



Account Statement

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

Consolidated Summary Statement

CITY OF STOCKTON

Portfolio Summary

Portfolio Holdings	Cash Dividends and Income	Closing Market Value
PFM Managed Account	1,405,304.19	506,583,647.66
State Pool	0.00	74,865,997.09
CAMP Pool	0.00	81,629.70
Idle Funds in Reserve Portfolio	0.00	5,071.52
BoW Main Account	0.00	87,502,641.69
Total	\$1,405,304.19	\$669,038,987.66

Investment Allocation

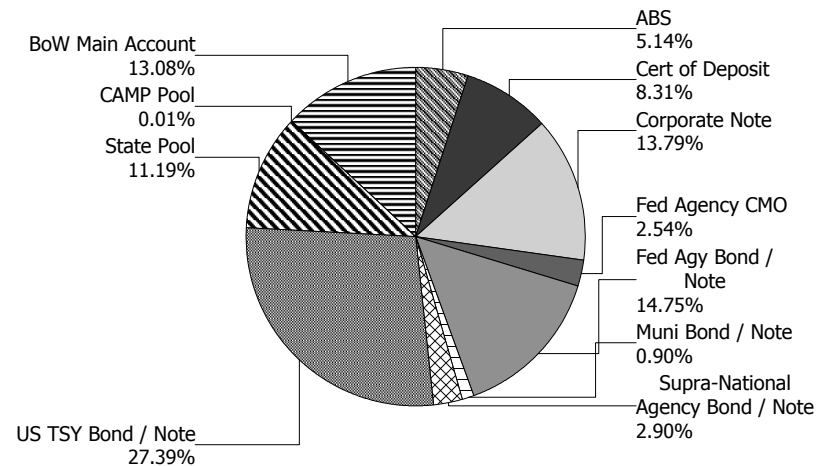
Investment Type	Closing Market Value	Percent
Asset-Backed Security	34,375,026.45	5.14
Certificate of Deposit	55,606,392.00	8.31
Corporate Note	92,268,813.59	13.79
Federal Agency Collateralized Mortgage Obligatio	16,961,755.73	2.54
Federal Agency Bond / Note	98,699,026.65	14.75
Municipal Bond / Note	6,037,332.55	0.90
Supra-National Agency Bond / Note	19,388,961.24	2.90
U.S. Treasury Bond / Note	183,246,339.45	27.39
State Pool	74,865,997.09	11.19
CAMP Pool	81,629.70	0.01
Idle Funds in Reserve Portfolio	5,071.52	0.00
BoW Main Account	87,502,641.69	13.08

Total **\$669,038,987.66** **100.00%**

Maturity Distribution (Fixed Income Holdings)

Portfolio Holdings	Closing Market Value	Percent
Under 30 days	162,455,340.00	24.28
31 to 60 days	0.00	0.00
61 to 90 days	0.00	0.00
91 to 180 days	13,809,169.34	2.06
181 days to 1 year	42,289,899.04	6.32
1 to 2 years	104,740,070.64	15.66
2 to 3 years	115,187,988.33	17.22
3 to 4 years	112,289,767.69	16.78
4 to 5 years	118,266,752.62	17.68
Over 5 years	0.00	0.00
Total	\$669,038,987.66	100.00%

Sector Allocation



Weighted Average Days to Maturity 774



Managed Account Summary Statement

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

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Transaction Summary - Managed Account

Opening Market Value	\$502,104,119.04
Maturities/Calls	(5,432,512.00)
Principal Dispositions	(15,226,965.23)
Principal Acquisitions	22,298,208.15
Unsettled Trades	0.00
Change in Current Value	2,840,797.70
Closing Market Value	\$506,583,647.66

Cash Transactions Summary - Managed Account

Maturities/Calls	4,077,898.83
Sale Proceeds	15,250,976.71
Coupon/Interest/Dividend Income	885,283.68
Principal Payments	1,377,512.00
Security Purchases	(22,315,236.95)
Net Cash Contribution	(22,720.73)
Reconciling Transactions	0.00

Earnings Reconciliation (Cash Basis) - Managed Account

Interest/Dividends/Coupons Received	932,193.99
Less Purchased Interest Related to Interest/Coupons	(17,028.80)
Plus Net Realized Gains/Losses	490,139.00
Total Cash Basis Earnings	\$1,405,304.19

Cash Balance

Closing Cash Balance **\$5,071.52**

Earnings Reconciliation (Accrual Basis)

	Total
Ending Amortized Value of Securities	489,196,519.32
Ending Accrued Interest	2,339,279.14
Plus Proceeds from Sales	15,250,976.71
Plus Proceeds of Maturities/Calls/Principal Payments	5,455,410.83
Plus Coupons/Dividends Received	885,283.68
Less Cost of New Purchases	(22,315,236.95)
Less Beginning Amortized Value of Securities	(487,160,440.98)
Less Beginning Accrued Interest	(2,339,196.74)
Total Accrual Basis Earnings	\$1,312,595.01



Portfolio Summary and Statistics

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

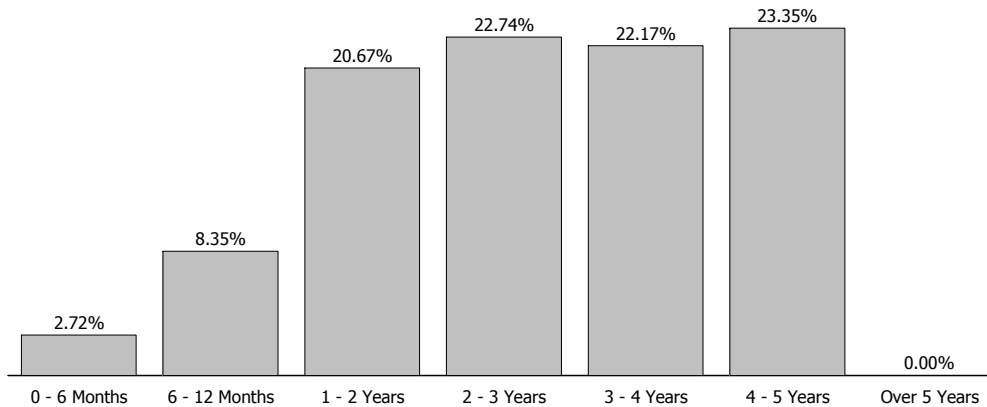
CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Account Summary

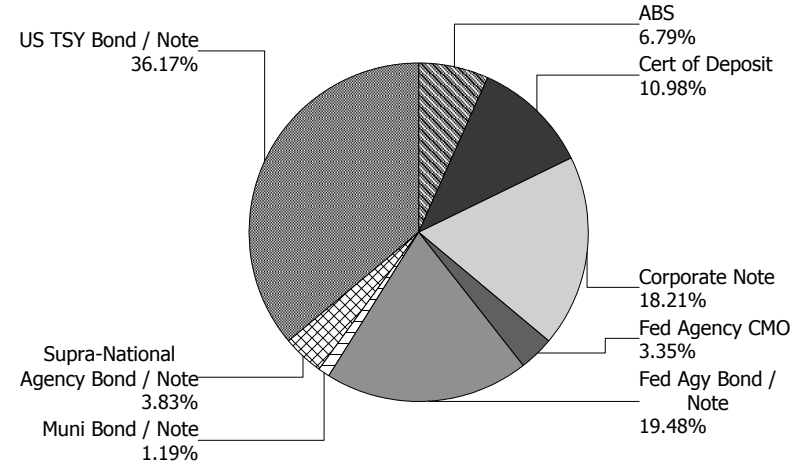
Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	173,205,000.00	183,246,339.45	36.17
Supra-National Agency Bond / Note	18,970,000.00	19,388,961.24	3.83
Municipal Bond / Note	5,835,000.00	6,037,332.55	1.19
Federal Agency Collateralized Mortgage Obligation	16,378,717.04	16,961,755.73	3.35
Federal Agency Bond / Note	94,585,000.00	98,699,026.65	19.48
Corporate Note	89,355,000.00	92,268,813.59	18.21
Certificate of Deposit	54,975,000.00	55,606,392.00	10.98
Asset-Backed Security	33,943,952.49	34,375,026.45	6.79
Managed Account Sub-Total	487,247,669.53	506,583,647.66	100.00%
Accrued Interest		2,339,279.14	
Total Portfolio	487,247,669.53	508,922,926.80	

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

Maturity Distribution



Sector Allocation



Characteristics

Yield to Maturity at Cost	2.16%
Yield to Maturity at Market	0.73%
Weighted Average Days to Maturity	1022



Managed Account Issuer Summary

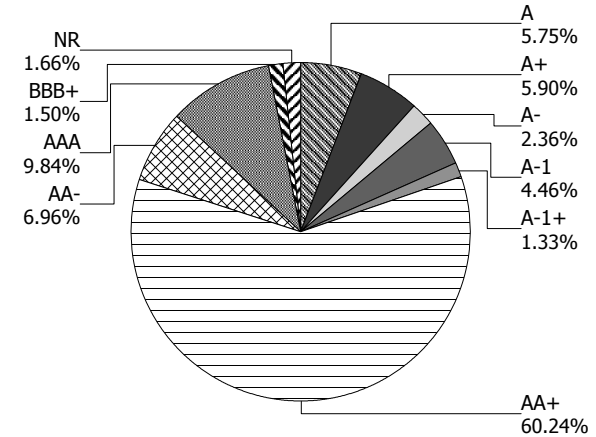
For the Month Ending **April 30, 2020**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Issuer Summary

