



Customer Service
 PO Box 11813
 Harrisburg, PA 17108-1813

ACCOUNT STATEMENT

For the Month Ending
February 28, 2021

CITY OF STOCKTON

Client Management Team

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Accounts included in Statement

81140000 CITY OF STOCKTON RESERVE PORTFOLIO

CITY OF STOCKTON
 MATT PAULIN
 425 N. EL DORADO STREET
 STOCKTON, CA 95202

Online Access www.pfm.com

Customer Service 1-717-232-2723

**Important Disclosures****Important Disclosures**

This statement is for general information purposes only and is not intended to provide specific advice or recommendations. PFM Asset Management LLC ("PFM") is an investment advisor registered with the Securities and Exchange Commission, and is required to maintain a written disclosure statement of our background and business experience. If you would like to receive a copy of our current disclosure statement, please contact Service Operations at the address below.

Proxy Voting PFM does not normally receive proxies to vote on behalf of its clients. However, it does on occasion receive consent requests. In the event a consent request is received the portfolio manager contacts the client and then proceeds according to their instructions. PFM's Proxy Voting Policy is available upon request by contacting Service Operations at the address below.

Questions About an Account PFM's monthly statement is intended to detail our investment advisory activity as well as the activity of any accounts held by clients in pools that are managed by PFM. The custodian bank maintains the control of assets and executes (i.e., settles) all investment transactions. The custodian statement is the official record of security and cash holdings and transactions. PFM recognizes that clients may use these reports to facilitate record keeping and that the custodian bank statement and the PFM statement should be reconciled and differences resolved. Many custodians use a settlement date basis which may result in the need to reconcile due to a timing difference.

Account Control PFM does not have the authority to withdraw funds from or deposit funds to the custodian. Our clients retain responsibility for their internal accounting policies; implementing and enforcing internal controls and generating ledger entries or otherwise recording transactions.

Market Value Generally, PFM's market prices are derived from closing bid prices as of the last business day of the month as supplied by Refinitiv or Bloomberg. Where prices are not available from generally recognized sources the securities are priced using a yield-based matrix system to arrive at an estimated market value. Prices that fall between data points are interpolated. Non-negotiable FDIC-insured bank certificates of deposit are priced at par. Although PFM believes the prices to be reliable, the values of the securities do not always represent the prices at which the securities could have been bought or sold. Explanation of the valuation methods for a registered investment company, local government investment program, or TERM funds is contained in the appropriate fund offering documentation or information statement.

Amortized Cost The original cost of the principal of the security is adjusted for the amount of the periodic reduction of any discount or premium from the purchase date until the date of the report. Discount or premium with respect to short term securities (those with less than one year to maturity at time of issuance) is amortized on a straightline basis. Such discount or premium with respect to longer term securities is amortized using the constant yield basis.

Tax Reporting Cost data and realized gains / losses are provided for informational purposes only. Please review for accuracy and consult your tax advisor to determine the tax consequences of your security transactions. PFM does not report such information to the IRS or other taxing authorities and is not responsible for the accuracy of such information that may be required to be reported to federal, state or other taxing authorities.

Financial Situation In order to better serve you, PFM should be promptly notified of any material change in your investment objective or financial situation.

Callable Securities Securities subject to redemption prior to maturity may be redeemed in whole or in part before maturity, which could affect the yield represented.

Portfolio The securities in this portfolio, including shares of mutual funds, are not guaranteed or otherwise protected by PFM, the FDIC (except for certain non-negotiable certificates of deposit) or any government agency. Investment in securities involves risks, including the possible loss of the amount invested. Actual settlement values, accrued interest, and amortized cost amounts may vary for securities subject to an adjustable interest rate or subject to principal paydowns. Any changes to the values shown may be reflected within the next monthly statement's beginning values.

Rating Information provided for ratings is based upon a good faith inquiry of selected sources, but its accuracy and completeness cannot be guaranteed.

Shares of some money market and TERM funds are marketed through representatives of PFM's wholly owned subsidiary, PFM Fund Distributors, Inc. PFM Fund Distributors, Inc. is registered with the SEC as a broker/dealer and is a member of the Financial Industry Regulatory Authority ("FINRA") and the Municipal Securities Rulemaking Board ("MSRB"). You may reach the FINRA by calling the FINRA Regulator Public Disclosure Hotline at 1-888-289-9999 or at the FINRA Regulation Internet website address www.nasd.com. A brochure describing the FINRA Regulation Public Disclosure Program is also available from the FINRA upon request.

Key Terms and Definitions

Dividends on money market funds consist of interest earned, plus any discount ratably amortized to the date of maturity, plus all realized gains and losses on the sale of securities prior to maturity, less ratable amortization of any premium and all accrued expenses to the fund. Dividends are accrued daily and may be paid either monthly or quarterly. The monthly earnings on this statement represent the estimated dividend accrued for the month for any program that distributes earnings on a quarterly basis. There is no guarantee that the estimated amount will be paid on the actual distribution date.

Current Yield is the net change, exclusive of capital changes and income other than investment income, in the value of a hypothetical fund account with a balance of one share over the seven-day base period including the statement date, expressed as a percentage of the value of one share (normally \$1.00 per share) at the beginning of the seven-day period. This resulting net change in account value is then annualized by multiplying it by

365 and dividing the result by 7. The yields quoted should not be considered a representation of the yield of the fund in the future, since the yield is not fixed. **Average maturity** represents the average maturity of all securities and investments of a portfolio, determined by multiplying the par or principal value of each security or investment by its maturity (days or years), summing the products, and dividing the sum by the total principal value of the portfolio. The stated maturity date of mortgage backed or callable securities are used in this statement. However the actual maturity of these securities could vary depending on the level or prepayments on the underlying mortgages or whether a callable security has or is still able to be called.

Monthly distribution yield represents the net change in the value of one share (normally \$1.00 per share) resulting from all dividends declared during the month by a fund expressed as a percentage of the value of one share at the beginning of the month. This resulting net change is then annualized by multiplying it by 365 and dividing it by the number of calendar days in the month. **YTM at Cost** The yield to maturity at cost is the expected rate of return, based on the original cost, the annual interest receipts, maturity value and the time period from purchase date to maturity, stated as a percentage, on an annualized basis.

YTM at Market The yield to maturity at market is the rate of return, based on the current market value, the annual interest receipts, maturity value and the time period remaining until maturity, stated as a percentage, on an annualized basis. **Managed Account** A portfolio of investments managed discretely by PFM according to the client's specific investment policy and requirements. The investments are directly owned by the client and held by the client's custodian. **Unsettled Trade** A trade which has been executed however the final consummation of the security transaction and payment has not yet taken place.

Please review the detail pages of this statement carefully. If you think your statement is wrong, missing account information, or if you need more information about a transaction, please contact PFM within 60 days of receipt. If you have other concerns or questions regarding your account you should contact a member of your client management team or PFM Service Operations at the address below.

PFM Asset Management LLC
Attn: Service Operations
213 Market Street
Harrisburg, PA 17101



Account Statement

For the Month Ending **February 28, 2021**

Consolidated Summary Statement

CITY OF STOCKTON

Portfolio Summary

Portfolio Holdings	Cash Dividends and Income	Closing Market Value
PFM Managed Account	974,277.28	541,258,339.66
State Pool	0.00	75,000,000.00
CAMP Pool	0.00	81,820.00
Idle Funds in Reserve Portfolio	0.00	345,235.56
BoW Main Account	0.00	100,270,425.00
Total	\$974,277.28	\$716,955,820.22

Investment Allocation

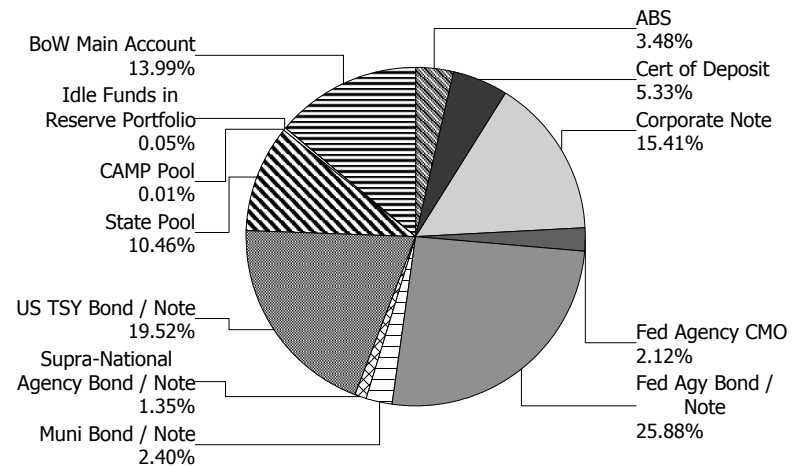
Investment Type	Closing Market Value	Percent
Asset-Backed Security	24,981,958.03	3.48
Certificate of Deposit	38,218,056.82	5.33
Corporate Note	110,453,619.02	15.41
Federal Agency Collateralized Mortgage Obligatio	15,175,974.86	2.12
Federal Agency Bond / Note	185,629,501.12	25.88
Municipal Bond / Note	17,187,954.65	2.40
Supra-National Agency Bond / Note	9,646,726.89	1.35
U.S. Treasury Bond / Note	139,964,548.27	19.52
State Pool	75,000,000.00	10.46
CAMP Pool	81,820.00	0.01
Idle Funds in Reserve Portfolio	345,235.56	0.05
BoW Main Account	100,270,425.00	13.99

Total **\$716,955,820.22** **100.00%**

Maturity Distribution (Fixed Income Holdings)

Portfolio Holdings	Closing Market Value	Percent
Under 30 days	175,697,480.56	24.50
31 to 60 days	4,065,465.96	0.57
61 to 90 days	2,388,896.44	0.33
91 to 180 days	14,682,460.33	2.05
181 days to 1 year	32,188,760.83	4.49
1 to 2 years	80,888,195.98	11.28
2 to 3 years	161,569,941.17	22.54
3 to 4 years	136,057,594.59	18.98
4 to 5 years	109,417,024.36	15.26
Over 5 years	0.00	0.00
Total	\$716,955,820.22	100.00%

Sector Allocation



Weighted Average Days to Maturity 773



Managed Account Summary Statement

For the Month Ending February 28, 2021

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Transaction Summary - Managed Account

Opening Market Value	\$543,926,686.30
Maturities/Calls	(5,123,268.23)
Principal Dispositions	(8,515,626.05)
Principal Acquisitions	13,276,669.15
Unsettled Trades	0.00
Change in Current Value	(2,306,121.51)
Closing Market Value	\$541,258,339.66

