



Account Statement

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

Consolidated Summary Statement

CITY OF STOCKTON

Portfolio Summary

| Portfolio Holdings | Cash Dividends and Income | Closing Market Value |
|---------------------------------|---------------------------|-------------------------|
| PFM Managed Account | 1,389,807.62 | 511,655,220.89 |
| State Pool | 0.00 | 75,000,000.00 |
| CAMP Pool | 0.00 | 81,775.11 |
| Idle Funds in Reserve Portfolio | 0.00 | 309,192.58 |
| BoW Main Account | 0.00 | 82,713,382.03 |
| Total | \$1,389,807.62 | \$669,759,570.61 |

Investment Allocation

| Investment Type | Closing Market Value | Percent |
|--------------------------------------------------|----------------------|---------|
| Asset-Backed Security | 29,263,310.23 | 4.37 |
| Certificate of Deposit | 49,718,954.86 | 7.42 |
| Corporate Note | 110,980,304.31 | 16.57 |
| Federal Agency Collateralized Mortgage Obligatio | 16,353,251.30 | 2.44 |
| Federal Agency Bond / Note | 154,064,983.79 | 23.00 |
| Municipal Bond / Note | 14,233,183.70 | 2.13 |
| Supra-National Agency Bond / Note | 12,474,628.79 | 1.86 |
| U.S. Treasury Bond / Note | 124,566,603.91 | 18.60 |
| State Pool | 75,000,000.00 | 11.20 |
| CAMP Pool | 81,775.11 | 0.01 |
| Idle Funds in Reserve Portfolio | 309,192.58 | 0.05 |
| BoW Main Account | 82,713,382.03 | 12.35 |

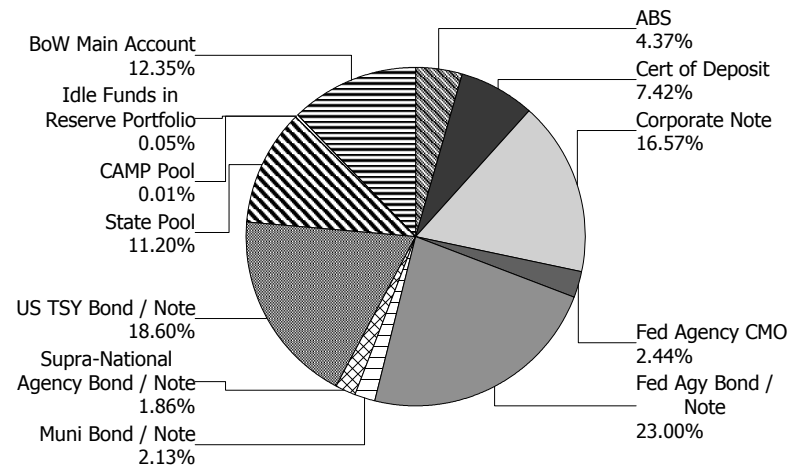
Total **\$669,759,570.61** **100.00%**

Maturity Distribution (Fixed Income Holdings)

| Portfolio Holdings | Closing Market Value | Percent |
|--------------------|-------------------------|----------------|
| Under 30 days | 158,104,349.72 | 23.60 |
| 31 to 60 days | 7,573,592.86 | 1.13 |
| 61 to 90 days | 0.00 | 0.00 |
| 91 to 180 days | 5,417,512.72 | 0.81 |
| 181 days to 1 year | 43,175,569.53 | 6.45 |
| 1 to 2 years | 75,763,201.43 | 11.31 |
| 2 to 3 years | 142,946,604.99 | 21.34 |
| 3 to 4 years | 118,857,665.66 | 17.75 |
| 4 to 5 years | 117,921,073.70 | 17.61 |
| Over 5 years | 0.00 | 0.00 |
| Total | \$669,759,570.61 | 100.00% |

Weighted Average Days to Maturity **801**

Sector Allocation





Managed Account Summary Statement

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

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Transaction Summary - Managed Account

| | |
|-----------------------------|-------------------------|
| Opening Market Value | \$512,306,746.96 |
| Maturities/Calls | (1,316,653.54) |
| Principal Dispositions | (14,050,057.50) |
| Principal Acquisitions | 15,256,387.00 |
| Unsettled Trades | 0.00 |
| Change in Current Value | (541,202.03) |
| Closing Market Value | \$511,655,220.89 |

Cash Transactions Summary - Managed Account

| | |
|---------------------------------|-----------------|
| Maturities/Calls | 0.00 |
| Sale Proceeds | 14,098,009.72 |
| Coupon/Interest/Dividend Income | 887,879.22 |
| Principal Payments | 1,316,653.54 |
| Security Purchases | (16,508,228.81) |
| Net Cash Contribution | (24,078.85) |
| Reconciling Transactions | 0.00 |

Earnings Reconciliation (Cash Basis) - Managed Account

| | |
|-----------------------------------------------------|-----------------------|
| Interest/Dividends/Coupons Received | 935,831.44 |
| Less Purchased Interest Related to Interest/Coupons | (1,841.81) |
| Plus Net Realized Gains/Losses | 455,817.99 |
| Total Cash Basis Earnings | \$1,389,807.62 |

Cash Balance

Closing Cash Balance **\$309,192.58**

Earnings Reconciliation (Accrual Basis)

| | Total |
|------------------------------------------------------|-----------------------|
| Ending Amortized Value of Securities | 497,189,899.33 |
| Ending Accrued Interest | 1,998,489.81 |
| Plus Proceeds from Sales | 14,098,009.72 |
| Plus Proceeds of Maturities/Calls/Principal Payments | 1,316,653.54 |
| Plus Coupons/Dividends Received | 887,879.22 |
| Less Cost of New Purchases | (15,258,228.81) |
| Less Beginning Amortized Value of Securities | (496,951,474.09) |
| Less Beginning Accrued Interest | (2,174,927.95) |
| Total Accrual Basis Earnings | \$1,106,300.77 |



Portfolio Summary and Statistics

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

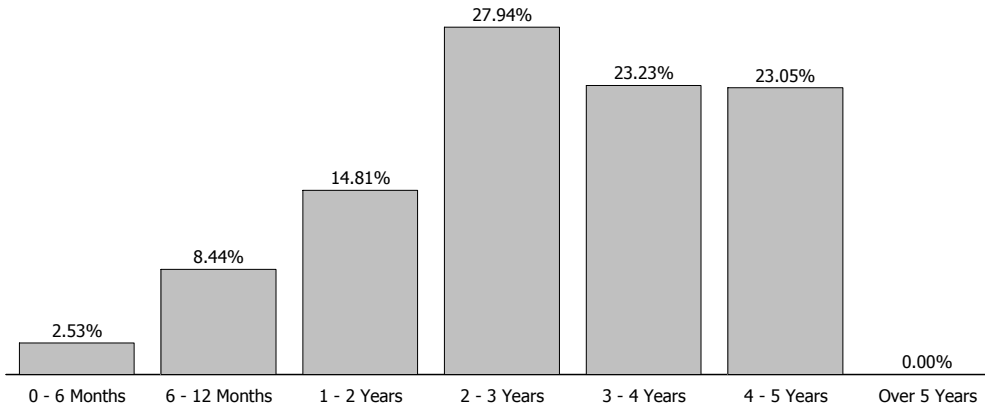
CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Account Summary

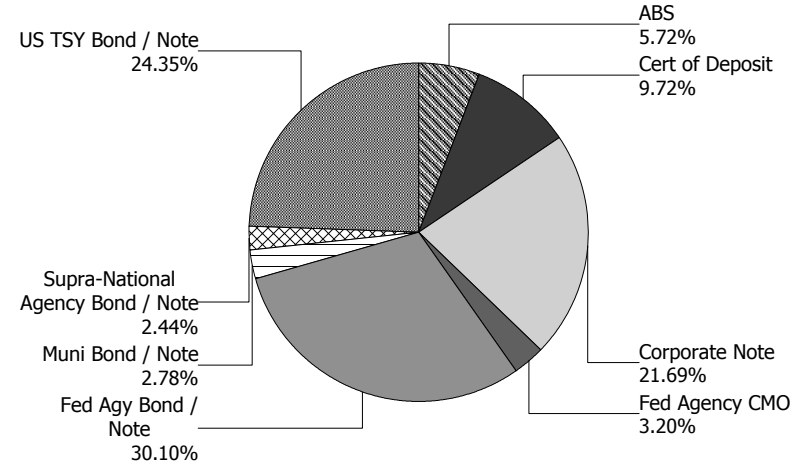
| Description | Par Value | Market Value | Percent |
|---------------------------------------------------|-----------------------|-----------------------|----------------|
| U.S. Treasury Bond / Note | 117,330,000.00 | 124,566,603.91 | 24.35 |
| Supra-National Agency Bond / Note | 12,285,000.00 | 12,474,628.79 | 2.44 |
| Municipal Bond / Note | 13,805,000.00 | 14,233,183.70 | 2.78 |
| Federal Agency Collateralized Mortgage Obligation | 15,796,653.29 | 16,353,251.30 | 3.20 |
| Federal Agency Bond / Note | 151,265,000.00 | 154,064,983.79 | 30.10 |
| Corporate Note | 106,410,000.00 | 110,980,304.31 | 21.69 |
| Certificate of Deposit | 48,935,000.00 | 49,718,954.86 | 9.72 |
| Asset-Backed Security | 28,726,029.52 | 29,263,310.23 | 5.72 |
| Managed Account Sub-Total | 494,552,682.81 | 511,655,220.89 | 100.00% |
| Accrued Interest | | 1,998,489.81 | |
| Total Portfolio | 494,552,682.81 | 513,653,710.70 | |

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

Maturity Distribution



Sector Allocation



Characteristics

| | |
|-----------------------------------|-------|
| Yield to Maturity at Cost | 1.69% |
| Yield to Maturity at Market | 0.49% |
| Weighted Average Days to Maturity | 1048 |



Managed Account Issuer Summary

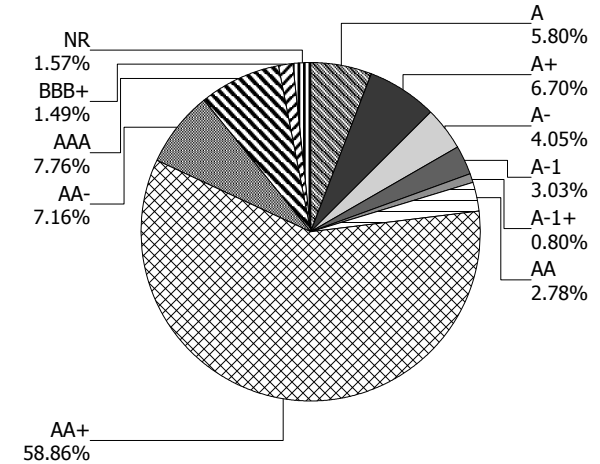
For the Month Ending **September 30, 2020**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Issuer Summary

| Issuer | Market Value of Holdings | Percent |
|-------------------------------------|--------------------------|---------|
| ALLY AUTO RECEIVABLES TRUST | 2,567,394.21 | 0.50 |
| AMERICAN EXPRESS CO | 2,059,650.00 | 0.40 |
| AMERICAN HONDA FINANCE | 3,675,854.60 | 0.72 |
| APPLE INC | 6,185,730.00 | 1.21 |
| BANK OF AMERICA CO | 3,791,572.82 | 0.74 |
| CALIFORNIA ST | 4,668,227.15 | 0.91 |
| CALIFORNIA ST DEPT OF WTR RESO | 155,869.55 | 0.03 |
| CALIFORNIA STATE UNIVERSITY | 1,248,337.50 | 0.24 |
| CAPITAL ONE PRIME AUTO REC TRUST | 1,267,958.28 | 0.25 |
| CARMAX AUTO OWNER TRUST | 3,296,385.89 | 0.64 |
| CISCO SYSTEMS INC | 4,056,172.00 | 0.79 |
| CITIGROUP INC | 3,843,055.34 | 0.75 |
| CREDIT AGRICOLE SA | 4,108,120.50 | 0.80 |
| CREDIT SUISSE GROUP RK | 3,858,288.32 | 0.75 |
| DEERE & COMPANY | 5,014,381.13 | 0.98 |
| DNB ASA | 3,754,225.98 | 0.73 |
| FANNIE MAE | 87,469,725.18 | 17.11 |
| FEDERAL FARM CREDIT BANKS | 5,593,987.38 | 1.09 |
| FEDERAL HOME LOAN BANKS | 16,435,369.93 | 3.21 |
| FLORIDA ST HURRICAN CAT FUND | 3,806,887.50 | 0.74 |
| FREDDIE MAC | 60,919,152.60 | 11.91 |
| GOLDMAN SACHS GROUP INC | 3,781,947.84 | 0.74 |
| HOME DEPOT INC | 2,075,370.00 | 0.41 |
| HONDA AUTO RECEIVABLES | 3,852,933.25 | 0.75 |
| HYUNDAI AUTO RECEIVABLES | 3,091,811.00 | 0.60 |
| INTEL CORPORATION | 4,123,820.00 | 0.81 |
| INTER-AMERICAN DEVELOPMENT BANK | 4,892,104.14 | 0.96 |
| INTERNATIONAL FINANCE CORPORATION | 1,614,114.80 | 0.32 |
| INTL BANK OF RECONSTRUCTION AND DEV | 5,968,409.85 | 1.17 |
| JP MORGAN CHASE & CO | 2,934,624.32 | 0.57 |
| MARYLAND ST | 1,294,948.20 | 0.25 |
| MASTERCARD INC | 4,676,653.25 | 0.91 |

