



**Account Statement**

For the Month Ending **June 30, 2021**

**Consolidated Summary Statement**

CITY OF STOCKTON

**Portfolio Summary**

Portfolio Holdings	Cash Dividends and Income	Closing Market Value
PFM Managed Account	460,837.59	539,229,232.83
State Pool	0.00	75,000,000.00
CAMP Pool	0.00	81,836.65
Idle Funds in Reserve Portfolio	0.00	2,253,315.49
BoW Main Account	0.00	229,352,745.55
<b>Total</b>	<b>\$460,837.59</b>	<b>\$845,917,130.52</b>

**Investment Allocation**

Investment Type	Closing Market Value	Percent
Asset-Backed Security	21,968,122.93	2.60
Federal Agency Bond / Note	176,240,219.04	20.83
Corporate Note	111,753,500.79	13.21
Certificate of Deposit	30,195,413.15	3.57
Federal Agency Collateralized Mortgage Obligatio	13,949,442.85	1.65
Municipal Bond / Note	17,159,353.90	2.03
Supra-National Agency Bond / Note	3,729,258.72	0.44
U.S. Treasury Bond / Note	164,233,921.45	19.41
State Pool	75,000,000.00	8.87
CAMP Pool	81,836.65	0.01
Idle Funds in Reserve Portfolio	2,253,315.49	0.27
BoW Main Account	229,352,745.55	27.11

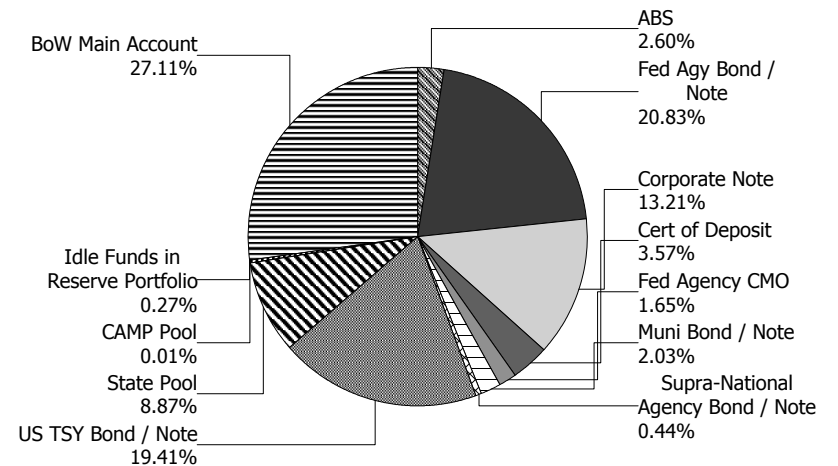
**Total** **\$845,917,130.52** **100.00%**

**Maturity Distribution (Fixed Income Holdings)**

Portfolio Holdings	Closing Market Value	Percent
Under 30 days	306,687,897.69	36.26
31 to 60 days	5,741,295.59	0.68
61 to 90 days	51,820.56	0.01
91 to 180 days	1,074,684.05	0.13
181 days to 1 year	39,644,951.51	4.69
1 to 2 years	103,820,226.74	12.27
2 to 3 years	136,062,831.37	16.08
3 to 4 years	165,154,393.02	19.52
4 to 5 years	87,679,029.99	10.36
Over 5 years	0.00	0.00
<b>Total</b>	<b>\$845,917,130.52</b>	<b>100.00%</b>

**Weighted Average Days to Maturity 643**

**Sector Allocation**





## Managed Account Summary Statement

For the Month Ending **June 30, 2021**

**CITY OF STOCKTON RESERVE PORTFOLIO - 81140000**

### Transaction Summary - Managed Account

<b>Opening Market Value</b>	<b>\$540,334,458.67</b>
Maturities/Calls	(5,818,692.24)
Principal Dispositions	(5,001,750.00)
Principal Acquisitions	11,584,285.94
Unsettled Trades	0.00
Change in Current Value	(1,869,069.54)
<b>Closing Market Value</b>	<b>\$539,229,232.83</b>

### Cash Transactions Summary - Managed Account

Maturities/Calls	4,064,800.00
Sale Proceeds	5,006,666.67
Coupon/Interest/Dividend Income	404,159.98
Principal Payments	1,818,692.24
Security Purchases	(11,585,487.17)
Net Cash Contribution	(25,813.56)
Reconciling Transactions	0.00

### Earnings Reconciliation (Cash Basis) - Managed Account

Interest/Dividends/Coupons Received	473,876.65
Less Purchased Interest Related to Interest/Coupons	(1,201.23)
Plus Net Realized Gains/Losses	(11,837.83)
<b>Total Cash Basis Earnings</b>	<b>\$460,837.59</b>

### Cash Balance

**Closing Cash Balance** **\$2,253,315.49**

### Earnings Reconciliation (Accrual Basis)

	<b>Total</b>
Ending Amortized Value of Securities	531,729,441.66
Ending Accrued Interest	1,908,391.39
Plus Proceeds from Sales	5,006,666.67
Plus Proceeds of Maturities/Calls/Principal Payments	5,883,492.24
Plus Coupons/Dividends Received	404,159.98
Less Cost of New Purchases	(11,585,487.17)
Less Beginning Amortized Value of Securities	(531,052,218.26)
Less Beginning Accrued Interest	(1,712,907.31)
<b>Total Accrual Basis Earnings</b>	<b>\$581,539.20</b>



## Portfolio Summary and Statistics

For the Month Ending **June 30, 2021**

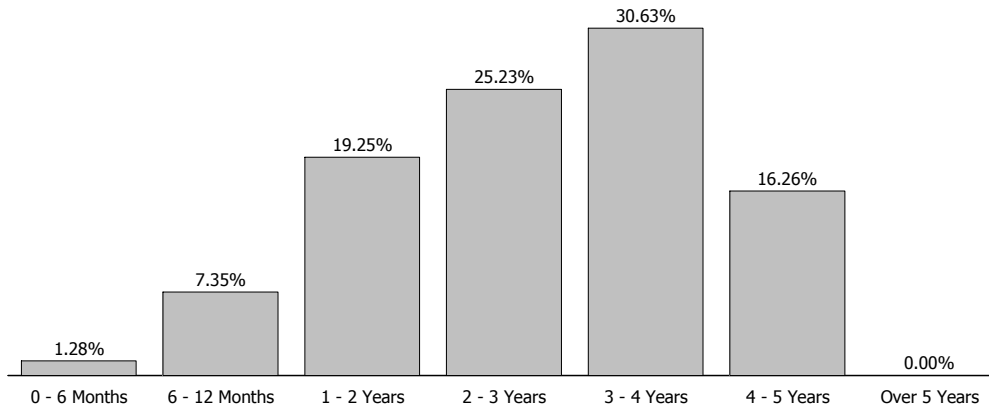
### CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

#### Account Summary

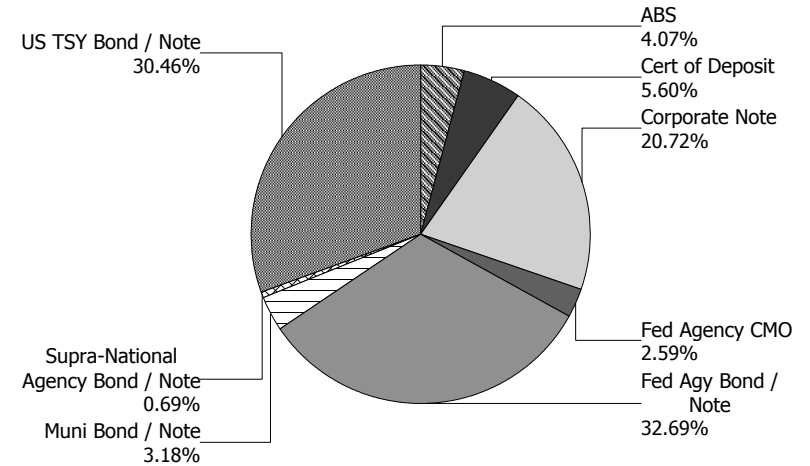
Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	159,650,000.00	164,233,921.45	30.46
Supra-National Agency Bond / Note	3,740,000.00	3,729,258.72	0.69
Municipal Bond / Note	16,850,000.00	17,159,353.90	3.18
Federal Agency Collateralized Mortgage Obligation	13,603,671.43	13,949,442.85	2.59
Federal Agency Bond / Note	175,285,000.00	176,240,219.04	32.69
Corporate Note	108,045,000.00	111,753,500.79	20.72
Certificate of Deposit	29,775,000.00	30,195,413.15	5.60
Asset-Backed Security	21,762,431.67	21,968,122.93	4.07
<b>Managed Account Sub-Total</b>	<b>528,711,103.10</b>	<b>539,229,232.83</b>	<b>100.00%</b>
Accrued Interest		1,908,391.39	
<b>Total Portfolio</b>	<b>528,711,103.10</b>	<b>541,137,624.22</b>	

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

#### Maturity Distribution



#### Sector Allocation



#### Characteristics

Yield to Maturity at Cost	1.33%
Yield to Maturity at Market	0.55%
Weighted Average Days to Maturity	1008



## Managed Account Issuer Summary

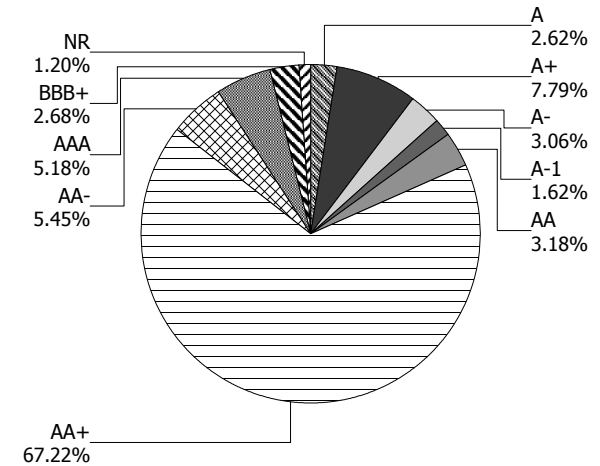
For the Month Ending **June 30, 2021**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

