



Account Statement

For the Month Ending **March 31, 2020**

Consolidated Summary Statement

CITY OF STOCKTON

Portfolio Summary

Portfolio Holdings	Cash Dividends and Income	Closing Market Value
PFM Managed Account	1,806,454.47	502,104,119.04
State Pool	0.00	74,520,319.68
CAMP Pool	0.00	81,564.13
Idle Funds in Reserve Portfolio	0.00	751,357.98
BoW Main Account	0.00	34,555,983.97
Total	\$1,806,454.47	\$612,013,344.80

Investment Allocation

Investment Type	Closing Market Value	Percent
Asset-Backed Security	34,947,506.51	5.71
Certificate of Deposit	59,551,308.62	9.73
Corporate Note	90,706,682.31	14.82
Federal Agency Collateralized Mortgage Obligatio	16,966,660.17	2.77
Federal Agency Bond / Note	76,248,968.01	12.46
Municipal Bond / Note	5,995,522.25	0.98
Supra-National Agency Bond / Note	19,404,236.95	3.17
U.S. Treasury Bond / Note	198,283,234.22	32.40
State Pool	74,520,319.68	12.18
CAMP Pool	81,564.13	0.01
Idle Funds in Reserve Portfolio	751,357.98	0.12
BoW Main Account	34,555,983.97	5.65

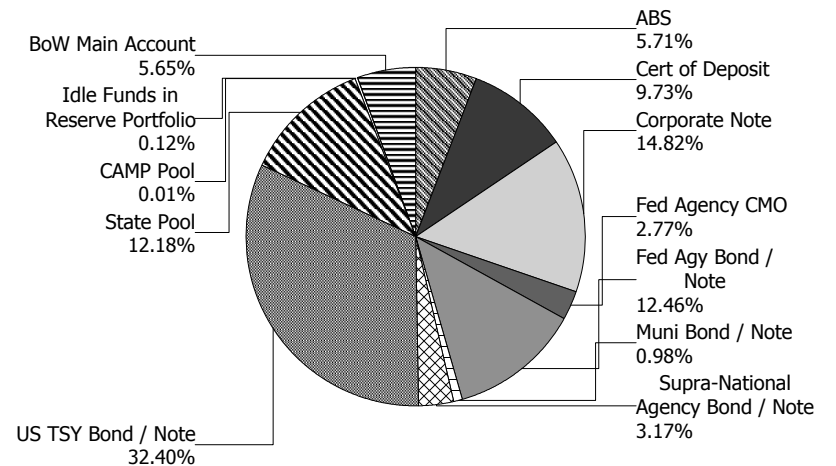
Total **\$612,013,344.80** **100.00%**

Maturity Distribution (Fixed Income Holdings)

Portfolio Holdings	Closing Market Value	Percent
Under 30 days	113,962,936.27	18.62
31 to 60 days	0.00	0.00
61 to 90 days	0.00	0.00
91 to 180 days	13,814,786.83	2.26
181 days to 1 year	21,886,407.93	3.58
1 to 2 years	127,992,201.96	20.91
2 to 3 years	122,582,640.93	20.03
3 to 4 years	105,351,294.17	17.21
4 to 5 years	106,423,076.71	17.39
Over 5 years	0.00	0.00
Total	\$612,013,344.80	100.00%

Weighted Average Days to Maturity 828

Sector Allocation





Managed Account Summary Statement

For the Month Ending **March 31, 2020**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Transaction Summary - Managed Account

Opening Market Value	\$496,932,117.43
Maturities/Calls	(1,029,581.09)
Principal Dispositions	(23,904,264.06)
Principal Acquisitions	27,706,553.18
Unsettled Trades	0.00
Change in Current Value	2,399,293.58
Closing Market Value	\$502,104,119.04

Cash Transactions Summary - Managed Account

Maturities/Calls	0.00
Sale Proceeds	23,970,581.48
Coupon/Interest/Dividend Income	1,242,160.22
Principal Payments	1,029,581.09
Security Purchases	(27,744,367.59)
Net Cash Contribution	(21,246.72)
Reconciling Transactions	0.00

Earnings Reconciliation (Cash Basis) - Managed Account

Interest/Dividends/Coupons Received	1,308,477.64
Less Purchased Interest Related to Interest/Coupons	(37,814.41)
Plus Net Realized Gains/Losses	535,791.24
Total Cash Basis Earnings	\$1,806,454.47

Cash Balance

Closing Cash Balance **\$751,357.98**

Earnings Reconciliation (Accrual Basis)

	Total
Ending Amortized Value of Securities	487,160,440.98
Ending Accrued Interest	2,339,196.74
Plus Proceeds from Sales	23,970,581.48
Plus Proceeds of Maturities/Calls/Principal Payments	1,029,581.09
Plus Coupons/Dividends Received	1,242,160.22
Less Cost of New Purchases	(27,744,367.59)
Less Beginning Amortized Value of Securities	(483,906,835.39)
Less Beginning Accrued Interest	(2,682,353.91)
Total Accrual Basis Earnings	\$1,408,403.62



Portfolio Summary and Statistics

For the Month Ending **March 31, 2020**

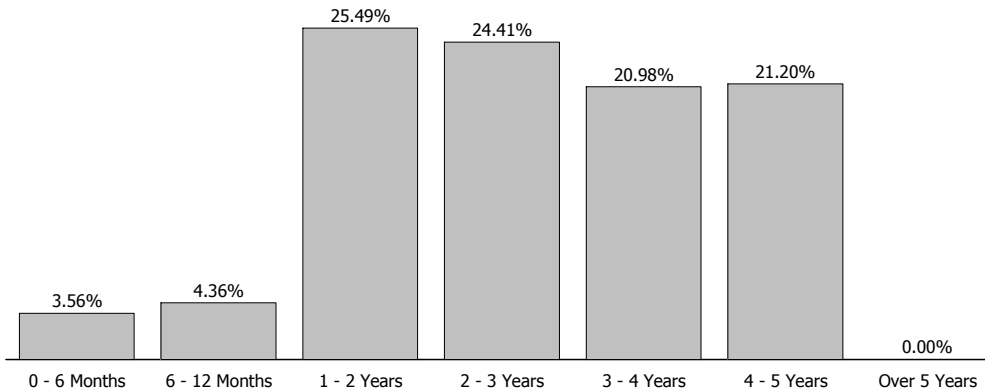
CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Account Summary

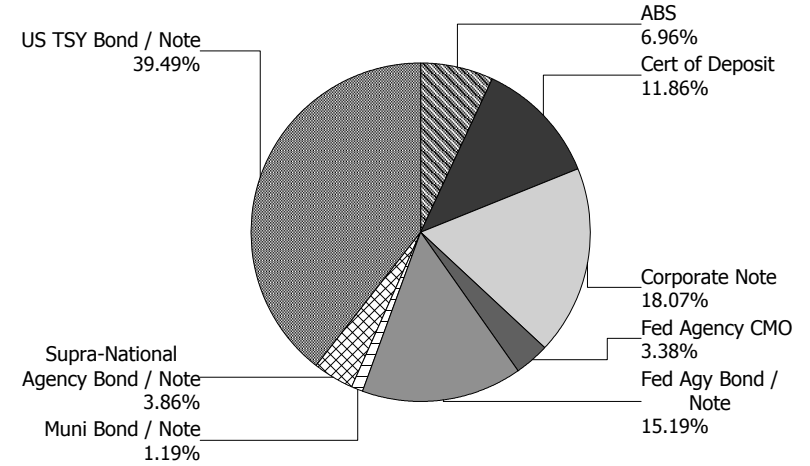
Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	187,825,000.00	198,283,234.22	39.49
Supra-National Agency Bond / Note	18,970,000.00	19,404,236.95	3.86
Municipal Bond / Note	5,835,000.00	5,995,522.25	1.19
Federal Agency Collateralized Mortgage Obligation	16,501,351.15	16,966,660.17	3.38
Federal Agency Bond / Note	72,340,000.00	76,248,968.01	15.19
Corporate Note	89,355,000.00	90,706,682.31	18.07
Certificate of Deposit	59,030,000.00	59,551,308.62	11.86
Asset-Backed Security	35,198,830.38	34,947,506.51	6.96
Managed Account Sub-Total	485,055,181.53	502,104,119.04	100.00%
Accrued Interest		2,339,196.74	
Total Portfolio	485,055,181.53	504,443,315.78	

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

Maturity Distribution



Sector Allocation



Characteristics

Yield to Maturity at Cost	2.20%
Yield to Maturity at Market	1.02%
Duration to Worst	2.51
Weighted Average Days to Maturity	1010



Managed Account Issuer Summary

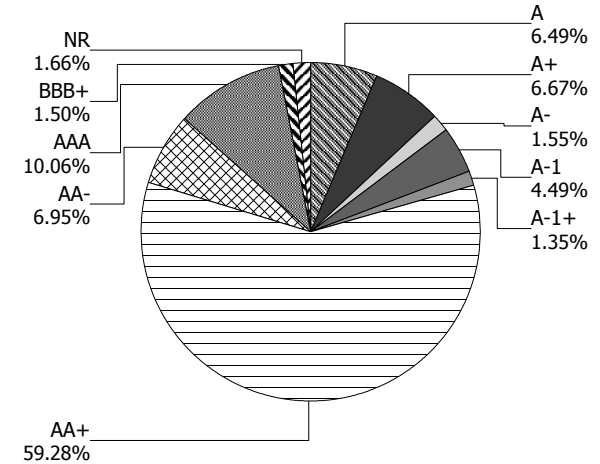
For the Month Ending **March 31, 2020**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Issuer Summary