Credit Quality (S&P Ratings)





Managed Account Issuer Summary

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

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

| Issuer | Market Value of Holdings | Percent |
|-----------------------------------------|-------------------------------------|----------------|
| MERCEDES-BENZ AUTO RECEIVABLES | 1,753,003.25 | 0.34 |
| MICROSOFT CORP | 3,010,860.88 | 0.59 |
| MITSUBISHI UFJ FINANCIAL GROUP INC | 3,803,397.92 | 0.74 |
| NISSAN AUTO RECEIVABLES | 8,421,324.30 | 1.65 |
| NORDEA BANK ABP | 6,239,048.76 | 1.22 |
| NOVARTIS AG | 7,702,843.52 | 1.51 |
| ORACLE CORP | 4,158,425.00 | 0.81 |
| PACCAR FINANCIAL CORP | 2,234,386.04 | 0.44 |
| PFIZER INC | 6,903,046.40 | 1.35 |
| ROYAL BANK OF CANADA | 4,085,116.00 | 0.80 |
| SAN DIEGO CA CMNTY CLG DIST | 1,532,621.00 | 0.30 |
| SKANDINAVISKA ENSKILDA BANKEN AB | 7,584,005.64 | 1.48 |
| SOCIETE GENERALE | 4,869,004.00 | 0.95 |
| STATE STREET CORPORATION | 2,403,490.60 | 0.47 |
| SUMITOMO MITSUI FINANCIAL GROUP INC | 3,844,154.88 | 0.75 |
| SWEDBANK AB | 7,573,592.86 | 1.48 |
| THE BANK OF NEW YORK MELLON CORPORATION | 7,313,307.51 | 1.43 |
| THE WALT DISNEY CORPORATION | 4,116,872.00 | 0.80 |
| TOYOTA MOTOR CORP | 8,950,614.03 | 1.75 |
| UNITED PARCEL SERVICE INC | 4,124,216.00 | 0.81 |
| UNITED STATES TREASURY | 124,566,603.91 | 24.36 |
| UNIVERSITY OF CALIFORNIA | 1,526,292.80 | 0.30 |
| US BANCORP | 7,878,854.48 | 1.54 |
| VISA INC | 2,069,864.00 | 0.40 |
| WAL-MART STORES INC | 8,907,192.60 | 1.74 |
| Total | \$511,655,220.89 | 100.00% |



Managed Account Detail of Securities Held

For the Month Ending **September 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 09/30/2015 1.750% 09/30/2022 | 912828L57 | 140,000.00 | AA+ | Aaa | 06/20/18 | 06/21/18 | 134,274.22 | 2.77 | 6.73 | 137,327.72 | 144,506.25 |
| US TREASURY N/B NOTES DTD 10/31/2017 2.000% 10/31/2022 | 9128283C2 | 3,850,000.00 | AA+ | Aaa | 05/02/18 | 05/04/18 | 3,721,566.41 | 2.80 | 32,222.83 | 3,790,518.26 | 3,998,586.13 |
| 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 | 22,044.85 | 4,049,311.60 | 4,287,159.38 |
| 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 | 1,312.02 | 433,491.41 | 461,617.99 |
| 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 | 11,924.01 | 6,882,153.94 | 6,988,395.65 |
| US TREASURY NOTES DTD 03/31/2016 1.500% 03/31/2023 | 912828Q29 | 3,850,000.00 | AA+ | Aaa | 02/08/19 | 02/12/19 | 3,708,181.64 | 2.44 | 158.65 | 3,764,325.91 | 3,979,336.13 |
| 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 | 686.81 | 10,248,914.41 | 10,587,500.00 |
| US TREASURY NOTES DTD 08/01/2016 1.250% 07/31/2023 | 912828S92 | 2,375,000.00 | AA+ | Aaa | 04/02/19 | 04/04/19 | 2,274,433.59 | 2.28 | 5,001.70 | 2,309,208.30 | 2,448,476.56 |
| 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 | 6,507.47 | 2,992,010.31 | 3,185,596.88 |
| 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 | 188.87 | 4,987,721.63 | 5,181,250.00 |
| US TREASURY NOTES DTD 11/15/2013 2.750% 11/15/2023 | 912828WE6 | 10,925,000.00 | AA+ | Aaa | 03/06/19 | 03/08/19 | 11,035,530.27 | 2.52 | 113,480.47 | 10,998,557.80 | 11,802,414.06 |
| 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 | 8,416,483.11 | 9,039,204.69 |
| US TREASURY N/B DTD 12/31/2018 2.625% 12/31/2023 | 9128285U0 | 460,000.00 | AA+ | Aaa | 01/30/19 | 01/31/19 | 461,365.62 | 2.56 | 3,051.56 | 460,902.30 | 496,440.65 |
| US TREASURY N/B NOTES DTD 05/01/2017 2.000% 04/30/2024 | 912828X70 | 9,225,000.00 | AA+ | Aaa | 06/03/19 | 06/05/19 | 9,266,800.78 | 1.90 | 77,209.24 | 9,255,504.53 | 9,820,300.32 |



Managed Account Detail of Securities Held

For the Month Ending **September 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 NOTES DTD 06/30/2017 2.000% 06/30/2024 | | 912828XX3 | 11,430,000.00 | AA+ | Aaa | 07/01/19 | 07/03/19 | 11,547,871.88 | 1.78 | 57,771.20 | 11,518,403.91 | 12,197,953.13 |
| US TREASURY N/B DTD 07/31/2017 2.125% 07/31/2024 | | 9128282N9 | 2,500,000.00 | AA+ | Aaa | 08/07/19 | 08/08/19 | 2,578,906.25 | 1.47 | 8,950.41 | 2,560,687.10 | 2,682,812.50 |
| 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 | 11,544.72 | 7,337,028.80 | 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 | 427.63 | 7,500,209.29 | 7,881,242.19 |
| 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 | 86,625.00 | 9,446,151.56 | 9,957,562.96 |
| US TREASURY N/B DTD 11/30/2017 2.125% 11/30/2024 | | 9128283J7 | 2,140,000.00 | AA+ | Aaa | 12/02/19 | 12/04/19 | 2,183,970.31 | 1.69 | 15,282.58 | 2,176,686.14 | 2,307,856.25 |
| 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 | 8,947,814.72 | 9,463,289.06 |
| Security Type Sub-Total | | | 117,330,000.00 | | | | | 118,277,951.95 | 1.86 | 577,871.45 | 118,213,412.75 | 124,566,603.91 |
| Supra-National Agency Bond / Note | | | | | | | | | | | | |
| INTERNATIONAL FINANCE CORPORATION NOTE DTD 01/25/2018 2.250% 01/25/2021 | | 45950KCM0 | 1,605,000.00 | AAA | Aaa | 01/18/18 | 01/25/18 | 1,600,281.30 | 2.35 | 6,620.63 | 1,604,500.58 | 1,614,114.80 |
| 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 | 4,828,060.95 | 4,892,104.14 |
| 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 | 5,846,308.72 | 5,968,409.85 |
| Security Type Sub-Total | | | 12,285,000.00 | | | | | 12,255,966.30 | 2.72 | 94,062.51 | 12,278,870.25 | 12,474,628.79 |
| Municipal Bond / Note | | | | | | | | | | | | |



Managed Account Detail of Securities Held

For the Month Ending **September 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 |
|---------------------------------------------------------------------------------|--------------|----------------------|-----------------------|-----------------------|-------------------|--------------------|----------------------|--------------------|-------------------------|-----------------------|----------------------|
| 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 | 52,620.00 | 4,451,814.68 | 4,668,227.15 |
| MD ST TXBL GO BONDS DTD 08/05/2020 0.510% 08/01/2024 | 574193TQ1 | 1,295,000.00 | AAA | Aaa | 07/23/20 | 08/05/20 | 1,294,637.40 | 0.52 | 1,027.37 | 1,294,651.59 | 1,294,948.20 |
| SAN DIEGO CCD, CA TXBL GO BONDS DTD 10/16/2019 2.046% 08/01/2024 | 797272QP9 | 1,450,000.00 | AAA | Aaa | 09/18/19 | 10/16/19 | 1,450,000.00 | 2.05 | 4,944.50 | 1,450,000.00 | 1,532,621.00 |
| CA ST UNIV TXBL REV BONDS DTD 09/17/2020 0.685% 11/01/2024 | 13077DNC2 | 1,250,000.00 | AA- | Aa2 | 08/27/20 | 09/17/20 | 1,250,000.00 | 0.69 | 332.99 | 1,250,000.00 | 1,248,337.50 |
| CA ST DEPT WTR RES WTR SYS TXBL REV BNDS DTD 08/06/2020 0.560% 12/01/2024 | 13067WRB0 | 155,000.00 | AAA | Aa1 | 07/30/20 | 08/06/20 | 155,000.00 | 0.56 | 132.61 | 155,000.00 | 155,869.55 |
| UNIV OF CAL TXBL REV BONDS DTD 07/16/2020 0.883% 05/15/2025 | 91412HGE7 | 460,000.00 | AA | Aa2 | 07/14/20 | 07/16/20 | 461,665.20 | 0.81 | 846.21 | 461,591.26 | 461,904.40 |
| UNIV OF CAL TXBL REV BONDS DTD 07/16/2020 0.883% 05/15/2025 | 91412HGE7 | 1,060,000.00 | AA | Aa2 | 07/10/20 | 07/16/20 | 1,060,000.00 | 0.88 | 1,949.96 | 1,060,000.00 | 1,064,388.40 |
| FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025 | 341271AD6 | 1,050,000.00 | AA | Aa3 | 09/03/20 | 09/16/20 | 1,057,423.50 | 1.11 | 550.38 | 1,057,359.83 | 1,065,928.50 |
| FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025 | 341271AD6 | 2,700,000.00 | AA | Aa3 | 09/03/20 | 09/16/20 | 2,700,000.00 | 1.26 | 1,415.25 | 2,700,000.00 | 2,740,959.00 |
| Security Type Sub-Total | | 13,805,000.00 | | | | | 13,901,469.95 | 1.36 | 63,819.27 | 13,880,417.36 | 14,233,183.70 |
| Federal Agency Collateralized Mortgage Obligation | | | | | | | | | | | |
| FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/01/2021 | 3136B1XP4 | 1,161,218.99 | AA+ | Aaa | 04/11/18 | 04/30/18 | 1,184,316.78 | 2.93 | 3,444.95 | 1,167,561.42 | 1,169,181.56 |
| FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2015 2.791% 01/01/2022 | 3137BHX8 | 3,965,000.00 | AA+ | Aaa | 05/16/19 | 05/21/19 | 3,989,781.25 | 2.54 | 9,221.93 | 3,976,846.27 | 4,033,729.31 |
| 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 | 1,702,241.11 | 1,739,069.35 |