### Issuer Summary

Issuer	Market Value of Holdings	Percent
ALLY AUTO RECEIVABLES TRUST	469,531.58	0.09
AMAZON.COM INC	3,078,283.96	0.57
AMERICAN EXPRESS CO	2,028,490.00	0.38
AMERICAN HONDA FINANCE	3,652,279.05	0.68
APPLE INC	6,098,418.00	1.13
BANK OF AMERICA CO	3,826,498.41	0.71
CALIFORNIA DEPARTMENT OF WATER RESOURCES	153,558.50	0.03
CALIFORNIA STATE UNIVERSITY	1,240,425.00	0.23
CAPITAL ONE FINANCIAL CORP	806,641.27	0.15
CARMAX AUTO OWNER TRUST	5,489,698.87	1.02
CISCO SYSTEMS INC	4,008,384.00	0.74
CITIGROUP INC	3,781,003.87	0.70
CREDIT SUISSE GROUP RK	4,071,483.68	0.76
DEERE & COMPANY	4,936,912.50	0.92
DNB ASA	3,714,485.62	0.69
FANNIE MAE	111,057,328.31	20.60
FEDERAL FARM CREDIT BANKS	5,985,188.37	1.11
FEDERAL HOME LOAN BANKS	16,229,585.97	3.01
FLORIDA STATE BOARD OF ADMIN FIN CORP	3,787,387.50	0.70
FREDDIE MAC	56,917,559.24	10.56
GOLDMAN SACHS GROUP INC	3,965,523.28	0.74
HOME DEPOT INC	2,040,762.00	0.38
HONDA AUTO RECEIVABLES	3,694,280.58	0.69
HYUNDAI AUTO RECEIVABLES	2,165,226.44	0.40
INTEL CORPORATION	4,067,604.00	0.75
INTL BANK OF RECONSTRUCTION AND DEV	3,729,258.72	0.69
JP MORGAN CHASE & CO	2,933,949.27	0.54
LOS ANGELES COMMUNITY COLLEGE DISTRICT	1,930,540.40	0.36
MASTERCARD INC	4,581,772.00	0.85
MERCEDES-BENZ AUTO RECEIVABLES	510,277.41	0.09
MICROSOFT CORP	5,724,938.70	1.06
MORGAN STANLEY	2,668,190.01	0.49

### Credit Quality (S&P Ratings)





### Managed Account Issuer Summary

For the Month Ending **June 30, 2021**

#### CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

<b>Issuer</b>	<b>Market Value of Holdings</b>	<b>Percent</b>
NEW JERSEY TURNPIKE AUTHORITY	1,111,298.20	0.21
NISSAN AUTO RECEIVABLES	5,250,009.05	0.97
NORDEA BANK ABP	6,176,024.76	1.15
NOVARTIS AG	7,594,048.00	1.41
PACCAR FINANCIAL CORP	2,217,408.65	0.41
PFIZER INC	6,807,187.20	1.26
SAN DIEGO COMMUNITY COLLEGE DISTRICT	1,515,670.50	0.28
SKANDINAVISKA ENSKILDA BANKEN AB	7,506,857.27	1.39
SOCIETE GENERALE	4,868,521.50	0.90
STATE OF CALIFORNIA	4,598,856.45	0.85
STATE OF MARYLAND	1,296,981.35	0.24
SUMITOMO MITSUI FINANCIAL GROUP INC	3,858,040.32	0.72
THE BANK OF NEW YORK MELLON CORPORATION	7,163,702.96	1.33
THE WALT DISNEY CORPORATION	4,060,956.00	0.75
TOYOTA MOTOR CORP	7,480,096.16	1.39
UNITED PARCEL SERVICE INC	4,069,952.00	0.75
UNITED STATES TREASURY	164,233,921.45	30.45
UNIVERSITY OF CALIFORNIA	1,524,636.00	0.28
US BANCORP	7,768,095.70	1.44
VISA INC	2,043,796.00	0.38
WAL-MART STORES INC	8,737,706.80	1.62
<b>Total</b>	<b>\$539,229,232.83</b>	<b>100.00%</b>



**Managed Account Detail of Securities Held**

For the Month Ending **June 30, 2021**

**CITY OF STOCKTON RESERVE PORTFOLIO - 81140000**

<b>Security Type/Description Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>U.S. Treasury Bond / Note</b>											
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	620.56	1,974,267.09	1,974,691.51
US TREASURY NOTES DTD 02/01/2016 1.750% 01/31/2023	912828P38	245,000.00	AA+	Aaa	10/02/18	10/05/18	233,257.23	2.94	1,788.43	240,694.07	251,048.44
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	35,075.41	6,853,136.61	6,920,495.65
US TREASURY NOTES DTD 03/31/2016 1.500% 03/31/2023	912828Q29	3,850,000.00	AA+	Aaa	02/08/19	02/12/19	3,708,181.64	2.44	14,516.39	3,789,999.92	3,936,625.00
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	62,841.53	10,174,322.06	10,398,438.00
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	12,383.46	2,326,595.65	2,423,613.40
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	16,111.53	3,017,906.91	3,153,248.59
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	17,281.42	4,990,785.61	5,120,312.50
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	38,371.09	10,980,942.64	11,549,773.44
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	15,325.84	8,439,768.92	8,882,209.38
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	32.81	460,694.60	486,018.75
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	31,084.24	9,249,132.89	9,634,359.38
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	621.20	11,500,761.90	11,953,279.12
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	22,159.88	2,548,844.66	2,626,172.00



**Managed Account Detail of Securities Held**

For the Month Ending **June 30, 2021**

**CITY OF STOCKTON RESERVE PORTFOLIO - 81140000**

<b>Security Type/Description</b> <b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>U.S. Treasury Bond / Note</b>											
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	45,059.61	7,308,959.67	7,500,068.75
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	47,002.38	7,880,934.27	7,823,437.50
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	39,126.71	7,467,447.55	7,704,984.38
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	5,357.61	2,200,867.03	2,187,575.00
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	18,574.73	5,007,097.78	5,177,156.25
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	3,851.71	2,170,101.45	2,254,021.77
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	15,793.80	8,916,796.69	9,242,542.53
US TREASURY NOTES DTD 04/30/2020 0.375% 04/30/2025	912828ZL7	5,995,000.00	AA+	Aaa	04/05/21	04/07/21	5,916,783.98	0.70	3,787.60	5,921,264.01	5,930,366.71
US TREASURY NOTES DTD 12/31/2020 0.375% 12/31/2025	91282CBC4	5,700,000.00	AA+	Aaa	05/06/21	05/10/21	5,606,707.03	0.73	58.08	5,609,567.43	5,591,343.75
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	72.35	7,063,030.83	6,964,656.25
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	37,392.83	3,750,654.11	3,694,603.13
US TREASURY 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	6,374.22	3,996,493.47	3,993,500.00
US TREASURY NOTES DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	5,425,000.00	AA+	Aaa	04/21/21	04/22/21	5,325,824.22	0.77	8,485.93	5,329,802.62	5,316,500.00
US TREASURY N/B NOTES DTD 05/31/2021 0.750% 05/31/2026	91282CCF6	4,060,000.00	AA+	Aaa	06/07/21	06/07/21	4,050,801.56	0.80	2,579.10	4,050,922.92	4,036,528.33



**Managed Account Detail of Securities Held**

For the Month Ending **June 30, 2021**

**CITY OF STOCKTON RESERVE PORTFOLIO - 81140000**

<b>Security Type/Description</b> <b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>U.S. Treasury Bond / Note</b>											
US TREASURY N/B NOTES DTD 05/31/2021 0.750% 05/31/2026	91282CCF6	7,550,000.00	AA+	Aaa	06/02/21	06/04/21	7,533,484.38	0.79	4,796.10	7,533,729.12	7,506,351.94
<b>Security Type Sub-Total</b>		<b>159,650,000.00</b>					<b>161,200,951.74</b>	<b>1.40</b>	<b>506,526.55</b>	<b>160,755,522.48</b>	<b>164,233,921.45</b>
<b>Supra-National Agency Bond / Note</b>											
INTL BK RECON & DEVELOP 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	960.97	3,733,567.20	3,729,258.72
<b>Security Type Sub-Total</b>		<b>3,740,000.00</b>					<b>3,731,959.00</b>	<b>0.32</b>	<b>960.97</b>	<b>3,733,567.20</b>	<b>3,729,258.72</b>
<b>Municipal Bond / Note</b>											
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	26,310.00	4,435,156.78	4,598,856.45
MD ST TXBL GO BONDS DTD 08/05/2020 0.510% 08/01/2024	574193TQ1	1,295,000.00	AAA	Aaa	07/23/20	08/05/20	1,294,637.40	0.52	2,751.88	1,294,719.53	1,296,981.35
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	12,361.25	1,450,000.00	1,515,670.50
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	1,427.08	1,250,000.00	1,240,425.00
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	72.33	155,000.00	153,558.50
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	519.01	461,329.09	461,403.00
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	1,195.97	1,060,000.00	1,063,233.00
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	6,604.50	1,056,201.11	1,060,468.50
FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025	341271AD6	2,700,000.00	AA	Aa3	09/03/20	09/16/20	2,700,000.00	1.26	16,983.00	2,700,000.00	2,726,919.00





**Managed Account Detail of Securities Held**

For the Month Ending **June 30, 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
<b>Municipal Bond / Note</b>											
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	6,216.21	1,930,000.00	1,930,540.40
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	4,766.90	1,115,000.00	1,111,298.20

<b>Security Type Sub-Total</b>		<b>16,850,000.00</b>					<b>16,946,469.95</b>	<b>1.28</b>	<b>79,208.13</b>	<b>16,907,406.51</b>	<b>17,159,353.90</b>
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<b>Federal Agency Collateralized Mortgage Obligation</b>											
FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/01/2021	3136B1XP4	51,820.56	AA+	Aaa	04/11/18	04/30/18	52,851.32	2.93	153.73	51,872.94	51,820.56
FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2015 2.791% 01/01/2022	3137BHXY8	3,693,700.46	AA+	Aaa	05/16/19	05/21/19	3,716,786.10	2.54	8,590.93	3,698,143.72	3,723,873.01
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	1,701,234.82	1,726,110.50
FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/01/2022	3137BM6P6	2,077,690.88	AA+	Aaa	04/04/18	04/09/18	2,095,383.70	2.88	5,350.05	2,082,139.36	2,122,816.52
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	2,252,391.39	2,281,438.45
FANNIEMAE-ACES DTD 04/01/2014 3.346% 03/01/2024	3136AJB54	2,741,831.29	AA+	Aaa	12/13/19	12/18/19	2,875,067.17	2.14	7,645.14	2,826,373.14	2,921,946.16
FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/01/2024	3137FO3V3	1,098,628.24	AA+	Aaa	11/20/19	11/26/19	1,098,601.86	2.09	1,915.28	1,098,611.02	1,121,437.65

<b>Security Type Sub-Total</b>		<b>13,603,671.43</b>					<b>13,816,015.15</b>	<b>2.36</b>	<b>31,809.20</b>	<b>13,710,766.39</b>	<b>13,949,442.85</b>
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<b>Federal Agency Bond / Note</b>											
FREDDIE MAC NOTES (CALLABLE) DTD 08/06/2020 0.300% 02/06/2023	3134GWLD6	1,830,000.00	AA+	Aaa	08/03/20	08/06/20	1,830,000.00	0.30	2,211.25	1,830,000.00	1,830,397.11
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	34,444.51	6,723,241.40	6,858,381.48