Issuer	Market Value of Holdings	Percent
ALLY AUTO RECEIVABLES TRUST	4,605,659.54	0.92
AMERICAN EXPRESS CO	2,014,304.00	0.40
AMERICAN HONDA FINANCE	3,479,000.00	0.69
APPLE INC	6,147,726.00	1.22
BANK OF AMERICA CO	3,768,454.94	0.75
BANK OF MONTREAL	7,054,901.00	1.41
CALIFORNIA ST	4,518,523.25	0.90
CANADIAN IMPERIAL BANK OF COMMERCE	4,053,710.51	0.81
CAPITAL ONE PRIME AUTO REC TRUST	1,233,554.60	0.25
CARMAX AUTO OWNER TRUST	3,211,923.80	0.64
CISCO SYSTEMS INC	4,031,352.00	0.80
CITIGROUP INC	3,777,472.90	0.75
CREDIT AGRICOLE SA	4,118,124.19	0.82
DEERE & COMPANY	4,873,596.00	0.97
DNB ASA	3,703,643.72	0.74
FANNIE MAE	50,813,723.03	10.12
FEDERAL HOME LOAN BANKS	11,497,437.02	2.29
FREDDIE MAC	30,904,468.13	6.15
GOLDMAN SACHS GROUP INC	3,744,514.18	0.75
HOME DEPOT INC	2,039,436.00	0.41
HONDA AUTO RECEIVABLES	4,276,182.33	0.85
HYUNDAI AUTO RECEIVABLES	4,883,868.25	0.97
INTEL CORPORATION	4,033,108.00	0.80
INTER-AMERICAN DEVELOPMENT BANK	4,935,907.41	0.98
INTERNATIONAL FINANCE CORPORATION	8,447,819.59	1.68
INTL BANK OF RECONSTRUCTION AND DEV	6,020,509.95	1.20
JP MORGAN CHASE & CO	2,007,548.00	0.40
MASTERCARD INC	4,508,497.75	0.90
MERCEDES-BENZ AUTO RECEIVABLES	2,685,325.99	0.53
MICROSOFT CORP	3,011,757.87	0.60
MITSUBISHI UFJ FINANCIAL GROUP INC	3,824,265.92	0.76
NISSAN AUTO RECEIVABLES	7,778,671.33	1.55

Credit Quality (S&P Ratings)





Managed Account Issuer Summary

For the Month Ending **March 31, 2020**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Issuer	Market Value of Holdings	Percent
NORDEA BANK AB	6,157,038.78	1.23
ORACLE CORP	4,113,017.50	0.82
PACCAR FINANCIAL CORP	1,688,364.09	0.34
PFIZER INC	6,649,849.60	1.32
ROYAL BANK OF CANADA	4,097,804.00	0.82
SAN DIEGO CA CMNTY CLG DIST	1,476,999.00	0.29
SKANDINAVISKA ENSKILDA BANKEN AB	7,484,681.25	1.49
SOCIETE GENERALE	4,690,479.00	0.93
STATE STREET CORPORATION	2,367,657.32	0.47
SWEDBANK AB	7,606,774.42	1.51
THE BANK OF NEW YORK MELLON CORPORATION	7,049,564.91	1.40
THE WALT DISNEY CORPORATION	4,061,304.00	0.81
TOYOTA MOTOR CORP	9,985,163.37	1.99
UNITED PARCEL SERVICE INC	4,050,452.00	0.81
UNITED STATES TREASURY	198,283,234.22	39.50
US BANCORP	7,540,018.55	1.50
VISA INC	2,036,844.00	0.41
WESTPAC BANKING CORP	6,759,885.83	1.35
Total	\$502,104,119.04	100.00%



Managed Account Detail of Securities Held

For the Month Ending **March 31, 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 09/30/2016 1.125% 09/30/2021	912828T34	3,680,000.00	AA+	Aaa	11/09/16	11/09/16	3,617,768.59	1.48	113.11	3,660,469.72	3,725,425.18
US TREASURY NOTES DTD 03/02/2015 1.750% 02/28/2022	912828J43	4,800,000.00	AA+	Aaa	03/13/17	03/13/17	4,713,203.58	2.14	7,304.35	4,765,478.98	4,929,749.76
US TREASURY NOTES DTD 03/31/2017 1.875% 03/31/2022	912828W89	6,515,000.00	AA+	Aaa	01/03/18	01/04/18	6,435,343.95	2.18	333.76	6,476,573.16	6,719,611.39
US TREASURY NOTES DTD 03/31/2017 1.875% 03/31/2022	912828W89	7,600,000.00	AA+	Aaa	08/01/18	08/03/18	7,350,625.00	2.82	389.34	7,460,754.17	7,838,687.12
US TREASURY NOTES DTD 03/31/2017 1.875% 03/31/2022	912828W89	8,900,000.00	AA+	Aaa	09/04/18	09/06/18	8,637,519.53	2.75	455.94	8,749,868.39	9,179,515.18
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	16,967.72	5,383,246.99	5,595,750.00
US TREASURY NOTES DTD 07/31/2015 2.000% 07/31/2022	912828X08	9,000,000.00	AA+	Aaa	08/30/17	08/31/17	9,113,906.25	1.73	30,164.84	9,055,264.41	9,348,750.00
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	152.53	3,112,827.14	3,301,650.00
US TREASURY NOTES DTD 09/30/2015 1.750% 09/30/2022	912828L57	5,000,000.00	AA+	Aaa	06/20/18	06/21/18	4,795,507.81	2.77	239.07	4,877,704.75	5,175,000.00
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	32,785.71	3,823,279.04	4,068,796.68
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	22,047.46	4,035,234.58	4,306,401.56
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	1,305.05	430,724.72	462,660.94
UNITED STATES TREASURY NOTES DTD 02/18/2020 1.375% 02/15/2023	912828Z86	6,790,000.00	AA+	Aaa	03/02/20	03/04/20	6,904,581.25	0.80	8,118.48	6,901,658.36	7,002,187.50
US TREASURY NOTES DTD 03/31/2016 1.500% 03/31/2023	912828O29	3,850,000.00	AA+	Aaa	02/08/19	02/12/19	3,708,181.64	2.44	157.79	3,745,677.67	3,983,546.88



Managed Account Detail of Securities Held

For the Month Ending **March 31, 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 04/02/2018 2.500% 03/31/2023	9128284D9	10,000,000.00	AA+	Aaa	08/07/19	08/08/19	10,363,671.88	1.47	683.06	10,300,549.60	10,642,188.00
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	4,975.10	2,296,694.09	2,444,394.65
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	6,472.87	2,973,104.25	3,180,286.09
US TREASURY N/B DTD 09/30/2016 1.375% 09/30/2023	912828T26	5,000,000.00	AA+	Aaa	08/07/19	08/08/19	4,983,007.81	1.46	187.84	4,985,617.30	5,174,219.00
US TREASURY NOTES DTD 11/15/2013 2.750% 11/15/2023	912828WE6	10,925,000.00	AA+	Aaa	03/06/19	03/08/19	11,035,530.27	2.52	113,902.13	11,011,660.81	11,855,331.49
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	60,808.97	8,399,222.65	9,057,831.25
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	3,051.92	461,060.59	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	77,550.82	9,260,110.35	9,826,065.95
US TREASURY N/B NOTES DTD 06/30/2017 2.000% 06/30/2024	912828XX3	11,430,000.00	AA+	Aaa	07/01/19	07/03/19	11,547,871.88	1.78	57,778.02	11,530,940.04	12,205,096.88
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	8,902.82	2,568,987.58	2,685,937.50
US TREASURY N/B NOTES DTD 08/31/2017 1.875% 08/31/2024	9128282U3	7,190,000.00	AA+	Aaa	09/03/19	09/05/19	7,377,333.20	1.33	11,722.83	7,356,419.96	7,655,103.13
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	425.29	7,522,931.97	7,892,687.50
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	87,008.24	9,477,128.93	9,971,937.04
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	62,665.73	8,969,005.25	9,470,144.97



Managed Account Detail of Securities Held

For the Month Ending **March 31, 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 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	65,272.34	9,316,024.15	9,864,059.83
US TREASURY N/B DTD 02/17/2015 2.000% 02/15/2025	912828J27	9,500,000.00	AA+	Aaa	03/02/20	03/04/20	10,026,582.03	0.85	24,010.99	10,018,558.64	10,221,406.25
Security Type Sub-Total		187,825,000.00					188,452,749.71	1.93	705,954.12	188,926,778.24	198,283,234.22
Supra-National Agency Bond / Note											
INTERNATIONAL FINANCE CORPORATION NOTE DTD 01/25/2018 2.250% 01/25/2021	45950KCM0	2,215,000.00	AAA	Aaa	01/18/18	01/25/18	2,208,487.90	2.35	9,136.88	2,213,183.28	2,245,609.09
INTERNATIONAL FINANCE CORPORATION NOTE DTD 03/16/2018 2.635% 03/09/2021	45950VLO7	6,075,000.00	AAA	Aaa	03/09/18	03/16/18	6,070,443.75	2.66	9,782.44	6,073,520.07	6,202,210.50
INTER-AMERICAN DEVELOPMENT BANK NOTE DTD 04/19/2018 2.625% 04/19/2021	4581X0DB1	4,830,000.00	AAA	Aaa	04/12/18	04/19/18	4,819,374.00	2.70	57,054.38	4,826,184.30	4,935,907.41
INTL BANK OF RECONSTRUCTION AND DEV NOTE DTD 07/25/2018 2.750% 07/23/2021	459058GH0	5,850,000.00	AAA	Aaa	07/18/18	07/25/18	5,836,311.00	2.83	30,387.50	5,843,865.28	6,020,509.95
Security Type Sub-Total		18,970,000.00					18,934,616.65	2.69	106,361.20	18,956,752.93	19,404,236.95
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	45,896.33	4,463,311.58	4,518,523.25
SAN DIEGO CCD, CA TXBL GO BONDS DTD 10/16/2019 2.046% 08/01/2024	797272OP9	1,450,000.00	AAA	Aaa	09/18/19	10/16/19	1,450,000.00	2.05	4,944.50	1,450,000.00	1,476,999.00
Security Type Sub-Total		5,835,000.00					5,922,743.85	1.91	50,840.83	5,913,311.58	5,995,522.25
Federal Agency Collateralized Mortgage Obligation											



