



Account Statement

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

Consolidated Summary Statement

CITY OF STOCKTON

Portfolio Summary

Portfolio Holdings	Cash Dividends and Income	Closing Market Value
PFM Managed Account	1,673,084.58	512,306,746.96
State Pool	0.00	75,000,000.00
CAMP Pool	0.00	81,756.74
Idle Funds in Reserve Portfolio	0.00	538,957.76
BoW Main Account	0.00	51,997,733.82
Total	\$1,673,084.58	\$639,925,195.28

Investment Allocation

Investment Type	Closing Market Value	Percent
Asset-Backed Security	30,597,392.55	4.78
Certificate of Deposit	49,773,229.80	7.78
Corporate Note	110,248,854.51	17.23
Federal Agency Collateralized Mortgage Obligatio	16,428,282.88	2.57
Federal Agency Bond / Note	145,486,220.89	22.73
Municipal Bond / Note	10,492,117.85	1.64
Supra-National Agency Bond / Note	14,838,793.58	2.32
U.S. Treasury Bond / Note	134,441,854.90	21.01
State Pool	75,000,000.00	11.72
CAMP Pool	81,756.74	0.01
Idle Funds in Reserve Portfolio	538,957.76	0.08
BoW Main Account	51,997,733.82	8.13

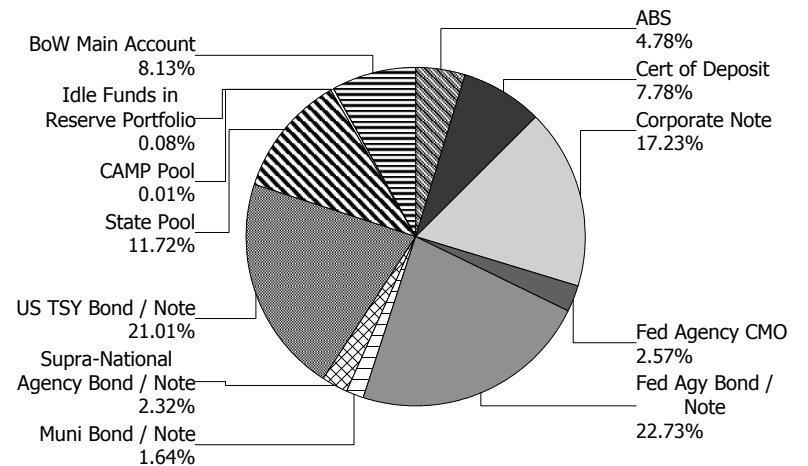
Total **\$639,925,195.28** **100.00%**

Maturity Distribution (Fixed Income Holdings)

Portfolio Holdings	Closing Market Value	Percent
Under 30 days	127,618,448.32	19.94
31 to 60 days	0.00	0.00
61 to 90 days	7,586,020.83	1.19
91 to 180 days	5,429,591.76	0.85
181 days to 1 year	38,210,217.62	5.97
1 to 2 years	89,260,334.69	13.95
2 to 3 years	130,834,491.48	20.45
3 to 4 years	125,258,783.83	19.57
4 to 5 years	115,727,306.75	18.08
Over 5 years	0.00	0.00
Total	\$639,925,195.28	100.00%

Weighted Average Days to Maturity **836**

Sector Allocation





Managed Account Summary Statement

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

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Transaction Summary - Managed Account

Opening Market Value	\$512,148,125.73
Maturities/Calls	(15,291,207.51)
Principal Dispositions	(12,070,560.21)
Principal Acquisitions	27,103,192.75
Unsettled Trades	1,250,000.00
Change in Current Value	(832,803.80)
Closing Market Value	\$512,306,746.96

Cash Transactions Summary - Managed Account

Maturities/Calls	14,028,280.78
Sale Proceeds	12,148,144.68
Coupon/Interest/Dividend Income	783,382.19
Principal Payments	1,556,207.51
Security Purchases	(28,558,657.34)
Net Cash Contribution	(23,973.62)
Reconciling Transactions	0.00

Earnings Reconciliation (Cash Basis) - Managed Account

Interest/Dividends/Coupons Received	1,154,247.44
Less Purchased Interest Related to Interest/Coupons	(5,827.19)
Plus Net Realized Gains/Losses	524,664.33
Total Cash Basis Earnings	\$1,673,084.58

Cash Balance

Closing Cash Balance	\$538,957.76
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Earnings Reconciliation (Accrual Basis)

	Total
Ending Amortized Value of Securities	496,952,189.69
Ending Accrued Interest	2,174,927.95
Plus Proceeds from Sales	12,148,144.68
Plus Proceeds of Maturities/Calls/Principal Payments	15,584,488.29
Plus Coupons/Dividends Received	783,382.19
Less Cost of New Purchases	(28,359,019.94)
Less Beginning Amortized Value of Securities	(495,599,409.43)
Less Beginning Accrued Interest	(2,538,359.42)
Total Accrual Basis Earnings	\$1,146,344.01



Portfolio Summary and Statistics

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

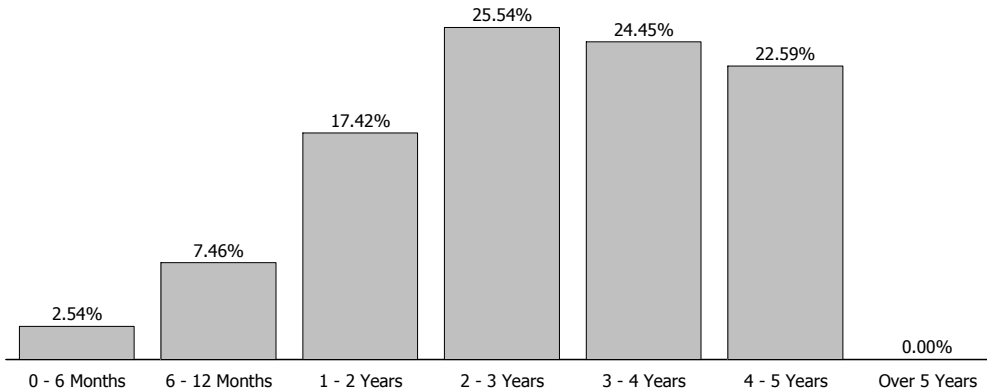
CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Account Summary

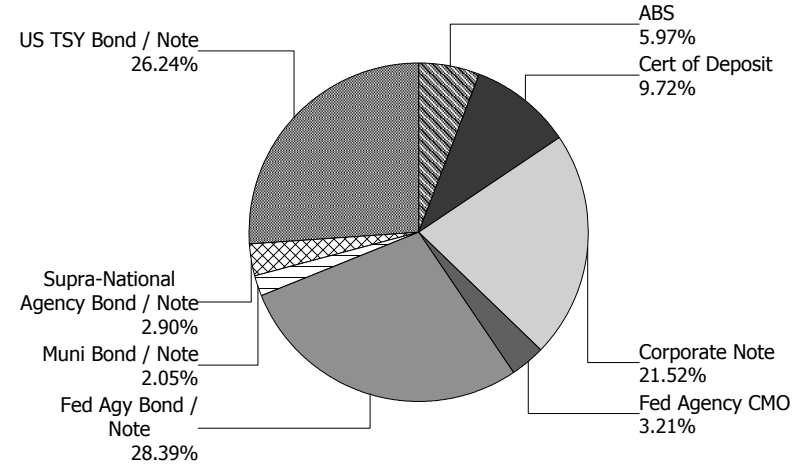
Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	126,685,000.00	134,441,854.90	26.24
Supra-National Agency Bond / Note	14,595,000.00	14,838,793.58	2.90
Municipal Bond / Note	10,055,000.00	10,492,117.85	2.05
Federal Agency Collateralized Mortgage Obligation	15,839,887.24	16,428,282.88	3.21
Federal Agency Bond / Note	142,685,000.00	145,486,220.89	28.39
Corporate Note	105,475,000.00	110,248,854.51	21.52
Certificate of Deposit	48,935,000.00	49,773,229.80	9.72
Asset-Backed Security	29,999,449.11	30,597,392.55	5.97
Managed Account Sub-Total	494,269,336.35	512,306,746.96	100.00%
Accrued Interest		2,174,927.95	
Total Portfolio	494,269,336.35	514,481,674.91	

Unsettled Trades **1,250,000.00** **1,249,337.50**

Maturity Distribution



Sector Allocation



Characteristics

Yield to Maturity at Cost	1.74%
Yield to Maturity at Market	0.48%
Weighted Average Days to Maturity	1043



Managed Account Issuer Summary

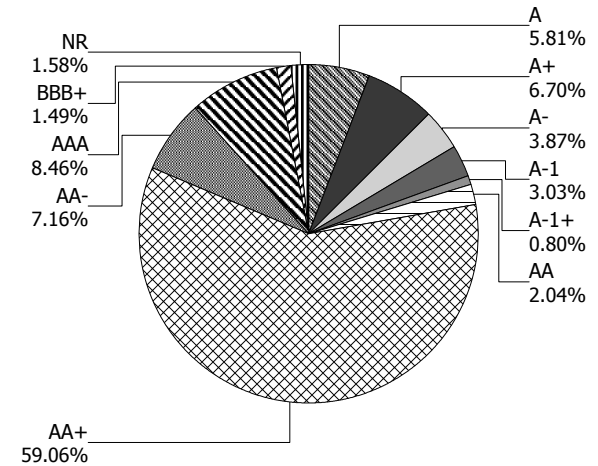
For the Month Ending **August 31, 2020**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Issuer Summary

