



Account Statement

For the Month Ending **June 30, 2020**

Consolidated Summary Statement

CITY OF STOCKTON

Portfolio Summary

Portfolio Holdings	Cash Dividends and Income	Closing Market Value
PFM Managed Account	2,807,072.82	510,036,521.16
State Pool	0.00	74,865,997.09
CAMP Pool	0.00	81,710.30
Idle Funds in Reserve Portfolio	0.00	13,817.20
BoW Main Account	0.00	104,249,748.41
Total	\$2,807,072.82	\$689,247,794.16

Investment Allocation

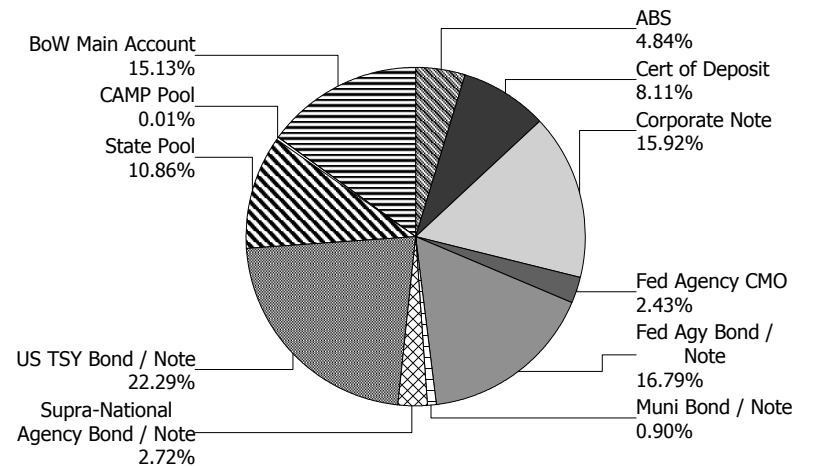
Investment Type	Closing Market Value	Percent
Asset-Backed Security	33,343,281.99	4.84
Certificate of Deposit	55,891,521.18	8.11
Corporate Note	109,747,120.17	15.92
Federal Agency Collateralized Mortgage Obligatio	16,748,090.82	2.43
Federal Agency Bond / Note	115,735,604.63	16.79
Municipal Bond / Note	6,190,300.20	0.90
Supra-National Agency Bond / Note	18,718,942.46	2.72
U.S. Treasury Bond / Note	153,661,659.71	22.29
State Pool	74,865,997.09	10.86
CAMP Pool	81,710.30	0.01
Idle Funds in Reserve Portfolio	13,817.20	0.00
BoW Main Account	104,249,748.41	15.13

Total **\$689,247,794.16** **100.00%**

Maturity Distribution (Fixed Income Holdings)

Portfolio Holdings	Closing Market Value	Percent
Under 30 days	179,211,273.00	25.99
31 to 60 days	13,768,182.82	2.00
61 to 90 days	0.00	0.00
91 to 180 days	7,607,824.56	1.10
181 days to 1 year	36,827,138.06	5.34
1 to 2 years	76,819,710.87	11.15
2 to 3 years	130,112,941.94	18.88
3 to 4 years	105,840,096.91	15.36
4 to 5 years	139,060,626.00	20.18
Over 5 years	0.00	0.00
Total	\$689,247,794.16	100.00%

Sector Allocation



Weighted Average Days to Maturity 776



Managed Account Summary Statement

For the Month Ending **June 30, 2020**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Transaction Summary - Managed Account

Opening Market Value	\$508,693,752.93
Maturities/Calls	(1,196,210.96)
Principal Dispositions	(37,554,720.31)
Principal Acquisitions	40,039,431.25
Unsettled Trades	0.00
Change in Current Value	54,268.25
Closing Market Value	\$510,036,521.16

Cash Transactions Summary - Managed Account

Maturities/Calls	0.00
Sale Proceeds	37,877,951.98
Coupon/Interest/Dividend Income	511,315.80
Principal Payments	1,196,210.96
Security Purchases	(40,052,497.61)
Net Cash Contribution	(22,932.52)
Reconciling Transactions	0.00

Earnings Reconciliation (Cash Basis) - Managed Account

Interest/Dividends/Coupons Received	834,547.47
Less Purchased Interest Related to Interest/Coupons	(13,066.36)
Plus Net Realized Gains/Losses	1,985,591.71
Total Cash Basis Earnings	\$2,807,072.82

Cash Balance

Closing Cash Balance	\$13,817.20
-----------------------------	--------------------

Earnings Reconciliation (Accrual Basis)

	Total
Ending Amortized Value of Securities	493,511,108.42
Ending Accrued Interest	2,501,530.85
Plus Proceeds from Sales	37,877,951.98
Plus Proceeds of Maturities/Calls/Principal Payments	1,196,210.96
Plus Coupons/Dividends Received	511,315.80
Less Cost of New Purchases	(40,052,497.61)
Less Beginning Amortized Value of Securities	(490,495,184.61)
Less Beginning Accrued Interest	(2,464,902.47)
Total Accrual Basis Earnings	\$2,585,533.32



Portfolio Summary and Statistics

For the Month Ending **June 30, 2020**

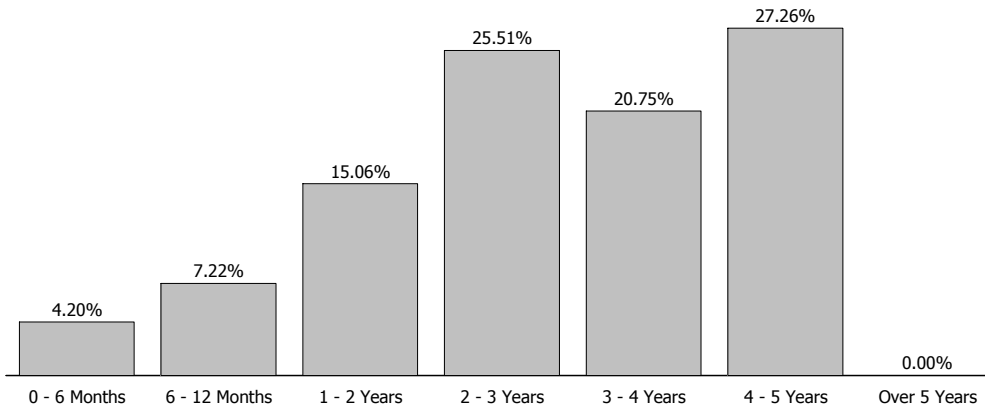
CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Account Summary

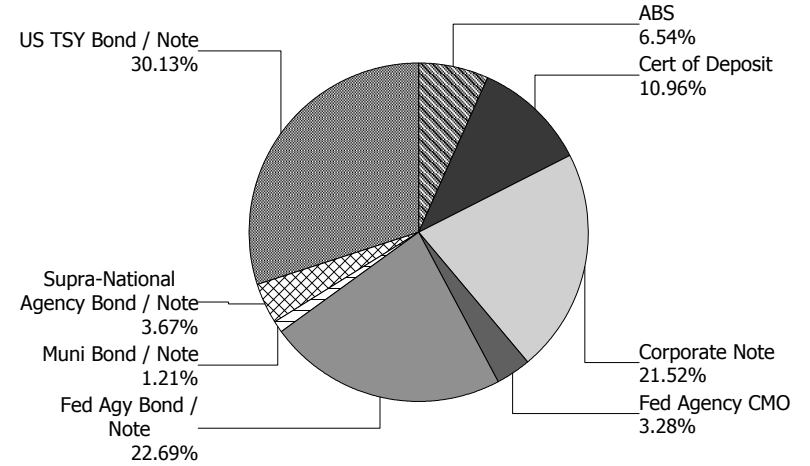
Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	144,780,000.00	153,661,659.71	30.13
Supra-National Agency Bond / Note	18,360,000.00	18,718,942.46	3.67
Municipal Bond / Note	5,835,000.00	6,190,300.20	1.21
Federal Agency Collateralized Mortgage Obligation	16,166,291.58	16,748,090.82	3.28
Federal Agency Bond / Note	112,740,000.00	115,735,604.63	22.69
Corporate Note	104,990,000.00	109,747,120.17	21.52
Certificate of Deposit	54,975,000.00	55,891,521.18	10.96
Asset-Backed Security	32,675,531.15	33,343,281.99	6.54
Managed Account Sub-Total	490,521,822.73	510,036,521.16	100.00%
Accrued Interest		2,501,530.85	
Total Portfolio	490,521,822.73	512,538,052.01	

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

Maturity Distribution



Sector Allocation



Characteristics

Yield to Maturity at Cost	1.91%
Yield to Maturity at Market	0.53%
Weighted Average Days to Maturity	1048



Managed Account Issuer Summary

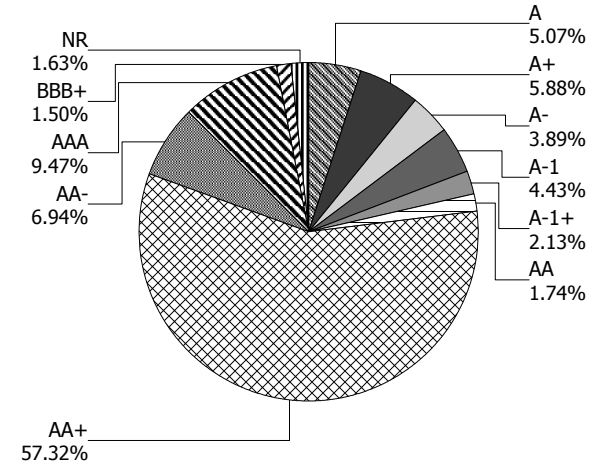
For the Month Ending **June 30, 2020**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Issuer Summary