Managed Account Detail of Securities Held

For the Month Ending **September 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 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 | 2,107,595.94 | 2,163,799.64 |
| 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 | 2,260,933.94 | 2,296,407.32 |
| FANNIEMAE-ACES DTD 04/01/2014 3.346% 03/01/2024 | | 3136AJB54 | 3,331,246.35 | AA+ | Aaa | 12/13/19 | 12/18/19 | 3,493,124.11 | 2.14 | 9,288.63 | 3,462,752.26 | 3,610,092.92 |
| FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/01/2024 | | 3137FQ3V3 | 1,299,187.95 | AA+ | Aaa | 11/20/19 | 11/26/19 | 1,299,156.77 | 2.09 | 2,264.92 | 1,299,162.53 | 1,340,971.20 |
| Security Type Sub-Total | | | 15,796,653.29 | | | | | 16,061,586.72 | 2.39 | 37,782.00 | 15,977,093.47 | 16,353,251.30 |
| Federal Agency Bond / Note | | | | | | | | | | | | |
| FREDDIE MAC NOTES (CALLABLE) DTD 08/06/2020 0.300% 02/06/2023 | | 3134GWLD6 | 6,830,000.00 | AA+ | Aaa | 08/03/20 | 08/06/20 | 6,830,000.00 | 0.30 | 3,130.42 | 6,830,000.00 | 6,832,779.81 |
| 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 | 11,310.14 | 6,720,145.60 | 6,916,380.62 |
| FREDDIE MAC NOTES DTD 05/07/2020 0.375% 05/05/2023 | | 3137EAER6 | 6,430,000.00 | AA+ | Aaa | 08/03/20 | 08/04/20 | 6,461,507.00 | 0.20 | 9,645.00 | 6,459,686.87 | 6,456,298.70 |
| FREDDIE MAC NOTES DTD 05/07/2020 0.375% 05/05/2023 | | 3137EAER6 | 12,830,000.00 | AA+ | Aaa | 06/15/20 | 06/16/20 | 12,851,554.40 | 0.32 | 19,245.00 | 12,849,364.16 | 12,882,474.70 |
| FANNIE MAE NOTES DTD 05/22/2020 0.250% 05/22/2023 | | 3135G04O3 | 7,600,000.00 | AA+ | Aaa | 05/20/20 | 05/22/20 | 7,577,124.00 | 0.35 | 6,808.33 | 7,579,881.65 | 7,606,642.40 |
| FREDDIE MAC NOTES DTD 06/26/2020 0.250% 06/26/2023 | | 3137EAES4 | 6,905,000.00 | AA+ | Aaa | 06/24/20 | 06/26/20 | 6,884,837.40 | 0.35 | 4,555.38 | 6,886,623.49 | 6,909,363.96 |
| FANNIE MAE NOTES DTD 07/10/2020 0.250% 07/10/2023 | | 3135G05G4 | 9,715,000.00 | AA+ | Aaa | 07/08/20 | 07/10/20 | 9,694,112.75 | 0.32 | 5,464.69 | 9,695,695.98 | 9,721,227.32 |
| FREDDIE MAC NOTES DTD 08/21/2020 0.250% 08/24/2023 | | 3137EAEV7 | 4,585,000.00 | AA+ | Aaa | 08/19/20 | 08/21/20 | 4,580,323.30 | 0.28 | 1,273.61 | 4,580,497.93 | 4,588,067.37 |
| 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 | 12,292,509.97 | 13,279,398.70 |



Managed Account Detail of Securities Held

For the Month Ending **September 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 | | | | | | | | | | | |
| 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 | 3,492,212.15 | 3,760,215.03 |
| 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 | 2,668,329.61 | 2,871,909.43 |
| 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 | 758,185.75 | 816,314.48 |
| 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 | 6,307.29 | 1,500,000.00 | 1,513,228.50 |
| 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 | 1,675,364.15 | 1,707,175.56 |
| 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 | 15,810.35 | 2,185,817.50 | 2,220,551.34 |
| 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 | 33,215.00 | 9,046,724.16 | 9,233,206.44 |
| 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 | 22,417.33 | 4,080,000.00 | 4,080,758.88 |
| 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 | 11,275.00 | 4,897,844.46 | 4,942,459.80 |
| FANNIE MAE NOTES DTD 04/24/2020 0.625% 04/22/2025 | 3135G03U5 | 525,000.00 | AA+ | Aaa | 05/21/20 | 05/26/20 | 526,727.25 | 0.56 | 1,430.99 | 526,603.88 | 530,369.70 |
| 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 | 8,272.48 | 3,040,805.83 | 3,066,041.98 |
| 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 | 17,989.58 | 6,587,596.63 | 6,667,504.80 |
| FANNIE MAE NOTES DTD 04/24/2020 0.625% 04/22/2025 | 3135G03U5 | 11,600,000.00 | AA+ | Aaa | 06/02/20 | 06/03/20 | 11,673,892.00 | 0.49 | 31,618.05 | 11,668,921.69 | 11,718,644.80 |
| FANNIE MAE NOTES DTD 06/19/2020 0.500% 06/17/2025 | 3135G04Z3 | 1,490,000.00 | AA+ | Aaa | 09/17/20 | 09/18/20 | 1,495,304.40 | 0.42 | 2,110.83 | 1,495,264.61 | 1,494,972.13 |



Managed Account Detail of Securities Held

For the Month Ending **September 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 06/19/2020 0.500% 06/17/2025 | 3135G04Z3 | 7,645,000.00 | AA+ | Aaa | 06/17/20 | 06/19/20 | 7,629,174.85 | 0.54 | 10,830.42 | 7,630,077.16 | 7,670,511.37 |
| FREDDIE MAC NOTES DTD 07/23/2020 0.375% 07/21/2025 | 3137EAEU9 | 4,620,000.00 | AA+ | Aaa | 07/21/20 | 07/23/20 | 4,596,992.40 | 0.48 | 3,272.50 | 4,597,875.37 | 4,608,283.68 |
| FANNIE MAE NOTES DTD 08/27/2020 0.375% 08/25/2025 | 3135G05X7 | 4,915,000.00 | AA+ | Aaa | 08/25/20 | 08/27/20 | 4,891,997.80 | 0.47 | 1,740.73 | 4,892,439.18 | 4,902,294.73 |
| FREDDIE MAC NOTES DTD 09/25/2020 0.375% 09/23/2025 | 3137EAEX3 | 7,090,000.00 | AA+ | Aaa | 09/23/20 | 09/25/20 | 7,068,659.10 | 0.44 | 443.13 | 7,068,729.30 | 7,067,907.56 |
| Security Type Sub-Total | | 151,265,000.00 | | | | | 151,775,436.60 | 0.85 | 298,940.29 | 151,707,197.08 | 154,064,983.79 |
| Corporate Note | | | | | | | | | | | |
| 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 | 3,749,441.81 | 3,791,572.82 |
| 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 | 3,742,655.13 | 3,781,947.84 |
| 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 | 150,019.74 | 151,480.50 |
| 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 | 2,229,853.94 | 2,252,010.10 |
| 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 | 854,777.20 | 863,854.38 |
| 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 | 2,124,619.98 | 2,147,006.50 |
| 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 | 1,717,125.13 | 1,750,168.34 |
| 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 | 4,081,703.11 | 4,158,425.00 |



Managed Account Detail of Securities Held

For the Month Ending **September 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 | | | | | | | | | | | |
| 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 | 3,955,788.80 | 4,056,172.00 |
| 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 | 3,752,123.76 | 3,843,055.34 |
| 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 | 875,542.23 | 900,017.13 |
| 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 | 1,000,854.38 | 1,028,591.00 |
| 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 | 3,002,881.23 | 3,085,773.00 |
| 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 | 1,999,095.73 | 2,057,444.00 |
| 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 | 2,005,657.75 | 2,059,650.00 |
| 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 | 4,014,724.97 | 4,116,872.00 |
| INTEL CORP (CALLABLE) NOTES DTD 05/11/2017 2.350% 05/11/2022 | 458140BB5 | 4,000,000.00 | A+ | A1 | 07/10/17 | 07/13/17 | 4,002,480.00 | 2.34 | 36,555.56 | 4,000,797.09 | 4,123,820.00 |
| 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 | 5,997,343.02 | 6,185,730.00 |
| 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 | 4,004,164.88 | 4,124,216.00 |
| 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 | 2,009,670.43 | 2,075,370.00 |
| 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 | 1,961,750.66 | 2,069,864.00 |



Managed Account Detail of Securities Held

For the Month Ending **September 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 | | | | | | | | | | | |
| 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 | 27,113.13 | 3,548,972.75 | 3,675,854.60 |
| PACCAR FINANCIAL CORP CORPORATE NOTES DTD 08/11/2020 0.350% 08/11/2023 | 69371RQ90 | 485,000.00 | A+ | A1 | 08/04/20 | 08/11/20 | 484,364.65 | 0.39 | 235.76 | 484,394.24 | 484,217.70 |
| 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 | 6,785,363.62 | 7,313,307.51 |
| 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 | 2,156,930.63 | 2,311,028.88 |
| PFIZER INC CORP NOTES DTD 03/11/2019 2.950% 03/15/2024 | 717081ES8 | 6,400,000.00 | AA- | A1 | 06/03/19 | 06/05/19 | 6,562,752.00 | 2.38 | 8,391.11 | 6,516,847.59 | 6,903,046.40 |
| 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 | 4,347,225.04 | 4,676,653.25 |
| WALMART INC CORPORATE NOTES DTD 04/23/2019 2.850% 07/08/2024 | 931142EL3 | 8,200,000.00 | AA | Aa2 | 05/12/20 | 05/14/20 | 8,837,386.00 | 0.94 | 53,880.83 | 8,753,676.77 | 8,907,192.60 |
| 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 | 3,302,102.76 | 3,510,381.60 |
| JPMORGAN CHASE & CO CORPORATE NOTES DTD 09/16/2020 0.653% 09/16/2024 | 46647PBS4 | 2,935,000.00 | A- | A2 | 09/09/20 | 09/16/20 | 2,935,000.00 | 0.65 | 798.56 | 2,935,000.00 | 2,934,624.32 |
| TOYOTA MOTOR CREDIT CORP CORP NOTES DTD 02/13/2020 1.800% 02/13/2025 | 89236TGT6 | 1,595,000.00 | A+ | A1 | 05/21/20 | 05/26/20 | 1,616,692.00 | 1.50 | 3,828.00 | 1,615,081.46 | 1,663,918.36 |
| TOYOTA MOTOR CREDIT CORP CORP NOTES DTD 02/13/2020 1.800% 02/13/2025 | 89236TGT6 | 2,180,000.00 | A+ | A1 | 05/20/20 | 05/26/20 | 2,201,298.60 | 1.58 | 5,232.00 | 2,199,717.27 | 2,274,195.62 |
| NOVARTIS CAPITAL CORP DTD 02/14/2020 1.750% 02/14/2025 | 66989HAP3 | 7,360,000.00 | AA- | A1 | 05/08/20 | 05/12/20 | 7,619,513.60 | 0.99 | 16,815.56 | 7,597,938.11 | 7,702,843.52 |
| Security Type Sub-Total | | 106,410,000.00 | | | | | 107,571,942.74 | 2.17 | 595,943.91 | 107,473,841.21 | 110,980,304.31 |