Managed Account Detail of Securities Held

For the Month Ending **March 31, 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											
FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	1,665,609.16	AA+	Aaa	04/11/18	04/30/18	1,698,739.79	2.27	4,941.31	1,679,143.05	1,676,807.85
FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2015 2.791% 01/25/2022	3137BHXY8	3,965,000.00	AA+	Aaa	05/16/19	05/21/19	3,989,781.25	2.20	9,221.93	3,980,485.39	4,031,322.83
FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2015 2.716% 06/25/2022	3137BLUR7	1,700,000.00	AA+	Aaa	04/02/19	04/05/19	1,704,250.00	2.46	3,847.67	1,702,139.18	1,730,848.05
FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/25/2022	3137BM6P6	2,100,000.00	AA+	Aaa	04/04/18	04/09/18	2,117,882.81	2.61	5,407.50	2,108,336.62	2,159,973.06
FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.307% 08/25/2022	3137AWOH1	2,240,000.00	AA+	Aaa	09/04/19	09/09/19	2,273,075.00	1.25	4,306.40	2,266,704.79	2,284,117.76
FANNIEMAE-ACES DTD 04/01/2014 3.346% 03/25/2024	3136AJB54	3,455,000.00	AA+	Aaa	12/13/19	12/18/19	3,622,891.41	1.04	9,633.23	3,613,088.26	3,677,317.64
FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/25/2024	3137FO3V3	1,375,741.99	AA+	Aaa	11/20/19	11/26/19	1,375,708.98	2.03	2,398.38	1,375,708.97	1,406,272.98
Security Type Sub-Total		16,501,351.15					16,782,329.24	1.89	39,756.42	16,725,606.26	16,966,660.17
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	30,577.78	6,398,189.63	6,571,820.80
FANNIE MAE NOTES DTD 01/11/2019 2.625% 01/11/2022	3135G0U92	4,325,000.00	AA+	Aaa	01/09/19	01/11/19	4,321,886.00	2.65	25,229.17	4,323,125.89	4,490,003.08
FREDDIE MAC GLOBAL NOTES DTD 01/13/2012 2.375% 01/13/2022	3137EADB2	6,400,000.00	AA+	Aaa	01/27/17	01/27/17	6,502,188.80	2.03	32,933.33	6,437,917.31	6,616,550.40
FANNIE MAE NOTES DTD 04/10/2017 1.875% 04/05/2022	3135G0T45	7,150,000.00	AA+	Aaa	06/19/17	06/20/17	7,148,920.35	1.88	65,541.67	7,149,563.49	7,348,319.55
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	10,281.94	6,718,068.25	6,899,272.96
FREDDIE MAC NOTES DTD 06/11/2018 2.750% 06/19/2023	3137EAEN5	5,000,000.00	AA+	Aaa	06/20/18	06/21/18	4,968,400.00	2.89	38,958.33	4,979,142.35	5,359,570.00



Managed Account Detail of Securities Held

For the Month Ending **March 31, 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											
FREDDIE MAC NOTES DTD 06/11/2018 2.750% 06/19/2023	3137EAEN5	6,825,000.00	AA+	Aaa	06/27/18	06/28/18	6,802,341.00	2.82	53,178.13	6,810,015.58	7,315,813.05
FANNIE MAE NOTES DTD 09/14/2018 2.875% 09/12/2023	3135G0U43	12,325,000.00	AA+	Aaa	11/29/18	11/30/18	12,272,249.00	2.97	18,701.48	12,286,470.08	13,318,160.83
FEDERAL HOME LOAN BANKS NOTES DTD 12/09/2013 3.375% 12/08/2023	3130A0F70	3,425,000.00	AA+	Aaa	01/30/19	01/31/19	3,527,407.50	2.71	36,283.59	3,504,042.29	3,781,049.30
FANNIE MAE NOTES DTD 02/08/2019 2.500% 02/05/2024	3135G0V34	2,675,000.00	AA+	Aaa	02/07/19	02/08/19	2,665,049.00	2.58	10,402.78	2,667,223.27	2,874,884.03
FHLB BONDS DTD 02/15/2019 2.500% 02/13/2024	3130AFW94	760,000.00	AA+	Aaa	02/14/19	02/15/19	757,309.60	2.58	2,533.33	757,887.22	817,114.76
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	2,852.86	1,689,505.88	1,701,657.37
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	32,028.75	9,080,587.35	9,154,751.88
Security Type Sub-Total		72,340,000.00					72,853,797.95	2.19	359,503.14	72,801,738.59	76,248,968.01
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	4,250.00	2,002,511.86	2,007,548.00
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	50,936.67	3,699,475.53	3,712,842.70
BANK OF AMERICA CORP NOTE DTD 04/19/2016 2.625% 04/19/2021	06051GFW4	3,745,000.00	A-	A2	11/01/17	11/03/17	3,773,050.05	2.40	44,237.81	3,753,759.74	3,768,454.94
GOLDMAN SACHS GRP INC CORP NT (CALLABLE) DTD 04/25/2016 2.625% 04/25/2021	38141GVU5	3,740,000.00	BBB+	A3	11/03/17	11/07/17	3,758,722.44	2.47	42,542.50	3,745,635.69	3,744,514.18
STATE STREET CORP NOTES DTD 05/19/2016 1.950% 05/19/2021	857477AV5	150,000.00	A	A1	11/01/16	11/01/16	150,142.50	1.93	1,072.50	150,036.81	149,222.10



Managed Account Detail of Securities Held

For the Month Ending **March 31, 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											
STATE STREET CORP NOTES DTD 05/19/2016 1.950% 05/19/2021	857477AV5	2,230,000.00	A	A1	05/16/16	05/19/16	2,228,840.40	1.96	15,944.50	2,229,727.27	2,218,435.22
MICROSOFT CORP (CALLABLE) NOTES DTD 08/08/2016 1.550% 08/08/2021	594918BP8	855,000.00	AAA	Aaa	08/02/16	08/08/16	853,691.85	1.58	1,951.06	854,635.95	864,111.74
MICROSOFT CORP (CALLABLE) NOTES DTD 08/08/2016 1.550% 08/08/2021	594918BP8	2,125,000.00	AAA	Aaa	08/01/16	08/08/16	2,122,768.75	1.57	4,849.13	2,124,379.16	2,147,646.13
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	3,964.58	1,708,803.28	1,688,364.09
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	3,462.22	4,071,036.45	4,113,017.50
CISCO SYSTEMS INC CORP (CALLABLE) NOTES DTD 09/20/2016 1.850% 09/20/2021	17275RBJ0	4,000,000.00	AA-	A1	06/20/18	06/22/18	3,851,880.00	3.06	2,261.11	3,931,148.72	4,031,352.00
CITIGROUP INC CORP (CALLABLE) NOTE DTD 12/08/2016 2.900% 12/08/2021	172967LC3	3,745,000.00	BBB+	A3	11/20/17	11/22/17	3,770,578.35	2.72	34,089.90	3,755,717.10	3,777,472.90
JOHN DEERE CAPITAL CORP NOTES DTD 01/06/2017 2.650% 01/06/2022	24422ETL3	875,000.00	A	A2	03/21/17	03/21/17	877,056.25	2.60	5,474.83	875,793.26	874,748.00
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	6,256.94	1,001,246.50	999,712.00
JOHN DEERE CAPITAL CORP NOTES DTD 01/06/2017 2.650% 01/06/2022	24422ETL3	3,000,000.00	A	A2	03/22/17	03/22/17	3,010,920.00	2.57	18,770.83	3,004,200.00	2,999,136.00
US BANCORP (CALLABLE) NOTES DTD 01/24/2017 2.625% 01/24/2022	91159HHP8	2,000,000.00	A+	A1	01/19/17	01/24/17	1,996,560.00	2.66	9,770.83	1,998,699.72	2,032,510.00
AMERICAN EXPRESS CREDIT (CALLABLE) NOTES DTD 03/03/2017 2.700% 03/03/2022	0258M0EG0	2,000,000.00	A-	A2	07/10/17	07/13/17	2,019,320.00	2.48	4,200.00	2,008,071.82	2,014,304.00
WALT DISNEY COMPANY CORP NOTES DTD 03/06/2017 2.450% 03/04/2022	25468PDQ6	4,000,000.00	A	A2	07/14/17	07/19/17	4,047,920.00	2.18	7,350.00	4,020,546.40	4,061,304.00



Managed Account Detail of Securities Held

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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											
INTEL CORP (CALLABLE) NOTES DTD 05/11/2017 2.350% 05/11/2022	458140BB5	4,000,000.00	A+	A1	07/10/17	07/13/17	4,002,480.00	2.34	36,555.56	4,001,141.56	4,033,108.00
APPLE INC CORP (CALLABLE) NOTE DTD 05/11/2017 2.300% 05/11/2022	037833CQ1	6,000,000.00	AA+	Aa1	07/10/17	07/13/17	5,992,020.00	2.33	53,666.67	5,996,441.94	6,147,726.00
UNITED PARCEL SERVICE (CALLABLE) NOTES DTD 05/16/2017 2.350% 05/16/2022	911312BC9	4,000,000.00	A	A2	07/10/17	07/13/17	4,012,880.00	2.28	35,250.00	4,005,741.52	4,050,452.00
HOME DEPOT INC CORP (CALLABLE) NOTES DTD 06/02/2015 2.625% 06/01/2022	437076BG6	2,000,000.00	A	A2	07/10/17	07/13/17	2,029,380.00	2.30	17,500.00	2,013,168.32	2,039,436.00
VISA INC (CALLABLE) NOTE DTD 09/11/2017 2.150% 09/15/2022	92826CAG7	2,000,000.00	AA-	Aa3	06/20/18	06/22/18	1,917,180.00	3.20	1,911.11	1,950,609.40	2,036,844.00
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	15,575.63	3,548,749.83	3,479,000.00
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	32,271.88	6,795,289.50	7,049,564.91
US BANK NA CINCINNATI CORP NOTES DTD 02/04/2019 3.375% 02/05/2024	91159HHV5	2,125,000.00	A+	A1	04/02/19	04/04/19	2,171,197.50	2.89	11,156.25	2,162,278.20	2,213,676.25
PFIZER INC CORP NOTES DTD 03/11/2019 2.950% 03/15/2024	717081ES8	6,400,000.00	AA-	A1	06/03/19	06/05/19	6,562,752.00	2.38	8,391.11	6,536,146.94	6,649,849.60
MASTERCARD INC CORP NOTES DTD 03/31/2014 3.375% 04/01/2024	57636OAB0	4,250,000.00	A+	A1	04/02/19	04/04/19	4,388,762.50	2.67	71,718.75	4,362,645.23	4,508,497.75
US BANCORP DTD 07/29/2019 2.400% 07/30/2024	91159HHX1	3,300,000.00	A+	A1	08/01/19	08/05/19	3,302,739.00	2.38	13,420.00	3,302,402.27	3,293,832.30
Security Type Sub-Total		89,355,000.00					89,586,507.89	2.51	558,802.37	89,610,039.97	90,706,682.31
Certificate of Deposit											
CANADIAN IMP BK COMM NY FLT CERT DEPOS DTD 04/10/2018 2.234% 04/10/2020	13606BVF0	4,055,000.00	A-1	P-1	04/06/18	04/10/18	4,055,000.00	2.78	20,634.09	4,055,000.00	4,053,710.51



