

Consolidated Summary Statement

For the Month Ending **January 31, 2022**

CITY OF STOCKTON

Portfolio Summary

Portfolio Holdings	Cash Dividends and Income	Closing Market Value
PFM Managed Account	438,428.96	586,856,239.75
CAMP Pool	0.00	81,861.19
Local Agency Investment Fund	0.00	75,000,000.00
Idle Funds in Reserve Portfolio	0.00	5,366.52
BoW Main Account	0.00	125,556,228.69
Total	\$438,428.96	\$787,499,696.15

Investment Allocation

Investment Type	Closing Market Value	Percent
Asset-Backed Security	18,548,526.05	2.36
Federal Agency Bond / Note	158,512,208.65	20.13
Corporate Note	103,775,940.66	13.18
Certificate of Deposit	25,067,908.32	3.18
Federal Agency Commercial Mortgage-Backed Sec	8,077,459.64	1.03
Municipal Bond / Note	16,693,278.60	2.12
Supra-National Agency Bond / Note	11,876,847.72	1.51
U.S. Treasury Bond / Note	244,304,070.11	31.02
CAMP Pool	81,861.19	0.01
Local Agency Investment Fund	75,000,000.00	9.52
Idle Funds in Reserve Portfolio	5,366.52	0.00
BoW Main Account	125,556,228.69	15.94

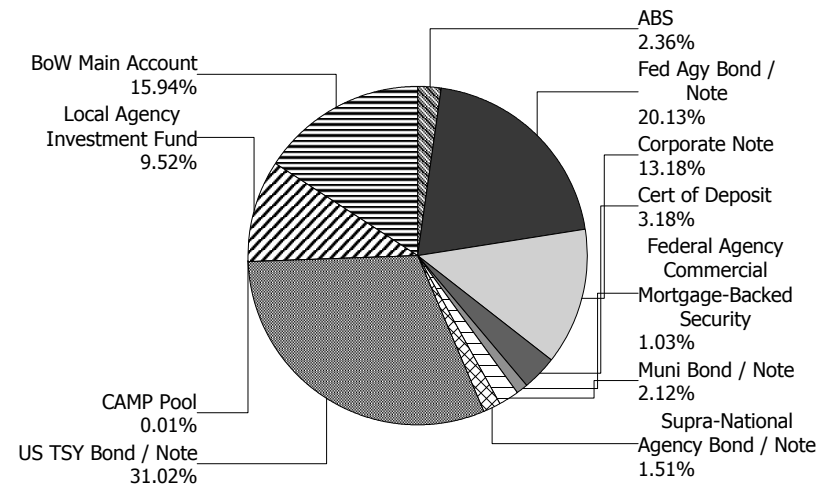
Total **\$787,499,696.15** **100.00%**

Maturity Distribution (Fixed Income Holdings)

Portfolio Holdings	Closing Market Value	Percent
Under 30 days	200,643,456.40	25.48
31 to 60 days	0.00	0.00
61 to 90 days	0.00	0.00
91 to 180 days	21,173,675.34	2.69
181 days to 1 year	21,133,314.96	2.68
1 to 2 years	147,948,228.40	18.79
2 to 3 years	144,831,981.20	18.39
3 to 4 years	188,056,152.01	23.88
4 to 5 years	63,712,887.84	8.09
Over 5 years	0.00	0.00
Total	\$787,499,696.15	100.00%

Weighted Average Days to Maturity 705

Sector Allocation



Managed Account Summary Statement

For the Month Ending **January 31, 2022**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Transaction Summary - Managed Account

Opening Market Value	\$589,319,243.63
Maturities/Calls	(1,428,140.75)
Principal Dispositions	(13,791,196.61)
Principal Acquisitions	18,544,016.34
Unsettled Trades	0.00
Change in Current Value	(5,787,682.86)
Closing Market Value	\$586,856,239.75

Cash Transactions Summary - Managed Account

Maturities/Calls	85,866.63
Sale Proceeds	13,829,129.56
Coupon/Interest/Dividend Income	487,849.80
Principal Payments	1,342,473.37
Security Purchases	(18,593,001.43)
Net Cash Contribution	(28,581.32)
Reconciling Transactions	0.00

Earnings Reconciliation (Cash Basis) - Managed Account

Interest/Dividends/Coupons Received	525,982.00
Less Purchased Interest Related to Interest/Coupons	(48,985.09)
Plus Net Realized Gains/Losses	(38,567.95)
Total Cash Basis Earnings	\$438,428.96

Cash Balance

Closing Cash Balance	\$5,366.52
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Earnings Reconciliation (Accrual Basis)

	Total
Ending Amortized Value of Securities	593,543,439.79
Ending Accrued Interest	1,913,003.27
Plus Proceeds from Sales	13,829,129.56
Plus Proceeds of Maturities/Calls/Principal Payments	1,428,340.00
Plus Coupons/Dividends Received	487,849.80
Less Cost of New Purchases	(18,593,001.43)
Less Beginning Amortized Value of Securities	(590,388,488.54)
Less Beginning Accrued Interest	(1,769,099.30)
Total Accrual Basis Earnings	\$451,173.15

Portfolio Summary and Statistics

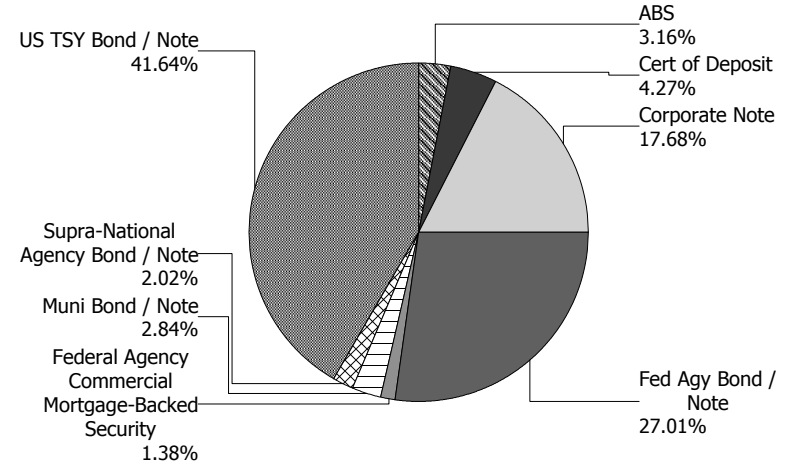
For the Month Ending **January 31, 2022**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Account Summary

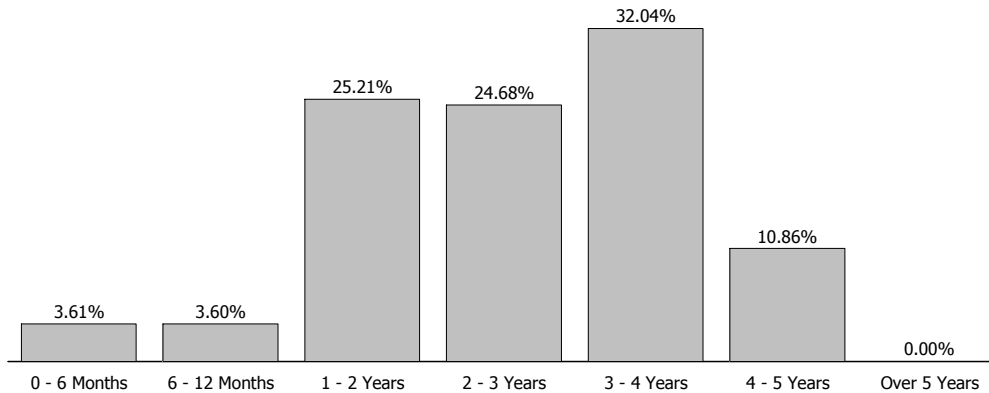
Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	247,614,000.00	244,304,070.11	41.64
Supra-National Agency Bond / Note	12,120,000.00	11,876,847.72	2.02
Municipal Bond / Note	16,850,000.00	16,693,278.60	2.84
Federal Agency Commercial Mortgage-Backed Security	7,961,431.80	8,077,459.64	1.38
Federal Agency Bond / Note	161,290,000.00	158,512,208.65	27.01
Corporate Note	102,640,000.00	103,775,940.66	17.68
Certificate of Deposit	24,950,000.00	25,067,908.32	4.27
Asset-Backed Security	18,676,173.06	18,548,526.05	3.16
Managed Account Sub-Total	592,101,604.86	586,856,239.75	100.00%
Accrued Interest		1,913,003.27	
Total Portfolio	592,101,604.86	588,769,243.02	

Sector Allocation



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

Maturity Distribution



Characteristics

Yield to Maturity at Cost	1.12%
Yield to Maturity at Market	1.34%
Weighted Average Days to Maturity	946