Managed Account Detail of Securities Held

For the Month Ending **September 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 | | | | | | | | | | | |
| 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 | 2.27 | 64,788.37 | 7,555,000.00 | 7,573,592.86 |
| 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 | 67,623.60 | 3,760,000.00 | 3,803,397.92 |
| 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 | 56,740.71 | 4,055,000.00 | 4,108,120.50 |
| ROYAL BANK OF CANADA NY CD DTD 06/08/2018 3.240% 06/07/2021 | 78012UEE1 | 4,000,000.00 | A-1+ | P-1 | 06/07/18 | 06/08/18 | 4,000,000.00 | 3.24 | 41,040.00 | 4,000,000.00 | 4,085,116.00 |
| CREDIT SUISSE NEW YORK CERT DEPOS DTD 08/07/2020 0.520% 02/01/2022 | 22549L6F7 | 3,855,000.00 | A+ | A1 | 08/05/20 | 08/07/20 | 3,855,000.00 | 0.52 | 3,062.58 | 3,855,000.00 | 3,858,288.32 |
| 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 | 11,338.75 | 4,825,000.00 | 4,869,004.00 |
| SUMITOMO MITSUI BANK NY CERT DEPOS DTD 07/14/2020 0.700% 07/08/2022 | 86565CKU2 | 3,840,000.00 | A | A1 | 07/10/20 | 07/14/20 | 3,840,000.00 | 0.70 | 5,898.67 | 3,840,000.00 | 3,844,154.88 |
| 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 | 11,211.00 | 6,060,000.00 | 6,239,048.76 |
| 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 | 13,698.90 | 7,365,000.00 | 7,584,005.64 |
| 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 | 24,821.13 | 3,620,000.00 | 3,754,225.98 |
| Security Type Sub-Total | | 48,935,000.00 | | | | | 48,935,000.00 | 2.01 | 300,223.71 | 48,935,000.00 | 49,718,954.86 |
| Asset-Backed Security | | | | | | | | | | | |
| HAROT 2017-4 A3 DTD 11/29/2017 2.050% 11/21/2021 | 43813FAC7 | 305,626.74 | NR | Aaa | 11/22/17 | 11/29/17 | 305,583.68 | 2.05 | 174.04 | 305,614.41 | 306,485.92 |
| TAOT 2017-D A3 DTD 11/15/2017 1.930% 01/15/2022 | 89238KAD4 | 616,723.06 | AAA | Aaa | 11/07/17 | 11/15/17 | 616,666.21 | 1.93 | 529.01 | 616,705.47 | 618,810.30 |
| HYUNDAI ABS 2017-B A3 DTD 08/16/2017 1.770% 01/18/2022 | 44932GAD7 | 473,120.92 | AAA | Aaa | 08/09/17 | 08/16/17 | 473,038.93 | 1.77 | 372.19 | 473,096.87 | 473,770.66 |



Managed Account Detail of Securities Held

For the Month Ending **September 30, 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 | 398,801.00 | AAA | Aaa | 11/14/17 | 11/22/17 | 398,770.05 | 1.99 | 352.72 | 398,790.58 | 399,667.83 |
| TAOT 2018-A A3 DTD 01/31/2018 2.350% 05/16/2022 | 89238BAD4 | 776,228.71 | AAA | Aaa | 01/23/18 | 01/31/18 | 776,219.78 | 2.35 | 810.73 | 776,225.33 | 781,323.80 |
| HART 2018-A A3 DTD 04/18/2018 2.790% 07/15/2022 | 44891KAD7 | 734,629.26 | AAA | Aaa | 04/10/18 | 04/18/18 | 734,518.62 | 2.79 | 910.94 | 734,582.69 | 740,726.98 |
| MBART 2018-1 A3 DTD 07/25/2018 3.030% 01/15/2023 | 58772RAD6 | 1,726,838.71 | AAA | Aaa | 07/17/18 | 07/25/18 | 1,726,772.41 | 3.03 | 2,325.48 | 1,726,804.81 | 1,753,003.25 |
| ALLYA 2018-3 A3 DTD 06/27/2018 3.000% 01/15/2023 | 02007JAC1 | 2,143,832.72 | AAA | Aaa | 06/19/18 | 06/27/18 | 2,143,686.08 | 3.00 | 2,858.44 | 2,143,759.00 | 2,167,726.38 |
| NAROT 2018-B A3 DTD 07/25/2018 3.060% 03/15/2023 | 65479GAD1 | 2,030,228.40 | AAA | Aaa | 07/17/18 | 07/25/18 | 2,030,162.62 | 3.06 | 2,761.11 | 2,030,193.65 | 2,063,956.58 |
| 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 | 1,174,980.88 | 1,199,801.20 |
| 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 | 1,839,843.49 | 1,877,313.36 |
| 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 | 2,289,942.84 | 2,346,646.13 |
| 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 | 2,779,726.05 | 2,846,170.12 |
| 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 | 1,239,824.30 | 1,267,958.28 |
| 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 | 2,449,613.06 | 2,510,760.00 |
| CARMX 2019-2 A3 DTD 04/17/2019 2.680% 03/15/2024 | 14316LAC7 | 1,525,000.00 | AAA | NR | 04/09/19 | 04/17/19 | 1,524,844.15 | 2.68 | 1,816.44 | 1,524,890.45 | 1,567,114.71 |
| 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 | 3,534,782.87 | 3,612,365.95 |



Managed Account Detail of Securities Held

For the Month Ending **September 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 2020-B A3 DTD 06/30/2020 0.550% 07/15/2024 | 65479CAD0 | 1,000,000.00 | AAA | Aaa | 06/23/20 | 06/30/20 | 999,972.60 | 0.55 | 244.44 | 999,974.33 | 1,000,437.60 |
| 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 | 1,684,716.13 | 1,729,271.18 |
| Security Type Sub-Total | | 28,726,029.52 | | | | | 28,723,063.92 | 2.45 | 29,846.67 | 28,724,067.21 | 29,263,310.23 |
| Managed Account Sub-Total | | 494,552,682.81 | | | | | 497,502,418.18 | 1.69 | 1,998,489.81 | 497,189,899.33 | 511,655,220.89 |
| Securities Sub-Total | | \$494,552,682.81 | | | | | \$497,502,418.18 | 1.69% | \$1,998,489.81 | \$497,189,899.33 | \$511,655,220.89 |
| Accrued Interest | | | | | | | | | | | \$1,998,489.81 |
| Total Investments | | | | | | | | | | | \$513,653,710.70 |



Managed Account Fair Market Value & Analytics

For the Month Ending **September 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 09/30/2015 1.750% 09/30/2022 | 912828L57 | 140,000.00 | TD | | 103.22 | 144,506.25 | 10,232.03 | 7,178.53 | 1.97 | 0.14 |
| US TREASURY N/B NOTES | DTD 10/31/2017 2.000% 10/31/2022 | 9128283C2 | 3,850,000.00 | MERRILL | | 103.86 | 3,998,586.13 | 277,019.72 | 208,067.87 | 2.04 | 0.14 |
| US TREASURY NOTES | DTD 12/31/2015 2.125% 12/31/2022 | 912828N30 | 4,105,000.00 | BNP_PARI | | 104.44 | 4,287,159.38 | 295,367.58 | 237,847.78 | 2.20 | 0.15 |
| US TREASURY NOTES | DTD 02/01/2016 1.750% 01/31/2023 | 912828P38 | 445,000.00 | MORGAN_S | | 103.73 | 461,617.99 | 37,946.70 | 28,126.58 | 2.29 | 0.15 |
| UNITED STATES TREASURY NOTES | DTD 02/15/2020 1.375% 02/15/2023 | 912828Z86 | 6,790,000.00 | BNP_PAR | | 102.92 | 6,988,395.65 | 83,814.40 | 106,241.71 | 2.34 | 0.14 |
| US TREASURY NOTES | DTD 03/31/2016 1.500% 03/31/2023 | 912828O29 | 3,850,000.00 | TD | | 103.36 | 3,979,336.13 | 271,154.49 | 215,010.22 | 2.46 | 0.15 |
| US TREASURY NOTES | DTD 04/02/2018 2.500% 03/31/2023 | 9128284D9 | 10,000,000.00 | BARCLAYS | | 105.88 | 10,587,500.00 | 223,828.12 | 338,585.59 | 2.44 | 0.14 |
| US TREASURY NOTES | DTD 08/01/2016 1.250% 07/31/2023 | 912828S92 | 2,375,000.00 | NOMURA | | 103.09 | 2,448,476.56 | 174,042.97 | 139,268.26 | 2.79 | 0.16 |
| US TREASURY NOTES | DTD 08/01/2016 1.250% 07/31/2023 | 912828S92 | 3,090,000.00 | RBC | | 103.09 | 3,185,596.88 | 250,217.59 | 193,586.57 | 2.79 | 0.16 |
| US TREASURY N/B | DTD 09/30/2016 1.375% 09/30/2023 | 912828T26 | 5,000,000.00 | MERRILL | | 103.63 | 5,181,250.00 | 198,242.19 | 193,528.37 | 2.95 | 0.16 |
| US TREASURY NOTES | DTD 11/15/2013 2.750% 11/15/2023 | 912828WE6 | 10,925,000.00 | TD | | 108.03 | 11,802,414.06 | 766,883.79 | 803,856.26 | 2.99 | 0.17 |
| US TREASURY NOTES | DTD 11/30/2016 2.125% 11/30/2023 | 912828U57 | 8,515,000.00 | BNP_PARI | | 106.16 | 9,039,204.69 | 676,543.36 | 622,721.58 | 3.06 | 0.17 |
| US TREASURY N/B | DTD 12/31/2018 2.625% 12/31/2023 | 9128285U0 | 460,000.00 | MERRILL | | 107.92 | 496,440.65 | 35,075.03 | 35,538.35 | 3.12 | 0.18 |
| US TREASURY N/B NOTES | DTD 05/01/2017 2.000% 04/30/2024 | 912828X70 | 9,225,000.00 | MORGAN_S | | 106.45 | 9,820,300.32 | 553,499.54 | 564,795.79 | 3.45 | 0.19 |
| US TREASURY N/B NOTES | DTD 06/30/2017 2.000% 06/30/2024 | 912828XX3 | 11,430,000.00 | RBC | | 106.72 | 12,197,953.13 | 650,081.25 | 679,549.22 | 3.62 | 0.20 |
| US TREASURY N/B | DTD 07/31/2017 2.125% 07/31/2024 | 9128282N9 | 2,500,000.00 | HSBC | | 107.31 | 2,682,812.50 | 103,906.25 | 122,125.40 | 3.70 | 0.21 |
| US TREASURY N/B NOTES | DTD 08/31/2017 1.875% 08/31/2024 | 9128282U3 | 7,190,000.00 | HSBC | | 106.47 | 7,655,103.13 | 277,769.93 | 318,074.33 | 3.79 | 0.22 |



Managed Account Fair Market Value & Analytics

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

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

| Security Type/Description | | | | Next Call | Market | Market | Unreal G/L | Unreal G/L | Effective | YTM |
|---------------------------------------------------------------------------------|--------------|-----------------------|---------------|------------------|---------------|-----------------------|---------------------|---------------------|------------------|---------------|
| Dated Date/Coupon/Maturity | CUSIP | Par | Broker | Date | Price | Value | On Cost | Amort Cost | Duration | at Mkt |
| U.S. Treasury Bond / Note | | | | | | | | | | |
| US TREASURY NOTES DTD 10/02/2017 2.125% 09/30/2024 | 9128282Y5 | 7,325,000.00 | HSBC | | 107.59 | 7,881,242.19 | 337,350.59 | 381,032.90 | 3.86 | 0.22 |
| US TREASURY N/B DTD 10/31/2017 2.250% 10/31/2024 | 9128283D0 | 9,200,000.00 | MORGAN_S | | 108.23 | 9,957,562.96 | 456,766.08 | 511,411.40 | 3.90 | 0.22 |
| US TREASURY N/B DTD 11/30/2017 2.125% 11/30/2024 | 9128283J7 | 2,140,000.00 | NOMURA | | 107.84 | 2,307,856.25 | 123,885.94 | 131,170.11 | 3.99 | 0.23 |
| US TREASURY N/B DTD 11/30/2017 2.125% 11/30/2024 | 9128283J7 | 8,775,000.00 | RBS | | 107.84 | 9,463,289.06 | 485,024.41 | 515,474.34 | 3.99 | 0.23 |
| Security Type Sub-Total | | 117,330,000.00 | | | | 124,566,603.91 | 6,288,651.96 | 6,353,191.16 | 3.21 | 0.18 |
| Supra-National Agency Bond / Note | | | | | | | | | | |
| INTERNATIONAL FINANCE CORPORATION NOTE DTD 01/25/2018 2.250% 01/25/2021 | 45950KCM0 | 1,605,000.00 | JPM_CHAS | | 100.57 | 1,614,114.80 | 13,833.50 | 9,614.22 | 0.32 | 0.47 |
| INTER-AMERICAN DEVELOPMENT BANK NOTE DTD 04/19/2018 2.625% 04/19/2021 | 4581X0DB1 | 4,830,000.00 | CITIGRP | | 101.29 | 4,892,104.14 | 72,730.14 | 64,043.19 | 0.55 | 0.30 |
| INTL BANK OF RECONSTRUCTION AND DEV NOTE DTD 07/25/2018 2.750% 07/23/2021 | 459058GH0 | 5,850,000.00 | MORGAN_S | | 102.02 | 5,968,409.85 | 132,098.85 | 122,101.13 | 0.81 | 0.26 |
| Security Type Sub-Total | | 12,285,000.00 | | | | 12,474,628.79 | 218,662.49 | 195,758.54 | 0.64 | 0.30 |
| Municipal Bond / Note | | | | | | | | | | |
| CA ST TXBL GO BONDS DTD 10/24/2019 2.400% 10/01/2023 | 13063DRJ9 | 4,385,000.00 | MORGAN_S | | 106.46 | 4,668,227.15 | 195,483.30 | 216,412.47 | 2.89 | 0.24 |
| MD ST TXBL GO BONDS DTD 08/05/2020 0.510% 08/01/2024 | 574193TO1 | 1,295,000.00 | JPM_CHA | | 100.00 | 1,294,948.20 | 310.80 | 296.61 | 3.80 | 0.51 |
| SAN DIEGO CCD, CA TXBL GO BONDS DTD 10/16/2019 2.046% 08/01/2024 | 797272QP9 | 1,450,000.00 | RBC | | 105.70 | 1,532,621.00 | 82,621.00 | 82,621.00 | 3.70 | 0.54 |
| CA ST UNIV TXBL REV BONDS DTD 09/17/2020 0.685% 11/01/2024 | 13077DNC2 | 1,250,000.00 | GOLDMAN | | 99.87 | 1,248,337.50 | (1,662.50) | (1,662.50) | 4.04 | 0.72 |