Issuer	Market Value of Holdings	Percent
ALLY AUTO RECEIVABLES TRUST	4,276,349.39	0.84
AMERICAN EXPRESS CO	2,041,152.00	0.40
AMERICAN HONDA FINANCE	3,523,375.00	0.70
APPLE INC	6,191,022.00	1.22
BANK OF AMERICA CO	3,802,826.55	0.75
BANK OF MONTREAL	7,048,839.00	1.39
CALIFORNIA ST	4,555,708.05	0.90
CAPITAL ONE PRIME AUTO REC TRUST	1,263,753.81	0.25
CARMAX AUTO OWNER TRUST	3,246,262.89	0.64
CISCO SYSTEMS INC	4,066,412.00	0.80
CITIGROUP INC	3,818,072.44	0.75
CREDIT AGRICOLE SA	4,124,433.77	0.81
DEERE & COMPANY	4,996,831.13	0.99
DNB ASA	3,699,216.46	0.73
FANNIE MAE	62,674,775.42	12.36
FEDERAL FARM CREDIT BANKS	5,594,230.92	1.10
FEDERAL HOME LOAN BANKS	16,408,897.57	3.24
FREDDIE MAC	30,982,878.47	6.12
GOLDMAN SACHS GROUP INC	3,778,727.70	0.75
HOME DEPOT INC	2,084,154.00	0.41
HONDA AUTO RECEIVABLES	4,301,291.49	0.85
HYUNDAI AUTO RECEIVABLES	4,641,981.46	0.92
INTEL CORPORATION	4,133,392.00	0.82
INTER-AMERICAN DEVELOPMENT BANK	4,932,333.21	0.97
INTERNATIONAL FINANCE CORPORATION	8,437,808.73	1.67
INTL BANK OF RECONSTRUCTION AND DEV	6,018,819.30	1.19
JP MORGAN CHASE & CO	2,023,842.00	0.40
MASTERCARD INC	4,635,041.50	0.91
MERCEDES-BENZ AUTO RECEIVABLES	2,560,368.83	0.51
MICROSOFT CORP	3,018,433.06	0.60
MITSUBISHI UFJ FINANCIAL GROUP INC	3,825,010.40	0.76
NISSAN AUTO RECEIVABLES	7,906,419.53	1.56

Credit Quality (S&P Ratings)





Managed Account Issuer Summary

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

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Issuer	Market Value of Holdings	Percent
NORDEA BANK AB	6,155,099.58	1.22
ORACLE CORP	4,148,105.30	0.82
PACCAR FINANCIAL CORP	1,732,249.00	0.34
PFIZER INC	6,871,187.20	1.36
ROYAL BANK OF CANADA	4,098,516.00	0.81
SAN DIEGO CA CMNTY CLG DIST	1,481,624.50	0.29
SKANDINAVISKA ENSKILDA BANKEN AB	7,482,258.17	1.48
SOCIETE GENERALE	4,801,743.50	0.95
STATE STREET CORPORATION	2,406,908.28	0.48
SWEDBANK AB	7,610,944.78	1.50
THE BANK OF NEW YORK MELLON CORPORATION	7,184,547.78	1.42
THE WALT DISNEY CORPORATION	4,099,628.00	0.81
TOYOTA MOTOR CORP	9,932,570.95	1.96
UNITED PARCEL SERVICE INC	4,137,708.00	0.82
UNITED STATES TREASURY	183,246,339.45	36.16
US BANCORP	7,758,234.75	1.53
VISA INC	2,062,992.00	0.41
WESTPAC BANKING CORP	6,760,330.34	1.33
Total	\$506,583,647.66	100.00%



Managed Account Detail of Securities Held

For the Month Ending **April 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 03/02/2015 1.750% 02/28/2022		912828J43	4,800,000.00	AA+	Aaa	03/13/17	03/13/17	4,713,203.58	2.14	14,152.17	4,768,019.85	4,934,250.24
US TREASURY NOTES DTD 03/31/2017 1.875% 03/31/2022		912828W89	125,000.00	AA+	Aaa	01/03/18	01/04/18	123,471.68	2.18	198.51	124,309.44	128,964.85
US TREASURY NOTES DTD 03/31/2017 1.875% 03/31/2022		912828W89	7,600,000.00	AA+	Aaa	08/01/18	08/03/18	7,350,625.00	2.82	12,069.67	7,469,526.10	7,841,062.88
US TREASURY NOTES DTD 03/31/2017 1.875% 03/31/2022		912828W89	8,900,000.00	AA+	Aaa	09/04/18	09/06/18	8,637,519.53	2.75	14,134.22	8,759,083.07	9,182,297.32
US TREASURY NOTES DTD 07/31/2017 1.875% 07/31/2022		9128282P4	5,400,000.00	AA+	Aaa	11/01/17	11/03/17	5,366,671.88	2.01	25,312.50	5,384,192.73	5,600,812.50
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	45,000.00	9,052,098.62	9,360,000.00
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	4,728.35	3,117,171.07	3,306,634.38
US TREASURY NOTES DTD 09/30/2015 1.750% 09/30/2022		912828L57	5,000,000.00	AA+	Aaa	06/20/18	06/21/18	4,795,507.81	2.77	7,411.20	4,884,531.30	5,182,812.50
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	211.96	3,827,615.65	4,070,625.00
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	29,236.85	4,038,933.62	4,310,250.00
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	1,946.88	431,424.73	463,286.74
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	19,493.27	6,898,416.40	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	4,891.39	3,749,937.18	3,990,765.63
US TREASURY NOTES DTD 04/02/2018 2.500% 03/31/2023		9128284D9	10,000,000.00	AA+	Aaa	08/07/19	08/08/19	10,363,671.88	1.47	21,174.86	10,290,718.92	10,653,125.00



Managed Account Detail of Securities Held

For the Month Ending **April 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 08/01/2016 1.250% 07/31/2023	912828S92	2,375,000.00	AA+	Aaa	04/02/19	04/04/19	2,274,433.59	2.28	7,421.88	2,299,463.74	2,449,960.94
US TREASURY NOTES DTD 08/01/2016 1.250% 07/31/2023	912828S92	3,090,000.00	AA+	Aaa	02/08/19	02/12/19	2,935,379.29	2.44	9,656.25	2,977,496.83	3,187,528.12
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	5,823.09	4,986,004.45	5,184,375.00
US TREASURY NOTES DTD 11/15/2013 2.750% 11/15/2023	912828WE6	10,925,000.00	AA+	Aaa	03/06/19	03/08/19	11,035,530.27	2.52	138,663.46	11,008,430.03	11,865,574.77
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	75,640.42	8,403,432.82	9,068,475.00
US TREASURY N/B DTD 12/31/2018 2.625% 12/31/2023	912828U00	460,000.00	AA+	Aaa	01/30/19	01/31/19	461,365.62	2.56	4,047.12	461,018.70	498,812.50
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	501.36	9,259,075.45	9,837,597.20
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	76,618.68	11,528,291.19	12,215,812.50
US TREASURY N/B DTD 07/31/2017 2.125% 07/31/2024	9128282N9	2,500,000.00	AA+	Aaa	08/07/19	08/08/19	2,578,906.25	1.47	13,281.25	2,567,324.08	2,687,500.00
US TREASURY N/B NOTES DTD 08/31/2017 1.875% 08/31/2024	9128282U3	7,190,000.00	AA+	Aaa	09/03/19	09/05/19	7,377,333.20	1.33	22,712.98	7,352,759.85	7,662,966.83
US TREASURY NOTES DTD 10/02/2017 2.125% 09/30/2024	9128282Y5	7,325,000.00	AA+	Aaa	10/01/19	10/03/19	7,543,891.60	1.50	13,184.00	7,518,570.26	7,894,976.56
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	562.50	9,471,410.58	9,977,687.04
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	77,950.05	8,965,198.45	9,479,742.19
US TREASURY N/B DTD 11/30/2017 2.125% 11/30/2024	9128283J7	9,140,000.00	AA+	Aaa	12/02/19	12/04/19	9,327,798.44	1.69	81,192.42	9,312,449.03	9,874,056.25



Managed Account Detail of Securities Held

For the Month Ending **April 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 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	20,670.33	5,215,579.90	5,332,078.13
Security Type Sub-Total		173,205,000.00					173,720,903.77	1.96	747,887.62	174,122,484.04	183,246,339.45
Supra-National Agency Bond / Note											
INTERNATIONAL FINANCE CORPORATION NOTE DTD 01/25/2018 2.250% 01/25/2021	45950KCM0	2,215,000.00	AAA	Aaa	01/18/18	01/25/18	2,208,487.90	2.35	13,290.00	2,213,401.68	2,245,263.55
INTERNATIONAL FINANCE CORPORATION NOTE DTD 03/16/2018 2.635% 03/09/2021	45950VLO7	6,075,000.00	AAA	Aaa	03/09/18	03/16/18	6,070,443.75	2.66	23,122.13	6,073,694.63	6,192,545.18
INTER-AMERICAN DEVELOPMENT BANK NOTE DTD 04/19/2018 2.625% 04/19/2021	4581X0DB1	4,830,000.00	AAA	Aaa	04/12/18	04/19/18	4,819,374.00	2.70	4,226.25	4,826,577.57	4,932,333.21
INTL BANK OF RECONSTRUCTION AND DEV NOTE DTD 07/25/2018 2.750% 07/23/2021	459058GH0	5,850,000.00	AAA	Aaa	07/18/18	07/25/18	5,836,311.00	2.83	43,793.75	5,844,394.27	6,018,819.30
Security Type Sub-Total		18,970,000.00					18,934,616.65	2.69	84,432.13	18,958,068.15	19,388,961.24
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	8,770.00	4,461,150.43	4,555,708.05
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	7,416.75	1,450,000.00	1,481,624.50
Security Type Sub-Total		5,835,000.00					5,922,743.85	1.91	16,186.75	5,911,150.43	6,037,332.55
Federal Agency Collateralized Mortgage Obligation											
FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/01/2021	3136B1XP4	1,639,314.34	AA+	Aaa	04/11/18	04/30/18	1,671,921.93	2.93	4,863.30	1,652,357.38	1,655,070.92



