

**CITY OF STOCKTON**

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**Accounts included in Statement**

81140000 CITY OF STOCKTON RESERVE PORTFOLIO

**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 ("PFMAM") is an investment adviser registered with the U.S. Securities and Exchange Commission and a subsidiary of U.S. Bancorp Asset Management, Inc. ("USBAM"). USBAM is a subsidiary of U.S. Bank National Association ("U.S. Bank"). U.S. Bank is a separate entity and subsidiary of U.S. Bancorp. U.S. Bank is not responsible for and does not guarantee the products, services or performance of PFMAM. PFMAM maintains 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** PFMAM 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. PFMAM's Proxy Voting Policy is available upon request by contacting Service Operations at the address below.

**Questions About an Account** PFMAM'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 PFMAM. 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. PFMAM recognizes that clients may use these reports to facilitate record keeping and that the custodian bank statement and the PFMAM 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** PFMAM does not have the authority to withdraw funds from or deposit funds to the custodian outside the scope of services provided by PFMAM. 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, PFMAM's market prices are derived from closing bid prices as of the last business day of the month as supplied by Refinitiv or Bloomberg. For certain short-term investments or 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 PFMAM believes the prices to be reliable, the values of the securities may not represent the prices at which the securities could have been bought or sold. Explanation of the valuation methods for a registered investment company or local government investment program 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. PFMAM 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, PFMAM 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 PFMAM, 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 local government investment programs and TERM funds are marketed through representatives of PFMAM's affiliate, PFM Fund Distributors, Inc. which 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 Hotline at 1-800-289-9999 or at the FINRA website address <https://www.finra.org/investors/investor-contacts>. A brochure describing the FINRA Regulation Public Disclosure Program is also available from FINRA upon request.

**Key Terms and Definitions**

**Dividends** on local government investment program 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 ratably 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 PFMAM 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 PFMAM within 60 days of receipt. If you have other concerns or questions regarding your account, or to request an updated copy of PFMAM's current disclosure statement, please contact a member of your client management team at PFMAM Service Operations at the address below.

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

**NOT FDIC INSURED      NO BANK GUARANTEE      MAY LOSE VALUE**

**Consolidated Summary Statement**

For the Month Ending **February 28, 2022**

CITY OF STOCKTON

<b>Portfolio Summary</b>		
<b>Portfolio Holdings</b>	<b>Cash Dividends and Income</b>	<b>Closing Market Value</b>
PFMAM Managed Account	952,595.25	583,332,350.68
BoW Main Account	0.00	109,196,265.89
CAMP Pool	0.00	81,865.06
Idle Funds in Reserve Portfolio	0.00	30,982,148.43
Local Agency Investment Fund	0.00	75,000,000.00
<b>Total</b>	<b>\$952,595.25</b>	<b>\$798,592,630.06</b>

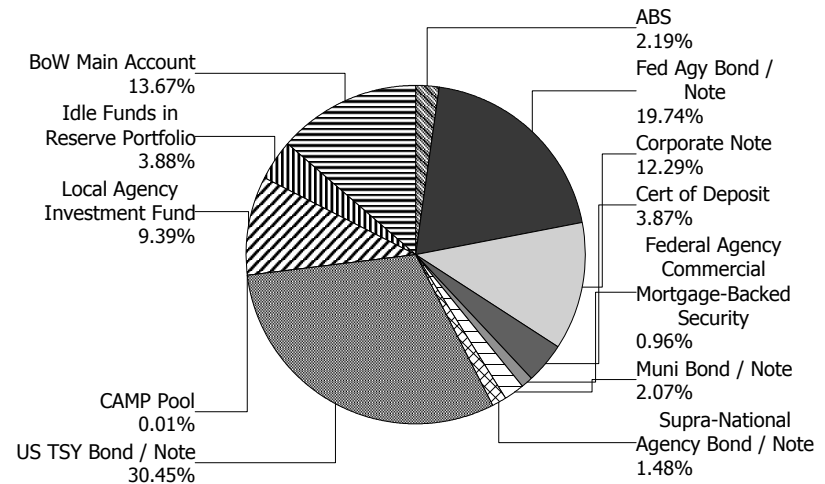
<b>Investment Allocation</b>		
<b>Investment Type</b>	<b>Closing Market Value</b>	<b>Percent</b>
Asset-Backed Security	17,466,687.26	2.19
Federal Agency Bond / Note	157,630,526.34	19.74
Corporate Note	98,136,437.53	12.29
Certificate of Deposit	30,874,326.69	3.87
Federal Agency Commercial Mortgage-Backed Sec	7,631,268.24	0.96
Municipal Bond / Note	16,568,884.60	2.07
Supra-National Agency Bond / Note	11,807,619.96	1.48
U.S. Treasury Bond / Note	243,216,600.06	30.45
CAMP Pool	81,865.06	0.01
Local Agency Investment Fund	75,000,000.00	9.39
Idle Funds in Reserve Portfolio	30,982,148.43	3.88
BoW Main Account	109,196,265.89	13.67

**Total** **\$798,592,630.06** **100.00%**

**Maturity Distribution (Fixed Income Holdings)**

**Sector Allocation**

<b>Portfolio Holdings</b>	<b>Closing Market Value</b>	<b>Percent</b>
Under 30 days	215,260,279.38	26.96
31 to 60 days	0.00	0.00
61 to 90 days	10,191,759.10	1.28
91 to 180 days	22,149,885.84	2.77
181 days to 1 year	9,511,932.36	1.19
1 to 2 years	131,953,228.37	16.52
2 to 3 years	157,748,106.41	19.75
3 to 4 years	209,118,061.08	26.19
4 to 5 years	42,659,377.52	5.34
Over 5 years	0.00	0.00
<b>Total</b>	<b>\$798,592,630.06</b>	<b>100.00%</b>



**Weighted Average Days to Maturity**      **696**

**Managed Account Summary Statement**

For the Month Ending **February 28, 2022**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

**Transaction Summary - Managed Account**

<b>Opening Market Value</b>	<b>\$586,856,239.75</b>
Maturities/Calls	(1,437,923.66)
Principal Dispositions	(22,865,708.40)
Principal Acquisitions	24,225,842.39
Unsettled Trades	0.00
Change in Current Value	(3,446,099.40)
<b>Closing Market Value</b>	<b>\$583,332,350.68</b>

**Cash Transactions Summary - Managed Account**

Maturities/Calls	0.00
Sale Proceeds	23,005,664.72
Coupon/Interest/Dividend Income	869,804.39
Principal Payments	1,437,923.66
Security Purchases	(24,250,616.11)
Net Cash Contribution	29,914,005.25
Reconciling Transactions	0.00

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

Interest/Dividends/Coupons Received	1,009,760.71
Less Purchased Interest Related to Interest/Coupons	(24,773.72)
Plus Net Realized Gains/Losses	(32,391.74)
<b>Total Cash Basis Earnings</b>	<b>\$952,595.25</b>

**Cash Balance**

**Closing Cash Balance \$30,982,148.43**

**Earnings Reconciliation (Accrual Basis)**

	<b>Total</b>
Ending Amortized Value of Securities	593,521,454.27
Ending Accrued Interest	1,504,738.80
Plus Proceeds from Sales	23,005,664.72
Plus Proceeds of Maturities/Calls/Principal Payments	1,437,923.66
Plus Coupons/Dividends Received	869,804.39
Less Cost of New Purchases	(24,250,616.11)
Less Beginning Amortized Value of Securities	(593,543,439.79)
Less Beginning Accrued Interest	(1,913,003.27)
<b>Total Accrual Basis Earnings</b>	<b>\$632,526.67</b>

**Portfolio Summary and Statistics**

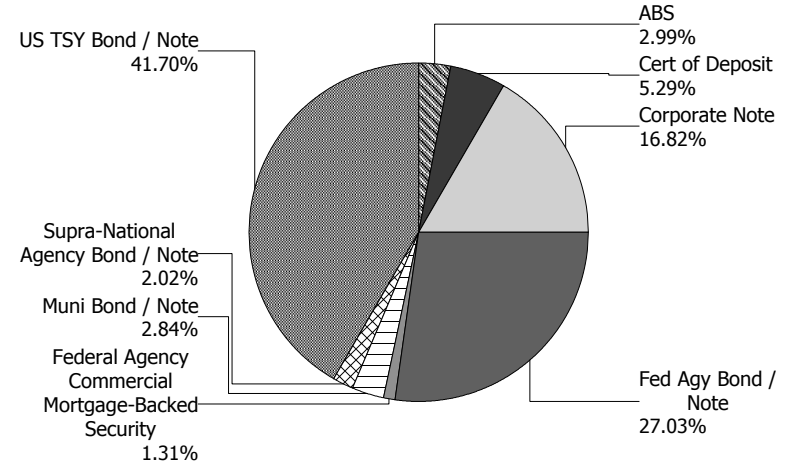
For the Month Ending **February 28, 2022**

**CITY OF STOCKTON RESERVE PORTFOLIO - 81140000**

**Account Summary**

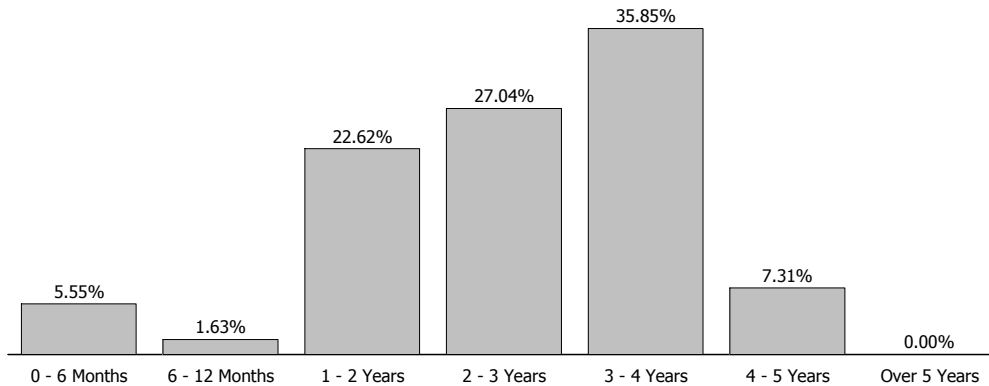
Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	249,094,000.00	243,216,600.06	41.70
Supra-National Agency Bond / Note	12,120,000.00	11,807,619.96	2.02
Municipal Bond / Note	16,850,000.00	16,568,884.60	2.84
Federal Agency Commercial Mortgage-Backed Security	7,557,618.96	7,631,268.24	1.31
Federal Agency Bond / Note	161,290,000.00	157,630,526.34	27.03
Corporate Note	97,680,000.00	98,136,437.53	16.82
Certificate of Deposit	30,835,000.00	30,874,326.69	5.29
Asset-Backed Security	17,642,062.24	17,466,687.26	2.99
<b>Managed Account Sub-Total</b>	<b>593,068,681.20</b>	<b>583,332,350.68</b>	<b>100.00%</b>
Accrued Interest		1,504,738.80	
<b>Total Portfolio</b>	<b>593,068,681.20</b>	<b>584,837,089.48</b>	

**Sector Allocation**



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

**Maturity Distribution**



**Characteristics**

Yield to Maturity at Cost	1.11%
Yield to Maturity at Market	1.60%
Weighted Average Days to Maturity	953