Managed Account Fair Market Value & Analytics

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

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

| Security Type/Description | Dated Date/Coupon/Maturity | CUSIP | Par | Broker | Next Call Date | Market Price | Market Value | Unreal G/L On Cost | Unreal G/L Amort Cost | Effective Duration | YTM at Mkt |
|------------------------------------------|-----------------------------------|--------------|----------------------|---------------|-----------------------|---------------------|----------------------|---------------------------|------------------------------|---------------------------|-------------------|
| Municipal Bond / Note | | | | | | | | | | | |
| CA ST DEPT WTR RES WTR SYS TXBL REV BNDS | | 13067WRB0 | 155,000.00 | MORGAN_ | | 100.56 | 155,869.55 | 869.55 | 869.55 | 4.12 | 0.42 |
| DTD 08/06/2020 0.560% 12/01/2024 | | | | | | | | | | | |
| UNIV OF CAL TXBL REV BONDS | | 91412HGE7 | 460,000.00 | JPM_CHA | 04/15/25 | 100.41 | 461,904.40 | 239.20 | 313.14 | 4.53 | 0.79 |
| DTD 07/16/2020 0.883% 05/15/2025 | | | | | | | | | | | |
| UNIV OF CAL TXBL REV BONDS | | 91412HGE7 | 1,060,000.00 | JPM_CHA | 04/15/25 | 100.41 | 1,064,388.40 | 4,388.40 | 4,388.40 | 4.53 | 0.79 |
| DTD 07/16/2020 0.883% 05/15/2025 | | | | | | | | | | | |
| FL ST BOARD OF ADMIN TXBL REV BONDS | | 341271AD6 | 1,050,000.00 | MERRILL | | 101.52 | 1,065,928.50 | 8,505.00 | 8,568.67 | 4.63 | 0.93 |
| DTD 09/16/2020 1.258% 07/01/2025 | | | | | | | | | | | |
| FL ST BOARD OF ADMIN TXBL REV BONDS | | 341271AD6 | 2,700,000.00 | MERRILL | | 101.52 | 2,740,959.00 | 40,959.00 | 40,959.00 | 4.63 | 0.93 |
| DTD 09/16/2020 1.258% 07/01/2025 | | | | | | | | | | | |
| Security Type Sub-Total | | | 13,805,000.00 | | | | 14,233,183.70 | 331,713.75 | 352,766.34 | 3.81 | 0.58 |

| | | | | | | | | | | | |
|----------------------------------------------------------|--|-----------|----------------------|----------|--|--------|----------------------|-------------------|-------------------|-------------|-------------|
| Federal Agency Collateralized Mortgage Obligation | | | | | | | | | | | |
| FNA 2018-M5 A2 | | 3136B1XP4 | 1,161,218.99 | JPM_CHAS | | 100.69 | 1,169,181.56 | (15,135.22) | 1,620.14 | 0.53 | 2.80 |
| DTD 04/01/2018 3.560% 09/01/2021 | | | | | | | | | | | |
| FHLMC MULTIFAMILY STRUCTURED P | | 3137BHXY8 | 3,965,000.00 | JPM_CHAS | | 101.73 | 4,033,729.31 | 43,948.06 | 56,883.04 | 1.18 | 1.39 |
| DTD 05/01/2015 2.791% 01/01/2022 | | | | | | | | | | | |
| FHLMC MULTIFAMILY STRUCTURED P | | 3137BLUR7 | 1,700,000.00 | JPM_CHAS | | 102.30 | 1,739,069.35 | 34,819.35 | 36,828.24 | 1.47 | 1.32 |
| DTD 11/01/2015 2.716% 06/01/2022 | | | | | | | | | | | |
| FHLMC SERIES K721 A2 | | 3137BM6P6 | 2,100,000.00 | CITIGRP | | 103.04 | 2,163,799.64 | 45,916.83 | 56,203.70 | 1.66 | 1.41 |
| DTD 12/01/2015 3.090% 08/01/2022 | | | | | | | | | | | |
| FHLMC MULTIFAMILY STRUCTURED P | | 3137AWOH1 | 2,240,000.00 | CANT_FIT | | 102.52 | 2,296,407.32 | 23,332.32 | 35,473.38 | 1.79 | 0.92 |
| DTD 12/01/2012 2.307% 08/01/2022 | | | | | | | | | | | |
| FANNIEMAE-ACES | | 3136AJB54 | 3,331,246.35 | JPM_CHAS | | 108.37 | 3,610,092.92 | 116,968.81 | 147,340.66 | 3.10 | 0.86 |
| DTD 04/01/2014 3.346% 03/01/2024 | | | | | | | | | | | |
| FHMS KJ27 A1 | | 3137FO3V3 | 1,299,187.95 | JPM_CHAS | | 103.22 | 1,340,971.20 | 41,814.43 | 41,808.67 | 2.36 | 1.21 |
| DTD 11/01/2019 2.092% 07/01/2024 | | | | | | | | | | | |
| Security Type Sub-Total | | | 15,796,653.29 | | | | 16,353,251.30 | 291,664.58 | 376,157.83 | 1.83 | 1.29 |

Federal Agency Bond / Note



Managed Account Fair Market Value & Analytics

For the Month Ending **September 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 | | | | | | | | | | |
| FREDDIE MAC NOTES (CALLABLE) DTD 08/06/2020 0.300% 02/06/2023 | 3134GWLD6 | 6,830,000.00 | NOMURA | 08/06/21 | 100.04 | 6,832,779.81 | 2,779.81 | 2,779.81 | 0.85 | 0.28 |
| FEDERAL HOME LOAN BANKS NOTES DTD 02/21/2020 1.375% 02/17/2023 | 3130AJ7E3 | 6,730,000.00 | WELLS_FA | | 102.77 | 6,916,380.62 | 198,763.82 | 196,235.02 | 2.35 | 0.21 |
| FREDDIE MAC NOTES DTD 05/07/2020 0.375% 05/05/2023 | 3137EAER6 | 6,430,000.00 | DEUTSCH | | 100.41 | 6,456,298.70 | (5,208.30) | (3,388.17) | 2.58 | 0.22 |
| FREDDIE MAC NOTES DTD 05/07/2020 0.375% 05/05/2023 | 3137EAER6 | 12,830,000.00 | MORGAN_ | | 100.41 | 12,882,474.70 | 30,920.30 | 33,110.54 | 2.58 | 0.22 |
| FANNIE MAE NOTES DTD 05/22/2020 0.250% 05/22/2023 | 3135G04O3 | 7,600,000.00 | CITIGRP | | 100.09 | 7,606,642.40 | 29,518.40 | 26,760.75 | 2.63 | 0.22 |
| FREDDIE MAC NOTES DTD 06/26/2020 0.250% 06/26/2023 | 3137EAES4 | 6,905,000.00 | TD | | 100.06 | 6,909,363.96 | 24,526.56 | 22,740.47 | 2.73 | 0.23 |
| FANNIE MAE NOTES DTD 07/10/2020 0.250% 07/10/2023 | 3135G05G4 | 9,715,000.00 | CITIGRP | | 100.06 | 9,721,227.32 | 27,114.57 | 25,531.34 | 2.77 | 0.23 |
| FREDDIE MAC NOTES DTD 08/21/2020 0.250% 08/24/2023 | 3137EAEV7 | 4,585,000.00 | CITIGRP | | 100.07 | 4,588,067.37 | 7,744.07 | 7,569.44 | 2.89 | 0.23 |
| FANNIE MAE NOTES DTD 09/14/2018 2.875% 09/12/2023 | 3135G0U43 | 12,325,000.00 | HSBC | | 107.74 | 13,279,398.70 | 1,007,149.70 | 986,888.73 | 2.85 | 0.24 |
| FEDERAL HOME LOAN BANKS NOTES DTD 12/09/2013 3.375% 12/08/2023 | 3130A0F70 | 3,425,000.00 | DAIWA | | 109.79 | 3,760,215.03 | 232,807.53 | 268,002.88 | 3.03 | 0.29 |
| FANNIE MAE NOTES DTD 02/08/2019 2.500% 02/05/2024 | 3135G0V34 | 2,675,000.00 | NOMURA | | 107.36 | 2,871,909.43 | 206,860.43 | 203,579.82 | 3.23 | 0.29 |
| FHLB BONDS DTD 02/15/2019 2.500% 02/13/2024 | 3130AFW94 | 760,000.00 | BARCLAYS | | 107.41 | 816,314.48 | 59,004.88 | 58,128.73 | 3.25 | 0.29 |
| FEDERAL FARM CREDIT BANK NOTES DTD 04/08/2020 0.875% 04/08/2024 | 3133ELVX9 | 1,500,000.00 | STIFEL | | 100.88 | 1,513,228.50 | 13,228.50 | 13,228.50 | 3.46 | 0.62 |
| FNMA BENCHMARK NOTES DTD 09/08/2014 2.625% 09/06/2024 | 3135G0ZR7 | 1,565,000.00 | JEFFERI | | 109.08 | 1,707,175.56 | 17,132.06 | 31,811.41 | 3.77 | 0.30 |
| FANNIE MAE NOTES DTD 10/18/2019 1.625% 10/15/2024 | 3135G0W66 | 2,110,000.00 | CITIGRP | | 105.24 | 2,220,551.34 | 25,687.14 | 34,733.84 | 3.90 | 0.32 |
| FANNIE MAE NOTES DTD 01/10/2020 1.625% 01/07/2025 | 3135G0X24 | 8,760,000.00 | MORGAN_ | | 105.40 | 9,233,206.44 | 147,860.04 | 186,482.28 | 4.13 | 0.35 |
| FEDERAL FARM CREDIT BANK NOTES DTD 04/09/2020 1.150% 04/09/2025 | 3133ELWC4 | 4,080,000.00 | RBC | 10/09/20 | 100.02 | 4,080,758.88 | 758.88 | 758.88 | 0.03 | 1.15 |