Issuer	Market Value of Holdings	Percent
ALLY AUTO RECEIVABLES TRUST	2,912,086.10	0.57
AMERICAN EXPRESS CO	2,064,948.00	0.40
AMERICAN HONDA FINANCE	3,681,946.40	0.72
APPLE INC	6,195,336.00	1.21
BANK OF AMERICA CO	3,800,879.15	0.74
CALIFORNIA ST	4,685,723.30	0.91
CALIFORNIA ST DEPT OF WTR RESO	156,063.30	0.03
CALIFORNIA STATE UNIVERSITY	1,249,337.50	0.24
CAPITAL ONE PRIME AUTO REC TRUST	1,270,134.36	0.25
CARMAX AUTO OWNER TRUST	3,306,973.35	0.65
CISCO SYSTEMS INC	4,061,560.00	0.79
CITIGROUP INC	3,856,248.97	0.75
CREDIT AGRICOLE SA	4,115,792.56	0.80
CREDIT SUISSE GROUP RK	3,855,713.18	0.75
DEERE & COMPANY	5,027,519.25	0.98
DNB ASA	3,755,207.00	0.73
FANNIE MAE	86,011,811.53	16.80
FEDERAL FARM CREDIT BANKS	5,595,969.90	1.09
FEDERAL HOME LOAN BANKS	16,447,040.62	3.21
FREDDIE MAC	53,859,681.72	10.52
GOLDMAN SACHS GROUP INC	3,788,530.24	0.74
HOME DEPOT INC	2,078,352.00	0.41
HONDA AUTO RECEIVABLES	3,946,914.86	0.77
HYUNDAI AUTO RECEIVABLES	3,395,258.79	0.66
INTEL CORPORATION	4,130,700.00	0.81
INTER-AMERICAN DEVELOPMENT BANK	4,901,860.74	0.96
INTERNATIONAL FINANCE CORPORATION	3,956,325.74	0.77
INTL BANK OF RECONSTRUCTION AND DEV	5,980,607.10	1.17
JP MORGAN CHASE & CO	2,017,412.00	0.39
MARYLAND ST	1,295,297.85	0.25
MASTERCARD INC	4,689,858.00	0.92
MERCEDES-BENZ AUTO RECEIVABLES	1,918,472.51	0.37

Credit Quality (S&P Ratings)





Managed Account Issuer Summary

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

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Issuer	Market Value of Holdings	Percent
MICROSOFT CORP	3,013,778.30	0.59
MITSUBISHI UFJ FINANCIAL GROUP INC	3,811,933.12	0.74
NISSAN AUTO RECEIVABLES	8,593,236.82	1.68
NORDEA BANK AB	6,241,969.68	1.22
NOVARTIS AG	7,698,155.20	1.50
ORACLE CORP	4,164,218.30	0.81
PACCAR FINANCIAL CORP	2,236,021.37	0.44
PFIZER INC	6,919,411.20	1.35
ROYAL BANK OF CANADA	4,094,276.00	0.80
SAN DIEGO CA CMNTY CLG DIST	1,545,917.50	0.30
SKANDINAVISKA ENSKILDA BANKEN AB	7,587,607.13	1.48
SOCIETE GENERALE	4,883,961.50	0.95
STATE STREET CORPORATION	2,406,663.14	0.47
SUMITOMO MITSUI FINANCIAL GROUP INC	3,840,748.80	0.75
SWEDBANK AB	7,586,020.83	1.48
THE BANK OF NEW YORK MELLON CORPORATION	7,341,069.18	1.43
THE WALT DISNEY CORPORATION	4,131,012.00	0.81
TOYOTA MOTOR CORP	9,201,791.74	1.80
UNITED PARCEL SERVICE INC	4,124,136.00	0.81
UNITED STATES TREASURY	134,441,854.90	26.25
UNIVERSITY OF CALIFORNIA	1,559,778.40	0.30
US BANCORP	7,896,128.03	1.54
VISA INC	2,069,926.00	0.40
WAL-MART STORES INC	8,907,569.80	1.74
Total	\$512,306,746.96	100.00%



Managed Account Detail of Securities Held

For the Month Ending **August 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 07/31/2017 1.875% 07/31/2022		912828P4	2,510,000.00	AA+	Aaa	11/01/17	11/03/17	2,494,508.60	2.01	4,092.39	2,503,753.32	2,592,751.69
US TREASURY NOTES DTD 07/31/2015 2.000% 07/31/2022		912828XQ8	2,735,000.00	AA+	Aaa	08/30/17	08/31/17	2,769,614.84	1.73	4,756.52	2,748,460.26	2,831,579.69
US TREASURY NOTES DTD 09/30/2015 1.750% 09/30/2022		912828L57	3,490,000.00	AA+	Aaa	06/20/18	06/21/18	3,347,264.45	2.77	25,698.22	3,420,642.58	3,606,151.39
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	26,282.61	3,837,367.32	4,056,000.00
US TREASURY NOTES DTD 12/31/2015 2.125% 12/31/2022		912828N30	4,105,000.00	AA+	Aaa	06/04/18	06/06/18	3,991,791.80	2.77	14,933.61	4,047,276.71	4,293,573.44
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	677.17	433,086.18	462,243.75
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	4,312.94	6,885,342.65	6,994,760.60
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	24,299.18	3,761,504.59	3,984,750.00
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	105,191.26	10,257,111.37	10,606,250.00
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	2,581.52	2,307,297.60	2,450,703.13
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	3,358.70	2,989,164.53	3,188,493.75
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	28,927.60	4,987,384.93	5,186,719.00
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	88,988.28	11,000,493.53	11,826,312.50
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	45,977.51	8,413,924.23	9,052,509.38



Managed Account Detail of Securities Held

For the Month Ending **August 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 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	2,067.19	460,925.12	497,375.00
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	62,168.48	9,256,204.71	9,833,273.44
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	39,135.33	11,520,342.59	12,212,240.63
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	4,619.57	2,561,988.47	2,686,718.75
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	372.41	7,340,113.32	7,665,214.42
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	65,494.71	7,503,809.48	7,890,398.44
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	69,750.00	9,451,104.31	9,970,500.00
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	11,555.12	2,177,409.74	2,311,200.00
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	47,381.41	8,951,223.29	9,477,000.00
US TREASURY N/B DTD 02/17/2015 2.000% 02/15/2025	912828J27	710,000.00	AA+	Aaa	03/02/20	03/04/20	749,355.08	0.85	655.98	745,417.40	765,135.90
Security Type Sub-Total		126,685,000.00					127,552,752.73	1.88	683,277.71	127,561,348.23	134,441,854.90
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	3,611.25	1,604,371.41	1,617,658.64
INTERNATIONAL FINANCE CORPORATION NOTE DTD 03/16/2018 2.635% 03/09/2021	45950VLQ7	2,310,000.00	AAA	Aaa	03/09/18	03/16/18	2,308,267.50	2.66	29,081.62	2,309,699.32	2,338,667.10



Managed Account Detail of Securities Held

For the Month Ending **August 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
Supra-National Agency Bond / Note											
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	46,488.75	4,827,770.09	4,901,860.74
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	16,981.25	5,845,933.34	5,980,607.10
Security Type Sub-Total		14,595,000.00					14,564,233.80	2.71	96,162.87	14,587,774.16	14,838,793.58
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	43,850.00	4,453,645.22	4,685,723.30
MD ST TXBL GO BONDS DTD 08/05/2020 0.510% 08/01/2024	574193T01	1,295,000.00	AAA	Aaa	07/23/20	08/05/20	1,294,637.40	0.52	476.99	1,294,644.12	1,295,297.85
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	2,472.25	1,450,000.00	1,545,917.50
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	0.00	1,250,000.00	1,249,337.50
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	60.28	155,000.00	156,063.30
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	507.73	461,620.06	472,038.20
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	1,169.97	1,060,000.00	1,087,740.20
Security Type Sub-Total		10,055,000.00					10,144,046.45	1.42	48,537.22	10,124,909.40	10,492,117.85
Federal Agency Collateralized Mortgage Obligation											
FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/01/2021	3136B1XP4	1,196,408.77	AA+	Aaa	04/11/18	04/30/18	1,220,206.52	2.93	3,549.35	1,203,528.59	1,205,840.48



Managed Account Detail of Securities Held

For the Month Ending **August 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											
FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2015 2.791% 01/01/2022	3137BHYX8	3,965,000.00	AA+	Aaa	05/16/19	05/21/19	3,989,781.25	2.54	9,221.93	3,977,623.92	4,042,699.49
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	1,702,351.69	1,743,125.86
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	2,107,936.56	2,165,577.50
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	2,261,872.68	2,301,972.65
FANNIEMAE-ACES DTD 04/01/2014 3.346% 03/01/2024	3136AJB54	3,337,036.41	AA+	Aaa	12/13/19	12/18/19	3,499,195.53	2.14	9,304.77	3,471,940.12	3,624,382.61
FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/01/2024	3137FO3V3	1,301,442.06	AA+	Aaa	11/20/19	11/26/19	1,301,410.83	2.09	2,268.85	1,301,416.04	1,344,684.29