Managed Account Issuer Summary

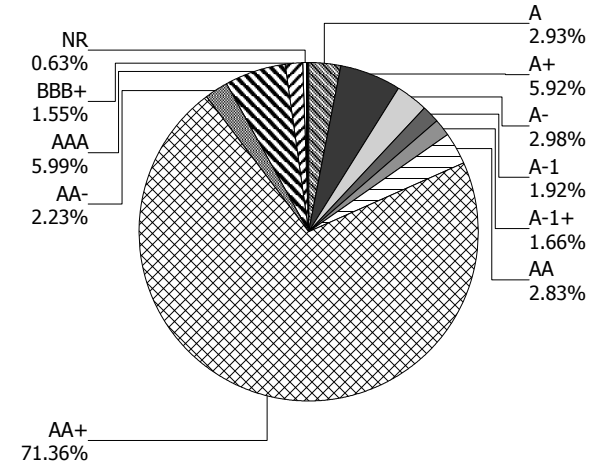
For the Month Ending **January 31, 2022**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Issuer Summary

Issuer	Market Value of Holdings	Percent
AMAZON.COM INC	3,018,468.89	0.51
AMERICAN HONDA FINANCE	3,576,348.10	0.61
APPLE INC	6,023,664.00	1.03
BANK OF AMERICA CO	3,757,946.68	0.64
CALIFORNIA DEPARTMENT OF WATER RESOURCES	150,207.40	0.03
CALIFORNIA STATE UNIVERSITY	1,223,175.00	0.21
CAPITAL ONE FINANCIAL CORP	351,541.29	0.06
CARMAX AUTO OWNER TRUST	4,618,618.32	0.79
CITIGROUP INC	2,649,312.26	0.45
CREDIT SUISSE GROUP RK	4,046,130.27	0.69
DISCOVER FINANCIAL SERVICES	1,556,521.42	0.27
DNB ASA	3,658,462.50	0.62
FANNIE MAE	103,320,275.15	17.62
FEDERAL FARM CREDIT BANKS	5,850,670.26	1.00
FEDERAL HOME LOAN BANKS	8,333,966.67	1.42
FLORIDA STATE BOARD OF ADMIN FIN CORP	3,683,362.50	0.63
FREDDIE MAC	49,084,756.21	8.36
GOLDMAN SACHS GROUP INC	3,803,594.94	0.65
HOME DEPOT INC	2,011,050.00	0.34
HONDA AUTO RECEIVABLES	2,362,490.28	0.40
HONEYWELL INTERNATIONAL	3,949,120.00	0.67
HYUNDAI AUTO RECEIVABLES	2,429,038.35	0.41
INTEL CORPORATION	4,015,140.00	0.68
INTER-AMERICAN DEVELOPMENT BANK	8,197,978.02	1.40
INTL BANK OF RECONSTRUCTION AND DEV	3,678,869.70	0.63
JP MORGAN CHASE & CO	6,156,433.94	1.05
LOS ANGELES COMMUNITY COLLEGE DISTRICT	1,862,720.20	0.32
MASTERCARD INC	4,420,221.00	0.75
MERCK & CO INC	4,763,481.75	0.81
MICROSOFT CORP	5,514,100.55	0.94
MORGAN STANLEY	2,643,741.30	0.45
NEW JERSEY TURNPIKE AUTHORITY	1,083,523.55	0.18

Credit Quality (S&P Ratings)



Managed Account Issuer Summary

For the Month Ending **January 31, 2022**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Issuer	Market Value of Holdings	Percent
NISSAN AUTO RECEIVABLES	2,480,695.80	0.42
NORDEA BANK ABP	6,102,504.84	1.04
NOVARTIS AG	7,367,853.12	1.26
PACCAR FINANCIAL CORP	478,538.35	0.08
PFIZER INC	6,596,268.80	1.12
SAN DIEGO COMMUNITY COLLEGE DISTRICT	1,469,473.50	0.25
SKANDINAVISKA ENSKILDA BANKEN AB	7,417,070.55	1.26
STATE OF CALIFORNIA	4,472,217.65	0.76
STATE OF MARYLAND	1,269,410.80	0.22
SUMITOMO MITSUI FINANCIAL GROUP INC	3,843,740.16	0.65
TARGET CORP	4,271,615.48	0.73
THE BANK OF NEW YORK MELLON CORPORATION	6,953,698.92	1.18
TOYOTA MOTOR CORP	8,526,126.82	1.45
UNITED PARCEL SERVICE INC	4,015,760.00	0.68
UNITED STATES TREASURY	244,304,070.11	41.64
UNIVERSITY OF CALIFORNIA	1,479,188.00	0.25
US BANCORP	5,562,820.55	0.95
WAL-MART STORES INC	8,450,255.80	1.44
Total	\$586,856,239.75	100.00%

Managed Account Detail of Securities Held

For the Month Ending **January 31, 2022**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
U.S. Treasury Bond / Note											
US TREASURY NOTES DTD 03/31/2016 1.500% 03/31/2023	912828Q29	3,700,000.00	AA+	Aaa	02/08/19	02/12/19	3,563,707.03	2.44	18,906.59	3,661,769.28	3,726,593.75
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	85,164.84	10,115,577.16	10,185,938.00
US TREASURY N/B NOTES DTD 04/30/2021 0.125% 04/30/2023	91282CBX8	3,145,000.00	AA+	Aaa	10/04/21	10/06/21	3,141,314.45	0.20	1,009.96	3,142,076.09	3,114,532.81
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	82.01	2,340,288.98	2,382,792.85
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	106.70	3,038,301.66	3,100,138.91
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	23,420.33	4,993,198.63	5,024,219.00
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	1,694.13	3,142,087.30	3,096,350.62
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	64,735.15	10,967,069.90	11,237,387.27
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	31,317.19	8,458,107.56	8,666,673.44
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	1,067.40	460,531.03	472,578.15
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	7,709.04	795,177.16	781,359.69
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	26,835.14	2,767,417.25	2,719,910.00
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	42,927.34	6,087,872.61	6,042,113.77
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	3,526.03	3,138,502.58	3,082,106.25

Managed Account Detail of Securities Held

For the Month Ending **January 31, 2022**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
U.S. Treasury Bond / Note											
US TREASURY NOTES DTD 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	23,198.62	4,524,355.44	4,591,190.63
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	20,207.73	11,486,868.01	11,626,453.13
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	146.75	2,539,518.19	2,551,562.50
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	10,428.67	6,013,213.88	5,881,727.82
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	54,040.92	6,866,263.62	6,872,390.63
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	59,823.89	7,810,147.00	7,607,812.50
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	4,542.94	3,144,796.58	3,078,589.69
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	8,169.61	2,186,592.47	2,128,612.50
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	19,653.31	3,461,195.14	3,482,875.00
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	7,870.67	2,164,915.71	2,185,140.73
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	32,273.44	8,892,368.58	8,960,098.10
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	14,764.54	3,133,963.17	3,059,934.38
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	28,045.44	5,966,576.83	5,812,387.50
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	5,775.57	5,932,595.84	5,795,479.21

Managed Account Detail of Securities Held

For the Month Ending **January 31, 2022**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
U.S. Treasury Bond / Note											
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	706.08	3,146,778.05	3,067,200.00
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	1,956.91	1,821,919.91	1,760,362.59
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	4,403.04	4,099,685.66	3,960,815.83
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	5,918.58	5,489,723.81	5,324,140.12
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	6,482.25	6,014,668.64	5,831,201.09
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	4,495.86	6,863,565.36	6,680,625.00
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	2,073.68	3,143,094.26	3,058,713.44
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	6,717.55	10,087,324.87	9,908,508.33
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	1,889.50	5,621,394.07	5,451,515.34
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	2,353.59	7,067,865.60	6,790,484.02
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	247.63	3,707,570.15	3,558,003.13
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	42.21	4,006,570.42	3,890,351.56
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	56.20	5,342,021.98	5,179,179.69
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	87.79	8,179,661.79	8,090,976.56