Managed Account Detail of Securities Held

For the Month Ending **April 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											
FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2015 2.791% 01/01/2022	3137BHYX8	3,965,000.00	AA+	Aaa	05/16/19	05/21/19	3,989,781.25	2.54	9,221.93	3,980,812.30	4,039,167.35
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	1,702,805.07	1,741,271.44
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	2,109,333.12	2,175,913.68
FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.307% 08/01/2022	3137AWQH1	2,240,000.00	AA+	Aaa	09/04/19	09/09/19	2,273,075.00	1.78	4,306.40	2,265,721.52	2,306,642.55
FANNIEMAE-ACES DTD 04/01/2014 3.346% 03/01/2024	3136AJB54	3,360,861.94	AA+	Aaa	12/13/19	12/18/19	3,524,178.83	2.14	9,371.20	3,509,815.46	3,633,979.39
FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/25/2024	3137FO3V3	1,373,540.76	AA+	Aaa	11/20/19	11/26/19	1,373,507.80	2.09	2,394.54	1,373,510.84	1,409,710.40
Security Type Sub-Total		16,378,717.04					16,654,597.62	2.41	39,412.54	16,594,355.69	16,961,755.73
Federal Agency Bond / Note											
FANNIE MAE NOTES DTD 01/09/2017 2.000% 01/05/2022	3135G0S38	6,400,000.00	AA+	Aaa	01/11/17	01/11/17	6,395,040.00	2.02	41,244.44	6,398,326.68	6,581,331.20
FANNIE MAE NOTES DTD 01/11/2019 2.625% 01/11/2022	3135G0U92	4,325,000.00	AA+	Aaa	01/09/19	01/11/19	4,321,886.00	2.65	34,690.10	4,323,238.43	4,494,397.28
FREDDIE MAC GLOBAL NOTES DTD 01/13/2012 2.375% 01/13/2022	3137EADB2	6,400,000.00	AA+	Aaa	01/27/17	01/27/17	6,502,188.80	2.03	45,600.00	6,435,078.05	6,624,384.00
FANNIE MAE NOTES DTD 04/10/2017 1.875% 04/05/2022	3135G0T45	7,150,000.00	AA+	Aaa	06/19/17	06/20/17	7,148,920.35	1.88	9,682.29	7,149,565.67	7,362,719.65
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	17,993.40	6,718,410.59	6,917,968.90
FREDDIE MAC NOTES DTD 06/11/2018 2.750% 06/19/2023	3137EAEN5	5,000,000.00	AA+	Aaa	06/20/18	06/21/18	4,968,400.00	2.89	50,416.67	4,980,180.70	5,363,970.00
FREDDIE MAC NOTES DTD 06/11/2018 2.750% 06/19/2023	3137EAEN5	6,825,000.00	AA+	Aaa	06/27/18	06/28/18	6,802,341.00	2.82	68,818.75	6,810,733.68	7,321,819.05



Managed Account Detail of Securities Held

For the Month Ending **April 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 09/14/2018 2.875% 09/12/2023	3135G0U43	12,325,000.00	AA+	Aaa	11/29/18	11/30/18	12,272,249.00	2.97	48,230.12	12,287,890.11	13,330,559.78
FEDERAL HOME LOAN BANKS NOTES DTD 12/09/2013 3.375% 12/08/2023	3130A0F70	3,425,000.00	AA+	Aaa	01/30/19	01/31/19	3,527,407.50	2.71	45,916.41	3,501,054.33	3,781,395.23
FANNIE MAE NOTES DTD 02/08/2019 2.500% 02/05/2024	3135G0V34	2,675,000.00	AA+	Aaa	02/07/19	02/08/19	2,665,049.00	2.58	15,975.69	2,667,494.45	2,878,302.68
FHLB BONDS DTD 02/15/2019 2.500% 02/13/2024	3130AFW94	760,000.00	AA+	Aaa	02/14/19	02/15/19	757,309.60	2.58	4,116.67	757,960.07	818,098.96
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	838.54	1,500,000.00	1,506,891.00
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	6,276.30	1,687,123.00	1,705,061.24
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	1,523.89	2,193,681.96	2,208,821.85
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	43,891.25	9,074,863.22	9,186,804.72
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	2,867.33	4,080,000.00	4,087,339.92
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	1,025.00	4,895,797.48	4,891,434.48
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	368.84	3,041,339.66	3,035,858.91
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	802.08	6,586,456.18	6,601,867.80
Security Type Sub-Total		94,585,000.00					95,152,006.10	1.86	440,277.77	95,089,194.26	98,699,026.65
Corporate Note											



Managed Account Detail of Securities Held

For the Month Ending **April 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												
JP MORGAN CHASE & CO CORP NT (CALLABLE) DTD 03/01/2016 2.550% 03/01/2021		46625HQJ2	2,000,000.00	A-	A2	07/06/17	07/11/17	2,010,300.00	2.40	8,500.00	2,002,185.09	2,023,842.00
TOYOTA MOTOR CREDIT CORP NOTES DTD 04/13/2018 2.950% 04/13/2021		89236TEU5	3,700,000.00	AA-	A1	04/10/18	04/13/18	3,698,520.00	2.96	5,457.50	3,699,531.42	3,753,971.90
BANK OF AMERICA CORP NOTE DTD 04/19/2016 2.625% 04/19/2021		06051GFW4	3,745,000.00	A-	A2	11/01/17	11/03/17	3,773,050.05	2.40	3,276.88	3,752,839.80	3,802,826.55
GOLDMAN SACHS GRP INC CORP NT (CALLABLE) DTD 04/25/2016 2.625% 04/25/2021		38141GVU5	3,740,000.00	BBB+	A3	11/03/17	11/07/17	3,758,722.44	2.47	1,636.25	3,744,976.47	3,778,727.70
STATE STREET CORP NOTES DTD 05/19/2016 1.950% 05/19/2021		857477AV5	150,000.00	A	A1	11/01/16	11/01/16	150,142.50	1.93	1,316.25	150,032.88	151,695.90
STATE STREET CORP NOTES DTD 05/19/2016 1.950% 05/19/2021		857477AV5	2,230,000.00	A	A1	05/16/16	05/19/16	2,228,840.40	1.96	19,568.25	2,229,756.78	2,255,212.38
MICROSOFT CORP (CALLABLE) NOTES DTD 08/08/2016 1.550% 08/08/2021		594918BP8	855,000.00	AAA	Aaa	08/02/16	08/08/16	853,691.85	1.58	3,055.44	854,667.59	866,026.93
MICROSOFT CORP (CALLABLE) NOTES DTD 08/08/2016 1.550% 08/08/2021		594918BP8	2,125,000.00	AAA	Aaa	08/01/16	08/08/16	2,122,768.75	1.57	7,593.92	2,124,433.02	2,152,406.13
PACCAR FINANCIAL CORP DTD 08/11/2016 1.650% 08/11/2021		69371RN44	1,730,000.00	A+	A1	01/25/17	01/25/17	1,661,976.40	2.57	6,343.33	1,710,851.71	1,732,249.00
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	9,953.89	4,073,681.84	4,148,105.30
CISCO SYSTEMS INC CORP (CALLABLE) NOTES DTD 09/20/2016 1.850% 09/20/2021		17275RBJ0	4,000,000.00	AA-	A1	06/20/18	06/22/18	3,851,880.00	3.06	8,427.78	3,936,680.57	4,066,412.00
CITIGROUP INC CORP (CALLABLE) NOTE DTD 12/08/2016 2.900% 12/08/2021		172967LC3	3,745,000.00	BBB+	A3	11/20/17	11/22/17	3,770,578.35	2.72	43,140.32	3,754,828.31	3,818,072.44
JOHN DEERE CAPITAL CORP NOTES DTD 01/06/2017 2.650% 01/06/2022		24422ETL3	875,000.00	A	A2	03/21/17	03/21/17	877,056.25	2.60	7,407.12	875,721.80	896,867.13