Issuer	Market Value of Holdings	Percent
ALLY AUTO RECEIVABLES TRUST	3,611,232.47	0.71
AMERICAN EXPRESS CO	2,067,392.00	0.41
AMERICAN HONDA FINANCE	3,667,998.45	0.72
APPLE INC	6,205,344.00	1.22
BANK OF AMERICA CO	3,810,608.66	0.75
BANK OF MONTREAL	7,020,979.00	1.38
CALIFORNIA ST	4,656,519.20	0.91
CAPITAL ONE PRIME AUTO REC TRUST	1,272,705.25	0.25
CARMAX AUTO OWNER TRUST	3,306,158.70	0.65
CISCO SYSTEMS INC	4,070,852.00	0.80
CITIGROUP INC	3,857,016.70	0.76
CREDIT AGRICOLE SA	4,127,998.11	0.81
DEERE & COMPANY	5,033,574.00	0.99
DNB ASA	3,758,360.02	0.74
FANNIE MAE	79,051,301.36	15.50
FEDERAL FARM CREDIT BANKS	5,599,987.92	1.10
FEDERAL HOME LOAN BANKS	16,456,598.64	3.23
FREDDIE MAC	31,375,807.53	6.15
GOLDMAN SACHS GROUP INC	3,796,137.40	0.74
HOME DEPOT INC	2,087,478.00	0.41
HONDA AUTO RECEIVABLES	4,146,002.72	0.81
HYUNDAI AUTO RECEIVABLES	4,039,828.70	0.79
INTEL CORPORATION	4,134,548.00	0.81
INTER-AMERICAN DEVELOPMENT BANK	4,920,224.40	0.96
INTERNATIONAL FINANCE CORPORATION	7,794,705.11	1.53
INTL BANK OF RECONSTRUCTION AND DEV	6,004,012.95	1.18
JP MORGAN CHASE & CO	2,024,934.00	0.40
MASTERCARD INC	4,704,826.50	0.92
MERCEDES-BENZ AUTO RECEIVABLES	2,265,580.16	0.44
MICROSOFT CORP	3,021,132.94	0.59
MITSUBISHI UFJ FINANCIAL GROUP INC	3,828,236.48	0.75
NISSAN AUTO RECEIVABLES	8,948,443.54	1.75

Credit Quality (S&P Ratings)





Managed Account Issuer Summary

For the Month Ending **June 30, 2020**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Issuer	Market Value of Holdings	Percent
NORDEA BANK AB	6,244,036.14	1.22
NOVARTIS AG	7,691,656.32	1.51
ORACLE CORP	4,169,376.10	0.82
PACCAR FINANCIAL CORP	1,749,509.21	0.34
PFIZER INC	6,918,860.80	1.36
ROYAL BANK OF CANADA	4,111,676.00	0.81
SAN DIEGO CA CMNTY CLG DIST	1,533,781.00	0.30
SKANDINAVISKA ENSKILDA BANKEN AB	7,590,243.80	1.49
SOCIETE GENERALE	4,854,963.25	0.95
STATE STREET CORPORATION	2,412,617.90	0.47
SWEDBANK AB	7,607,824.56	1.49
THE BANK OF NEW YORK MELLON CORPORATION	7,298,234.58	1.43
THE WALT DISNEY CORPORATION	4,126,476.00	0.81
TOYOTA MOTOR CORP	9,652,607.23	1.89
UNITED PARCEL SERVICE INC	4,140,268.00	0.81
UNITED STATES TREASURY	153,661,659.71	30.12
US BANCORP	7,891,795.83	1.55
VISA INC	2,072,174.00	0.41
WAL-MART STORES INC	8,895,032.00	1.74
WESTPAC BANKING CORP	6,747,203.82	1.32
Total	\$510,036,521.16	100.00%



Managed Account Detail of Securities Held

For the Month Ending **June 30, 2020**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
U.S. Treasury Bond / Note											
US TREASURY NOTES DTD 07/31/2017 1.875% 07/31/2022	912828P4	5,400,000.00	AA+	Aaa	11/01/17	11/03/17	5,366,671.88	2.01	42,280.22	5,385,367.20	5,592,375.00
US TREASURY NOTES DTD 07/31/2015 2.000% 07/31/2022	912828XQ8	9,000,000.00	AA+	Aaa	08/30/17	08/31/17	9,113,906.25	1.73	75,164.84	9,048,227.72	9,343,125.00
US TREASURY NOTES DTD 09/30/2015 1.750% 09/30/2022	912828L57	3,190,000.00	AA+	Aaa	06/04/18	06/06/18	3,059,783.20	2.76	14,032.51	3,122,207.99	3,303,145.47
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	21,994.54	4,892,517.23	5,177,344.00
US TREASURY N/B NOTES DTD 10/31/2017 2.000% 10/31/2022	9128283C2	3,900,000.00	AA+	Aaa	05/02/18	05/04/18	3,769,898.44	2.80	13,141.30	3,832,451.84	4,066,359.18
US TREASURY NOTES DTD 12/31/2015 2.125% 12/31/2022	912828N30	4,105,000.00	AA+	Aaa	06/04/18	06/06/18	3,991,791.80	2.77	237.04	4,043,071.25	4,305,118.75
US TREASURY NOTES DTD 02/01/2016 1.750% 01/31/2023	912828P38	445,000.00	AA+	Aaa	10/02/18	10/05/18	423,671.29	2.94	3,251.92	432,248.70	463,008.62
UNITED STATES TREASURY NOTES DTD 02/15/2020 1.375% 02/15/2023	912828Z86	6,790,000.00	AA+	Aaa	03/02/20	03/04/20	6,904,581.25	0.80	35,139.18	6,891,932.67	7,004,309.38
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	14,516.39	3,755,673.86	3,990,163.87
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	62,841.53	10,274,051.76	10,637,500.00
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	12,396.98	2,303,348.82	2,452,929.69
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	16,129.12	2,983,283.25	3,191,390.62
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	17,281.42	4,986,689.08	5,192,969.00
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	38,371.09	11,004,494.04	11,863,867.19



Managed Account Detail of Securities Held

For the Month Ending **June 30, 2020**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
U.S. Treasury Bond / Note											
US TREASURY NOTES DTD 11/30/2016 2.125% 11/30/2023	912828U57	8,515,000.00	AA+	Aaa	01/07/19	01/09/19	8,362,661.33	2.52	15,325.84	8,408,635.88	9,073,796.88
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	32.81	460,972.29	498,884.35
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	31,084.24	9,257,651.75	9,850,570.31
US TREASURY N/B NOTES DTD 06/30/2017 2.000% 06/30/2024	912828XX3	11,430,000.00	AA+	Aaa	07/01/19	07/03/19	11,547,871.88	1.78	621.20	11,524,349.20	12,233,671.88
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	22,184.07	2,564,677.97	2,691,797.00
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	45,059.61	7,346,488.00	7,677,571.88
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	39,126.71	7,511,249.87	7,906,421.88
US TREASURY N/B DTD 10/31/2017 2.250% 10/31/2024	9128283D0	9,200,000.00	AA+	Aaa	11/01/19	11/05/19	9,500,796.88	1.57	34,875.00	9,461,339.99	9,992,062.96
US TREASURY N/B DTD 11/30/2017 2.125% 11/30/2024	9128283J7	2,140,000.00	AA+	Aaa	12/02/19	12/04/19	2,183,970.31	1.69	3,851.71	2,178,905.16	2,315,546.77
US TREASURY N/B DTD 11/30/2017 2.125% 11/30/2024	9128283J7	8,775,000.00	AA+	Aaa	01/03/20	01/07/20	8,978,264.65	1.63	15,793.80	8,958,267.68	9,494,823.78
US TREASURY N/B DTD 02/17/2015 2.000% 02/15/2025	912828J27	4,950,000.00	AA+	Aaa	03/02/20	03/04/20	5,224,376.95	0.85	37,260.99	5,206,327.83	5,342,906.25
Security Type Sub-Total		144,780,000.00					145,752,255.85	1.87	611,994.06	145,834,431.03	153,661,659.71
Supra-National Agency Bond / Note											
INTERNATIONAL FINANCE CORPORATION NOTE DTD 01/25/2018 2.250% 01/25/2021	45950KCM0	1,605,000.00	AAA	Aaa	01/18/18	01/25/18	1,600,281.30	2.35	15,648.75	1,604,104.48	1,622,833.16



Managed Account Detail of Securities Held

For the Month Ending **June 30, 2020**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Supra-National Agency Bond / Note											
INTERNATIONAL FINANCE CORPORATION NOTE DTD 03/16/2018 2.635% 03/09/2021	45950VLQ7	6,075,000.00	AAA	Aaa	03/09/18	03/16/18	6,070,443.75	2.66	49,801.50	6,073,949.85	6,171,871.95
INTER-AMERICAN DEVELOPMENT BANK NOTE DTD 04/19/2018 2.625% 04/19/2021	4581X0DB1	4,830,000.00	AAA	Aaa	04/12/18	04/19/18	4,819,374.00	2.70	25,357.50	4,827,168.99	4,920,224.40
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	70,606.25	5,845,157.55	6,004,012.95
Security Type Sub-Total		18,360,000.00					18,326,410.05	2.70	161,414.00	18,350,380.87	18,718,942.46
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	26,310.00	4,457,428.34	4,656,519.20
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	12,361.25	1,450,000.00	1,533,781.00
Security Type Sub-Total		5,835,000.00					5,922,743.85	1.91	38,671.25	5,907,428.34	6,190,300.20
Federal Agency Collateralized Mortgage Obligation											
FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/01/2021	3136B1XP4	1,472,655.28	AA+	Aaa	04/11/18	04/30/18	1,501,947.85	2.93	4,368.88	1,482,907.68	1,490,674.88
FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2015 2.791% 01/01/2022	3137BHXY8	3,965,000.00	AA+	Aaa	05/16/19	05/21/19	3,989,781.25	2.54	9,221.93	3,979,231.07	4,035,162.90
FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2015 2.716% 06/01/2022	3137BLUR7	1,700,000.00	AA+	Aaa	04/02/19	04/05/19	1,704,250.00	2.63	3,847.67	1,702,580.23	1,737,667.10
FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/01/2022	3137BM6P6	2,100,000.00	AA+	Aaa	04/04/18	04/09/18	2,117,882.81	2.88	5,407.50	2,108,640.52	2,158,982.41
FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.307% 08/01/2022	3137AWOH1	2,240,000.00	AA+	Aaa	09/04/19	09/09/19	2,273,075.00	1.78	4,306.40	2,263,812.75	2,311,868.59