Security Type Sub-Total		15,839,887.24					16,105,801.94	2.39	37,906.47	16,026,669.60	16,428,282.88
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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	1,422.92	6,830,000.00	6,826,762.58
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	3,598.68	6,719,805.41	6,922,107.85
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	7,635.62	6,460,628.32	6,454,614.04
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	15,235.63	12,849,978.25	12,879,113.24
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	5,225.00	7,579,254.92	7,603,815.20
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	3,116.84	6,886,071.09	6,908,583.70
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	3,440.73	9,695,123.73	9,720,110.09



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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 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	318.40	4,580,370.15	4,587,517.17
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	166,344.70	12,291,604.12	13,304,455.43
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	26,650.78	3,493,945.91	3,769,561.85
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	4,829.86	2,668,165.85	2,877,296.88
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	950.00	758,141.50	817,845.88
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	5,213.54	1,500,000.00	1,512,583.50
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	19,970.05	1,677,669.80	1,707,962.75
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	12,953.06	2,187,359.55	2,218,932.97
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	21,352.50	9,052,241.62	9,221,494.32
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	18,507.33	4,080,000.00	4,083,386.40
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	9,225.00	4,897,443.09	4,937,525.04
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	1,157.55	526,632.79	529,891.95
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	6,691.75	3,040,910.50	3,063,280.13
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	14,552.08	6,587,373.01	6,661,498.80



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Federal Agency Bond / Note											
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	25,576.39	11,670,164.26	11,708,088.80
FANNIE MAE NOTES DTD 06/19/2020 0.500% 06/17/2025	3135G04Z3	7,645,000.00	AA+	Aaa	06/17/20	06/19/20	7,629,174.85	0.54	7,645.00	7,629,816.88	7,665,985.53
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	1,828.75	4,597,496.95	4,605,031.20
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	204.79	4,892,060.85	4,898,775.59
Security Type Sub-Total		142,685,000.00					143,211,473.10	0.87	383,646.95	143,152,258.55	145,486,220.89
Corporate Note											
JP MORGAN CHASE & CO CORP NT (CALLABLE) DTD 03/01/2016 2.550% 03/01/2021	46625HOJ2	2,000,000.00	A-	A2	07/06/17	07/11/17	2,010,300.00	2.40	25,500.00	2,001,211.30	2,017,412.00
BANK OF AMERICA CORP NOTE DTD 04/19/2016 2.625% 04/19/2021	06051GFW4	3,745,000.00	A-	A2	11/01/17	11/03/17	3,773,050.05	2.40	36,045.63	3,750,108.09	3,800,879.15
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	34,361.25	3,743,110.29	3,788,530.24
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	828.75	150,022.32	151,680.45
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	12,320.75	2,229,834.89	2,254,982.69
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	846.69	854,755.71	864,691.42
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	2,104.34	2,124,583.32	2,149,086.88
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	1,585.83	1,715,895.05	1,751,751.29



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Corporate Note											
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	35,920.56	4,080,130.31	4,164,218.30
CISCO SYSTEMS INC CORP (CALLABLE) NOTES DTD 09/20/2016 1.850% 09/20/2021	17275RBJ0	4,000,000.00	AA-	A1	06/20/18	06/22/18	3,851,880.00	3.06	33,094.44	3,952,042.09	4,061,560.00
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	25,039.49	3,752,654.06	3,856,248.97
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	3,542.53	875,577.44	902,375.25
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	4,048.61	1,000,909.86	1,031,286.00
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	12,145.83	3,003,068.33	3,093,858.00
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	5,395.83	1,999,039.21	2,058,794.00
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	26,700.00	2,006,006.28	2,064,948.00
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	48,183.33	4,015,576.13	4,131,012.00
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	28,722.22	4,000,840.02	4,130,700.00
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	42,166.67	5,997,207.23	6,195,336.00
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	27,416.67	4,004,387.20	4,124,136.00
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	13,125.00	2,010,173.22	2,078,352.00



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Corporate Note											
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	19,827.78	1,960,143.54	2,069,926.00
AMERICAN HONDA FINANCE DTD 01/10/2020 1.950% 05/10/2023	02665WDH1	3,550,000.00	A-	A3	01/07/20	01/10/20	3,548,686.50	1.96	21,344.38	3,548,940.34	3,681,946.40
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	94.31	484,376.83	484,270.08
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	12,908.75	6,786,810.85	7,341,069.18
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	5,179.69	2,157,714.52	2,322,312.63
PFIZER INC CORP NOTES DTD 03/11/2019 2.950% 03/15/2024	717081ES8	6,400,000.00	AA-	A1	06/03/19	06/05/19	6,562,752.00	2.38	87,057.78	6,520,408.50	6,919,411.20
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	59,765.63	4,349,507.32	4,689,858.00
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	34,405.83	8,771,614.46	8,907,569.80
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	6,820.00	3,302,147.88	3,515,021.40
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	1,435.50	1,615,458.93	1,667,873.96
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	1,962.00	2,200,087.89	2,279,602.02
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	6,082.22	7,602,496.31	7,698,155.20
Security Type Sub-Total		105,475,000.00					106,647,242.74	2.22	675,978.29	106,566,839.72	110,248,854.51



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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	50,496.82	7,555,000.00	7,586,020.83
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	58,317.60	3,760,000.00	3,811,933.12
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	47,177.67	4,055,000.00	4,115,792.56
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	30,240.00	4,000,000.00	4,094,276.00
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	1,392.08	3,855,000.00	3,855,713.18
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	4,101.25	4,825,000.00	4,883,961.50
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	3,658.67	3,840,000.00	3,840,748.80
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	1,868.50	6,060,000.00	6,241,969.68
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	2,283.15	7,365,000.00	7,587,607.13
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	18,667.13	3,620,000.00	3,755,207.00
Security Type Sub-Total		48,935,000.00					48,935,000.00	2.01	218,202.87	48,935,000.00	49,773,229.80
Asset-Backed Security											
HAROT 2017-4 A3 DTD 11/29/2017 2.050% 11/21/2021	43813FAC7	392,213.67	NR	Aaa	11/22/17	11/29/17	392,158.41	2.05	223.34	392,196.71	393,838.42
TAOT 2017-D A3 DTD 11/15/2017 1.930% 01/15/2022	89238KAD4	740,483.87	AAA	Aaa	11/07/17	11/15/17	740,415.61	1.93	635.17	740,461.40	743,769.10
HYUNDAI ABS 2017-B A3 DTD 08/16/2017 1.770% 01/18/2022	44932GAD7	677,331.23	AAA	Aaa	08/09/17	08/16/17	677,213.85	1.77	532.83	677,294.62	678,692.67



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Asset-Backed Security											
ALLYA 2017-5 A3 DTD 11/22/2017 1.990% 03/15/2022	02007YAC8	528,762.37	AAA	Aaa	11/14/17	11/22/17	528,721.34	1.99	467.66	528,747.77	530,261.31
TAOT 2018-A A3 DTD 01/31/2018 2.350% 05/16/2022	89238BAD4	885,331.92	AAA	Aaa	01/23/18	01/31/18	885,321.73	2.35	924.68	885,327.87	891,094.10
HART 2018-A A3 DTD 04/18/2018 2.790% 07/15/2022	44891KAD7	828,490.44	AAA	Aaa	04/10/18	04/18/18	828,365.66	2.79	1,027.33	828,435.50	836,306.92
MBART 2018-1 A3 DTD 07/25/2018 3.030% 01/15/2023	58772RAD6	1,889,599.43	AAA	Aaa	07/17/18	07/25/18	1,889,526.88	3.03	2,544.66	1,889,561.00	1,918,472.51
ALLYA 2018-3 A3 DTD 06/27/2018 3.000% 01/15/2023	02007JAC1	2,353,297.65	AAA	Aaa	06/19/18	06/27/18	2,353,136.68	3.00	3,137.73	2,353,213.83	2,381,824.79
NAROT 2018-B A3 DTD 07/25/2018 3.060% 03/15/2023	65479GAD1	2,183,938.53	AAA	Aaa	07/17/18	07/25/18	2,183,867.77	3.06	2,970.16	2,183,899.89	2,222,889.95
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	1,174,980.24	1,202,448.00
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	1,839,838.73	1,880,259.20
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	2,289,941.12	2,350,628.44
NAROT 2019-A A3 DTD 02/13/2019 2.900% 10/15/2023	65479KAD2	2,780,000.00	NR	Aaa	02/05/19	02/13/19	2,779,578.83	2.90	3,583.11	2,779,718.64	2,852,191.32
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	1,239,819.68	1,270,134.36
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	2,449,602.87	2,517,806.45
CARMX 2019-2 A3 DTD 04/17/2019 2.680% 03/15/2024	14316LAC7	1,525,000.00	AAA	NR	04/09/19	04/17/19	1,524,844.15	2.68	1,816.44	1,524,887.85	1,571,779.22
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	3,534,777.95	3,619,452.56



Managed Account Detail of Securities Held

For the Month Ending **August 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
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	999,973.77	1,000,349.10
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	1,684,710.59	1,735,194.13
Security Type Sub-Total		29,999,449.11					29,996,373.47	2.45	31,215.57	29,997,390.03	30,597,392.55
Managed Account Sub-Total		494,269,336.35					497,156,924.23	1.74	2,174,927.95	496,952,189.69	512,306,746.96
Securities Sub-Total		\$494,269,336.35					\$497,156,924.23	1.74%	\$2,174,927.95	\$496,952,189.69	\$512,306,746.96
Accrued Interest											\$2,174,927.95
Total Investments											\$514,481,674.91

Bolded items are forward settling trades.