Managed Account Detail of Securities Held

For the Month Ending **April 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											
JOHN DEERE CAPITAL CORP NOTES DTD 01/06/2017 2.650% 01/06/2022	24422ETL3	1,000,000.00	A	A2	03/21/17	03/21/17	1,003,240.00	2.58	8,465.28	1,001,137.33	1,024,991.00
JOHN DEERE CAPITAL CORP NOTES DTD 01/06/2017 2.650% 01/06/2022	24422ETL3	3,000,000.00	A	A2	03/22/17	03/22/17	3,010,920.00	2.57	25,395.83	3,003,835.41	3,074,973.00
US BANCORP (CALLABLE) NOTES DTD 01/24/2017 2.625% 01/24/2022	91159HHP8	2,000,000.00	A+	A1	01/19/17	01/24/17	1,996,560.00	2.66	14,145.83	1,998,807.49	2,058,086.00
AMERICAN EXPRESS CREDIT (CALLABLE) NOTES DTD 03/03/2017 2.700% 03/03/2022	0258M0EG0	2,000,000.00	A-	A2	07/10/17	07/13/17	2,019,320.00	2.48	8,700.00	2,007,435.24	2,041,152.00
WALT DISNEY COMPANY CORP NOTES DTD 03/06/2017 2.450% 03/04/2022	25468PDO6	4,000,000.00	A-	A2	07/14/17	07/19/17	4,047,920.00	2.18	15,516.67	4,019,065.86	4,099,628.00
INTEL CORP (CALLABLE) NOTES DTD 05/11/2017 2.350% 05/11/2022	458140BB5	4,000,000.00	A+	A1	07/10/17	07/13/17	4,002,480.00	2.34	44,388.89	4,001,016.04	4,133,392.00
APPLE INC CORP (CALLABLE) NOTE DTD 05/11/2017 2.300% 05/11/2022	037833CO1	6,000,000.00	AA+	Aa1	07/10/17	07/13/17	5,992,020.00	2.33	65,166.67	5,996,650.48	6,191,022.00
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	43,083.33	4,005,298.73	4,137,708.00
HOME DEPOT INC CORP (CALLABLE) NOTES DTD 06/02/2015 2.625% 06/01/2022	437076BG6	2,000,000.00	A	A2	07/10/17	07/13/17	2,029,380.00	2.30	21,875.00	2,012,234.68	2,084,154.00
VISA INC (CALLABLE) NOTE DTD 09/11/2017 2.150% 09/15/2022	92826CAG7	2,000,000.00	AA-	Aa3	06/20/18	06/22/18	1,917,180.00	3.20	5,494.44	1,953,554.37	2,062,992.00
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	21,344.38	3,548,807.48	3,523,375.00
BANK OF NY MELLON CORP CORP NOTES DTD 08/13/2018 3.450% 08/11/2023	06406RAJ6	6,735,000.00	A	A1	01/30/19	01/31/19	6,814,742.40	3.17	51,635.00	6,792,744.50	7,184,547.78
US BANK NA CINCINNATI CORP NOTES DTD 02/04/2019 3.375% 02/05/2024	91159HHV5	2,125,000.00	A+	A1	04/02/19	04/04/19	2,171,197.50	2.89	17,132.81	2,160,928.49	2,281,761.25



Managed Account Detail of Securities Held

For the Month Ending **April 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											
PFIZER INC CORP NOTES DTD 03/11/2019 2.950% 03/15/2024	717081ES8	6,400,000.00	AA-	A1	06/03/19	06/05/19	6,562,752.00	2.38	24,124.44	6,531,880.42	6,871,187.20
MASTERCARD INC CORP NOTES DTD 03/31/2014 3.375% 04/01/2024	57636QAB0	4,250,000.00	A+	A1	04/02/19	04/04/19	4,388,762.50	2.67	11,953.13	4,358,864.66	4,635,041.50
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	20,020.00	3,302,332.89	3,418,387.50
Security Type Sub-Total		89,355,000.00					89,586,507.89	2.51	524,118.63	89,604,781.35	92,268,813.59
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	32,215.75	6,735,000.00	6,760,330.34
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	167,475.00	7,000,000.00	7,048,839.00
SWEDBANK (NEW YORK) CERT DEPOS DTD 05/16/2019 2.270% 11/16/2020	87019U6D6	7,555,000.00	A-1	P-1	11/16/17	11/17/17	7,555,000.00	2.24	78,603.48	7,555,000.00	7,610,944.78
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	20,163.00	3,760,000.00	3,825,010.40
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	7,969.20	4,055,000.00	4,124,433.77
ROYAL BANK OF CANADA NY CD DTD 06/08/2018 3.240% 06/07/2021	78012UEE1	4,000,000.00	AA-	Aa2	06/07/18	06/08/18	4,000,000.00	3.24	51,840.00	4,000,000.00	4,098,516.00
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	17,370.00	4,825,000.00	4,801,743.50
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	20,242.08	6,060,000.00	6,155,099.58
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	24,734.13	7,365,000.00	7,482,258.17
DNB BANK ASA/NY LT CD DTD 12/06/2019 2.040% 12/02/2022	23341VZT1	3,620,000.00	AA-	Aa2	12/05/19	12/06/19	3,620,000.00	2.03	30,154.60	3,620,000.00	3,699,216.46



Managed Account Detail of Securities Held

For the Month Ending **April 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											
Security Type Sub-Total		54,975,000.00					54,975,000.00	2.36	450,767.24	54,975,000.00	55,606,392.00
Asset-Backed Security											
HAROT 2017-4 A3 DTD 11/29/2017 2.050% 11/21/2021	43813FAC7	758,152.56	NR	Aaa	11/22/17	11/29/17	758,045.74	2.05	431.73	758,110.73	760,898.97
TAOT 2017-D A3 DTD 11/15/2017 1.930% 01/15/2022	89238KAD4	1,261,607.31	AAA	Aaa	11/07/17	11/15/17	1,261,491.00	1.93	1,082.18	1,261,559.62	1,265,045.69
HYUNDAI ABS 2017-B A3 DTD 08/16/2017 1.770% 01/18/2022	44932GAD7	1,530,341.44	AAA	Aaa	08/09/17	08/16/17	1,530,076.23	1.77	1,203.87	1,530,238.54	1,531,673.45
ALLYA 2017-5 A3 DTD 11/22/2017 1.990% 03/15/2022	02007YAC8	1,032,167.98	AAA	Aaa	11/14/17	11/22/17	1,032,087.89	1.99	912.90	1,032,133.23	1,033,850.83
TAOT 2018-A A3 DTD 01/31/2018 2.350% 05/16/2022	89238BAD4	1,330,363.79	AAA	Aaa	01/23/18	01/31/18	1,330,348.49	2.35	1,389.49	1,330,356.51	1,336,743.15
HART 2018-A A3 DTD 04/18/2018 2.790% 07/15/2022	44891KAD7	1,227,294.17	AAA	Aaa	04/10/18	04/18/18	1,227,109.34	2.79	1,521.84	1,227,198.12	1,236,369.03
MBART 2018-1 A3 DTD 07/25/2018 3.030% 01/15/2023	58772RAD6	2,533,273.95	AAA	Aaa	07/17/18	07/25/18	2,533,176.68	3.03	3,411.48	2,533,215.11	2,560,368.83
ALLYA 2018-3 A3 DTD 06/27/2018 3.000% 01/15/2023	02007JAC1	3,210,751.29	AAA	Aaa	06/19/18	06/27/18	3,210,531.67	3.00	4,281.00	3,210,620.68	3,242,498.56
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	2,539,949.08	2,581,913.81
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	1,174,977.63	1,199,835.04
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	2.66	2,175.29	1,839,819.23	1,873,938.98
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	2,289,934.04	2,340,557.48



Managed Account Detail of Securities Held

For the Month Ending **April 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	2,779,688.26	2,831,279.88
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	1,239,800.72	1,263,753.81
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	2,449,561.12	2,493,225.84
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	1,524,877.16	1,545,648.50
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	3,534,757.75	3,576,810.21
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	1,684,687.87	1,700,614.39
Security Type Sub-Total		33,943,952.49					33,940,457.68	2.50	36,196.46	33,941,485.40	34,375,026.45
Managed Account Sub-Total		487,247,669.53					488,886,833.56	2.16	2,339,279.14	489,196,519.32	506,583,647.66
Securities Sub-Total		\$487,247,669.53					\$488,886,833.56	2.16%	\$2,339,279.14	\$489,196,519.32	\$506,583,647.66
Accrued Interest											\$2,339,279.14
Total Investments											\$508,922,926.80



Managed Account Fair Market Value & Analytics

For the Month Ending **April 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 03/02/2015 1.750% 02/28/2022	912828J43	4,800,000.00	NEW ACCT		102.80	4,934,250.24	221,046.66	166,230.39	1.81	0.22
US TREASURY NOTES	DTD 03/31/2017 1.875% 03/31/2022	912828W89	125,000.00	GOLDMAN		103.17	128,964.85	5,493.17	4,655.41	1.89	0.22
US TREASURY NOTES	DTD 03/31/2017 1.875% 03/31/2022	912828W89	7,600,000.00	MORGAN_S		103.17	7,841,062.88	490,437.88	371,536.78	1.89	0.22
US TREASURY NOTES	DTD 03/31/2017 1.875% 03/31/2022	912828W89	8,900,000.00	BNP_PARI		103.17	9,182,297.32	544,777.79	423,214.25	1.89	0.22
US TREASURY NOTES	DTD 07/31/2017 1.875% 07/31/2022	912828P4	5,400,000.00	GOLDMAN		103.72	5,600,812.50	234,140.62	216,619.77	2.21	0.22
US TREASURY NOTES	DTD 07/31/2015 2.000% 07/31/2022	912828X08	9,000,000.00	MORGAN_S		104.00	9,360,000.00	246,093.75	307,901.38	2.20	0.22
US TREASURY NOTES	DTD 09/30/2015 1.750% 09/30/2022	912828L57	3,190,000.00	RBS		103.66	3,306,634.38	246,851.18	189,463.31	2.38	0.23
US TREASURY NOTES	DTD 09/30/2015 1.750% 09/30/2022	912828L57	5,000,000.00	TD		103.66	5,182,812.50	387,304.69	298,281.20	2.38	0.23
US TREASURY N/B NOTES	DTD 10/31/2017 2.000% 10/31/2022	9128283C2	3,900,000.00	MERRILL		104.38	4,070,625.00	300,726.56	243,009.35	2.45	0.24
US TREASURY NOTES	DTD 12/31/2015 2.125% 12/31/2022	912828N30	4,105,000.00	BNP_PARI		105.00	4,310,250.00	318,458.20	271,316.38	2.59	0.24
US TREASURY NOTES	DTD 02/01/2016 1.750% 01/31/2023	912828P38	445,000.00	MORGAN_S		104.11	463,286.74	39,615.45	31,862.01	2.69	0.25
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	105,892.98	2.74	0.24
US TREASURY NOTES	DTD 03/31/2016 1.500% 03/31/2023	912828O29	3,850,000.00	TD		103.66	3,990,765.63	282,583.99	240,828.45	2.86	0.24
US TREASURY NOTES	DTD 04/02/2018 2.500% 03/31/2023	9128284D9	10,000,000.00	BARCLAYS		106.53	10,653,125.00	289,453.12	362,406.08	2.83	0.25
US TREASURY NOTES	DTD 08/01/2016 1.250% 07/31/2023	912828S92	2,375,000.00	NOMURA		103.16	2,449,960.94	175,527.35	150,497.20	3.19	0.27
US TREASURY NOTES	DTD 08/01/2016 1.250% 07/31/2023	912828S92	3,090,000.00	RBC		103.16	3,187,528.12	252,148.83	210,031.29	3.19	0.27
US TREASURY N/B	DTD 09/30/2016 1.375% 09/30/2023	912828T26	5,000,000.00	MERRILL		103.69	5,184,375.00	201,367.19	198,370.55	3.35	0.29