Managed Account Detail of Securities Held

For the Month Ending **January 31, 2022**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
U.S. Treasury Bond / Note											
US TREASURY NOTES DTD 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	93.23	8,848,691.21	8,592,187.50
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	12,836.88	5,986,403.74	5,783,227.04
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	18,324.72	8,391,220.63	8,255,592.54
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	4,095.43	3,134,702.05	3,045,560.94
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	5,270.19	4,052,010.15	3,919,168.75
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	6,574.76	5,055,391.94	4,889,307.81
Security Type Sub-Total		247,614,000.00					247,701,193.43	1.12	682,070.03	247,291,611.94	244,304,070.11
Supra-National Agency Bond / Note											
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	1,740.14	3,735,146.03	3,678,869.70
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	14,897.78	8,374,540.00	8,197,978.02
Security Type Sub-Total		12,120,000.00					12,105,757.80	0.46	16,637.92	12,109,686.03	11,876,847.72
Municipal Bond / Note											
CA ST TXBL GO BONDS DTD 10/24/2019 2.400% 10/01/2023	13063DRJ9	4,385,000.00	AA-	Aa2	10/16/19	10/24/19	4,472,743.85	1.87	35,080.00	4,422,037.91	4,472,217.65
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	3,302.25	1,294,773.03	1,269,410.80
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	14,833.50	1,450,000.00	1,469,473.50

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Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Municipal Bond / Note											
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	2,140.63	1,250,000.00	1,223,175.00
CA ST DEPT WTR RES WTR SYS TXBL REV BNDSD 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	144.67	155,000.00	150,207.40
UNIV OF CAL TXBL REV BONDS DTD 07/16/2020 0.883% 05/15/2025	91412HGE7	460,000.00	AA	Aa2	07/14/20	07/16/20	461,665.20	0.81	857.49	461,122.62	447,649.00
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	1,975.96	1,060,000.00	1,031,539.00
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	1,100.75	1,055,288.55	1,031,341.50
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	2,830.50	2,700,000.00	2,652,021.00
LOS ANGELES CCD, CA TXBL GO BONDS DTD 11/10/2020 0.773% 08/01/2025	54438CYK2	1,930,000.00	AA+	Aaa	10/30/20	11/10/20	1,930,000.00	0.77	7,459.45	1,930,000.00	1,862,720.20
NJ TURNPIKE AUTHORITY TXBL REV BONDS DTD 02/04/2021 1.047% 01/01/2026	646140DP5	1,115,000.00	A+	A1	01/22/21	02/04/21	1,115,000.00	1.05	972.84	1,115,000.00	1,083,523.55
Security Type Sub-Total		16,850,000.00					16,946,469.95	1.27	70,698.04	16,893,222.11	16,693,278.60
Federal Agency Commercial Mortgage-Backed Security											
FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2015 2.716% 06/01/2022	3137BLUR7	1,260,609.32	AA+	Aaa	04/02/19	04/05/19	1,263,760.85	2.63	2,853.18	1,260,937.32	1,264,321.18
FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/01/2022	3137BM6P6	1,691,041.17	AA+	Aaa	04/04/18	04/09/18	1,705,441.43	2.88	4,354.43	1,692,696.06	1,702,380.43
FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.307% 08/01/2022	3137AWQH1	2,240,000.00	AA+	Aaa	09/04/19	09/09/19	2,273,075.00	1.78	4,306.40	2,245,663.74	2,252,896.64
FANNIEMAE-ACES DTD 04/01/2014 3.346% 03/01/2024	3136AJB54	2,365,393.16	AA+	Aaa	12/13/19	12/18/19	2,480,336.50	2.14	6,595.50	2,422,228.34	2,449,657.33

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Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Federal Agency Commercial Mortgage-Backed Security												
FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/01/2024		3137FQ3V3	404,388.15	AA+	Aaa	11/20/19	11/26/19	404,378.44	2.09	704.98	404,383.05	408,204.06
Security Type Sub-Total			7,961,431.80					8,126,992.22	2.27	18,814.49	8,025,908.51	8,077,459.64
Federal Agency Bond / Note												
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	5,760.21	6,444,372.72	6,384,186.25
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	9,106.14	10,172,427.69	10,092,574.38
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	3,641.67	7,590,076.62	7,529,548.00
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	1,678.30	6,895,609.20	6,832,594.17
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	1,249.79	8,561,182.68	8,475,232.94
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	4,998.92	4,582,576.46	4,527,219.83
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	136,816.06	12,307,245.23	12,677,002.00
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	968.89	2,179,695.95	2,144,537.94
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	1,740.00	3,918,817.71	3,851,314.70
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	1,759.48	4,442,303.41	4,370,332.89
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	17,017.97	3,464,009.63	3,562,688.43
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	4,119.79	1,500,000.00	1,486,278.00

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Dated Date/Coupon/Maturity											
Federal Agency Bond / Note											
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	9,490.00	8,956,973.43	8,811,491.28
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	7,311.67	4,904,373.39	4,771,278.24
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	902.34	526,133.51	511,082.25
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	5,216.41	3,039,103.16	2,954,542.15
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	11,343.75	6,591,234.16	6,425,034.00
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	19,937.50	11,648,709.08	11,292,484.00
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	910.56	1,493,770.93	1,440,640.77
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	2,536.11	4,162,722.41	4,012,522.95
FANNIE MAE NOTES DTD 06/19/2020 0.500% 06/17/2025	3135G04Z3	7,645,000.00	AA+	Aaa	06/17/20	06/19/20	7,629,174.85	0.54	4,671.94	7,634,311.08	7,391,744.09
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	481.25	4,604,030.91	4,444,624.80
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	4,996.87	3,062,321.32	2,954,140.20
FANNIE MAE NOTES DTD 08/27/2020 0.375% 08/25/2025	3135G05X7	4,915,000.00	AA+	Aaa	08/25/20	08/27/20	4,891,997.80	0.47	7,986.88	4,898,593.28	4,721,820.84
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	9,453.33	7,074,438.93	6,805,421.58
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	8,136.38	4,524,167.87	4,364,392.26

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Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Federal Agency Bond / Note												
FANNIE MAE NOTES DTD 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	5,395.83	4,612,497.77	4,451,095.38
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	6,387.50	5,473,418.64	5,269,134.52
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	7,221.67	6,189,148.40	5,957,249.81
Security Type Sub-Total			161,290,000.00					161,587,407.70	0.71	301,237.21	161,454,265.57	158,512,208.65
Corporate Note												
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	20,888.89	4,000,098.74	4,015,140.00
APPLE INC CORP (CALLABLE) NOTE DTD 05/11/2017 2.300% 05/11/2022		037833CO1	6,000,000.00	AA+	Aaa	07/10/17	07/13/17	5,992,020.00	2.33	30,666.67	5,999,551.89	6,023,664.00
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	19,583.33	4,000,548.40	4,015,760.00
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	8,750.00	2,001,491.63	2,011,050.00
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	15,575.63	3,549,499.88	3,576,348.10
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	801.60	484,677.39	478,538.35
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	109,724.38	6,761,822.01	6,953,698.92
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	35,062.50	2,143,697.09	2,203,153.25

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Corporate Note											
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	53,650.00	4,820,582.18	4,763,481.75
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	71,324.44	6,470,563.80	6,596,268.80
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	47,812.50	4,310,099.99	4,420,221.00
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	1,578.15	670,000.00	664,655.41
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	4,699.11	1,996,508.93	1,979,085.89
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	3,046.44	3,081,584.94	3,018,468.89
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	14,930.83	8,461,890.31	8,450,255.80
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	220.00	3,301,344.24	3,359,667.30
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	7,187.08	2,935,000.00	2,898,312.50
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	8,326.24	3,815,000.00	3,757,946.68
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	67,811.25	5,635,078.03	5,514,100.55
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	13,398.00	1,608,941.26	1,595,636.41

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Corporate Note												
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	18,312.00	2,193,688.43	2,180,869.82
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	59,748.89	7,523,791.37	7,367,853.12
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	3,212.78	1,310,000.00	1,280,663.86
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	3,433.50	1,403,015.33	1,368,648.40
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	26,126.56	3,959,546.64	3,803,594.94
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	9,000.00	4,069,728.93	3,949,120.00
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	12,257.28	3,360,000.00	3,258,121.44
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	295.75	778,679.84	778,471.98
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	1,327.08	3,497,866.18	3,493,143.50
Security Type Sub-Total			102,640,000.00					105,139,369.90	1.61	668,750.88	104,144,297.43	103,775,940.66
Certificate of Deposit												
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	1,642.66	3,840,000.00	3,843,740.16
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	49,515.25	6,060,000.00	6,102,504.84