**Managed Account Issuer Summary**

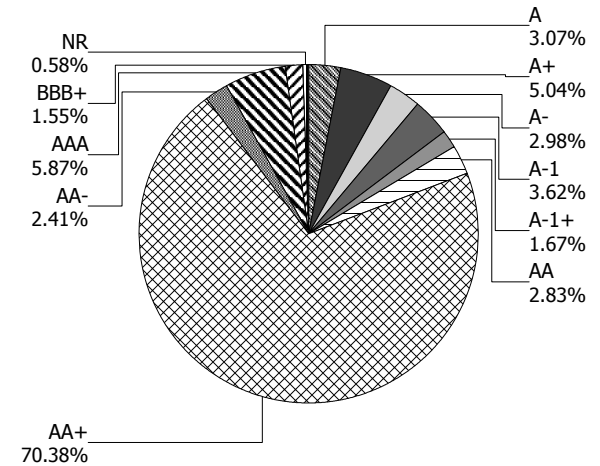
For the Month Ending **February 28, 2022**

**CITY OF STOCKTON RESERVE PORTFOLIO - 81140000**

**Issuer Summary**

<b>Issuer</b>	<b>Market Value of Holdings</b>	<b>Percent</b>
AMAZON.COM INC	3,007,745.43	0.52
AMERICAN HONDA FINANCE	3,563,266.35	0.61
APPLE INC	165,551.10	0.03
BANK OF AMERICA CO	3,722,261.17	0.64
BARCLAYS PLC	5,866,400.50	1.01
CALIFORNIA DEPARTMENT OF WATER RESOURCES	149,361.10	0.03
CALIFORNIA STATE UNIVERSITY	1,212,625.00	0.21
CAPITAL ONE FINANCIAL CORP	298,233.32	0.05
CARMAX AUTO OWNER TRUST	4,446,778.74	0.76
CITIGROUP INC	2,631,298.89	0.45
CREDIT SUISSE GROUP RK	4,028,732.07	0.69
DISCOVER FINANCIAL SERVICES	1,545,084.48	0.26
DNB ASA	3,645,531.86	0.62
FANNIE MAE	102,690,491.88	17.60
FEDERAL FARM CREDIT BANKS	5,810,544.15	1.00
FEDERAL HOME LOAN BANKS	8,280,545.21	1.42
FLORIDA STATE BOARD OF ADMIN FIN CORP	3,648,787.50	0.63
FREDDIE MAC	48,480,213.34	8.31
GOLDMAN SACHS GROUP INC	3,759,633.25	0.64
HOME DEPOT INC	2,006,216.00	0.34
HONDA AUTO RECEIVABLES	2,209,407.73	0.38
HONEYWELL INTERNATIONAL	3,903,752.00	0.67
HYUNDAI AUTO RECEIVABLES	2,329,958.21	0.40
INTEL CORPORATION	4,010,440.00	0.69
INTER-AMERICAN DEVELOPMENT BANK	8,143,440.98	1.40
INTL BANK OF RECONSTRUCTION AND DEV	3,664,178.98	0.63
JP MORGAN CHASE & CO	6,109,404.05	1.05
LOS ANGELES COMMUNITY COLLEGE DISTRICT	1,854,517.70	0.32
MASTERCARD INC	4,389,455.25	0.75
MERCK & CO INC	4,729,936.63	0.81
MICROSOFT CORP	5,484,017.50	0.94
MORGAN STANLEY	2,627,239.62	0.45

**Credit Quality (S&P Ratings)**



**Managed Account Issuer Summary**

For the Month Ending **February 28, 2022**

**CITY OF STOCKTON RESERVE PORTFOLIO - 81140000**

<b>Issuer</b>	<b>Market Value of Holdings</b>	<b>Percent</b>
NEW JERSEY TURNPIKE AUTHORITY	1,067,021.55	0.18
NISSAN AUTO RECEIVABLES	2,119,568.37	0.36
NORDEA BANK ABP	6,090,536.34	1.04
NOVARTIS AG	7,314,787.52	1.25
PACCAR FINANCIAL CORP	476,287.95	0.08
PFIZER INC	6,550,380.80	1.12
SAN DIEGO COMMUNITY COLLEGE DISTRICT	1,458,033.00	0.25
SKANDINAVISKA ENSKILDA BANKEN AB	7,402,473.12	1.27
STATE OF CALIFORNIA	4,451,958.95	0.76
STATE OF MARYLAND	1,262,728.60	0.22
STATE STREET CORPORATION	864,217.38	0.15
SUMITOMO MITSUI FINANCIAL GROUP INC	3,840,652.80	0.66
TARGET CORP	4,243,731.28	0.73
THE BANK OF NEW YORK MELLON CORPORATION	6,911,389.65	1.18
TOYOTA MOTOR CORP	8,261,539.09	1.42
UNITED PARCEL SERVICE INC	4,009,552.00	0.69
UNITED STATES TREASURY	243,216,600.06	41.70
UNIVERSITY OF CALIFORNIA	1,463,851.20	0.25
US BANCORP	5,510,984.43	0.94
WAL-MART STORES INC	8,401,006.60	1.44
<b>Total</b>	<b>\$583,332,350.68</b>	<b>100.00%</b>

**Managed Account Detail of Securities Held**

For the Month Ending **February 28, 2022**

**CITY OF STOCKTON RESERVE PORTFOLIO - 81140000**

<b>Security Type/Description</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 08/01/2016 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	2,342,072.30	2,374,257.81
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	3,040,957.73	3,089,034.38
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	4,993,512.89	5,001,562.50
US TREASURY NOTES DTD 11/15/2020 0.250% 11/15/2023	91282CAW1	3,145,000.00	AA+	Aaa	10/04/21	10/06/21	3,141,560.16	0.30	2,302.28	3,142,212.39	3,084,556.87
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	10,965,263.22	11,172,518.99
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	8,460,495.85	8,620,107.46
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	460,509.73	469,990.65
US TREASURY NOTES DTD 02/28/2019 2.375% 02/29/2024	9128286G0	763,000.00	AA+	Aaa	08/11/21	08/12/21	802,521.02	0.33	49.24	793,988.55	776,352.50
US TREASURY NOTES DTD 02/28/2019 2.375% 02/29/2024	9128286G0	2,656,000.00	AA+	Aaa	08/11/21	08/12/21	2,792,846.25	0.35	171.42	2,763,301.57	2,702,480.00
US TREASURY NOTES DTD 03/31/2017 2.125% 03/31/2024	912828W71	5,930,000.00	AA+	Aaa	01/05/22	01/06/22	6,093,075.00	0.88	52,620.60	6,082,270.03	6,005,978.13
US TREASURY N/B NOTES DTD 04/15/2021 0.375% 04/15/2024	91282CBV2	3,140,000.00	AA+	Aaa	10/04/21	10/06/21	3,138,282.81	0.40	4,431.80	3,138,554.73	3,064,934.53
US TREASURY NOTES DTD 05/01/2017 2.000% 04/30/2024	912828X70	4,515,000.00	AA+	Aaa	06/03/19	06/05/19	4,535,458.59	1.90	30,183.15	4,524,035.59	4,560,150.00
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	11,485,058.58	11,547,871.88
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	2,538,303.58	2,532,812.50



**Managed Account Detail of Securities Held**

For the Month Ending **February 28, 2022**

**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 08/15/2021 0.375% 08/15/2024	91282CCT6	6,020,000.00	AA+	Aaa	08/19/21	08/20/21	6,012,004.69	0.42	873.07	6,013,419.08	5,845,043.75
US TREASURY NOTES DTD 08/31/2017 1.875% 08/31/2024	9128282U3	6,775,000.00	AA+	Aaa	09/03/19	09/05/19	6,951,520.50	1.33	345.20	6,863,550.90	6,822,636.38
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	7,800,928.20	7,552,734.00
US TREASURY N/B NOTES DTD 09/15/2021 0.375% 09/15/2024	91282CCX7	3,155,000.00	AA+	Aaa	10/04/21	10/06/21	3,143,538.48	0.50	5,458.06	3,145,095.11	3,058,870.94
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	2,184,733.46	2,113,706.14
US TREASURY NOTES DTD 10/31/2017 2.250% 10/31/2024	9128283D0	3,400,000.00	AA+	Aaa	11/01/19	11/05/19	3,511,164.06	1.57	25,570.44	3,459,486.80	3,456,312.50
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	2,164,240.35	2,168,421.77
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	46,617.19	8,889,187.24	8,891,542.53
US TREASURY NOTES DTD 02/29/2020 1.125% 02/28/2025	912828ZC7	3,085,000.00	AA+	Aaa	10/04/21	10/06/21	3,139,108.01	0.60	94.31	3,132,742.36	3,038,243.12
US TREASURY NOTES DTD 02/29/2020 1.125% 02/28/2025	912828ZC7	5,860,000.00	AA+	Aaa	08/19/21	08/20/21	5,982,235.94	0.53	179.14	5,963,919.53	5,771,184.67
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	7,514.45	5,934,071.62	5,755,200.00
US TREASURY NOTES DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	3,195,000.00	AA+	Aaa	10/04/21	10/06/21	3,142,207.62	0.70	1,323.90	3,147,862.56	3,045,234.38
US TREASURY NOTES DTD 08/31/2020 0.250% 08/31/2025	91282CAJ0	1,840,000.00	AA+	Aaa	08/02/21	08/06/21	1,819,443.75	0.53	12.50	1,822,307.24	1,748,575.00
US TREASURY NOTES DTD 08/31/2020 0.250% 08/31/2025	91282CAJ0	4,140,000.00	AA+	Aaa	08/02/21	08/03/21	4,094,071.88	0.53	28.13	4,100,549.32	3,934,293.75

**Managed Account Detail of Securities Held**

For the Month Ending **February 28, 2022**

**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 08/31/2020 0.250% 08/31/2025	91282CAJ0	5,565,000.00	AA+	Aaa	08/17/21	08/20/21	5,480,220.70	0.63	37.81	5,491,336.46	5,288,489.06
US TREASURY NOTES DTD 08/31/2020 0.250% 08/31/2025	91282CAJ0	6,095,000.00	AA+	Aaa	08/19/21	08/20/21	6,004,527.34	0.62	41.41	6,016,389.58	5,792,154.69
US TREASURY NOTES DTD 10/31/2020 0.250% 10/31/2025	91282CAT8	7,000,000.00	AA+	Aaa	10/04/21	10/06/21	6,851,796.88	0.78	5,849.45	6,866,357.89	6,634,687.50
US TREASURY NOTES DTD 11/30/2020 0.375% 11/30/2025	91282CAZ4	3,195,000.00	AA+	Aaa	10/04/21	10/06/21	3,138,713.09	0.81	2,995.31	3,144,133.86	3,037,745.93
US TREASURY NOTES DTD 11/30/2020 0.375% 11/30/2025	91282CAZ4	10,350,000.00	AA+	Aaa	11/01/21	11/02/21	10,070,226.56	1.05	9,703.13	10,092,585.89	9,840,585.42
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	3,542.82	5,622,934.29	5,414,109.66
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	7,068,495.25	6,743,890.98
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	3,701,959.22	3,529,189.06
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	1,224.19	4,007,882.77	3,864,882.81
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	1,629.75	5,343,613.34	5,145,273.44
US TREASURY NOTES DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	7,635,000.00	AA+	Aaa	02/18/22	02/22/22	7,215,969.73	1.83	2,293.66	7,218,008.10	7,241,320.31
US TREASURY NOTES DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	8,475,000.00	AA+	Aaa	01/04/22	01/06/22	8,174,402.34	1.27	2,546.01	8,185,325.81	8,038,007.82
US TREASURY NOTES DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	9,000,000.00	AA+	Aaa	07/02/21	07/07/21	8,827,031.25	0.80	2,703.73	8,851,593.02	8,535,937.50
US TREASURY NOTES DTD 02/28/2021 0.500% 02/28/2026	91282CBQ3	6,035,000.00	AA+	Aaa	08/19/21	08/20/21	5,981,015.04	0.70	82.00	5,987,318.18	5,746,451.56