Managed Account Fair Market Value & Analytics

For the Month Ending **August 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	YTM at Mkt
U.S. Treasury Bond / Note											
US TREASURY NOTES	DTD 07/31/2017 1.875% 07/31/2022	9128282P4	2,510,000.00	GOLDMAN		103.30	2,592,751.69	98,243.09	88,998.37	1.89	0.15
US TREASURY NOTES	DTD 07/31/2015 2.000% 07/31/2022	912828XQ8	2,735,000.00	MORGAN_S		103.53	2,831,579.69	61,964.85	83,119.43	1.89	0.15
US TREASURY NOTES	DTD 09/30/2015 1.750% 09/30/2022	912828L57	3,490,000.00	TD		103.33	3,606,151.39	258,886.94	185,508.81	2.04	0.15
US TREASURY N/B NOTES	DTD 10/31/2017 2.000% 10/31/2022	9128283C2	3,900,000.00	MERRILL		104.00	4,056,000.00	286,101.56	218,632.68	2.12	0.15
US TREASURY NOTES	DTD 12/31/2015 2.125% 12/31/2022	912828N30	4,105,000.00	BNP_PARI		104.59	4,293,573.44	301,781.64	246,296.73	2.28	0.15
US TREASURY NOTES	DTD 02/01/2016 1.750% 01/31/2023	912828P38	445,000.00	MORGAN_S		103.88	462,243.75	38,572.46	29,157.57	2.37	0.14
UNITED STATES TREASURY NOTES	DTD 02/15/2020 1.375% 02/15/2023	912828Z86	6,790,000.00	BNP_PAR		103.02	6,994,760.60	90,179.35	109,417.95	2.42	0.14
US TREASURY NOTES	DTD 03/31/2016 1.500% 03/31/2023	912828O29	3,850,000.00	TD		103.50	3,984,750.00	276,568.36	223,245.41	2.53	0.14
US TREASURY NOTES	DTD 04/02/2018 2.500% 03/31/2023	9128284D9	10,000,000.00	BARCLAYS		106.06	10,606,250.00	242,578.12	349,138.63	2.49	0.15
US TREASURY NOTES	DTD 08/01/2016 1.250% 07/31/2023	912828S92	2,375,000.00	NOMURA		103.19	2,450,703.13	176,269.54	143,405.53	2.87	0.15
US TREASURY NOTES	DTD 08/01/2016 1.250% 07/31/2023	912828S92	3,090,000.00	RBC		103.19	3,188,493.75	253,114.46	199,329.22	2.87	0.15
US TREASURY N/B	DTD 09/30/2016 1.375% 09/30/2023	912828T26	5,000,000.00	MERRILL		103.73	5,186,719.00	203,711.19	199,334.07	3.01	0.16
US TREASURY NOTES	DTD 11/15/2013 2.750% 11/15/2023	912828WE6	10,925,000.00	TD		108.25	11,826,312.50	790,782.23	825,818.97	3.07	0.17
US TREASURY NOTES	DTD 11/30/2016 2.125% 11/30/2023	912828U57	8,515,000.00	BNP_PARI		106.31	9,052,509.38	689,848.05	638,585.15	3.14	0.18
US TREASURY N/B	DTD 12/31/2018 2.625% 12/31/2023	9128285U0	460,000.00	MERRILL		108.13	497,375.00	36,009.38	36,449.88	3.20	0.18
US TREASURY N/B NOTES	DTD 05/01/2017 2.000% 04/30/2024	912828X70	9,225,000.00	MORGAN_S		106.59	9,833,273.44	566,472.66	577,068.73	3.54	0.19
US TREASURY N/B NOTES	DTD 06/30/2017 2.000% 06/30/2024	912828XX3	11,430,000.00	RBC		106.84	12,212,240.63	664,368.75	691,898.04	3.70	0.21



Managed Account Fair Market Value & Analytics

For the Month Ending **August 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	YTM at Mkt
U.S. Treasury Bond / Note										
US TREASURY N/B DTD 07/31/2017 2.125% 07/31/2024	9128282N9	2,500,000.00	HSBC		107.47	2,686,718.75	107,812.50	124,730.28	3.78	0.21
US TREASURY N/B NOTES DTD 08/31/2017 1.875% 08/31/2024	9128282U3	7,190,000.00	HSBC		106.61	7,665,214.42	287,881.22	325,101.10	3.88	0.21
US TREASURY NOTES DTD 10/02/2017 2.125% 09/30/2024	9128282Y5	7,325,000.00	HSBC		107.72	7,890,398.44	346,506.84	386,588.96	3.91	0.22
US TREASURY N/B DTD 10/31/2017 2.250% 10/31/2024	9128283D0	9,200,000.00	MORGAN_S		108.38	9,970,500.00	469,703.12	519,395.69	3.98	0.23
US TREASURY N/B DTD 11/30/2017 2.125% 11/30/2024	9128283J7	2,140,000.00	NOMURA		108.00	2,311,200.00	127,229.69	133,790.26	4.07	0.23
US TREASURY N/B DTD 11/30/2017 2.125% 11/30/2024	9128283J7	8,775,000.00	RBS		108.00	9,477,000.00	498,735.35	525,776.71	4.07	0.23
US TREASURY N/B DTD 02/17/2015 2.000% 02/15/2025	912828J27	710,000.00	MERRILL		107.77	765,135.90	15,780.82	19,718.50	4.29	0.25
Security Type Sub-Total		126,685,000.00				134,441,854.90	6,889,102.17	6,880,506.67	3.20	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		100.79	1,617,658.64	17,377.34	13,287.23	0.40	0.29
INTERNATIONAL FINANCE CORPORATION NOTE DTD 03/16/2018 2.635% 03/09/2021	45950VLQ7	2,310,000.00	HSBC		101.24	2,338,667.10	30,399.60	28,967.78	0.52	0.27
INTER-AMERICAN DEVELOPMENT BANK NOTE DTD 04/19/2018 2.625% 04/19/2021	4581X0DB1	4,830,000.00	CITIGRP		101.49	4,901,860.74	82,486.74	74,090.65	0.63	0.28
INTL BANK OF RECONSTRUCTION AND DEV NOTE DTD 07/25/2018 2.750% 07/23/2021	459058GH0	5,850,000.00	MORGAN_S		102.23	5,980,607.10	144,296.10	134,673.76	0.89	0.26
Security Type Sub-Total		14,595,000.00				14,838,793.58	274,559.78	251,019.42	0.69	0.27
Municipal Bond / Note										



Managed Account Fair Market Value & Analytics

For the Month Ending **August 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	YTM at Mkt
Municipal Bond / Note											
CA ST TXBL GO BONDS	DTD 10/24/2019 2.400% 10/01/2023	13063DRJ9	4,385,000.00	MORGAN_S		106.86	4,685,723.30	212,979.45	232,078.08	2.97	0.17
MD ST TXBL GO BONDS	DTD 08/05/2020 0.510% 08/01/2024	574193TQ1	1,295,000.00	JPM_CHA		100.02	1,295,297.85	660.45	653.73	3.88	0.50
SAN DIEGO CCD, CA TXBL GO BONDS	DTD 10/16/2019 2.046% 08/01/2024	797272OP9	1,450,000.00	RBC		106.62	1,545,917.50	95,917.50	95,917.50	3.79	0.35
CA ST UNIV TXBL REV BONDS	DTD 09/17/2020 0.685%	13077DNC2	1,250,000.00	GOLDMAN		99.95	1,249,337.50	(662.50)	(662.50)	4.12	0.70
11/01/2024											
CA ST DEPT WTR RES WTR SYS TXBL REV	DTD 08/06/2020 0.560% 12/01/2024	13067WRB0	155,000.00	MORGAN_		100.69	156,063.30	1,063.30	1,063.30	4.21	0.40
UNIV OF CAL TXBL REV BONDS	DTD 07/16/2020 0.883% 05/15/2025	91412HGE7	460,000.00	JPM_CHA	04/15/25	102.62	472,038.20	10,373.00	10,418.14	4.62	0.32
UNIV OF CAL TXBL REV BONDS	DTD 07/16/2020 0.883% 05/15/2025	91412HGE7	1,060,000.00	JPM_CHA	04/15/25	102.62	1,087,740.20	27,740.20	27,740.20	4.62	0.32
Security Type Sub-Total			10,055,000.00				10,492,117.85	348,071.40	367,208.45	3.60	0.33
Federal Agency Collateralized Mortgage Obligation											
FNA 2018-M5 A2	DTD 04/01/2018 3.560% 09/01/2021	3136B1XP4	1,196,408.77	JPM_CHAS		100.79	1,205,840.48	(14,366.04)	2,311.89	0.60	2.76
FHLMC MULTIFAMILY STRUCTURED P	DTD 05/01/2015 2.791% 01/01/2022	3137BHXY8	3,965,000.00	JPM_CHAS		101.96	4,042,699.49	52,918.24	65,075.57	1.26	1.31
FHLMC MULTIFAMILY STRUCTURED P	DTD 11/01/2015 2.716% 06/01/2022	3137BLUR7	1,700,000.00	JPM_CHAS		102.54	1,743,125.86	38,875.86	40,774.17	1.55	1.25
FHLMC SERIES K721 A2	DTD 12/01/2015 3.090% 08/01/2022	3137BM6P6	2,100,000.00	CITIGRP		103.12	2,165,577.50	47,694.69	57,640.94	1.74	1.44
FHLMC MULTIFAMILY STRUCTURED P	DTD 12/01/2012 2.307% 08/01/2022	3137AWOH1	2,240,000.00	CANT_FIT		102.77	2,301,972.65	28,897.65	40,099.97	1.87	0.85
FANNIEMAE-ACES	DTD 04/01/2014 3.346% 03/01/2024	3136AJB54	3,337,036.41	JPM_CHAS		108.61	3,624,382.61	125,187.08	152,442.49	3.17	0.85
FHMS KJ27 A1	DTD 11/01/2019 2.092% 07/01/2024	3137FO3V3	1,301,442.06	JPM_CHAS		103.32	1,344,684.29	43,273.46	43,268.25	2.44	1.21