Managed Account Detail of Securities Held

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CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Certificate of Deposit											
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	60,503.48	7,365,000.00	7,417,070.55
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	12,513.13	3,620,000.00	3,658,462.50
CREDIT SUISSE NEW YORK CERT DEPOS DTD 03/23/2021 0.590% 03/17/2023	22552G3C2	4,065,000.00	A+	A1	03/19/21	03/23/21	4,065,000.00	0.59	20,985.56	4,065,000.00	4,046,130.27
Security Type Sub-Total		24,950,000.00					24,950,000.00	1.50	145,160.08	24,950,000.00	25,067,908.32
Asset-Backed Security											
NAROT 2018-B A3 DTD 07/25/2018 3.060% 03/15/2023	65479GAD1	116,416.58	AAA	Aaa	07/17/18	07/25/18	116,412.81	3.06	158.33	116,415.67	116,535.66
HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	222,080.89	AAA	NR	02/19/19	02/27/19	222,074.94	2.83	226.95	222,079.24	222,999.84
HYUNDAI AUTO RECEIVABLES TRUST DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	324,329.29	AAA	NR	04/03/19	04/10/19	324,286.61	2.66	383.43	324,315.34	325,341.49
HAROT 2019-2 A3 DTD 05/29/2019 2.520% 06/21/2023	43815MAC0	710,776.63	NR	Aaa	05/21/19	05/29/19	710,750.12	2.52	497.54	710,767.61	714,747.17
NAROT 2019-A A3 DTD 02/13/2019 2.900% 10/15/2023	65479KAD2	678,890.99	NR	Aaa	02/05/19	02/13/19	678,788.14	2.90	875.02	678,853.53	683,236.23
COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	349,751.72	AAA	Aaa	05/21/19	05/30/19	349,680.87	2.51	390.17	349,723.38	351,541.29
NAROT 2019-B A3 DTD 05/28/2019 2.500% 11/15/2023	65479HAC1	867,629.48	NR	Aaa	05/21/19	05/28/19	867,433.30	2.51	964.03	867,551.10	873,587.40
CARMX 2019-2 A3 DTD 04/17/2019 2.680% 03/15/2024	14316LAC7	607,826.94	AAA	NR	04/09/19	04/17/19	607,764.82	2.68	723.99	607,800.17	611,781.64
TAOT 2020-A A3 DTD 02/12/2020 1.660% 05/15/2024	89232HAC9	2,783,604.05	AAA	Aaa	02/04/20	02/12/20	2,783,403.07	1.66	2,053.68	2,783,496.19	2,792,408.59
NAROT 2020-B A3 DTD 06/30/2020 0.550% 07/15/2024	65479CAD0	809,297.03	AAA	Aaa	06/23/20	06/30/20	809,274.86	0.55	197.83	809,283.59	807,336.51

Managed Account Detail of Securities Held

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CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Asset-Backed Security											
CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/16/2024	14315XAC2	1,445,569.46	AAA	NR	01/14/20	01/22/20	1,445,285.84	1.89	1,214.28	1,445,403.25	1,451,118.86
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	1,444,979.52	1,424,743.27
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	1,144,900.54	1,127,193.53
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	859,865.33	851,025.73
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	1,999,853.49	1,957,212.00
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	1,724,688.56	1,704,692.09
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	989,789.27	976,503.33
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	1,594,682.42	1,556,521.42
Security Type Sub-Total		18,676,173.06					18,673,744.95	1.22	9,634.62	18,674,448.20	18,548,526.05
Managed Account Sub-Total		592,101,604.86					595,230,935.95	1.12	1,913,003.27	593,543,439.79	586,856,239.75
Securities Sub-Total		\$592,101,604.86					\$595,230,935.95	1.12%	\$1,913,003.27	\$593,543,439.79	\$586,856,239.75
Accrued Interest											\$1,913,003.27
Total Investments											\$588,769,243.02

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CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
U.S. Treasury Bond / Note											
US TREASURY NOTES	DTD 03/31/2016 1.500% 03/31/2023	912828O29	3,700,000.00	TD		100.72	3,726,593.75	162,886.72	64,824.47	1.15	0.88
US TREASURY NOTES	DTD 04/02/2018 2.500% 03/31/2023	9128284D9	10,000,000.00	BARCLAYS		101.86	10,185,938.00	(177,733.88)	70,360.84	1.14	0.89
US TREASURY N/B NOTES	DTD 04/30/2021 0.125% 04/30/2023	91282CBX8	3,145,000.00	BARCLAY		99.03	3,114,532.81	(26,781.64)	(27,543.28)	1.24	0.91
US TREASURY NOTES	DTD 08/01/2016 1.250% 07/31/2023	912828S92	2,375,000.00	NOMURA		100.33	2,382,792.85	108,359.26	42,503.87	1.49	1.03
US TREASURY NOTES	DTD 08/01/2016 1.250% 07/31/2023	912828S92	3,090,000.00	RBC		100.33	3,100,138.91	164,759.62	61,837.25	1.49	1.03
US TREASURY NOTES	DTD 09/30/2016 1.375% 09/30/2023	912828T26	5,000,000.00	MERRILL		100.48	5,024,219.00	41,211.19	31,020.37	1.64	1.08
US TREASURY NOTES	DTD 11/15/2020 0.250% 11/15/2023	91282CAW1	3,145,000.00	CITIGRP		98.45	3,096,350.62	(45,209.54)	(45,736.68)	1.78	1.13
US TREASURY NOTES	DTD 11/15/2013 2.750% 11/15/2023	912828WE6	10,925,000.00	TD		102.86	11,237,387.27	201,857.00	270,317.37	1.75	1.13
US TREASURY NOTES	DTD 11/30/2016 2.125% 11/30/2023	912828U57	8,515,000.00	BNP_PARI		101.78	8,666,673.44	304,012.11	208,565.88	1.80	1.14
US TREASURY NOTES	DTD 12/31/2018 2.625% 12/31/2023	9128285U0	460,000.00	MERRILL		102.73	472,578.15	11,212.53	12,047.12	1.88	1.18
US TREASURY NOTES	DTD 02/28/2019 2.375% 02/29/2024	9128286G0	763,000.00	WELLS_F		102.41	781,359.69	(21,161.33)	(13,817.47)	2.02	1.20
US TREASURY NOTES	DTD 02/28/2019 2.375% 02/29/2024	9128286G0	2,656,000.00	WELLS_F		102.41	2,719,910.00	(72,936.25)	(47,507.25)	2.02	1.20
US TREASURY NOTES	DTD 03/31/2017 2.125% 03/31/2024	912828W71	5,930,000.00	RBC		101.89	6,042,113.77	(50,961.23)	(45,758.84)	2.11	1.24
US TREASURY N/B NOTES	DTD 04/15/2021 0.375% 04/15/2024	91282CBV2	3,140,000.00	TD		98.16	3,082,106.25	(56,176.56)	(56,396.33)	2.19	1.23
US TREASURY NOTES	DTD 05/01/2017 2.000% 04/30/2024	912828X70	4,515,000.00	MORGAN_S		101.69	4,591,190.63	55,732.04	66,835.19	2.20	1.24
US TREASURY NOTES	DTD 06/30/2017 2.000% 06/30/2024	912828XX3	11,430,000.00	RBC		101.72	11,626,453.13	78,581.25	139,585.12	2.37	1.27
US TREASURY NOTES	DTD 07/31/2017 2.125% 07/31/2024	9128282N9	2,500,000.00	HSBC		102.06	2,551,562.50	(27,343.75)	12,044.31	2.45	1.28

