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			
09/15/19	09/15/19	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			
09/15/19	09/15/19	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			
09/15/19	09/15/19	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			
09/18/19	09/18/19	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			
09/20/19	09/20/19	CISCO SYSTEMS INC CORP (CALLABLE) NOTES DTD 09/20/2016 1.850% 09/20/2021	17275RBJ0	4,000,000.00	0.00	37,000.00	37,000.00			
09/21/19	09/21/19	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			
09/21/19	09/21/19	HAROT 2017-4 A3 DTD 11/29/2017 2.050% 11/21/2021	43813FAC7	1,633,145.12	0.00	2,789.96	2,789.96			
09/30/19	09/30/19	US TREASURY NOTES DTD 04/02/2018 2.500% 03/31/2023	9128284D9	10,000,000.00	0.00	125,000.00	125,000.00			
09/30/19	09/30/19	US TREASURY NOTES DTD 03/31/2017 1.875% 03/31/2022	912828W89	7,600,000.00	0.00	71,250.00	71,250.00			
09/30/19	09/30/19	US TREASURY N/B DTD 09/30/2016 1.375% 09/30/2023	912828T26	5,000,000.00	0.00	34,375.00	34,375.00			
09/30/19	09/30/19	US TREASURY NOTES DTD 03/31/2017 1.875% 03/31/2022	912828W89	10,000,000.00	0.00	93,750.00	93,750.00			
09/30/19	09/30/19	US TREASURY NOTES DTD 03/31/2017 1.875% 03/31/2022	912828W89	4,745,000.00	0.00	44,484.38	44,484.38			
09/30/19	09/30/19	US TREASURY NOTES DTD 09/30/2015 1.750% 09/30/2022	912828L57	3,315,000.00	0.00	29,006.25	29,006.25			
09/30/19	09/30/19	US TREASURY NOTES DTD 09/30/2015 1.750% 09/30/2022	912828L57	5,000,000.00	0.00	43,750.00	43,750.00			



Managed Account Security Transactions & Interest

For the Month Ending **September 30, 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										
09/30/19	09/30/19	US TREASURY NOTES DTD 03/31/2016 1.500% 03/31/2023	912828Q29	3,850,000.00	0.00	28,875.00	28,875.00			
09/30/19	09/30/19	UNITED STATES TREASURY NOTES DTD 10/01/2018 2.875% 09/30/2023	9128285D8	3,525,000.00	0.00	50,671.88	50,671.88			
09/30/19	09/30/19	US TREASURY NOTES DTD 03/31/2017 1.875% 03/31/2022	912828W89	8,900,000.00	0.00	83,437.50	83,437.50			
09/30/19	09/30/19	US TREASURY NOTES DTD 09/30/2016 1.125% 09/30/2021	912828T34	3,680,000.00	0.00	20,700.00	20,700.00			
09/30/19	09/30/19	US TREASURY NOTES DTD 09/30/2015 1.750% 09/30/2022	912828L57	4,765,000.00	0.00	41,693.75	41,693.75			
Transaction Type Sub-Total				171,181,512.49	0.00	1,499,003.69	1,499,003.69			
MATURITY										
09/03/19	09/03/19	UNITED STATES TREASURY BILL DTD 07/09/2019 0.000% 09/03/2019	912796VT3	6,000,000.00	6,000,000.00	0.00	6,000,000.00	8,601.67	0.00	
Transaction Type Sub-Total				6,000,000.00	6,000,000.00	0.00	6,000,000.00	8,601.67	0.00	
PAYDOWNS										
09/01/19	09/25/19	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	72,635.38	72,635.38	0.00	72,635.38	(1,444.79)	0.00	
09/15/19	09/15/19	ALLYA 2017-5 A3 DTD 11/22/2017 1.990% 03/15/2022	02007YAC8	189,501.74	189,501.74	0.00	189,501.74	14.71	0.00	
09/15/19	09/15/19	HYUNDAI ABS 2017-B A3 DTD 08/16/2017 1.770% 01/18/2022	44932GAD7	285,829.39	285,829.39	0.00	285,829.39	49.53	0.00	
09/21/19	09/21/19	HAROT 2017-4 A3 DTD 11/29/2017 2.050% 11/21/2021	43813FAC7	125,359.41	125,359.41	0.00	125,359.41	17.66	0.00	
Transaction Type Sub-Total				673,325.92	673,325.92	0.00	673,325.92	(1,362.89)	0.00	
SELL										
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



Managed Account Security Transactions & Interest

For the Month Ending **September 30, 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										
09/04/19	09/09/19	US TREASURY NOTES DTD 09/30/2015 1.750% 09/30/2022	912828L57	2,240,000.00	2,265,812.50	17,350.82	2,283,163.32	44,887.50	37,727.82	FIFO
Transaction Type Sub-Total				9,240,000.00	9,322,415.62	70,053.04	9,392,468.66	104,150.62	95,360.08	
Managed Account Sub-Total					(2,469,666.66)	1,566,056.54	(903,610.12)	111,389.40	95,360.08	
Total Security Transactions					(\$2,469,666.66)	\$1,566,056.54	(\$903,610.12)	\$111,389.40	\$95,360.08	

Bolded items are forward settling trades.