Cash Transactions Summary - Managed Account

Maturities/Calls	3,873,533.20
Sale Proceeds	8,548,249.24
Coupon/Interest/Dividend Income	868,591.85
Principal Payments	1,363,268.23
Security Purchases	(14,425,942.14)
Net Cash Contribution	(22,463.95)
Reconciling Transactions	0.00

Earnings Reconciliation (Cash Basis) - Managed Account

Interest/Dividends/Coupons Received	1,014,748.24
Less Purchased Interest Related to Interest/Coupons	(34,272.99)
Plus Net Realized Gains/Losses	(6,197.97)
Total Cash Basis Earnings	\$974,277.28

Cash Balance

Closing Cash Balance	\$345,235.56
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Earnings Reconciliation (Accrual Basis)

	Total
Ending Amortized Value of Securities	531,017,205.98
Ending Accrued Interest	1,949,301.18
Plus Proceeds from Sales	8,548,249.24
Plus Proceeds of Maturities/Calls/Principal Payments	5,236,801.43
Plus Coupons/Dividends Received	868,591.85
Less Cost of New Purchases	(13,310,942.14)
Less Beginning Amortized Value of Securities	(531,437,235.46)
Less Beginning Accrued Interest	(2,231,956.28)
Total Accrual Basis Earnings	\$640,015.80



Portfolio Summary and Statistics

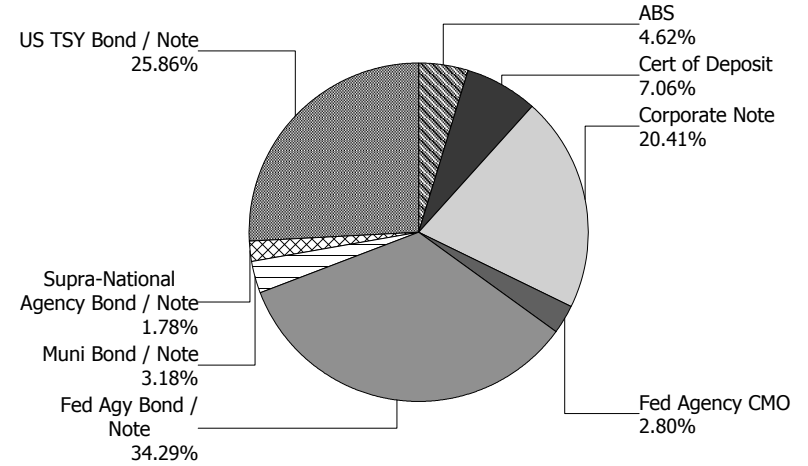
For the Month Ending **February 28, 2021**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Account Summary

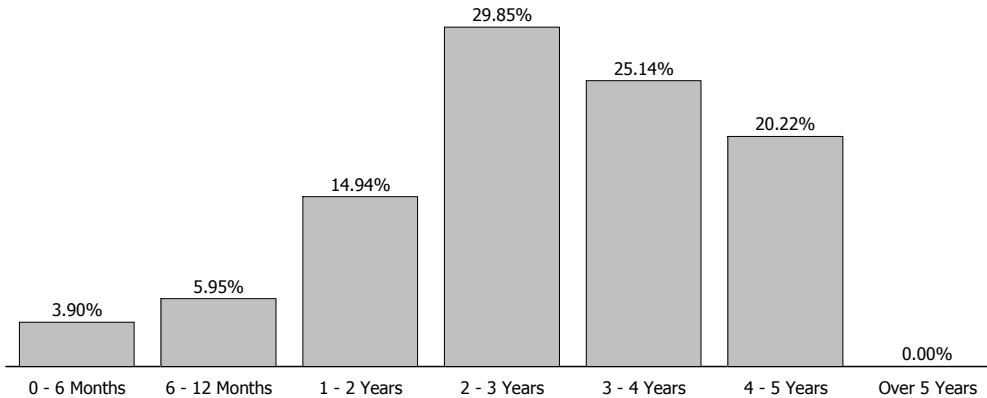
Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	133,900,000.00	139,964,548.27	25.86
Supra-National Agency Bond / Note	9,590,000.00	9,646,726.89	1.78
Municipal Bond / Note	16,850,000.00	17,187,954.65	3.18
Federal Agency Collateralized Mortgage Obligation	14,681,824.34	15,175,974.86	2.80
Federal Agency Bond / Note	184,095,000.00	185,629,501.12	34.29
Corporate Note	106,375,000.00	110,453,619.02	20.41
Certificate of Deposit	37,620,000.00	38,218,056.82	7.06
Asset-Backed Security	24,649,805.05	24,981,958.03	4.62
Managed Account Sub-Total	527,761,629.39	541,258,339.66	100.00%
Accrued Interest		1,949,301.18	
Total Portfolio	527,761,629.39	543,207,640.84	

Sector Allocation



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

Maturity Distribution



Characteristics

Yield to Maturity at Cost	1.45%
Yield to Maturity at Market	0.48%
Weighted Average Days to Maturity	1023



Managed Account Issuer Summary

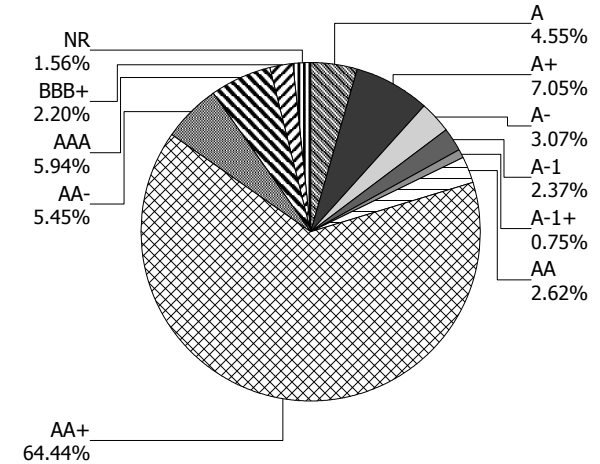
For the Month Ending February 28, 2021

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Issuer Summary

Issuer	Market Value of Holdings	Percent
ALLY AUTO RECEIVABLES TRUST	1,167,621.77	0.22
AMERICAN EXPRESS CO	2,042,498.00	0.38
AMERICAN HONDA FINANCE	3,669,514.30	0.68
APPLE INC	6,136,818.00	1.13
BANK OF AMERICA CO	3,850,399.39	0.71
CALIFORNIA DEPARTMENT OF WATER RESOURCES	153,834.40	0.03
CALIFORNIA STATE UNIVERSITY	1,242,712.50	0.23
CAPITAL ONE PRIME AUTO REC TRUST	1,138,845.00	0.21
CARMAX AUTO OWNER TRUST	4,134,397.43	0.76
CISCO SYSTEMS INC	4,031,132.00	0.74
CITIGROUP INC	3,810,541.25	0.70
CREDIT AGRICOLE SA	4,065,465.96	0.75
CREDIT SUISSE GROUP RK	3,865,689.92	0.71
DEERE & COMPANY	4,974,064.88	0.92
DNB ASA	3,736,994.78	0.69
FANNIE MAE	113,317,648.78	20.95
FEDERAL FARM CREDIT BANKS	6,006,735.93	1.11
FEDERAL HOME LOAN BANKS	16,326,537.04	3.02
FLORIDA STATE BOARD OF ADMIN FIN CORP	3,794,250.00	0.70
FREDDIE MAC	65,154,554.23	12.05
GOLDMAN SACHS GROUP INC	4,006,409.76	0.74
HOME DEPOT INC	2,054,478.00	0.38
HONDA AUTO RECEIVABLES	4,655,020.41	0.86
HYUNDAI AUTO RECEIVABLES	1,832,087.03	0.34
INTEL CORPORATION	4,091,752.00	0.76
INTL BANK OF RECONSTRUCTION AND DEV	9,646,726.89	1.78
JP MORGAN CHASE & CO	2,941,997.04	0.54
LOS ANGELES COMMUNITY COLLEGE DISTRICT	1,914,598.60	0.35
MASTERCARD INC	4,616,320.25	0.85
MERCEDES-BENZ AUTO RECEIVABLES	998,799.02	0.18
MICROSOFT CORP	2,996,497.28	0.55
NEW JERSEY TURNPIKE AUTHORITY	1,111,019.45	0.21

Credit Quality (S&P Ratings)





Managed Account Issuer Summary

For the Month Ending February 28, 2021

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Issuer	Market Value of Holdings	Percent
NISSAN AUTO RECEIVABLES	7,082,342.46	1.31
NORDEA BANK ABP	6,210,609.18	1.15
NOVARTIS AG	7,602,754.88	1.40
ORACLE CORP	4,130,409.70	0.76
PACCAR FINANCIAL CORP	2,225,418.58	0.41
PFIZER INC	6,853,881.60	1.27
ROYAL BANK OF CANADA	4,035,296.00	0.75
SAN DIEGO COMMUNITY COLLEGE DISTRICT	1,521,398.00	0.28
SKANDINAVISKA ENSKILDA BANKEN AB	7,549,139.73	1.39
SOCIETE GENERALE	4,890,861.25	0.90
STATE OF CALIFORNIA	4,624,421.00	0.85
STATE OF MARYLAND	1,288,499.10	0.24
STATE STREET CORPORATION	2,388,896.44	0.44
SUMITOMO MITSUI FINANCIAL GROUP INC	3,864,000.00	0.71
THE BANK OF NEW YORK MELLON CORPORATION	7,239,862.34	1.34
THE WALT DISNEY CORPORATION	4,086,324.00	0.75
TOYOTA MOTOR CORP	7,855,908.06	1.45
UNITED PARCEL SERVICE INC	4,094,548.00	0.76
UNITED STATES TREASURY	139,964,548.27	25.87
UNIVERSITY OF CALIFORNIA	1,537,221.60	0.28
US BANCORP	7,840,200.18	1.45
VISA INC	2,055,258.00	0.38
WAL-MART STORES INC	8,830,580.00	1.63
Total	\$541,258,339.66	100.00%



Managed Account Detail of Securities Held

For the Month Ending **February 28, 2021**

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 09/30/2020 0.125% 09/30/2022		91282CAN1	1,975,000.00	AA+	Aaa	11/25/20	11/27/20	1,973,919.92	0.15	1,030.91	1,974,071.00	1,975,000.00
US TREASURY NOTES DTD 12/31/2015 2.125% 12/31/2022		912828N30	2,780,000.00	AA+	Aaa	06/04/18	06/06/18	2,703,332.81	2.77	9,791.44	2,749,222.88	2,881,209.24
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	623.86	435,531.08	458,697.63
US 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	3,610.70	6,866,104.06	6,953,384.38
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	24,115.38	3,778,526.56	3,957,679.88
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	104,395.60	10,207,656.37	10,490,625.00
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	2,378.28	2,318,825.48	2,435,117.19
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	3,094.27	3,006,334.07	3,168,215.62
US TREASURY NOTES 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	28,708.79	4,989,416.36	5,150,000.00
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	87,973.41	10,988,814.62	11,665,851.56
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	45,235.94	8,429,362.81	8,955,385.58
US TREASURY NOTES 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	2,001.38	460,787.42	490,762.50
US TREASURY 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	61,669.89	9,251,980.29	9,712,195.31
US TREASURY 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	37,889.50	11,508,645.88	12,051,506.25