Managed Account Detail of Securities Held

For the Month Ending **June 30, 2020**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Federal Agency Collateralized Mortgage Obligation												
FANNIEMAE-ACES DTD 04/01/2014 3.346% 03/01/2024		3136AJB54	3,348,999.38	AA+	Aaa	12/13/19	12/18/19	3,511,739.83	2.14	9,338.13	3,490,959.94	3,641,664.15
FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/25/2024		3137FQ3V3	1,339,636.92	AA+	Aaa	11/20/19	11/26/19	1,339,604.77	2.09	2,335.43	1,339,608.89	1,372,070.79
Security Type Sub-Total			16,166,291.58					16,438,281.51	2.40	38,825.94	16,367,741.08	16,748,090.82
Federal Agency Bond / Note												
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	32,026.04	7,149,603.31	7,357,056.85
FEDERAL HOME LOAN BANKS NOTES DTD 02/21/2020 1.375% 02/17/2023		3130AJ7E3	6,730,000.00	AA+	Aaa	02/20/20	02/21/20	6,717,616.80	1.44	33,416.32	6,719,102.33	6,925,344.98
FREDDIE MAC NOTES DTD 05/07/2020 0.375% 05/05/2023		3137EAER6	12,830,000.00	AA+	Aaa	06/15/20	06/16/20	12,851,554.40	0.32	7,216.88	12,851,247.36	12,862,395.75
FANNIE MAE NOTES DTD 05/22/2020 0.250% 05/22/2023		3135G04O3	7,600,000.00	AA+	Aaa	05/20/20	05/22/20	7,577,124.00	0.35	2,058.33	7,577,959.65	7,592,172.00
FREDDIE MAC NOTES DTD 06/26/2020 0.250% 06/26/2023		3137EAES4	6,905,000.00	AA+	Aaa	06/24/20	06/26/20	6,884,837.40	0.35	239.76	6,884,929.47	6,897,659.99
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	107,287.41	12,289,732.02	13,335,797.90
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	7,385.16	3,497,529.01	3,780,319.78
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	27,121.53	2,667,827.42	2,880,667.38
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	7,283.33	758,050.05	818,791.32
FEDERAL FARM CREDIT BANK NOTES DTD 04/08/2020 0.875% 04/08/2024		3133ELVX9	1,500,000.00	AA+	Aaa	04/07/20	04/08/20	1,500,000.00	0.88	3,026.04	1,500,000.00	1,511,934.00
FNMA BENCHMARK NOTES DTD 09/08/2014 2.625% 09/06/2024		3135G0ZR7	1,565,000.00	AA+	Aaa	03/23/20	03/24/20	1,690,043.50	0.79	13,123.18	1,682,434.83	1,709,363.43



Managed Account Detail of Securities Held

For the Month Ending **June 30, 2020**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Federal Agency Bond / Note											
FANNIE MAE NOTES DTD 10/18/2019 1.625% 10/15/2024	3135G0W66	2,110,000.00	AA+	Aaa	04/07/20	04/08/20	2,194,864.20	0.72	7,238.47	2,190,546.46	2,219,076.45
FANNIE MAE NOTES DTD 01/10/2020 1.625% 01/07/2025	3135G0X24	8,760,000.00	AA+	Aaa	03/04/20	03/05/20	9,085,346.40	0.84	67,616.25	9,063,644.38	9,224,604.12
FEDERAL FARM CREDIT BANK NOTES DTD 04/09/2020 1.150% 04/09/2025	3133ELWC4	4,080,000.00	AA+	Aaa	04/09/20	04/13/20	4,080,000.00	1.15	10,687.33	4,080,000.00	4,088,053.92
FEDERAL HOME LOAN BANK NOTES DTD 04/16/2020 0.500% 04/14/2025	3130AJHU6	4,920,000.00	AA+	Aaa	04/15/20	04/16/20	4,895,596.80	0.60	5,125.00	4,896,613.60	4,932,142.56
FANNIE MAE NOTES DTD 04/24/2020 0.625% 04/22/2025	3135G03U5	525,000.00	AA+	Aaa	05/21/20	05/26/20	526,727.25	0.56	610.68	526,692.55	529,419.45
FANNIE MAE NOTES DTD 04/24/2020 0.625% 04/22/2025	3135G03U5	3,035,000.00	AA+	Aaa	04/29/20	04/30/20	3,041,343.15	0.58	3,530.29	3,041,126.83	3,060,548.63
FANNIE MAE NOTES DTD 04/24/2020 0.625% 04/22/2025	3135G03U5	6,600,000.00	AA+	Aaa	04/22/20	04/24/20	6,586,404.00	0.67	7,677.08	6,586,910.87	6,655,558.80
FANNIE MAE NOTES DTD 04/24/2020 0.625% 04/22/2025	3135G03U5	11,600,000.00	AA+	Aaa	06/02/20	06/03/20	11,673,892.00	0.49	13,493.05	11,672,732.26	11,697,648.80
FANNIE MAE NOTES DTD 06/19/2020 0.500% 06/17/2025	3135G04Z3	7,645,000.00	AA+	Aaa	06/17/20	06/19/20	7,629,174.85	0.54	1,274.17	7,629,278.96	7,657,048.52
Security Type Sub-Total		112,740,000.00					113,305,460.20	1.11	357,436.30	113,265,961.36	115,735,604.63

Corporate Note											
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	17,000.00	2,001,702.15	2,024,934.00
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	19,661.25	3,751,485.05	3,810,608.66
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	17,998.75	3,744,050.97	3,796,137.40



Managed Account Detail of Securities Held

For the Month Ending **June 30, 2020**

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											
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	341.25	150,027.64	152,055.75
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	5,073.25	2,229,795.51	2,260,562.15
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	5,264.19	854,711.29	866,801.56
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	13,083.50	2,124,507.56	2,154,331.38
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	11,100.83	1,713,352.87	1,749,509.21
ORACLE CORP (CALLABLE) NOTES DTD 07/07/2016 1.900% 09/15/2021	68389XBK0	4,100,000.00	A	A3	11/29/16	11/29/16	4,008,201.00	2.40	22,937.22	4,076,879.86	4,169,376.10
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	20,761.11	3,944,298.89	4,070,852.00
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	6,938.65	3,753,750.02	3,857,016.70
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	11,271.70	875,650.21	903,462.00
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	12,881.94	1,001,024.52	1,032,528.00
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	38,645.83	3,003,454.99	3,097,584.00
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	22,895.83	1,998,922.41	2,064,836.00
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	17,700.00	2,006,726.57	2,067,392.00



Managed Account Detail of Securities Held

For the Month Ending **June 30, 2020**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Corporate Note												
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	31,850.00	4,017,335.18	4,126,476.00
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	13,055.56	4,000,928.75	4,134,548.00
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	19,166.67	5,996,926.59	6,205,344.00
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	11,750.00	4,004,846.67	4,140,268.00
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	4,375.00	2,011,212.33	2,087,478.00
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	12,661.11	1,956,822.17	2,072,174.00
AMERICAN HONDA FINANCE DTD 01/10/2020 1.950% 05/10/2023		02665WDH1	3,550,000.00	A-	A3	01/07/20	01/10/20	3,548,686.50	1.96	9,806.88	3,548,873.37	3,667,998.45
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	90,361.25	6,789,801.79	7,298,234.58
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	29,085.94	2,159,334.57	2,320,663.63
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	55,591.11	6,526,191.09	6,918,860.80
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	35,859.38	4,354,224.03	4,704,826.50
WALMART INC CORPORATE NOTES DTD 04/23/2019 2.850% 07/08/2024		931142EL3	8,200,000.00	AA	Aa2	05/12/20	05/14/20	8,837,386.00	0.94	112,305.83	8,808,685.69	8,895,032.00
US BANCORP DTD 07/29/2019 2.400% 07/30/2024		91159HHX1	3,300,000.00	A+	A1	08/01/19	08/05/19	3,302,739.00	2.38	33,220.00	3,302,241.14	3,506,296.20