**Managed Account Detail of Securities Held**

For the Month Ending **February 28, 2022**

**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 02/28/2021 0.500% 02/28/2026	91282CBQ3	8,615,000.00	AA+	Aaa	12/03/21	12/07/21	8,382,798.83	1.15	117.05	8,395,431.54	8,203,095.31
US TREASURY NOTES DTD 02/28/2021 0.500% 02/28/2026	91282CBQ3	10,690,000.00	AA+	Aaa	02/02/22	02/03/22	10,249,872.66	1.55	145.24	10,257,573.41	10,178,884.38
US TREASURY N/B NOTES DTD 05/31/2021 0.750% 05/31/2026	91282CCF6	3,155,000.00	AA+	Aaa	10/04/21	10/06/21	3,133,186.13	0.90	5,915.62	3,135,061.76	3,025,842.19
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	7,612.50	4,052,151.74	3,893,793.75
US TREASURY N/B NOTES DTD 05/31/2021 0.750% 05/31/2026	91282CCF6	5,065,000.00	AA+	Aaa	06/02/21	06/04/21	5,053,920.32	0.79	9,496.87	5,055,562.20	4,857,651.56
<b>Security Type Sub-Total</b>		<b>249,094,000.00</b>					<b>248,098,342.46</b>	<b>1.14</b>	<b>479,223.42</b>	<b>247,846,344.82</b>	<b>243,216,600.06</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	2,519.31	3,735,351.64	3,664,178.98
INTER-AMERICAN DEVEL BK NOTES DTD 09/23/2021 0.500% 09/23/2024	4581X0DZ8	8,380,000.00	AAA	Aaa	09/15/21	09/23/21	8,373,798.80	0.52	18,389.44	8,374,698.43	8,143,440.98
<b>Security Type Sub-Total</b>		<b>12,120,000.00</b>					<b>12,105,757.80</b>	<b>0.46</b>	<b>20,908.75</b>	<b>12,110,050.07</b>	<b>11,807,619.96</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	43,850.00	4,420,329.41	4,451,958.95
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	1,294,780.00	1,262,728.60
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	1,458,033.00
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	2,854.17	1,250,000.00	1,212,625.00

**Managed Account Detail of Securities Held**

For the Month Ending **February 28, 2022**

**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>Municipal Bond / Note</b>											
CA ST DEPT WTR RES WTR SYS TXBL REV BNDSDTD 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	149,361.10
UNIV OF CAL TXBL REV BONSDTD 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	461,095.73	443,007.60
UNIV OF CAL TXBL REV BONSDTD 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	1,020,843.60
FL ST BOARD OF ADMIN TXBL REV BONSDTD 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	1,055,169.71	1,021,660.50
FL ST BOARD OF ADMIN TXBL REV BONSDTD 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	2,627,127.00
LOS ANGELES CCD, CA TXBL GO BONSDTD 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	1,854,517.70
NJ TURNPIKE AUTHORITY TXBL REV BONSDTD 02/04/2021 1.047% 01/01/2026	646140DP5	1,115,000.00	AA-	A1	01/22/21	02/04/21	1,115,000.00	1.05	1,945.68	1,115,000.00	1,067,021.55
<b>Security Type Sub-Total</b>		<b>16,850,000.00</b>					<b>16,946,469.95</b>	<b>1.27</b>	<b>64,947.14</b>	<b>16,891,374.85</b>	<b>16,568,884.60</b>
<b>Federal Agency Commercial Mortgage-Backed Security</b>											
FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2015 2.716% 06/01/2022	3137BLUR7	981,039.43	AA+	Aaa	04/02/19	04/05/19	983,492.03	2.63	2,220.42	981,235.13	982,079.10
FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/01/2022	3137BM6P6	1,581,517.32	AA+	Aaa	04/04/18	04/09/18	1,594,984.92	2.88	4,072.41	1,582,825.60	1,587,444.01
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	2,244,787.58	2,246,700.47
FANNIEMAE-ACES DTD 04/01/2014 3.346% 03/01/2024	3136AJB54	2,352,048.04	AA+	Aaa	12/13/19	12/18/19	2,466,342.89	2.14	6,558.29	2,406,477.70	2,409,446.01
FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/01/2024	3137FQ3V3	403,014.17	AA+	Aaa	11/20/19	11/26/19	403,004.49	2.09	702.59	403,009.25	405,598.65

**Managed Account Detail of Securities Held**

For the Month Ending **February 28, 2022**

**CITY OF STOCKTON RESERVE PORTFOLIO - 81140000**

<b>Security Type/Description</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>Security Type Sub-Total</b>		<b>7,557,618.96</b>					<b>7,720,899.33</b>	<b>2.25</b>	<b>17,860.11</b>	<b>7,618,335.26</b>	<b>7,631,268.24</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	7,769.58	6,443,494.03	6,362,330.68
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	12,282.71	10,171,973.60	10,058,023.54
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	7,590,661.58	7,503,502.80
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	6,896,124.77	6,807,059.48
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	3,035.21	8,561,653.84	8,445,555.03
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	4,582,695.72	4,510,507.51
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	12,308,090.69	12,604,555.65
FANNIE MAE NOTES DTD 11/25/2020 0.250% 11/27/2023	3135G06H1	2,180,000.00	AA+	Aaa	11/25/20	11/27/20	2,179,498.60	0.26	1,423.06	2,179,708.78	2,136,260.48
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	2,555.62	3,918,656.72	3,836,449.44
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	4,442,415.93	4,354,073.08
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	3,462,391.45	3,540,799.25
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	1,478,935.50
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	8,951,823.80	8,748,760.92
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	4,904,748.00	4,739,745.96

**Managed Account Detail of Securities Held**

For the Month Ending **February 28, 2022**

**CITY OF STOCKTON RESERVE PORTFOLIO - 81140000**

<b>Security Type/Description</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>Dated Date/Coupon/Maturity</b>											
<b>Federal Agency Bond / Note</b>											
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	526,106.52	507,630.90
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	3,039,005.47	2,934,590.06
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	6,591,442.87	6,381,645.60
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	11,647,549.34	11,216,225.60
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	1,493,685.23	1,431,504.09
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	4,162,433.26	3,987,075.15
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	7,634,554.01	7,344,864.95
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	4,604,384.10	4,411,739.64
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	3,062,594.19	2,936,671.12
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	4,898,946.38	4,693,898.73
FREDDIE MAC NOTES DTD 09/25/2020 0.375% 09/23/2025	3137EAEX3	7,090,000.00	AA+	Aaa	09/23/20	09/25/20	7,068,659.10	0.44	11,668.96	7,074,766.53	6,754,657.18
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	4,524,290.10	4,331,608.65
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	7,322.92	4,612,752.36	4,421,106.88
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	8,668.75	5,473,450.84	5,233,634.62

**Managed Account Detail of Securities Held**

For the Month Ending **February 28, 2022**

**CITY OF STOCKTON RESERVE PORTFOLIO - 81140000**

<b>Security Type/Description</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	6,190,000.00	AA+	Aaa	12/03/20	12/04/20	6,188,885.80	0.50	9,800.83	6,189,165.74	5,917,113.85
<b>Security Type Sub-Total</b>		<b>161,290,000.00</b>					<b>161,587,407.70</b>	<b>0.71</b>	<b>379,649.93</b>	<b>161,449,565.85</b>	<b>157,630,526.34</b>
<b>Corporate Note</b>											
HOME DEPOT INC CORP NOTES (CALLED, OMD 6 DTD 06/02/2015 2.625% 05/01/2022	437076BG6	2,000,000.00	A	A2	07/10/17	07/13/17	2,029,380.00	2.30	13,125.00	2,001,022.35	2,006,216.00
APPLE INC CORP (CALLABLE) NOTE DTD 05/11/2017 2.300% 05/11/2022	037833CQ1	165,000.00	AA+	Aaa	07/10/17	07/13/17	164,780.55	2.33	1,159.58	164,991.16	165,551.10
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	4,000,058.67	4,010,440.00
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	4,000,340.90	4,009,552.00
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	3,549,530.12	3,563,266.35
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	484,693.64	476,287.95
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	6,760,471.26	6,911,389.65
US BANK NA CINCINNATI CORP NOTES (CALLAB DTD 02/04/2019 3.375% 02/05/2024	91159HHV5	2,125,000.00	A+	A2	04/02/19	04/04/19	2,171,197.50	2.89	5,179.69	2,142,952.40	2,182,700.13
MERCK & CO INC (CALLABLE) CORP NOTES DTD 03/07/2019 2.900% 03/07/2024	58933YAU9	4,625,000.00	A+	A1	11/19/21	11/23/21	4,839,183.75	0.85	64,827.08	4,813,141.56	4,729,936.63
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	6,467,908.18	6,550,380.80

**Managed Account Detail of Securities Held**

For the Month Ending **February 28, 2022**

**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>Corporate Note</b>											
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	4,307,969.86	4,389,455.25
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	1,986.29	670,000.00	660,506.77
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	5,914.40	1,996,410.21	1,966,732.85
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	4,203.31	3,081,700.01	3,007,745.43
WALMART INC CORPORATE NOTES DTD 04/23/2019 2.850% 07/08/2024	931142EL3	8,200,000.00	AA	Aa2	05/12/20	05/14/20	8,837,386.00	0.94	34,405.83	8,445,148.46	8,401,006.60
US BANCORP NOTES (CALLABLE) DTD 07/29/2019 2.400% 07/30/2024	91159HHX1	3,300,000.00	A+	A2	08/01/19	08/05/19	3,302,739.00	2.38	6,820.00	3,301,301.37	3,328,284.30
JPMORGAN CHASE & CO CORPORATE NOTES (CAL 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	2,876,848.85
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	10,901.36	3,815,000.00	3,722,261.17
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	7,623.75	5,627,213.81	5,484,017.50
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	1,608,588.96	1,581,852.42
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	2,193,342.51	2,162,030.26
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	7,519,537.05	7,314,787.52



**Managed Account Detail of Securities Held**

For the Month Ending **February 28, 2022**

**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>Corporate Note</b>											
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	4,283.70	1,310,000.00	1,271,956.29
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	4,578.00	1,402,944.08	1,359,342.60
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	3,951,411.18	3,759,633.25
HONEYWELL INTL CORP NOTES (CALLABLE) DTD 05/18/2020 1.350% 06/01/2025	438516CB0	4,000,000.00	A	A2	09/03/21	09/08/21	4,078,320.00	0.82	13,500.00	4,068,081.32	3,903,752.00
JPMORGAN CHASE & CO CORPORATE NOTES DTD 08/10/2021 0.768% 08/09/2025	46647PCM6	3,360,000.00	A-	A2	08/03/21	08/10/21	3,360,000.00	0.77	1,576.96	3,360,000.00	3,232,555.20
STATE STREET CORP CORPORATE NOTES DTD 02/07/2022 1.746% 02/06/2026	857477BR3	875,000.00	A	A1	02/02/22	02/07/22	875,000.00	1.75	1,018.50	875,000.00	864,217.38
TARGET CORP CORPORATE NOTES DTD 01/24/2022 1.950% 01/15/2027	87612EBM7	780,000.00	A	A2	01/19/22	01/24/22	778,674.00	1.99	1,563.25	778,700.27	773,390.28
TARGET CORP CORPORATE NOTES DTD 01/24/2022 1.950% 01/15/2027	87612EBM7	3,500,000.00	A	A2	01/27/22	01/31/22	3,497,865.00	1.96	7,014.58	3,497,899.21	3,470,341.00
<b>Security Type Sub-Total</b>		<b>97,680,000.00</b>					<b>100,187,130.45</b>	<b>1.57</b>	<b>482,740.89</b>	<b>99,130,358.54</b>	<b>98,136,437.53</b>