**Managed Account Detail of Securities Held**

For the Month Ending **June 30, 2021**

**CITY OF STOCKTON RESERVE PORTFOLIO - 81140000**

<b>Security Type/Description</b>	<b>S&amp;P</b>	<b>Moody's</b>	<b>Trade</b>	<b>Settle</b>	<b>Original</b>	<b>YTM</b>	<b>Accrued</b>	<b>Amortized</b>	<b>Market</b>		
<b>Dated Date/Coupon/Maturity</b>	<b>Par</b>	<b>Rating</b>	<b>Rating</b>	<b>Date</b>	<b>Date</b>	<b>Cost</b>	<b>at Cost</b>	<b>Cost</b>	<b>Value</b>		
<b>CUSIP</b>											
<b>Federal Agency Bond / Note</b>											
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	3,750.83	6,451,119.73	6,447,084.51
FREDDIE MAC NOTES DTD 05/07/2020 0.375% 05/05/2023	3137EAER6	10,165,000.00	AA+	Aaa	06/15/20	06/16/20	10,182,077.20	0.32	5,929.59	10,175,914.49	10,192,008.41
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	2,058.33	7,585,584.99	7,602,789.20
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	239.76	6,891,650.33	6,906,291.24
FANNIE MAE NOTES DTD 07/10/2020 0.250% 07/10/2023	3135G05G4	8,570,000.00	AA+	Aaa	07/08/20	07/10/20	8,551,574.50	0.32	10,176.88	8,557,564.89	8,568,654.51
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	4,043.72	4,581,660.72	4,583,257.70
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	107,287.41	12,300,753.26	13,025,700.90
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	924.38	3,920,053.87	3,909,585.56
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	986.94	4,179,228.25	4,174,219.06
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	833.44	4,441,439.37	4,436,656.74
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	7,385.16	3,476,434.92	3,678,028.73
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	27,121.53	2,669,819.80	2,822,138.38
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	7,283.33	758,588.42	802,159.48
FEDERAL FARM CREDIT BANK NOTES DTD 04/08/2020 0.875% 04/08/2024	3133ELVX9	1,500,000.00	AA+	Aaa	04/07/20	04/08/20	1,500,000.00	0.88	3,026.04	1,500,000.00	1,508,058.00



**Managed Account Detail of Securities Held**

For the Month Ending **June 30, 2021**

**CITY OF STOCKTON RESERVE PORTFOLIO - 81140000**

<b>Security Type/Description Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Federal Agency Bond / Note</b>											
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	68,802.50	8,996,515.25	9,072,679.44
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	5,261.67	4,901,496.92	4,891,016.28
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	628.91	526,340.74	524,353.72
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	3,635.68	3,039,853.31	3,031,263.92
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	7,906.25	6,589,631.56	6,591,875.40
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	13,895.84	11,657,614.22	11,585,720.40
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	289.72	1,494,429.01	1,478,507.63
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	806.94	4,164,942.64	4,117,991.05
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	1,486.53	7,632,445.73	7,586,034.12
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	7,700.00	4,601,318.94	4,559,219.28
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	4,035.94	3,060,226.08	3,032,371.27
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	6,450.94	4,895,881.94	4,846,863.36
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	7,237.71	7,071,923.42	6,986,968.12
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	6,135.63	4,523,229.32	4,477,130.37



**Managed Account Detail of Securities Held**

For the Month Ending **June 30, 2021**

**CITY OF STOCKTON RESERVE PORTFOLIO - 81140000**

<b>Security Type/Description</b> <b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Federal Agency Bond / Note</b>											
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	3,468.75	4,610,542.87	4,574,693.88
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	4,106.25	5,473,171.37	5,415,448.42
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	4,642.50	6,189,015.24	6,122,671.37
<b>Security Type Sub-Total</b>		<b>175,285,000.00</b>					<b>175,556,923.10</b>	<b>0.77</b>	<b>364,194.86</b>	<b>175,471,633.00</b>	<b>176,240,219.04</b>
<b>Corporate Note</b>											
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	11,100.83	1,728,318.89	1,732,911.59
CISCO SYSTEMS INC CORP (CALLABLE) NOTES DTD 09/20/2016 1.850% 08/20/2021	17275RBJ0	4,000,000.00	AA-	A1	06/20/18	06/22/18	3,851,880.00	3.09	20,761.11	3,993,587.88	4,008,384.00
CITIGROUP INC CORP (CALLABLE) NOTE DTD 12/08/2016 2.900% 12/08/2021	172967LC3	1,065,000.00	BBB+	A3	11/20/17	11/22/17	1,072,273.95	2.72	1,973.21	1,065,653.50	1,074,684.05
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	11,271.70	875,221.82	886,112.50
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	12,881.94	1,000,349.52	1,012,700.00
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	38,645.83	3,001,178.69	3,038,100.00
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	22,895.83	1,999,610.03	2,023,352.00
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	17,700.00	2,002,486.16	2,028,490.00
WALT DISNEY COMPANY CORP NOTES DTD 03/06/2017 2.450% 03/04/2022	25468PDO6	4,000,000.00	BBB+	A2	07/14/17	07/19/17	4,047,920.00	2.18	31,850.00	4,006,979.47	4,060,956.00



**Managed Account Detail of Securities Held**

For the Month Ending **June 30, 2021**

**CITY OF STOCKTON RESERVE PORTFOLIO - 81140000**

<b>Security Type/Description Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Corporate Note</b>											
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	13,055.56	4,000,406.42	4,067,604.00
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	19,166.67	5,998,578.72	6,098,418.00
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	11,750.00	4,002,141.73	4,069,952.00
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	4,375.00	2,005,094.99	2,040,762.00
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	12,661.11	1,976,375.41	2,043,796.00
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	9,806.88	3,549,267.64	3,652,279.05
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	660.14	484,552.64	484,497.06
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	90,361.25	6,772,193.82	7,163,702.96
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	29,085.94	2,149,797.19	2,273,724.50
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	55,591.11	6,490,955.23	6,807,187.20
MASTERCARD INC CORP NOTES DTD 03/31/2014 3.375% 04/01/2024	57636QAB0	4,250,000.00	A+	A1	04/02/19	04/04/19	4,388,762.50	2.67	35,859.38	4,326,456.31	4,581,772.00
MORGAN STANLEY CORP NOTES (CALLABLE) DTD 04/22/2021 0.731% 04/05/2024	61772BAA1	670,000.00	BBB+	A1	04/19/21	04/22/21	670,000.00	0.73	938.73	670,000.00	670,801.99
MORGAN STANLEY CORP NOTES (CALLABLE) DTD 04/22/2021 0.731% 04/05/2024	61772BAA1	1,995,000.00	BBB+	A1	04/20/21	04/22/21	1,997,513.70	0.69	2,795.16	1,997,266.91	1,997,388.02



**Managed Account Detail of Securities Held**

For the Month Ending **June 30, 2021**

**CITY OF STOCKTON RESERVE PORTFOLIO - 81140000**

<b>Security Type/Description Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Corporate Note</b>											
AMAZON.COM INC CORPORATE NOTES DTD 05/12/2021 0.450% 05/12/2024	023135BW5	3,085,000.00	AA	A1	05/10/21	05/12/21	3,080,495.90	0.50	1,889.56	3,080,701.38	3,078,283.96
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	112,305.83	8,590,443.77	8,737,706.80
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	33,220.00	3,301,692.13	3,471,019.20
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	5,589.95	2,935,000.00	2,933,949.27
BANK OF AMERICA CORP (CALLABLE) CORPORAT 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	5,751.11	3,815,000.00	3,826,498.41
MICROSOFT CORP (CALLABLE) NOTES DTD 02/12/2015 2.700% 02/12/2025	594918BB9	5,350,000.00	AAA	Aaa	03/04/21	03/08/21	5,727,763.50	0.87	55,773.75	5,695,464.02	5,724,938.70
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	11,005.50	1,611,646.47	1,646,816.77
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	15,042.00	2,196,344.58	2,250,821.66
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	49,015.56	7,556,458.48	7,594,048.00
CITIGROUP INC CORPORATE NOTES DTD 05/04/2021 0.981% 05/01/2025	172967MX6	1,310,000.00	BBB+	A3	04/27/21	05/04/21	1,310,000.00	0.98	2,034.76	1,310,000.00	1,308,221.02
CITIGROUP INC CORPORATE NOTES DTD 05/04/2021 0.981% 05/01/2025	172967MX6	1,400,000.00	BBB+	A3	04/28/21	05/04/21	1,403,710.00	0.91	2,174.55	1,403,562.41	1,398,098.80
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	14,767.19	4,022,015.33	3,965,523.28



**Managed Account Detail of Securities Held**

For the Month Ending **June 30, 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
<b>Security Type Sub-Total</b>		<b>108,045,000.00</b>					<b>110,043,653.75</b>	<b>1.89</b>	<b>763,757.14</b>	<b>109,614,801.54</b>	<b>111,753,500.79</b>

**Certificate of Deposit**

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	33,051.25	4,825,000.00	4,868,521.50
SUMITOMO MITSUI BANK NY CERT DEPOS DTD 07/14/2020 0.700% 07/08/2022	86565CKU2	3,840,000.00	A-1	P-1	07/10/20	07/14/20	3,840,000.00	0.70	12,992.00	3,840,000.00	3,858,040.32
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	38,927.08	6,060,000.00	6,176,024.76
SKANDINAV ENSKILDA BANK LT CD DTD 09/03/2019 1.860% 08/26/2022	83050PDR7	7,365,000.00	A+	Aa2	08/29/19	09/03/19	7,365,000.00	1.85	47,565.62	7,365,000.00	7,506,857.27
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	5,948.87	3,620,000.00	3,714,485.62
CREDIT SUISSE NEW YORK CERT DEPOS DTD 03/23/2021 0.590% 03/17/2023	22552G3C2	4,065,000.00	A+	Aa3	03/19/21	03/23/21	4,065,000.00	0.59	6,662.08	4,065,000.00	4,071,483.68
<b>Security Type Sub-Total</b>		<b>29,775,000.00</b>					<b>29,775,000.00</b>	<b>1.55</b>	<b>145,146.90</b>	<b>29,775,000.00</b>	<b>30,195,413.15</b>