Managed Account Detail of Securities Held

For the Month Ending **June 30, 2020**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Corporate Note											
TOYOTA MOTOR CREDIT CORP CORP NOTES DTD 02/13/2020 1.800% 02/13/2025	89236TGT6	1,595,000.00	A+	A1	05/21/20	05/26/20	1,616,692.00	1.50	11,005.50	1,616,239.03	1,647,509.00
TOYOTA MOTOR CREDIT CORP CORP NOTES DTD 02/13/2020 1.800% 02/13/2025	89236TGT6	2,180,000.00	A+	A1	05/20/20	05/26/20	2,201,298.60	1.58	15,042.00	2,200,853.85	2,251,767.78
NOVARTIS CAPITAL CORP DTD 02/14/2020 1.750% 02/14/2025	66989HAP3	7,360,000.00	AA-	A1	05/08/20	05/12/20	7,619,513.60	0.99	49,015.56	7,612,052.02	7,691,656.32
Security Type Sub-Total		104,990,000.00					106,162,878.09	2.23	777,707.09	106,136,908.78	109,747,120.17
Certificate of Deposit											
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	55,227.00	6,735,000.00	6,747,203.82
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	3.19	205,311.94	7,000,000.00	7,020,979.00
SWEDBANK (NEW YORK) CERT DEPOS DTD 05/18/2020 2.270% 11/16/2020	87019U6D6	7,555,000.00	A-1	P-1	11/16/17	11/17/17	7,555,000.00	2.27	20,960.94	7,555,000.00	7,607,824.56
MUFG BANK LTD/NY CERT DEPOS DTD 02/28/2019 2.970% 02/26/2021	55379WZT6	3,760,000.00	A-1	P-1	02/27/19	02/28/19	3,760,000.00	2.94	39,085.20	3,760,000.00	3,828,236.48
CREDIT AGRICOLE CIB NY CERT DEPOS DTD 04/04/2019 2.830% 04/02/2021	22535CDU2	4,055,000.00	A-1	P-1	04/03/19	04/04/19	4,055,000.00	2.83	27,414.05	4,055,000.00	4,127,998.11
ROYAL BANK OF CANADA NY CD DTD 06/08/2018 3.240% 06/07/2021	78012UEE1	4,000,000.00	A-1+	P-1	06/07/18	06/08/18	4,000,000.00	3.24	8,640.00	4,000,000.00	4,111,676.00
SOCIETE GENERALE NY CERT DEPOS DTD 02/19/2020 1.800% 02/14/2022	83369XDL9	4,825,000.00	A	A1	02/14/20	02/19/20	4,825,000.00	1.80	31,845.00	4,825,000.00	4,854,963.25
NORDEA BANK ABP NEW YORK CERT DEPOS DTD 08/29/2019 1.850% 08/26/2022	65558TLL7	6,060,000.00	AA-	Aa3	08/27/19	08/29/19	6,060,000.00	1.84	39,238.50	6,060,000.00	6,244,036.14
SKANDINAV ENSKILDA BANK LT CD DTD 09/03/2019 1.860% 08/26/2022	83050PDR7	7,365,000.00	A+	Aa2	08/29/19	09/03/19	7,365,000.00	1.85	47,946.15	7,365,000.00	7,590,243.80



Managed Account Detail of Securities Held

For the Month Ending **June 30, 2020**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Certificate of Deposit												
DNB BANK ASA/NY LT CD		23341VZT1	3,620,000.00	AA-	Aa2	12/05/19	12/06/19	3,620,000.00	2.03	5,948.87	3,620,000.00	3,758,360.02
DTD 12/06/2019 2.040% 12/02/2022												
Security Type Sub-Total			54,975,000.00					54,975,000.00	2.36	481,617.65	54,975,000.00	55,891,521.18
Asset-Backed Security												
HAROT 2017-4 A3		43813FAC7	577,477.49	NR	Aaa	11/22/17	11/29/17	577,396.13	2.05	328.84	577,449.04	580,025.03
DTD 11/29/2017 2.050% 11/21/2021												
TAOT 2017-D A3		89238KAD4	1,009,070.92	AAA	Aaa	11/07/17	11/15/17	1,008,977.90	1.93	865.56	1,009,036.51	1,014,439.98
DTD 11/15/2017 1.930% 01/15/2022												
HYUNDAI ABS 2017-B A3		44932GAD7	1,107,591.53	AAA	Aaa	08/09/17	08/16/17	1,107,399.59	1.77	871.31	1,107,524.30	1,110,514.24
DTD 08/16/2017 1.770% 01/18/2022												
ALLYA 2017-5 A3		02007YAC8	782,938.84	AAA	Aaa	11/14/17	11/22/17	782,878.09	1.99	692.47	782,914.83	785,607.72
DTD 11/22/2017 1.990% 03/15/2022												
TAOT 2018-A A3		89238BAD4	1,113,173.40	AAA	Aaa	01/23/18	01/31/18	1,113,160.59	2.35	1,162.65	1,113,167.80	1,121,783.02
DTD 01/31/2018 2.350% 05/16/2022												
HART 2018-A A3		44891KAD7	1,031,429.78	AAA	Aaa	04/10/18	04/18/18	1,031,274.44	2.79	1,278.97	1,031,355.17	1,043,303.60
DTD 04/18/2018 2.790% 07/15/2022												
MBART 2018-1 A3		58772RAD6	2,235,587.96	AAA	Aaa	07/17/18	07/25/18	2,235,502.12	3.03	3,010.59	2,235,539.24	2,265,580.16
DTD 07/25/2018 3.030% 01/15/2023												
ALLYA 2018-3 A3		02007JAC1	2,786,858.43	AAA	Aaa	06/19/18	06/27/18	2,786,667.80	3.00	3,715.81	2,786,752.05	2,825,624.75
DTD 06/27/2018 3.000% 01/15/2023												
NAROT 2018-B A3		65479GAD1	2,511,402.80	AAA	Aaa	07/17/18	07/25/18	2,511,321.43	3.06	3,415.51	2,511,355.39	2,562,759.48
DTD 07/25/2018 3.060% 03/15/2023												
HAROT 2019-1 A3		43814WAC9	1,175,000.00	AAA	NR	02/19/19	02/27/19	1,174,968.51	2.83	1,200.78	1,174,978.92	1,207,253.87
DTD 02/27/2019 2.830% 03/20/2023												
HYUNDAI AUTO RECEIVABLES TRUST		44932NAD2	1,840,000.00	AAA	NR	04/03/19	04/10/19	1,839,757.86	2.66	2,175.29	1,839,828.90	1,886,010.86
DTD 04/10/2019 2.660% 06/15/2023												
HAROT 2019-2 A3		43815MAC0	2,290,000.00	NR	Aaa	05/21/19	05/29/19	2,289,914.58	2.52	1,603.00	2,289,937.55	2,358,723.82
DTD 05/29/2019 2.520% 06/21/2023												



Managed Account Detail of Securities Held

For the Month Ending **June 30, 2020**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000											
Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Asset-Backed Security											
NAROT 2019-A A3 DTD 02/13/2019 2.900% 10/15/2023	65479KAD2	2,780,000.00	NR	Aaa	02/05/19	02/13/19	2,779,578.83	2.90	3,583.11	2,779,703.33	2,863,729.71
COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	1,240,000.00	AAA	Aaa	05/21/19	05/30/19	1,239,748.78	2.51	1,383.29	1,239,810.12	1,272,705.25
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	2,449,581.83	2,521,383.45
CARMX 2019-2 A3 DTD 04/17/2019 2.680% 03/15/2024	14316LAC7	1,525,000.00	AAA	NR	04/09/19	04/17/19	1,524,844.15	2.68	1,816.44	1,524,882.46	1,572,483.77
TAOT 2020-A A3 DTD 02/12/2020 1.660% 05/15/2024	89232HAC9	3,535,000.00	AAA	Aaa	02/04/20	02/12/20	3,534,744.77	1.66	2,608.04	3,534,767.76	3,617,107.45
NAROT 2020-B A3 DTD 06/30/2020 0.550% 07/15/2024	65479CAD0	1,000,000.00	AAA	Aaa	06/23/20	06/30/20	999,972.60	0.55	15.28	999,972.62	1,000,570.90
CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/16/2024	14315XAC2	1,685,000.00	AAA	NR	01/14/20	01/22/20	1,684,669.40	1.89	1,415.40	1,684,699.14	1,733,674.93
Security Type Sub-Total		32,675,531.15					32,672,223.63	2.45	33,864.56	32,673,256.96	33,343,281.99
Managed Account Sub-Total		490,521,822.73					493,555,253.18	1.91	2,501,530.85	493,511,108.42	510,036,521.16
Securities Sub-Total		\$490,521,822.73					\$493,555,253.18	1.91%	\$2,501,530.85	\$493,511,108.42	\$510,036,521.16
Accrued Interest											\$2,501,530.85
Total Investments											\$512,538,052.01



Managed Account Fair Market Value & Analytics

For the Month Ending **June 30, 2020**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
U.S. Treasury Bond / Note											
US TREASURY NOTES	DTD 07/31/2017 1.875% 07/31/2022	9128282P4	5,400,000.00	GOLDMAN		103.56	5,592,375.00	225,703.12	207,007.80	2.04	0.16
US TREASURY NOTES	DTD 07/31/2015 2.000% 07/31/2022	912828XQ8	9,000,000.00	MORGAN_S		103.81	9,343,125.00	229,218.75	294,897.28	2.04	0.17
US TREASURY NOTES	DTD 09/30/2015 1.750% 09/30/2022	912828L57	3,190,000.00	RBS		103.55	3,303,145.47	243,362.27	180,937.48	2.21	0.17
US TREASURY NOTES	DTD 09/30/2015 1.750% 09/30/2022	912828L57	5,000,000.00	TD		103.55	5,177,344.00	381,836.19	284,826.77	2.21	0.17
US TREASURY N/B NOTES	DTD 10/31/2017 2.000% 10/31/2022	9128283C2	3,900,000.00	MERRILL		104.27	4,066,359.18	296,460.74	233,907.34	2.29	0.17
US TREASURY NOTES	DTD 12/31/2015 2.125% 12/31/2022	912828N30	4,105,000.00	BNP_PARI		104.88	4,305,118.75	313,326.95	262,047.50	2.45	0.17
US TREASURY NOTES	DTD 02/01/2016 1.750% 01/31/2023	912828P38	445,000.00	MORGAN_S		104.05	463,008.62	39,337.33	30,759.92	2.52	0.18
UNITED STATES TREASURY NOTES	DTD 02/15/2020 1.375% 02/15/2023	912828Z86	6,790,000.00	BNP_PAR		103.16	7,004,309.38	99,728.13	112,376.71	2.58	0.17
US TREASURY NOTES	DTD 03/31/2016 1.500% 03/31/2023	912828Q29	3,850,000.00	TD		103.64	3,990,163.87	281,982.23	234,490.01	2.70	0.17
US TREASURY NOTES	DTD 04/02/2018 2.500% 03/31/2023	9128284D9	10,000,000.00	BARCLAYS		106.38	10,637,500.00	273,828.12	363,448.24	2.66	0.18
US TREASURY NOTES	DTD 08/01/2016 1.250% 07/31/2023	912828S92	2,375,000.00	NOMURA		103.28	2,452,929.69	178,496.10	149,580.87	3.02	0.18
US TREASURY NOTES	DTD 08/01/2016 1.250% 07/31/2023	912828S92	3,090,000.00	RBC		103.28	3,191,390.62	256,011.33	208,107.37	3.02	0.18
US TREASURY N/B	DTD 09/30/2016 1.375% 09/30/2023	912828T26	5,000,000.00	MERRILL		103.86	5,192,969.00	209,961.19	206,279.92	3.18	0.18
US TREASURY NOTES	DTD 11/15/2013 2.750% 11/15/2023	912828WE6	10,925,000.00	TD		108.59	11,863,867.19	828,336.92	859,373.15	3.24	0.19
US TREASURY NOTES	DTD 11/30/2016 2.125% 11/30/2023	912828U57	8,515,000.00	BNP_PARI		106.56	9,073,796.88	711,135.55	665,161.00	3.31	0.20
US TREASURY N/B	DTD 12/31/2018 2.625% 12/31/2023	9128285U0	460,000.00	MERRILL		108.45	498,884.35	37,518.73	37,912.06	3.37	0.20
US TREASURY N/B NOTES	DTD 05/01/2017 2.000% 04/30/2024	912828X70	9,225,000.00	MORGAN_S		106.78	9,850,570.31	583,769.53	592,918.56	3.70	0.22