<b>Certificate of Deposit</b>											
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	3,733.32	3,840,000.00	3,840,652.80
NORDEA BANK ABP NEW YORK CERT DEPOS DTD 08/29/2019 1.850% 08/26/2022	65558TLL7	6,060,000.00	A-1+	P-1	08/27/19	08/29/19	6,060,000.00	1.84	311.42	6,060,000.00	6,090,536.34
SKANDINAV ENSKILDA BANK LT CD DTD 09/03/2019 1.860% 08/26/2022	83050PDR7	7,365,000.00	A-1	P-1	08/29/19	09/03/19	7,365,000.00	1.85	1,141.57	7,365,000.00	7,402,473.12
DNB BANK ASA/NY LT CD DTD 12/06/2019 2.040% 12/02/2022	23341VZT1	3,620,000.00	A-1+	P-1	12/05/19	12/06/19	3,620,000.00	2.03	18,256.87	3,620,000.00	3,645,531.86

**Managed Account Detail of Securities Held**

For the Month Ending **February 28, 2022**

**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>Certificate of Deposit</b>											
BARCLAYS BANK PLC NY CERT DEPOS DTD 02/03/2022 1.050% 02/01/2023	06742TG34	5,885,000.00	A-1	P-1	02/02/22	02/03/22	5,885,000.00	1.05	4,462.79	5,885,000.00	5,866,400.50
CREDIT SUISSE NEW YORK CERT DEPOS DTD 03/23/2021 0.590% 03/17/2023	22552G3C2	4,065,000.00	A-1	P-1	03/19/21	03/23/21	4,065,000.00	0.59	22,850.95	4,065,000.00	4,028,732.07
<b>Security Type Sub-Total</b>		<b>30,835,000.00</b>					<b>30,835,000.00</b>	<b>1.41</b>	<b>50,756.92</b>	<b>30,835,000.00</b>	<b>30,874,326.69</b>
<b>Asset-Backed Security</b>											
NAROT 2018-B A3 DTD 07/25/2018 3.060% 03/15/2023	65479GAD1	36,320.66	AAA	Aaa	07/17/18	07/25/18	36,319.48	3.06	49.40	36,320.40	36,349.71
HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	174,142.88	AAA	NR	02/19/19	02/27/19	174,138.21	2.83	177.96	174,141.67	174,753.20
HYUNDAI AUTO RECEIVABLES TRUST DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	243,027.68	AAA	NR	04/03/19	04/10/19	242,995.70	2.66	287.31	243,017.82	243,536.17
HAROT 2019-2 A3 DTD 05/29/2019 2.520% 06/21/2023	43815MAC0	605,258.01	NR	Aaa	05/21/19	05/29/19	605,235.44	2.52	423.68	605,250.76	608,100.24
NAROT 2019-A A3 DTD 02/13/2019 2.900% 10/15/2023	65479KAD2	575,247.62	NR	Aaa	02/05/19	02/13/19	575,160.47	2.90	741.43	575,217.31	578,352.63
COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	297,063.48	AAA	Aaa	05/21/19	05/30/19	297,003.30	2.51	331.39	297,040.44	298,233.32
NAROT 2019-B A3 DTD 05/28/2019 2.500% 11/15/2023	65479HAC1	759,879.21	NR	Aaa	05/21/19	05/28/19	759,707.39	2.51	844.31	759,813.51	764,243.42
CARMX 2019-2 A3 DTD 04/17/2019 2.680% 03/15/2024	14316LAC7	541,264.49	AAA	NR	04/09/19	04/17/19	541,209.17	2.68	644.71	541,241.52	544,479.82
TAOT 2020-A A3 DTD 02/12/2020 1.660% 05/15/2024	89232HAC9	2,554,326.96	AAA	Aaa	02/04/20	02/12/20	2,554,142.53	1.66	1,884.53	2,554,231.30	2,561,339.61
NAROT 2020-B A3 DTD 06/30/2020 0.550% 07/15/2024	65479CAD0	743,344.89	AAA	Aaa	06/23/20	06/30/20	743,324.53	0.55	181.71	743,332.93	740,622.61
CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/16/2024	14315XAC2	1,352,186.36	AAA	NR	01/14/20	01/22/20	1,351,921.06	1.89	1,135.84	1,352,035.04	1,357,040.71

**Managed Account Detail of Securities Held**

For the Month Ending **February 28, 2022**

**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 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	1,444,980.01	1,426,554.29
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	1,144,902.65	1,121,579.03
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	859,867.99	846,983.81
TAOT 2021-C A3 DTD 09/27/2021 0.430% 01/15/2026	89239BAC5	2,000,000.00	AAA	Aaa	09/21/21	09/27/21	1,999,840.60	0.43	382.22	1,999,856.33	1,956,316.80
CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314QAC8	1,725,000.00	AAA	NR	04/13/21	04/21/21	1,724,628.26	0.52	398.67	1,724,694.47	1,698,274.40
HART 2021-C A3 DTD 11/17/2021 0.740% 05/15/2026	44935FAD6	990,000.00	AAA	NR	11/09/21	11/17/21	989,779.03	0.75	325.60	989,793.04	964,843.01
DCENT 2021-A1 A1 DTD 09/27/2021 0.580% 09/15/2026	254683CP8	1,595,000.00	AAA	Aaa	09/20/21	09/27/21	1,594,658.51	0.58	411.16	1,594,687.69	1,545,084.48
<b>Security Type Sub-Total</b>		<b>17,642,062.24</b>					<b>17,639,746.85</b>	<b>1.16</b>	<b>8,651.64</b>	<b>17,640,424.88</b>	<b>17,466,687.26</b>
<b>Managed Account Sub-Total</b>		<b>593,068,681.20</b>					<b>595,120,754.54</b>	<b>1.11</b>	<b>1,504,738.80</b>	<b>593,521,454.27</b>	<b>583,332,350.68</b>
<b>Securities Sub-Total</b>		<b>\$593,068,681.20</b>					<b>\$595,120,754.54</b>	<b>1.11%</b>	<b>\$1,504,738.80</b>	<b>\$593,521,454.27</b>	<b>\$583,332,350.68</b>
<b>Accrued Interest</b>											<b>\$1,504,738.80</b>
<b>Total Investments</b>											<b>\$584,837,089.48</b>

**Managed Account Fair Market Value & Analytics**

For the Month Ending **February 28, 2022**

**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 08/01/2016 1.250% 07/31/2023	912828S92	2,375,000.00	NOMURA		99.97	2,374,257.81	99,824.22	32,185.51	1.41	1.27
US TREASURY NOTES	DTD 08/01/2016 1.250% 07/31/2023	912828S92	3,090,000.00	RBC		99.97	3,089,034.38	153,655.09	48,076.65	1.41	1.27
US TREASURY NOTES	DTD 09/30/2016 1.375% 09/30/2023	912828T26	5,000,000.00	MERRILL		100.03	5,001,562.50	18,554.69	8,049.61	1.56	1.35
US TREASURY NOTES	DTD 11/15/2020 0.250% 11/15/2023	91282CAW1	3,145,000.00	CITIGRP		98.08	3,084,556.87	(57,003.29)	(57,655.52)	1.71	1.39
US TREASURY NOTES	DTD 11/15/2013 2.750% 11/15/2023	912828WE6	10,925,000.00	TD		102.27	11,172,518.99	136,988.72	207,255.77	1.67	1.40
US TREASURY NOTES	DTD 11/30/2016 2.125% 11/30/2023	912828U57	8,515,000.00	BNP_PARI		101.23	8,620,107.46	257,446.13	159,611.61	1.72	1.41
US TREASURY NOTES	DTD 12/31/2018 2.625% 12/31/2023	912828U00	460,000.00	MERRILL		102.17	469,990.65	8,625.03	9,480.92	1.80	1.42
US TREASURY NOTES	DTD 02/28/2019 2.375% 02/29/2024	9128286G0	763,000.00	WELLS_F		101.75	776,352.50	(26,168.52)	(17,636.05)	1.97	1.48
US TREASURY NOTES	DTD 02/28/2019 2.375% 02/29/2024	9128286G0	2,656,000.00	WELLS_F		101.75	2,702,480.00	(90,366.25)	(60,821.57)	1.97	1.48
US TREASURY NOTES	DTD 03/31/2017 2.125% 03/31/2024	912828W71	5,930,000.00	RBC		101.28	6,005,978.13	(87,096.87)	(76,291.90)	2.03	1.50
US TREASURY N/B NOTES	DTD 04/15/2021 0.375% 04/15/2024	91282CBV2	3,140,000.00	TD		97.61	3,064,934.53	(73,348.28)	(73,620.20)	2.12	1.52
US TREASURY NOTES	DTD 05/01/2017 2.000% 04/30/2024	912828X70	4,515,000.00	MORGAN_S		101.00	4,560,150.00	24,691.41	36,114.41	2.12	1.53
US TREASURY NOTES	DTD 06/30/2017 2.000% 06/30/2024	912828XX3	11,430,000.00	RBC		101.03	11,547,871.88	0.00	62,813.30	2.29	1.55
US TREASURY NOTES	DTD 07/31/2017 2.125% 07/31/2024	9128282N9	2,500,000.00	HSBC		101.31	2,532,812.50	(46,093.75)	(5,491.08)	2.37	1.57
US TREASURY N/B NOTES	DTD 08/15/2021 0.375% 08/15/2024	91282CCT6	6,020,000.00	CITIGRP		97.09	5,845,043.75	(166,960.94)	(168,375.33)	2.45	1.58
US TREASURY NOTES	DTD 08/31/2017 1.875% 08/31/2024	9128282U3	6,775,000.00	HSBC		100.70	6,822,636.38	(128,884.12)	(40,914.52)	2.45	1.59
US TREASURY NOTES	DTD 08/31/2017 1.875% 08/31/2024	9128282U3	7,500,000.00	RBS		100.70	7,552,734.00	(399,316.78)	(248,194.20)	2.45	1.59