Managed Account Fair Market Value & Analytics

For the Month Ending **April 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 11/15/2013 2.750% 11/15/2023	912828WE6	10,925,000.00	TD		108.61	11,865,574.77	830,044.50	857,144.74	3.37	0.30
US TREASURY NOTES	DTD 11/30/2016 2.125% 11/30/2023	912828U57	8,515,000.00	BNP_PARI		106.50	9,068,475.00	705,813.67	665,042.18	3.45	0.30
US TREASURY N/B	DTD 12/31/2018 2.625% 12/31/2023	9128285U0	460,000.00	MERRILL		108.44	498,812.50	37,446.88	37,793.80	3.50	0.31
US TREASURY N/B NOTES	DTD 05/01/2017 2.000% 04/30/2024	912828X70	9,225,000.00	MORGAN_S		106.64	9,837,597.20	570,796.42	578,521.75	3.87	0.33
US TREASURY N/B NOTES	DTD 06/30/2017 2.000% 06/30/2024	912828XX3	11,430,000.00	RBC		106.88	12,215,812.50	667,940.62	687,521.31	4.00	0.34
US TREASURY N/B	DTD 07/31/2017 2.125% 07/31/2024	9128282N9	2,500,000.00	HSBC		107.50	2,687,500.00	108,593.75	120,175.92	4.08	0.35
US TREASURY N/B NOTES	DTD 08/31/2017 1.875% 08/31/2024	9128282U3	7,190,000.00	HSBC		106.58	7,662,966.83	285,633.63	310,206.98	4.18	0.34
US TREASURY NOTES	DTD 10/02/2017 2.125% 09/30/2024	9128282Y5	7,325,000.00	HSBC		107.78	7,894,976.56	351,084.96	376,406.30	4.24	0.35
US TREASURY N/B	DTD 10/31/2017 2.250% 10/31/2024	9128283D0	9,200,000.00	MORGAN_S		108.45	9,977,687.04	476,890.16	506,276.46	4.31	0.35
US TREASURY N/B	DTD 11/30/2017 2.125% 11/30/2024	9128283J7	8,775,000.00	RBS		108.03	9,479,742.19	501,477.54	514,543.74	4.37	0.36
US TREASURY N/B	DTD 11/30/2017 2.125% 11/30/2024	9128283J7	9,140,000.00	NOMURA		108.03	9,874,056.25	546,257.81	561,607.22	4.37	0.36
US TREASURY N/B	DTD 02/17/2015 2.000% 02/15/2025	912828J27	4,950,000.00	MERRILL		107.72	5,332,078.13	107,701.18	116,498.23	4.59	0.37
Security Type Sub-Total			173,205,000.00				183,246,339.45	9,525,435.68	9,123,855.41	3.28	0.29
Supra-National Agency Bond / Note											
INTERNATIONAL FINANCE CORPORATION NOTE	DTD 01/25/2018 2.250% 01/25/2021	45950KCM0	2,215,000.00	JPM_CHAS		101.37	2,245,263.55	36,775.65	31,861.87	0.73	0.39
INTERNATIONAL FINANCE CORPORATION NOTE	DTD 03/16/2018 2.635% 03/09/2021	45950VLQ7	6,075,000.00	HSBC		101.93	6,192,545.18	122,101.43	118,850.55	0.85	0.37



Managed Account Fair Market Value & Analytics

For the Month Ending **April 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
Supra-National Agency Bond / Note											
INTER-AMERICAN DEVELOPMENT BANK NOTE	04/19/2018 2.625% 04/19/2021	4581X0DB1	4,830,000.00	CITIGRP		102.12	4,932,333.21	112,959.21	105,755.64	0.96	0.43
INTL BANK OF RECONSTRUCTION AND DEV NOTE	07/25/2018 2.750% 07/23/2021	459058GH0	5,850,000.00	MORGAN_S		102.89	6,018,819.30	182,508.30	174,425.03	1.21	0.40
Security Type Sub-Total			18,970,000.00				19,388,961.24	454,344.59	430,893.09	0.98	0.40
Municipal Bond / Note											
CA ST TXBL GO BONDS	10/24/2019 2.400% 10/01/2023	13063DRJ9	4,385,000.00	MORGAN_S		103.89	4,555,708.05	82,964.20	94,557.62	3.30	1.23
SAN DIEGO CCD, CA TXBL GO BONDS	10/16/2019 2.046% 08/01/2024	797272OP9	1,450,000.00	RBC		102.18	1,481,624.50	31,624.50	31,624.50	4.08	1.51
Security Type Sub-Total			5,835,000.00				6,037,332.55	114,588.70	126,182.12	3.49	1.30
Federal Agency Collateralized Mortgage Obligation											
FNA 2018-M5 A2	04/01/2018 3.560% 09/01/2021	3136B1XP4	1,639,314.34	JPM_CHAS		100.96	1,655,070.92	(16,851.01)	2,713.54	0.90	2.83
FHLMC MULTIFAMILY STRUCTURED P	05/01/2015 2.791% 01/01/2022	3137BHXY8	3,965,000.00	JPM_CHAS		101.87	4,039,167.35	49,386.10	58,355.05	1.57	1.65
FHLMC MULTIFAMILY STRUCTURED P	11/01/2015 2.716% 06/01/2022	3137BLUR7	1,700,000.00	JPM_CHAS		102.43	1,741,271.44	37,021.44	38,466.37	1.86	1.53
FHLMC SERIES K721 A2	12/01/2015 3.090% 08/01/2022	3137BM6P6	2,100,000.00	CITIGRP		103.61	2,175,913.68	58,030.87	66,580.56	2.05	1.46
FHLMC MULTIFAMILY STRUCTURED P	12/01/2012 2.307% 08/01/2022	3137AWOH1	2,240,000.00	CANT_FIT		102.98	2,306,642.55	33,567.55	40,921.03	2.18	0.97
FANNIEMAE-ACES	04/01/2014 3.346% 03/01/2024	3136AJB54	3,360,861.94	JPM_CHAS		108.13	3,633,979.39	109,800.56	124,163.93	3.44	1.18
FHMS KJ27 A1	11/01/2019 2.092% 07/25/2024	3137FQ3V3	1,373,540.76	JPM_CHAS		102.63	1,409,710.40	36,202.60	36,199.56	2.69	1.45
Security Type Sub-Total			16,378,717.04				16,961,755.73	307,158.11	367,400.04	2.17	1.52