Managed Account Fair Market Value & Analytics

For the Month Ending **August 31, 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
Security Type Sub-Total		15,839,887.24				16,428,282.88	322,480.94	401,613.28	1.91	1.25
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	99.95	6,826,762.58	(3,237.42)	(3,237.42)	0.93	0.32
FEDERAL HOME LOAN BANKS NOTES DTD 02/21/2020 1.375% 02/17/2023	3130AJ7E3	6,730,000.00	WELLS_FA		102.85	6,922,107.85	204,491.05	202,302.44	2.43	0.21
FREDDIE MAC NOTES DTD 05/07/2020 0.375% 05/05/2023	3137EAER6	6,430,000.00	DEUTSCH		100.38	6,454,614.04	(6,892.96)	(6,014.28)	2.67	0.23
FREDDIE MAC NOTES DTD 05/07/2020 0.375% 05/05/2023	3137EAER6	12,830,000.00	MORGAN_		100.38	12,879,113.24	27,558.84	29,134.99	2.67	0.23
FANNIE MAE NOTES DTD 05/22/2020 0.250% 05/22/2023	3135G04O3	7,600,000.00	CITIGRP		100.05	7,603,815.20	26,691.20	24,560.28	2.72	0.23
FREDDIE MAC NOTES DTD 06/26/2020 0.250% 06/26/2023	3137EAES4	6,905,000.00	TD		100.05	6,908,583.70	23,746.30	22,512.61	2.81	0.23
FANNIE MAE NOTES DTD 07/10/2020 0.250% 07/10/2023	3135G05G4	9,715,000.00	CITIGRP		100.05	9,720,110.09	25,997.34	24,986.36	2.85	0.23
FREDDIE MAC NOTES DTD 08/21/2020 0.250% 08/24/2023	3137EAEV7	4,585,000.00	CITIGRP		100.05	4,587,517.17	7,193.87	7,147.02	2.97	0.23
FANNIE MAE NOTES DTD 09/14/2018 2.875% 09/12/2023	3135G0U43	12,325,000.00	HSBC		107.95	13,304,455.43	1,032,206.43	1,012,851.31	2.90	0.24
FEDERAL HOME LOAN BANKS NOTES DTD 12/09/2013 3.375% 12/08/2023	3130A0F70	3,425,000.00	DAIWA		110.06	3,769,561.85	242,154.35	275,615.94	3.11	0.28
FANNIE MAE NOTES DTD 02/08/2019 2.500% 02/05/2024	3135G0V34	2,675,000.00	NOMURA		107.56	2,877,296.88	212,247.88	209,131.03	3.31	0.28
FHLB BONDS DTD 02/15/2019 2.500% 02/13/2024	3130AFW94	760,000.00	BARCLAYS		107.61	817,845.88	60,536.28	59,704.38	3.33	0.28
FEDERAL FARM CREDIT BANK NOTES DTD 04/08/2020 0.875% 04/08/2024	3133ELVX9	1,500,000.00	STIFEL		100.84	1,512,583.50	12,583.50	12,583.50	3.55	0.64
FNMA BENCHMARK NOTES DTD 09/08/2014 2.625% 09/06/2024	3135G0ZR7	1,565,000.00	JEFFERI		109.14	1,707,962.75	17,919.25	30,292.95	3.80	0.33
FANNIE MAE NOTES DTD 10/18/2019 1.625% 10/15/2024	3135G0W66	2,110,000.00	CITIGRP		105.16	2,218,932.97	24,068.77	31,573.42	3.99	0.36
FANNIE MAE NOTES DTD 01/10/2020 1.625% 01/07/2025	3135G0X24	8,760,000.00	MORGAN_		105.27	9,221,494.32	136,147.92	169,252.70	4.21	0.40



Managed Account Fair Market Value & Analytics

For the Month Ending **August 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	YTM at Mkt
Federal Agency Bond / Note										
FEDERAL FARM CREDIT BANK NOTES DTD 04/09/2020 1.150% 04/09/2025	3133ELWC4	4,080,000.00	RBC	10/09/20	100.08	4,083,386.40	3,386.40	3,386.40	0.11	1.13
FEDERAL HOME LOAN BANK NOTES DTD 04/16/2020 0.500% 04/14/2025	3130AJHU6	4,920,000.00	CITIGRP		100.36	4,937,525.04	41,928.24	40,081.95	4.57	0.42
FANNIE MAE NOTES DTD 04/24/2020 0.625% 04/22/2025	3135G03U5	525,000.00	JEFFERI		100.93	529,891.95	3,164.70	3,259.16	4.58	0.42
FANNIE MAE NOTES DTD 04/24/2020 0.625% 04/22/2025	3135G03U5	3,035,000.00	NOMURA		100.93	3,063,280.13	21,936.98	22,369.63	4.58	0.42
FANNIE MAE NOTES DTD 04/24/2020 0.625% 04/22/2025	3135G03U5	6,600,000.00	CITIGRP		100.93	6,661,498.80	75,094.80	74,125.79	4.58	0.42
FANNIE MAE NOTES DTD 04/24/2020 0.625% 04/22/2025	3135G03U5	11,600,000.00	TD		100.93	11,708,088.80	34,196.80	37,924.54	4.58	0.42
FANNIE MAE NOTES DTD 06/19/2020 0.500% 06/17/2025	3135G04Z3	7,645,000.00	NOMURA		100.27	7,665,985.53	36,810.68	36,168.65	4.74	0.44
FREDDIE MAC NOTES DTD 07/23/2020 0.375% 07/21/2025	3137EAEU9	4,620,000.00	WELLS_F		99.68	4,605,031.20	8,038.80	7,534.25	4.85	0.44
FANNIE MAE NOTES DTD 08/27/2020 0.375% 08/25/2025	3135G05X7	4,915,000.00	BARCLAY		99.67	4,898,775.59	6,777.79	6,714.74	4.94	0.44
Security Type Sub-Total		142,685,000.00				145,486,220.89	2,274,747.79	2,333,962.34	3.33	0.34
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	100.87	2,017,412.00	7,112.00	16,200.70	0.41	0.81
BANK OF AMERICA CORP NOTE DTD 04/19/2016 2.625% 04/19/2021	06051GFW4	3,745,000.00	MERRILL		101.49	3,800,879.15	27,829.10	50,771.06	0.63	0.28
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	101.30	3,788,530.24	29,807.80	45,419.95	0.56	0.63
STATE STREET CORP NOTES DTD 05/19/2016 1.950% 05/19/2021	857477AV5	150,000.00	NEW ACCT		101.12	151,680.45	1,537.95	1,658.13	0.71	0.39
STATE STREET CORP NOTES DTD 05/19/2016 1.950% 05/19/2021	857477AV5	2,230,000.00	NEW ACCT		101.12	2,254,982.69	26,142.29	25,147.80	0.71	0.39