Managed Account Detail of Securities Held

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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												
WESTPAC BANKING CORP NY CD DTD 08/07/2017 2.050% 08/03/2020		96121T4A3	6,735,000.00	A-1+	P-1	08/03/17	08/07/17	6,735,000.00	2.05	20,710.13	6,735,000.00	6,759,885.83
BANK OF MONTREAL CHICAGO CERT DEPOS DTD 08/03/2018 3.190% 08/03/2020		06370REU9	7,000,000.00	A-1	P-1	08/01/18	08/03/18	7,000,000.00	3.23	148,866.67	7,000,000.00	7,054,901.00
SWEDBANK (NEW YORK) CERT DEPOS DTD 11/17/2017 2.270% 11/16/2020		87019U6D6	7,555,000.00	A-1	P-1	11/16/17	11/17/17	7,555,000.00	2.30	64,311.94	7,555,000.00	7,606,774.42
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	2.99	10,857.00	3,760,000.00	3,824,265.92
CREDIT AGRICOLE CIB NY CERT DEPOS DTD 04/04/2019 2.830% 04/02/2021		22535CDU2	4,055,000.00	A+	Aa3	04/03/19	04/04/19	4,055,000.00	2.85	115,712.80	4,055,000.00	4,118,124.19
ROYAL BANK OF CANADA NY CD DTD 06/08/2018 3.240% 06/07/2021		78012UEE1	4,000,000.00	AA-	Aa2	06/07/18	06/08/18	4,000,000.00	3.24	41,040.00	4,000,000.00	4,097,804.00
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	10,132.50	4,825,000.00	4,690,479.00
NORDEA BANK ABP NEW YORK CERT DEPOS DTD 08/29/2019 1.850% 08/26/2022		65558TLL7	6,060,000.00	AA-	Aa3	08/27/19	08/29/19	6,060,000.00	1.87	10,899.58	6,060,000.00	6,157,038.78
SKANDINAV ENSKILDA BANK LT CD DTD 09/03/2019 1.860% 08/26/2022		83050PDR7	7,365,000.00	A+	Aa2	08/29/19	09/03/19	7,365,000.00	1.88	13,318.38	7,365,000.00	7,484,681.25
DNB BANK ASA/NY LT CD DTD 12/04/2019 2.040% 12/02/2022		23341VZT1	3,620,000.00	AA-	Aa2	12/05/19	12/06/19	3,620,000.00	2.04	24,000.60	3,620,000.00	3,703,643.72
Security Type Sub-Total			59,030,000.00					59,030,000.00	2.41	480,483.69	59,030,000.00	59,551,308.62
Asset-Backed Security												
HAROT 2017-4 A3 DTD 11/29/2017 2.050% 11/21/2021		43813FAC7	855,689.21	NR	Aaa	11/22/17	11/29/17	855,568.65	2.06	487.27	855,637.50	845,071.13
TAOT 2017-D A3 DTD 11/15/2017 1.930% 01/15/2022		89238KAD4	1,406,260.35	AAA	Aaa	11/07/17	11/15/17	1,406,130.70	2.26	1,206.26	1,406,202.79	1,404,371.04
HYUNDAI ABS 2017-B A3 DTD 08/16/2017 1.770% 01/18/2022		44932GAD7	1,755,290.78	AAA	Aaa	08/09/17	08/16/17	1,754,986.59	1.78	1,380.83	1,755,163.10	1,738,951.13



Managed Account Detail of Securities Held

For the Month Ending **March 31, 2020**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description	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											
ALLYA 2017-5 A3 DTD 11/22/2017 1.990% 03/15/2022	02007YAC8	1,178,025.19	AAA	Aaa	11/14/17	11/22/17	1,177,933.78	1.99	1,041.90	1,177,982.43	1,164,343.02
TAOT 2018-A A3 DTD 01/31/2018 2.350% 05/16/2022	89238BAD4	1,454,512.51	AAA	Aaa	01/23/18	01/31/18	1,454,495.78	2.35	1,519.16	1,454,504.42	1,454,950.61
HART 2018-A A3 DTD 04/18/2018 2.790% 07/15/2022	44891KAD7	1,328,096.96	AAA	Aaa	04/10/18	04/18/18	1,327,896.95	2.80	1,646.84	1,327,986.21	1,318,851.81
MBART 2018-1 A3 DTD 07/25/2018 3.030% 01/15/2023	58772RAD6	2,710,000.00	AAA	Aaa	07/17/18	07/25/18	2,709,895.94	3.03	3,649.47	2,709,934.66	2,685,325.99
ALLYA 2018-3 A3 DTD 06/27/2018 3.000% 01/15/2023	02007JAC1	3,450,955.38	AAA	Aaa	06/19/18	06/27/18	3,450,719.33	3.09	4,601.27	3,450,808.37	3,441,316.52
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	2,539,947.47	2,559,858.23
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	1,174,977.09	1,159,945.08
HYUNDAI AUTO RECEIVABLES TRUST DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	1,840,000.00	AAA	NR	04/03/19	04/10/19	1,839,757.86	2.67	2,175.29	1,839,813.46	1,826,065.31
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	2,289,932.08	2,271,166.12
NAROT 2019-A A3 DTD 02/13/2019 2.900% 10/15/2023	65479KAD2	2,780,000.00	NR	Aaa	02/05/19	02/13/19	2,779,578.83	2.91	3,583.11	2,779,678.13	2,804,654.15
COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	1,240,000.00	AAA	Aaa	05/21/19	05/30/19	1,239,748.78	2.52	1,383.29	1,239,793.06	1,233,554.60
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	2,449,544.62	2,414,158.95
CARMX 2019-2 A3 DTD 04/17/2019 2.680% 03/15/2024	14316LAC7	1,525,000.00	AAA	NR	04/09/19	04/17/19	1,524,844.15	2.90	1,816.44	1,524,873.49	1,536,296.44
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	3,534,753.43	3,412,999.02



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CITY OF STOCKTON RESERVE PORTFOLIO - 81140000											
Security Type/Description			S&P	Moody's	Trade	Settle	Original	YTM	Accrued	Amortized	Market
Dated Date/Coupon/Maturity	CUSIP	Par	Rating	Rating	Date	Date	Cost	at Cost	Interest	Cost	Value
Asset-Backed Security											
CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/15/2024	14315XAC2	1,685,000.00	AAA	NR	01/14/20	01/22/20	1,684,669.40	1.90	1,415.40	1,684,681.10	1,675,627.36
Security Type Sub-Total		35,198,830.38					35,195,218.36	2.53	37,494.97	35,196,213.41	34,947,506.51
Managed Account Sub-Total		485,055,181.53					486,757,963.65	2.20	2,339,196.74	487,160,440.98	502,104,119.04
Securities Sub-Total		\$485,055,181.53					\$486,757,963.65	2.20%	\$2,339,196.74	\$487,160,440.98	\$502,104,119.04
Accrued Interest											\$2,339,196.74
Total Investments											\$504,443,315.78