Managed Account Fair Market Value & Analytics

For the Month Ending **June 30, 2020**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
U.S. Treasury Bond / Note										
US TREASURY N/B NOTES DTD 06/30/2017 2.000% 06/30/2024	912828XX3	11,430,000.00	RBC		107.03	12,233,671.88	685,800.00	709,322.68	3.87	0.23
US TREASURY N/B DTD 07/31/2017 2.125% 07/31/2024	9128282N9	2,500,000.00	HSBC		107.67	2,691,797.00	112,890.75	127,119.03	3.91	0.24
US TREASURY N/B NOTES DTD 08/31/2017 1.875% 08/31/2024	9128282U3	7,190,000.00	HSBC		106.78	7,677,571.88	300,238.68	331,083.88	4.01	0.24
US TREASURY NOTES DTD 10/02/2017 2.125% 09/30/2024	9128282Y5	7,325,000.00	HSBC		107.94	7,906,421.88	362,530.28	395,172.01	4.08	0.25
US TREASURY N/B DTD 10/31/2017 2.250% 10/31/2024	9128283D0	9,200,000.00	MORGAN_S		108.61	9,992,062.96	491,266.08	530,722.97	4.15	0.25
US TREASURY N/B DTD 11/30/2017 2.125% 11/30/2024	9128283J7	2,140,000.00	NOMURA		108.20	2,315,546.77	131,576.46	136,641.61	4.24	0.26
US TREASURY N/B DTD 11/30/2017 2.125% 11/30/2024	9128283J7	8,775,000.00	RBS		108.20	9,494,823.78	516,559.13	536,556.10	4.24	0.26
US TREASURY N/B DTD 02/17/2015 2.000% 02/15/2025	912828J27	4,950,000.00	MERRILL		107.94	5,342,906.25	118,529.30	136,578.42	4.42	0.27
Security Type Sub-Total		144,780,000.00				153,661,659.71	7,909,403.86	7,827,228.68	3.28	0.21
Supra-National Agency Bond / Note										
INTERNATIONAL FINANCE CORPORATION NOTE DTD 01/25/2018 2.250% 01/25/2021	45950KCM0	1,605,000.00	JPM_CHAS		101.11	1,622,833.16	22,551.86	18,728.68	0.56	0.30
INTERNATIONAL FINANCE CORPORATION NOTE DTD 03/16/2018 2.635% 03/09/2021	45950VLO7	6,075,000.00	HSBC		101.59	6,171,871.95	101,428.20	97,922.10	0.69	0.32
INTER-AMERICAN DEVELOPMENT BANK NOTE DTD 04/19/2018 2.625% 04/19/2021	4581X0DB1	4,830,000.00	CITIGRP		101.87	4,920,224.40	100,850.40	93,055.41	0.80	0.29
INTL BANK OF RECONSTRUCTION AND DEV NOTE DTD 07/25/2018 2.750% 07/23/2021	459058GH0	5,850,000.00	MORGAN_S		102.63	6,004,012.95	167,701.95	158,855.40	1.04	0.27
Security Type Sub-Total		18,360,000.00				18,718,942.46	392,532.41	368,561.59	0.82	0.29



Managed Account Fair Market Value & Analytics

For the Month Ending **June 30, 2020**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Municipal Bond / Note										
CA ST TXBL GO BONDS DTD 10/24/2019 2.400% 10/01/2023	13063DRJ9	4,385,000.00	MORGAN_S		106.19	4,656,519.20	183,775.35	199,090.86	3.14	0.48
SAN DIEGO CCD, CA TXBL GO BONDS DTD 10/16/2019 2.046% 08/01/2024	797272QP9	1,450,000.00	RBC		105.78	1,533,781.00	83,781.00	83,781.00	3.91	0.61

Security Type Sub-Total		5,835,000.00				6,190,300.20	267,556.35	282,871.86	3.33	0.51
--------------------------------	--	---------------------	--	--	--	---------------------	-------------------	-------------------	-------------	-------------

Federal Agency Collateralized Mortgage Obligation										
FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/01/2021	3136B1XP4	1,472,655.28	JPM_CHAS		101.22	1,490,674.88	(11,272.97)	7,767.20	0.74	2.50
FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2015 2.791% 01/01/2022	3137BHXY8	3,965,000.00	JPM_CHAS		101.77	4,035,162.90	45,381.65	55,931.83	1.42	1.60
FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2015 2.716% 06/01/2022	3137BLUR7	1,700,000.00	JPM_CHAS		102.22	1,737,667.10	33,417.10	35,086.87	1.71	1.54
FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/01/2022	3137BM6P6	2,100,000.00	CITIGRP		102.81	2,158,982.41	41,099.60	50,341.89	1.89	1.72
FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.307% 08/01/2022	3137AWQH1	2,240,000.00	CANT_FIT		103.21	2,311,868.59	38,793.59	48,055.84	2.03	0.76
FANNIEMAE-ACES DTD 04/01/2014 3.346% 03/01/2024	3136AJB54	3,348,999.38	JPM_CHAS		108.74	3,641,664.15	129,924.32	150,704.21	3.31	0.92
FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/25/2024	3137FQ3V3	1,339,636.92	JPM_CHAS		102.42	1,372,070.79	32,466.02	32,461.90	2.57	1.48

Security Type Sub-Total		16,166,291.58				16,748,090.82	309,809.31	380,349.74	2.04	1.42
--------------------------------	--	----------------------	--	--	--	----------------------	-------------------	-------------------	-------------	-------------

Federal Agency Bond / Note										
FANNIE MAE NOTES DTD 04/10/2017 1.875% 04/05/2022	3135G0T45	7,150,000.00	NEW ACCT		102.90	7,357,056.85	208,136.50	207,453.54	1.74	0.23
FEDERAL HOME LOAN BANKS NOTES DTD 02/21/2020 1.375% 02/17/2023	3130AJ7E3	6,730,000.00	WELLS_FA		102.90	6,925,344.98	207,728.18	206,242.65	2.58	0.27
FREDDIE MAC NOTES DTD 05/07/2020 0.375% 05/05/2023	3137EAER6	12,830,000.00	MORGAN_		100.25	12,862,395.75	10,841.35	11,148.39	2.83	0.29
FANNIE MAE NOTES DTD 05/22/2020 0.250% 05/22/2023	3135G04O3	7,600,000.00	CITIGRP		99.90	7,592,172.00	15,048.00	14,212.35	2.89	0.29



Managed Account Fair Market Value & Analytics

For the Month Ending **June 30, 2020**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Federal Agency Bond / Note											
FREDDIE MAC NOTES	DTD 06/26/2020 0.250% 06/26/2023	3137EAES4	6,905,000.00	TD		99.89	6,897,659.99	12,822.59	12,730.52	2.98	0.29
FANNIE MAE NOTES	DTD 09/14/2018 2.875% 09/12/2023	3135G0U43	12,325,000.00	HSBC		108.20	13,335,797.90	1,063,548.90	1,046,065.88	3.06	0.30
FEDERAL HOME LOAN BANKS NOTES	DTD 12/09/2013 3.375% 12/08/2023	3130A0F70	3,425,000.00	DAIWA		110.37	3,780,319.78	252,912.28	282,790.77	3.28	0.34
FANNIE MAE NOTES	DTD 02/08/2019 2.500% 02/05/2024	3135G0V34	2,675,000.00	NOMURA		107.69	2,880,667.38	215,618.38	212,839.96	3.44	0.35
FHLB BONDS	DTD 02/15/2019 2.500% 02/13/2024	3130AFW94	760,000.00	BARCLAYS		107.74	818,791.32	61,481.72	60,741.27	3.46	0.35
FEDERAL FARM CREDIT BANK NOTES	DTD 04/08/2020 0.875% 04/08/2024	3133ELVX9	1,500,000.00	STIFEL		100.80	1,511,934.00	11,934.00	11,934.00	3.71	0.66
FNMA BENCHMARK NOTES	DTD 09/08/2014 2.625% 09/06/2024	3135G0ZR7	1,565,000.00	JEFFERI		109.22	1,709,363.43	19,319.93	26,928.60	3.97	0.40
FANNIE MAE NOTES	DTD 10/18/2019 1.625% 10/15/2024	3135G0W66	2,110,000.00	CITIGRP		105.17	2,219,076.45	24,212.25	28,529.99	4.15	0.41
FANNIE MAE NOTES	DTD 01/10/2020 1.625% 01/07/2025	3135G0X24	8,760,000.00	MORGAN_		105.30	9,224,604.12	139,257.72	160,959.74	4.35	0.44
FEDERAL FARM CREDIT BANK NOTES	DTD 04/09/2020 1.150% 04/09/2025	3133ELWC4	4,080,000.00	RBC	10/09/20	100.20	4,088,053.92	8,053.92	8,053.92	0.28	1.11
FEDERAL HOME LOAN BANK NOTES	DTD 04/16/2020 0.500% 04/14/2025	3130AJHU6	4,920,000.00	CITIGRP		100.25	4,932,142.56	36,545.76	35,528.96	4.73	0.45
FANNIE MAE NOTES	DTD 04/24/2020 0.625% 04/22/2025	3135G03U5	525,000.00	JEFFERI		100.84	529,419.45	2,692.20	2,726.90	4.74	0.45
FANNIE MAE NOTES	DTD 04/24/2020 0.625% 04/22/2025	3135G03U5	3,035,000.00	NOMURA		100.84	3,060,548.63	19,205.48	19,421.80	4.74	0.45
FANNIE MAE NOTES	DTD 04/24/2020 0.625% 04/22/2025	3135G03U5	6,600,000.00	CITIGRP		100.84	6,655,558.80	69,154.80	68,647.93	4.74	0.45
FANNIE MAE NOTES	DTD 04/24/2020 0.625% 04/22/2025	3135G03U5	11,600,000.00	TD		100.84	11,697,648.80	23,756.80	24,916.54	4.74	0.45
FANNIE MAE NOTES	DTD 06/19/2020 0.500% 06/17/2025	3135G04Z3	7,645,000.00	NOMURA		100.16	7,657,048.52	27,873.67	27,769.56	4.91	0.47
Security Type Sub-Total			112,740,000.00				115,735,604.63	2,430,144.43	2,469,643.27	3.49	0.39