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

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Corporate Note										
MICROSOFT CORP (CALLABLE) NOTES DTD 08/08/2016 1.550% 08/08/2021	594918BP8	855,000.00	NEW ACCT	07/08/21	101.13	864,691.42	10,999.57	9,935.71	0.85	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	101.13	2,149,086.88	26,318.13	24,503.56	0.85	0.34
PACCAR FINANCIAL CORP DTD 08/11/2016 1.650% 08/11/2021	69371RN44	1,730,000.00	NEW ACCT		101.26	1,751,751.29	89,774.89	35,856.24	0.94	0.32
ORACLE CORP (CALLABLE) NOTES DTD 07/07/2016 1.900% 09/15/2021	68389XBK0	4,100,000.00	NEW ACCT	08/15/21	101.57	4,164,218.30	156,017.30	84,087.99	0.95	0.39
CISCO SYSTEMS INC CORP (CALLABLE) NOTES DTD 09/20/2016 1.850% 09/20/2021	17275RBJ0	4,000,000.00	MIZUHO	08/20/21	101.54	4,061,560.00	209,680.00	109,517.91	0.96	0.39
CITIGROUP INC CORP (CALLABLE) NOTE DTD 12/08/2016 2.900% 12/08/2021	172967LC3	3,745,000.00	MORGAN_S	11/08/21	102.97	3,856,248.97	85,670.62	103,594.91	1.17	0.55
JOHN DEERE CAPITAL CORP NOTES DTD 01/06/2017 2.650% 01/06/2022	24422ETL3	875,000.00	NEW ACCT		103.13	902,375.25	25,319.00	26,797.81	1.33	0.33
JOHN DEERE CAPITAL CORP NOTES DTD 01/06/2017 2.650% 01/06/2022	24422ETL3	1,000,000.00	NEW ACCT		103.13	1,031,286.00	28,046.00	30,376.14	1.33	0.33
JOHN DEERE CAPITAL CORP NOTES DTD 01/06/2017 2.650% 01/06/2022	24422ETL3	3,000,000.00	NEW ACCT		103.13	3,093,858.00	82,938.00	90,789.67	1.33	0.33
US BANCORP (CALLABLE) NOTES DTD 01/24/2017 2.625% 01/24/2022	91159HHP8	2,000,000.00	NEW ACCT	12/23/21	102.94	2,058,794.00	62,234.00	59,754.79	1.30	0.51
AMERICAN EXPRESS CREDIT (CALLABLE) NOTES DTD 03/03/2017 2.700% 03/03/2022	0258M0EG0	2,000,000.00	BNP_PARI	01/31/22	103.25	2,064,948.00	45,628.00	58,941.72	1.38	0.54
WALT DISNEY COMPANY CORP NOTES DTD 03/06/2017 2.450% 03/04/2022	25468PDO6	4,000,000.00	WELLS_FA		103.28	4,131,012.00	83,092.00	115,435.87	1.48	0.28
INTEL CORP (CALLABLE) NOTES DTD 05/11/2017 2.350% 05/11/2022	458140BB5	4,000,000.00	US_BANCO	04/11/22	103.27	4,130,700.00	128,220.00	129,859.98	1.58	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	103.26	6,195,336.00	203,316.00	198,128.77	1.58	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	103.10	4,124,136.00	111,256.00	119,748.80	1.60	0.53



Managed Account Fair Market Value & Analytics

For the Month Ending **August 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	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	103.92	2,078,352.00	48,972.00	68,178.78	1.64	0.38
VISA INC (CALLABLE) NOTE	DTD 09/11/2017 2.150% 09/15/2022	92826CAG7	2,000,000.00	US_BANCO	08/15/22	103.50	2,069,926.00	152,746.00	109,782.46	1.91	0.43
AMERICAN HONDA FINANCE	DTD 01/10/2020 1.950% 05/10/2023	02665WDH1	3,550,000.00	SOCGEN		103.72	3,681,946.40	133,259.90	133,006.06	2.62	0.56
PACCAR FINANCIAL CORP CORPORATE NOTES	DTD 08/11/2020 0.350% 08/11/2023	69371RQ90	485,000.00	BNP_PAR		99.85	484,270.08	(94.57)	(106.75)	2.93	0.40
BANK OF NY MELLON CORP CORP NOTES	DTD 08/13/2018 3.450% 08/11/2023	06406RAJ6	6,735,000.00	HSBC		109.00	7,341,069.18	526,326.78	554,258.33	2.83	0.38
US BANK NA CINCINNATI CORP NOTES	DTD 02/04/2019 3.375% 02/05/2024	91159HHV5	2,125,000.00	KEYBANC		109.29	2,322,312.63	151,115.13	164,598.11	3.27	0.63
PFIZER INC CORP NOTES	DTD 03/11/2019 2.950% 03/15/2024	717081ES8	6,400,000.00	SUNTRUST		108.12	6,919,411.20	356,659.20	399,002.70	3.35	0.63
MASTERCARD INC CORP NOTES	DTD 03/31/2014 3.375% 04/01/2024	57636QAB0	4,250,000.00	US_BANCO		110.35	4,689,858.00	301,095.50	340,350.68	3.38	0.46
WALMART INC CORPORATE NOTES	DTD 04/23/2019 2.850% 07/08/2024	931142EL3	8,200,000.00	WELLS_F	04/15/23	108.63	8,907,569.80	70,183.80	135,955.34	2.54	0.58
US BANCORP	DTD 07/29/2019 2.400% 07/30/2024	91159HHX1	3,300,000.00	MIZUHO		106.52	3,515,021.40	212,282.40	212,873.52	3.76	0.71
TOYOTA MOTOR CREDIT CORP CORP NOTES	DTD 02/13/2020 1.800% 02/13/2025	89236TGT6	1,595,000.00	MITSU		104.57	1,667,873.96	51,181.96	52,415.03	4.30	0.75
TOYOTA MOTOR CREDIT CORP CORP NOTES	DTD 02/13/2020 1.800% 02/13/2025	89236TGT6	2,180,000.00	CITIGRP		104.57	2,279,602.02	78,303.42	79,514.13	4.30	0.75
NOVARTIS CAPITAL CORP	DTD 02/14/2020 1.750% 02/14/2025	66989HAP3	7,360,000.00	WELLS_F	01/14/25	104.59	7,698,155.20	78,641.60	95,658.89	4.23	0.70
Security Type Sub-Total			105,475,000.00				110,248,854.51	3,601,611.77	3,682,014.79	2.14	0.50

Certificate of Deposit



Managed Account Fair Market Value & Analytics

For the Month Ending **August 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	YTM at Mkt
Certificate of Deposit										
SWEDBANK (NEW YORK) CERT DEPOS DTD 11/17/2017 2.270% 11/16/2020	87019U6D6	7,555,000.00	MERRILL		100.41	7,586,020.83	31,020.83	31,020.83	0.21	2.26
MUFG BANK LTD/NY CERT DEPOS DTD 02/28/2019 2.970% 02/26/2021	55379WZT6	3,760,000.00	MITSU		101.38	3,811,933.12	51,933.12	51,933.12	0.50	0.09
CREDIT AGRICOLE CIB NY CERT DEPOS DTD 04/04/2019 2.830% 04/02/2021	22535CDU2	4,055,000.00	CREDAG		101.50	4,115,792.56	60,792.56	60,792.56	0.59	0.27
ROYAL BANK OF CANADA NY CD DTD 06/08/2018 3.240% 06/07/2021	78012UEE1	4,000,000.00	RBC		102.36	4,094,276.00	94,276.00	94,276.00	0.76	0.17
CREDIT SUISSE NEW YORK CERT DEPOS DTD 08/07/2020 0.520% 02/01/2022	22549L6F7	3,855,000.00	CSFB		100.02	3,855,713.18	713.18	713.18	1.44	0.51
SOCIETE GENERALE NY CERT DEPOS DTD 02/19/2020 1.800% 02/14/2022	83369XDL9	4,825,000.00	MERRILL		101.22	4,883,961.50	58,961.50	58,961.50	1.44	0.95
SUMITOMO MITSUI BANK NY CERT DEPOS DTD 07/14/2020 0.700% 07/08/2022	86565CKU2	3,840,000.00	SMBC		100.02	3,840,748.80	748.80	748.80	1.84	0.69
NORDEA BANK ABP NEW YORK CERT DEPOS DTD 08/29/2019 1.850% 08/26/2022	65558TLL7	6,060,000.00	MERRILL		103.00	6,241,969.68	181,969.68	181,969.68	1.97	0.33
SKANDINAV ENSKILDA BANK LT CD DTD 09/03/2019 1.860% 08/26/2022	83050PDR7	7,365,000.00	BARCLAYS		103.02	7,587,607.13	222,607.13	222,607.13	1.97	0.33
DNB BANK ASA/NY LT CD DTD 12/06/2019 2.040% 12/02/2022	23341VZT1	3,620,000.00	GOLDMAN		103.74	3,755,207.00	135,207.00	135,207.00	2.21	0.37
Security Type Sub-Total		48,935,000.00				49,773,229.80	838,229.80	838,229.80	1.29	0.69

Asset-Backed Security										
HAROT 2017-4 A3 DTD 11/29/2017 2.050% 11/21/2021	43813FAC7	392,213.67	BARCLAYS		100.41	393,838.42	1,680.01	1,641.71	0.24	1.71
TAOT 2017-D A3 DTD 11/15/2017 1.930% 01/15/2022	89238KAD4	740,483.87	JPM_CHAS		100.44	743,769.10	3,353.49	3,307.70	0.27	1.60
HYUNDAI ABS 2017-B A3 DTD 08/16/2017 1.770% 01/18/2022	44932GAD7	677,331.23	CITIGRP		100.20	678,692.67	1,478.82	1,398.05	0.16	1.62
ALLYA 2017-5 A3 DTD 11/22/2017 1.990% 03/15/2022	02007YAC8	528,762.37	CITIGRP		100.28	530,261.31	1,539.97	1,513.54	0.19	1.80