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| 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 | | | | | | | | | | |
| FEDERAL HOME LOAN BANK NOTES DTD 04/16/2020 0.500% 04/14/2025 | 3130AJHU6 | 4,920,000.00 | CITIGRP | | 100.46 | 4,942,459.80 | 46,863.00 | 44,615.34 | 4.48 | 0.40 |
| FANNIE MAE NOTES DTD 04/24/2020 0.625% 04/22/2025 | 3135G03U5 | 525,000.00 | JEFFERI | | 101.02 | 530,369.70 | 3,642.45 | 3,765.82 | 4.49 | 0.40 |
| FANNIE MAE NOTES DTD 04/24/2020 0.625% 04/22/2025 | 3135G03U5 | 3,035,000.00 | NOMURA | | 101.02 | 3,066,041.98 | 24,698.83 | 25,236.15 | 4.49 | 0.40 |
| FANNIE MAE NOTES DTD 04/24/2020 0.625% 04/22/2025 | 3135G03U5 | 6,600,000.00 | CITIGRP | | 101.02 | 6,667,504.80 | 81,100.80 | 79,908.17 | 4.49 | 0.40 |
| FANNIE MAE NOTES DTD 04/24/2020 0.625% 04/22/2025 | 3135G03U5 | 11,600,000.00 | TD | | 101.02 | 11,718,644.80 | 44,752.80 | 49,723.11 | 4.49 | 0.40 |
| FANNIE MAE NOTES DTD 06/19/2020 0.500% 06/17/2025 | 3135G04Z3 | 1,490,000.00 | WELLS_F | | 100.33 | 1,494,972.13 | (332.27) | (292.48) | 4.66 | 0.43 |
| FANNIE MAE NOTES DTD 06/19/2020 0.500% 06/17/2025 | 3135G04Z3 | 7,645,000.00 | NOMURA | | 100.33 | 7,670,511.37 | 41,336.52 | 40,434.21 | 4.66 | 0.43 |
| FREDDIE MAC NOTES DTD 07/23/2020 0.375% 07/21/2025 | 3137EAEU9 | 4,620,000.00 | WELLS_F | | 99.75 | 4,608,283.68 | 11,291.28 | 10,408.31 | 4.77 | 0.43 |
| FANNIE MAE NOTES DTD 08/27/2020 0.375% 08/25/2025 | 3135G05X7 | 4,915,000.00 | BARCLAY | | 99.74 | 4,902,294.73 | 10,296.93 | 9,855.55 | 4.86 | 0.43 |
| FREDDIE MAC NOTES DTD 09/25/2020 0.375% 09/23/2025 | 3137EAEX3 | 7,090,000.00 | CITIGRP | | 99.69 | 7,067,907.56 | (751.54) | (821.74) | 4.94 | 0.44 |

| | | | | | | | | | | |
|--------------------------------|--|-----------------------|--|--|--|-----------------------|---------------------|---------------------|-------------|-------------|
| Security Type Sub-Total | | 151,265,000.00 | | | | 154,064,983.79 | 2,289,547.19 | 2,357,786.71 | 3.34 | 0.33 |
|--------------------------------|--|-----------------------|--|--|--|-----------------------|---------------------|---------------------|-------------|-------------|

| | | | | | | | | | | |
|---------------------------------------------------------------------------------|-----------|--------------|----------|----------|--------|--------------|-----------|-----------|------|------|
| Corporate Note | | | | | | | | | | |
| BANK OF AMERICA CORP NOTE DTD 04/19/2016 2.625% 04/19/2021 | 06051GFW4 | 3,745,000.00 | MERRILL | | 101.24 | 3,791,572.82 | 18,522.77 | 42,131.01 | 0.55 | 0.37 |
| GOLDMAN SACHS GRP INC CORP NT (CALLABLE) DTD 04/25/2016 2.625% 04/25/2021 | 38141GVU5 | 3,740,000.00 | CSFB | 03/25/21 | 101.12 | 3,781,947.84 | 23,225.40 | 39,292.71 | 0.48 | 0.65 |
| STATE STREET CORP NOTES DTD 05/19/2016 1.950% 05/19/2021 | 857477AV5 | 150,000.00 | NEW ACCT | | 100.99 | 151,480.50 | 1,338.00 | 1,460.76 | 0.63 | 0.39 |
| STATE STREET CORP NOTES DTD 05/19/2016 1.950% 05/19/2021 | 857477AV5 | 2,230,000.00 | NEW ACCT | | 100.99 | 2,252,010.10 | 23,169.70 | 22,156.16 | 0.63 | 0.39 |



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| Security Type/Description | CUSIP | Par | Broker | Next Call Date | Market Price | Market Value | Unreal G/L On Cost | Unreal G/L Amort Cost | Effective Duration | YTM at Mkt |
|---------------------------------------------------------------------------------|--------------|--------------|---------------|-----------------------|---------------------|---------------------|---------------------------|------------------------------|---------------------------|-------------------|
| Corporate Note | | | | | | | | | | |
| MICROSOFT CORP (CALLABLE) NOTES DTD 08/08/2016 1.550% 08/08/2021 | 594918BP8 | 855,000.00 | NEW ACCT | 07/08/21 | 101.04 | 863,854.38 | 10,162.53 | 9,077.18 | 0.77 | 0.34 |
| MICROSOFT CORP (CALLABLE) NOTES DTD 08/08/2016 1.550% 08/08/2021 | 594918BP8 | 2,125,000.00 | NEW ACCT | 07/08/21 | 101.04 | 2,147,006.50 | 24,237.75 | 22,386.52 | 0.77 | 0.34 |
| PACCAR FINANCIAL CORP DTD 08/11/2016 1.650% 08/11/2021 | 69371RN44 | 1,730,000.00 | NEW ACCT | | 101.17 | 1,750,168.34 | 88,191.94 | 33,043.21 | 0.86 | 0.30 |
| ORACLE CORP (CALLABLE) NOTES DTD 07/07/2016 1.900% 09/15/2021 | 68389XBK0 | 4,100,000.00 | NEW ACCT | 08/15/21 | 101.43 | 4,158,425.00 | 150,224.00 | 76,721.89 | 0.87 | 0.41 |
| CISCO SYSTEMS INC CORP (CALLABLE) NOTES DTD 09/20/2016 1.850% 09/20/2021 | 17275RBJ0 | 4,000,000.00 | MIZUHO | 08/20/21 | 101.40 | 4,056,172.00 | 204,292.00 | 100,383.20 | 0.89 | 0.40 |
| CITIGROUP INC CORP (CALLABLE) NOTE DTD 12/08/2016 2.900% 12/08/2021 | 172967LC3 | 3,745,000.00 | MORGAN_S | 11/08/21 | 102.62 | 3,843,055.34 | 72,476.99 | 90,931.58 | 1.09 | 0.68 |
| JOHN DEERE CAPITAL CORP NOTES DTD 01/06/2017 2.650% 01/06/2022 | 24422ETL3 | 875,000.00 | NEW ACCT | | 102.86 | 900,017.13 | 22,960.88 | 24,474.90 | 1.25 | 0.38 |
| JOHN DEERE CAPITAL CORP NOTES DTD 01/06/2017 2.650% 01/06/2022 | 24422ETL3 | 1,000,000.00 | NEW ACCT | | 102.86 | 1,028,591.00 | 25,351.00 | 27,736.62 | 1.25 | 0.38 |
| JOHN DEERE CAPITAL CORP NOTES DTD 01/06/2017 2.650% 01/06/2022 | 24422ETL3 | 3,000,000.00 | NEW ACCT | | 102.86 | 3,085,773.00 | 74,853.00 | 82,891.77 | 1.25 | 0.38 |
| US BANCORP (CALLABLE) NOTES DTD 01/24/2017 2.625% 01/24/2022 | 91159HHP8 | 2,000,000.00 | NEW ACCT | 12/23/21 | 102.87 | 2,057,444.00 | 60,884.00 | 58,348.27 | 1.21 | 0.43 |
| AMERICAN EXPRESS CREDIT (CALLABLE) NOTES DTD 03/03/2017 2.700% 03/03/2022 | 0258M0EG0 | 2,000,000.00 | BNP_PARI | 01/31/22 | 102.98 | 2,059,650.00 | 40,330.00 | 53,992.25 | 1.32 | 0.59 |
| WALT DISNEY COMPANY CORP NOTES DTD 03/06/2017 2.450% 03/04/2022 | 25468PDO6 | 4,000,000.00 | WELLS_FA | | 102.92 | 4,116,872.00 | 68,952.00 | 102,147.03 | 1.41 | 0.40 |
| INTEL CORP (CALLABLE) NOTES DTD 05/11/2017 2.350% 05/11/2022 | 458140BB5 | 4,000,000.00 | US_BANCO | 04/11/22 | 103.10 | 4,123,820.00 | 121,340.00 | 123,022.91 | 1.50 | 0.42 |
| APPLE INC CORP (CALLABLE) NOTE DTD 05/11/2017 2.300% 05/11/2022 | 037833CO1 | 6,000,000.00 | CSFB | 04/11/22 | 103.10 | 6,185,730.00 | 193,710.00 | 188,386.98 | 1.50 | 0.37 |
| UNITED PARCEL SERVICE (CALLABLE) NOTES DTD 05/16/2017 2.350% 05/16/2022 | 911312BC9 | 4,000,000.00 | HSBC | 04/16/22 | 103.11 | 4,124,216.00 | 111,336.00 | 120,051.12 | 1.51 | 0.43 |



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| 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 | | | | | | | | | | |
| 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 | 103.77 | 2,075,370.00 | 45,990.00 | 65,699.57 | 1.55 | 0.36 |
| VISA INC (CALLABLE) NOTE DTD 09/11/2017 2.150% 09/15/2022 | 92826CAG7 | 2,000,000.00 | US_BANCO | 08/15/22 | 103.49 | 2,069,864.00 | 152,684.00 | 108,113.34 | 1.85 | 0.36 |
| AMERICAN HONDA FINANCE DTD 01/10/2020 1.950% 05/10/2023 | 02665WDH1 | 3,550,000.00 | SOCGEN | | 103.55 | 3,675,854.60 | 127,168.10 | 126,881.85 | 2.54 | 0.58 |
| PACCAR FINANCIAL CORP CORPORATE NOTES DTD 08/11/2020 0.350% 08/11/2023 | 69371RQ90 | 485,000.00 | BNP_PAR | | 99.84 | 484,217.70 | (146.95) | (176.54) | 2.85 | 0.41 |
| BANK OF NY MELLON CORP CORP NOTES DTD 08/13/2018 3.450% 08/11/2023 | 06406RAJ6 | 6,735,000.00 | HSBC | | 108.59 | 7,313,307.51 | 498,565.11 | 527,943.89 | 2.75 | 0.43 |
| US BANK NA CINCINNATI CORP NOTES DTD 02/04/2019 3.375% 02/05/2024 | 91159HHV5 | 2,125,000.00 | KEYBANC | | 108.75 | 2,311,028.88 | 139,831.38 | 154,098.25 | 3.19 | 0.72 |
| PFIZER INC CORP NOTES DTD 03/11/2019 2.950% 03/15/2024 | 717081ES8 | 6,400,000.00 | SUNTRUST | 02/15/24 | 107.86 | 6,903,046.40 | 340,294.40 | 386,198.81 | 3.24 | 0.65 |
| MASTERCARD INC CORP NOTES DTD 03/31/2014 3.375% 04/01/2024 | 57636QAB0 | 4,250,000.00 | US_BANCO | | 110.04 | 4,676,653.25 | 287,890.75 | 329,428.21 | 3.29 | 0.48 |
| WALMART INC CORPORATE NOTES DTD 04/23/2019 2.850% 07/08/2024 | 931142EL3 | 8,200,000.00 | WELLS_F | 04/15/23 | 108.62 | 8,907,192.60 | 69,806.60 | 153,515.83 | 2.46 | 0.54 |
| US BANCORP DTD 07/29/2019 2.400% 07/30/2024 | 91159HHX1 | 3,300,000.00 | MIZUHO | | 106.38 | 3,510,381.60 | 207,642.60 | 208,278.84 | 3.68 | 0.71 |
| JPMORGAN CHASE & CO CORPORATE NOTES DTD 09/16/2020 0.653% 09/16/2024 | 46647PBS4 | 2,935,000.00 | JPM_CHA | | 99.99 | 2,934,624.32 | (375.68) | (375.68) | 3.92 | 0.66 |
| TOYOTA MOTOR CREDIT CORP CORP NOTES DTD 02/13/2020 1.800% 02/13/2025 | 89236TGT6 | 1,595,000.00 | MITSU | | 104.32 | 1,663,918.36 | 47,226.36 | 48,836.90 | 4.22 | 0.79 |
| TOYOTA MOTOR CREDIT CORP CORP NOTES DTD 02/13/2020 1.800% 02/13/2025 | 89236TGT6 | 2,180,000.00 | CITIGRP | | 104.32 | 2,274,195.62 | 72,897.02 | 74,478.35 | 4.22 | 0.79 |
| NOVARTIS CAPITAL CORP DTD 02/14/2020 1.750% 02/14/2025 | 66989HAP3 | 7,360,000.00 | WELLS_F | 01/14/25 | 104.66 | 7,702,843.52 | 83,329.92 | 104,905.41 | 4.15 | 0.67 |