Managed Account Detail of Securities Held

For the Month Ending **February 28, 2021**

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 2.125% 07/31/2024	9128282N9	2,500,000.00	AA+	Aaa	08/07/19	08/08/19	2,578,906.25	1.47	4,255.87	2,554,136.89	2,648,437.50
US TREASURY 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	366.34	7,321,503.38	7,558,487.50
US TREASURY NOTES DTD 08/31/2017 1.875% 08/31/2024	9128282U3	7,500,000.00	AA+	Aaa	11/25/20	11/27/20	7,952,050.78	0.26	382.13	7,921,101.93	7,884,375.00
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	64,999.31	7,482,088.32	7,771,367.19
US TREASURY NOTES DTD 10/31/2019 1.500% 10/31/2024	912828YM6	2,120,000.00	AA+	Aaa	01/12/21	01/13/21	2,212,087.50	0.35	10,629.28	2,208,967.02	2,201,487.50
US TREASURY NOTES DTD 10/31/2017 2.250% 10/31/2024	9128283D0	4,900,000.00	AA+	Aaa	11/01/19	11/05/19	5,060,207.03	1.57	36,851.52	5,017,825.15	5,226,156.25
US TREASURY NOTES 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	11,368.75	2,173,044.06	2,273,081.25
US TREASURY NOTES 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	46,617.19	8,930,658.23	9,320,695.31
US TREASURY NOTES DTD 12/31/2020 0.375% 12/31/2025	91282CBC4	7,100,000.00	AA+	Aaa	01/11/21	01/13/21	7,059,230.47	0.49	4,412.98	7,060,287.37	6,992,390.98
US TREASURY NOTES DTD 01/31/2019 2.625% 01/31/2026	9128286A3	3,415,000.00	AA+	Aaa	02/04/21	02/04/21	3,780,111.52	0.46	7,181.41	3,775,101.76	3,733,021.88
US TREASURY N/B NOTES DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	4,075,000.00	AA+	Aaa	02/26/21	02/26/21	3,990,634.77	0.80	1,224.19	3,990,775.38	4,009,417.77
Security Type Sub-Total		133,900,000.00					135,661,097.44	1.56	600,808.32	135,400,768.37	139,964,548.27
Supra-National Agency Bond / Note											
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	5,848,198.16	5,909,266.35



Managed Account Detail of Securities Held

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CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Supra-National Agency Bond / Note											
INTL BK RECON & DEVELOP CORPORATE NOTES DTD 11/24/2020 0.250% 11/24/2023	459058JM6	3,740,000.00	AAA	Aaa	11/17/20	11/24/20	3,731,959.00	0.32	2,519.31	3,732,671.31	3,737,460.54
Security Type Sub-Total		9,590,000.00					9,568,270.00	1.86	19,500.56	9,580,869.47	9,646,726.89
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	4,442,600.97	4,624,421.00
MD ST TXBL GO BONDS DTD 08/05/2020 0.510% 08/01/2024	574193TO1	1,295,000.00	AAA	Aaa	07/23/20	08/05/20	1,294,637.40	0.52	550.38	1,294,689.16	1,288,499.10
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	1,521,398.00
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	3,900.70	1,250,000.00	1,242,712.50
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	217.00	155,000.00	153,834.40
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	1,195.98	461,446.25	465,211.80
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	2,755.94	1,060,000.00	1,072,009.80
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	2,201.50	1,056,718.93	1,062,390.00
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	5,661.00	2,700,000.00	2,731,860.00
LOS ANGELES CCD, CA TXBL GO BONDS DTD 11/10/2020 0.773% 08/01/2025	54438CYK2	1,930,000.00	AA+	Aaa	10/30/20	11/10/20	1,930,000.00	0.77	1,243.24	1,930,000.00	1,914,598.60
NJ TURNPIKE AUTHORITY TXBL REV BONDS DTD 02/04/2021 1.047% 01/01/2026	646140DP5	1,115,000.00	A+	A2	01/22/21	02/04/21	1,115,000.00	1.05	875.55	1,115,000.00	1,111,019.45



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Security Type/Description	S&P	Moody's	Trade	Settle	Original	YTM	Accrued	Amortized	Market		
Dated Date/Coupon/Maturity	Par	Rating	Rating	Date	Date	Cost	at Cost	Interest	Cost	Value	
CUSIP											
Security Type Sub-Total	16,850,000.00					16,946,469.95	1.28	64,923.54	16,915,455.31	17,187,954.65	
Federal Agency Collateralized Mortgage Obligation											
FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/01/2021	3136B1XP4	369,623.84	AA+	Aaa	04/11/18	04/30/18	376,976.03	2.93	1,096.55	370,732.69	373,005.90
FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2015 2.791% 01/01/2022	3137BHXY8	3,931,284.58	AA+	Aaa	05/16/19	05/21/19	3,955,855.11	2.54	9,143.51	3,939,149.21	3,998,588.17
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	1,701,684.52	1,740,409.00
FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/01/2022	3137BM6P6	2,091,769.74	AA+	Aaa	04/04/18	04/09/18	2,109,582.46	2.88	5,386.31	2,097,628.15	2,157,032.96
FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.307% 08/01/2022	3137AWOH1	2,240,000.00	AA+	Aaa	09/04/19	09/09/19	2,273,075.00	1.78	4,306.40	2,256,208.94	2,298,822.40
FANNIEMAE-ACES DTD 04/01/2014 3.346% 03/01/2024	3136AJB54	3,099,882.88	AA+	Aaa	12/13/19	12/18/19	3,250,517.82	2.14	8,643.51	3,207,437.21	3,328,437.24
FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/01/2024	3137FO3V3	1,249,263.30	AA+	Aaa	11/20/19	11/26/19	1,249,233.30	2.09	2,177.88	1,249,241.54	1,279,679.19
Security Type Sub-Total	14,681,824.34					14,919,489.72	2.37	34,601.83	14,822,082.26	15,175,974.86	
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	6,835,477.66
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	6,721,857.93	6,888,040.59
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	7,769.58	6,454,948.27	6,456,536.61
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	15,502.92	12,846,273.26	12,882,949.41
FANNIE MAE NOTES DTD 05/22/2020 0.250% 05/22/2023	3135G04Q3	7,600,000.00	AA+	Aaa	05/20/20	05/22/20	7,577,124.00	0.35	5,225.00	7,583,036.24	7,610,959.20



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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 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	6,889,403.91	6,913,783.16
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	9,698,576.33	9,732,496.72
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	222.88	4,581,141.08	4,592,551.50
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	12,297,069.45	13,152,438.88
FANNIE MAE NOTES DTD 11/25/2020 0.250% 11/27/2023	3135G06H1	3,915,000.00	AA+	Aaa	01/25/21	01/26/21	3,920,950.80	0.20	2,610.00	3,920,755.31	3,913,563.20
FANNIE MAE NOTES DTD 11/25/2020 0.250% 11/27/2023	3135G06H1	4,180,000.00	AA+	Aaa	11/25/20	11/27/20	4,179,038.60	0.26	2,786.67	4,179,121.13	4,178,465.94
FREDDIE MAC NOTES DTD 12/04/2020 0.250% 12/04/2023	3137EAFA2	4,445,000.00	AA+	Aaa	12/02/20	12/04/20	4,440,599.45	0.28	2,685.52	4,440,949.08	4,440,919.49
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	3,483,485.55	3,716,881.93
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	2,669,153.86	2,846,135.80
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	758,408.47	808,989.60
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	1,511,929.50
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	9,018,952.93	9,129,558.12
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	9,361.67	4,899,864.68	4,912,624.92
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	1,175.78	526,458.33	526,462.65



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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											
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	6,797.13	3,040,278.98	3,043,455.51
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	14,781.25	6,588,722.18	6,618,387.60
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	25,979.16	11,662,667.37	11,632,317.60
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	1,531.39	1,494,802.43	1,482,003.17
FANNIE MAE NOTES DTD 06/19/2020 0.500% 06/17/2025	3135G04Z3	4,150,000.00	AA+	Aaa	10/02/20	10/05/20	4,167,720.50	0.41	4,265.28	4,166,202.49	4,127,726.95
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	7,857.36	7,631,387.25	7,603,969.29
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	1,925.00	4,599,780.05	4,563,760.74
FANNIE MAE NOTES DTD 08/27/2020 0.375% 08/25/2025	3135G05X7	3,075,000.00	AA+	Aaa	10/22/20	10/23/20	3,057,780.00	0.49	192.19	3,059,037.15	3,036,774.67
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	307.19	4,894,343.42	4,853,901.64
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	11,521.25	7,070,496.01	6,994,043.94
FEDERAL FARM CREDIT BANK (CALLABLE) DTD 09/29/2020 0.530% 09/29/2025	3133EMBH4	4,530,000.00	AA+	Aaa	10/07/20	10/09/20	4,522,072.50	0.57	10,137.13	4,522,696.75	4,494,806.43
FANNIE MAE NOTES DTD 11/12/2020 0.500% 11/07/2025	3135G06G3	4,625,000.00	AA+	Aaa	11/09/20	11/12/20	4,608,442.50	0.57	7,001.74	4,609,433.59	4,578,888.75
FANNIE MAE NOTES DTD 11/12/2020 0.500% 11/07/2025	3135G06G3	5,475,000.00	AA+	Aaa	11/19/20	11/24/20	5,472,919.50	0.51	8,288.54	5,473,031.06	5,420,414.25
FANNIE MAE NOTES DTD 11/12/2020 0.500% 11/07/2025	3135G06G3	6,190,000.00	AA+	Aaa	12/03/20	12/04/20	6,188,885.80	0.50	9,370.97	6,188,939.68	6,128,285.70



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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
Security Type Sub-Total		184,095,000.00					184,368,938.55	0.75	394,216.15	184,301,274.22	185,629,501.12
Corporate Note											
STATE STREET CORP NOTES DTD 05/19/2016 1.950% 05/19/2021	857477AV5	150,000.00	A	A1	11/01/16	11/01/16	150,142.50	1.93	828.75	150,006.78	150,560.70
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	2,229,949.83	2,238,335.74
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	854,885.38	859,733.28
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	2,124,804.49	2,136,764.00
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	1,723,316.55	1,741,400.70
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	4,089,619.53	4,130,409.70
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	3,974,647.25	4,031,132.00
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	3,749,454.56	3,810,541.25
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	875,365.01	892,780.88
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	1,000,575.14	1,020,321.00
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	3,001,939.53	3,060,963.00
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	1,999,380.20	2,040,130.00
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	2,003,903.50	2,042,498.00