Managed Account Fair Market Value & Analytics

For the Month Ending **June 30, 2020**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Corporate Note										
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	101.25	2,024,934.00	14,634.00	23,231.85	0.58	0.68
BANK OF AMERICA CORP NOTE DTD 04/19/2016 2.625% 04/19/2021	06051GFW4	3,745,000.00	MERRILL		101.75	3,810,608.66	37,558.61	59,123.61	0.80	0.44
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	101.50	3,796,137.40	37,414.96	52,086.43	0.73	0.78
STATE STREET CORP NOTES DTD 05/19/2016 1.950% 05/19/2021	857477AV5	150,000.00	NEW ACCT		101.37	152,055.75	1,913.25	2,028.11	0.88	0.40
STATE STREET CORP NOTES DTD 05/19/2016 1.950% 05/19/2021	857477AV5	2,230,000.00	NEW ACCT		101.37	2,260,562.15	31,721.75	30,766.64	0.88	0.40
MICROSOFT CORP (CALLABLE) NOTES DTD 08/08/2016 1.550% 08/08/2021	594918BP8	855,000.00	NEW ACCT	07/08/21	101.38	866,801.56	13,109.71	12,090.27	1.01	0.30
MICROSOFT CORP (CALLABLE) NOTES DTD 08/08/2016 1.550% 08/08/2021	594918BP8	2,125,000.00	NEW ACCT	07/08/21	101.38	2,154,331.38	31,562.63	29,823.82	1.01	0.30
PACCAR FINANCIAL CORP DTD 08/11/2016 1.650% 08/11/2021	69371RN44	1,730,000.00	NEW ACCT		101.13	1,749,509.21	87,532.81	36,156.34	1.10	0.63
ORACLE CORP (CALLABLE) NOTES DTD 07/07/2016 1.900% 09/15/2021	68389XBK0	4,100,000.00	NEW ACCT	08/15/21	101.69	4,169,376.10	161,175.10	92,496.24	1.11	0.49
CISCO SYSTEMS INC CORP (CALLABLE) NOTES DTD 09/20/2016 1.850% 09/20/2021	17275RBJ0	4,000,000.00	MIZUHO	08/20/21	101.77	4,070,852.00	218,972.00	126,553.11	1.13	0.40
CITIGROUP INC CORP (CALLABLE) NOTE DTD 12/08/2016 2.900% 12/08/2021	172967LC3	3,745,000.00	MORGAN_S	11/08/21	102.99	3,857,016.70	86,438.35	103,266.68	1.34	0.80
JOHN DEERE CAPITAL CORP NOTES DTD 01/06/2017 2.650% 01/06/2022	24422ETL3	875,000.00	NEW ACCT		103.25	903,462.00	26,405.75	27,811.79	1.48	0.49
JOHN DEERE CAPITAL CORP NOTES DTD 01/06/2017 2.650% 01/06/2022	24422ETL3	1,000,000.00	NEW ACCT		103.25	1,032,528.00	29,288.00	31,503.48	1.48	0.49
JOHN DEERE CAPITAL CORP NOTES DTD 01/06/2017 2.650% 01/06/2022	24422ETL3	3,000,000.00	NEW ACCT		103.25	3,097,584.00	86,664.00	94,129.01	1.48	0.49
US BANCORP (CALLABLE) NOTES DTD 01/24/2017 2.625% 01/24/2022	91159HHP8	2,000,000.00	NEW ACCT	12/23/21	103.24	2,064,836.00	68,276.00	65,913.59	1.45	0.54



Managed Account Fair Market Value & Analytics

For the Month Ending **June 30, 2020**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Corporate Note										
AMERICAN EXPRESS CREDIT (CALLABLE) NOTES DTD 03/03/2017 2.700% 03/03/2022	0258M0EG0	2,000,000.00	BNP_PARI	01/31/22	103.37	2,067,392.00	48,072.00	60,665.43	1.55	0.67
WALT DISNEY COMPANY CORP NOTES DTD 03/06/2017 2.450% 03/04/2022	25468PDO6	4,000,000.00	WELLS_FA		103.16	4,126,476.00	78,556.00	109,140.82	1.64	0.55
INTEL CORP (CALLABLE) NOTES DTD 05/11/2017 2.350% 05/11/2022	458140BB5	4,000,000.00	US_BANCO	04/11/22	103.36	4,134,548.00	132,068.00	133,619.25	1.75	0.53
APPLE INC CORP (CALLABLE) NOTE DTD 05/11/2017 2.300% 05/11/2022	037833CQ1	6,000,000.00	CSFB	04/11/22	103.42	6,205,344.00	213,324.00	208,417.41	1.75	0.45
UNITED PARCEL SERVICE (CALLABLE) NOTES DTD 05/16/2017 2.350% 05/16/2022	911312BC9	4,000,000.00	HSBC	04/16/22	103.51	4,140,268.00	127,388.00	135,421.33	1.76	0.47
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	104.37	2,087,478.00	58,098.00	76,265.67	1.80	0.34
VISA INC (CALLABLE) NOTE DTD 09/11/2017 2.150% 09/15/2022	92826CAG7	2,000,000.00	US_BANCO	08/15/22	103.61	2,072,174.00	154,994.00	115,351.83	2.08	0.50
AMERICAN HONDA FINANCE DTD 01/10/2020 1.950% 05/10/2023	02665WDH1	3,550,000.00	SOCGEN		103.32	3,667,998.45	119,311.95	119,125.08	2.79	0.77
BANK OF NY MELLON CORP CORP NOTES DTD 08/13/2018 3.450% 08/11/2023	06406RAJ6	6,735,000.00	HSBC		108.36	7,298,234.58	483,492.18	508,432.79	2.95	0.73
US BANK NA CINCINNATI CORP NOTES DTD 02/04/2019 3.375% 02/05/2024	91159HHV5	2,125,000.00	KEYBANC		109.21	2,320,663.63	149,466.13	161,329.06	3.39	0.77
PFIZER INC CORP NOTES DTD 03/11/2019 2.950% 03/15/2024	717081ES8	6,400,000.00	SUNTRUST		108.11	6,918,860.80	356,108.80	392,669.71	3.52	0.73
MASTERCARD INC CORP NOTES DTD 03/31/2014 3.375% 04/01/2024	57636OAB0	4,250,000.00	US_BANCO		110.70	4,704,826.50	316,064.00	350,602.47	3.54	0.49
WALMART INC CORPORATE NOTES DTD 04/23/2019 2.850% 07/08/2024	931142EL3	8,200,000.00	WELLS_F	04/15/23	108.48	8,895,032.00	57,646.00	86,346.31	2.67	0.71
US BANCORP DTD 07/29/2019 2.400% 07/30/2024	91159HHX1	3,300,000.00	MIZUHO		106.25	3,506,296.20	203,557.20	204,055.06	3.88	0.84
TOYOTA MOTOR CREDIT CORP CORP NOTES DTD 02/13/2020 1.800% 02/13/2025	89236TGT6	1,595,000.00	MITSU		103.29	1,647,509.00	30,817.00	31,269.97	4.43	1.07