**Asset-Backed Security**

HART 2018-A A3 DTD 04/18/2018 2.790% 07/15/2022	44891KAD7	5,399.18	AAA	Aaa	04/10/18	04/18/18	5,398.37	2.79	6.69	5,398.98	5,403.27
ALLYA 2018-3 A3 DTD 06/27/2018 3.000% 01/15/2023	02007JAC1	468,137.89	AAA	Aaa	06/19/18	06/27/18	468,105.86	3.00	624.18	468,127.05	469,531.58
MBART 2018-1 A3 DTD 07/25/2018 3.030% 01/15/2023	58772RAD6	507,499.71	AAA	Aaa	07/17/18	07/25/18	507,480.22	3.03	683.43	507,493.00	510,277.41
NAROT 2018-B A3 DTD 07/25/2018 3.060% 03/15/2023	65479GAD1	816,921.38	AAA	Aaa	07/17/18	07/25/18	816,894.91	3.06	1,111.01	816,911.66	823,787.93
HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	631,874.07	AAA	NR	02/19/19	02/27/19	631,857.14	2.83	645.74	631,866.91	638,805.79
HYUNDAI AUTO RECEIVABLES TRUST DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	1,005,703.96	AAA	NR	04/03/19	04/10/19	1,005,571.61	2.66	1,188.97	1,005,642.08	1,015,128.31



**Managed Account Detail of Securities Held**

For the Month Ending **June 30, 2021**

**CITY OF STOCKTON RESERVE PORTFOLIO - 81140000**

<b>Security Type/Description</b> <b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Asset-Backed Security</b>											
HAROT 2019-2 A3 DTD 05/29/2019 2.520% 06/21/2023	43815MAC0	1,591,867.29	NR	Aaa	05/21/19	05/29/19	1,591,807.92	2.52	1,114.31	1,591,838.49	1,611,820.23
NAROT 2019-A A3 DTD 02/13/2019 2.900% 10/15/2023	65479KAD2	1,601,917.40	NR	Aaa	02/05/19	02/13/19	1,601,674.70	2.90	2,064.69	1,601,798.40	1,622,064.23
COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	797,229.42	AAA	Aaa	05/21/19	05/30/19	797,067.90	2.51	889.35	797,143.51	806,641.27
NAROT 2019-B A3 DTD 05/28/2019 2.500% 11/15/2023	65479HAC1	1,773,849.93	NR	Aaa	05/21/19	05/28/19	1,773,448.86	2.51	1,970.94	1,773,636.86	1,800,971.39
CARMX 2019-2 A3 DTD 04/17/2019 2.680% 03/15/2024	14316LAC7	1,167,031.44	AAA	NR	04/09/19	04/17/19	1,166,912.17	2.68	1,390.06	1,166,965.76	1,185,283.23
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	3,534,827.71	3,582,457.73
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	999,979.39	1,003,185.50
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	1,684,766.55	1,718,156.08
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	108.38	1,444,975.77	1,443,654.56
HART 2021-A A3 DTD 04/28/2021 0.380% 09/15/2025	44933LAC7	1,145,000.00	AAA	NR	04/20/21	04/28/21	1,144,879.55	0.38	193.38	1,144,884.36	1,144,694.86
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	859,844.83	858,976.69
CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314OAC8	1,725,000.00	AAA	NR	04/13/21	04/21/21	1,724,628.26	0.52	398.67	1,724,643.23	1,727,282.87
<b>Security Type Sub-Total</b>		<b>21,762,431.67</b>					<b>21,759,917.86</b>	<b>1.83</b>	<b>16,787.64</b>	<b>21,760,744.54</b>	<b>21,968,122.93</b>
<b>Managed Account Sub-Total</b>		<b>528,711,103.10</b>					<b>532,830,890.55</b>	<b>1.33</b>	<b>1,908,391.39</b>	<b>531,729,441.66</b>	<b>539,229,232.83</b>





**Managed Account Detail of Securities Held**

For the Month Ending **June 30, 2021**

**CITY OF STOCKTON RESERVE PORTFOLIO - 81140000**

<b>Securities Sub-Total</b>	<b>\$528,711,103.10</b>	<b>\$532,830,890.55</b>	<b>1.33%</b>	<b>\$1,908,391.39</b>	<b>\$531,729,441.66</b>	<b>\$539,229,232.83</b>
<b>Accrued Interest</b>						<b>\$1,908,391.39</b>
<b>Total Investments</b>						<b>\$541,137,624.22</b>



**Managed Account Fair Market Value & Analytics**

For the Month Ending **June 30, 2021**

**CITY OF STOCKTON RESERVE PORTFOLIO - 81140000**

<b>Security Type/Description</b>	<b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>Broker</b>	<b>Next Call Date</b>	<b>Market Price</b>	<b>Market Value</b>	<b>Unreal G/L On Cost</b>	<b>Unreal G/L Amort Cost</b>	<b>Effective Duration</b>	<b>YTM at Mkt</b>
<b>U.S. Treasury Bond / Note</b>											
US TREASURY NOTES	DTD 09/30/2020 0.125% 09/30/2022	91282CAN1	1,975,000.00	WELLS_F		99.98	1,974,691.51	771.59	424.42	1.25	0.14
US TREASURY NOTES	DTD 02/01/2016 1.750% 01/31/2023	912828P38	245,000.00	MORGAN_S		102.47	251,048.44	17,791.21	10,354.37	1.56	0.19
US TREASURY NOTES	DTD 02/15/2020 1.375% 02/15/2023	912828Z86	6,790,000.00	BNP_PAR		101.92	6,920,495.65	15,914.40	67,359.04	1.61	0.19
US TREASURY NOTES	DTD 03/31/2016 1.500% 03/31/2023	912828Q29	3,850,000.00	TD		102.25	3,936,625.00	228,443.36	146,625.08	1.73	0.21
US TREASURY NOTES	DTD 04/02/2018 2.500% 03/31/2023	9128284D9	10,000,000.00	BARCLAYS		103.98	10,398,438.00	34,766.12	224,115.94	1.72	0.22
US TREASURY NOTES	DTD 08/01/2016 1.250% 07/31/2023	912828S92	2,375,000.00	NOMURA		102.05	2,423,613.40	149,179.81	97,017.75	2.05	0.27
US TREASURY NOTES	DTD 08/01/2016 1.250% 07/31/2023	912828S92	3,090,000.00	RBC		102.05	3,153,248.59	217,869.30	135,341.68	2.05	0.27
US TREASURY NOTES	DTD 09/30/2016 1.375% 09/30/2023	912828T26	5,000,000.00	MERRILL		102.41	5,120,312.50	137,304.69	129,526.89	2.22	0.30
US TREASURY NOTES	DTD 11/15/2013 2.750% 11/15/2023	912828WE6	10,925,000.00	TD		105.72	11,549,773.44	514,243.17	568,830.80	2.31	0.33
US TREASURY NOTES	DTD 11/30/2016 2.125% 11/30/2023	912828U57	8,515,000.00	BNP_PARI		104.31	8,882,209.38	519,548.05	442,440.46	2.37	0.33
US TREASURY NOTES	DTD 12/31/2018 2.625% 12/31/2023	9128285U0	460,000.00	MERRILL		105.66	486,018.75	24,653.13	25,324.15	2.44	0.35
US TREASURY NOTES	DTD 05/01/2017 2.000% 04/30/2024	912828X70	9,225,000.00	MORGAN_S		104.44	9,634,359.38	367,558.60	385,226.49	2.76	0.42
US TREASURY NOTES	DTD 06/30/2017 2.000% 06/30/2024	912828XX3	11,430,000.00	RBC		104.58	11,953,279.12	405,407.24	452,517.22	2.93	0.46
US TREASURY NOTES	DTD 07/31/2017 2.125% 07/31/2024	9128282N9	2,500,000.00	HSBC		105.05	2,626,172.00	47,265.75	77,327.34	2.98	0.48
US TREASURY NOTES	DTD 08/31/2017 1.875% 08/31/2024	9128282U3	7,190,000.00	HSBC		104.31	7,500,068.75	122,735.55	191,109.08	3.07	0.50
US TREASURY NOTES	DTD 08/31/2017 1.875% 08/31/2024	9128282U3	7,500,000.00	RBS		104.31	7,823,437.50	(128,613.28)	(57,496.77)	3.07	0.50
US TREASURY NOTES	DTD 10/02/2017 2.125% 09/30/2024	9128282Y5	7,325,000.00	HSBC		105.19	7,704,984.38	161,092.78	237,536.83	3.15	0.51



**Managed Account Fair Market Value & Analytics**

For the Month Ending **June 30, 2021**

**CITY OF STOCKTON RESERVE PORTFOLIO - 81140000**

<b>Security Type/Description</b>	<b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>Broker</b>	<b>Next Call Date</b>	<b>Market Price</b>	<b>Market Value</b>	<b>Unreal G/L On Cost</b>	<b>Unreal G/L Amort Cost</b>	<b>Effective Duration</b>	<b>YTM at Mkt</b>
<b>U.S. Treasury Bond / Note</b>											
US TREASURY NOTES	DTD 10/31/2019 1.500% 10/31/2024	912828YM6	2,120,000.00	BNP_PAR		103.19	2,187,575.00	(24,512.50)	(13,292.03)	3.26	0.53
US TREASURY NOTES	DTD 10/31/2017 2.250% 10/31/2024	9128283D0	4,900,000.00	MORGAN_S		105.66	5,177,156.25	116,949.22	170,058.47	3.22	0.54
US TREASURY NOTES	DTD 11/30/2017 2.125% 11/30/2024	9128283J7	2,140,000.00	NOMURA		105.33	2,254,021.77	70,051.46	83,920.32	3.31	0.55
US TREASURY NOTES	DTD 11/30/2017 2.125% 11/30/2024	9128283J7	8,775,000.00	RBS		105.33	9,242,542.53	264,277.88	325,745.84	3.31	0.55
US TREASURY NOTES	DTD 04/30/2020 0.375% 04/30/2025	912828ZL7	5,995,000.00	NOMURA		98.92	5,930,366.71	13,582.73	9,102.70	3.81	0.66
US TREASURY NOTES	DTD 12/31/2020 0.375% 12/31/2025	91282CBC4	5,700,000.00	WELLS_F		98.09	5,591,343.75	(15,363.28)	(18,223.68)	4.47	0.81
US TREASURY NOTES	DTD 12/31/2020 0.375% 12/31/2025	91282CBC4	7,100,000.00	JPM_CHA		98.09	6,964,656.25	(94,574.22)	(98,374.58)	4.47	0.81
US TREASURY NOTES	DTD 01/31/2019 2.625% 01/31/2026	9128286A3	3,415,000.00	BARCLAY		108.19	3,694,603.13	(85,508.39)	(56,050.98)	4.32	0.80
US TREASURY NOTES	DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	4,075,000.00	MERRILL		98.00	3,993,500.00	2,865.23	(2,993.47)	4.54	0.82
US TREASURY NOTES	DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	5,425,000.00	HSBC		98.00	5,316,500.00	(9,324.22)	(13,302.62)	4.54	0.82
US TREASURY N/B NOTES	DTD 05/31/2021 0.750% 05/31/2026	91282CCF6	4,060,000.00	RBC		99.42	4,036,528.33	(14,273.23)	(14,394.59)	4.83	0.87
US TREASURY N/B NOTES	DTD 05/31/2021 0.750% 05/31/2026	91282CCF6	7,550,000.00	RBC		99.42	7,506,351.94	(27,132.44)	(27,377.18)	4.83	0.87
<b>Security Type Sub-Total</b>			<b>159,650,000.00</b>				<b>164,233,921.45</b>	<b>3,032,969.71</b>	<b>3,478,398.97</b>	<b>3.08</b>	<b>0.50</b>
<b>Supra-National Agency Bond / Note</b>											
INTL BK RECON & DEVELOP NOTES	DTD 11/24/2020 0.250% 11/24/2023	459058JM6	3,740,000.00	TD		99.71	3,729,258.72	(2,700.28)	(4,308.48)	2.39	0.37
<b>Security Type Sub-Total</b>			<b>3,740,000.00</b>				<b>3,729,258.72</b>	<b>(2,700.28)</b>	<b>(4,308.48)</b>	<b>2.39</b>	<b>0.37</b>
<b>Municipal Bond / Note</b>											