Managed Account Fair Market Value & Analytics

For the Month Ending **April 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
Federal Agency Bond / Note										
FANNIE MAE NOTES DTD 01/09/2017 2.000% 01/05/2022	3135G0S38	6,400,000.00	NEW ACCT		102.83	6,581,331.20	186,291.20	183,004.52	1.65	0.31
FANNIE MAE NOTES DTD 01/11/2019 2.625% 01/11/2022	3135G0U92	4,325,000.00	NOMURA		103.92	4,494,397.28	172,511.28	171,158.85	1.66	0.31
FREDDIE MAC GLOBAL NOTES DTD 01/13/2012 2.375% 01/13/2022	3137EADB2	6,400,000.00	NEW ACCT		103.51	6,624,384.00	122,195.20	189,305.95	1.67	0.31
FANNIE MAE NOTES DTD 04/10/2017 1.875% 04/05/2022	3135G0T45	7,150,000.00	NEW ACCT		102.98	7,362,719.65	213,799.30	213,153.98	1.90	0.33
FEDERAL HOME LOAN BANKS NOTES DTD 02/21/2020 1.375% 02/17/2023	3130AJ7E3	6,730,000.00	WELLS_FA		102.79	6,917,968.90	200,352.10	199,558.31	2.75	0.37
FREDDIE MAC NOTES DTD 06/11/2018 2.750% 06/19/2023	3137EAEN5	5,000,000.00	TD		107.28	5,363,970.00	395,570.00	383,789.30	3.00	0.41
FREDDIE MAC NOTES DTD 06/11/2018 2.750% 06/19/2023	3137EAEN5	6,825,000.00	TD		107.28	7,321,819.05	519,478.05	511,085.37	3.00	0.41
FANNIE MAE NOTES DTD 09/14/2018 2.875% 09/12/2023	3135G0U43	12,325,000.00	HSBC		108.16	13,330,559.78	1,058,310.78	1,042,669.67	3.23	0.43
FEDERAL HOME LOAN BANKS NOTES DTD 12/09/2013 3.375% 12/08/2023	3130A0F70	3,425,000.00	DAIWA		110.41	3,781,395.23	253,987.73	280,340.90	3.39	0.46
FANNIE MAE NOTES DTD 02/08/2019 2.500% 02/05/2024	3135G0V34	2,675,000.00	NOMURA		107.60	2,878,302.68	213,253.68	210,808.23	3.60	0.46
FHLB BONDS DTD 02/15/2019 2.500% 02/13/2024	3130AFW94	760,000.00	BARCLAYS		107.64	818,098.96	60,789.36	60,138.89	3.63	0.46
FEDERAL FARM CREDIT BANK NOTES DTD 04/08/2020 0.875% 04/08/2024	3133ELVX9	1,500,000.00	STIFEL		100.46	1,506,891.00	6,891.00	6,891.00	3.88	0.76
FNMA BENCHMARK NOTES DTD 09/08/2014 2.625% 09/06/2024	3135G0ZR7	1,565,000.00	JEFFERI		108.95	1,705,061.24	15,017.74	17,938.24	4.14	0.54
FANNIE MAE NOTES DTD 10/18/2019 1.625% 10/15/2024	3135G0W66	2,110,000.00	CITIGRP		104.68	2,208,821.85	13,957.65	15,139.89	4.32	0.56
FANNIE MAE NOTES DTD 01/10/2020 1.625% 01/07/2025	3135G0X24	8,760,000.00	MORGAN_		104.87	9,186,804.72	101,458.32	111,941.50	4.51	0.57
FEDERAL FARM CREDIT BANK NOTES DTD 04/09/2020 1.150% 04/09/2025	3133ELWC4	4,080,000.00	RBC	10/09/20	100.18	4,087,339.92	7,339.92	7,339.92	0.44	1.11
FEDERAL HOME LOAN BANK NOTES DTD 04/16/2020 0.500% 04/14/2025	3130AJHU6	4,920,000.00	CITIGRP		99.42	4,891,434.48	(4,162.32)	(4,363.00)	4.90	0.62



Managed Account Fair Market Value & Analytics

For the Month Ending **April 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											
FANNIE MAE NOTES		3135G03U5	3,035,000.00	NOMURA		100.03	3,035,858.91	(5,484.24)	(5,480.75)	4.91	0.62
DTD 04/24/2020 0.625% 04/22/2025											
FANNIE MAE NOTES		3135G03U5	6,600,000.00	CITIGRP		100.03	6,601,867.80	15,463.80	15,411.62	4.91	0.62
DTD 04/24/2020 0.625% 04/22/2025											
Security Type Sub-Total			94,585,000.00				98,699,026.65	3,547,020.55	3,609,832.39	3.11	0.48
Corporate Note											
JP MORGAN CHASE & CO CORP NT		46625HOJ2	2,000,000.00	NOMURA	02/01/21	101.19	2,023,842.00	13,542.00	21,656.91	0.75	1.11
(CALLABLE)											
DTD 03/01/2016 2.550% 03/01/2021											
TOYOTA MOTOR CREDIT CORP NOTES		89236TEU5	3,700,000.00	JPM_CHAS		101.46	3,753,971.90	55,451.90	54,440.48	0.95	1.40
DTD 04/13/2018 2.950% 04/13/2021											
BANK OF AMERICA CORP NOTE		06051GFW4	3,745,000.00	MERRILL		101.54	3,802,826.55	29,776.50	49,986.75	0.96	1.02
DTD 04/19/2016 2.625% 04/19/2021											
GOLDMAN SACHS GRP INC CORP NT		38141GVU5	3,740,000.00	CSFB	03/25/21	101.04	3,778,727.70	20,005.26	33,751.23	0.90	1.56
(CALLABLE)											
DTD 04/25/2016 2.625% 04/25/2021											
STATE STREET CORP NOTES		857477AV5	150,000.00	NEW ACCT		101.13	151,695.90	1,553.40	1,663.02	1.04	0.87
DTD 05/19/2016 1.950% 05/19/2021											
STATE STREET CORP NOTES		857477AV5	2,230,000.00	NEW ACCT		101.13	2,255,212.38	26,371.98	25,455.60	1.04	0.87
DTD 05/19/2016 1.950% 05/19/2021											
MICROSOFT CORP (CALLABLE) NOTES		594918BP8	855,000.00	NEW ACCT	07/08/21	101.29	866,026.93	12,335.08	11,359.34	1.18	0.53
DTD 08/08/2016 1.550% 08/08/2021											
MICROSOFT CORP (CALLABLE) NOTES		594918BP8	2,125,000.00	NEW ACCT	07/08/21	101.29	2,152,406.13	29,637.38	27,973.11	1.18	0.53
DTD 08/08/2016 1.550% 08/08/2021											
PACCAR FINANCIAL CORP		69371RN44	1,730,000.00	NEW ACCT		100.13	1,732,249.00	70,272.60	21,397.29	1.27	1.55
DTD 08/11/2016 1.650% 08/11/2021											
ORACLE CORP (CALLABLE) NOTES		68389XBK0	4,100,000.00	NEW ACCT	08/15/21	101.17	4,148,105.30	139,904.30	74,423.46	1.28	1.04
DTD 07/07/2016 1.900% 09/15/2021											
CISCO SYSTEMS INC CORP (CALLABLE)		17275RBJ0	4,000,000.00	MIZUHO	08/20/21	101.66	4,066,412.00	214,532.00	129,731.43	1.29	0.65
NOTES											
DTD 09/20/2016 1.850% 09/20/2021											



Managed Account Fair Market Value & Analytics

For the Month Ending **April 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										
CITIGROUP INC CORP (CALLABLE) NOTE DTD 12/08/2016 2.900% 12/08/2021	172967LC3	3,745,000.00	MORGAN_S	11/08/21	101.95	3,818,072.44	47,494.09	63,244.13	1.48	1.66
JOHN DEERE CAPITAL CORP NOTES DTD 01/06/2017 2.650% 01/06/2022	24422ETL3	875,000.00	NEW ACCT		102.50	896,867.13	19,810.88	21,145.33	1.65	1.15
JOHN DEERE CAPITAL CORP NOTES DTD 01/06/2017 2.650% 01/06/2022	24422ETL3	1,000,000.00	NEW ACCT		102.50	1,024,991.00	21,751.00	23,853.67	1.65	1.15
JOHN DEERE CAPITAL CORP NOTES DTD 01/06/2017 2.650% 01/06/2022	24422ETL3	3,000,000.00	NEW ACCT		102.50	3,074,973.00	64,053.00	71,137.59	1.65	1.15
US BANCORP (CALLABLE) NOTES DTD 01/24/2017 2.625% 01/24/2022	91159HHP8	2,000,000.00	NEW ACCT	12/23/21	102.90	2,058,086.00	61,526.00	59,278.51	1.61	0.93
AMERICAN EXPRESS CREDIT (CALLABLE) NOTES DTD 03/03/2017 2.700% 03/03/2022	0258M0EG0	2,000,000.00	BNP_PARI	01/31/22	102.06	2,041,152.00	21,832.00	33,716.76	1.71	1.56
WALT DISNEY COMPANY CORP NOTES DTD 03/06/2017 2.450% 03/04/2022	25468PDO6	4,000,000.00	WELLS_FA		102.49	4,099,628.00	51,708.00	80,562.14	1.81	1.08
INTEL CORP (CALLABLE) NOTES DTD 05/11/2017 2.350% 05/11/2022	458140BB5	4,000,000.00	US_BANCO	04/11/22	103.33	4,133,392.00	130,912.00	132,375.96	1.89	0.69
APPLE INC CORP (CALLABLE) NOTE DTD 05/11/2017 2.300% 05/11/2022	037833CQ1	6,000,000.00	CSFB	04/11/22	103.18	6,191,022.00	199,002.00	194,371.52	1.90	0.72
UNITED PARCEL SERVICE (CALLABLE) NOTES DTD 05/16/2017 2.350% 05/16/2022	911312BC9	4,000,000.00	HSBC	04/16/22	103.44	4,137,708.00	124,828.00	132,409.27	1.91	0.65
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	104.21	2,084,154.00	54,774.00	71,919.32	1.95	0.59
VISA INC (CALLABLE) NOTE DTD 09/11/2017 2.150% 09/15/2022	92826CAG7	2,000,000.00	US_BANCO	08/15/22	103.15	2,062,992.00	145,812.00	109,437.63	2.24	0.81
AMERICAN HONDA FINANCE DTD 01/10/2020 1.950% 05/10/2023	02665WDH1	3,550,000.00	SOCGEN		99.25	3,523,375.00	(25,311.50)	(25,432.48)	2.94	2.21
BANK OF NY MELLON CORP CORP NOTES DTD 08/13/2018 3.450% 08/11/2023	06406RAJ6	6,735,000.00	HSBC		106.67	7,184,547.78	369,805.38	391,803.28	3.11	1.36
US BANK NA CINCINNATI CORP NOTES DTD 02/04/2019 3.375% 02/05/2024	91159HHV5	2,125,000.00	KEYBANC		107.38	2,281,761.25	110,563.75	120,832.76	3.55	1.36