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Security Type/Description	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
U.S. Treasury Bond / Note										
US TREASURY N/B NOTES DTD 08/15/2021 0.375% 08/15/2024	91282CCT6	6,020,000.00	CITIGRP		97.70	5,881,727.82	(130,276.87)	(131,486.06)	2.53	1.30
US TREASURY NOTES DTD 08/31/2017 1.875% 08/31/2024	9128282U3	6,775,000.00	HSBC		101.44	6,872,390.63	(79,129.87)	6,127.01	2.51	1.31
US TREASURY NOTES DTD 08/31/2017 1.875% 08/31/2024	9128282U3	7,500,000.00	RBS		101.44	7,607,812.50	(344,238.28)	(202,334.50)	2.51	1.31
US TREASURY N/B NOTES DTD 09/15/2021 0.375% 09/15/2024	91282CCX7	3,155,000.00	JPM_CHA		97.58	3,078,589.69	(64,948.79)	(66,206.89)	2.60	1.32
US TREASURY NOTES DTD 10/31/2019 1.500% 10/31/2024	912828YM6	2,120,000.00	BNP_PAR		100.41	2,128,612.50	(83,475.00)	(57,979.97)	2.69	1.35
US TREASURY NOTES DTD 10/31/2017 2.250% 10/31/2024	9128283D0	3,400,000.00	MORGAN_S		102.44	3,482,875.00	(28,289.06)	21,679.86	2.66	1.34
US TREASURY NOTES DTD 11/30/2017 2.125% 11/30/2024	9128283J7	2,140,000.00	NOMURA		102.11	2,185,140.73	1,170.42	20,225.02	2.75	1.36
US TREASURY NOTES DTD 11/30/2017 2.125% 11/30/2024	9128283J7	8,775,000.00	RBS		102.11	8,960,098.10	(18,166.55)	67,729.52	2.75	1.36
US TREASURY NOTES DTD 02/29/2020 1.125% 02/28/2025	912828ZC7	3,085,000.00	MERRILL		99.19	3,059,934.38	(79,173.63)	(74,028.79)	3.02	1.40
US TREASURY NOTES DTD 02/29/2020 1.125% 02/28/2025	912828ZC7	5,860,000.00	HSBC		99.19	5,812,387.50	(169,848.44)	(154,189.33)	3.02	1.40
US TREASURY NOTES DTD 04/30/2020 0.375% 04/30/2025	912828ZL7	5,995,000.00	NOMURA		96.67	5,795,479.21	(121,304.77)	(137,116.63)	3.23	1.43
US TREASURY NOTES DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	3,195,000.00	GOLDMAN		96.00	3,067,200.00	(75,007.62)	(79,578.05)	3.40	1.46
US TREASURY NOTES DTD 08/31/2020 0.250% 08/31/2025	91282CAJ0	1,840,000.00	WELLS_F		95.67	1,760,362.59	(59,081.16)	(61,557.32)	3.56	1.50
US TREASURY NOTES DTD 08/31/2020 0.250% 08/31/2025	91282CAJ0	4,140,000.00	JPM_CHA		95.67	3,960,815.83	(133,256.05)	(138,869.83)	3.56	1.50
US TREASURY NOTES DTD 08/31/2020 0.250% 08/31/2025	91282CAJ0	5,565,000.00	BARCLAY		95.67	5,324,140.12	(156,080.58)	(165,583.69)	3.56	1.50
US TREASURY NOTES DTD 08/31/2020 0.250% 08/31/2025	91282CAJ0	6,095,000.00	NOMURA		95.67	5,831,201.09	(173,326.25)	(183,467.55)	3.56	1.50
US TREASURY NOTES DTD 10/31/2020 0.250% 10/31/2025	91282CAT8	7,000,000.00	TD		95.44	6,680,625.00	(171,171.88)	(182,940.36)	3.73	1.51

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Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
U.S. Treasury Bond / Note											
US TREASURY NOTES	DTD 11/30/2020 0.375% 11/30/2025	91282CAZ4	3,195,000.00	CITIGRP		95.73	3,058,713.44	(79,999.65)	(84,380.82)	3.80	1.53
US TREASURY NOTES	DTD 11/30/2020 0.375% 11/30/2025	91282CAZ4	10,350,000.00	WELLS_F		95.73	9,908,508.33	(161,718.23)	(178,816.54)	3.80	1.53
US TREASURY NOTES	DTD 12/31/2020 0.375% 12/31/2025	91282CBC4	5,700,000.00	WELLS_F		95.64	5,451,515.34	(155,191.69)	(169,878.73)	3.89	1.53
US TREASURY NOTES	DTD 12/31/2020 0.375% 12/31/2025	91282CBC4	7,100,000.00	JPM_CHA		95.64	6,790,484.02	(268,746.45)	(277,381.58)	3.89	1.53
US TREASURY NOTES	DTD 01/31/2019 2.625% 01/31/2026	9128286A3	3,415,000.00	BARCLAY		104.19	3,558,003.13	(222,108.39)	(149,567.02)	3.83	1.54
US TREASURY NOTES	DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	4,075,000.00	MERRILL		95.47	3,890,351.56	(100,283.21)	(116,218.86)	3.97	1.55
US TREASURY NOTES	DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	5,425,000.00	HSBC		95.47	5,179,179.69	(146,644.53)	(162,842.29)	3.97	1.55
US TREASURY NOTES	DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	8,475,000.00	MORGAN_		95.47	8,090,976.56	(83,425.78)	(88,685.23)	3.97	1.55
US TREASURY NOTES	DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	9,000,000.00	BNP_PAR		95.47	8,592,187.50	(234,843.75)	(256,503.71)	3.97	1.55
US TREASURY NOTES	DTD 02/28/2021 0.500% 02/28/2026	91282CBO3	6,035,000.00	WELLS_F		95.83	5,783,227.04	(197,788.00)	(203,176.70)	4.03	1.56
US TREASURY NOTES	DTD 02/28/2021 0.500% 02/28/2026	91282CBO3	8,615,000.00	WELLS_F		95.83	8,255,592.54	(127,206.29)	(135,628.09)	4.03	1.56
US TREASURY N/B NOTES	DTD 05/31/2021 0.750% 05/31/2026	91282CCF6	3,155,000.00	CITIGRP		96.53	3,045,560.94	(87,625.19)	(89,141.11)	4.26	1.58
US TREASURY N/B NOTES	DTD 05/31/2021 0.750% 05/31/2026	91282CCF6	4,060,000.00	RBC		96.53	3,919,168.75	(131,632.81)	(132,841.40)	4.26	1.58
US TREASURY N/B NOTES	DTD 05/31/2021 0.750% 05/31/2026	91282CCF6	5,065,000.00	RBC		96.53	4,889,307.81	(164,612.51)	(166,084.13)	4.26	1.58
Security Type Sub-Total			247,614,000.00				244,304,070.11	(3,397,123.32)	(2,987,541.83)	2.92	1.35
Supra-National Agency Bond / Note											
INTL BK RECON & DEVELOP NOTES	DTD 11/24/2020 0.250% 11/24/2023	459058JM6	3,740,000.00	TD		98.37	3,678,869.70	(53,089.30)	(56,276.33)	1.81	1.16

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Security Type/Description	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Supra-National Agency Bond / Note										
INTER-AMERICAN DEVEL BK NOTES DTD 09/23/2021 0.500% 09/23/2024	4581X0DZ8	8,380,000.00	JPM_CHA		97.83	8,197,978.02	(175,820.78)	(176,561.98)	2.63	1.34
Security Type Sub-Total		12,120,000.00				11,876,847.72	(228,910.08)	(232,838.31)	2.38	1.28
Municipal Bond / Note										
CA ST TXBL GO BONDS DTD 10/24/2019 2.400% 10/01/2023	13063DRJ9	4,385,000.00	MORGAN_S		101.99	4,472,217.65	(526.20)	50,179.74	1.63	1.19
MD ST TXBL GO BONDS DTD 08/05/2020 0.510% 08/01/2024	574193TO1	1,295,000.00	JPM_CHA		98.02	1,269,410.80	(25,226.60)	(25,362.23)	2.48	1.32
SAN DIEGO CCD, CA TXBL GO BONDS DTD 10/16/2019 2.046% 08/01/2024	797272QP9	1,450,000.00	RBC		101.34	1,469,473.50	19,473.50	19,473.50	2.43	1.50
CA ST UNIV TXBL REV BONDS DTD 09/17/2020 0.685% 11/01/2024	13077DNC2	1,250,000.00	GOLDMAN		97.85	1,223,175.00	(26,825.00)	(26,825.00)	2.73	1.48
CA ST DEPT WTR RES WTR SYS TXBL REV BND DTD 08/06/2020 0.560% 12/01/2024	13067WRB0	155,000.00	MORGAN_		96.91	150,207.40	(4,792.60)	(4,792.60)	2.81	1.68
UNIV OF CAL TXBL REV BONDS DTD 07/16/2020 0.883% 05/15/2025	91412HGE7	460,000.00	JPM_CHA	04/15/25	97.32	447,649.00	(14,016.20)	(13,473.62)	3.16	1.73
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	97.32	1,031,539.00	(28,461.00)	(28,461.00)	3.16	1.73
FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025	341271AD6	1,050,000.00	MERRILL		98.22	1,031,341.50	(26,082.00)	(23,947.05)	3.35	1.80
FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025	341271AD6	2,700,000.00	MERRILL		98.22	2,652,021.00	(47,979.00)	(47,979.00)	3.35	1.80
LOS ANGELES CCD, CA TXBL GO BONDS DTD 11/10/2020 0.773% 08/01/2025	54438CYK2	1,930,000.00	MERRILL		96.51	1,862,720.20	(67,279.80)	(67,279.80)	3.45	1.80
NJ TURNPIKE AUTHORITY TXBL REV BONDS DTD 02/04/2021 1.047% 01/01/2026	646140DP5	1,115,000.00	CITIGRP		97.18	1,083,523.55	(31,476.45)	(31,476.45)	3.85	1.80
Security Type Sub-Total		16,850,000.00				16,693,278.60	(253,191.35)	(199,943.51)	2.72	1.54
Federal Agency Commercial Mortgage-Backed Security										