Managed Account Fair Market Value & Analytics

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CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst at Mkt	YTM
U.S. Treasury Bond / Note												
US TREASURY NOTES	DTD 09/30/2016 1.125% 09/30/2021	912828T34	3,680,000.00	NEW ACCT		101.23	3,725,425.18	107,656.59	64,955.46	1.49	1.49	0.30
US TREASURY NOTES	DTD 03/02/2015 1.750% 02/28/2022	912828J43	4,800,000.00	NEW ACCT		102.70	4,929,749.76	216,546.18	164,270.78	1.89	1.89	0.33
US TREASURY NOTES	DTD 03/31/2017 1.875% 03/31/2022	912828W89	6,515,000.00	GOLDMAN		103.14	6,719,611.39	284,267.44	243,038.23	1.97	1.97	0.30
US TREASURY NOTES	DTD 03/31/2017 1.875% 03/31/2022	912828W89	7,600,000.00	MORGAN_S		103.14	7,838,687.12	488,062.12	377,932.95	1.97	1.97	0.30
US TREASURY NOTES	DTD 03/31/2017 1.875% 03/31/2022	912828W89	8,900,000.00	BNP_PARI		103.14	9,179,515.18	541,995.65	429,646.79	1.97	1.97	0.30
US TREASURY NOTES	DTD 07/31/2017 1.875% 07/31/2022	912828P4	5,400,000.00	GOLDMAN		103.63	5,595,750.00	229,078.12	212,503.01	2.29	2.29	0.32
US TREASURY NOTES	DTD 07/31/2015 2.000% 07/31/2022	912828XQ8	9,000,000.00	MORGAN_S		103.88	9,348,750.00	234,843.75	293,485.59	2.28	2.28	0.33
US TREASURY NOTES	DTD 09/30/2015 1.750% 09/30/2022	912828L57	3,190,000.00	RBS		103.50	3,301,650.00	241,866.80	188,822.86	2.45	2.45	0.34
US TREASURY NOTES	DTD 09/30/2015 1.750% 09/30/2022	912828L57	5,000,000.00	TD		103.50	5,175,000.00	379,492.19	297,295.25	2.45	2.45	0.34
US TREASURY N/B NOTES	DTD 10/31/2017 2.000% 10/31/2022	9128283C2	3,900,000.00	MERRILL		104.33	4,068,796.68	298,898.24	245,517.64	2.51	2.51	0.32
US TREASURY NOTES	DTD 12/31/2015 2.125% 12/31/2022	912828N30	4,105,000.00	BNP_PARI		104.91	4,306,401.56	314,609.76	271,166.98	2.67	2.67	0.33
US TREASURY NOTES	DTD 02/01/2016 1.750% 01/31/2023	912828P38	445,000.00	MORGAN_S		103.97	462,660.94	38,989.65	31,936.22	2.77	2.77	0.34
UNITED STATES TREASURY NOTES	DTD 02/18/2020 1.375% 02/15/2023	912828Z86	6,790,000.00	BNP_PARI		103.13	7,002,187.50	97,606.25	100,529.14	2.83	2.83	0.28
US TREASURY NOTES	DTD 03/31/2016 1.500% 03/31/2023	912828Q29	3,850,000.00	TD		103.47	3,983,546.88	275,365.24	237,869.21	2.94	2.94	0.34
US TREASURY NOTES	DTD 04/02/2018 2.500% 03/31/2023	9128284D9	10,000,000.00	BARCLAYS		106.42	10,642,188.00	278,516.12	341,638.40	2.91	2.91	0.35
US TREASURY NOTES	DTD 08/01/2016 1.250% 07/31/2023	912828S92	2,375,000.00	NOMURA		102.92	2,444,394.65	169,961.06	147,700.56	3.27	3.27	0.37
US TREASURY NOTES	DTD 08/01/2016 1.250% 07/31/2023	912828S92	3,090,000.00	RBC		102.92	3,180,286.09	244,906.80	207,181.84	3.27	3.27	0.37



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U.S. Treasury Bond / Note												
US TREASURY N/B		912828T26	5,000,000.00	MERRILL		103.48	5,174,219.00	191,211.19	188,601.70	3.42	3.42	0.37
DTD 09/30/2016 1.375% 09/30/2023												
US TREASURY NOTES		912828WE6	10,925,000.00	TD		108.52	11,855,331.49	819,801.22	843,670.68	3.44	3.44	0.38
DTD 11/15/2013 2.750% 11/15/2023												
US TREASURY NOTES		912828U57	8,515,000.00	BNP_PARI		106.38	9,057,831.25	695,169.92	658,608.60	3.52	3.52	0.37
DTD 11/30/2016 2.125% 11/30/2023												
US TREASURY N/B		9128285U0	460,000.00	MERRILL		108.44	498,812.50	37,446.88	37,751.91	3.58	3.58	0.36
DTD 12/31/2018 2.625% 12/31/2023												
US TREASURY N/B NOTES		912828X70	9,225,000.00	MORGAN_S		106.52	9,826,065.95	559,265.17	565,955.60	3.91	3.91	0.39
DTD 05/01/2017 2.000% 04/30/2024												
US TREASURY N/B NOTES		912828XX3	11,430,000.00	RBC		106.78	12,205,096.88	657,225.00	674,156.84	4.08	4.08	0.39
DTD 06/30/2017 2.000% 06/30/2024												
US TREASURY N/B		9128282N9	2,500,000.00	HSBC		107.44	2,685,937.50	107,031.25	116,949.92	4.15	4.15	0.39
DTD 07/31/2017 2.125% 07/31/2024												
US TREASURY N/B NOTES		9128282U3	7,190,000.00	HSBC		106.47	7,655,103.13	277,769.93	298,683.17	4.25	4.25	0.40
DTD 08/31/2017 1.875% 08/31/2024												
US TREASURY NOTES		9128282Y5	7,325,000.00	HSBC		107.75	7,892,687.50	348,795.90	369,755.53	4.32	4.32	0.39
DTD 10/02/2017 2.125% 09/30/2024												
US TREASURY N/B		9128283D0	9,200,000.00	MORGAN_S		108.39	9,971,937.04	471,140.16	494,808.11	4.34	4.34	0.40
DTD 10/31/2017 2.250% 10/31/2024												
US TREASURY N/B		9128283J7	8,775,000.00	RBS		107.92	9,470,144.97	491,880.32	501,139.72	4.44	4.44	0.41
DTD 11/30/2017 2.125% 11/30/2024												
US TREASURY N/B		9128283J7	9,140,000.00	NOMURA		107.92	9,864,059.83	536,261.39	548,035.68	4.44	4.44	0.41
DTD 11/30/2017 2.125% 11/30/2024												
US TREASURY N/B		912828J27	9,500,000.00	MERRILL		107.59	10,221,406.25	194,824.22	202,847.61	4.66	4.66	0.42
DTD 02/17/2015 2.000% 02/15/2025												

Security Type Sub-Total			187,825,000.00				198,283,234.22	9,830,484.51	9,356,455.98	3.30	3.30	0.36
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Supra-National Agency Bond / Note												
INTERNATIONAL FINANCE CORPORATION		45950KCM0	2,215,000.00	JPM_CHAS		101.38	2,245,609.09	37,121.19	32,425.81	0.81	0.81	0.56
NOTE												
DTD 01/25/2018 2.250% 01/25/2021												



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Supra-National Agency Bond / Note												
INTERNATIONAL FINANCE CORPORATION NOTE	03/16/2018 2.635% 03/09/2021	45950VLO7	6,075,000.00	HSBC		102.09	6,202,210.50	131,766.75	128,690.43	0.93	0.93	0.40
INTER-AMERICAN DEVELOPMENT BANK NOTE	04/19/2018 2.625% 04/19/2021	4581X0DB1	4,830,000.00	CITIGRP		102.19	4,935,907.41	116,533.41	109,723.11	1.03	1.03	0.53
INTL BANK OF RECONSTRUCTION AND DEV NOTE	07/25/2018 2.750% 07/23/2021	459058GH0	5,850,000.00	MORGAN_S		102.91	6,020,509.95	184,198.95	176,644.67	1.29	1.29	0.52
Security Type Sub-Total			18,970,000.00				19,404,236.95	469,620.30	447,484.02	1.05	1.05	0.49
Municipal Bond / Note												
CA ST TXBL GO BONDS	10/24/2019 2.400% 10/01/2023	13063DRJ9	4,385,000.00	MORGAN_S		103.05	4,518,523.25	45,779.40	55,211.67	3.32	3.32	1.50
SAN DIEGO CCD, CA TXBL GO BONDS	10/16/2019 2.046% 08/01/2024	797272QP9	1,450,000.00	RBC		101.86	1,476,999.00	26,999.00	26,999.00	4.12	4.12	1.60
Security Type Sub-Total			5,835,000.00				5,995,522.25	72,778.40	82,210.67	3.52	3.52	1.53
Federal Agency Collateralized Mortgage Obligation												
FNA 2018-M5 A2	04/01/2018 3.560% 09/25/2021	3136B1XP4	1,665,609.16	JPM_CHAS		100.67	1,676,807.85	(21,931.94)	(2,335.20)	0.98	0.77	2.38
FHLMC MULTIFAMILY STRUCTURED P	05/01/2015 2.791% 01/25/2022	3137BHXY8	3,965,000.00	JPM_CHAS		101.67	4,031,322.83	41,541.58	50,837.44	1.66	0.94	0.82
FHLMC MULTIFAMILY STRUCTURED P	11/01/2015 2.716% 06/25/2022	3137BLUR7	1,700,000.00	JPM_CHAS		101.81	1,730,848.05	26,598.05	28,708.87	1.94	1.14	0.98
FHLMC SERIES K721 A2	12/01/2015 3.090% 08/25/2022	3137BM6P6	2,100,000.00	CITIGRP		102.86	2,159,973.06	42,090.25	51,636.44	2.12	1.23	0.62
FHLMC MULTIFAMILY STRUCTURED P	12/01/2012 2.307% 08/25/2022	3137AWOH1	2,240,000.00	CANT_FIT		101.97	2,284,117.76	11,042.76	17,412.97	2.25	1.23	0.59
FANNIEMAE-ACES	04/01/2014 3.346% 03/25/2024	3136AJB54	3,455,000.00	JPM_CHAS		106.43	3,677,317.64	54,426.23	64,229.38	3.57	2.02	0.12