Managed Account Fair Market Value & Analytics

For the Month Ending **June 30, 2020**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Corporate Note											
TOYOTA MOTOR CREDIT CORP CORP NOTES	DTD 02/13/2020 1.800% 02/13/2025	89236TGT6	2,180,000.00	CITIGRP		103.29	2,251,767.78	50,469.18	50,913.93	4.43	1.07
NOVARTIS CAPITAL CORP	DTD 02/14/2020 1.750% 02/14/2025	66989HAP3	7,360,000.00	WELLS_F		104.51	7,691,656.32	72,142.72	79,604.30	4.44	0.76
Security Type Sub-Total			104,990,000.00				109,747,120.17	3,584,242.08	3,610,211.39	2.29	0.62
Certificate of Deposit											
WESTPAC BANKING CORP NY CD	DTD 08/07/2017 2.050% 08/03/2020	96121T4A3	6,735,000.00	JPM_CHAS		100.18	6,747,203.82	12,203.82	12,203.82	0.09	0.07
BANK OF MONTREAL CHICAGO CERT DEPOS	DTD 08/03/2018 3.190% 08/03/2020	06370REU9	7,000,000.00	BMO		100.30	7,020,979.00	20,979.00	20,979.00	0.09	-0.04
SWEDBANK (NEW YORK) CERT DEPOS	DTD 05/18/2020 2.270% 11/16/2020	87019U6D6	7,555,000.00	MERRILL		100.70	7,607,824.56	52,824.56	52,824.56	0.38	2.25
MUFG BANK LTD/NY CERT DEPOS	DTD 02/28/2019 2.970% 02/26/2021	55379WZT6	3,760,000.00	MITSU		101.81	3,828,236.48	68,236.48	68,236.48	0.67	0.18
CREDIT AGRICOLE CIB NY CERT DEPOS	DTD 04/04/2019 2.830% 04/02/2021	22535CDU2	4,055,000.00	CREDAG		101.80	4,127,998.11	72,998.11	72,998.11	0.76	0.44
ROYAL BANK OF CANADA NY CD	DTD 06/08/2018 3.240% 06/07/2021	78012UEE1	4,000,000.00	RBC		102.79	4,111,676.00	111,676.00	111,676.00	0.93	0.25
SOCIETE GENERALE NY CERT DEPOS	DTD 02/19/2020 1.800% 02/14/2022	83369XDL9	4,825,000.00	MERRILL		100.62	4,854,963.25	29,963.25	29,963.25	1.60	1.41
NORDEA BANK ABP NEW YORK CERT DEPOS	DTD 08/29/2019 1.850% 08/26/2022	65558TLL7	6,060,000.00	MERRILL		103.04	6,244,036.14	184,036.14	184,036.14	2.11	0.43
SKANDINAV ENSKILDA BANK LT CD	DTD 09/03/2019 1.860% 08/26/2022	83050PDR7	7,365,000.00	BARCLAYS		103.06	7,590,243.80	225,243.80	225,243.80	2.11	0.43
DNB BANK ASA/NY LT CD	DTD 12/06/2019 2.040% 12/02/2022	23341VZT1	3,620,000.00	GOLDMAN		103.82	3,758,360.02	138,360.02	138,360.02	2.38	0.45
Security Type Sub-Total			54,975,000.00				55,891,521.18	916,521.18	916,521.18	1.07	0.63



Managed Account Fair Market Value & Analytics

For the Month Ending **June 30, 2020**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Asset-Backed Security										
HAROT 2017-4 A3 DTD 11/29/2017 2.050% 11/21/2021	43813FAC7	577,477.49	BARCLAYS		100.44	580,025.03	2,628.90	2,575.99	0.33	1.73
TAOT 2017-D A3 DTD 11/15/2017 1.930% 01/15/2022	89238KAD4	1,009,070.92	JPM_CHAS		100.53	1,014,439.98	5,462.08	5,403.47	0.35	1.58
HYUNDAI ABS 2017-B A3 DTD 08/16/2017 1.770% 01/18/2022	44932GAD7	1,107,591.53	CITIGRP		100.26	1,110,514.24	3,114.65	2,989.94	0.24	1.60
ALLYA 2017-5 A3 DTD 11/22/2017 1.990% 03/15/2022	02007YAC8	782,938.84	CITIGRP		100.34	785,607.72	2,729.63	2,692.89	0.26	1.79
TAOT 2018-A A3 DTD 01/31/2018 2.350% 05/16/2022	89238BAD4	1,113,173.40	MITSU		100.77	1,121,783.02	8,622.43	8,615.22	0.46	1.93
HART 2018-A A3 DTD 04/18/2018 2.790% 07/15/2022	44891KAD7	1,031,429.78	BARCLAYS		101.15	1,043,303.60	12,029.16	11,948.43	0.51	2.21
MBART 2018-1 A3 DTD 07/25/2018 3.030% 01/15/2023	58772RAD6	2,235,587.96	BNP_PARI		101.34	2,265,580.16	30,078.04	30,040.92	0.62	2.48
ALLYA 2018-3 A3 DTD 06/27/2018 3.000% 01/15/2023	02007JAC1	2,786,858.43	BARCLAYS		101.39	2,825,624.75	38,956.95	38,872.70	0.55	2.44
NAROT 2018-B A3 DTD 07/25/2018 3.060% 03/15/2023	65479GAD1	2,511,402.80	SOCGEN		102.04	2,562,759.48	51,438.05	51,404.09	0.79	2.28
HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	1,175,000.00	MERRILL		102.75	1,207,253.87	32,285.36	32,274.95	1.20	1.80
HYUNDAI AUTO RECEIVABLES TRUST DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	1,840,000.00	SOCGEN		102.50	1,886,010.86	46,253.00	46,181.96	1.17	1.79
HAROT 2019-2 A3 DTD 05/29/2019 2.520% 06/21/2023	43815MAC0	2,290,000.00	JPM_CHAS		103.00	2,358,723.82	68,809.24	68,786.27	1.45	1.49
NAROT 2019-A A3 DTD 02/13/2019 2.900% 10/15/2023	65479KAD2	2,780,000.00	MITSU		103.01	2,863,729.71	84,150.88	84,026.38	1.22	1.95
COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	1,240,000.00	JPM_CHAS		102.64	1,272,705.25	32,956.47	32,895.13	1.33	1.71
NAROT 2019-B A3 DTD 05/28/2019 2.500% 11/15/2023	65479HAC1	2,450,000.00	WELLS_FA		102.91	2,521,383.45	71,937.39	71,801.62	1.44	1.61
CARMX 2019-2 A3 DTD 04/17/2019 2.680% 03/15/2024	14316LAC7	1,525,000.00	RBC		103.11	1,572,483.77	47,639.62	47,601.31	1.41	1.81
TAOT 2020-A A3 DTD 02/12/2020 1.660% 05/15/2024	89232HAC9	3,535,000.00	MITSU		102.32	3,617,107.45	82,362.68	82,339.69	1.95	1.05



Managed Account Fair Market Value & Analytics

For the Month Ending **June 30, 2020**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Asset-Backed Security										
NAROT 2020-B A3 DTD 06/30/2020 0.550% 07/15/2024	65479CAD0	1,000,000.00	MIZUHO		100.06	1,000,570.90	598.30	598.28	2.00	0.54
CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/16/2024	14315XAC2	1,685,000.00	MERRILL		102.89	1,733,674.93	49,005.53	48,975.79	2.23	1.22
Security Type Sub-Total		32,675,531.15				33,343,281.99	671,058.36	670,025.03	1.14	1.76
Managed Account Sub-Total		490,521,822.73				510,036,521.16	16,481,267.98	16,525,412.74	2.60	0.53
Securities Sub-Total		\$490,521,822.73				\$510,036,521.16	\$16,481,267.98	\$16,525,412.74	2.60	0.53%
Accrued Interest						\$2,501,530.85				
Total Investments						\$512,538,052.01				



Managed Account Security Transactions & Interest

For the Month Ending **June 30, 2020**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
BUY											
	06/02/20	06/03/20	FANNIE MAE NOTES DTD 04/24/2020 0.625% 04/22/2025	3135G03U5	11,600,000.00	(11,673,892.00)	(7,854.17)	(11,681,746.17)			
	06/15/20	06/16/20	FREDDIE MAC NOTES DTD 05/07/2020 0.375% 05/05/2023	3137EAER6	12,830,000.00	(12,851,554.40)	(5,212.19)	(12,856,766.59)			
	06/17/20	06/19/20	FANNIE MAE NOTES DTD 06/19/2020 0.500% 06/17/2025	3135G04Z3	7,645,000.00	(7,629,174.85)	0.00	(7,629,174.85)			
	06/23/20	06/30/20	NAROT 2020-B A3 DTD 06/30/2020 0.550% 07/15/2024	65479CAD0	1,000,000.00	(999,972.60)	0.00	(999,972.60)			
	06/24/20	06/26/20	FREDDIE MAC NOTES DTD 06/26/2020 0.250% 06/26/2023	3137EAES4	6,905,000.00	(6,884,837.40)	0.00	(6,884,837.40)			

Transaction Type Sub-Total **39,980,000.00** **(40,039,431.25)** **(13,066.36)** **(40,052,497.61)**

INTEREST											
	06/01/20	06/01/20	HOME DEPOT INC CORP (CALLABLE) NOTES DTD 06/02/2015 2.625% 06/01/2022	437076BG6	2,000,000.00	0.00	26,250.00	26,250.00			
	06/01/20	06/01/20	MONEY MARKET FUND	MONEY0002	0.00	0.00	32.11	32.11			
	06/01/20	06/25/20	FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2015 2.791% 01/01/2022	3137BHXY8	3,965,000.00	0.00	9,221.93	9,221.93			
	06/01/20	06/25/20	FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/25/2024	3137FO3V3	1,341,833.79	0.00	2,339.26	2,339.26			
	06/01/20	06/25/20	FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.307% 08/01/2022	3137AWQH1	2,240,000.00	0.00	4,306.40	4,306.40			
	06/01/20	06/25/20	FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2015 2.716% 06/01/2022	3137BLUR7	1,700,000.00	0.00	3,847.67	3,847.67			
	06/01/20	06/25/20	FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/01/2022	3137BM6P6	2,100,000.00	0.00	5,407.50	5,407.50			
	06/01/20	06/25/20	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/01/2021	3136B1XP4	1,506,464.41	0.00	4,517.55	4,517.55			
	06/01/20	06/25/20	FANNIEMAE-ACES DTD 04/01/2014 3.346% 03/01/2024	3136AJB54	3,354,713.56	0.00	9,353.61	9,353.61			
	06/02/20	06/02/20	DNB BANK ASA/NY LT CD DTD 12/06/2019 2.040% 12/02/2022	23341VZT1	3,620,000.00	0.00	36,718.87	36,718.87			