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Federal Agency Commercial Mortgage-Backed Security											
FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2015 2.716% 06/01/2022		3137BLUR7	1,260,609.32	JPM_CHAS		100.29	1,264,321.18	560.33	3,383.86	0.21	1.84
FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/01/2022		3137BM6P6	1,691,041.17	CITIGRP		100.67	1,702,380.43	(3,061.00)	9,684.37	0.38	1.75
FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.307% 08/01/2022		3137AWOH1	2,240,000.00	CANT_FIT		100.58	2,252,896.64	(20,178.36)	7,232.90	0.50	1.16
FANNIEMAE-ACES DTD 04/01/2014 3.346% 03/01/2024		3136AJB54	2,365,393.16	JPM_CHAS		103.56	2,449,657.33	(30,679.17)	27,428.99	1.94	1.61
FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/01/2024		3137FO3V3	404,388.15	JPM_CHAS		100.94	408,204.06	3,825.62	3,821.01	0.92	1.69

Security Type Sub-Total			7,961,431.80				8,077,459.64	(49,532.58)	51,551.13	0.89	1.55
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Federal Agency Bond / Note											
FREDDIE MAC NOTES DTD 05/07/2020 0.375% 05/05/2023		3137EAER6	6,430,000.00	DEUTSCH		99.29	6,384,186.25	(77,320.75)	(60,186.47)	1.26	0.94
FREDDIE MAC NOTES DTD 05/07/2020 0.375% 05/05/2023		3137EAER6	10,165,000.00	MORGAN_		99.29	10,092,574.38	(89,502.82)	(79,853.31)	1.26	0.94
FANNIE MAE NOTES DTD 05/22/2020 0.250% 05/22/2023		3135G04O3	7,600,000.00	CITIGRP		99.07	7,529,548.00	(47,576.00)	(60,528.62)	1.31	0.96
FREDDIE MAC NOTES DTD 06/26/2020 0.250% 06/26/2023		3137EAES4	6,905,000.00	TD		98.95	6,832,594.17	(52,243.23)	(63,015.03)	1.40	1.00
FANNIE MAE NOTES DTD 07/10/2020 0.250% 07/10/2023		3135G05G4	8,570,000.00	CITIGRP		98.89	8,475,232.94	(76,341.56)	(85,949.74)	1.44	1.02
FREDDIE MAC NOTES DTD 08/21/2020 0.250% 08/24/2023		3137EAEV7	4,585,000.00	CITIGRP		98.74	4,527,219.83	(53,103.47)	(55,356.63)	1.56	1.06
FANNIE MAE NOTES DTD 09/14/2018 2.875% 09/12/2023		3135G0U43	12,325,000.00	HSBC		102.86	12,677,002.00	404,753.00	369,756.77	1.58	1.09
FANNIE MAE NOTES DTD 11/25/2020 0.250% 11/27/2023		3135G06H1	2,180,000.00	RBC		98.37	2,144,537.94	(34,960.66)	(35,158.01)	1.82	1.15
FANNIE MAE NOTES DTD 11/25/2020 0.250% 11/27/2023		3135G06H1	3,915,000.00	MORGAN_		98.37	3,851,314.70	(69,636.10)	(67,503.01)	1.82	1.15
FREDDIE MAC NOTES DTD 12/04/2020 0.250% 12/04/2023		3137EAFA2	4,445,000.00	CITIGRP		98.32	4,370,332.89	(70,266.56)	(71,970.52)	1.84	1.17

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Federal Agency Bond / Note											
FEDERAL HOME LOAN BANKS NOTES DTD 12/09/2013 3.375% 12/08/2023		3130A0F70	3,425,000.00	DAIWA		104.02	3,562,688.43	35,280.93	98,678.80	1.81	1.18
FEDERAL FARM CREDIT BANK NOTES DTD 04/08/2020 0.875% 04/08/2024		3133ELVX9	1,500,000.00	STIFEL	04/08/22	99.09	1,486,278.00	(13,722.00)	(13,722.00)	0.19	1.30
FANNIE MAE NOTES DTD 01/10/2020 1.625% 01/07/2025		3135G0X24	8,760,000.00	MORGAN_		100.59	8,811,491.28	(273,855.12)	(145,482.15)	2.88	1.42
FEDERAL HOME LOAN BANK NOTES DTD 04/16/2020 0.500% 04/14/2025		3130AJHU6	4,920,000.00	CITIGRP		96.98	4,771,278.24	(124,318.56)	(133,095.15)	3.18	1.47
FANNIE MAE NOTES DTD 04/24/2020 0.625% 04/22/2025		3135G03U5	525,000.00	JEFFERI		97.35	511,082.25	(15,645.00)	(15,051.26)	3.19	1.47
FANNIE MAE NOTES DTD 04/24/2020 0.625% 04/22/2025		3135G03U5	3,035,000.00	NOMURA		97.35	2,954,542.15	(86,801.00)	(84,561.01)	3.19	1.47
FANNIE MAE NOTES DTD 04/24/2020 0.625% 04/22/2025		3135G03U5	6,600,000.00	CITIGRP		97.35	6,425,034.00	(161,370.00)	(166,200.16)	3.19	1.47
FANNIE MAE NOTES DTD 04/24/2020 0.625% 04/22/2025		3135G03U5	11,600,000.00	TD		97.35	11,292,484.00	(381,408.00)	(356,225.08)	3.19	1.47
FANNIE MAE NOTES DTD 06/19/2020 0.500% 06/17/2025		3135G04Z3	1,490,000.00	WELLS_F		96.69	1,440,640.77	(54,663.63)	(53,130.16)	3.35	1.51
FANNIE MAE NOTES DTD 06/19/2020 0.500% 06/17/2025		3135G04Z3	4,150,000.00	RBS		96.69	4,012,522.95	(155,197.55)	(150,199.46)	3.35	1.51
FANNIE MAE NOTES DTD 06/19/2020 0.500% 06/17/2025		3135G04Z3	7,645,000.00	NOMURA		96.69	7,391,744.09	(237,430.76)	(242,566.99)	3.35	1.51
FREDDIE MAC NOTES DTD 07/23/2020 0.375% 07/21/2025		3137EAEU9	4,620,000.00	WELLS_F		96.20	4,444,624.80	(152,367.60)	(159,406.11)	3.45	1.50
FANNIE MAE NOTES DTD 08/27/2020 0.375% 08/25/2025		3135G05X7	3,075,000.00	NOMURA		96.07	2,954,140.20	(103,639.80)	(108,181.12)	3.54	1.51
FANNIE MAE NOTES DTD 08/27/2020 0.375% 08/25/2025		3135G05X7	4,915,000.00	BARCLAY		96.07	4,721,820.84	(170,176.96)	(176,772.44)	3.54	1.51
FREDDIE MAC NOTES DTD 09/25/2020 0.375% 09/23/2025		3137EAEX3	7,090,000.00	CITIGRP		95.99	6,805,421.58	(263,237.52)	(269,017.35)	3.62	1.51
FEDERAL FARM CREDIT BANK (CALLABLE) DTD 09/29/2020 0.530% 09/29/2025		3133EMBH4	4,530,000.00	MORGAN_		96.34	4,364,392.26	(157,680.24)	(159,775.61)	3.63	1.56
FANNIE MAE NOTES DTD 11/12/2020 0.500% 11/07/2025		3135G06G3	4,625,000.00	BARCLAY		96.24	4,451,095.38	(157,347.12)	(161,402.39)	3.73	1.53