**Managed Account Fair Market Value & Analytics**

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**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 N/B NOTES		91282CCX7	3,155,000.00	JPM_CHA		96.95	3,058,870.94	(84,667.54)	(86,224.17)	2.53	1.60
DTD 09/15/2021 0.375% 09/15/2024											
US TREASURY NOTES		912828YM6	2,120,000.00	BNP_PAR		99.70	2,113,706.14	(98,381.36)	(71,027.32)	2.61	1.61
DTD 10/31/2019 1.500% 10/31/2024											
US TREASURY NOTES		9128283D0	3,400,000.00	MORGAN_S		101.66	3,456,312.50	(54,851.56)	(3,174.30)	2.59	1.61
DTD 10/31/2017 2.250% 10/31/2024											
US TREASURY NOTES		9128283J7	2,140,000.00	NOMURA		101.33	2,168,421.77	(15,548.54)	4,181.42	2.68	1.63
DTD 11/30/2017 2.125% 11/30/2024											
US TREASURY NOTES		9128283J7	8,775,000.00	RBS		101.33	8,891,542.53	(86,722.12)	2,355.29	2.68	1.63
DTD 11/30/2017 2.125% 11/30/2024											
US TREASURY NOTES		912828ZC7	3,085,000.00	MERRILL		98.48	3,038,243.12	(100,864.89)	(94,499.24)	2.96	1.64
DTD 02/29/2020 1.125% 02/28/2025											
US TREASURY NOTES		912828ZC7	5,860,000.00	HSBC		98.48	5,771,184.67	(211,051.27)	(192,734.86)	2.96	1.64
DTD 02/29/2020 1.125% 02/28/2025											
US TREASURY NOTES		912828ZL7	5,995,000.00	NOMURA		96.00	5,755,200.00	(161,583.98)	(178,871.62)	3.15	1.68
DTD 04/30/2020 0.375% 04/30/2025											
US TREASURY NOTES		912828ZW3	3,195,000.00	GOLDMAN		95.31	3,045,234.38	(96,973.24)	(102,628.18)	3.32	1.70
DTD 06/30/2020 0.250% 06/30/2025											
US TREASURY NOTES		91282CAJ0	1,840,000.00	WELLS_F		95.03	1,748,575.00	(70,868.75)	(73,732.24)	3.49	1.72
DTD 08/31/2020 0.250% 08/31/2025											
US TREASURY NOTES		91282CAJ0	4,140,000.00	JPM_CHA		95.03	3,934,293.75	(159,778.13)	(166,255.57)	3.49	1.72
DTD 08/31/2020 0.250% 08/31/2025											
US TREASURY NOTES		91282CAJ0	5,565,000.00	BARCLAY		95.03	5,288,489.06	(191,731.64)	(202,847.40)	3.49	1.72
DTD 08/31/2020 0.250% 08/31/2025											
US TREASURY NOTES		91282CAJ0	6,095,000.00	NOMURA		95.03	5,792,154.69	(212,372.65)	(224,234.89)	3.49	1.72
DTD 08/31/2020 0.250% 08/31/2025											
US TREASURY NOTES		91282CAT8	7,000,000.00	TD		94.78	6,634,687.50	(217,109.38)	(231,670.39)	3.65	1.72
DTD 10/31/2020 0.250% 10/31/2025											
US TREASURY NOTES		91282CAZ4	3,195,000.00	CITIGRP		95.08	3,037,745.93	(100,967.16)	(106,387.93)	3.73	1.74
DTD 11/30/2020 0.375% 11/30/2025											
US TREASURY NOTES		91282CAZ4	10,350,000.00	WELLS_F		95.08	9,840,585.42	(229,641.14)	(252,000.47)	3.73	1.74
DTD 11/30/2020 0.375% 11/30/2025											
US TREASURY NOTES		91282CBC4	5,700,000.00	WELLS_F		94.98	5,414,109.66	(192,597.37)	(208,824.63)	3.81	1.73
DTD 12/31/2020 0.375% 12/31/2025											

**Managed Account Fair Market Value & Analytics**

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**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>U.S. Treasury Bond / Note</b>										
US TREASURY NOTES DTD 12/31/2020 0.375% 12/31/2025	91282CBC4	7,100,000.00	JPM_CHA		94.98	6,743,890.98	(315,339.49)	(324,604.27)	3.81	1.73
US TREASURY NOTES DTD 01/31/2019 2.625% 01/31/2026	9128286A3	3,415,000.00	BARCLAY		103.34	3,529,189.06	(250,922.46)	(172,770.16)	3.75	1.74
US TREASURY NOTES DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	4,075,000.00	MERRILL		94.84	3,864,882.81	(125,751.96)	(142,999.96)	3.90	1.74
US TREASURY NOTES DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	5,425,000.00	HSBC		94.84	5,145,273.44	(180,550.78)	(198,339.90)	3.90	1.74
US TREASURY NOTES DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	7,635,000.00	NOMURA		94.84	7,241,320.31	25,350.58	23,312.21	3.90	1.74
US TREASURY NOTES DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	8,475,000.00	MORGAN_		94.84	8,038,007.82	(136,394.52)	(147,317.99)	3.90	1.74
US TREASURY NOTES DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	9,000,000.00	BNP_PAR		94.84	8,535,937.50	(291,093.75)	(315,655.52)	3.90	1.74
US TREASURY NOTES DTD 02/28/2021 0.500% 02/28/2026	91282CBO3	6,035,000.00	WELLS_F		95.22	5,746,451.56	(234,563.48)	(240,866.62)	3.96	1.74
US TREASURY NOTES DTD 02/28/2021 0.500% 02/28/2026	91282CBQ3	8,615,000.00	WELLS_F		95.22	8,203,095.31	(179,703.52)	(192,336.23)	3.96	1.74
US TREASURY NOTES DTD 02/28/2021 0.500% 02/28/2026	91282CBO3	10,690,000.00	CITIGRP		95.22	10,178,884.38	(70,988.28)	(78,689.03)	3.96	1.74
US TREASURY N/B NOTES DTD 05/31/2021 0.750% 05/31/2026	91282CCF6	3,155,000.00	CITIGRP		95.91	3,025,842.19	(107,343.94)	(109,219.57)	4.18	1.75
US TREASURY N/B NOTES DTD 05/31/2021 0.750% 05/31/2026	91282CCF6	4,060,000.00	RBC		95.91	3,893,793.75	(157,007.81)	(158,357.99)	4.18	1.75
US TREASURY N/B NOTES DTD 05/31/2021 0.750% 05/31/2026	91282CCF6	5,065,000.00	RBC		95.91	4,857,651.56	(196,268.76)	(197,910.64)	4.18	1.75
<b>Security Type Sub-Total</b>		<b>249,094,000.00</b>				<b>243,216,600.06</b>	<b>(4,881,742.40)</b>	<b>(4,629,744.76)</b>	<b>3.05</b>	<b>1.63</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		97.97	3,664,178.98	(67,780.02)	(71,172.66)	1.73	1.44
INTER-AMERICAN DEVEL BK NOTES DTD 09/23/2021 0.500% 09/23/2024	4581X0DZ8	8,380,000.00	JPM_CHA		97.18	8,143,440.98	(230,357.82)	(231,257.45)	2.54	1.63

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**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>Security Type Sub-Total</b>		<b>12,120,000.00</b>				<b>11,807,619.96</b>	<b>(298,137.84)</b>	<b>(302,430.11)</b>	<b>2.29</b>	<b>1.57</b>

**Municipal Bond / Note**

CA ST TXBL GO BONDS DTD 10/24/2019 2.400% 10/01/2023	13063DRJ9	4,385,000.00	MORGAN_S		101.53	4,451,958.95	(20,784.90)	31,629.54	1.55	1.42
MD ST TXBL GO BONDS DTD 08/05/2020 0.510% 08/01/2024	574193TQ1	1,295,000.00	JPM_CHA		97.51	1,262,728.60	(31,908.80)	(32,051.40)	2.41	1.56
SAN DIEGO CCD, CA TXBL GO BONDS DTD 10/16/2019 2.046% 08/01/2024	797272QP9	1,450,000.00	RBC		100.55	1,458,033.00	8,033.00	8,033.00	2.37	1.81
CA ST UNIV TXBL REV BONDS DTD 09/17/2020 0.685% 11/01/2024	13077DNC2	1,250,000.00	GOLDMAN		97.01	1,212,625.00	(37,375.00)	(37,375.00)	2.64	1.84
CA ST DEPT WTR RES WTR SYS TXBL REV BNDS DTD 08/06/2020 0.560% 12/01/2024	13067WRB0	155,000.00	MORGAN_		96.36	149,361.10	(5,638.90)	(5,638.90)	2.73	1.92
UNIV OF CAL TXBL REV BONDS DTD 07/16/2020 0.883% 05/15/2025	91412HGE7	460,000.00	JPM_CHA	04/15/25	96.31	443,007.60	(18,657.60)	(18,088.13)	3.08	2.08
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	96.31	1,020,843.60	(39,156.40)	(39,156.40)	3.08	2.08
FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025	341271AD6	1,050,000.00	MERRILL		97.30	1,021,660.50	(35,763.00)	(33,509.21)	3.27	2.10
FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025	341271AD6	2,700,000.00	MERRILL		97.30	2,627,127.00	(72,873.00)	(72,873.00)	3.27	2.10
LOS ANGELES CCD, CA TXBL GO BONDS DTD 11/10/2020 0.773% 08/01/2025	54438CYK2	1,930,000.00	MERRILL		96.09	1,854,517.70	(75,482.30)	(75,482.30)	3.38	1.96
NJ TURNPIKE AUTHORITY TXBL REV BONDS DTD 02/04/2021 1.047% 01/01/2026	646140DP5	1,115,000.00	CITIGRP		95.70	1,067,021.55	(47,978.45)	(47,978.45)	3.76	2.22
<b>Security Type Sub-Total</b>		<b>16,850,000.00</b>				<b>16,568,884.60</b>	<b>(377,585.35)</b>	<b>(322,490.25)</b>	<b>2.64</b>	<b>1.82</b>

**Federal Agency Commercial Mortgage-Backed Security**

FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2015 2.716% 06/01/2022	3137BLUR7	981,039.43	JPM_CHAS		100.11	982,079.10	(1,412.93)	843.97	0.18	2.30
FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/01/2022	3137BM6P6	1,581,517.32	CITIGRP		100.37	1,587,444.01	(7,540.91)	4,618.41	0.34	2.19

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<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>Federal Agency Commercial Mortgage-Backed Security</b>											
FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.307% 08/01/2022		3137AWOH1	2,240,000.00	CANT_FIT		100.30	2,246,700.47	(26,374.53)	1,912.89	0.42	1.59
FANNIEMAE-ACES DTD 04/01/2014 3.346% 03/01/2024		3136AJB54	2,352,048.04	JPM_CHAS		102.44	2,409,446.01	(56,896.88)	2,968.31	1.87	2.10
FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/01/2024		3137FO3V3	403,014.17	JPM_CHAS		100.64	405,598.65	2,594.16	2,589.40	0.85	1.81
<b>Security Type Sub-Total</b>			<b>7,557,618.96</b>				<b>7,631,268.24</b>	<b>(89,631.09)</b>	<b>12,932.98</b>	<b>0.85</b>	<b>1.98</b>
<b>Federal Agency Bond / Note</b>											
FREDDIE MAC NOTES DTD 05/07/2020 0.375% 05/05/2023		3137EAER6	6,430,000.00	DEUTSCH		98.95	6,362,330.68	(99,176.32)	(81,163.35)	1.18	1.28
FREDDIE MAC NOTES DTD 05/07/2020 0.375% 05/05/2023		3137EAER6	10,165,000.00	MORGAN_		98.95	10,058,023.54	(124,053.66)	(113,950.06)	1.18	1.28
FANNIE MAE NOTES DTD 05/22/2020 0.250% 05/22/2023		3135G04O3	7,600,000.00	CITIGRP		98.73	7,503,502.80	(73,621.20)	(87,158.78)	1.23	1.30
FREDDIE MAC NOTES DTD 06/26/2020 0.250% 06/26/2023		3137EAES4	6,905,000.00	TD		98.58	6,807,059.48	(77,777.92)	(89,065.29)	1.32	1.34
FANNIE MAE NOTES DTD 07/10/2020 0.250% 07/10/2023		3135G05G4	8,570,000.00	CITIGRP		98.55	8,445,555.03	(106,019.47)	(116,098.81)	1.36	1.33
FREDDIE MAC NOTES DTD 08/21/2020 0.250% 08/24/2023		3137EAEV7	4,585,000.00	CITIGRP		98.38	4,510,507.51	(69,815.79)	(72,188.21)	1.48	1.36
FANNIE MAE NOTES DTD 09/14/2018 2.875% 09/12/2023		3135G0U43	12,325,000.00	HSBC		102.27	12,604,555.65	332,306.65	296,464.96	1.49	1.37
FANNIE MAE NOTES DTD 11/25/2020 0.250% 11/27/2023		3135G06H1	2,180,000.00	RBC		97.99	2,136,260.48	(43,238.12)	(43,448.30)	1.74	1.42
FANNIE MAE NOTES DTD 11/25/2020 0.250% 11/27/2023		3135G06H1	3,915,000.00	MORGAN_		97.99	3,836,449.44	(84,501.36)	(82,207.28)	1.74	1.42
FREDDIE MAC NOTES DTD 12/04/2020 0.250% 12/04/2023		3137EAFA2	4,445,000.00	CITIGRP		97.95	4,354,073.08	(86,526.37)	(88,342.85)	1.76	1.43
FEDERAL HOME LOAN BANKS NOTES DTD 12/09/2013 3.375% 12/08/2023		3130A0F70	3,425,000.00	DAIWA		103.38	3,540,799.25	13,391.75	78,407.80	1.72	1.44
FEDERAL FARM CREDIT BANK NOTES DTD 04/08/2020 0.875% 04/08/2024		3133ELVX9	1,500,000.00	STIFEL	04/08/22	98.60	1,478,935.50	(21,064.50)	(21,064.50)	0.11	1.56