**Managed Account Fair Market Value & Analytics**

For the Month Ending **June 30, 2021**

**CITY OF STOCKTON RESERVE PORTFOLIO - 81140000**

<b>Security Type/Description</b>	<b>CUSIP</b>	<b>Par</b>	<b>Broker</b>	<b>Next Call Date</b>	<b>Market Price</b>	<b>Market Value</b>	<b>Unreal G/L On Cost</b>	<b>Unreal G/L Amort Cost</b>	<b>Effective Duration</b>	<b>YTM at Mkt</b>
<b>Municipal Bond / Note</b>										
CA ST TXBL GO BONDS DTD 10/24/2019 2.400% 10/01/2023	13063DRJ9	4,385,000.00	MORGAN_S		104.88	4,598,856.45	126,112.60	163,699.67	2.20	0.23
MD ST TXBL GO BONDS DTD 08/05/2020 0.510% 08/01/2024	574193TQ1	1,295,000.00	JPM_CHA		100.15	1,296,981.35	2,343.95	2,261.82	3.06	0.46
SAN DIEGO CCD, CA TXBL GO BONDS DTD 10/16/2019 2.046% 08/01/2024	797272OP9	1,450,000.00	RBC		104.53	1,515,670.50	65,670.50	65,670.50	2.98	0.56
CA ST UNIV TXBL REV BONDS DTD 09/17/2020 0.685% 11/01/2024	13077DNC2	1,250,000.00	GOLDMAN		99.23	1,240,425.00	(9,575.00)	(9,575.00)	3.30	0.92
CA ST DEPT WTR RES WTR SYS TXBL REV BNDS DTD 08/06/2020 0.560% 12/01/2024	13067WRB0	155,000.00	MORGAN_		99.07	153,558.50	(1,441.50)	(1,441.50)	3.39	0.84
UNIV OF CAL TXBL REV BONDS DTD 07/16/2020 0.883% 05/15/2025	91412HGE7	460,000.00	JPM_CHA	04/15/25	100.31	461,403.00	(262.20)	73.91	3.73	0.80
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	100.31	1,063,233.00	3,233.00	3,233.00	3.73	0.80
FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025	341271AD6	1,050,000.00	MERRILL		101.00	1,060,468.50	3,045.00	4,267.39	3.89	1.00
FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025	341271AD6	2,700,000.00	MERRILL		101.00	2,726,919.00	26,919.00	26,919.00	3.89	1.00
LOS ANGELES CCD, CA TXBL GO BONDS DTD 11/10/2020 0.773% 08/01/2025	54438CYK2	1,930,000.00	MERRILL		100.03	1,930,540.40	540.40	540.40	4.02	0.77
NJ TURNPIKE AUTHORITY TXBL REV BONDS DTD 02/04/2021 1.047% 01/01/2026	646140DP5	1,115,000.00	CITIGRP		99.67	1,111,298.20	(3,701.80)	(3,701.80)	4.39	1.12
<b>Security Type Sub-Total</b>		<b>16,850,000.00</b>				<b>17,159,353.90</b>	<b>212,883.95</b>	<b>251,947.39</b>	<b>3.28</b>	<b>0.67</b>
<b>Federal Agency Collateralized Mortgage Obligation</b>										
FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/01/2021	3136B1XP4	51,820.56	JPM_CHAS		100.00	51,820.56	(1,030.76)	(52.38)	0.14	3.56
FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2015 2.791% 01/01/2022	3137BHYX8	3,693,700.46	JPM_CHAS		100.82	3,723,873.01	7,086.91	25,729.29	0.46	1.16
FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2015 2.716% 06/01/2022	3137BLUR7	1,700,000.00	JPM_CHAS		101.54	1,726,110.50	21,860.50	24,875.68	0.76	1.04



**Managed Account Fair Market Value & Analytics**

For the Month Ending **June 30, 2021**

**CITY OF STOCKTON RESERVE PORTFOLIO - 81140000**

<b>Security Type/Description</b>				<b>Next Call</b>	<b>Market</b>	<b>Market</b>	<b>Unreal G/L</b>	<b>Unreal G/L</b>	<b>Effective</b>	<b>YTM</b>
<b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>Broker</b>	<b>Date</b>	<b>Price</b>	<b>Value</b>	<b>On Cost</b>	<b>Amort Cost</b>	<b>Duration</b>	<b>at Mkt</b>
<b>Federal Agency Collateralized Mortgage Obligation</b>										
FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/01/2022	3137BM6P6	2,077,690.88	CITIGRP		102.17	2,122,816.52	27,432.82	40,677.16	0.94	1.08
FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.307% 08/01/2022	3137AWQH1	2,240,000.00	CANT_FIT		101.85	2,281,438.45	8,363.45	29,047.06	1.07	0.60
FANNIEMAE-ACES DTD 04/01/2014 3.346% 03/01/2024	3136AJB54	2,741,831.29	JPM_CHAS		106.57	2,921,946.16	46,878.99	95,573.02	2.46	0.86
FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/01/2024	3137FQ3V3	1,098,628.24	JPM_CHAS		102.08	1,121,437.65	22,835.79	22,826.63	1.76	1.39
<b>Security Type Sub-Total</b>		<b>13,603,671.43</b>				<b>13,949,442.85</b>	<b>133,427.70</b>	<b>238,676.46</b>	<b>1.19</b>	<b>1.01</b>

<b>Federal Agency Bond / Note</b>										
FREDDIE MAC NOTES (CALLABLE) DTD 08/06/2020 0.300% 02/06/2023	3134GWLD6	1,830,000.00	NOMURA	08/06/21	100.02	1,830,397.11	397.11	397.11	0.10	0.29
FEDERAL HOME LOAN BANKS NOTES DTD 02/21/2020 1.375% 02/17/2023	3130AJ7E3	6,730,000.00	WELLS_FA		101.91	6,858,381.48	140,764.68	135,140.08	1.61	0.20
FREDDIE MAC NOTES DTD 05/07/2020 0.375% 05/05/2023	3137EAER6	6,430,000.00	DEUTSCH		100.27	6,447,084.51	(14,422.49)	(4,035.22)	1.84	0.23
FREDDIE MAC NOTES DTD 05/07/2020 0.375% 05/05/2023	3137EAER6	10,165,000.00	MORGAN_		100.27	10,192,008.41	9,931.21	16,093.92	1.84	0.23
FANNIE MAE NOTES DTD 05/22/2020 0.250% 05/22/2023	3135G04Q3	7,600,000.00	CITIGRP		100.04	7,602,789.20	25,665.20	17,204.21	1.89	0.23
FREDDIE MAC NOTES DTD 06/26/2020 0.250% 06/26/2023	3137EAES4	6,905,000.00	TD		100.02	6,906,291.24	21,453.84	14,640.91	1.99	0.24
FANNIE MAE NOTES DTD 07/10/2020 0.250% 07/10/2023	3135G05G4	8,570,000.00	CITIGRP		99.98	8,568,654.51	17,080.01	11,089.62	2.02	0.26
FREDDIE MAC NOTES DTD 08/21/2020 0.250% 08/24/2023	3137EAEV7	4,585,000.00	CITIGRP		99.96	4,583,257.70	2,934.40	1,596.98	2.14	0.27
FANNIE MAE NOTES DTD 09/14/2018 2.875% 09/12/2023	3135G0U43	12,325,000.00	HSBC		105.69	13,025,700.90	753,451.90	724,947.64	2.13	0.28
FANNIE MAE NOTES DTD 11/25/2020 0.250% 11/27/2023	3135G06H1	3,915,000.00	MORGAN_		99.86	3,909,585.56	(11,365.24)	(10,468.31)	2.40	0.31
FANNIE MAE NOTES DTD 11/25/2020 0.250% 11/27/2023	3135G06H1	4,180,000.00	RBC		99.86	4,174,219.06	(4,819.54)	(5,009.19)	2.40	0.31