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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
Asset-Backed Security											
TAOT 2018-A A3	DTD 01/31/2018 2.350% 05/16/2022	89238BAD4	885,331.92	MITSU		100.65	891,094.10	5,772.37	5,766.23	0.38	1.96
HART 2018-A A3	DTD 04/18/2018 2.790% 07/15/2022	44891KAD7	828,490.44	BARCLAYS		100.94	836,306.92	7,941.26	7,871.42	0.41	2.28
MBART 2018-1 A3	DTD 07/25/2018 3.030% 01/15/2023	58772RAD6	1,889,599.43	BNP_PARI		101.53	1,918,472.51	28,945.63	28,911.51	0.60	2.37
ALLYA 2018-3 A3	DTD 06/27/2018 3.000% 01/15/2023	02007JAC1	2,353,297.65	BARCLAYS		101.21	2,381,824.79	28,688.11	28,610.96	0.50	2.47
NAROT 2018-B A3	DTD 07/25/2018 3.060% 03/15/2023	65479GAD1	2,183,938.53	SOCGEN		101.78	2,222,889.95	39,022.18	38,990.06	0.70	2.34
HAROT 2019-1 A3	DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	1,175,000.00	MERRILL		102.34	1,202,448.00	27,479.49	27,467.76	0.98	1.89
HYUNDAI AUTO RECEIVABLES TRUST	DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	1,840,000.00	SOCGEN		102.19	1,880,259.20	40,501.34	40,420.47	0.99	1.86
HAROT 2019-2 A3	DTD 05/29/2019 2.520% 06/21/2023	43815MAC0	2,290,000.00	JPM_CHAS		102.65	2,350,628.44	60,713.86	60,687.32	1.24	1.56
NAROT 2019-A A3	DTD 02/13/2019 2.900% 10/15/2023	65479KAD2	2,780,000.00	MITSU		102.60	2,852,191.32	72,612.49	72,472.68	1.04	2.04
COPAR 2019-1 A3	DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	1,240,000.00	JPM_CHAS		102.43	1,270,134.36	30,385.58	30,314.68	1.12	1.73
NAROT 2019-B A3	DTD 05/28/2019 2.500% 11/15/2023	65479HAC1	2,450,000.00	WELLS_FA		102.77	2,517,806.45	68,360.39	68,203.58	1.26	1.61
CARMX 2019-2 A3	DTD 04/17/2019 2.680% 03/15/2024	14316LAC7	1,525,000.00	RBC		103.07	1,571,779.22	46,935.07	46,891.37	1.25	1.79
TAOT 2020-A A3	DTD 02/12/2020 1.660% 05/15/2024	89232HAC9	3,535,000.00	MITSU		102.39	3,619,452.56	84,707.79	84,674.61	1.59	1.00
NAROT 2020-B A3	DTD 06/30/2020 0.550% 07/15/2024	65479CAD0	1,000,000.00	MIZUHO		100.03	1,000,349.10	376.50	375.33	1.88	0.54
CARMX 2020-1 A3	DTD 01/22/2020 1.890% 12/16/2024	14315XAC2	1,685,000.00	MERRILL		102.98	1,735,194.13	50,524.73	50,483.54	1.96	1.18
Security Type Sub-Total			29,999,449.11				30,597,392.55	601,019.08	600,002.52	1.03	1.76



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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
Managed Account Sub-Total		494,269,336.35				512,306,746.96	15,149,822.73	15,354,557.27	2.59	0.48
Securities Sub-Total		\$494,269,336.35				\$512,306,746.96	\$15,149,822.73	\$15,354,557.27	2.59	0.48%
Accrued Interest						\$2,174,927.95				
Total Investments						\$514,481,674.91				

Bolded items are forward settling trades.



Managed Account Security Transactions & Interest

For the Month Ending **August 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										
07/23/20	08/05/20	MD ST TXBL GO BONDS DTD 08/05/2020 0.510% 08/01/2024	574193TQ1	1,295,000.00	(1,294,637.40)	0.00	(1,294,637.40)			
07/30/20	08/06/20	CA ST DEPT WTR RES WTR SYS TXBL REV BND DTD 08/06/2020 0.560% 12/01/2024	13067WRB0	155,000.00	(155,000.00)	0.00	(155,000.00)			
08/03/20	08/04/20	FREDDIE MAC NOTES DTD 05/07/2020 0.375% 05/05/2023	3137EAER6	6,430,000.00	(6,461,507.00)	(5,827.19)	(6,467,334.19)			
08/03/20	08/06/20	FREDDIE MAC NOTES (CALLABLE) DTD 08/06/2020 0.300% 02/06/2023	3134GWLD6	6,830,000.00	(6,830,000.00)	0.00	(6,830,000.00)			
08/04/20	08/11/20	PACCAR FINANCIAL CORP CORPORATE NOTES DTD 08/11/2020 0.350% 08/11/2023	69371RO90	485,000.00	(484,364.65)	0.00	(484,364.65)			
08/05/20	08/07/20	CREDIT SUISSE NEW YORK CERT DEPOS DTD 08/07/2020 0.520% 02/01/2022	22549L6F7	3,855,000.00	(3,855,000.00)	0.00	(3,855,000.00)			
08/19/20	08/21/20	FREDDIE MAC NOTES DTD 08/21/2020 0.250% 08/24/2023	3137EAEV7	4,585,000.00	(4,580,323.30)	0.00	(4,580,323.30)			
08/25/20	08/27/20	FANNIE MAE NOTES DTD 08/27/2020 0.375% 08/25/2025	3135G05X7	4,915,000.00	(4,891,997.80)	0.00	(4,891,997.80)			
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)			
Transaction Type Sub-Total				29,800,000.00	(29,802,830.15)	(5,827.19)	(29,808,657.34)			

INTEREST										
08/01/20	08/01/20	SAN DIEGO CCD, CA TXBL GO BONDS DTD 10/16/2019 2.046% 08/01/2024	797272OP9	1,450,000.00	0.00	14,833.50	14,833.50			
08/01/20	08/25/20	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			
08/01/20	08/25/20	FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2015 2.791% 01/01/2022	3137BHX8	3,965,000.00	0.00	9,221.93	9,221.93			
08/01/20	08/25/20	FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/01/2024	3137FQ3V3	1,337,127.61	0.00	3,148.95	3,148.95			



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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										
08/01/20	08/25/20	FANNIEMAE-ACES DTD 04/01/2014 3.346% 03/01/2024	3136AJB54	3,342,801.72	0.00	9,320.40	9,320.40			
08/01/20	08/25/20	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/01/2021	3136B1XP4	1,365,748.69	0.00	4,092.37	4,092.37			
08/01/20	08/25/20	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			
08/01/20	08/25/20	FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.307% 08/01/2022	3137AWOH1	2,240,000.00	0.00	4,306.40	4,306.40			
08/03/20	08/03/20	MONEY MARKET FUND	MONEY0002	0.00	0.00	30.88	30.88			
08/05/20	08/05/20	FANNIE MAE NOTES DTD 02/08/2019 2.500% 02/05/2024	3135G0V34	2,675,000.00	0.00	33,437.50	33,437.50			
08/05/20	08/05/20	US BANK NA CINCINNATI CORP NOTES DTD 02/04/2019 3.375% 02/05/2024	91159HHV5	2,125,000.00	0.00	35,859.38	35,859.38			
08/08/20	08/08/20	MICROSOFT CORP (CALLABLE) NOTES DTD 08/08/2016 1.550% 08/08/2021	594918BP8	2,980,000.00	0.00	23,095.00	23,095.00			
08/11/20	08/11/20	BANK OF NY MELLON CORP CORP NOTES DTD 08/13/2018 3.450% 08/11/2023	06406RAJ6	6,735,000.00	0.00	116,178.75	116,178.75			
08/11/20	08/11/20	PACCAR FINANCIAL CORP DTD 08/11/2016 1.650% 08/11/2021	69371RN44	1,730,000.00	0.00	14,272.50	14,272.50			
08/13/20	08/13/20	TOYOTA MOTOR CREDIT CORP CORP NOTES DTD 02/13/2020 1.800% 02/13/2025	89236TGT6	3,775,000.00	0.00	33,975.00	33,975.00			
08/13/20	08/13/20	FHLB BONDS DTD 02/15/2019 2.500% 02/13/2024	3130AFW94	760,000.00	0.00	9,500.00	9,500.00			
08/14/20	08/14/20	SOCIETE GENERALE NY CERT DEPOS DTD 02/19/2020 1.800% 02/14/2022	83369XDL9	4,825,000.00	0.00	42,218.75	42,218.75			
08/14/20	08/14/20	NOVARTIS CAPITAL CORP DTD 02/14/2020 1.750% 02/14/2025	66989HAP3	7,360,000.00	0.00	64,400.00	64,400.00			
08/15/20	08/15/20	HYUNDAI ABS 2017-B A3 DTD 08/16/2017 1.770% 01/18/2022	44932GAD7	897,431.81	0.00	1,323.71	1,323.71			
08/15/20	08/15/20	TAOT 2020-A A3 DTD 02/12/2020 1.660% 05/15/2024	89232HAC9	3,535,000.00	0.00	4,890.08	4,890.08			