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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
Corporate Note											
WALT DISNEY COMPANY CORP NOTES DTD 03/06/2017 2.450% 03/04/2022	25468PDQ6	4,000,000.00	BBB+	A2	07/14/17	07/19/17	4,047,920.00	2.18	48,183.33	4,010,440.83	4,086,324.00
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	4,000,581.00	4,091,752.00
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	5,998,026.50	6,136,818.00
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	4,003,045.85	4,094,548.00
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	2,007,139.69	2,054,478.00
VISA INC (CALLABLE) NOTE DTD 09/11/2017 2.150% 09/15/2022	92826CAG7	2,000,000.00	AA-	Aa3	06/20/18	06/22/18	1,917,180.00	3.20	19,827.78	1,969,839.81	2,055,258.00
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	3,549,135.86	3,669,514.30
PACCAR FINANCIAL CORP CORPORATE NOTES DTD 08/11/2020 0.350% 08/11/2023	69371RO90	485,000.00	A+	A1	08/04/20	08/11/20	484,364.65	0.39	94.31	484,481.86	484,017.88
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	6,778,079.23	7,239,862.34
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	2,152,985.02	2,302,248.38
PFIZER INC CORP NOTES DTD 03/11/2019 2.950% 03/15/2024	717081ES8	6,400,000.00	A+	A2	06/03/19	06/05/19	6,562,752.00	2.38	87,057.78	6,502,526.17	6,853,881.60
MASTERCARD INC CORP NOTES DTD 03/31/2014 3.375% 04/01/2024	57636QAB0	4,250,000.00	A+	A1	04/02/19	04/04/19	4,388,762.50	2.67	59,765.63	4,335,737.58	4,616,320.25
WALMART INC CORPORATE NOTES DTD 04/23/2019 2.850% 07/08/2024	93114ZEL3	8,200,000.00	AA	Aa2	05/12/20	05/14/20	8,837,386.00	0.94	34,405.83	8,663,390.38	8,830,580.00



Managed Account Detail of Securities Held

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CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Corporate Note											
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	3,301,875.64	3,497,821.80
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	8,784.21	2,935,000.00	2,941,997.04
BANK OF AMERICA CORP CORPORATE NOTES DTD 10/21/2020 0.810% 10/24/2024	06051GJH3	3,815,000.00	A-	A2	10/16/20	10/21/20	3,815,000.00	0.81	11,158.87	3,815,000.00	3,850,399.39
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	1,613,181.52	1,640,658.47
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	2,197,851.78	2,242,404.68
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	7,574,995.17	7,602,754.88
GOLDMAN SACHS GROUP INC CORPORATE NOTES DTD 05/22/2015 3.750% 05/22/2025	38148LAE6	3,635,000.00	BBB+	A2	02/12/21	02/17/21	4,060,949.30	0.94	37,485.94	4,057,462.68	4,006,409.76
Security Type Sub-Total		106,375,000.00					107,916,119.55	2.06	637,500.43	107,728,624.32	110,453,619.02
Certificate of Deposit											
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	104,874.69	4,055,000.00	4,065,465.96
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	4,035,296.00
CREDIT SUISSE NEW YORK CERT DEPOS DTD 08/07/2020 0.520% 02/01/2022	22549L6F7	3,855,000.00	A-1	P-1	08/05/20	08/07/20	3,855,000.00	0.52	11,470.77	3,855,000.00	3,865,689.92
SOCIETE GENERALE NY CERT DEPOS DTD 02/19/2020 1.800% 02/14/2022	83369XDL9	4,825,000.00	A-1	P-1	02/14/20	02/19/20	4,825,000.00	1.80	4,101.25	4,825,000.00	4,890,861.25



Managed Account Detail of Securities Held

For the Month Ending **February 28, 2021**

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											
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	3,882.67	3,840,000.00	3,864,000.00
NORDEA BANK ABP NEW YORK CERT DEPOS DTD 08/29/2019 1.850% 08/26/2022	65558TLL7	6,060,000.00	AA-	Aa3	08/27/19	08/29/19	6,060,000.00	1.84	934.25	6,060,000.00	6,210,609.18
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	1,141.57	7,365,000.00	7,549,139.73
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	18,256.87	3,620,000.00	3,736,994.78
Security Type Sub-Total		37,620,000.00					37,620,000.00	1.86	174,902.07	37,620,000.00	38,218,056.82
Asset-Backed Security											
TAOT 2017-D A3 DTD 11/15/2017 1.930% 01/15/2022	89238KAD4	74,288.58	AAA	Aaa	11/07/17	11/15/17	74,281.73	1.93	63.72	74,287.14	74,337.76
TAOT 2018-A A3 DTD 01/31/2018 2.350% 05/16/2022	89238BAD4	301,375.33	AAA	Aaa	01/23/18	01/31/18	301,371.86	2.35	314.77	301,374.35	302,260.80
HART 2018-A A3 DTD 04/18/2018 2.790% 07/15/2022	44891KAD7	307,531.47	AAA	Aaa	04/10/18	04/18/18	307,485.16	2.79	381.34	307,516.49	309,020.84
MBART 2018-1 A3 DTD 07/25/2018 3.030% 01/15/2023	58772RAD6	989,784.07	AAA	Aaa	07/17/18	07/25/18	989,746.06	3.03	1,332.91	989,768.15	998,799.02
ALLYA 2018-3 A3 DTD 06/27/2018 3.000% 01/15/2023	02007JAC1	1,158,261.05	AAA	Aaa	06/19/18	06/27/18	1,158,181.83	3.00	1,544.35	1,158,228.42	1,167,621.77
NAROT 2018-B A3 DTD 07/25/2018 3.060% 03/15/2023	65479GAD1	1,317,855.12	AAA	Aaa	07/17/18	07/25/18	1,317,812.42	3.06	1,792.28	1,317,836.37	1,333,446.27
HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	944,646.60	AAA	NR	02/19/19	02/27/19	944,621.29	2.83	965.38	944,633.81	958,294.10
HYUNDAI AUTO RECEIVABLES TRUST DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	1,502,498.34	AAA	NR	04/03/19	04/10/19	1,502,300.62	2.66	1,776.29	1,502,390.09	1,523,066.19



Managed Account Detail of Securities Held

For the Month Ending **February 28, 2021**

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											
HAROT 2019-2 A3 DTD 05/29/2019 2.520% 06/21/2023	43815MAC0	2,218,952.63	NR	Aaa	05/21/19	05/29/19	2,218,869.86	2.52	1,553.27	2,218,905.67	2,254,062.01
NAROT 2019-A A3 DTD 02/13/2019 2.900% 10/15/2023	65479KAD2	2,258,468.42	NR	Aaa	02/05/19	02/13/19	2,258,126.26	2.90	2,910.91	2,258,276.17	2,297,691.24
COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	1,121,963.27	AAA	Aaa	05/21/19	05/30/19	1,121,735.97	2.51	1,251.61	1,121,825.36	1,138,845.00
NAROT 2019-B A3 DTD 05/28/2019 2.500% 11/15/2023	65479HAC1	2,404,180.17	NR	Aaa	05/21/19	05/28/19	2,403,636.59	2.51	2,671.31	2,403,850.76	2,446,703.15
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	1,524,903.57	1,554,492.43
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	3,534,807.67	3,596,246.35
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	999,977.13	1,004,501.80
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	1,684,744.02	1,721,698.79
HAROT 2021-1 A3 DTD 02/24/2021 0.270% 04/21/2025	43813GAC5	1,445,000.00	NR	Aaa	02/17/21	02/24/21	1,444,973.56	0.27	75.86	1,444,973.65	1,442,664.30
CARMX 2021-1 A3 DTD 01/27/2021 0.340% 12/15/2025	14316NAC3	860,000.00	AAA	NR	01/20/21	01/27/21	859,830.06	0.34	129.96	859,833.21	858,206.21
Security Type Sub-Total		24,649,805.05					24,647,204.19	2.21	22,848.28	24,648,132.03	24,981,958.03
Managed Account Sub-Total		527,761,629.39					531,647,589.40	1.45	1,949,301.18	531,017,205.98	541,258,339.66
Securities Sub-Total		\$527,761,629.39					\$531,647,589.40	1.45%	\$1,949,301.18	\$531,017,205.98	\$541,258,339.66
Accrued Interest											\$1,949,301.18
Total Investments											\$543,207,640.84



Managed Account Fair Market Value & Analytics

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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
U.S. Treasury Bond / Note											
US TREASURY NOTES	DTD 09/30/2020 0.125% 09/30/2022	91282CAN1	1,975,000.00	WELLS_F		100.00	1,975,000.00	1,080.08	929.00	1.59	0.12
US TREASURY NOTES	DTD 12/31/2015 2.125% 12/31/2022	912828N30	2,780,000.00	BNP_PARI		103.64	2,881,209.24	177,876.43	131,986.36	1.81	0.14
US TREASURY NOTES	DTD 02/01/2016 1.750% 01/31/2023	912828P38	445,000.00	MORGAN_S		103.08	458,697.63	35,026.34	23,166.55	1.90	0.15
US TREASURY NOTES	DTD 02/15/2020 1.375% 02/15/2023	912828Z86	6,790,000.00	BNP_PAR		102.41	6,953,384.38	48,803.13	87,280.32	1.95	0.15
US TREASURY NOTES	DTD 03/31/2016 1.500% 03/31/2023	912828O29	3,850,000.00	TD		102.80	3,957,679.88	249,498.24	179,153.32	2.05	0.16
US TREASURY NOTES	DTD 04/02/2018 2.500% 03/31/2023	9128284D9	10,000,000.00	BARCLAYS		104.91	10,490,625.00	126,953.12	282,968.63	2.03	0.14
US TREASURY NOTES	DTD 08/01/2016 1.250% 07/31/2023	912828S92	2,375,000.00	NOMURA		102.53	2,435,117.19	160,683.60	116,291.71	2.40	0.20
US TREASURY NOTES	DTD 08/01/2016 1.250% 07/31/2023	912828S92	3,090,000.00	RBC		102.53	3,168,215.62	232,836.33	161,881.55	2.40	0.20
US TREASURY NOTES	DTD 09/30/2016 1.375% 09/30/2023	912828T26	5,000,000.00	MERRILL		103.00	5,150,000.00	166,992.19	160,583.64	2.54	0.21
US TREASURY NOTES	DTD 11/15/2013 2.750% 11/15/2023	912828WE6	10,925,000.00	TD		106.78	11,665,851.56	630,321.29	677,036.94	2.62	0.24
US TREASURY NOTES	DTD 11/30/2016 2.125% 11/30/2023	912828U57	8,515,000.00	BNP_PARI		105.17	8,955,385.58	592,724.25	526,022.77	2.68	0.24
US TREASURY NOTES	DTD 12/31/2018 2.625% 12/31/2023	9128285U0	460,000.00	MERRILL		106.69	490,762.50	29,396.88	29,975.08	2.75	0.26
US TREASURY NOTES	DTD 05/01/2017 2.000% 04/30/2024	912828X70	9,225,000.00	MORGAN_S		105.28	9,712,195.31	445,394.53	460,215.02	3.08	0.32
US TREASURY NOTES	DTD 06/30/2017 2.000% 06/30/2024	912828XX3	11,430,000.00	RBC		105.44	12,051,506.25	503,634.37	542,860.37	3.24	0.36
US TREASURY NOTES	DTD 07/31/2017 2.125% 07/31/2024	9128282N9	2,500,000.00	HSBC		105.94	2,648,437.50	69,531.25	94,300.61	3.32	0.38
US TREASURY NOTES	DTD 08/31/2017 1.875% 08/31/2024	9128282U3	7,190,000.00	HSBC		105.13	7,558,487.50	181,154.30	236,984.12	3.38	0.40
US TREASURY NOTES	DTD 08/31/2017 1.875% 08/31/2024	9128282U3	7,500,000.00	RBS		105.13	7,884,375.00	(67,675.78)	(36,726.93)	3.38	0.40