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<b>Federal Agency Bond / Note</b>										
FREDDIE MAC NOTES DTD 12/04/2020 0.250% 12/04/2023	3137EAF2	4,445,000.00	CITIGRP		99.81	4,436,656.74	(3,942.71)	(4,782.63)	2.42	0.33
FEDERAL HOME LOAN BANKS NOTES DTD 12/09/2013 3.375% 12/08/2023	3130A0F70	3,425,000.00	DAIWA		107.39	3,678,028.73	150,621.23	201,593.81	2.36	0.33
FANNIE MAE NOTES DTD 02/08/2019 2.500% 02/05/2024	3135G0V34	2,675,000.00	NOMURA		105.50	2,822,138.38	157,089.38	152,318.58	2.51	0.37
FHLB BONDS DTD 02/15/2019 2.500% 02/13/2024	3130AFW94	760,000.00	BARCLAYS		105.55	802,159.48	44,849.88	43,571.06	2.53	0.37
FEDERAL FARM CREDIT BANK NOTES DTD 04/08/2020 0.875% 04/08/2024	3133ELVX9	1,500,000.00	STIFEL	04/08/22	100.54	1,508,058.00	8,058.00	8,058.00	0.77	0.68
FANNIE MAE NOTES DTD 01/10/2020 1.625% 01/07/2025	3135G0X24	8,760,000.00	MORGAN_		103.57	9,072,679.44	(12,666.96)	76,164.19	3.41	0.60
FEDERAL HOME LOAN BANK NOTES DTD 04/16/2020 0.500% 04/14/2025	3130AJHU6	4,920,000.00	CITIGRP		99.41	4,891,016.28	(4,580.52)	(10,480.64)	3.75	0.66
FANNIE MAE NOTES DTD 04/24/2020 0.625% 04/22/2025	3135G03U5	525,000.00	JEFFERI		99.88	524,353.72	(2,373.53)	(1,987.02)	3.77	0.66
FANNIE MAE NOTES DTD 04/24/2020 0.625% 04/22/2025	3135G03U5	3,035,000.00	NOMURA		99.88	3,031,263.92	(10,079.23)	(8,589.39)	3.77	0.66
FANNIE MAE NOTES DTD 04/24/2020 0.625% 04/22/2025	3135G03U5	6,600,000.00	CITIGRP		99.88	6,591,875.40	5,471.40	2,243.84	3.77	0.66
FANNIE MAE NOTES DTD 04/24/2020 0.625% 04/22/2025	3135G03U5	11,600,000.00	TD		99.88	11,585,720.40	(88,171.60)	(71,893.82)	3.77	0.66
FANNIE MAE NOTES DTD 06/19/2020 0.500% 06/17/2025	3135G04Z3	1,490,000.00	WELLS_F		99.23	1,478,507.63	(16,796.77)	(15,921.38)	3.93	0.70
FANNIE MAE NOTES DTD 06/19/2020 0.500% 06/17/2025	3135G04Z3	4,150,000.00	RBS		99.23	4,117,991.05	(49,729.45)	(46,951.59)	3.93	0.70
FANNIE MAE NOTES DTD 06/19/2020 0.500% 06/17/2025	3135G04Z3	7,645,000.00	NOMURA		99.23	7,586,034.12	(43,140.73)	(46,411.61)	3.93	0.70
FREDDIE MAC NOTES DTD 07/23/2020 0.375% 07/21/2025	3137EAEU9	4,620,000.00	WELLS_F		98.68	4,559,219.28	(37,773.12)	(42,099.66)	4.02	0.70
FANNIE MAE NOTES DTD 08/27/2020 0.375% 08/25/2025	3135G05X7	3,075,000.00	NOMURA		98.61	3,032,371.27	(25,408.73)	(27,854.81)	4.12	0.71
FANNIE MAE NOTES DTD 08/27/2020 0.375% 08/25/2025	3135G05X7	4,915,000.00	BARCLAY		98.61	4,846,863.36	(45,134.44)	(49,018.58)	4.12	0.71



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<b>Federal Agency Bond / Note</b>										
FREDDIE MAC NOTES DTD 09/25/2020 0.375% 09/23/2025	3137EAEX3	7,090,000.00	CITIGRP		98.55	6,986,968.12	(81,690.98)	(84,955.30)	4.20	0.72
FEDERAL FARM CREDIT BANK (CALLABLE) DTD 09/29/2020 0.530% 09/29/2025	3133EMBH4	4,530,000.00	MORGAN_	09/29/21	98.83	4,477,130.37	(44,942.13)	(46,098.95)	0.25	0.81
FANNIE MAE NOTES DTD 11/12/2020 0.500% 11/07/2025	3135G06G3	4,625,000.00	BARCLAY		98.91	4,574,693.88	(33,748.62)	(35,848.99)	4.31	0.75
FANNIE MAE NOTES DTD 11/12/2020 0.500% 11/07/2025	3135G06G3	5,475,000.00	NOMURA		98.91	5,415,448.42	(57,471.08)	(57,722.95)	4.31	0.75
FANNIE MAE NOTES DTD 11/12/2020 0.500% 11/07/2025	3135G06G3	6,190,000.00	WELLS_F		98.91	6,122,671.37	(66,214.43)	(66,343.87)	4.31	0.75

<b>Security Type Sub-Total</b>		<b>175,285,000.00</b>				<b>176,240,219.04</b>	<b>683,295.94</b>	<b>768,586.04</b>	<b>2.88</b>	<b>0.49</b>
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<b>Corporate Note</b>										
PACCAR FINANCIAL CORP DTD 08/11/2016 1.650% 08/11/2021	69371RN44	1,730,000.00	NEW ACCT		100.17	1,732,911.59	70,935.19	4,592.70	0.11	0.17
CISCO SYSTEMS INC CORP (CALLABLE) NOTES DTD 09/20/2016 1.850% 08/20/2021	17275RBJ0	4,000,000.00	MIZUHO	08/20/21	100.21	4,008,384.00	156,504.00	14,796.12	0.14	0.34
CITIGROUP INC CORP (CALLABLE) NOTE DTD 12/08/2016 2.900% 12/08/2021	172967LC3	1,065,000.00	MORGAN_S	11/08/21	100.91	1,074,684.05	2,410.10	9,030.55	0.36	0.82
JOHN DEERE CAPITAL CORP NOTES DTD 01/06/2017 2.650% 01/06/2022	24422ETL3	875,000.00	NEW ACCT		101.27	886,112.50	9,056.25	10,890.68	0.51	0.19
JOHN DEERE CAPITAL CORP NOTES DTD 01/06/2017 2.650% 01/06/2022	24422ETL3	1,000,000.00	NEW ACCT		101.27	1,012,700.00	9,460.00	12,350.48	0.51	0.19
JOHN DEERE CAPITAL CORP NOTES DTD 01/06/2017 2.650% 01/06/2022	24422ETL3	3,000,000.00	NEW ACCT		101.27	3,038,100.00	27,180.00	36,921.31	0.51	0.19
US BANCORP (CALLABLE) NOTES DTD 01/24/2017 2.625% 01/24/2022	91159HHP8	2,000,000.00	NEW ACCT	12/23/21	101.17	2,023,352.00	26,792.00	23,741.97	0.48	0.56
AMERICAN EXPRESS CREDIT (CALLABLE) NOTES DTD 03/03/2017 2.700% 03/03/2022	0258M0EGO	2,000,000.00	BNP_PARI	01/31/22	101.42	2,028,490.00	9,170.00	26,003.84	0.58	0.58
WALT DISNEY COMPANY CORP NOTES DTD 03/06/2017 2.450% 03/04/2022	25468PDO6	4,000,000.00	WELLS_FA		101.52	4,060,956.00	13,036.00	53,976.53	0.67	0.20



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<b>Corporate Note</b>										
INTEL CORP (CALLABLE) NOTES DTD 05/11/2017 2.350% 05/11/2022	458140BB5	4,000,000.00	US_BANCO	04/11/22	101.69	4,067,604.00	65,124.00	67,197.58	0.78	0.39
APPLE INC CORP (CALLABLE) NOTE DTD 05/11/2017 2.300% 05/11/2022	037833CQ1	6,000,000.00	CSFB	04/11/22	101.64	6,098,418.00	106,398.00	99,839.28	0.78	0.40
UNITED PARCEL SERVICE (CALLABLE) NOTES DTD 05/16/2017 2.350% 05/16/2022	911312BC9	4,000,000.00	HSBC	04/16/22	101.75	4,069,952.00	57,072.00	67,810.27	0.79	0.35
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	102.04	2,040,762.00	11,382.00	35,667.01	0.83	0.40
VISA INC (CALLABLE) NOTE DTD 09/11/2017 2.150% 09/15/2022	92826CAG7	2,000,000.00	US_BANCO	08/15/22	102.19	2,043,796.00	126,616.00	67,420.59	1.11	0.33
AMERICAN HONDA FINANCE DTD 01/10/2020 1.950% 05/10/2023	02665WDH1	3,550,000.00	SOCGEN		102.88	3,652,279.05	103,592.55	103,011.41	1.83	0.39
PACCAR FINANCIAL CORP CORPORATE NOTES DTD 08/11/2020 0.350% 08/11/2023	69371RO90	485,000.00	BNP_PAR		99.90	484,497.06	132.41	(55.58)	2.11	0.40
BANK OF NY MELLON CORP CORP NOTES DTD 08/13/2018 3.450% 08/11/2023	06406RAJ6	6,735,000.00	HSBC		106.37	7,163,702.96	348,960.56	391,509.14	2.03	0.42
US BANK NA CINCINNATI CORP NOTES DTD 02/04/2019 3.375% 02/05/2024	91159HHV5	2,125,000.00	KEYBANC		107.00	2,273,724.50	102,527.00	123,927.31	2.48	0.65
PFIZER INC CORP NOTES DTD 03/11/2019 2.950% 03/15/2024	717081ES8	6,400,000.00	SUNTRUST	02/15/24	106.36	6,807,187.20	244,435.20	316,231.97	2.53	0.58
MASTERCARD INC CORP NOTES DTD 03/31/2014 3.375% 04/01/2024	57636OAB0	4,250,000.00	US_BANCO		107.81	4,581,772.00	193,009.50	255,315.69	2.64	0.52
MORGAN STANLEY CORP NOTES (CALLABLE) DTD 04/22/2021 0.731% 04/05/2024	61772BAA1	670,000.00	MORGAN_	04/05/23	100.12	670,801.99	801.99	801.99	1.75	0.69
MORGAN STANLEY CORP NOTES (CALLABLE) DTD 04/22/2021 0.731% 04/05/2024	61772BAA1	1,995,000.00	GOLDMAN	04/05/23	100.12	1,997,388.02	(125.68)	121.11	1.75	0.69
AMAZON.COM INC CORPORATE NOTES DTD 05/12/2021 0.450% 05/12/2024	023135BW5	3,085,000.00	JPM_CHA		99.78	3,078,283.96	(2,211.94)	(2,417.42)	2.85	0.53