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Federal Agency Collateralized Mortgage Obligation												
FHMS KJ27 A1		3137FO3V3	1,375,741.99	JPM_CHAS		102.22	1,406,272.98	30,564.00	30,564.01	2.77	2.17	1.02
DTD 11/01/2019 2.092% 07/25/2024												
Security Type Sub-Total			16,501,351.15				16,966,660.17	184,330.93	241,053.91	2.27	1.36	0.80
Federal Agency Bond / Note												
FANNIE MAE NOTES		3135G0S38	6,400,000.00	NEW ACCT		102.68	6,571,820.80	176,780.80	173,631.17	1.73	1.73	0.47
DTD 01/09/2017 2.000% 01/05/2022												
FANNIE MAE NOTES		3135G0U92	4,325,000.00	NOMURA		103.82	4,490,003.08	168,117.08	166,877.19	1.74	1.74	0.47
DTD 01/11/2019 2.625% 01/11/2022												
FREDDIE MAC GLOBAL NOTES		3137EADB2	6,400,000.00	NEW ACCT		103.38	6,616,550.40	114,361.60	178,633.09	1.75	1.75	0.47
DTD 01/13/2012 2.375% 01/13/2022												
FANNIE MAE NOTES		3135G0T45	7,150,000.00	NEW ACCT		102.77	7,348,319.55	199,399.20	198,756.06	1.96	1.96	0.49
DTD 04/10/2017 1.875% 04/05/2022												
FEDERAL HOME LOAN BANKS NOTES		3130AJ7E3	6,730,000.00	WELLS_FA		102.52	6,899,272.96	181,656.16	181,204.71	2.82	2.82	0.49
DTD 02/21/2020 1.375% 02/17/2023												
FREDDIE MAC NOTES		3137EAEN5	5,000,000.00	TD		107.19	5,359,570.00	391,170.00	380,427.65	3.08	3.08	0.49
DTD 06/11/2018 2.750% 06/19/2023												
FREDDIE MAC NOTES		3137EAEN5	6,825,000.00	TD		107.19	7,315,813.05	513,472.05	505,797.47	3.08	3.08	0.49
DTD 06/11/2018 2.750% 06/19/2023												
FANNIE MAE NOTES		3135G0U43	12,325,000.00	HSBC		108.06	13,318,160.83	1,045,911.83	1,031,690.75	3.30	3.30	0.51
DTD 09/14/2018 2.875% 09/12/2023												
FEDERAL HOME LOAN BANKS NOTES		3130A0F70	3,425,000.00	DAIWA		110.40	3,781,049.30	253,641.80	277,007.01	3.47	3.47	0.52
DTD 12/09/2013 3.375% 12/08/2023												
FANNIE MAE NOTES		3135G0V34	2,675,000.00	NOMURA		107.47	2,874,884.03	209,835.03	207,660.76	3.67	3.67	0.53
DTD 02/08/2019 2.500% 02/05/2024												
FHLB BONDS		3130AFW94	760,000.00	BARCLAYS		107.52	817,114.76	59,805.16	59,227.54	3.70	3.70	0.53
DTD 02/15/2019 2.500% 02/13/2024												
FNMA BENCHMARK NOTES		3135G0ZR7	1,565,000.00	JEFFERIE		108.73	1,701,657.37	11,613.87	12,151.49	4.20	4.20	0.62
DTD 09/08/2014 2.625% 09/06/2024												
FANNIE MAE NOTES		3135G0X24	8,760,000.00	MORGAN_S		104.51	9,154,751.88	69,405.48	74,164.53	4.58	4.58	0.66
DTD 01/10/2020 1.625% 01/07/2025												
Security Type Sub-Total			72,340,000.00				76,248,968.01	3,395,170.06	3,447,229.42	2.93	2.93	0.52



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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	100.38	2,007,548.00	(2,752.00)	5,036.14	0.51	0.82	2.13	
TOYOTA MOTOR CREDIT CORP NOTES DTD 04/13/2018 2.950% 04/13/2021	89236TEU5	3,700,000.00	JPM_CHAS		100.35	3,712,842.70	14,322.70	13,367.17	1.00	1.00	2.61	
BANK OF AMERICA CORP NOTE DTD 04/19/2016 2.625% 04/19/2021	06051GFW4	3,745,000.00	MERRILL		100.63	3,768,454.94	(4,595.11)	14,695.20	1.02	1.02	2.02	
GOLDMAN SACHS GRP INC CORP NT (CALLABLE) DTD 04/25/2016 2.625% 04/25/2021	38141GVU5	3,740,000.00	CSFB	03/25/21	100.12	3,744,514.18	(14,208.26)	(1,121.51)	0.60	0.95	2.51	
STATE STREET CORP NOTES DTD 05/19/2016 1.950% 05/19/2021	857477AV5	150,000.00	NEW ACCT		99.48	149,222.10	(920.40)	(814.71)	1.11	1.11	2.42	
STATE STREET CORP NOTES DTD 05/19/2016 1.950% 05/19/2021	857477AV5	2,230,000.00	NEW ACCT		99.48	2,218,435.22	(10,405.18)	(11,292.05)	1.11	1.11	2.42	
MICROSOFT CORP (CALLABLE) NOTES DTD 08/08/2016 1.550% 08/08/2021	594918BP8	855,000.00	NEW ACCT	07/08/21	101.07	864,111.74	10,419.89	9,475.79	0.81	1.25	0.76	
MICROSOFT CORP (CALLABLE) NOTES DTD 08/08/2016 1.550% 08/08/2021	594918BP8	2,125,000.00	NEW ACCT	07/08/21	101.07	2,147,646.13	24,877.38	23,266.97	0.81	1.25	0.76	
PACCAR FINANCIAL CORP DTD 08/11/2016 1.650% 08/11/2021	69371RN44	1,730,000.00	NEW ACCT		97.59	1,688,364.09	26,387.69	(20,439.19)	1.33	1.33	3.47	
ORACLE CORP (CALLABLE) NOTES DTD 07/07/2016 1.900% 09/15/2021	68389XBK0	4,100,000.00	NEW ACCT	08/15/21	100.32	4,113,017.50	104,816.50	41,981.05	0.89	1.35	1.68	
CISCO SYSTEMS INC CORP (CALLABLE) NOTES DTD 09/20/2016 1.850% 09/20/2021	17275RBJ0	4,000,000.00	MIZUHO	08/20/21	100.78	4,031,352.00	179,472.00	100,203.28	0.90	1.37	1.31	
CITIGROUP INC CORP (CALLABLE) NOTE DTD 12/08/2016 2.900% 12/08/2021	172967LC3	3,745,000.00	MORGAN_S	11/08/21	100.87	3,777,472.90	6,894.55	21,755.80	1.05	1.55	2.37	
JOHN DEERE CAPITAL CORP NOTES DTD 01/06/2017 2.650% 01/06/2022	24422ETL3	875,000.00	NEW ACCT		99.97	874,748.00	(2,308.25)	(1,045.26)	1.70	1.70	2.67	
JOHN DEERE CAPITAL CORP NOTES DTD 01/06/2017 2.650% 01/06/2022	24422ETL3	1,000,000.00	NEW ACCT		99.97	999,712.00	(3,528.00)	(1,534.50)	1.70	1.70	2.67	
JOHN DEERE CAPITAL CORP NOTES DTD 01/06/2017 2.650% 01/06/2022	24422ETL3	3,000,000.00	NEW ACCT		99.97	2,999,136.00	(11,784.00)	(5,064.00)	1.70	1.70	2.67	



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Corporate Note												
US BANCORP (CALLABLE) NOTES DTD 01/24/2017 2.625% 01/24/2022	91159HHP8	2,000,000.00	NEW ACCT	12/23/21	101.63	2,032,510.00	35,950.00	33,810.28	1.16	1.68	1.71	
AMERICAN EXPRESS CREDIT (CALLABLE) NOTES DTD 03/03/2017 2.700% 03/03/2022	0258M0EG0	2,000,000.00	BNP_PARI	01/31/22	100.72	2,014,304.00	(5,016.00)	6,232.18	1.25	1.78	2.32	
WALT DISNEY COMPANY CORP NOTES DTD 03/06/2017 2.450% 03/04/2022	25468PDO6	4,000,000.00	WELLS_FA		101.53	4,061,304.00	13,384.00	40,757.60	1.87	1.87	1.64	
INTEL CORP (CALLABLE) NOTES DTD 05/11/2017 2.350% 05/11/2022	458140BB5	4,000,000.00	US_BANCO	04/11/22	100.83	4,033,108.00	30,628.00	31,966.44	1.39	1.96	1.95	
APPLE INC CORP (CALLABLE) NOTE DTD 05/11/2017 2.300% 05/11/2022	037833CO1	6,000,000.00	CSFB	04/11/22	102.46	6,147,726.00	155,706.00	151,284.06	1.39	1.97	1.12	
UNITED PARCEL SERVICE (CALLABLE) NOTES DTD 05/16/2017 2.350% 05/16/2022	911312BC9	4,000,000.00	HSBC	04/16/22	101.26	4,050,452.00	37,572.00	44,710.48	1.40	1.97	1.74	
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	101.97	2,039,436.00	10,056.00	26,267.68	1.43	2.01	1.69	
VISA INC (CALLABLE) NOTE DTD 09/11/2017 2.150% 09/15/2022	92826CAG7	2,000,000.00	US_BANCO	08/15/22	101.84	2,036,844.00	119,664.00	86,234.60	1.68	2.31	1.38	
AMERICAN HONDA FINANCE DTD 01/10/2020 1.950% 05/10/2023	02665WDH1	3,550,000.00	SOCGEN		98.00	3,479,000.00	(69,686.50)	(69,749.83)	2.98	2.98	2.62	
BANK OF NY MELLON CORP CORP NOTES DTD 08/13/2018 3.450% 08/11/2023	06406RAJ6	6,735,000.00	HSBC		104.67	7,049,564.91	234,822.51	254,275.41	3.16	3.16	2.01	
US BANK NA CINCINNATI CORP NOTES DTD 02/04/2019 3.375% 02/05/2024	91159HHV5	2,125,000.00	KEYBANC		104.17	2,213,676.25	42,478.75	51,398.05	3.59	3.59	2.24	
PFIZER INC CORP NOTES DTD 03/11/2019 2.950% 03/15/2024	717081ES8	6,400,000.00	SUNTRUST		103.90	6,649,849.60	87,097.60	113,702.66	3.73	3.73	1.92	
MASTERCARD INC CORP NOTES DTD 03/31/2014 3.375% 04/01/2024	57636QAB0	4,250,000.00	US_BANCO		106.08	4,508,497.75	119,735.25	145,852.52	3.69	3.69	1.79	
US BANCORP DTD 07/29/2019 2.400% 07/30/2024	91159HHX1	3,300,000.00	MIZUHO		99.81	3,293,832.30	(8,906.70)	(8,569.97)	4.08	4.08	2.45	
Security Type Sub-Total		89,355,000.00				90,706,682.31	1,120,174.42	1,096,642.34	1.89	2.13	1.97	