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U.S. Treasury Bond / Note										
US TREASURY NOTES DTD 10/02/2017 2.125% 09/30/2024	9128282Y5	7,325,000.00	HSBC		106.09	7,771,367.19	227,475.59	289,278.87	3.45	0.41
US TREASURY NOTES DTD 10/31/2019 1.500% 10/31/2024	912828YM6	2,120,000.00	BNP_PAR		103.84	2,201,487.50	(10,600.00)	(7,479.52)	3.57	0.44
US TREASURY NOTES DTD 10/31/2017 2.250% 10/31/2024	9128283D0	4,900,000.00	MORGAN_S		106.66	5,226,156.25	165,949.22	208,331.10	3.53	0.42
US TREASURY NOTES DTD 11/30/2017 2.125% 11/30/2024	9128283J7	2,140,000.00	NOMURA		106.22	2,273,081.25	89,110.94	100,037.19	3.62	0.45
US TREASURY NOTES DTD 11/30/2017 2.125% 11/30/2024	9128283J7	8,775,000.00	RBS		106.22	9,320,695.31	342,430.66	390,037.08	3.62	0.45
US TREASURY NOTES DTD 12/31/2020 0.375% 12/31/2025	91282CBC4	7,100,000.00	JPM_CHA		98.48	6,992,390.98	(66,839.49)	(67,896.39)	4.80	0.69
US TREASURY NOTES DTD 01/31/2019 2.625% 01/31/2026	9128286A3	3,415,000.00	BARCLAY		109.31	3,733,021.88	(47,089.64)	(42,079.88)	4.66	0.70
US TREASURY N/B NOTES DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	4,075,000.00	MERRILL		98.39	4,009,417.77	18,783.00	18,642.39	4.89	0.71
Security Type Sub-Total		133,900,000.00				139,964,548.27	4,303,450.83	4,563,779.90	3.07	0.34
Supra-National Agency Bond / Note										
INTL BANK OF RECONSTRUCTION AND DEV NOTE DTD 07/25/2018 2.750% 07/23/2021	459058GH0	5,850,000.00	MORGAN_S		101.01	5,909,266.35	72,955.35	61,068.19	0.41	0.20
INTL BK RECON & DEVELOP CORPORATE NOTES DTD 11/24/2020 0.250% 11/24/2023	459058JM6	3,740,000.00	TD		99.93	3,737,460.54	5,501.54	4,789.23	2.73	0.27
Security Type Sub-Total		9,590,000.00				9,646,726.89	78,456.89	65,857.42	1.31	0.23
Municipal Bond / Note										
CA ST TXBL GO BONDS DTD 10/24/2019 2.400% 10/01/2023	13063DRJ9	4,385,000.00	MORGAN_S		105.46	4,624,421.00	151,677.15	181,820.03	2.51	0.28
MD ST TXBL GO BONDS DTD 08/05/2020 0.510% 08/01/2024	574193TO1	1,295,000.00	JPM_CHA		99.50	1,288,499.10	(6,138.30)	(6,190.06)	3.40	0.66



Managed Account Fair Market Value & Analytics

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Municipal Bond / Note											
SAN DIEGO CCD, CA TXBL GO BONDS DTD 10/16/2019 2.046% 08/01/2024		797272OP9	1,450,000.00	RBC		104.92	1,521,398.00	71,398.00	71,398.00	3.33	0.59
CA ST UNIV TXBL REV BONDS DTD 09/17/2020 0.685% 11/01/2024		13077DNC2	1,250,000.00	GOLDMAN		99.42	1,242,712.50	(7,287.50)	(7,287.50)	3.63	0.85
CA ST DEPT WTR RES WTR SYS TXBL REV BNDS DTD 08/06/2020 0.560% 12/01/2024		13067WRB0	155,000.00	MORGAN_		99.25	153,834.40	(1,165.60)	(1,165.60)	3.73	0.76
UNIV OF CAL TXBL REV BONDS DTD 07/16/2020 0.883% 05/15/2025		91412HGE7	460,000.00	JPM_CHA	04/15/25	101.13	465,211.80	3,546.60	3,765.55	4.06	0.61
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	101.13	1,072,009.80	12,009.80	12,009.80	4.06	0.61
FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025		341271AD6	1,050,000.00	MERRILL		101.18	1,062,390.00	4,966.50	5,671.07	4.24	0.98
FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025		341271AD6	2,700,000.00	MERRILL		101.18	2,731,860.00	31,860.00	31,860.00	4.24	0.98
LOS ANGELES CCD, CA TXBL GO BONDS DTD 11/10/2020 0.773% 08/01/2025		54438CYK2	1,930,000.00	MERRILL		99.20	1,914,598.60	(15,401.40)	(15,401.40)	4.36	0.96
NJ TURNPIKE AUTHORITY TXBL REV BONDS DTD 02/04/2021 1.047% 01/01/2026		646140DP5	1,115,000.00	CITIGRP		99.64	1,111,019.45	(3,980.55)	(3,980.55)	4.74	1.12

Security Type Sub-Total			16,850,000.00				17,187,954.65	241,484.70	272,499.34	3.61	0.70
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Federal Agency Collateralized Mortgage Obligation											
FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/01/2021		3136B1XP4	369,623.84	JPM_CHAS		100.92	373,005.90	(3,970.13)	2,273.21	0.41	1.73
FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2015 2.791% 01/01/2022		3137BHXY8	3,931,284.58	JPM_CHAS		101.71	3,998,588.17	42,733.06	59,438.96	0.79	0.74
FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2015 2.716% 06/01/2022		3137BLUR7	1,700,000.00	JPM_CHAS		102.38	1,740,409.00	36,159.00	38,724.48	1.08	0.81
FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/01/2022		3137BM6P6	2,091,769.74	CITIGRP		103.12	2,157,032.96	47,450.50	59,404.81	1.28	0.88
FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.307% 08/01/2022		3137AWQH1	2,240,000.00	CANT_FIT		102.63	2,298,822.40	25,747.40	42,613.46	1.40	0.45



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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 Collateralized Mortgage Obligation										
FANNIEMAE-ACES DTD 04/01/2014 3.346% 03/01/2024	3136AJB54	3,099,882.88	JPM_CHAS		107.37	3,328,437.24	77,919.42	121,000.03	2.76	0.86
FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/01/2024	3137FQ3V3	1,249,263.30	JPM_CHAS		102.43	1,279,679.19	30,445.89	30,437.65	2.02	1.35

Security Type Sub-Total		14,681,824.34				15,175,974.86	256,485.14	353,892.60	1.51	0.83
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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	NOMURA	08/06/21	100.08	6,835,477.66	5,477.66	5,477.66	0.44	0.26
FEDERAL HOME LOAN BANKS NOTES DTD 02/21/2020 1.375% 02/17/2023	3130AJ7E3	6,730,000.00	WELLS_FA		102.35	6,888,040.59	170,423.79	166,182.66	1.95	0.18
FREDDIE MAC NOTES DTD 05/07/2020 0.375% 05/05/2023	3137EAER6	6,430,000.00	DEUTSCH		100.41	6,456,536.61	(4,970.39)	1,588.34	2.18	0.19
FREDDIE MAC NOTES DTD 05/07/2020 0.375% 05/05/2023	3137EAER6	12,830,000.00	MORGAN_		100.41	12,882,949.41	31,395.01	36,676.15	2.18	0.19
FANNIE MAE NOTES DTD 05/22/2020 0.250% 05/22/2023	3135G04Q3	7,600,000.00	CITIGRP		100.14	7,610,959.20	33,835.20	27,922.96	2.23	0.19
FREDDIE MAC NOTES DTD 06/26/2020 0.250% 06/26/2023	3137EAES4	6,905,000.00	TD		100.13	6,913,783.16	28,945.76	24,379.25	2.33	0.20
FANNIE MAE NOTES DTD 07/10/2020 0.250% 07/10/2023	3135G05G4	9,715,000.00	CITIGRP		100.18	9,732,496.72	38,383.97	33,920.39	2.37	0.17
FREDDIE MAC NOTES DTD 08/21/2020 0.250% 08/24/2023	3137EAEV7	4,585,000.00	CITIGRP		100.16	4,592,551.50	12,228.20	11,410.42	2.49	0.18
FANNIE MAE NOTES DTD 09/14/2018 2.875% 09/12/2023	3135G0U43	12,325,000.00	HSBC		106.71	13,152,438.88	880,189.88	855,369.43	2.44	0.22
FANNIE MAE NOTES DTD 11/25/2020 0.250% 11/27/2023	3135G06H1	3,915,000.00	MORGAN_		99.96	3,913,563.20	(7,387.60)	(7,192.11)	2.74	0.26
FANNIE MAE NOTES DTD 11/25/2020 0.250% 11/27/2023	3135G06H1	4,180,000.00	RBC		99.96	4,178,465.94	(572.66)	(655.19)	2.74	0.26
FREDDIE MAC NOTES DTD 12/04/2020 0.250% 12/04/2023	3137EAFA2	4,445,000.00	CITIGRP		99.91	4,440,919.49	320.04	(29.59)	2.76	0.28
FEDERAL HOME LOAN BANKS NOTES DTD 12/09/2013 3.375% 12/08/2023	3130A0F70	3,425,000.00	DAIWA		108.52	3,716,881.93	189,474.43	233,396.38	2.67	0.29