Managed Account Security Transactions & Interest

For the Month Ending **June 30, 2020**

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										
06/07/20	06/07/20	ROYAL BANK OF CANADA NY CD DTD 06/08/2018 3.240% 06/07/2021	78012UEE1	4,000,000.00	0.00	64,800.00	64,800.00			
06/08/20	06/08/20	CITIGROUP INC CORP (CALLABLE) NOTE DTD 12/08/2016 2.900% 12/08/2021	172967LC3	3,745,000.00	0.00	54,302.50	54,302.50			
06/08/20	06/08/20	FEDERAL HOME LOAN BANKS NOTES DTD 12/09/2013 3.375% 12/08/2023	3130A0F70	3,425,000.00	0.00	57,796.88	57,796.88			
06/15/20	06/15/20	TAOT 2018-A A3 DTD 01/31/2018 2.350% 05/16/2022	89238BAD4	1,223,089.81	0.00	2,395.22	2,395.22			
06/15/20	06/15/20	NAROT 2019-A A3 DTD 02/13/2019 2.900% 10/15/2023	65479KAD2	2,780,000.00	0.00	6,718.33	6,718.33			
06/15/20	06/15/20	CARMX 2019-2 A3 DTD 04/17/2019 2.680% 03/15/2024	14316LAC7	1,525,000.00	0.00	3,405.83	3,405.83			
06/15/20	06/15/20	MBART 2018-1 A3 DTD 07/25/2018 3.030% 01/15/2023	58772RAD6	2,386,444.65	0.00	6,025.77	6,025.77			
06/15/20	06/15/20	ALLYA 2018-3 A3 DTD 06/27/2018 3.000% 01/15/2023	02007JAC1	2,999,345.86	0.00	7,498.36	7,498.36			
06/15/20	06/15/20	TAOT 2017-D A3 DTD 11/15/2017 1.930% 01/15/2022	89238KAD4	1,135,713.95	0.00	1,826.61	1,826.61			
06/15/20	06/15/20	HYUNDAI ABS 2017-B A3 DTD 08/16/2017 1.770% 01/18/2022	44932GAD7	1,323,098.81	0.00	1,951.57	1,951.57			
06/15/20	06/15/20	TAOT 2020-A A3 DTD 02/12/2020 1.660% 05/15/2024	89232HAC9	3,535,000.00	0.00	4,890.08	4,890.08			
06/15/20	06/15/20	HYUNDAI AUTO RECEIVABLES TRUST DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	1,840,000.00	0.00	4,078.67	4,078.67			
06/15/20	06/15/20	ALLYA 2017-5 A3 DTD 11/22/2017 1.990% 03/15/2022	02007YAC8	902,918.44	0.00	1,497.34	1,497.34			
06/15/20	06/15/20	HART 2018-A A3 DTD 04/18/2018 2.790% 07/15/2022	44891KAD7	1,131,649.97	0.00	2,631.09	2,631.09			
06/15/20	06/15/20	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			
06/15/20	06/15/20	NAROT 2019-B A3 DTD 05/28/2019 2.500% 11/15/2023	65479HAC1	2,450,000.00	0.00	5,104.17	5,104.17			



Managed Account Security Transactions & Interest

For the Month Ending **June 30, 2020**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
INTEREST											
	06/15/20	06/15/20	CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/16/2024	14315XAC2	1,685,000.00	0.00	2,653.88	2,653.88			
	06/15/20	06/15/20	COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	1,240,000.00	0.00	2,593.67	2,593.67			
	06/18/20	06/18/20	HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	1,175,000.00	0.00	2,771.04	2,771.04			
	06/21/20	06/21/20	HAROT 2017-4 A3 DTD 11/29/2017 2.050% 11/21/2021	43813FAC7	667,760.44	0.00	1,140.76	1,140.76			
	06/21/20	06/21/20	HAROT 2019-2 A3 DTD 05/29/2019 2.520% 06/21/2023	43815MAC0	2,290,000.00	0.00	4,809.00	4,809.00			
	06/30/20	06/30/20	US TREASURY N/B DTD 12/31/2018 2.625% 12/31/2023	9128285U0	460,000.00	0.00	6,037.50	6,037.50			
	06/30/20	06/30/20	US TREASURY NOTES DTD 12/31/2015 2.125% 12/31/2022	912828N30	4,105,000.00	0.00	43,615.63	43,615.63			
	06/30/20	06/30/20	US TREASURY N/B NOTES DTD 06/30/2017 2.000% 06/30/2024	912828XX3	11,430,000.00	0.00	114,300.00	114,300.00			
Transaction Type Sub-Total					81,823,033.69	0.00	511,315.80	511,315.80			

PAYDOWNS											
	06/01/20	06/25/20	FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/25/2024	3137FO3V3	2,196.87	2,196.87	0.00	2,196.87	0.05	0.00	
	06/01/20	06/25/20	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/01/2021	3136B1XP4	33,809.13	33,809.13	0.00	33,809.13	(672.50)	0.00	
	06/01/20	06/25/20	FANNIEMAE-ACES DTD 04/01/2014 3.346% 03/01/2024	3136AJB54	5,714.18	5,714.18	0.00	5,714.18	(277.67)	0.00	
	06/15/20	06/15/20	HART 2018-A A3 DTD 04/18/2018 2.790% 07/15/2022	44891KAD7	100,220.19	100,220.19	0.00	100,220.19	15.09	0.00	
	06/15/20	06/15/20	HYUNDAI ABS 2017-B A3 DTD 08/16/2017 1.770% 01/18/2022	44932GAD7	215,507.28	215,507.28	0.00	215,507.28	37.35	0.00	
	06/15/20	06/15/20	ALLYA 2018-3 A3 DTD 06/27/2018 3.000% 01/15/2023	02007JAC1	212,487.43	212,487.43	0.00	212,487.43	14.53	0.00	
	06/15/20	06/15/20	ALLYA 2017-5 A3 DTD 11/22/2017 1.990% 03/15/2022	02007YAC8	119,979.60	119,979.60	0.00	119,979.60	9.31	0.00	



Managed Account Security Transactions & Interest

For the Month Ending **June 30, 2020**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
PAYDOWNS										
06/15/20	06/15/20	MBART 2018-1 A3 DTD 07/25/2018 3.030% 01/15/2023	58772RAD6	150,856.69	150,856.69	0.00	150,856.69	5.79	0.00	
06/15/20	06/15/20	TAOT 2017-D A3 DTD 11/15/2017 1.930% 01/15/2022	89238KAD4	126,643.03	126,643.03	0.00	126,643.03	11.68	0.00	
06/15/20	06/15/20	NAROT 2018-B A3 DTD 07/25/2018 3.060% 03/15/2023	65479GAD1	28,597.20	28,597.20	0.00	28,597.20	0.93	0.00	
06/15/20	06/15/20	TAOT 2018-A A3 DTD 01/31/2018 2.350% 05/16/2022	89238BAD4	109,916.41	109,916.41	0.00	109,916.41	1.26	0.00	
06/21/20	06/21/20	HAROT 2017-4 A3 DTD 11/29/2017 2.050% 11/21/2021	43813FAC7	90,282.95	90,282.95	0.00	90,282.95	12.72	0.00	
Transaction Type Sub-Total				1,196,210.96	1,196,210.96	0.00	1,196,210.96	(841.46)	0.00	
SELL										
06/02/20	06/03/20	FANNIE MAE NOTES DTD 01/11/2019 2.625% 01/11/2022	3135G0U92	4,325,000.00	4,494,021.00	44,781.77	4,538,802.77	172,135.00	170,688.81	FIFO
06/02/20	06/03/20	FANNIE MAE NOTES DTD 01/09/2017 2.000% 01/05/2022	3135G0S38	6,400,000.00	6,584,064.00	52,622.22	6,636,686.22	189,024.00	185,647.38	FIFO
06/15/20	06/16/20	FREDDIE MAC NOTES DTD 06/11/2018 2.750% 06/19/2023	3137EAEN5	6,825,000.00	7,330,869.00	92,279.69	7,423,148.69	528,528.00	519,561.67	FIFO
06/15/20	06/16/20	FREDDIE MAC NOTES DTD 06/11/2018 2.750% 06/19/2023	3137EAEN5	5,000,000.00	5,370,600.00	67,604.16	5,438,204.16	402,200.00	389,622.37	FIFO
06/17/20	06/19/20	US TREASURY NOTES DTD 03/02/2015 1.750% 02/28/2022	912828J43	4,800,000.00	4,926,000.00	25,336.96	4,951,336.96	212,796.42	155,634.30	FIFO
06/17/20	06/19/20	US TREASURY NOTES DTD 03/31/2017 1.875% 03/31/2022	912828W89	2,610,000.00	2,687,790.23	10,696.72	2,698,486.95	154,764.84	116,218.41	FIFO
06/25/20	06/26/20	US TREASURY NOTES DTD 03/31/2017 1.875% 03/31/2022	912828W89	5,385,000.00	5,544,446.48	24,000.77	5,568,447.25	318,261.91	237,878.37	FIFO
06/29/20	06/30/20	INTERNATIONAL FINANCE CORPORATION NOTE DTD 01/25/2018 2.250% 01/25/2021	45950KCM0	610,000.00	616,929.60	5,909.38	622,838.98	8,723.00	7,271.59	FIFO
Transaction Type Sub-Total				35,955,000.00	37,554,720.31	323,231.67	37,877,951.98	1,986,433.17	1,782,522.90	
Managed Account Sub-Total					(1,288,499.98)	821,481.11	(467,018.87)	1,985,591.71	1,782,522.90	



Managed Account Security Transactions & Interest

For the Month Ending **June 30, 2020**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Total Security Transactions	(\$1,288,499.98)	\$821,481.11	(\$467,018.87)	\$1,985,591.71	\$1,782,522.90
------------------------------------	-------------------------	---------------------	-----------------------	-----------------------	-----------------------