Managed Account Fair Market Value & Analytics

For the Month Ending **April 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										
PFIZER INC CORP NOTES DTD 03/11/2019 2.950% 03/15/2024	717081ES8	6,400,000.00	SUNTRUST		107.36	6,871,187.20	308,435.20	339,306.78	3.69	1.01
MASTERCARD INC CORP NOTES DTD 03/31/2014 3.375% 04/01/2024	57636QAB0	4,250,000.00	US_BANCO		109.06	4,635,041.50	246,279.00	276,176.84	3.71	1.01
US BANCORP DTD 07/29/2019 2.400% 07/30/2024	91159HHX1	3,300,000.00	MIZUHO		103.59	3,418,387.50	115,648.50	116,054.61	4.05	1.52
Security Type Sub-Total		89,355,000.00				92,268,813.59	2,682,305.70	2,664,032.24	2.08	1.11
Certificate of Deposit										
WESTPAC BANKING CORP NY CD DTD 08/07/2017 2.050% 08/03/2020	96121T4A3	6,735,000.00	JPM_CHAS		100.38	6,760,330.34	25,330.34	25,330.34	0.26	0.59
BANK OF MONTREAL CHICAGO CERT DEPOS DTD 08/03/2018 3.190% 08/03/2020	06370REU9	7,000,000.00	BMO		100.70	7,048,839.00	48,839.00	48,839.00	0.26	0.49
SWEDBANK (NEW YORK) CERT DEPOS DTD 05/16/2019 2.270% 11/16/2020	87019U6D6	7,555,000.00	MERRILL		100.74	7,610,944.78	55,944.78	55,944.78	0.54	0.88
MUFG BANK LTD/NY CERT DEPOS DTD 02/28/2019 2.970% 02/26/2021	55379WZT6	3,760,000.00	MITSU		101.73	3,825,010.40	65,010.40	65,010.40	0.84	0.83
CREDIT AGRICOLE CIB NY CERT DEPOS DTD 04/04/2019 2.830% 04/02/2021	22535CDU2	4,055,000.00	CREDAG		101.71	4,124,433.77	69,433.77	69,433.77	0.92	0.96
ROYAL BANK OF CANADA NY CD DTD 06/08/2018 3.240% 06/07/2021	78012UEE1	4,000,000.00	RBC		102.46	4,098,516.00	98,516.00	98,516.00	1.08	0.99
SOCIETE GENERALE NY CERT DEPOS DTD 02/19/2020 1.800% 02/14/2022	83369XDL9	4,825,000.00	MERRILL		99.52	4,801,743.50	(23,256.50)	(23,256.50)	1.76	2.08
NORDEA BANK ABP NEW YORK CERT DEPOS DTD 08/29/2019 1.850% 08/26/2022	65558TLL7	6,060,000.00	MERRILL		101.57	6,155,099.58	95,099.58	95,099.58	2.28	1.16
SKANDINAV ENSKILDA BANK LT CD DTD 09/03/2019 1.860% 08/26/2022	83050PDR7	7,365,000.00	BARCLAYS		101.59	7,482,258.17	117,258.17	117,258.17	2.28	1.16
DNB BANK ASA/NY LT CD DTD 12/06/2019 2.040% 12/02/2022	23341VZT1	3,620,000.00	GOLDMAN		102.19	3,699,216.46	79,216.46	79,216.46	2.52	1.17
Security Type Sub-Total		54,975,000.00				55,606,392.00	631,392.00	631,392.00	1.22	1.00



Managed Account Fair Market Value & Analytics

For the Month Ending **April 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	758,152.56	BARCLAYS		100.36	760,898.97	2,853.23	2,788.24	0.39	1.81
TAOT 2017-D A3 DTD 11/15/2017 1.930% 01/15/2022	89238KAD4	1,261,607.31	JPM_CHAS		100.27	1,265,045.69	3,554.69	3,486.07	0.40	1.77
HYUNDAI ABS 2017-B A3 DTD 08/16/2017 1.770% 01/18/2022	44932GAD7	1,530,341.44	CITIGRP		100.09	1,531,673.45	1,597.22	1,434.91	0.31	1.72
ALLYA 2017-5 A3 DTD 11/22/2017 1.990% 03/15/2022	02007YAC8	1,032,167.98	CITIGRP		100.16	1,033,850.83	1,762.94	1,717.60	0.31	1.90
TAOT 2018-A A3 DTD 01/31/2018 2.350% 05/16/2022	89238BAD4	1,330,363.79	MITSU		100.48	1,336,743.15	6,394.66	6,386.64	0.50	2.11
HART 2018-A A3 DTD 04/18/2018 2.790% 07/15/2022	44891KAD7	1,227,294.17	BARCLAYS		100.74	1,236,369.03	9,259.69	9,170.91	0.57	2.45
MBART 2018-1 A3 DTD 07/25/2018 3.030% 01/15/2023	58772RAD6	2,533,273.95	BNP_PARI		101.07	2,560,368.83	27,192.15	27,153.72	0.67	2.62
ALLYA 2018-3 A3 DTD 06/27/2018 3.000% 01/15/2023	02007JAC1	3,210,751.29	BARCLAYS		100.99	3,242,498.56	31,966.89	31,877.88	0.60	2.62
NAROT 2018-B A3 DTD 07/25/2018 3.060% 03/15/2023	65479GAD1	2,540,000.00	SOCGEN		101.65	2,581,913.81	41,996.11	41,964.73	0.87	2.46
HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	1,175,000.00	MERRILL		102.11	1,199,835.04	24,866.53	24,857.41	1.31	2.08
HYUNDAI AUTO RECEIVABLES TRUST DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	1,840,000.00	SOCGEN		101.84	1,873,938.98	34,181.12	34,119.75	1.34	2.05
HAROT 2019-2 A3 DTD 05/29/2019 2.520% 06/21/2023	43815MAC0	2,290,000.00	JPM_CHAS		102.21	2,340,557.48	50,642.90	50,623.44	1.56	1.80
NAROT 2019-A A3 DTD 02/13/2019 2.900% 10/15/2023	65479KAD2	2,780,000.00	MITSU		101.84	2,831,279.88	51,701.05	51,591.62	1.29	2.34
COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	1,240,000.00	JPM_CHAS		101.92	1,263,753.81	24,005.03	23,953.09	1.42	1.95
NAROT 2019-B A3 DTD 05/28/2019 2.500% 11/15/2023	65479HAC1	2,450,000.00	WELLS_FA		101.76	2,493,225.84	43,779.78	43,664.72	1.49	1.98
CARMX 2019-2 A3 DTD 04/17/2019 2.680% 03/15/2024	14316LAC7	1,525,000.00	RBC		101.35	1,545,648.50	20,804.35	20,771.34	1.53	2.31
TAOT 2020-A A3 DTD 02/12/2020 1.660% 05/15/2024	89232HAC9	3,535,000.00	MITSU		101.18	3,576,810.21	42,065.44	42,052.46	2.06	1.36



Managed Account Fair Market Value & Analytics

For the Month Ending **April 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										
CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/16/2024	14315XAC2	1,685,000.00	MERRILL		100.93	1,700,614.39	15,944.99	15,926.52	2.20	1.68
Security Type Sub-Total		33,943,952.49				34,375,026.45	434,568.77	433,541.05	1.14	2.08
Managed Account Sub-Total		487,247,669.53				506,583,647.66	17,696,814.10	17,387,128.34	2.54	0.73
Securities Sub-Total		\$487,247,669.53				\$506,583,647.66	\$17,696,814.10	\$17,387,128.34	2.54	0.73%
Accrued Interest						\$2,339,279.14				
Total Investments						\$508,922,926.80				



Managed Account Security Transactions & Interest

For the Month Ending **April 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											
	04/07/20	04/08/20	FEDERAL FARM CREDIT BANK NOTES DTD 04/08/2020 0.875% 04/08/2024	3133ELVX9	1,500,000.00	(1,500,000.00)	0.00	(1,500,000.00)			
	04/07/20	04/08/20	FANNIE MAE NOTES DTD 10/18/2019 1.625% 10/15/2024	3135G0W66	2,110,000.00	(2,194,864.20)	(16,191.32)	(2,211,055.52)			
	04/09/20	04/13/20	FEDERAL FARM CREDIT BANK NOTES DTD 04/09/2020 1.150% 04/09/2025	3133ELWC4	4,080,000.00	(4,080,000.00)	(521.33)	(4,080,521.33)			
	04/15/20	04/16/20	FEDERAL HOME LOAN BANK NOTES DTD 04/16/2020 0.500% 04/14/2025	3130AJHU6	4,920,000.00	(4,895,596.80)	0.00	(4,895,596.80)			
	04/22/20	04/24/20	FANNIE MAE NOTES DTD 04/24/2020 0.625% 04/22/2025	3135G03U5	6,600,000.00	(6,586,404.00)	0.00	(6,586,404.00)			
	04/29/20	04/30/20	FANNIE MAE NOTES DTD 04/24/2020 0.625% 04/22/2025	3135G03U5	3,035,000.00	(3,041,343.15)	(316.15)	(3,041,659.30)			

Transaction Type Sub-Total **22,245,000.00** **(22,298,208.15)** **(17,028.80)** **(22,315,236.95)**