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Federal Agency Bond / Note										
FANNIE MAE NOTES DTD 02/08/2019 2.500% 02/05/2024	3135G0V34	2,675,000.00	NOMURA		106.40	2,846,135.80	181,086.80	176,981.94	2.85	0.31
FHLB BONDS DTD 02/15/2019 2.500% 02/13/2024	3130AFW94	760,000.00	BARCLAYS		106.45	808,989.60	51,680.00	50,581.13	2.88	0.31
FEDERAL FARM CREDIT BANK NOTES DTD 04/08/2020 0.875% 04/08/2024	3133ELVX9	1,500,000.00	STIFEL		100.80	1,511,929.50	11,929.50	11,929.50	3.07	0.62
FANNIE MAE NOTES DTD 01/10/2020 1.625% 01/07/2025	3135G0X24	8,760,000.00	MORGAN_		104.22	9,129,558.12	44,211.72	110,605.19	3.76	0.52
FEDERAL HOME LOAN BANK NOTES DTD 04/16/2020 0.500% 04/14/2025	3130AJHU6	4,920,000.00	CITIGRP		99.85	4,912,624.92	17,028.12	12,760.24	4.09	0.54
FANNIE MAE NOTES DTD 04/24/2020 0.625% 04/22/2025	3135G03U5	525,000.00	JEFFERI		100.28	526,462.65	(264.60)	4.32	4.10	0.56
FANNIE MAE NOTES DTD 04/24/2020 0.625% 04/22/2025	3135G03U5	3,035,000.00	NOMURA		100.28	3,043,455.51	2,112.36	3,176.53	4.10	0.56
FANNIE MAE NOTES DTD 04/24/2020 0.625% 04/22/2025	3135G03U5	6,600,000.00	CITIGRP		100.28	6,618,387.60	31,983.60	29,665.42	4.10	0.56
FANNIE MAE NOTES DTD 04/24/2020 0.625% 04/22/2025	3135G03U5	11,600,000.00	TD		100.28	11,632,317.60	(41,574.40)	(30,349.77)	4.10	0.56
FANNIE MAE NOTES DTD 06/19/2020 0.500% 06/17/2025	3135G04Z3	1,490,000.00	WELLS_F		99.46	1,482,003.17	(13,301.23)	(12,799.26)	4.26	0.63
FANNIE MAE NOTES DTD 06/19/2020 0.500% 06/17/2025	3135G04Z3	4,150,000.00	RBS		99.46	4,127,726.95	(39,993.55)	(38,475.54)	4.26	0.63
FANNIE MAE NOTES DTD 06/19/2020 0.500% 06/17/2025	3135G04Z3	7,645,000.00	NOMURA		99.46	7,603,969.29	(25,205.56)	(27,417.96)	4.26	0.63
FREDDIE MAC NOTES DTD 07/23/2020 0.375% 07/21/2025	3137EAEU9	4,620,000.00	WELLS_F		98.78	4,563,760.74	(33,231.66)	(36,019.31)	4.37	0.66
FANNIE MAE NOTES DTD 08/27/2020 0.375% 08/25/2025	3135G05X7	3,075,000.00	NOMURA		98.76	3,036,774.67	(21,005.33)	(22,262.48)	4.46	0.66
FANNIE MAE NOTES DTD 08/27/2020 0.375% 08/25/2025	3135G05X7	4,915,000.00	BARCLAY		98.76	4,853,901.64	(38,096.16)	(40,441.78)	4.46	0.66
FREDDIE MAC NOTES DTD 09/25/2020 0.375% 09/23/2025	3137EAEX3	7,090,000.00	CITIGRP		98.65	6,994,043.94	(74,615.16)	(76,452.07)	4.53	0.68
FEDERAL FARM CREDIT BANK (CALLABLE) DTD 09/29/2020 0.530% 09/29/2025	3133EMBH4	4,530,000.00	MORGAN_	09/29/21	99.22	4,494,806.43	(27,266.07)	(27,890.32)	0.59	0.70



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Federal Agency Bond / Note											
FANNIE MAE NOTES		3135G06G3	4,625,000.00	BARCLAY		99.00	4,578,888.75	(29,553.75)	(30,544.84)	4.64	0.72
DTD 11/12/2020 0.500% 11/07/2025											
FANNIE MAE NOTES		3135G06G3	5,475,000.00	NOMURA		99.00	5,420,414.25	(52,505.25)	(52,616.81)	4.64	0.72
DTD 11/12/2020 0.500% 11/07/2025											
FANNIE MAE NOTES		3135G06G3	6,190,000.00	WELLS_F		99.00	6,128,285.70	(60,600.10)	(60,653.98)	4.64	0.72
DTD 11/12/2020 0.500% 11/07/2025											
Security Type Sub-Total			184,095,000.00				185,629,501.12	1,260,562.57	1,328,226.90	3.14	0.42
Corporate Note											
STATE STREET CORP NOTES		857477AV5	150,000.00	NEW ACCT		100.37	150,560.70	418.20	553.92	0.23	0.24
DTD 05/19/2016 1.950% 05/19/2021											
STATE STREET CORP NOTES		857477AV5	2,230,000.00	NEW ACCT		100.37	2,238,335.74	9,495.34	8,385.91	0.23	0.24
DTD 05/19/2016 1.950% 05/19/2021											
MICROSOFT CORP (CALLABLE) NOTES		594918BP8	855,000.00	NEW ACCT	07/08/21	100.55	859,733.28	6,041.43	4,847.90	0.37	0.29
DTD 08/08/2016 1.550% 08/08/2021											
MICROSOFT CORP (CALLABLE) NOTES		594918BP8	2,125,000.00	NEW ACCT	07/08/21	100.55	2,136,764.00	13,995.25	11,959.51	0.37	0.29
DTD 08/08/2016 1.550% 08/08/2021											
PACCAR FINANCIAL CORP		69371RN44	1,730,000.00	NEW ACCT		100.66	1,741,400.70	79,424.30	18,084.15	0.46	0.18
DTD 08/11/2016 1.650% 08/11/2021											
ORACLE CORP (CALLABLE) NOTES		68389XBK0	4,100,000.00	NEW ACCT	08/15/21	100.74	4,130,409.70	122,208.70	40,790.17	0.47	0.53
DTD 07/07/2016 1.900% 09/15/2021											
CISCO SYSTEMS INC CORP (CALLABLE) NOTES		17275RBJ0	4,000,000.00	MIZUHO	08/20/21	100.78	4,031,132.00	179,252.00	56,484.75	0.48	0.45
DTD 09/20/2016 1.850% 09/20/2021											
CITIGROUP INC CORP (CALLABLE) NOTE		172967LC3	3,745,000.00	MORGAN_S	11/08/21	101.75	3,810,541.25	39,962.90	61,086.69	0.69	0.62
DTD 12/08/2016 2.900% 12/08/2021											
JOHN DEERE CAPITAL CORP NOTES		24422ETL3	875,000.00	NEW ACCT		102.03	892,780.88	15,724.63	17,415.87	0.85	0.25
DTD 01/06/2017 2.650% 01/06/2022											
JOHN DEERE CAPITAL CORP NOTES		24422ETL3	1,000,000.00	NEW ACCT		102.03	1,020,321.00	17,081.00	19,745.86	0.85	0.25
DTD 01/06/2017 2.650% 01/06/2022											
JOHN DEERE CAPITAL CORP NOTES		24422ETL3	3,000,000.00	NEW ACCT		102.03	3,060,963.00	50,043.00	59,023.47	0.85	0.25
DTD 01/06/2017 2.650% 01/06/2022											



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Corporate Note										
US BANCORP (CALLABLE) NOTES DTD 01/24/2017 2.625% 01/24/2022	91159HHP8	2,000,000.00	NEW ACCT	12/23/21	102.01	2,040,130.00	43,570.00	40,749.80	0.82	0.39
AMERICAN EXPRESS CREDIT (CALLABLE) NOTES DTD 03/03/2017 2.700% 03/03/2022	0258M0EG0	2,000,000.00	BNP_PARI	01/31/22	102.12	2,042,498.00	23,178.00	38,594.50	0.91	0.58
WALT DISNEY COMPANY CORP NOTES DTD 03/06/2017 2.450% 03/04/2022	25468PDO6	4,000,000.00	WELLS_FA		102.16	4,086,324.00	38,404.00	75,883.17	1.00	0.31
INTEL CORP (CALLABLE) NOTES DTD 05/11/2017 2.350% 05/11/2022	458140BB5	4,000,000.00	US_BANCO	04/11/22	102.29	4,091,752.00	89,272.00	91,171.00	1.11	0.43
APPLE INC CORP (CALLABLE) NOTE DTD 05/11/2017 2.300% 05/11/2022	037833CO1	6,000,000.00	CSFB	04/11/22	102.28	6,136,818.00	144,798.00	138,791.50	1.11	0.39
UNITED PARCEL SERVICE (CALLABLE) NOTES DTD 05/16/2017 2.350% 05/16/2022	911312BC9	4,000,000.00	HSBC	04/16/22	102.36	4,094,548.00	81,668.00	91,502.15	1.12	0.39
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	102.72	2,054,478.00	25,098.00	47,338.31	1.16	0.44
VISA INC (CALLABLE) NOTE DTD 09/11/2017 2.150% 09/15/2022	92826CAG7	2,000,000.00	US_BANCO	08/15/22	102.76	2,055,258.00	138,078.00	85,418.19	1.44	0.35
AMERICAN HONDA FINANCE DTD 01/10/2020 1.950% 05/10/2023	02665WDH1	3,550,000.00	SOCGEN		103.37	3,669,514.30	120,827.80	120,378.44	2.16	0.41
PACCAR FINANCIAL CORP CORPORATE NOTES DTD 08/11/2020 0.350% 08/11/2023	69371RQ90	485,000.00	BNP_PAR		99.80	484,017.88	(346.77)	(463.98)	2.45	0.43
BANK OF NY MELLON CORP CORP NOTES DTD 08/13/2018 3.450% 08/11/2023	06406RAJ6	6,735,000.00	HSBC		107.50	7,239,862.34	425,119.94	461,783.11	2.38	0.37
US BANK NA CINCINNATI CORP NOTES DTD 02/04/2019 3.375% 02/05/2024	91159HHV5	2,125,000.00	KEYBANC		108.34	2,302,248.38	131,050.88	149,263.36	2.83	0.50
PFIZER INC CORP NOTES DTD 03/11/2019 2.950% 03/15/2024	717081ES8	6,400,000.00	SUNTRUST	02/15/24	107.09	6,853,881.60	291,129.60	351,355.43	2.83	0.59
MASTERCARD INC CORP NOTES DTD 03/31/2014 3.375% 04/01/2024	57636OAB0	4,250,000.00	US_BANCO		108.62	4,616,320.25	227,557.75	280,582.67	2.94	0.55
WALMART INC CORPORATE NOTES DTD 04/23/2019 2.850% 07/08/2024	931142EL3	8,200,000.00	WELLS_F	04/15/23	107.69	8,830,580.00	(6,806.00)	167,189.62	2.08	0.53