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**CITY OF STOCKTON RESERVE PORTFOLIO - 81140000**

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<b>Federal Agency Bond / Note</b>											
FANNIE MAE NOTES		3135G0X24	8,760,000.00	MORGAN_		99.87	8,748,760.92	(336,585.48)	(203,062.88)	2.79	1.67
DTD 01/10/2020 1.625% 01/07/2025											
FEDERAL HOME LOAN BANK NOTES		3130AJHU6	4,920,000.00	CITIGRP		96.34	4,739,745.96	(155,850.84)	(165,002.04)	3.10	1.71
DTD 04/16/2020 0.500% 04/14/2025											
FANNIE MAE NOTES		3135G03U5	525,000.00	JEFFERI		96.69	507,630.90	(19,096.35)	(18,475.62)	3.11	1.71
DTD 04/24/2020 0.625% 04/22/2025											
FANNIE MAE NOTES		3135G03U5	3,035,000.00	NOMURA		96.69	2,934,590.06	(106,753.09)	(104,415.41)	3.11	1.71
DTD 04/24/2020 0.625% 04/22/2025											
FANNIE MAE NOTES		3135G03U5	6,600,000.00	CITIGRP		96.69	6,381,645.60	(204,758.40)	(209,797.27)	3.11	1.71
DTD 04/24/2020 0.625% 04/22/2025											
FANNIE MAE NOTES		3135G03U5	11,600,000.00	TD		96.69	11,216,225.60	(457,666.40)	(431,323.74)	3.11	1.71
DTD 04/24/2020 0.625% 04/22/2025											
FANNIE MAE NOTES		3135G04Z3	1,490,000.00	WELLS_F		96.07	1,431,504.09	(63,800.31)	(62,181.14)	3.27	1.73
DTD 06/19/2020 0.500% 06/17/2025											
FANNIE MAE NOTES		3135G04Z3	4,150,000.00	RBS		96.07	3,987,075.15	(180,645.35)	(175,358.11)	3.27	1.73
DTD 06/19/2020 0.500% 06/17/2025											
FANNIE MAE NOTES		3135G04Z3	7,645,000.00	NOMURA		96.07	7,344,864.95	(284,309.90)	(289,689.06)	3.27	1.73
DTD 06/19/2020 0.500% 06/17/2025											
FREDDIE MAC NOTES		3137EAEU9	4,620,000.00	WELLS_F		95.49	4,411,739.64	(185,252.76)	(192,644.46)	3.37	1.75
DTD 07/23/2020 0.375% 07/21/2025											
FANNIE MAE NOTES		3135G05X7	3,075,000.00	NOMURA		95.50	2,936,671.12	(121,108.88)	(125,923.07)	3.47	1.71
DTD 08/27/2020 0.375% 08/25/2025											
FANNIE MAE NOTES		3135G05X7	4,915,000.00	BARCLAY		95.50	4,693,898.73	(198,099.07)	(205,047.65)	3.47	1.71
DTD 08/27/2020 0.375% 08/25/2025											
FREDDIE MAC NOTES		3137EAEX3	7,090,000.00	CITIGRP		95.27	6,754,657.18	(314,001.92)	(320,109.35)	3.54	1.75
DTD 09/25/2020 0.375% 09/23/2025											
FEDERAL FARM CREDIT BANK (CALLABLE)		3133EMBH4	4,530,000.00	MORGAN_		95.62	4,331,608.65	(190,463.85)	(192,681.45)	3.54	1.80
DTD 09/29/2020 0.530% 09/29/2025											
FANNIE MAE NOTES		3135G06G3	4,625,000.00	BARCLAY		95.59	4,421,106.88	(187,335.62)	(191,645.48)	3.65	1.74
DTD 11/12/2020 0.500% 11/07/2025											
FANNIE MAE NOTES		3135G06G3	5,475,000.00	NOMURA		95.59	5,233,634.62	(239,284.88)	(239,816.22)	3.65	1.74
DTD 11/12/2020 0.500% 11/07/2025											
FANNIE MAE NOTES		3135G06G3	6,190,000.00	WELLS_F		95.59	5,917,113.85	(271,771.95)	(272,051.89)	3.65	1.74
DTD 11/12/2020 0.500% 11/07/2025											

Managed Account Fair Market Value & Analytics

For the Month Ending February 28, 2022

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
<b>Security Type Sub-Total</b>		<b>161,290,000.00</b>				<b>157,630,526.34</b>	<b>(3,956,881.36)</b>	<b>(3,819,039.51)</b>	<b>2.43</b>	<b>1.55</b>
<b>Corporate Note</b>										
HOME DEPOT INC CORP NOTES (CALLED, OMD 6 DTD 06/02/2015 2.625% 05/01/2022	437076BG6	2,000,000.00	US_BANCO	05/01/22	100.31	2,006,216.00	(23,164.00)	5,193.65	0.17	0.78
APPLE INC CORP (CALLABLE) NOTE DTD 05/11/2017 2.300% 05/11/2022	037833CO1	165,000.00	CSFB	04/11/22	100.33	165,551.10	770.55	559.94	0.11	0.60
INTEL CORP (CALLABLE) NOTES DTD 05/11/2017 2.350% 05/11/2022	458140BB5	4,000,000.00	US_BANCO	04/11/22	100.26	4,010,440.00	7,960.00	10,381.33	0.11	1.02
UNITED PARCEL SERVICE (CALLABLE) NOTES DTD 05/16/2017 2.350% 05/16/2022	911312BC9	4,000,000.00	HSBC	04/16/22	100.24	4,009,552.00	(3,328.00)	9,211.10	0.13	1.21
AMERICAN HONDA FINANCE DTD 01/10/2020 1.950% 05/10/2023	02665WDH1	3,550,000.00	SOCGEN		100.37	3,563,266.35	14,579.85	13,736.23	1.18	1.63
PACCAR FINANCIAL CORP CORPORATE NOTES DTD 08/11/2020 0.350% 08/11/2023	69371RO90	485,000.00	BNP_PAR		98.20	476,287.95	(8,076.70)	(8,405.69)	1.44	1.61
BANK OF NY MELLON CORP CORP NOTES DTD 08/13/2018 3.450% 08/11/2023	06406RAJ6	6,735,000.00	HSBC		102.62	6,911,389.65	96,647.25	150,918.39	1.42	1.61
US BANK NA CINCINNATI CORP NOTES (CALLAB DTD 02/04/2019 3.375% 02/05/2024	91159HHV5	2,125,000.00	KEYBANC	01/05/24	102.72	2,182,700.13	11,502.63	39,747.73	1.80	1.93
MERCK & CO INC (CALLABLE) CORP NOTES DTD 03/07/2019 2.900% 03/07/2024	58933YAU9	4,625,000.00	CITIGRP	02/07/24	102.27	4,729,936.63	(109,247.12)	(83,204.93)	1.87	1.75
PFIZER INC CORP NOTES DTD 03/11/2019 2.950% 03/15/2024	717081ES8	6,400,000.00	SUNTRUST	02/15/24	102.35	6,550,380.80	(12,371.20)	82,472.62	1.89	1.77
MASTERCARD INC CORP NOTES DTD 03/31/2014 3.375% 04/01/2024	57636QAB0	4,250,000.00	US_BANCO		103.28	4,389,455.25	692.75	81,485.39	2.01	1.77
MORGAN STANLEY CORP NOTES (CALLABLE) DTD 04/22/2021 0.731% 04/05/2024	61772BAA1	670,000.00	MORGAN_	04/05/23	98.58	660,506.77	(9,493.23)	(9,493.23)	1.09	1.42
MORGAN STANLEY CORP NOTES (CALLABLE) DTD 04/22/2021 0.731% 04/05/2024	61772BAA1	1,995,000.00	GOLDMAN	04/05/23	98.58	1,966,732.85	(30,780.85)	(29,677.36)	1.09	1.42

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<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>Corporate Note</b>										
AMAZON.COM INC CORPORATE NOTES DTD 05/12/2021 0.450% 05/12/2024	023135BW5	3,085,000.00	JPM_CHA		97.50	3,007,745.43	(72,750.47)	(73,954.58)	2.19	1.61
WALMART INC CORPORATE NOTES DTD 04/23/2019 2.850% 07/08/2024	931142EL3	8,200,000.00	WELLS_F	04/15/23	102.45	8,401,006.60	(436,379.40)	(44,141.86)	1.11	1.78
US BANCORP NOTES (CALLABLE) DTD 07/29/2019 2.400% 07/30/2024	91159HHX1	3,300,000.00	MIZUHO	06/28/24	100.86	3,328,284.30	25,545.30	26,982.93	2.27	2.03
JPMORGAN CHASE & CO CORPORATE NOTES (CAL DTD 09/16/2020 0.653% 09/16/2024	46647PBS4	2,935,000.00	JPM_CHA	09/16/23	98.02	2,876,848.85	(58,151.15)	(58,151.15)	1.53	1.45
BANK OF AMERICA CORP (CALLABLE) CORPORAT DTD 10/21/2020 0.810% 10/24/2024	06051GJH3	3,815,000.00	MERRILL	10/24/23	97.57	3,722,261.17	(92,738.83)	(92,738.83)	1.64	1.75
MICROSOFT CORP (CALLABLE) NOTES DTD 02/12/2015 2.700% 02/12/2025	594918BB9	5,350,000.00	JSEB	11/12/24	102.51	5,484,017.50	(243,746.00)	(143,196.31)	2.62	1.82
TOYOTA MOTOR CREDIT CORP CORP NOTES DTD 02/13/2020 1.800% 02/13/2025	89236TGT6	1,595,000.00	MITSU		99.18	1,581,852.42	(34,839.58)	(26,736.54)	2.89	2.09
TOYOTA MOTOR CREDIT CORP CORP NOTES DTD 02/13/2020 1.800% 02/13/2025	89236TGT6	2,180,000.00	CITIGRP		99.18	2,162,030.26	(39,268.34)	(31,312.25)	2.89	2.09
NOVARTIS CAPITAL CORP DTD 02/14/2020 1.750% 02/14/2025	66989HAP3	7,360,000.00	WELLS_F	01/14/25	99.39	7,314,787.52	(304,726.08)	(204,749.53)	2.81	1.96
CITIGROUP INC CORPORATE NOTES DTD 05/04/2021 0.981% 05/01/2025	172967MX6	1,310,000.00	CITIGRP		97.10	1,271,956.29	(38,043.71)	(38,043.71)	3.12	1.93
CITIGROUP INC CORPORATE NOTES DTD 05/04/2021 0.981% 05/01/2025	172967MX6	1,400,000.00	GOLDMAN		97.10	1,359,342.60	(44,367.40)	(43,601.48)	3.12	1.93
GOLDMAN SACHS GROUP INC CORPORATE NOTES DTD 05/22/2015 3.750% 05/22/2025	38148LAE6	3,635,000.00	MORGAN_	02/22/25	103.43	3,759,633.25	(301,316.05)	(191,777.93)	2.82	2.63
HONEYWELL INTL CORP NOTES (CALLABLE) DTD 05/18/2020 1.350% 06/01/2025	438516CB0	4,000,000.00	CITIGRP	05/01/25	97.59	3,903,752.00	(174,568.00)	(164,329.32)	3.11	2.12