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Federal Agency Bond / Note											
FANNIE MAE NOTES		3135G06G3	5,475,000.00	NOMURA		96.24	5,269,134.52	(203,784.98)	(204,284.12)	3.73	1.53
DTD 11/12/2020 0.500% 11/07/2025											
FANNIE MAE NOTES		3135G06G3	6,190,000.00	WELLS_F		96.24	5,957,249.81	(231,635.99)	(231,898.59)	3.73	1.53
DTD 11/12/2020 0.500% 11/07/2025											
Security Type Sub-Total			161,290,000.00				158,512,208.65	(3,075,199.05)	(2,942,056.92)	2.51	1.29
Corporate Note											
INTEL CORP (CALLABLE) NOTES		458140BB5	4,000,000.00	US_BANCO	04/11/22	100.38	4,015,140.00	12,660.00	15,041.26	0.20	0.99
DTD 05/11/2017 2.350% 05/11/2022											
APPLE INC CORP (CALLABLE) NOTE		037833CQ1	6,000,000.00	CSFB	04/11/22	100.39	6,023,664.00	31,644.00	24,112.11	0.20	0.89
DTD 05/11/2017 2.300% 05/11/2022											
UNITED PARCEL SERVICE (CALLABLE) NOTES		911312BC9	4,000,000.00	HSBC	04/16/22	100.39	4,015,760.00	2,880.00	15,211.60	0.21	1.00
DTD 05/16/2017 2.350% 05/16/2022											
HOME DEPOT INC CORP (CALLABLE) NOTES		437076BG6	2,000,000.00	US_BANCO	05/01/22	100.55	2,011,050.00	(18,330.00)	9,558.37	0.25	0.97
DTD 06/02/2015 2.625% 06/01/2022											
AMERICAN HONDA FINANCE		02665WDH1	3,550,000.00	SOCGEN		100.74	3,576,348.10	27,661.60	26,848.22	1.26	1.36
DTD 01/10/2020 1.950% 05/10/2023											
PACCAR FINANCIAL CORP CORPORATE NOTES		69371RQ90	485,000.00	BNP_PAR		98.67	478,538.35	(5,826.30)	(6,139.04)	1.53	1.23
DTD 08/11/2020 0.350% 08/11/2023											
BANK OF NY MELLON CORP CORP NOTES		06406RAJ6	6,735,000.00	HSBC		103.25	6,953,698.92	138,956.52	191,876.91	1.48	1.30
DTD 08/13/2018 3.450% 08/11/2023											
US BANK NA CINCINNATI CORP NOTES (CALLAB		91159HHV5	2,125,000.00	KEYBANC	01/05/24	103.68	2,203,153.25	31,955.75	59,456.16	1.86	1.51
DTD 02/04/2019 3.375% 02/05/2024											
MERCK & CO INC (CALLABLE) CORP NOTES		58933YAU9	4,625,000.00	CITIGRP	02/07/24	102.99	4,763,481.75	(75,702.00)	(57,100.43)	1.95	1.45
DTD 03/07/2019 2.900% 03/07/2024											
PFIZER INC CORP NOTES		717081ES8	6,400,000.00	SUNTRUST	02/15/24	103.07	6,596,268.80	33,516.80	125,705.00	1.98	1.48
DTD 03/11/2019 2.950% 03/15/2024											
MASTERCARD INC CORP NOTES		57636OAB0	4,250,000.00	US_BANCO		104.01	4,420,221.00	31,458.50	110,121.01	2.09	1.49
DTD 03/31/2014 3.375% 04/01/2024											

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Corporate Note										
MORGAN STANLEY CORP NOTES (CALLABLE) DTD 04/22/2021 0.731% 04/05/2024	61772BAA1	670,000.00	MORGAN_	04/05/23	99.20	664,655.41	(5,344.59)	(5,344.59)	1.18	1.10
MORGAN STANLEY CORP NOTES (CALLABLE) DTD 04/22/2021 0.731% 04/05/2024	61772BAA1	1,995,000.00	GOLDMAN	04/05/23	99.20	1,979,085.89	(18,427.81)	(17,423.04)	1.18	1.10
AMAZON.COM INC CORPORATE NOTES DTD 05/12/2021 0.450% 05/12/2024	023135BW5	3,085,000.00	JPM_CHA		97.84	3,018,468.89	(62,027.01)	(63,116.05)	2.27	1.41
WALMART INC CORPORATE NOTES DTD 04/23/2019 2.850% 07/08/2024	931142EL3	8,200,000.00	WELLS_F	04/15/23	103.05	8,450,255.80	(387,130.20)	(11,634.51)	1.19	1.57
US BANCORP NOTES (CALLABLE) DTD 07/29/2019 2.400% 07/30/2024	91159HHX1	3,300,000.00	MIZUHO	06/28/24	101.81	3,359,667.30	56,928.30	58,323.06	2.36	1.66
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	98.75	2,898,312.50	(36,687.50)	(36,687.50)	1.62	1.14
BANK OF AMERICA CORP (CALLABLE) CORPORAT DTD 10/21/2020 0.810% 10/24/2024	06051GJH3	3,815,000.00	MERRILL	10/24/23	98.50	3,757,946.68	(57,053.32)	(57,053.32)	1.72	1.37
MICROSOFT CORP (CALLABLE) NOTES DTD 02/12/2015 2.700% 02/12/2025	594918BB9	5,350,000.00	JSEB	11/12/24	103.07	5,514,100.55	(213,662.95)	(120,977.48)	2.67	1.66
TOYOTA MOTOR CREDIT CORP CORP NOTES DTD 02/13/2020 1.800% 02/13/2025	89236TGT6	1,595,000.00	MITSU		100.04	1,595,636.41	(21,055.59)	(13,304.85)	2.94	1.79
TOYOTA MOTOR CREDIT CORP CORP NOTES DTD 02/13/2020 1.800% 02/13/2025	89236TGT6	2,180,000.00	CITIGRP		100.04	2,180,869.82	(20,428.78)	(12,818.61)	2.94	1.79
NOVARTIS CAPITAL CORP DTD 02/14/2020 1.750% 02/14/2025	66989HAP3	7,360,000.00	WELLS_F	01/14/25	100.11	7,367,853.12	(251,660.48)	(155,938.25)	2.87	1.71
CITIGROUP INC CORPORATE NOTES DTD 05/04/2021 0.981% 05/01/2025	172967MX6	1,310,000.00	CITIGRP		97.76	1,280,663.86	(29,336.14)	(29,336.14)	3.20	1.69
CITIGROUP INC CORPORATE NOTES DTD 05/04/2021 0.981% 05/01/2025	172967MX6	1,400,000.00	GOLDMAN		97.76	1,368,648.40	(35,061.60)	(34,366.93)	3.20	1.69

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Corporate Note											
GOLDMAN SACHS GROUP INC CORPORATE NOTES	DTD 05/22/2015 3.750% 05/22/2025	38148LAE6	3,635,000.00	MORGAN_	02/22/25	104.64	3,803,594.94	(257,354.36)	(155,951.70)	2.90	2.29
HONEYWELL INTL CORP NOTES (CALLABLE)	DTD 05/18/2020 1.350% 06/01/2025	438516CB0	4,000,000.00	CITIGRP	05/01/25	98.73	3,949,120.00	(129,200.00)	(120,608.93)	3.19	1.74
JPMORGAN CHASE & CO CORPORATE NOTES	DTD 08/10/2021 0.768% 08/09/2025	46647PCM6	3,360,000.00	JPM_CHA		96.97	3,258,121.44	(101,878.56)	(101,878.56)	3.47	1.66
TARGET CORP CORPORATE NOTES	DTD 01/24/2022 1.950% 01/15/2027	87612EBM7	780,000.00	CITIGRP		99.80	778,471.98	(202.02)	(207.86)	4.75	1.99
TARGET CORP CORPORATE NOTES	DTD 01/24/2022 1.950% 01/15/2027	87612EBM7	3,500,000.00	BARCLAY		99.80	3,493,143.50	(4,721.50)	(4,722.68)	4.75	1.99
Security Type Sub-Total			102,640,000.00				103,775,940.66	(1,363,429.24)	(368,356.77)	1.97	1.48
Certificate of Deposit											
SUMITOMO MITSUI BANK NY CERT DEPOS	DTD 07/14/2020 0.700% 07/08/2022	86565CKU2	3,840,000.00	SMBC		100.10	3,843,740.16	3,740.16	3,740.16	0.43	0.70
NORDEA BANK ABP NEW YORK CERT DEPOS	DTD 08/29/2019 1.850% 08/26/2022	65558TLL7	6,060,000.00	MERRILL		100.70	6,102,504.84	42,504.84	42,504.84	0.57	0.58
SKANDINAV ENSKILDA BANK LT CD	DTD 09/03/2019 1.860% 08/26/2022	83050PDR7	7,365,000.00	BARCLAYS		100.71	7,417,070.55	52,070.55	52,070.55	0.57	0.58
DNB BANK ASA/NY LT CD	DTD 12/06/2019 2.040% 12/02/2022	23341VZT1	3,620,000.00	GOLDMAN		101.06	3,658,462.50	38,462.50	38,462.50	0.83	0.75
CREDIT SUISSE NEW YORK CERT DEPOS	DTD 03/23/2021 0.590% 03/17/2023	22552G3C2	4,065,000.00	CSFB		99.54	4,046,130.27	(18,869.73)	(18,869.73)	1.12	1.00
Security Type Sub-Total			24,950,000.00				25,067,908.32	117,908.32	117,908.32	0.67	0.69
Asset-Backed Security											
NAROT 2018-B A3	DTD 07/25/2018 3.060% 03/15/2023	65479GAD1	116,416.58	SOCGEN		100.10	116,535.66	122.85	119.99	0.06	2.97