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|----------------------------------------------------------------------------|--------------|-----------------------|---------------|---------------------------|-------------------------|-------------------------|-------------------------------|----------------------------------|-------------------------------|-----------------------|
| Security Type Sub-Total | | 106,410,000.00 | | | | 110,980,304.31 | 3,408,361.57 | 3,506,463.10 | 2.14 | 0.51 |
| Certificate of Deposit | | | | | | | | | | |
| SWEDBANK (NEW YORK) CERT DEPOS DTD 11/17/2017 2.270% 11/16/2020 | 87019U6D6 | 7,555,000.00 | MERRILL | | 100.25 | 7,573,592.86 | 18,592.86 | 18,592.86 | 0.13 | 2.26 |
| MUFG BANK LTD/NY CERT DEPOS DTD 02/28/2019 2.970% 02/26/2021 | 55379WZT6 | 3,760,000.00 | MITSU | | 101.15 | 3,803,397.92 | 43,397.92 | 43,397.92 | 0.41 | 0.06 |
| CREDIT AGRICOLE CIB NY CERT DEPOS DTD 04/04/2019 2.830% 04/02/2021 | 22535CDU2 | 4,055,000.00 | CREDAG | | 101.31 | 4,108,120.50 | 53,120.50 | 53,120.50 | 0.50 | 0.23 |
| ROYAL BANK OF CANADA NY CD DTD 06/08/2018 3.240% 06/07/2021 | 78012UEE1 | 4,000,000.00 | RBC | | 102.13 | 4,085,116.00 | 85,116.00 | 85,116.00 | 0.68 | 0.14 |
| CREDIT SUISSE NEW YORK CERT DEPOS DTD 08/07/2020 0.520% 02/01/2022 | 22549L6F7 | 3,855,000.00 | CSFB | | 100.09 | 3,858,288.32 | 3,288.32 | 3,288.32 | 1.36 | 0.46 |
| SOCIETE GENERALE NY CERT DEPOS DTD 02/19/2020 1.800% 02/14/2022 | 83369XDL9 | 4,825,000.00 | MERRILL | | 100.91 | 4,869,004.00 | 44,004.00 | 44,004.00 | 1.36 | 1.13 |
| SUMITOMO MITSUI BANK NY CERT DEPOS DTD 07/14/2020 0.700% 07/08/2022 | 86565CKU2 | 3,840,000.00 | SMBC | | 100.11 | 3,844,154.88 | 4,154.88 | 4,154.88 | 1.76 | 0.63 |
| NORDEA BANK ABP NEW YORK CERT DEPOS DTD 08/29/2019 1.850% 08/26/2022 | 65558TLL7 | 6,060,000.00 | MERRILL | | 102.95 | 6,239,048.76 | 179,048.76 | 179,048.76 | 1.89 | 0.29 |
| SKANDINAV ENSKILDA BANK LT CD DTD 09/03/2019 1.860% 08/26/2022 | 83050PDR7 | 7,365,000.00 | BARCLAYS | | 102.97 | 7,584,005.64 | 219,005.64 | 219,005.64 | 1.89 | 0.29 |
| DNB BANK ASA/NY LT CD DTD 12/06/2019 2.040% 12/02/2022 | 23341VZT1 | 3,620,000.00 | GOLDMAN | | 103.71 | 3,754,225.98 | 134,225.98 | 134,225.98 | 2.13 | 0.32 |
| Security Type Sub-Total | | 48,935,000.00 | | | | 49,718,954.86 | 783,954.86 | 783,954.86 | 1.21 | 0.68 |
| Asset-Backed Security | | | | | | | | | | |
| HAROT 2017-4 A3 DTD 11/29/2017 2.050% 11/21/2021 | 43813FAC7 | 305,626.74 | BARCLAYS | | 100.28 | 306,485.92 | 902.24 | 871.51 | 0.19 | 1.80 |
| TAOT 2017-D A3 DTD 11/15/2017 1.930% 01/15/2022 | 89238KAD4 | 616,723.06 | JPM_CHAS | | 100.34 | 618,810.30 | 2,144.09 | 2,104.83 | 0.23 | 1.66 |
| HYUNDAI ABS 2017-B A3 DTD 08/16/2017 1.770% 01/18/2022 | 44932GAD7 | 473,120.92 | CITIGRP | | 100.14 | 473,770.66 | 731.73 | 673.79 | 0.12 | 1.66 |



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|----------------------------------|-----------------------------------|--------------|----------------------|---------------|-----------------------|---------------------|----------------------|---------------------------|------------------------------|---------------------------|-------------------|
| Asset-Backed Security | | | | | | | | | | | |
| ALLYA 2017-5 A3 | | 02007YAC8 | 398,801.00 | CITIGRP | | 100.22 | 399,667.83 | 897.78 | 877.25 | 0.15 | 1.84 |
| DTD 11/22/2017 1.990% 03/15/2022 | | | | | | | | | | | |
| TAOT 2018-A A3 | | 89238BAD4 | 776,228.71 | MITSU | | 100.66 | 781,323.80 | 5,104.02 | 5,098.47 | 0.33 | 1.94 |
| DTD 01/31/2018 2.350% 05/16/2022 | | | | | | | | | | | |
| HART 2018-A A3 | | 44891KAD7 | 734,629.26 | BARCLAYS | | 100.83 | 740,726.98 | 6,208.36 | 6,144.29 | 0.37 | 2.32 |
| DTD 04/18/2018 2.790% 07/15/2022 | | | | | | | | | | | |
| MBART 2018-1 A3 | | 58772RAD6 | 1,726,838.71 | BNP_PARI | | 101.52 | 1,753,003.25 | 26,230.84 | 26,198.44 | 0.57 | 2.35 |
| DTD 07/25/2018 3.030% 01/15/2023 | | | | | | | | | | | |
| ALLYA 2018-3 A3 | | 02007JAC1 | 2,143,832.72 | BARCLAYS | | 101.11 | 2,167,726.38 | 24,040.30 | 23,967.38 | 0.46 | 2.50 |
| DTD 06/27/2018 3.000% 01/15/2023 | | | | | | | | | | | |
| NAROT 2018-B A3 | | 65479GAD1 | 2,030,228.40 | SOCGEN | | 101.66 | 2,063,956.58 | 33,793.96 | 33,762.93 | 0.65 | 2.36 |
| DTD 07/25/2018 3.060% 03/15/2023 | | | | | | | | | | | |
| HAROT 2019-1 A3 | | 43814WAC9 | 1,175,000.00 | MERRILL | | 102.11 | 1,199,801.20 | 24,832.69 | 24,820.32 | 0.88 | 1.95 |
| DTD 02/27/2019 2.830% 03/20/2023 | | | | | | | | | | | |
| HYUNDAI AUTO RECEIVABLES TRUST | | 44932NAD2 | 1,840,000.00 | SOCGEN | | 102.03 | 1,877,313.36 | 37,555.50 | 37,469.87 | 0.88 | 1.89 |
| DTD 04/10/2019 2.660% 06/15/2023 | | | | | | | | | | | |
| HAROT 2019-2 A3 | | 43815MAC0 | 2,290,000.00 | JPM_CHAS | | 102.47 | 2,346,646.13 | 56,731.55 | 56,703.29 | 1.14 | 1.59 |
| DTD 05/29/2019 2.520% 06/21/2023 | | | | | | | | | | | |
| NAROT 2019-A A3 | | 65479KAD2 | 2,780,000.00 | MITSU | | 102.38 | 2,846,170.12 | 66,591.29 | 66,444.07 | 0.94 | 2.09 |
| DTD 02/13/2019 2.900% 10/15/2023 | | | | | | | | | | | |
| COPAR 2019-1 A3 | | 14042WAC4 | 1,240,000.00 | JPM_CHAS | | 102.25 | 1,267,958.28 | 28,209.50 | 28,133.98 | 1.01 | 1.77 |
| DTD 05/30/2019 2.510% 11/15/2023 | | | | | | | | | | | |
| NAROT 2019-B A3 | | 65479HAC1 | 2,450,000.00 | WELLS_FA | | 102.48 | 2,510,760.00 | 61,313.94 | 61,146.94 | 1.15 | 1.68 |
| DTD 05/28/2019 2.500% 11/15/2023 | | | | | | | | | | | |
| CARMX 2019-2 A3 | | 14316LAC7 | 1,525,000.00 | RBC | | 102.76 | 1,567,114.71 | 42,270.56 | 42,224.26 | 1.16 | 1.85 |
| DTD 04/17/2019 2.680% 03/15/2024 | | | | | | | | | | | |
| TAOT 2020-A A3 | | 89232HAC9 | 3,535,000.00 | MITSU | | 102.19 | 3,612,365.95 | 77,621.18 | 77,583.08 | 1.59 | 1.04 |
| DTD 02/12/2020 1.660% 05/15/2024 | | | | | | | | | | | |
| NAROT 2020-B A3 | | 65479CAD0 | 1,000,000.00 | MIZUHO | | 100.04 | 1,000,437.60 | 465.00 | 463.27 | 1.82 | 0.54 |
| DTD 06/30/2020 0.550% 07/15/2024 | | | | | | | | | | | |
| CARMX 2020-1 A3 | | 14315XAC2 | 1,685,000.00 | MERRILL | | 102.63 | 1,729,271.18 | 44,601.78 | 44,555.05 | 1.84 | 1.25 |
| DTD 01/22/2020 1.890% 12/16/2024 | | | | | | | | | | | |
| Security Type Sub-Total | | | 28,726,029.52 | | | | 29,263,310.23 | 540,246.31 | 539,243.02 | 0.99 | 1.78 |



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|-----------------------------------------------------------------------|--------------|-------------------------|---------------|---------------------------------|-------------------------------|-------------------------------|-------------------------------------|----------------------------------------|-------------------------------------|-----------------------------|
| Managed Account Sub-Total | | 494,552,682.81 | | | | 511,655,220.89 | 14,152,802.71 | 14,465,321.56 | 2.61 | 0.49 |
| Securities Sub-Total | | \$494,552,682.81 | | | | \$511,655,220.89 | \$14,152,802.71 | \$14,465,321.56 | 2.61 | 0.49% |
| Accrued Interest | | | | | | \$1,998,489.81 | | | | |
| Total Investments | | | | | | \$513,653,710.70 | | | | |



Managed Account Security Transactions & Interest

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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 | | | | | | | | | | | |
| | 08/27/20 | 09/17/20 | CA ST UNIV TXBL REV BONDS DTD 09/17/2020 0.685% 11/01/2024 | 13077DNC2 | 1,250,000.00 | (1,250,000.00) | 0.00 | (1,250,000.00) | | | |
| | 09/03/20 | 09/16/20 | FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025 | 341271AD6 | 2,700,000.00 | (2,700,000.00) | 0.00 | (2,700,000.00) | | | |
| | 09/03/20 | 09/16/20 | FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025 | 341271AD6 | 1,050,000.00 | (1,057,423.50) | 0.00 | (1,057,423.50) | | | |
| | 09/09/20 | 09/16/20 | JPMORGAN CHASE & CO CORPORATE NOTES DTD 09/16/2020 0.653% 09/16/2024 | 46647PBS4 | 2,935,000.00 | (2,935,000.00) | 0.00 | (2,935,000.00) | | | |
| | 09/17/20 | 09/18/20 | FANNIE MAE NOTES DTD 06/19/2020 0.500% 06/17/2025 | 3135G04Z3 | 1,490,000.00 | (1,495,304.40) | (1,841.81) | (1,497,146.21) | | | |
| | 09/23/20 | 09/25/20 | FREDDIE MAC NOTES DTD 09/25/2020 0.375% 09/23/2025 | 3137EAEX3 | 7,090,000.00 | (7,068,659.10) | 0.00 | (7,068,659.10) | | | |