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Corporate Note										
US BANCORP DTD 07/29/2019 2.400% 07/30/2024	91159HHX1	3,300,000.00	MIZUHO		105.99	3,497,821.80	195,082.80	195,946.16	3.31	0.62
JPMORGAN CHASE & CO CORPORATE NOTES DTD 09/16/2020 0.653% 09/16/2024	46647PBS4	2,935,000.00	JPM_CHA		100.24	2,941,997.04	6,997.04	6,997.04	3.51	0.58
BANK OF AMERICA CORP CORPORATE NOTES DTD 10/21/2020 0.810% 10/24/2024	06051GJH3	3,815,000.00	MERRILL		100.93	3,850,399.39	35,399.39	35,399.39	3.61	0.55
TOYOTA MOTOR CREDIT CORP CORP NOTES DTD 02/13/2020 1.800% 02/13/2025	89236TGT6	1,595,000.00	MITSU		102.86	1,640,658.47	23,966.47	27,476.95	3.84	1.06
TOYOTA MOTOR CREDIT CORP CORP NOTES DTD 02/13/2020 1.800% 02/13/2025	89236TGT6	2,180,000.00	CITIGRP		102.86	2,242,404.68	41,106.08	44,552.90	3.84	1.06
NOVARTIS CAPITAL CORP DTD 02/14/2020 1.750% 02/14/2025	66989HAP3	7,360,000.00	WELLS_F	01/14/25	103.30	7,602,754.88	(16,758.72)	27,759.71	3.77	0.90
GOLDMAN SACHS GROUP INC CORPORATE NOTES DTD 05/22/2015 3.750% 05/22/2025	38148LAE6	3,635,000.00	MORGAN_	02/22/25	110.22	4,006,409.76	(54,539.54)	(51,052.92)	3.72	1.26
Security Type Sub-Total		106,375,000.00				110,453,619.02	2,537,499.47	2,724,994.70	2.00	0.53
Certificate of Deposit										
CREDIT AGRICOLE CIB NY CERT DEPOS DTD 04/04/2019 2.830% 04/02/2021	22535CDU2	4,055,000.00	CREDAG		100.26	4,065,465.96	10,465.96	10,465.96	0.10	-0.02
ROYAL BANK OF CANADA NY CD DTD 06/08/2018 3.240% 06/07/2021	78012UEE1	4,000,000.00	RBC		100.88	4,035,296.00	35,296.00	35,296.00	0.28	-0.03
CREDIT SUISSE NEW YORK CERT DEPOS DTD 08/07/2020 0.520% 02/01/2022	22549L6F7	3,855,000.00	CSFB		100.28	3,865,689.92	10,689.92	10,689.92	0.94	0.22
SOCIETE GENERALE NY CERT DEPOS DTD 02/19/2020 1.800% 02/14/2022	83369XDL9	4,825,000.00	MERRILL		101.37	4,890,861.25	65,861.25	65,861.25	0.96	0.37
SUMITOMO MITSUI BANK NY CERT DEPOS DTD 07/14/2020 0.700% 07/08/2022	86565CKU2	3,840,000.00	SMBC		100.63	3,864,000.00	24,000.00	24,000.00	1.36	0.24



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Certificate of Deposit											
NORDEA BANK ABP NEW YORK CERT DEPOS	DTD 08/29/2019 1.850% 08/26/2022	65558TLL7	6,060,000.00	MERRILL		102.49	6,210,609.18	150,609.18	150,609.18	1.49	0.18
SKANDINAV ENSKILDA BANK LT CD	DTD 09/03/2019 1.860% 08/26/2022	83050PDR7	7,365,000.00	BARCLAYS		102.50	7,549,139.73	184,139.73	184,139.73	1.49	0.18
DNB BANK ASA/NY LT CD	DTD 12/06/2019 2.040% 12/02/2022	23341VZT1	3,620,000.00	GOLDMAN		103.23	3,736,994.78	116,994.78	116,994.78	1.74	0.19
Security Type Sub-Total			37,620,000.00				38,218,056.82	598,056.82	598,056.82	1.10	0.17
Asset-Backed Security											
TAOT 2017-D A3	DTD 11/15/2017 1.930% 01/15/2022	89238KAD4	74,288.58	JPM_CHAS		100.07	74,337.76	56.03	50.62	0.06	1.85
TAOT 2018-A A3	DTD 01/31/2018 2.350% 05/16/2022	89238BAD4	301,375.33	MITSU		100.29	302,260.80	888.94	886.45	0.17	2.10
HART 2018-A A3	DTD 04/18/2018 2.790% 07/15/2022	44891KAD7	307,531.47	BARCLAYS		100.48	309,020.84	1,535.68	1,504.35	0.19	2.43
MBART 2018-1 A3	DTD 07/25/2018 3.030% 01/15/2023	58772RAD6	989,784.07	BNP_PARI		100.91	998,799.02	9,052.96	9,030.87	0.36	2.53
ALLYA 2018-3 A3	DTD 06/27/2018 3.000% 01/15/2023	02007JAC1	1,158,261.05	BARCLAYS		100.81	1,167,621.77	9,439.94	9,393.35	0.29	2.56
NAROT 2018-B A3	DTD 07/25/2018 3.060% 03/15/2023	65479GAD1	1,317,855.12	SOCGEN		101.18	1,333,446.27	15,633.85	15,609.90	0.45	2.47
HAROT 2019-1 A3	DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	944,646.60	MERRILL		101.44	958,294.10	13,672.81	13,660.29	0.60	2.11
HYUNDAI AUTO RECEIVABLES TRUST	DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	1,502,498.34	SOCGEN		101.37	1,523,066.19	20,765.57	20,676.10	0.58	2.05
HAROT 2019-2 A3	DTD 05/29/2019 2.520% 06/21/2023	43815MAC0	2,218,952.63	JPM_CHAS		101.58	2,254,062.01	35,192.15	35,156.34	0.71	1.82
NAROT 2019-A A3	DTD 02/13/2019 2.900% 10/15/2023	65479KAD2	2,258,468.42	MITSU		101.74	2,297,691.24	39,564.98	39,415.07	0.65	2.22
COPAR 2019-1 A3	DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	1,121,963.27	JPM_CHAS		101.50	1,138,845.00	17,109.03	17,019.64	0.67	1.94



Managed Account Fair Market Value & Analytics

For the Month Ending **February 28, 2021**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Asset-Backed Security										
NAROT 2019-B A3 DTD 05/28/2019 2.500% 11/15/2023	65479HAC1	2,404,180.17	WELLS_FA		101.77	2,446,703.15	43,066.56	42,852.39	0.73	1.83
CARMX 2019-2 A3 DTD 04/17/2019 2.680% 03/15/2024	14316LAC7	1,525,000.00	RBC		101.93	1,554,492.43	29,648.28	29,588.86	0.82	2.02
TAOT 2020-A A3 DTD 02/12/2020 1.660% 05/15/2024	89232HAC9	3,535,000.00	MITSU		101.73	3,596,246.35	61,501.58	61,438.68	1.27	1.11
NAROT 2020-B A3 DTD 06/30/2020 0.550% 07/15/2024	65479CAD0	1,000,000.00	MIZUHO		100.45	1,004,501.80	4,529.20	4,524.67	1.37	0.42
CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/16/2024	14315XAC2	1,685,000.00	MERRILL		102.18	1,721,698.79	37,029.39	36,954.77	1.44	1.30
HAROT 2021-1 A3 DTD 02/24/2021 0.270% 04/21/2025	43813GAC5	1,445,000.00	JPM_CHA		99.84	1,442,664.30	(2,309.26)	(2,309.35)	2.16	0.31
CARMX 2021-1 A3 DTD 01/27/2021 0.340% 12/15/2025	14316NAC3	860,000.00	MITSU		99.79	858,206.21	(1,623.85)	(1,627.00)	2.48	0.38
Security Type Sub-Total		24,649,805.05				24,981,958.03	334,753.84	333,826.00	0.94	1.68
Managed Account Sub-Total		527,761,629.39				541,258,339.66	9,610,750.26	10,241,133.68	2.58	0.48
Securities Sub-Total		\$527,761,629.39				\$541,258,339.66	\$9,610,750.26	\$10,241,133.68	2.58	0.48%
Accrued Interest						\$1,949,301.18				
Total Investments						\$543,207,640.84				



Managed Account Security Transactions & Interest

For the Month Ending **February 28, 2021**

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											
	01/22/21	02/04/21	NJ TURNPIKE AUTHORITY TXBL REV BONDS DTD 02/04/2021 1.047% 01/01/2026	646140DP5	1,115,000.00	(1,115,000.00)	0.00	(1,115,000.00)			
	02/04/21	02/04/21	US TREASURY NOTES DTD 01/31/2019 2.625% 01/31/2026	9128286A3	3,415,000.00	(3,780,111.52)	(990.54)	(3,781,102.06)			
	02/12/21	02/17/21	GOLDMAN SACHS GROUP INC CORPORATE NOTES DTD 05/22/2015 3.750% 05/22/2025	38148LAE6	3,635,000.00	(4,060,949.30)	(32,184.90)	(4,093,134.20)			
	02/17/21	02/24/21	HAROT 2021-1 A3 DTD 02/24/2021 0.270% 04/21/2025	43813GAC5	1,445,000.00	(1,444,973.56)	0.00	(1,444,973.56)			
	02/26/21	02/26/21	US TREASURY N/B NOTES DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	4,075,000.00	(3,990,634.77)	(1,097.55)	(3,991,732.32)			

Transaction Type Sub-Total **13,685,000.00** **(14,391,669.15)** **(34,272.99)** **(14,425,942.14)**

INTEREST											
	02/01/21	02/01/21	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			
	02/01/21	02/01/21	MD ST TXBL GO BONDS DTD 08/05/2020 0.510% 08/01/2024	574193TQ1	1,295,000.00	0.00	3,228.87	3,228.87			
	02/01/21	02/01/21	LOS ANGELES CCD, CA TXBL GO BONDS DTD 11/10/2020 0.773% 08/01/2025	54438CYK2	1,930,000.00	0.00	3,356.75	3,356.75			
	02/01/21	02/01/21	MONEY MARKET FUND	MONEY0002	0.00	0.00	10.34	10.34			
	02/01/21	02/25/21	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/01/2021	3136B1XP4	383,454.27	0.00	1,137.58	1,137.58			
	02/01/21	02/25/21	FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/01/2024	3137FO3V3	1,251,534.72	0.00	2,181.84	2,181.84			
	02/01/21	02/25/21	FANNIEMAE-ACES DTD 04/01/2014 3.346% 03/01/2024	3136AJB54	3,105,460.59	0.00	8,658.65	8,658.65			
	02/01/21	02/25/21	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			
	02/01/21	02/25/21	FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2015 2.791% 01/01/2022	3137BHXY8	3,965,000.00	0.00	9,543.61	9,543.61			
	02/01/21	02/25/21	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			