Managed Account Fair Market Value & Analytics

For the Month Ending **March 31, 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	Duration to Worst at Mkt	YTM
Certificate of Deposit												
CANADIAN IMP BK COMM NY FLT CERT DEPOS	DTD 04/10/2018 2.234% 04/10/2020	13606BVF0	4,055,000.00	MERRILL		99.97	4,053,710.51	(1,289.49)	(1,289.49)	0.03	0.03	3.14
WESTPAC BANKING CORP NY CD	DTD 08/07/2017 2.050% 08/03/2020	96121T4A3	6,735,000.00	JPM_CHAS		100.37	6,759,885.83	24,885.83	24,885.83	0.34	0.34	1.34
BANK OF MONTREAL CHICAGO CERT DEPOS	DTD 08/03/2018 3.190% 08/03/2020	06370REU9	7,000,000.00	BMO		100.78	7,054,901.00	54,901.00	54,901.00	0.35	0.35	0.90
SWEDBANK (NEW YORK) CERT DEPOS	DTD 11/17/2017 2.270% 11/16/2020	87019U6D6	7,555,000.00	MERRILL		100.69	7,606,774.42	51,774.42	51,774.42	0.63	0.63	1.21
MUFG BANK LTD/NY CERT DEPOS	DTD 02/28/2019 2.970% 02/26/2021	55379WZT6	3,760,000.00	MITSU		101.71	3,824,265.92	64,265.92	64,265.92	0.91	0.91	1.04
CREDIT AGRICOLE CIB NY CERT DEPOS	DTD 04/04/2019 2.830% 04/02/2021	22535CDU2	4,055,000.00	CREDAG		101.56	4,118,124.19	63,124.19	63,124.19	0.97	0.97	1.30
ROYAL BANK OF CANADA NY CD	DTD 06/08/2018 3.240% 06/07/2021	78012UEE1	4,000,000.00	RBC		102.45	4,097,804.00	97,804.00	97,804.00	1.15	1.15	1.15
SOCIETE GENERALE NY CERT DEPOS	DTD 02/19/2020 1.800% 02/14/2022	83369XDL9	4,825,000.00	MERRILL		97.21	4,690,479.00	(134,521.00)	(134,521.00)	1.81	1.81	3.35
NORDEA BANK ABP NEW YORK CERT DEPOS	DTD 08/29/2019 1.850% 08/26/2022	65558TLL7	6,060,000.00	MERRILL		101.60	6,157,038.78	97,038.78	97,038.78	2.35	2.35	1.20
SKANDINAV ENSKILDA BANK LT CD	DTD 09/03/2019 1.860% 08/26/2022	83050PDR7	7,365,000.00	BARCLAYS		101.63	7,484,681.25	119,681.25	119,681.25	2.35	2.35	1.20
DNB BANK ASA/NY LT CD	DTD 12/04/2019 2.040% 12/02/2022	23341VZT1	3,620,000.00	GOLDMAN		102.31	3,703,643.72	83,643.72	83,643.72	2.58	2.58	1.16
Security Type Sub-Total			59,030,000.00				59,551,308.62	521,308.62	521,308.62	1.21	1.21	1.47
Asset-Backed Security												
HAROT 2017-4 A3	DTD 11/29/2017 2.050% 11/21/2021	43813FAC7	855,689.21	BARCLAYS		98.76	845,071.13	(10,497.52)	(10,566.37)	0.40	0.84	3.54
TAOT 2017-D A3	DTD 11/15/2017 1.930% 01/15/2022	89238KAD4	1,406,260.35	JPM_CHAS		99.87	1,404,371.04	(1,759.66)	(1,831.75)	0.46	0.91	2.08



Managed Account Fair Market Value & Analytics

For the Month Ending **March 31, 2020**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description	Next Call	Market	Market	Unreal G/L	Unreal G/L	Effective	Duration	YTM
Dated Date/Coupon/Maturity	Date	Price	Value	On Cost	Amort Cost	Duration	to Worst at Mkt	
CUSIP	Par	Broker						
Asset-Backed Security								
HYUNDAI ABS 2017-B A3 DTD 08/16/2017 1.770% 01/18/2022	44932GAD7	1,755,290.78	CITIGRP	99.07	1,738,951.13	(16,035.46)	(16,211.97)	0.34 0.90 2.80
ALLYA 2017-5 A3 DTD 11/22/2017 1.990% 03/15/2022	02007YAC8	1,178,025.19	CITIGRP	98.84	1,164,343.02	(13,590.76)	(13,639.41)	0.35 0.98 3.17
TAOT 2018-A A3 DTD 01/31/2018 2.350% 05/16/2022	89238BAD4	1,454,512.51	MITSU	100.03	1,454,950.61	454.83	446.19	0.55 1.07 2.32
HART 2018-A A3 DTD 04/18/2018 2.790% 07/15/2022	44891KAD7	1,328,096.96	BARCLAYS	99.30	1,318,851.81	(9,045.14)	(9,134.40)	0.60 1.15 3.40
MBART 2018-1 A3 DTD 07/25/2018 3.030% 01/15/2023	58772RAD6	2,710,000.00	BNP_PARI	99.09	2,685,325.99	(24,569.95)	(24,608.67)	0.74 1.39 3.69
ALLYA 2018-3 A3 DTD 06/27/2018 3.000% 01/15/2023	02007JAC1	3,450,955.38	BARCLAYS	99.72	3,441,316.52	(9,402.81)	(9,491.85)	0.56 1.39 3.20
NAROT 2018-B A3 DTD 07/25/2018 3.060% 03/15/2023	65479GAD1	2,540,000.00	SOCGEN	100.78	2,559,858.23	19,940.53	19,910.76	1.02 1.48 2.53
HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	1,175,000.00	MERRILL	98.72	1,159,945.08	(15,023.43)	(15,032.01)	1.39 1.47 3.70
HYUNDAI AUTO RECEIVABLES TRUST DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	1,840,000.00	SOCGEN	99.24	1,826,065.31	(13,692.55)	(13,748.15)	1.40 1.59 3.14
HAROT 2019-2 A3 DTD 05/29/2019 2.520% 06/21/2023	43815MAC0	2,290,000.00	JPM_CHAS	99.18	2,271,166.12	(18,748.46)	(18,765.96)	1.63 1.61 3.03
NAROT 2019-A A3 DTD 02/13/2019 2.900% 10/15/2023	65479KAD2	2,780,000.00	MITSU	100.89	2,804,654.15	25,075.32	24,976.02	1.43 1.76 2.40
COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	1,240,000.00	JPM_CHAS	99.48	1,233,554.60	(6,194.18)	(6,238.46)	1.50 1.80 2.80
NAROT 2019-B A3 DTD 05/28/2019 2.500% 11/15/2023	65479HAC1	2,450,000.00	WELLS_FA	98.54	2,414,158.95	(35,287.11)	(35,385.67)	1.68 1.79 3.32
CARMX 2019-2 A3 DTD 04/17/2019 2.680% 03/15/2024	14316LAC7	1,525,000.00	RBC	100.74	1,536,296.44	11,452.29	11,422.95	1.61 1.96 2.30
TAOT 2020-A A3 DTD 02/12/2020 1.660% 05/15/2024	89232HAC9	3,535,000.00	MITSU	96.55	3,412,999.02	(121,745.75)	(121,754.41)	2.18 2.03 3.38
CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/15/2024	14315XAC2	1,685,000.00	MERRILL	99.44	1,675,627.36	(9,042.04)	(9,053.74)	2.36 2.33 2.13
Security Type Sub-Total		35,198,830.38			34,947,506.51	(247,711.85)	(248,706.90)	1.19 1.53 2.96



Managed Account Fair Market Value & Analytics

For the Month Ending **March 31, 2020**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000											
Security Type/Description				Next Call	Market	Market	Unreal G/L	Unreal G/L	Effective	Duration	YTM
Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Date	Price	Value	On Cost	Amort Cost	Duration	to Worst at Mkt	
Managed Account Sub-Total		485,055,181.53				502,104,119.04	15,346,155.39	14,943,678.06	2.48	2.51	1.02
Securities Sub-Total		\$485,055,181.53				\$502,104,119.04	\$15,346,155.39	\$14,943,678.06	2.48	2.51	1.02%
Accrued Interest						\$2,339,196.74					
Total Investments						\$504,443,315.78					



Managed Account Security Transactions & Interest

For the Month Ending **March 31, 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									
BUY										
03/02/20	03/04/20	US TREASURY N/B DTD 02/17/2015 2.000% 02/15/2025	912828J27	9,500,000.00	(10,026,582.03)	(9,395.60)	(10,035,977.63)			
03/02/20	03/04/20	UNITED STATES TREASURY NOTES DTD 02/18/2020 1.375% 02/15/2023	912828Z86	6,790,000.00	(6,904,581.25)	(4,616.83)	(6,909,198.08)			
03/04/20	03/05/20	FANNIE MAE NOTES DTD 01/10/2020 1.625% 01/07/2025	3135G0X24	8,760,000.00	(9,085,346.40)	(21,747.92)	(9,107,094.32)			
03/23/20	03/24/20	FNMA BENCHMARK NOTES DTD 09/08/2014 2.625% 09/06/2024	3135G0ZR7	1,565,000.00	(1,690,043.50)	(2,054.06)	(1,692,097.56)			

Transaction Type Sub-Total **26,615,000.00** **(27,706,553.18)** **(37,814.41)** **(27,744,367.59)**