INTEREST											
	04/01/20	04/01/20	MONEY MARKET FUND	MONEY0002	0.00	0.00	611.44	611.44			
	04/01/20	04/01/20	CA ST TXBL GO BONDS DTD 10/24/2019 2.400% 10/01/2023	13063DRJ9	4,385,000.00	0.00	45,896.33	45,896.33			
	04/01/20	04/01/20	MASTERCARD INC CORP NOTES DTD 03/31/2014 3.375% 04/01/2024	57636OAB0	4,250,000.00	0.00	71,718.75	71,718.75			
	04/01/20	04/25/20	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/01/2021	3136B1XP4	1,693,543.33	0.00	4,975.28	4,975.28			
	04/01/20	04/25/20	FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.307% 08/01/2022	3137AWOH1	2,240,000.00	0.00	4,306.40	4,306.40			
	04/01/20	04/25/20	FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2015 2.791% 01/01/2022	3137BHX8	3,965,000.00	0.00	9,221.93	9,221.93			
	04/01/20	04/25/20	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			
	04/01/20	04/25/20	FANNIEMAE-ACES DTD 04/01/2014 3.346% 03/01/2024	3136AJB54	3,455,000.00	0.00	11,570.50	11,570.50			
	04/01/20	04/25/20	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			
	04/01/20	04/25/20	FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/25/2024	3137FQ3V3	1,378,547.85	0.00	2,398.38	2,398.38			



Managed Account Security Transactions & Interest

For the Month Ending **April 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										
04/05/20	04/05/20	FANNIE MAE NOTES DTD 04/10/2017 1.875% 04/05/2022	3135G0T45	7,150,000.00	0.00	67,031.25	67,031.25			
04/06/20	04/06/20	CREDIT AGRICOLE CIB NY CERT DEPOS DTD 04/04/2019 2.830% 04/02/2021	22535CDU2	4,055,000.00	0.00	117,306.64	117,306.64			
04/13/20	04/13/20	TOYOTA MOTOR CREDIT CORP NOTES DTD 04/13/2018 2.950% 04/13/2021	89236TEU5	3,700,000.00	0.00	54,575.00	54,575.00			
04/15/20	04/15/20	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			
04/15/20	04/15/20	ALLYA 2017-5 A3 DTD 11/22/2017 1.990% 03/15/2022	02007YAC8	1,475,647.57	0.00	1,953.56	1,953.56			
04/15/20	04/15/20	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			
04/15/20	04/15/20	HART 2018-A A3 DTD 04/18/2018 2.790% 07/15/2022	44891KAD7	1,330,000.00	0.00	3,087.83	3,087.83			
04/15/20	04/15/20	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			
04/15/20	04/15/20	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			
04/15/20	04/15/20	FANNIE MAE NOTES DTD 10/18/2019 1.625% 10/15/2024	3135G0W66	2,110,000.00	0.00	16,858.02	16,858.02			
04/15/20	04/15/20	HYUNDAI ABS 2017-B A3 DTD 08/16/2017 1.770% 01/18/2022	44932GAD7	2,244,039.47	0.00	2,589.05	2,589.05			
04/15/20	04/15/20	TAOT 2018-A A3 DTD 01/31/2018 2.350% 05/16/2022	89238BAD4	1,702,981.50	0.00	2,848.42	2,848.42			
04/15/20	04/15/20	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			
04/15/20	04/15/20	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			
04/15/20	04/15/20	MBART 2018-1 A3 DTD 07/25/2018 3.030% 01/15/2023	58772RAD6	2,710,000.00	0.00	6,842.75	6,842.75			
04/15/20	04/15/20	ALLYA 2018-3 A3 DTD 06/27/2018 3.000% 01/15/2023	02007JAC1	3,950,000.00	0.00	8,627.39	8,627.39			
04/15/20	04/15/20	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			



Managed Account Security Transactions & Interest

For the Month Ending **April 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											
	04/15/20	04/15/20	TAOT 2017-D A3 DTD 11/15/2017 1.930% 01/15/2022	89238KAD4	1,701,431.10	0.00	2,261.74	2,261.74			
	04/15/20	04/15/20	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			
	04/18/20	04/18/20	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			
	04/19/20	04/19/20	BANK OF AMERICA CORP NOTE DTD 04/19/2016 2.625% 04/19/2021	06051GFW4	3,745,000.00	0.00	49,153.13	49,153.13			
	04/19/20	04/19/20	INTER-AMERICAN DEVELOPMENT BANK NOTE DTD 04/19/2018 2.625% 04/19/2021	4581X0DB1	4,830,000.00	0.00	63,393.75	63,393.75			
	04/21/20	04/21/20	HAROT 2017-4 A3 DTD 11/29/2017 2.050% 11/21/2021	43813FAC7	1,063,535.19	0.00	1,461.80	1,461.80			
	04/21/20	04/21/20	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			
	04/25/20	04/25/20	GOLDMAN SACHS GRP INC CORP NT (CALLABLE) DTD 04/25/2016 2.625% 04/25/2021	38141GVU5	3,740,000.00	0.00	49,087.50	49,087.50			
	04/30/20	04/30/20	US TREASURY N/B DTD 10/31/2017 2.250% 10/31/2024	9128283D0	9,200,000.00	0.00	103,500.00	103,500.00			
	04/30/20	04/30/20	US TREASURY N/B NOTES DTD 10/31/2017 2.000% 10/31/2022	9128283C2	3,900,000.00	0.00	39,000.00	39,000.00			
	04/30/20	04/30/20	US TREASURY N/B NOTES DTD 05/01/2017 2.000% 04/30/2024	912828X70	9,225,000.00	0.00	92,250.00	92,250.00			
Transaction Type Sub-Total					114,059,726.01	0.00	885,283.68	885,283.68			
MATURITY											
	04/10/20	04/10/20	CANADIAN IMP BK COMM NY FLT CERT DEPOS DTD 04/10/2018 2.234% 04/10/2020	13606BVF0	4,055,000.00	4,055,000.00	22,898.83	4,077,898.83	0.00	0.00	
Transaction Type Sub-Total					4,055,000.00	4,055,000.00	22,898.83	4,077,898.83	0.00	0.00	
PAYDOWNS											



Managed Account Security Transactions & Interest

For the Month Ending **April 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										
04/01/20	04/25/20	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/01/2021	3136B1XP4	26,294.82	26,294.82	0.00	26,294.82	(523.03)	0.00	
04/01/20	04/25/20	FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/25/2024	3137FO3V3	2,201.23	2,201.23	0.00	2,201.23	0.05	0.00	
04/01/20	04/25/20	FANNIEMAE-ACES DTD 04/01/2014 3.346% 03/01/2024	3136AJB54	94,138.06	94,138.06	0.00	94,138.06	(4,574.52)	0.00	
04/15/20	04/15/20	MBART 2018-1 A3 DTD 07/25/2018 3.030% 01/15/2023	58772RAD6	176,726.05	176,726.05	0.00	176,726.05	6.79	0.00	
04/15/20	04/15/20	TAOT 2017-D A3 DTD 11/15/2017 1.930% 01/15/2022	89238KAD4	144,653.04	144,653.04	0.00	144,653.04	13.34	0.00	
04/15/20	04/15/20	HART 2018-A A3 DTD 04/18/2018 2.790% 07/15/2022	44891KAD7	100,802.79	100,802.79	0.00	100,802.79	15.18	0.00	
04/15/20	04/15/20	HYUNDAI ABS 2017-B A3 DTD 08/16/2017 1.770% 01/18/2022	44932GAD7	224,949.34	224,949.34	0.00	224,949.34	38.98	0.00	
04/15/20	04/15/20	ALLYA 2017-5 A3 DTD 11/22/2017 1.990% 03/15/2022	02007YAC8	145,857.21	145,857.21	0.00	145,857.21	11.32	0.00	
04/15/20	04/15/20	ALLYA 2018-3 A3 DTD 06/27/2018 3.000% 01/15/2023	02007JAC1	240,204.09	240,204.09	0.00	240,204.09	16.43	0.00	
04/15/20	04/15/20	TAOT 2018-A A3 DTD 01/31/2018 2.350% 05/16/2022	89238BAD4	124,148.72	124,148.72	0.00	124,148.72	1.43	0.00	
04/21/20	04/21/20	HAROT 2017-4 A3 DTD 11/29/2017 2.050% 11/21/2021	43813FAC7	97,536.65	97,536.65	0.00	97,536.65	13.74	0.00	
Transaction Type Sub-Total				1,377,512.00	1,377,512.00	0.00	1,377,512.00	(4,980.29)	0.00	
SELL										
04/07/20	04/08/20	US TREASURY NOTES DTD 09/30/2016 1.125% 09/30/2021	912828T34	3,680,000.00	3,726,431.25	904.92	3,727,336.17	108,662.66	65,247.02	FIFO
04/15/20	04/16/20	US TREASURY N/B DTD 02/17/2015 2.000% 02/15/2025	912828J27	4,550,000.00	4,907,601.56	15,250.00	4,922,851.56	105,396.48	111,391.40	FIFO
04/22/20	04/24/20	US TREASURY NOTES DTD 03/31/2017 1.875% 03/31/2022	912828W89	6,390,000.00	6,592,932.42	7,856.56	6,600,788.98	281,060.15	238,587.35	FIFO
Transaction Type Sub-Total				14,620,000.00	15,226,965.23	24,011.48	15,250,976.71	495,119.29	415,225.77	



Managed Account Security Transactions & Interest

For the Month Ending **April 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									
Managed Account Sub-Total					(1,638,730.92)	915,165.19	(723,565.73)	490,139.00	415,225.77	
Total Security Transactions					(\$1,638,730.92)	\$915,165.19	(\$723,565.73)	\$490,139.00	\$415,225.77	