Managed Account Security Transactions & Interest

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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										
08/15/20	08/15/20	TAOT 2017-D A3 DTD 11/15/2017 1.930% 01/15/2022	89238KAD4	872,128.46	0.00	1,402.67	1,402.67			
08/15/20	08/15/20	NAROT 2020-B A3 DTD 06/30/2020 0.550% 07/15/2024	65479CAD0	1,000,000.00	0.00	458.33	458.33			
08/15/20	08/15/20	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			
08/15/20	08/15/20	ALLYA 2017-5 A3 DTD 11/22/2017 1.990% 03/15/2022	02007YAC8	658,459.26	0.00	1,091.94	1,091.94			
08/15/20	08/15/20	HART 2018-A A3 DTD 04/18/2018 2.790% 07/15/2022	44891KAD7	932,557.83	0.00	2,168.20	2,168.20			
08/15/20	08/15/20	ALLYA 2018-3 A3 DTD 06/27/2018 3.000% 01/15/2023	02007JAC1	2,568,501.52	0.00	6,421.25	6,421.25			
08/15/20	08/15/20	US TREASURY N/B DTD 02/17/2015 2.000% 02/15/2025	912828J27	710,000.00	0.00	7,100.00	7,100.00			
08/15/20	08/15/20	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			
08/15/20	08/15/20	UNITED STATES TREASURY NOTES DTD 02/15/2020 1.375% 02/15/2023	912828Z86	6,790,000.00	0.00	46,681.25	46,681.25			
08/15/20	08/15/20	TAOT 2018-A A3 DTD 01/31/2018 2.350% 05/16/2022	89238BAD4	999,353.63	0.00	1,957.07	1,957.07			
08/15/20	08/15/20	NAROT 2018-B A3 DTD 07/25/2018 3.060% 03/15/2023	65479GAD1	2,346,807.25	0.00	5,984.36	5,984.36			
08/15/20	08/15/20	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			
08/15/20	08/15/20	MBART 2018-1 A3 DTD 07/25/2018 3.030% 01/15/2023	58772RAD6	2,065,048.47	0.00	5,214.25	5,214.25			
08/15/20	08/15/20	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			
08/15/20	08/15/20	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			
08/15/20	08/15/20	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			
08/17/20	08/17/20	FEDERAL HOME LOAN BANKS NOTES DTD 02/21/2020 1.375% 02/17/2023	3130AJ7E3	6,730,000.00	0.00	45,240.56	45,240.56			



Managed Account Security Transactions & Interest

For the Month Ending **August 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										
08/18/20	08/18/20	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			
08/21/20	08/21/20	HAROT 2017-4 A3 DTD 11/29/2017 2.050% 11/21/2021	43813FAC7	484,577.61	0.00	827.82	827.82			
08/21/20	08/21/20	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			
08/26/20	08/26/20	NORDEA BANK ABP NEW YORK CERT DEPOS DTD 08/29/2019 1.850% 08/26/2022	65558TLL7	6,060,000.00	0.00	56,677.83	56,677.83			
08/26/20	08/26/20	SKANDINAV ENSKILDA BANK LT CD DTD 09/03/2019 1.860% 08/26/2022	83050PDR7	7,365,000.00	0.00	69,255.55	69,255.55			
08/31/20	08/31/20	US TREASURY N/B NOTES DTD 08/31/2017 1.875% 08/31/2024	9128282U3	7,190,000.00	0.00	67,406.25	67,406.25			
Transaction Type Sub-Total				116,655,543.86	0.00	783,382.19	783,382.19			
MATURITY										
08/03/20	08/03/20	WESTPAC BANKING CORP NY CD DTD 08/07/2017 2.050% 08/03/2020	96121T4A3	6,735,000.00	6,735,000.00	67,499.67	6,802,499.67	0.00	0.00	
08/03/20	08/03/20	BANK OF MONTREAL CHICAGO CERT DEPOS DTD 08/03/2018 3.190% 08/03/2020	06370REU9	7,000,000.00	7,000,000.00	225,781.11	7,225,781.11	0.00	0.00	
Transaction Type Sub-Total				13,735,000.00	13,735,000.00	293,280.78	14,028,280.78	0.00	0.00	
PAYDOWNS										
08/01/20	08/25/20	FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/01/2024	3137FO3V3	35,685.55	35,685.55	0.00	35,685.55	0.86	0.00	
08/01/20	08/25/20	FANNIEMAE-ACES DTD 04/01/2014 3.346% 03/01/2024	3136AJB54	5,765.31	5,765.31	0.00	5,765.31	(280.16)	0.00	
08/01/20	08/25/20	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/01/2021	3136B1XP4	169,339.92	169,339.92	0.00	169,339.92	(3,368.34)	0.00	
08/15/20	08/15/20	HYUNDAI ABS 2017-B A3 DTD 08/16/2017 1.770% 01/18/2022	44932GAD7	220,100.58	220,100.58	0.00	220,100.58	38.14	0.00	



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For the Month Ending **August 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									
PAYDOWNS										
08/15/20	08/15/20	TAOT 2017-D A3 DTD 11/15/2017 1.930% 01/15/2022	89238KAD4	131,644.59	131,644.59	0.00	131,644.59	12.14	0.00	
08/15/20	08/15/20	ALLYA 2018-3 A3 DTD 06/27/2018 3.000% 01/15/2023	02007JAC1	215,203.87	215,203.87	0.00	215,203.87	14.72	0.00	
08/15/20	08/15/20	NAROT 2018-B A3 DTD 07/25/2018 3.060% 03/15/2023	65479GAD1	162,868.72	162,868.72	0.00	162,868.72	5.28	0.00	
08/15/20	08/15/20	HART 2018-A A3 DTD 04/18/2018 2.790% 07/15/2022	44891KAD7	104,067.39	104,067.39	0.00	104,067.39	15.67	0.00	
08/15/20	08/15/20	ALLYA 2017-5 A3 DTD 11/22/2017 1.990% 03/15/2022	02007YAC8	129,696.89	129,696.89	0.00	129,696.89	10.06	0.00	
08/15/20	08/15/20	MBART 2018-1 A3 DTD 07/25/2018 3.030% 01/15/2023	58772RAD6	175,449.04	175,449.04	0.00	175,449.04	6.74	0.00	
08/15/20	08/15/20	TAOT 2018-A A3 DTD 01/31/2018 2.350% 05/16/2022	89238BAD4	114,021.71	114,021.71	0.00	114,021.71	1.31	0.00	
08/21/20	08/21/20	HAROT 2017-4 A3 DTD 11/29/2017 2.050% 11/21/2021	43813FAC7	92,363.94	92,363.94	0.00	92,363.94	13.01	0.00	
Transaction Type Sub-Total				1,556,207.51	1,556,207.51	0.00	1,556,207.51	(3,530.57)	0.00	
SELL										
08/06/20	08/06/20	US TREASURY NOTES DTD 07/31/2015 2.000% 07/31/2022	912828XQ8	50,000.00	51,863.28	16.30	51,879.58	1,230.47	1,608.04	FIFO
08/06/20	08/07/20	INTERNATIONAL FINANCE CORPORATION NOTE DTD 03/16/2018 2.635% 03/09/2021	45950VLQ7	3,765,000.00	3,817,371.15	40,785.41	3,858,156.56	55,194.90	52,926.05	FIFO
08/07/20	08/11/20	US TREASURY NOTES DTD 07/31/2015 2.000% 07/31/2022	912828XQ8	345,000.00	357,775.78	206.25	357,982.03	8,409.37	11,026.78	FIFO
08/20/20	08/21/20	US TREASURY NOTES DTD 07/31/2017 1.875% 07/31/2022	9128282P4	2,890,000.00	2,987,311.72	3,092.22	2,990,403.94	115,148.44	104,617.46	FIFO
08/25/20	08/27/20	US TREASURY NOTES DTD 09/30/2015 1.750% 09/30/2022	912828L57	1,510,000.00	1,560,195.70	10,757.72	1,570,953.42	111,952.34	80,401.89	FIFO
08/25/20	08/27/20	US TREASURY NOTES DTD 09/30/2015 1.750% 09/30/2022	912828L57	3,190,000.00	3,296,042.58	22,726.57	3,318,769.15	236,259.38	169,127.95	FIFO
Transaction Type Sub-Total				11,750,000.00	12,070,560.21	77,584.47	12,148,144.68	528,194.90	419,708.17	



Managed Account Security Transactions & Interest

For the Month Ending **August 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									
Managed Account Sub-Total					(2,441,062.43)	1,148,420.25	(1,292,642.18)	524,664.33	419,708.17	
Total Security Transactions					(\$2,441,062.43)	\$1,148,420.25	(\$1,292,642.18)	\$524,664.33	\$419,708.17	

Bolded items are forward settling trades.