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<b>Corporate Note</b>											
WALMART INC CORPORATE NOTES DTD 04/23/2019 2.850% 07/08/2024		931142EL3	8,200,000.00	WELLS_F	04/15/23	106.56	8,737,706.80	(99,679.20)	147,263.03	1.74	0.66
US BANCORP DTD 07/29/2019 2.400% 07/30/2024		91159HHX1	3,300,000.00	MIZUHO		105.18	3,471,019.20	168,280.20	169,327.07	2.97	0.70
JPMORGAN CHASE & CO CORPORATE NOTES DTD 09/16/2020 0.653% 09/16/2024		46647PBS4	2,935,000.00	JPM_CHA		99.96	2,933,949.27	(1,050.73)	(1,050.73)	3.18	0.66
BANK OF AMERICA CORP (CALLABLE) CORPORAT DTD 10/21/2020 0.810% 10/24/2024		06051GJH3	3,815,000.00	MERRILL	10/24/23	100.30	3,826,498.41	11,498.41	11,498.41	2.30	0.72
MICROSOFT CORP (CALLABLE) NOTES DTD 02/12/2015 2.700% 02/12/2025		594918BB9	5,350,000.00	JSEB	11/12/24	107.01	5,724,938.70	(2,824.80)	29,474.68	3.21	0.73
TOYOTA MOTOR CREDIT CORP CORP NOTES DTD 02/13/2020 1.800% 02/13/2025		89236TGT6	1,595,000.00	MITSU		103.25	1,646,816.77	30,124.77	35,170.30	3.50	0.89
TOYOTA MOTOR CREDIT CORP CORP NOTES DTD 02/13/2020 1.800% 02/13/2025		89236TGT6	2,180,000.00	CITIGRP		103.25	2,250,821.66	49,523.06	54,477.08	3.50	0.89
NOVARTIS CAPITAL CORP DTD 02/14/2020 1.750% 02/14/2025		66989HAP3	7,360,000.00	WELLS_F	01/14/25	103.18	7,594,048.00	(25,465.60)	37,589.52	3.43	0.86
CITIGROUP INC CORPORATE NOTES DTD 05/04/2021 0.981% 05/01/2025		172967MX6	1,310,000.00	CITIGRP		99.86	1,308,221.02	(1,778.98)	(1,778.98)	3.77	1.02
CITIGROUP INC CORPORATE NOTES DTD 05/04/2021 0.981% 05/01/2025		172967MX6	1,400,000.00	GOLDMAN		99.86	1,398,098.80	(5,611.20)	(5,463.61)	3.77	1.02
GOLDMAN SACHS GROUP INC CORPORATE NOTES DTD 05/22/2015 3.750% 05/22/2025		38148LAE6	3,635,000.00	MORGAN_	02/22/25	109.09	3,965,523.28	(95,426.02)	(56,492.05)	3.44	1.35
<b>Security Type Sub-Total</b>			<b>108,045,000.00</b>				<b>111,753,500.79</b>	<b>1,709,847.04</b>	<b>2,138,699.25</b>	<b>1.97</b>	<b>0.58</b>
<b>Certificate of Deposit</b>											
SOCIETE GENERALE NY CERT DEPOS DTD 02/19/2020 1.800% 02/14/2022		83369XDL9	4,825,000.00	MERRILL		100.90	4,868,521.50	43,521.50	43,521.50	0.62	0.35



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<b>Certificate of Deposit</b>											
SUMITOMO MITSUI BANK NY CERT DEPOS	86565CKU2	3,840,000.00	SMBC		100.47	3,858,040.32	18,040.32	18,040.32	1.02	0.24	
DTD 07/14/2020 0.700% 07/08/2022											
NORDEA BANK ABP NEW YORK CERT DEPOS	65558TLL7	6,060,000.00	MERRILL		101.91	6,176,024.76	116,024.76	116,024.76	1.15	0.19	
DTD 08/29/2019 1.850% 08/26/2022											
SKANDINAV ENSKILDA BANK LT CD	83050PDR7	7,365,000.00	BARCLAYS		101.93	7,506,857.27	141,857.27	141,857.27	1.15	0.19	
DTD 09/03/2019 1.860% 08/26/2022											
DNB BANK ASA/NY LT CD	23341VZT1	3,620,000.00	GOLDMAN		102.61	3,714,485.62	94,485.62	94,485.62	1.42	0.20	
DTD 12/06/2019 2.040% 12/02/2022											
CREDIT SUISSE NEW YORK CERT DEPOS	22552G3C2	4,065,000.00	CSFB		100.16	4,071,483.68	6,483.68	6,483.68	1.71	0.49	
DTD 03/23/2021 0.590% 03/17/2023											
<b>Security Type Sub-Total</b>		<b>29,775,000.00</b>				<b>30,195,413.15</b>	<b>420,413.15</b>	<b>420,413.15</b>	<b>1.15</b>	<b>0.26</b>	
<b>Asset-Backed Security</b>											
HART 2018-A A3	44891KAD7	5,399.18	BARCLAYS		100.08	5,403.27	4.90	4.29	0.05	2.71	
DTD 04/18/2018 2.790% 07/15/2022											
ALLYA 2018-3 A3	02007JAC1	468,137.89	BARCLAYS		100.30	469,531.58	1,425.72	1,404.53	0.14	2.80	
DTD 06/27/2018 3.000% 01/15/2023											
MBART 2018-1 A3	58772RAD6	507,499.71	BNP_PARI		100.55	510,277.41	2,797.19	2,784.41	0.23	2.67	
DTD 07/25/2018 3.030% 01/15/2023											
NAROT 2018-B A3	65479GAD1	816,921.38	SOCGEN		100.84	823,787.93	6,893.02	6,876.27	0.31	2.56	
DTD 07/25/2018 3.060% 03/15/2023											
HAROT 2019-1 A3	43814WAC9	631,874.07	MERRILL		101.10	638,805.79	6,948.65	6,938.88	0.46	2.18	
DTD 02/27/2019 2.830% 03/20/2023											
HYUNDAI AUTO RECEIVABLES TRUST	44932NAD2	1,005,703.96	SOCGEN		100.94	1,015,128.31	9,556.70	9,486.23	0.40	2.17	
DTD 04/10/2019 2.660% 06/15/2023											
HAROT 2019-2 A3	43815MAC0	1,591,867.29	JPM_CHAS		101.25	1,611,820.23	20,012.31	19,981.74	0.56	1.87	
DTD 05/29/2019 2.520% 06/21/2023											
NAROT 2019-A A3	65479KAD2	1,601,917.40	MITSU		101.26	1,622,064.23	20,389.53	20,265.83	0.48	2.34	
DTD 02/13/2019 2.900% 10/15/2023											
COPAR 2019-1 A3	14042WAC4	797,229.42	JPM_CHAS		101.18	806,641.27	9,573.37	9,497.76	0.52	2.00	
DTD 05/30/2019 2.510% 11/15/2023											



**Managed Account Fair Market Value & Analytics**

For the Month Ending **June 30, 2021**

**CITY OF STOCKTON RESERVE PORTFOLIO - 81140000**

<b>Security Type/Description Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>Broker</b>	<b>Next Call Date</b>	<b>Market Price</b>	<b>Market Value</b>	<b>Unreal G/L On Cost</b>	<b>Unreal G/L Amort Cost</b>	<b>Effective Duration</b>	<b>YTM at Mkt</b>
<b>Asset-Backed Security</b>										
NAROT 2019-B A3 DTD 05/28/2019 2.500% 11/15/2023	65479HAC1	1,773,849.93	WELLS_FA		101.53	1,800,971.39	27,522.53	27,334.53	0.55	1.84
CARMX 2019-2 A3 DTD 04/17/2019 2.680% 03/15/2024	14316LAC7	1,167,031.44	RBC		101.56	1,185,283.23	18,371.06	18,317.47	0.63	2.09
TAOT 2020-A A3 DTD 02/12/2020 1.660% 05/15/2024	89232HAC9	3,535,000.00	MITSU		101.34	3,582,457.73	47,712.96	47,630.02	0.93	1.18
NAROT 2020-B A3 DTD 06/30/2020 0.550% 07/15/2024	65479CAD0	1,000,000.00	MIZUHO		100.32	1,003,185.50	3,212.90	3,206.11	0.96	0.44
CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/16/2024	14315XAC2	1,685,000.00	MERRILL		101.97	1,718,156.08	33,486.68	33,389.53	1.12	1.31
HAROT 2021-1 A3 DTD 02/24/2021 0.270% 04/21/2025	43813GAC5	1,445,000.00	JPM_CHA		99.91	1,443,654.56	(1,319.00)	(1,321.21)	1.86	0.29
HART 2021-A A3 DTD 04/28/2021 0.380% 09/15/2025	44933LAC7	1,145,000.00	BARCLAY		99.97	1,144,694.86	(184.69)	(189.50)	2.12	0.39
CARMX 2021-1 A3 DTD 01/27/2021 0.340% 12/15/2025	14316NAC3	860,000.00	MITSU		99.88	858,976.69	(853.37)	(868.14)	2.10	0.37
CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314QAC8	1,725,000.00	MERRILL		100.13	1,727,282.87	2,654.61	2,639.64	2.36	0.49
<b>Security Type Sub-Total</b>		<b>21,762,431.67</b>				<b>21,968,122.93</b>	<b>208,205.07</b>	<b>207,378.39</b>	<b>1.01</b>	<b>1.44</b>
<b>Managed Account Sub-Total</b>		<b>528,711,103.10</b>				<b>539,229,232.83</b>	<b>6,398,342.28</b>	<b>7,499,791.17</b>	<b>2.54</b>	<b>0.55</b>
<b>Securities Sub-Total</b>		<b>\$528,711,103.10</b>				<b>\$539,229,232.83</b>	<b>\$6,398,342.28</b>	<b>\$7,499,791.17</b>	<b>2.54</b>	<b>0.55%</b>
<b>Accrued Interest</b>						<b>\$1,908,391.39</b>				
<b>Total Investments</b>						<b>\$541,137,624.22</b>				



**Managed Account Security Transactions & Interest**

For the Month Ending **June 30, 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									
<b>BUY</b>										
06/02/21	06/04/21	US TREASURY N/B NOTES DTD 05/31/2021 0.750% 05/31/2026	91282CCF6	7,550,000.00	(7,533,484.38)	(618.85)	(7,534,103.23)			
06/07/21	06/07/21	US TREASURY N/B NOTES DTD 05/31/2021 0.750% 05/31/2026	91282CCF6	4,060,000.00	(4,050,801.56)	(582.38)	(4,051,383.94)			
<b>Transaction Type Sub-Total</b>				<b>11,610,000.00</b>	<b>(11,584,285.94)</b>	<b>(1,201.23)</b>	<b>(11,585,487.17)</b>			
<b>INTEREST</b>										
06/01/21	06/01/21	MONEY MARKET FUND	MONEY0002	0.00	0.00	32.81	32.81			
06/01/21	06/01/21	HOME DEPOT INC CORP (CALLABLE) NOTES DTD 06/02/2015 2.625% 06/01/2022	437076BG6	2,000,000.00	0.00	26,250.00	26,250.00			
06/01/21	06/01/21	CA ST DEPT WTR RES WTR SYS TXBL REV BND\$ DTD 08/06/2020 0.560% 12/01/2024	13067WRB0	155,000.00	0.00	434.00	434.00			
06/01/21	06/25/21	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			
06/01/21	06/25/21	FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2015 2.791% 01/01/2022	3137BHXY8	3,838,422.60	0.00	9,474.41	9,474.41			
06/01/21	06/25/21	FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/01/2022	3137BM6P6	2,081,042.96	0.00	5,358.69	5,358.69			
06/01/21	06/25/21	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			
06/01/21	06/25/21	FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/01/2024	3137FQ3V3	1,152,912.52	0.00	2,797.95	2,797.95			
06/01/21	06/25/21	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/01/2021	3136B1XP4	162,603.29	0.00	482.39	482.39			
06/01/21	06/25/21	FANNIEMAE-ACES DTD 04/01/2014 3.346% 03/01/2024	3136AJB54	2,959,656.28	0.00	12,769.34	12,769.34			
06/02/21	06/02/21	DNB BANK ASA/NY LT CD DTD 12/06/2019 2.040% 12/02/2022	23341VZT1	3,620,000.00	0.00	37,334.27	37,334.27			
06/04/21	06/04/21	FREDDIE MAC NOTES DTD 12/04/2020 0.250% 12/04/2023	3137EAFA2	4,445,000.00	0.00	5,556.25	5,556.25			
06/08/21	06/08/21	FEDERAL HOME LOAN BANKS NOTES DTD 12/09/2013 3.375% 12/08/2023	3130A0F70	3,425,000.00	0.00	57,796.88	57,796.88			