Managed Account Security Transactions & Interest

For the Month Ending **February 28, 2021**

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										
02/01/21	02/25/21	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			
02/05/21	02/05/21	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			
02/05/21	02/05/21	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			
02/06/21	02/06/21	FREDDIE MAC NOTES (CALLABLE) DTD 08/06/2020 0.300% 02/06/2023	3134GWLD6	6,830,000.00	0.00	10,245.00	10,245.00			
02/08/21	02/08/21	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			
02/11/21	02/11/21	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			
02/11/21	02/11/21	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			
02/11/21	02/11/21	PACCAR FINANCIAL CORP CORPORATE NOTES DTD 08/11/2020 0.350% 08/11/2023	69371RQ90	485,000.00	0.00	848.75	848.75			
02/13/21	02/13/21	FHLB BONDS DTD 02/15/2019 2.500% 02/13/2024	3130AFW94	760,000.00	0.00	9,500.00	9,500.00			
02/13/21	02/13/21	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			
02/14/21	02/14/21	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			
02/14/21	02/16/21	SOCIETE GENERALE NY CERT DEPOS DTD 02/19/2020 1.800% 02/14/2022	83369XDL9	4,825,000.00	0.00	43,907.50	43,907.50			
02/15/21	02/15/21	NAROT 2018-B A3 DTD 07/25/2018 3.060% 03/15/2023	65479GAD1	1,449,268.19	0.00	3,695.63	3,695.63			
02/15/21	02/15/21	TAOT 2018-A A3 DTD 01/31/2018 2.350% 05/16/2022	89238BAD4	388,181.13	0.00	760.19	760.19			
02/15/21	02/15/21	COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	1,207,334.51	0.00	2,525.34	2,525.34			



Managed Account Security Transactions & Interest

For the Month Ending **February 28, 2021**

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										
02/15/21	02/15/21	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			
02/15/21	02/15/21	HART 2018-A A3 DTD 04/18/2018 2.790% 07/15/2022	44891KAD7	389,516.15	0.00	905.63	905.63			
02/15/21	02/15/21	NAROT 2019-A A3 DTD 02/13/2019 2.900% 10/15/2023	65479KAD2	2,427,005.54	0.00	5,865.26	5,865.26			
02/15/21	02/15/21	US TREASURY NOTES DTD 02/15/2020 1.375% 02/15/2023	912828Z86	6,790,000.00	0.00	46,681.25	46,681.25			
02/15/21	02/15/21	NAROT 2020-B A3 DTD 06/30/2020 0.550% 07/15/2024	65479CAD0	1,000,000.00	0.00	458.33	458.33			
02/15/21	02/15/21	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			
02/15/21	02/15/21	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			
02/15/21	02/15/21	CARMX 2021-1 A3 DTD 01/27/2021 0.340% 12/15/2025	14316NAC3	860,000.00	0.00	146.20	146.20			
02/15/21	02/15/21	HYUNDAI AUTO RECEIVABLES TRUST DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	1,631,122.86	0.00	3,615.66	3,615.66			
02/15/21	02/15/21	TAOT 2017-D A3 DTD 11/15/2017 1.930% 01/15/2022	89238KAD4	172,021.65	0.00	276.67	276.67			
02/15/21	02/15/21	ALLYA 2018-3 A3 DTD 06/27/2018 3.000% 01/15/2023	02007JAC1	1,343,453.32	0.00	3,358.63	3,358.63			
02/15/21	02/15/21	MBART 2018-1 A3 DTD 07/25/2018 3.030% 01/15/2023	58772RAD6	1,125,717.41	0.00	2,842.44	2,842.44			
02/15/21	02/15/21	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			
02/17/21	02/17/21	FEDERAL HOME LOAN BANKS NOTES DTD 02/21/2020 1.375% 02/17/2023	3130AJ7E3	6,730,000.00	0.00	46,268.75	46,268.75			
02/18/21	02/18/21	HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	1,025,827.28	0.00	2,419.24	2,419.24			
02/21/21	02/21/21	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			
02/24/21	02/24/21	FREDDIE MAC NOTES DTD 08/21/2020 0.250% 08/24/2023	3137EAEV7	4,585,000.00	0.00	5,826.77	5,826.77			



Managed Account Security Transactions & Interest

For the Month Ending **February 28, 2021**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
INTEREST											
	02/25/21	02/25/21	FANNIE MAE NOTES DTD 08/27/2020 0.375% 08/25/2025	3135G05X7	7,990,000.00	0.00	14,814.79	14,814.79			
	02/26/21	02/26/21	SKANDINAV ENSKILDA BANK LT CD DTD 09/03/2019 1.860% 08/26/2022	83050PDR7	7,365,000.00	0.00	70,016.60	70,016.60			
	02/26/21	02/26/21	NORDEA BANK ABP NEW YORK CERT DEPOS DTD 08/29/2019 1.850% 08/26/2022	65558TLL7	6,060,000.00	0.00	57,300.67	57,300.67			
	02/28/21	02/28/21	US TREASURY NOTES DTD 08/31/2017 1.875% 08/31/2024	9128282U3	14,690,000.00	0.00	137,718.75	137,718.75			
Transaction Type Sub-Total					138,414,897.62	0.00	868,591.85	868,591.85			
MATURITY											
	02/26/21	02/26/21	MUFG BANK LTD/NY CERT DEPOS DTD 02/28/2019 2.970% 02/26/2021	55379WZT6	3,760,000.00	3,760,000.00	113,533.20	3,873,533.20	0.00	0.00	
Transaction Type Sub-Total					3,760,000.00	3,760,000.00	113,533.20	3,873,533.20	0.00	0.00	
PAYDOWNS											
	02/01/21	02/25/21	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/01/2021	3136B1XP4	13,830.43	13,830.43	0.00	13,830.43	(275.10)	0.00	
	02/01/21	02/25/21	FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/01/2024	3137FO3V3	2,271.42	2,271.42	0.00	2,271.42	0.05	0.00	
	02/01/21	02/25/21	FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/01/2022	3137BM6P6	8,230.26	8,230.26	0.00	8,230.26	(70.09)	0.00	
	02/01/21	02/25/21	FANNIEMAE-ACES DTD 04/01/2014 3.346% 03/01/2024	3136AJB54	5,577.71	5,577.71	0.00	5,577.71	(271.04)	0.00	
	02/01/21	02/25/21	FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2015 2.791% 01/01/2022	3137BHYX8	33,715.42	33,715.42	0.00	33,715.42	(210.72)	0.00	
	02/15/21	02/15/21	NAROT 2018-B A3 DTD 07/25/2018 3.060% 03/15/2023	65479GAD1	131,413.07	131,413.07	0.00	131,413.07	4.26	0.00	
	02/15/21	02/15/21	HYUNDAI AUTO RECEIVABLES TRUST DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	128,624.52	128,624.52	0.00	128,624.52	16.93	0.00	
	02/15/21	02/15/21	NAROT 2019-A A3 DTD 02/13/2019 2.900% 10/15/2023	65479KAD2	168,537.12	168,537.12	0.00	168,537.12	25.53	0.00	



Managed Account Security Transactions & Interest

For the Month Ending **February 28, 2021**

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										
02/15/21	02/15/21	NAROT 2019-B A3 DTD 05/28/2019 2.500% 11/15/2023	65479HAC1	45,819.83	45,819.83	0.00	45,819.83	10.36	0.00	
02/15/21	02/15/21	COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	85,371.24	85,371.24	0.00	85,371.24	17.30	0.00	
02/15/21	02/15/21	TAOT 2017-D A3 DTD 11/15/2017 1.930% 01/15/2022	89238KAD4	97,733.07	97,733.07	0.00	97,733.07	9.01	0.00	
02/15/21	02/15/21	HART 2018-A A3 DTD 04/18/2018 2.790% 07/15/2022	44891KAD7	81,984.68	81,984.68	0.00	81,984.68	12.35	0.00	
02/15/21	02/15/21	ALLYA 2018-3 A3 DTD 06/27/2018 3.000% 01/15/2023	02007JAC1	185,192.27	185,192.27	0.00	185,192.27	12.67	0.00	
02/15/21	02/15/21	TAOT 2018-A A3 DTD 01/31/2018 2.350% 05/16/2022	89238BAD4	86,805.80	86,805.80	0.00	86,805.80	1.00	0.00	
02/15/21	02/15/21	MBART 2018-1 A3 DTD 07/25/2018 3.030% 01/15/2023	58772RAD6	135,933.34	135,933.34	0.00	135,933.34	5.22	0.00	
02/18/21	02/18/21	HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	81,180.68	81,180.68	0.00	81,180.68	2.18	0.00	
02/21/21	02/21/21	HAROT 2019-2 A3 DTD 05/29/2019 2.520% 06/21/2023	43815MAC0	71,047.37	71,047.37	0.00	71,047.37	2.65	0.00	
Transaction Type Sub-Total				1,363,268.23	1,363,268.23	0.00	1,363,268.23	(707.44)	0.00	
SELL										
02/04/21	02/04/21	US TREASURY NOTES DTD 09/30/2020 0.125% 09/30/2022	91282CAN1	4,740,000.00	4,740,925.78	2,067.24	4,742,993.02	3,517.97	3,251.81	FIFO
02/12/21	02/17/21	GOLDMAN SACHS GRP INC CRP NT(CALLED, OMD DTD 04/25/2016 2.625% 03/25/2021	38141GVU5	3,740,000.00	3,749,686.60	30,543.33	3,780,229.93	(9,035.84)	9,140.40	FIFO
02/19/21	02/24/21	US TREASURY NOTES DTD 09/30/2020 0.125% 09/30/2022	91282CAN1	25,000.00	25,013.67	12.62	25,026.29	27.34	25.53	FIFO
Transaction Type Sub-Total				8,505,000.00	8,515,626.05	32,623.19	8,548,249.24	(5,490.53)	12,417.74	
Managed Account Sub-Total					(752,774.87)	980,475.25	227,700.38	(6,197.97)	12,417.74	
Total Security Transactions					(752,774.87)	\$980,475.25	\$227,700.38	(\$6,197.97)	\$12,417.74	