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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
<b>Corporate Note</b>										
JPMORGAN CHASE & CO CORPORATE NOTES DTD 08/10/2021 0.768% 08/09/2025	46647PCM6	3,360,000.00	JPM_CHA		96.21	3,232,555.20	(127,444.80)	(127,444.80)	3.40	1.91
STATE STREET CORP CORPORATE NOTES DTD 02/07/2022 1.746% 02/06/2026	857477BR3	875,000.00	GOLDMAN		98.77	864,217.38	(10,782.62)	(10,782.62)	3.81	2.07
TARGET CORP CORPORATE NOTES DTD 01/24/2022 1.950% 01/15/2027	87612EBM7	780,000.00	CITIGRP		99.15	773,390.28	(5,283.72)	(5,309.99)	4.66	2.13
TARGET CORP CORPORATE NOTES DTD 01/24/2022 1.950% 01/15/2027	87612EBM7	3,500,000.00	BARCLAY		99.15	3,470,341.00	(27,524.00)	(27,558.21)	4.66	2.13
<b>Security Type Sub-Total</b>		<b>97,680,000.00</b>				<b>98,136,437.53</b>	<b>(2,050,692.92)</b>	<b>(993,921.01)</b>	<b>2.01</b>	<b>1.77</b>
<b>Certificate of Deposit</b>										
SUMITOMO MITSUI BANK NY CERT DEPOS DTD 07/14/2020 0.700% 07/08/2022	86565CKU2	3,840,000.00	SMBC		100.02	3,840,652.80	652.80	652.80	0.36	0.70
NORDEA BANK ABP NEW YORK CERT DEPOS DTD 08/29/2019 1.850% 08/26/2022	65558TLL7	6,060,000.00	MERRILL		100.50	6,090,536.34	30,536.34	30,536.34	0.50	0.83
SKANDINAV ENSKILDA BANK LT CD DTD 09/03/2019 1.860% 08/26/2022	83050PDR7	7,365,000.00	BARCLAYS		100.51	7,402,473.12	37,473.12	37,473.12	0.50	0.82
DNB BANK ASA/NY LT CD DTD 12/06/2019 2.040% 12/02/2022	23341VZT1	3,620,000.00	GOLDMAN		100.71	3,645,531.86	25,531.86	25,531.86	0.76	1.09
BARCLAYS BANK PLC NY CERT DEPOS DTD 02/03/2022 1.050% 02/01/2023	06742TG34	5,885,000.00	BARCLAY		99.68	5,866,400.50	(18,599.50)	(18,599.50)	0.94	1.39
CREDIT SUISSE NEW YORK CERT DEPOS DTD 03/23/2021 0.590% 03/17/2023	22552G3C2	4,065,000.00	CSFB		99.11	4,028,732.07	(36,267.93)	(36,267.93)	1.04	1.45
<b>Security Type Sub-Total</b>		<b>30,835,000.00</b>				<b>30,874,326.69</b>	<b>39,326.69</b>	<b>39,326.69</b>	<b>0.67</b>	<b>1.03</b>
<b>Asset-Backed Security</b>										
NAROT 2018-B A3 DTD 07/25/2018 3.060% 03/15/2023	65479GAD1	36,320.66	SOCGEN		100.08	36,349.71	30.23	29.31	0.05	2.98
HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	174,142.88	MERRILL		100.35	174,753.20	614.99	611.53	0.19	2.49

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<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>Asset-Backed Security</b>										
HYUNDAI AUTO RECEIVABLES TRUST DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	243,027.68	SOCGEN		100.21	243,536.17	540.47	518.35	0.15	2.49
HAROT 2019-2 A3 DTD 05/29/2019 2.520% 06/21/2023	43815MAC0	605,258.01	JPM_CHAS		100.47	608,100.24	2,864.80	2,849.48	0.29	2.16
NAROT 2019-A A3 DTD 02/13/2019 2.900% 10/15/2023	65479KAD2	575,247.62	MITSU		100.54	578,352.63	3,192.16	3,135.32	0.23	2.56
COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	297,063.48	JPM_CHAS		100.39	298,233.32	1,230.02	1,192.88	0.25	2.27
NAROT 2019-B A3 DTD 05/28/2019 2.500% 11/15/2023	65479HAC1	759,879.21	WELLS_FA		100.57	764,243.42	4,536.03	4,429.91	0.31	2.16
CARMX 2019-2 A3 DTD 04/17/2019 2.680% 03/15/2024	14316LAC7	541,264.49	RBC		100.59	544,479.82	3,270.65	3,238.30	0.37	2.38
TAOT 2020-A A3 DTD 02/12/2020 1.660% 05/15/2024	89232HAC9	2,554,326.96	MITSU		100.27	2,561,339.61	7,197.08	7,108.31	0.52	1.53
NAROT 2020-B A3 DTD 06/30/2020 0.550% 07/15/2024	65479CAD0	743,344.89	MIZUHO		99.63	740,622.61	(2,701.92)	(2,710.32)	0.55	0.71
CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/16/2024	14315XAC2	1,352,186.36	MERRILL		100.36	1,357,040.71	5,119.65	5,005.67	0.66	1.76
HAROT 2021-1 A3 DTD 02/24/2021 0.270% 04/21/2025	43813GAC5	1,445,000.00	JPM_CHA		98.72	1,426,554.29	(18,419.27)	(18,425.72)	1.08	0.68
HART 2021-A A3 DTD 04/28/2021 0.380% 09/15/2025	44933LAC7	1,145,000.00	BARCLAY		97.95	1,121,579.03	(23,300.52)	(23,323.62)	1.37	0.97
CARMX 2021-1 A3 DTD 01/27/2021 0.340% 12/15/2025	14316NAC3	860,000.00	MITSU		98.49	846,983.81	(12,846.25)	(12,884.18)	1.10	0.74
TAOT 2021-C A3 DTD 09/27/2021 0.430% 01/15/2026	89239BAC5	2,000,000.00	BARCLAY		97.82	1,956,316.80	(43,523.80)	(43,539.53)	1.81	1.00
CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314QAC8	1,725,000.00	MERRILL		98.45	1,698,274.40	(26,353.86)	(26,420.07)	1.21	0.92
HART 2021-C A3 DTD 11/17/2021 0.740% 05/15/2026	44935FAD6	990,000.00	SMBC		97.46	964,843.01	(24,936.02)	(24,950.03)	2.03	1.36
DCENT 2021-A1 A1 DTD 09/27/2021 0.580% 09/15/2026	254683CP8	1,595,000.00	CITIGRP		96.87	1,545,084.48	(49,574.03)	(49,603.21)	2.52	1.29
<b>Security Type Sub-Total</b>		<b>17,642,062.24</b>				<b>17,466,687.26</b>	<b>(173,059.59)</b>	<b>(173,737.62)</b>	<b>1.09</b>	<b>1.37</b>

**Managed Account Fair Market Value & Analytics**

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**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>Managed Account Sub-Total</b>		<b>593,068,681.20</b>				<b>583,332,350.68</b>	<b>(11,788,403.86)</b>	<b>(10,189,103.59)</b>	<b>2.47</b>	<b>1.60</b>
<b>Securities Sub-Total</b>		<b>\$593,068,681.20</b>				<b>\$583,332,350.68</b>	<b>(\$11,788,403.86)</b>	<b>(\$10,189,103.59)</b>	<b>2.47</b>	<b>1.60%</b>
<b>Accrued Interest</b>						<b>\$1,504,738.80</b>				
<b>Total Investments</b>						<b>\$584,837,089.48</b>				

Managed Account Security Transactions & Interest

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CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
<b>BUY</b>											
	02/02/22	02/03/22	US TREASURY NOTES DTD 02/28/2021 0.500% 02/28/2026	91282CBQ3	10,690,000.00	(10,249,872.66)	(23,033.70)	(10,272,906.36)			
	02/02/22	02/03/22	BARCLAYS BANK PLC NY CERT DEPOS DTD 02/03/2022 1.050% 02/01/2023	06742TG34	5,885,000.00	(5,885,000.00)	0.00	(5,885,000.00)			
	02/02/22	02/07/22	STATE STREET CORP CORPORATE NOTES DTD 02/07/2022 1.746% 02/06/2026	857477BR3	875,000.00	(875,000.00)	0.00	(875,000.00)			
	02/18/22	02/22/22	US TREASURY NOTES DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	7,635,000.00	(7,215,969.73)	(1,740.02)	(7,217,709.75)			

Transaction Type Sub-Total **25,085,000.00 (24,225,842.39) (24,773.72) (24,250,616.11)**

<b>INTEREST</b>											
	02/01/22	02/01/22	MD ST TXBL GO BONDS DTD 08/05/2020 0.510% 08/01/2024	574193TQ1	1,295,000.00	0.00	3,302.25	3,302.25			
	02/01/22	02/01/22	LOS ANGELES CCD, CA TXBL GO BONDS DTD 11/10/2020 0.773% 08/01/2025	54438CYK2	1,930,000.00	0.00	7,459.45	7,459.45			
	02/01/22	02/01/22	SAN DIEGO CCD, CA TXBL GO BONDS DTD 10/16/2019 2.046% 08/01/2024	797272QP9	1,450,000.00	0.00	14,833.50	14,833.50			
	02/01/22	02/01/22	MONEY MARKET FUND	MONEY0002	0.00	0.00	20.53	20.53			
	02/01/22	02/25/22	FANNIEMAE-ACES DTD 04/01/2014 3.346% 03/01/2024	3136AJB54	2,365,393.16	0.00	6,722.85	6,722.85			
	02/01/22	02/25/22	FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/01/2022	3137BM6P6	1,691,041.17	0.00	4,354.43	4,354.43			
	02/01/22	02/25/22	FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/01/2024	3137FO3V3	404,388.15	0.00	704.98	704.98			
	02/01/22	02/25/22	FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2015 2.716% 06/01/2022	3137BLUR7	1,260,609.32	0.00	2,853.18	2,853.18			
	02/01/22	02/25/22	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			
	02/05/22	02/05/22	US BANK NA CINCINNATI CORP NOTES (CALLAB DTD 02/04/2019 3.375% 02/05/2024	91159HHV5	2,125,000.00	0.00	35,859.38	35,859.38			

**Managed Account Security Transactions & Interest**

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**CITY OF STOCKTON RESERVE PORTFOLIO - 81140000**