INTEREST										
03/01/20	03/01/20	JP MORGAN CHASE & CO CORP NT (CALLABLE) DTD 03/01/2016 2.550% 03/01/2021	46625HQJ2	2,000,000.00	0.00	25,500.00	25,500.00			
03/01/20	03/25/20	FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2015 2.791% 01/25/2022	3137BHYX8	3,965,000.00	0.00	9,221.93	9,221.93			
03/01/20	03/25/20	FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2015 2.716% 06/25/2022	3137BLUR7	1,700,000.00	0.00	3,847.67	3,847.67			
03/01/20	03/25/20	FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/25/2022	3137BM6P6	2,100,000.00	0.00	5,407.50	5,407.50			
03/01/20	03/25/20	FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.307% 08/25/2022	3137AWOH1	2,240,000.00	0.00	4,306.40	4,306.40			
03/01/20	03/25/20	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	1,693,543.33	0.00	5,084.09	5,084.09			
03/01/20	03/25/20	FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/25/2024	3137FO3V3	1,378,547.84	0.00	2,403.27	2,403.27			
03/01/20	03/25/20	FANNIEMAE-ACES DTD 04/01/2014 3.346% 03/25/2024	3136AJB54	3,455,000.00	0.00	9,633.23	9,633.23			
03/02/20	03/02/20	MONEY MARKET FUND	MONEY0002	0.00	0.00	1,931.52	1,931.52			
03/03/20	03/03/20	AMERICAN EXPRESS CREDIT (CALLABLE) NOTES DTD 03/03/2017 2.700% 03/03/2022	0258M0EG0	2,000,000.00	0.00	27,000.00	27,000.00			
03/04/20	03/04/20	WALT DISNEY COMPANY CORP NOTES DTD 03/06/2017 2.450% 03/04/2022	25468PDO6	4,000,000.00	0.00	49,000.00	49,000.00			



Managed Account Security Transactions & Interest

For the Month Ending **March 31, 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										
03/09/20	03/09/20	INTERNATIONAL FINANCE CORPORATION NOTE DTD 03/16/2018 2.635% 03/09/2021	45950VLQ7	6,075,000.00	0.00	80,068.50	80,068.50			
03/12/20	03/12/20	FANNIE MAE NOTES DTD 09/14/2018 2.875% 09/12/2023	3135G0U43	12,325,000.00	0.00	177,171.88	177,171.88			
03/15/20	03/15/20	ORACLE CORP (CALLABLE) NOTES DTD 07/07/2016 1.900% 09/15/2021	68389XBK0	4,100,000.00	0.00	38,950.00	38,950.00			
03/15/20	03/15/20	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			
03/15/20	03/15/20	ALLYA 2017-5 A3 DTD 11/22/2017 1.990% 03/15/2022	02007YAC8	1,322,312.78	0.00	2,192.84	2,192.84			
03/15/20	03/15/20	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			
03/15/20	03/15/20	TAOT 2020-A A3 DTD 02/12/2020 1.660% 05/15/2024	89232HAC9	3,535,000.00	0.00	5,379.09	5,379.09			
03/15/20	03/15/20	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			
03/15/20	03/15/20	TAOT 2018-A A3 DTD 01/31/2018 2.350% 05/16/2022	89238BAD4	1,572,998.21	0.00	3,080.45	3,080.45			
03/15/20	03/15/20	PFIZER INC CORP NOTES DTD 03/11/2019 2.950% 03/15/2024	717081ES8	6,400,000.00	0.00	94,400.00	94,400.00			
03/15/20	03/15/20	CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/15/2024	14315XAC2	1,685,000.00	0.00	2,653.88	2,653.88			
03/15/20	03/15/20	VISA INC (CALLABLE) NOTE DTD 09/11/2017 2.150% 09/15/2022	92826CAG7	2,000,000.00	0.00	21,500.00	21,500.00			
03/15/20	03/15/20	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			
03/15/20	03/15/20	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			
03/15/20	03/15/20	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			
03/15/20	03/15/20	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			



Managed Account Security Transactions & Interest

For the Month Ending **March 31, 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										
03/15/20	03/15/20	HART 2018-A A3 DTD 04/18/2018 2.790% 07/15/2022	44891KAD7	1,330,000.00	0.00	3,092.25	3,092.25			
03/15/20	03/15/20	TAOT 2017-D A3 DTD 11/15/2017 1.930% 01/15/2022	89238KAD4	1,547,245.77	0.00	2,488.49	2,488.49			
03/15/20	03/15/20	ALLYA 2018-3 A3 DTD 06/27/2018 3.000% 01/15/2023	02007JAC1	3,708,167.06	0.00	9,270.42	9,270.42			
03/15/20	03/15/20	HYUNDAI ABS 2017-B A3 DTD 08/16/2017 1.770% 01/18/2022	44932GAD7	1,989,801.06	0.00	2,934.96	2,934.96			
03/18/20	03/18/20	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			
03/20/20	03/20/20	CISCO SYSTEMS INC CORP (CALLABLE) NOTES DTD 09/20/2016 1.850% 09/20/2021	17275RBJ0	4,000,000.00	0.00	37,000.00	37,000.00			
03/21/20	03/21/20	HAROT 2017-4 A3 DTD 11/29/2017 2.050% 11/21/2021	43813FAC7	957,146.57	0.00	1,635.13	1,635.13			
03/21/20	03/21/20	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			
03/31/20	03/31/20	US TREASURY NOTES DTD 03/31/2016 1.500% 03/31/2023	912828O29	3,850,000.00	0.00	28,875.00	28,875.00			
03/31/20	03/31/20	US TREASURY NOTES DTD 09/30/2015 1.750% 09/30/2022	912828L57	5,000,000.00	0.00	43,750.00	43,750.00			
03/31/20	03/31/20	US TREASURY NOTES DTD 10/02/2017 2.125% 09/30/2024	912828Y5	7,325,000.00	0.00	77,828.13	77,828.13			
03/31/20	03/31/20	US TREASURY NOTES DTD 09/30/2015 1.750% 09/30/2022	912828L57	3,190,000.00	0.00	27,912.50	27,912.50			
03/31/20	03/31/20	US TREASURY NOTES DTD 04/02/2018 2.500% 03/31/2023	9128284D9	10,000,000.00	0.00	125,000.00	125,000.00			
03/31/20	03/31/20	US TREASURY NOTES DTD 03/31/2017 1.875% 03/31/2022	912828W89	6,515,000.00	0.00	61,078.13	61,078.13			
03/31/20	03/31/20	US TREASURY NOTES DTD 03/31/2017 1.875% 03/31/2022	912828W89	8,900,000.00	0.00	83,437.50	83,437.50			
03/31/20	03/31/20	US TREASURY NOTES DTD 09/30/2016 1.125% 09/30/2021	912828T34	3,680,000.00	0.00	20,700.00	20,700.00			



Managed Account Security Transactions & Interest

For the Month Ending **March 31, 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										
03/31/20	03/31/20	US TREASURY NOTES DTD 03/31/2017 1.875% 03/31/2022	912828W89	7,600,000.00	0.00	71,250.00	71,250.00			
03/31/20	03/31/20	US TREASURY N/B DTD 09/30/2016 1.375% 09/30/2023	912828T26	5,000,000.00	0.00	34,375.00	34,375.00			
Transaction Type Sub-Total				156,689,762.62	0.00	1,242,160.22	1,242,160.22			
PAYDOWNS										
03/01/20	03/25/20	FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/25/2024	3137FQ3V3	2,805.85	2,805.85	0.00	2,805.85	0.07	0.00	
03/01/20	03/25/20	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	27,934.17	27,934.17	0.00	27,934.17	(555.64)	0.00	
03/15/20	03/15/20	TAOT 2017-D A3 DTD 11/15/2017 1.930% 01/15/2022	89238KAD4	140,985.42	140,985.42	0.00	140,985.42	13.00	0.00	
03/15/20	03/15/20	HART 2018-A A3 DTD 04/18/2018 2.790% 07/15/2022	44891KAD7	1,903.04	1,903.04	0.00	1,903.04	0.29	0.00	
03/15/20	03/15/20	HYUNDAI ABS 2017-B A3 DTD 08/16/2017 1.770% 01/18/2022	44932GAD7	234,510.28	234,510.28	0.00	234,510.28	40.64	0.00	
03/15/20	03/15/20	TAOT 2018-A A3 DTD 01/31/2018 2.350% 05/16/2022	89238BAD4	118,485.70	118,485.70	0.00	118,485.70	1.36	0.00	
03/15/20	03/15/20	ALLYA 2017-5 A3 DTD 11/22/2017 1.990% 03/15/2022	02007YAC8	144,287.59	144,287.59	0.00	144,287.59	11.20	0.00	
03/15/20	03/15/20	ALLYA 2018-3 A3 DTD 06/27/2018 3.000% 01/15/2023	02007JAC1	257,211.68	257,211.68	0.00	257,211.68	17.59	0.00	
03/21/20	03/21/20	HAROT 2017-4 A3 DTD 11/29/2017 2.050% 11/21/2021	43813FAC7	101,457.36	101,457.36	0.00	101,457.36	14.30	0.00	
Transaction Type Sub-Total				1,029,581.09	1,029,581.09	0.00	1,029,581.09	(457.19)	0.00	
SELL										
03/02/20	03/04/20	US TREASURY NOTES DTD 09/02/2014 2.000% 08/31/2021	912828D72	8,000,000.00	8,131,875.00	1,739.13	8,133,614.13	59,375.00	79,275.32	FIFO
03/02/20	03/04/20	US TREASURY NOTES DTD 10/31/2014 2.000% 10/31/2021	912828F96	6,550,000.00	6,671,533.20	44,986.26	6,716,519.46	229,761.71	171,738.36	FIFO



Managed Account Security Transactions & Interest

For the Month Ending **March 31, 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									
SELL										
03/04/20	03/05/20	UNITED STATES TREASURY NOTES DTD 01/31/2018 2.500% 01/31/2025	9128283V0	8,390,000.00	9,100,855.86	19,592.03	9,120,447.89	247,111.72	254,297.73	FIFO
Transaction Type Sub-Total				22,940,000.00	23,904,264.06	66,317.42	23,970,581.48	536,248.43	505,311.41	
Managed Account Sub-Total					(2,772,708.03)	1,270,663.23	(1,502,044.80)	535,791.24	505,311.41	
Total Security Transactions					(\$2,772,708.03)	\$1,270,663.23	(\$1,502,044.80)	\$535,791.24	\$505,311.41	