Transaction Type Sub-Total **16,515,000.00** **(16,506,387.00)** **(1,841.81)** **(16,508,228.81)**

| | | | | | | | | | | | |
|-----------------|----------|----------|--------------------------------------------------------------------------------|-----------|--------------|------|-----------|-----------|--|--|--|
| INTEREST | | | | | | | | | | | |
| | 09/01/20 | 09/01/20 | MONEY MARKET FUND | MONEY0002 | 0.00 | 0.00 | 47.73 | 47.73 | | | |
| | 09/01/20 | 09/01/20 | JP MORGAN CHASE & CO CORP NT (CALLABLE) DTD 03/01/2016 2.550% 03/01/2021 | 46625HOJ2 | 2,000,000.00 | 0.00 | 25,500.00 | 25,500.00 | | | |
| | 09/01/20 | 09/25/20 | FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/01/2021 | 3136B1XP4 | 1,196,408.77 | 0.00 | 3,559.95 | 3,559.95 | | | |
| | 09/01/20 | 09/25/20 | 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 | | | |
| | 09/01/20 | 09/25/20 | FANNIEMAE-ACES DTD 04/01/2014 3.346% 03/01/2024 | 3136AJB54 | 3,337,036.41 | 0.00 | 9,304.32 | 9,304.32 | | | |
| | 09/01/20 | 09/25/20 | FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/01/2024 | 3137FO3V3 | 1,301,442.06 | 0.00 | 2,268.85 | 2,268.85 | | | |
| | 09/01/20 | 09/25/20 | 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 | | | |
| | 09/01/20 | 09/25/20 | FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2015 2.791% 01/01/2022 | 3137BHXY8 | 3,965,000.00 | 0.00 | 9,221.93 | 9,221.93 | | | |



Managed Account Security Transactions & Interest

For the Month Ending **September 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 | | | | | | | | | | |
| 09/01/20 | 09/25/20 | FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.307% 08/01/2022 | 3137AWQH1 | 2,240,000.00 | 0.00 | 4,306.40 | 4,306.40 | | | |
| 09/03/20 | 09/03/20 | 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 | | | |
| 09/04/20 | 09/04/20 | WALT DISNEY COMPANY CORP NOTES DTD 03/06/2017 2.450% 03/04/2022 | 25468PDQ6 | 4,000,000.00 | 0.00 | 49,000.00 | 49,000.00 | | | |
| 09/06/20 | 09/06/20 | FNMA BENCHMARK NOTES DTD 09/08/2014 2.625% 09/06/2024 | 3135G0ZR7 | 1,565,000.00 | 0.00 | 20,540.63 | 20,540.63 | | | |
| 09/09/20 | 09/09/20 | INTERNATIONAL FINANCE CORPORATION NOTE DTD 03/16/2018 2.635% 03/09/2021 | 45950VLO7 | 0.00 | 0.00 | 30,445.80 | 30,445.80 | | | |
| 09/12/20 | 09/12/20 | 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 | | | |
| 09/15/20 | 09/15/20 | 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 | | | |
| 09/15/20 | 09/15/20 | NAROT 2020-B A3 DTD 06/30/2020 0.550% 07/15/2024 | 65479CAD0 | 1,000,000.00 | 0.00 | 458.33 | 458.33 | | | |
| 09/15/20 | 09/15/20 | HYUNDAI ABS 2017-B A3 DTD 08/16/2017 1.770% 01/18/2022 | 44932GAD7 | 677,331.23 | 0.00 | 999.06 | 999.06 | | | |
| 09/15/20 | 09/15/20 | 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 | | | |
| 09/15/20 | 09/15/20 | 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 | | | |
| 09/15/20 | 09/15/20 | 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 | | | |
| 09/15/20 | 09/15/20 | 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 | | | |
| 09/15/20 | 09/15/20 | ALLYA 2017-5 A3 DTD 11/22/2017 1.990% 03/15/2022 | 02007YAC8 | 528,762.37 | 0.00 | 876.86 | 876.86 | | | |
| 09/15/20 | 09/15/20 | 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 | | | |
| 09/15/20 | 09/15/20 | ALLYA 2018-3 A3 DTD 06/27/2018 3.000% 01/15/2023 | 02007JAC1 | 2,353,297.65 | 0.00 | 5,883.24 | 5,883.24 | | | |



Managed Account Security Transactions & Interest

For the Month Ending **September 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 | | | | | | | | | | |
| 09/15/20 | 09/15/20 | 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 | | | |
| 09/15/20 | 09/15/20 | TAOT 2017-D A3 DTD 11/15/2017 1.930% 01/15/2022 | 89238KAD4 | 740,483.87 | 0.00 | 1,190.94 | 1,190.94 | | | |
| 09/15/20 | 09/15/20 | MBART 2018-1 A3 DTD 07/25/2018 3.030% 01/15/2023 | 58772RAD6 | 1,889,599.43 | 0.00 | 4,771.24 | 4,771.24 | | | |
| 09/15/20 | 09/15/20 | 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 | | | |
| 09/15/20 | 09/15/20 | TAOT 2018-A A3 DTD 01/31/2018 2.350% 05/16/2022 | 89238BAD4 | 885,331.92 | 0.00 | 1,733.78 | 1,733.78 | | | |
| 09/15/20 | 09/15/20 | NAROT 2018-B A3 DTD 07/25/2018 3.060% 03/15/2023 | 65479GAD1 | 2,183,938.53 | 0.00 | 5,569.04 | 5,569.04 | | | |
| 09/15/20 | 09/15/20 | 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 | | | |
| 09/15/20 | 09/15/20 | HART 2018-A A3 DTD 04/18/2018 2.790% 07/15/2022 | 44891KAD7 | 828,490.44 | 0.00 | 1,926.24 | 1,926.24 | | | |
| 09/15/20 | 09/15/20 | 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 | | | |
| 09/18/20 | 09/18/20 | 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 | | | |
| 09/20/20 | 09/20/20 | 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 | | | |
| 09/21/20 | 09/21/20 | HAROT 2017-4 A3 DTD 11/29/2017 2.050% 11/21/2021 | 43813FAC7 | 392,213.67 | 0.00 | 670.03 | 670.03 | | | |
| 09/21/20 | 09/21/20 | 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 | | | |
| 09/30/20 | 09/30/20 | US TREASURY NOTES DTD 09/30/2015 1.750% 09/30/2022 | 912828L57 | 140,000.00 | 0.00 | 1,225.00 | 1,225.00 | | | |
| 09/30/20 | 09/30/20 | US TREASURY NOTES DTD 10/02/2017 2.125% 09/30/2024 | 9128282Y5 | 7,325,000.00 | 0.00 | 77,828.13 | 77,828.13 | | | |
| 09/30/20 | 09/30/20 | 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 | | | |



Managed Account Security Transactions & Interest

For the Month Ending **September 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 | | | | | | | | | | |
| 09/30/20 | 09/30/20 | US TREASURY NOTES DTD 03/31/2016 1.500% 03/31/2023 | 912828Q29 | 3,850,000.00 | 0.00 | 28,875.00 | 28,875.00 | | | |
| 09/30/20 | 09/30/20 | 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 | | | | 110,544,336.35 | 0.00 | 887,879.22 | 887,879.22 | | | |
| PAYDOWNS | | | | | | | | | | |
| 09/01/20 | 09/25/20 | FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/01/2021 | 3136B1XP4 | 35,189.78 | 35,189.78 | 0.00 | 35,189.78 | (699.96) | 0.00 | |
| 09/01/20 | 09/25/20 | FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/01/2024 | 3137FO3V3 | 2,254.11 | 2,254.11 | 0.00 | 2,254.11 | 0.05 | 0.00 | |
| 09/01/20 | 09/25/20 | FANNIEMAE-ACES DTD 04/01/2014 3.346% 03/01/2024 | 3136AJB54 | 5,790.06 | 5,790.06 | 0.00 | 5,790.06 | (281.36) | 0.00 | |
| 09/15/20 | 09/15/20 | TAOT 2018-A A3 DTD 01/31/2018 2.350% 05/16/2022 | 89238BAD4 | 109,103.21 | 109,103.21 | 0.00 | 109,103.21 | 1.26 | 0.00 | |
| 09/15/20 | 09/15/20 | ALLYA 2018-3 A3 DTD 06/27/2018 3.000% 01/15/2023 | 02007JAC1 | 209,464.93 | 209,464.93 | 0.00 | 209,464.93 | 14.33 | 0.00 | |
| 09/15/20 | 09/15/20 | ALLYA 2017-5 A3 DTD 11/22/2017 1.990% 03/15/2022 | 02007YAC8 | 129,961.37 | 129,961.37 | 0.00 | 129,961.37 | 10.08 | 0.00 | |
| 09/15/20 | 09/15/20 | NAROT 2018-B A3 DTD 07/25/2018 3.060% 03/15/2023 | 65479GAD1 | 153,710.13 | 153,710.13 | 0.00 | 153,710.13 | 4.98 | 0.00 | |
| 09/15/20 | 09/15/20 | TAOT 2017-D A3 DTD 11/15/2017 1.930% 01/15/2022 | 89238KAD4 | 123,760.81 | 123,760.81 | 0.00 | 123,760.81 | 11.41 | 0.00 | |
| 09/15/20 | 09/15/20 | HART 2018-A A3 DTD 04/18/2018 2.790% 07/15/2022 | 44891KAD7 | 93,861.18 | 93,861.18 | 0.00 | 93,861.18 | 14.14 | 0.00 | |
| 09/15/20 | 09/15/20 | HYUNDAI ABS 2017-B A3 DTD 08/16/2017 1.770% 01/18/2022 | 44932GAD7 | 204,210.31 | 204,210.31 | 0.00 | 204,210.31 | 35.39 | 0.00 | |
| 09/15/20 | 09/15/20 | MBART 2018-1 A3 DTD 07/25/2018 3.030% 01/15/2023 | 58772RAD6 | 162,760.72 | 162,760.72 | 0.00 | 162,760.72 | 6.25 | 0.00 | |
| 09/21/20 | 09/21/20 | HAROT 2017-4 A3 DTD 11/29/2017 2.050% 11/21/2021 | 43813FAC7 | 86,586.93 | 86,586.93 | 0.00 | 86,586.93 | 12.20 | 0.00 | |
| Transaction Type Sub-Total | | | | 1,316,653.54 | 1,316,653.54 | 0.00 | 1,316,653.54 | (871.23) | 0.00 | |



Managed Account Security Transactions & Interest

For the Month Ending **September 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 | | | | | | | | | |
| SELL | | | | | | | | | | |
| 09/10/20 | 09/16/20 | JP MORGAN CHASE & CO CORP NT (CALLABLE) DTD 03/01/2016 2.550% 03/01/2021 | 46625HQJ2 | 2,000,000.00 | 2,017,040.00 | 2,125.00 | 2,019,165.00 | 6,740.00 | 15,947.46 | FIFO |
| 09/10/20 | 09/16/20 | INTERNATIONAL FINANCE CORPORATION NOTE DTD 03/16/2018 2.635% 03/09/2021 | 45950VLO7 | 2,310,000.00 | 2,336,634.30 | 1,183.55 | 2,337,817.85 | 28,366.80 | 26,911.12 | FIFO |
| 09/11/20 | 09/16/20 | US TREASURY NOTES DTD 07/31/2015 2.000% 07/31/2022 | 912828XQ8 | 2,735,000.00 | 2,830,511.33 | 6,986.14 | 2,837,497.47 | 60,896.49 | 82,340.34 | FIFO |
| 09/24/20 | 09/25/20 | US TREASURY NOTES DTD 09/30/2015 1.750% 09/30/2022 | 912828L57 | 3,350,000.00 | 3,458,744.14 | 28,511.61 | 3,487,255.75 | 245,753.91 | 173,214.17 | FIFO |
| 09/24/20 | 09/25/20 | US TREASURY NOTES DTD 07/31/2017 1.875% 07/31/2022 | 9128282P4 | 2,510,000.00 | 2,590,496.48 | 7,161.68 | 2,597,658.16 | 95,987.88 | 86,528.37 | FIFO |
| 09/24/20 | 09/25/20 | US TREASURY N/B DTD 02/17/2015 2.000% 02/15/2025 | 912828J27 | 710,000.00 | 764,664.45 | 1,582.07 | 766,246.52 | 15,309.37 | 19,769.18 | FIFO |
| 09/25/20 | 09/25/20 | US TREASURY N/B NOTES DTD 10/31/2017 2.000% 10/31/2022 | 9128283C2 | 50,000.00 | 51,966.80 | 402.17 | 52,368.97 | 3,634.77 | 2,745.39 | FIFO |
| Transaction Type Sub-Total | | | | 13,665,000.00 | 14,050,057.50 | 47,952.22 | 14,098,009.72 | 456,689.22 | 407,456.03 | |
| Managed Account Sub-Total | | | | | (1,139,675.96) | 933,989.63 | (205,686.33) | 455,817.99 | 407,456.03 | |
| Total Security Transactions | | | | | (1,139,675.96) | 933,989.63 | (205,686.33) | 455,817.99 | 407,456.03 | |