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
<b>INTEREST</b>										
02/09/22	02/09/22	JPMORGAN CHASE & CO CORPORATE NOTES DTD 08/10/2021 0.768% 08/09/2025	46647PCM6	3,360,000.00	0.00	12,830.72	12,830.72			
02/11/22	02/11/22	PACCAR FINANCIAL CORP CORPORATE NOTES DTD 08/11/2020 0.350% 08/11/2023	69371RO90	485,000.00	0.00	848.75	848.75			
02/11/22	02/11/22	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			
02/12/22	02/12/22	MICROSOFT CORP (CALLABLE) NOTES DTD 02/12/2015 2.700% 02/12/2025	594918BB9	5,350,000.00	0.00	72,225.00	72,225.00			
02/13/22	02/13/22	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			
02/14/22	02/14/22	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			
02/15/22	02/15/22	NAROT 2019-B A3 DTD 05/28/2019 2.500% 11/15/2023	65479HAC1	867,629.48	0.00	1,807.56	1,807.56			
02/15/22	02/15/22	HART 2021-C A3 DTD 11/17/2021 0.740% 05/15/2026	44935FAD6	990,000.00	0.00	610.50	610.50			
02/15/22	02/15/22	HART 2021-A A3 DTD 04/28/2021 0.380% 09/15/2025	44933LAC7	1,145,000.00	0.00	362.58	362.58			
02/15/22	02/15/22	NAROT 2019-A A3 DTD 02/13/2019 2.900% 10/15/2023	65479KAD2	678,890.99	0.00	1,640.65	1,640.65			
02/15/22	02/15/22	TAOT 2020-A A3 DTD 02/12/2020 1.660% 05/15/2024	89232HAC9	2,783,604.05	0.00	3,850.65	3,850.65			
02/15/22	02/15/22	CARMX 2019-2 A3 DTD 04/17/2019 2.680% 03/15/2024	14316LAC7	607,826.94	0.00	1,357.48	1,357.48			
02/15/22	02/15/22	COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	349,751.72	0.00	731.56	731.56			
02/15/22	02/15/22	HYUNDAI AUTO RECEIVABLES TRUST DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	324,329.29	0.00	718.93	718.93			
02/15/22	02/15/22	US TREASURY N/B NOTES DTD 08/15/2021 0.375% 08/15/2024	91282CCT6	6,020,000.00	0.00	11,287.50	11,287.50			



**Managed Account Security Transactions & Interest**

For the Month Ending **February 28, 2022**

**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>										
02/15/22	02/15/22	CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/16/2024	14315XAC2	1,445,569.46	0.00	2,276.77	2,276.77			
02/15/22	02/15/22	NAROT 2020-B A3 DTD 06/30/2020 0.550% 07/15/2024	65479CAD0	809,297.03	0.00	370.93	370.93			
02/15/22	02/15/22	CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314OAC8	1,725,000.00	0.00	747.50	747.50			
02/15/22	02/15/22	CARMX 2021-1 A3 DTD 01/27/2021 0.340% 12/15/2025	14316NAC3	860,000.00	0.00	243.67	243.67			
02/15/22	02/15/22	DCENT 2021-A1 A1 DTD 09/27/2021 0.580% 09/15/2026	254683CP8	1,595,000.00	0.00	770.92	770.92			
02/15/22	02/15/22	TAOT 2021-C A3 DTD 09/27/2021 0.430% 01/15/2026	89239BAC5	2,000,000.00	0.00	716.67	716.67			
02/15/22	02/15/22	NAROT 2018-B A3 DTD 07/25/2018 3.060% 03/15/2023	65479GAD1	116,416.58	0.00	296.86	296.86			
02/18/22	02/18/22	HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	222,080.89	0.00	523.74	523.74			
02/21/22	02/21/22	HAROT 2019-2 A3 DTD 05/29/2019 2.520% 06/21/2023	43815MAC0	710,776.63	0.00	1,492.63	1,492.63			
02/21/22	02/21/22	HAROT 2021-1 A3 DTD 02/24/2021 0.270% 04/21/2025	43813GAC5	1,445,000.00	0.00	325.13	325.13			
02/24/22	02/24/22	FREDDIE MAC NOTES DTD 08/21/2020 0.250% 08/24/2023	3137EAEV7	4,585,000.00	0.00	5,731.25	5,731.25			
02/25/22	02/25/22	FANNIE MAE NOTES DTD 08/27/2020 0.375% 08/25/2025	3135G05X7	7,990,000.00	0.00	14,981.25	14,981.25			
02/26/22	02/26/22	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			
02/28/22	02/28/22	US TREASURY NOTES DTD 02/29/2020 1.125% 02/28/2025	912828ZC7	8,945,000.00	0.00	50,315.63	50,315.63			
02/28/22	02/28/22	US TREASURY NOTES DTD 08/31/2020 0.250% 08/31/2025	91282CAJ0	17,640,000.00	0.00	22,050.00	22,050.00			
02/28/22	02/28/22	NORDEA BANK ABP NEW YORK CERT DEPOS DTD 08/29/2019 1.850% 08/26/2022	65558TLL7	6,060,000.00	0.00	57,923.50	57,923.50			

**Managed Account Security Transactions & Interest**

For the Month Ending **February 28, 2022**

**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>										
02/28/22	02/28/22	US TREASURY NOTES DTD 02/28/2019 2.375% 02/29/2024	9128286G0	3,419,000.00	0.00	40,600.63	40,600.63			
02/28/22	02/28/22	US TREASURY NOTES DTD 08/31/2017 1.875% 08/31/2024	9128282U3	14,275,000.00	0.00	133,828.13	133,828.13			
02/28/22	02/28/22	US TREASURY NOTES DTD 02/28/2021 0.500% 02/28/2026	91282CBO3	25,340,000.00	0.00	63,350.00	63,350.00			

<b>Transaction Type Sub-Total</b>				<b>162,141,604.86</b>	<b>0.00</b>	<b>869,804.39</b>	<b>869,804.39</b>			
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<b>PAYDOWNS</b>										
02/01/22	02/25/22	FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2015 2.716% 06/01/2022	3137BLUR7	279,569.89	279,569.89	0.00	279,569.89	(698.93)	0.00	
02/01/22	02/25/22	FANNIEMAE-ACES DTD 04/01/2014 3.346% 03/01/2024	3136AJB54	13,345.12	13,345.12	0.00	13,345.12	(648.49)	0.00	
02/01/22	02/25/22	FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/01/2024	3137FO3V3	1,373.98	1,373.98	0.00	1,373.98	0.03	0.00	
02/01/22	02/25/22	FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/01/2022	3137BM6P6	109,523.85	109,523.85	0.00	109,523.85	(932.66)	0.00	
02/15/22	02/15/22	CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/16/2024	14315XAC2	93,383.10	93,383.10	0.00	93,383.10	18.32	0.00	
02/15/22	02/15/22	COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	52,688.24	52,688.24	0.00	52,688.24	10.67	0.00	
02/15/22	02/15/22	TAOT 2020-A A3 DTD 02/12/2020 1.660% 05/15/2024	89232HAC9	229,277.09	229,277.09	0.00	229,277.09	16.55	0.00	
02/15/22	02/15/22	NAROT 2020-B A3 DTD 06/30/2020 0.550% 07/15/2024	65479CAD0	65,952.14	65,952.14	0.00	65,952.14	1.81	0.00	
02/15/22	02/15/22	NAROT 2018-B A3 DTD 07/25/2018 3.060% 03/15/2023	65479GAD1	80,095.92	80,095.92	0.00	80,095.92	2.59	0.00	
02/15/22	02/15/22	NAROT 2019-A A3 DTD 02/13/2019 2.900% 10/15/2023	65479KAD2	103,643.37	103,643.37	0.00	103,643.37	15.70	0.00	
02/15/22	02/15/22	CARMX 2019-2 A3 DTD 04/17/2019 2.680% 03/15/2024	14316LAC7	66,562.45	66,562.45	0.00	66,562.45	6.80	0.00	
02/15/22	02/15/22	NAROT 2019-B A3 DTD 05/28/2019 2.500% 11/15/2023	65479HAC1	107,750.27	107,750.27	0.00	107,750.27	24.36	0.00	

**Managed Account Security Transactions & Interest**

For the Month Ending **February 28, 2022**

**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>										
02/15/22	02/15/22	HYUNDAI AUTO RECEIVABLES TRUST DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	81,301.61	81,301.61	0.00	81,301.61	10.70	0.00	
02/18/22	02/18/22	HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	47,938.01	47,938.01	0.00	47,938.01	1.28	0.00	
02/21/22	02/21/22	HAROT 2019-2 A3 DTD 05/29/2019 2.520% 06/21/2023	43815MAC0	105,518.62	105,518.62	0.00	105,518.62	3.94	0.00	
<b>Transaction Type Sub-Total</b>				<b>1,437,923.66</b>	<b>1,437,923.66</b>	<b>0.00</b>	<b>1,437,923.66</b>	<b>(2,167.33)</b>	<b>0.00</b>	
<b>SELL</b>										
02/02/22	02/03/22	APPLE INC CORP (CALLABLE) NOTE DTD 05/11/2017 2.300% 05/11/2022	037833CO1	5,835,000.00	5,857,814.85	30,568.92	5,888,383.77	30,575.40	23,241.83	FIFO
02/02/22	02/03/22	US TREASURY NOTES DTD 04/02/2018 2.500% 03/31/2023	9128284D9	10,000,000.00	10,188,671.88	86,538.46	10,275,210.34	(175,000.00)	73,641.18	FIFO
02/04/22	02/07/22	US TREASURY NOTES DTD 03/31/2016 1.500% 03/31/2023	912828O29	805,000.00	809,811.13	4,312.50	814,123.63	34,464.06	13,010.91	FIFO
02/18/22	02/22/22	US TREASURY N/B NOTES DTD 04/30/2021 0.125% 04/30/2023	91282CBX8	3,145,000.00	3,104,458.98	1,238.02	3,105,697.00	(36,855.47)	(37,752.65)	FIFO
02/18/22	02/22/22	US TREASURY NOTES DTD 03/31/2016 1.500% 03/31/2023	912828Q29	2,895,000.00	2,904,951.56	17,298.42	2,922,249.98	116,591.60	38,379.48	FIFO
<b>Transaction Type Sub-Total</b>				<b>22,680,000.00</b>	<b>22,865,708.40</b>	<b>139,956.32</b>	<b>23,005,664.72</b>	<b>(30,224.41)</b>	<b>110,520.75</b>	
<b>Managed Account Sub-Total</b>					<b>77,789.67</b>	<b>984,986.99</b>	<b>1,062,776.66</b>	<b>(32,391.74)</b>	<b>110,520.75</b>	
<b>Total Security Transactions</b>					<b>\$77,789.67</b>	<b>\$984,986.99</b>	<b>\$1,062,776.66</b>	<b>(\$32,391.74)</b>	<b>\$110,520.75</b>	

**Managed Account Summary Statement**

For the Month Ending **February 28, 2022**

**CITY OF STOCKTON SHORT-TERM PORTFOLIO - 81140001**

**Transaction Summary - Managed Account**

<b>Opening Market Value</b>	<b>\$0.00</b>
Maturities/Calls	0.00
Principal Dispositions	0.00
Principal Acquisitions	0.00
Unsettled Trades	0.00
Change in Current Value	0.00
<b>Closing Market Value</b>	<b>\$0.00</b>

**Cash Transactions Summary - Managed Account**

Maturities/Calls	0.00
Sale Proceeds	0.00
Coupon/Interest/Dividend Income	0.00
Principal Payments	0.00
Security Purchases	0.00
Net Cash Contribution	0.00
Reconciling Transactions	0.00

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

Interest/Dividends/Coupons Received	0.00
Less Purchased Interest Related to Interest/Coupons	0.00
Plus Net Realized Gains/Losses	0.00
<b>Total Cash Basis Earnings</b>	<b>\$0.00</b>

**Cash Balance**

<b>Closing Cash Balance</b>	<b>\$0.00</b>
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**Earnings Reconciliation (Accrual Basis)**

	<b>Total</b>
Ending Amortized Value of Securities	0.00
Ending Accrued Interest	0.00
Plus Proceeds from Sales	0.00
Plus Proceeds of Maturities/Calls/Principal Payments	0.00
Plus Coupons/Dividends Received	0.00
Less Cost of New Purchases	0.00
Less Beginning Amortized Value of Securities	0.00
Less Beginning Accrued Interest	0.00
<b>Total Accrual Basis Earnings</b>	<b>\$0.00</b>