**Managed Account Security Transactions & Interest**

For the Month Ending **June 30, 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									
<b>INTEREST</b>										
06/08/21	06/08/21	CITIGROUP INC CORP (CALLABLE) NOTE DTD 12/08/2016 2.900% 12/08/2021	172967LC3	1,065,000.00	0.00	15,442.50	15,442.50			
06/15/21	06/15/21	CARMX 2019-2 A3 DTD 04/17/2019 2.680% 03/15/2024	14316LAC7	1,254,817.13	0.00	2,802.42	2,802.42			
06/15/21	06/15/21	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			
06/15/21	06/15/21	NAROT 2018-B A3 DTD 07/25/2018 3.060% 03/15/2023	65479GAD1	933,923.90	0.00	2,381.51	2,381.51			
06/15/21	06/15/21	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			
06/15/21	06/15/21	MBART 2018-1 A3 DTD 07/25/2018 3.030% 01/15/2023	58772RAD6	613,228.49	0.00	1,548.40	1,548.40			
06/15/21	06/15/21	COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	870,303.51	0.00	1,820.38	1,820.38			
06/15/21	06/15/21	HYUNDAI AUTO RECEIVABLES TRUST DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	1,122,539.10	0.00	2,488.30	2,488.30			
06/15/21	06/15/21	HART 2021-A A3 DTD 04/28/2021 0.380% 09/15/2025	44933LAC7	1,145,000.00	0.00	362.58	362.58			
06/15/21	06/15/21	NAROT 2019-A A3 DTD 02/13/2019 2.900% 10/15/2023	65479KAD2	1,755,672.69	0.00	4,242.88	4,242.88			
06/15/21	06/15/21	TAOT 2018-A A3 DTD 01/31/2018 2.350% 05/16/2022	89238BAD4	46,110.54	0.00	90.30	90.30			
06/15/21	06/15/21	ALLYA 2018-3 A3 DTD 06/27/2018 3.000% 01/15/2023	02007JAC1	625,482.58	0.00	1,563.71	1,563.71			
06/15/21	06/15/21	CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314QAC8	1,725,000.00	0.00	747.50	747.50			
06/15/21	06/15/21	NAROT 2020-B A3 DTD 06/30/2020 0.550% 07/15/2024	65479CAD0	1,000,000.00	0.00	458.33	458.33			
06/15/21	06/15/21	HART 2018-A A3 DTD 04/18/2018 2.790% 07/15/2022	44891KAD7	74,781.57	0.00	173.87	173.87			
06/15/21	06/15/21	NAROT 2019-B A3 DTD 05/28/2019 2.500% 11/15/2023	65479HAC1	1,920,622.14	0.00	4,001.30	4,001.30			



**Managed Account Security Transactions & Interest**

For the Month Ending **June 30, 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
<b>INTEREST</b>											
	06/15/21	06/15/21	CARMX 2021-1 A3 DTD 01/27/2021 0.340% 12/15/2025	14316NAC3	860,000.00	0.00	243.67	243.67			
	06/17/21	06/17/21	FANNIE MAE NOTES DTD 06/19/2020 0.500% 06/17/2025	3135G04Z3	13,285,000.00	0.00	33,212.50	33,212.50			
	06/18/21	06/18/21	HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	703,803.15	0.00	1,659.80	1,659.80			
	06/21/21	06/21/21	HAROT 2019-2 A3 DTD 05/29/2019 2.520% 06/21/2023	43815MAC0	1,733,872.89	0.00	3,641.13	3,641.13			
	06/21/21	06/21/21	HAROT 2021-1 A3 DTD 02/24/2021 0.270% 04/21/2025	43813GAC5	1,445,000.00	0.00	325.13	325.13			
	06/26/21	06/26/21	FREDDIE MAC NOTES DTD 06/26/2020 0.250% 06/26/2023	3137EAES4	6,905,000.00	0.00	8,631.25	8,631.25			
	06/30/21	06/30/21	US TREASURY NOTES DTD 06/30/2017 2.000% 06/30/2024	912828XX3	11,430,000.00	0.00	114,300.00	114,300.00			
	06/30/21	06/30/21	US TREASURY NOTES DTD 12/31/2020 0.375% 12/31/2025	91282CBC4	12,800,000.00	0.00	24,000.00	24,000.00			
	06/30/21	06/30/21	US TREASURY NOTES DTD 12/31/2018 2.625% 12/31/2023	9128285U0	460,000.00	0.00	6,037.50	6,037.50			
<b>Transaction Type Sub-Total</b>					<b>96,774,795.34</b>	<b>0.00</b>	<b>404,159.98</b>	<b>404,159.98</b>			
<b>MATURITY</b>											
	06/07/21	06/07/21	ROYAL BANK OF CANADA NY CD DTD 06/08/2018 3.240% 06/07/2021	78012UEE1	4,000,000.00	4,000,000.00	64,800.00	4,064,800.00	0.00	0.00	
<b>Transaction Type Sub-Total</b>					<b>4,000,000.00</b>	<b>4,000,000.00</b>	<b>64,800.00</b>	<b>4,064,800.00</b>	<b>0.00</b>	<b>0.00</b>	
<b>PAYDOWNS</b>											
	06/01/21	06/25/21	FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2015 2.791% 01/01/2022	3137BHXY8	144,722.14	144,722.14	0.00	144,722.14	(904.51)	0.00	
	06/01/21	06/25/21	FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/01/2024	3137FQ3V3	54,284.28	54,284.28	0.00	54,284.28	1.30	0.00	
	06/01/21	06/25/21	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/01/2021	3136B1XP4	110,782.73	110,782.73	0.00	110,782.73	(2,203.58)	0.00	



**Managed Account Security Transactions & Interest**

For the Month Ending **June 30, 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									
<b>PAYDOWNS</b>										
06/01/21	06/25/21	FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/01/2022	3137BM6P6	3,352.08	3,352.08	0.00	3,352.08	(28.55)	0.00	
06/01/21	06/25/21	FANNIEMAE-ACES DTD 04/01/2014 3.346% 03/01/2024	3136AJB54	217,824.99	217,824.99	0.00	217,824.99	(10,584.93)	0.00	
06/15/21	06/15/21	HART 2018-A A3 DTD 04/18/2018 2.790% 07/15/2022	44891KAD7	69,382.39	69,382.39	0.00	69,382.39	10.45	0.00	
06/15/21	06/15/21	ALLYA 2018-3 A3 DTD 06/27/2018 3.000% 01/15/2023	02007JAC1	157,344.69	157,344.69	0.00	157,344.69	10.76	0.00	
06/15/21	06/15/21	CARMX 2019-2 A3 DTD 04/17/2019 2.680% 03/15/2024	14316LAC7	87,785.69	87,785.69	0.00	87,785.69	8.97	0.00	
06/15/21	06/15/21	COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	73,074.09	73,074.09	0.00	73,074.09	14.80	0.00	
06/15/21	06/15/21	NAROT 2018-B A3 DTD 07/25/2018 3.060% 03/15/2023	65479GAD1	117,002.52	117,002.52	0.00	117,002.52	3.79	0.00	
06/15/21	06/15/21	TAOT 2018-A A3 DTD 01/31/2018 2.350% 05/16/2022	89238BAD4	46,110.54	46,110.54	0.00	46,110.54	0.53	0.00	
06/15/21	06/15/21	NAROT 2019-A A3 DTD 02/13/2019 2.900% 10/15/2023	65479KAD2	153,755.29	153,755.29	0.00	153,755.29	23.29	0.00	
06/15/21	06/15/21	HYUNDAI AUTO RECEIVABLES TRUST DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	116,835.14	116,835.14	0.00	116,835.14	15.38	0.00	
06/15/21	06/15/21	MBART 2018-1 A3 DTD 07/25/2018 3.030% 01/15/2023	58772RAD6	105,728.78	105,728.78	0.00	105,728.78	4.06	0.00	
06/15/21	06/15/21	NAROT 2019-B A3 DTD 05/28/2019 2.500% 11/15/2023	65479HAC1	146,772.21	146,772.21	0.00	146,772.21	33.18	0.00	
06/18/21	06/18/21	HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	71,929.08	71,929.08	0.00	71,929.08	1.93	0.00	
06/21/21	06/21/21	HAROT 2019-2 A3 DTD 05/29/2019 2.520% 06/21/2023	43815MAC0	142,005.60	142,005.60	0.00	142,005.60	5.30	0.00	
<b>Transaction Type Sub-Total</b>				<b>1,818,692.24</b>	<b>1,818,692.24</b>	<b>0.00</b>	<b>1,818,692.24</b>	<b>(13,587.83)</b>	<b>0.00</b>	
<b>SELL</b>										
06/02/21	06/04/21	FREDDIE MAC NOTES (CALLABLE) DTD 08/06/2020 0.300% 02/06/2023	3134GWLD6	5,000,000.00	5,001,750.00	4,916.67	5,006,666.67	1,750.00	1,750.00	FIFO



**Managed Account Security Transactions & Interest**

For the Month Ending **June 30, 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									
<b>Transaction Type Sub-Total</b>				<b>5,000,000.00</b>	<b>5,001,750.00</b>	<b>4,916.67</b>	<b>5,006,666.67</b>	<b>1,750.00</b>	<b>1,750.00</b>	
<b>Managed Account Sub-Total</b>					<b>(763,843.70)</b>	<b>472,675.42</b>	<b>(291,168.28)</b>	<b>(11,837.83)</b>	<b>1,750.00</b>	
<b>Total Security Transactions</b>					<b>(\$763,843.70)</b>	<b>\$472,675.42</b>	<b>(\$291,168.28)</b>	<b>(\$11,837.83)</b>	<b>\$1,750.00</b>	