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Asset-Backed Security										
HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	222,080.89	MERRILL		100.41	222,999.84	924.90	920.60	0.22	2.46
HYUNDAI AUTO RECEIVABLES TRUST DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	324,329.29	SOCGEN		100.31	325,341.49	1,054.88	1,026.15	0.18	2.43
HAROT 2019-2 A3 DTD 05/29/2019 2.520% 06/21/2023	43815MAC0	710,776.63	JPM_CHAS		100.56	714,747.17	3,997.05	3,979.56	0.32	2.11
NAROT 2019-A A3 DTD 02/13/2019 2.900% 10/15/2023	65479KAD2	678,890.99	MITSU		100.64	683,236.23	4,448.09	4,382.70	0.26	2.52
COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	349,751.72	JPM_CHAS		100.51	351,541.29	1,860.42	1,817.91	0.28	2.22
NAROT 2019-B A3 DTD 05/28/2019 2.500% 11/15/2023	65479HAC1	867,629.48	WELLS_FA		100.69	873,587.40	6,154.10	6,036.30	0.34	2.11
CARMX 2019-2 A3 DTD 04/17/2019 2.680% 03/15/2024	14316LAC7	607,826.94	RBC		100.65	611,781.64	4,016.82	3,981.47	0.40	2.37
TAOT 2020-A A3 DTD 02/12/2020 1.660% 05/15/2024	89232HAC9	2,783,604.05	MITSU		100.32	2,792,408.59	9,005.52	8,912.40	0.55	1.52
NAROT 2020-B A3 DTD 06/30/2020 0.550% 07/15/2024	65479CAD0	809,297.03	MIZUHO		99.76	807,336.51	(1,938.35)	(1,947.08)	0.57	0.65
CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/16/2024	14315XAC2	1,445,569.46	MERRILL		100.38	1,451,118.86	5,833.02	5,715.61	0.65	1.75
HAROT 2021-1 A3 DTD 02/24/2021 0.270% 04/21/2025	43813GAC5	1,445,000.00	JPM_CHA		98.60	1,424,743.27	(20,230.29)	(20,236.25)	1.10	0.71
HART 2021-A A3 DTD 04/28/2021 0.380% 09/15/2025	44933LAC7	1,145,000.00	BARCLAY		98.44	1,127,193.53	(17,686.02)	(17,707.01)	1.45	0.82
CARMX 2021-1 A3 DTD 01/27/2021 0.340% 12/15/2025	14316NAC3	860,000.00	MITSU		98.96	851,025.73	(8,804.33)	(8,839.60)	1.12	0.61
TAOT 2021-C A3 DTD 09/27/2021 0.430% 01/15/2026	89239BAC5	2,000,000.00	BARCLAY		97.86	1,957,212.00	(42,628.60)	(42,641.49)	1.89	0.98
CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314OAC8	1,725,000.00	MERRILL		98.82	1,704,692.09	(19,936.17)	(19,996.47)	1.29	0.82
HART 2021-C A3 DTD 11/17/2021 0.740% 05/15/2026	44935FAD6	990,000.00	SMBC		98.64	976,503.33	(13,275.70)	(13,285.94)	2.11	1.07
DCENT 2021-A1 A1 DTD 09/27/2021 0.580% 09/15/2026	254683CP8	1,595,000.00	CITIGRP		97.59	1,556,521.42	(38,137.09)	(38,161.00)	2.60	1.12

Managed Account Fair Market Value & Analytics

For the Month Ending **January 31, 2022**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Security Type Sub-Total		18,676,173.06				18,548,526.05	(125,218.90)	(125,922.15)	1.09	1.34
Managed Account Sub-Total		592,101,604.86				586,856,239.75	(8,374,696.20)	(6,687,200.04)	2.44	1.34
Securities Sub-Total		\$592,101,604.86				\$586,856,239.75	(\$8,374,696.20)	(\$6,687,200.04)	2.44	1.34%
Accrued Interest						\$1,913,003.27				
Total Investments						\$588,769,243.02				

Managed Account Security Transactions & Interest

For the Month Ending **January 31, 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									
BUY										
01/04/22	01/06/22	US TREASURY NOTES DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	8,475,000.00	(8,174,402.34)	(13,731.57)	(8,188,133.91)			
01/05/22	01/06/22	US TREASURY NOTES DTD 03/31/2017 2.125% 03/31/2024	912828W71	5,930,000.00	(6,093,075.00)	(33,926.44)	(6,127,001.44)			
01/19/22	01/24/22	TARGET CORP CORPORATE NOTES DTD 01/24/2022 1.950% 01/15/2027	87612EBM7	780,000.00	(778,674.00)	0.00	(778,674.00)			
01/27/22	01/31/22	TARGET CORP CORPORATE NOTES DTD 01/24/2022 1.950% 01/15/2027	87612EBM7	3,500,000.00	(3,497,865.00)	(1,327.08)	(3,499,192.08)			

Transaction Type Sub-Total **18,685,000.00** **(18,544,016.34)** **(48,985.09)** **(18,593,001.43)**

INTEREST										
01/01/22	01/01/22	FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025	341271AD6	3,750,000.00	0.00	23,587.50	23,587.50			
01/01/22	01/01/22	NJ TURNPIKE AUTHORITY TXBL REV BONDS DTD 02/04/2021 1.047% 01/01/2026	646140DP5	1,115,000.00	0.00	5,837.03	5,837.03			
01/01/22	01/25/22	FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/01/2024	3137FQ3V3	440,838.84	0.00	1,862.12	1,862.12			
01/01/22	01/25/22	FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2015 2.716% 06/01/2022	3137BLUR7	1,340,369.71	0.00	3,033.70	3,033.70			
01/01/22	01/25/22	FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/01/2022	3137BM6P6	1,795,724.05	0.00	4,623.99	4,623.99			
01/01/22	01/25/22	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			
01/01/22	01/25/22	FANNIEMAE-ACES DTD 04/01/2014 3.346% 03/01/2024	3136AJB54	2,370,054.51	0.00	6,608.50	6,608.50			
01/03/22	01/03/22	MONEY MARKET FUND	MONEY0002	0.00	0.00	30.30	30.30			
01/07/22	01/07/22	FANNIE MAE NOTES DTD 01/10/2020 1.625% 01/07/2025	3135G0X24	8,760,000.00	0.00	71,175.00	71,175.00			
01/08/22	01/08/22	WALMART INC CORPORATE NOTES DTD 04/23/2019 2.850% 07/08/2024	931142EL3	8,200,000.00	0.00	116,850.00	116,850.00			

Managed Account Security Transactions & Interest

For the Month Ending **January 31, 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									
INTEREST										
01/10/22	01/10/22	SUMITOMO MITSUI BANK NY CERT DEPOS DTD 07/14/2020 0.700% 07/08/2022	86565CKU2	3,840,000.00	0.00	13,887.97	13,887.97			
01/10/22	01/10/22	FANNIE MAE NOTES DTD 07/10/2020 0.250% 07/10/2023	3135G05G4	8,570,000.00	0.00	10,712.50	10,712.50			
01/15/22	01/15/22	CARMX 2021-1 A3 DTD 01/27/2021 0.340% 12/15/2025	14316NAC3	860,000.00	0.00	243.67	243.67			
01/15/22	01/15/22	HYUNDAI AUTO RECEIVABLES TRUST DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	411,528.29	0.00	912.22	912.22			
01/15/22	01/15/22	COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	405,660.11	0.00	848.51	848.51			
01/15/22	01/15/22	DCENT 2021-A1 A1 DTD 09/27/2021 0.580% 09/15/2026	254683CP8	1,595,000.00	0.00	770.92	770.92			
01/15/22	01/15/22	NAROT 2020-B A3 DTD 06/30/2020 0.550% 07/15/2024	65479CAD0	877,821.35	0.00	402.33	402.33			
01/15/22	01/15/22	TAOT 2020-A A3 DTD 02/12/2020 1.660% 05/15/2024	89232HAC9	3,028,827.38	0.00	4,189.88	4,189.88			
01/15/22	01/15/22	CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314OAC8	1,725,000.00	0.00	747.50	747.50			
01/15/22	01/15/22	CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/16/2024	14315XAC2	1,550,405.77	0.00	2,441.89	2,441.89			
01/15/22	01/15/22	NAROT 2019-A A3 DTD 02/13/2019 2.900% 10/15/2023	65479KAD2	792,742.42	0.00	1,915.79	1,915.79			
01/15/22	01/15/22	HART 2021-A A3 DTD 04/28/2021 0.380% 09/15/2025	44933LAC7	1,145,000.00	0.00	362.58	362.58			
01/15/22	01/15/22	HART 2021-C A3 DTD 11/17/2021 0.740% 05/15/2026	44935FAD6	990,000.00	0.00	610.50	610.50			
01/15/22	01/15/22	NAROT 2019-B A3 DTD 05/28/2019 2.500% 11/15/2023	65479HAC1	985,204.84	0.00	2,052.51	2,052.51			
01/15/22	01/15/22	TAOT 2021-C A3 DTD 09/27/2021 0.430% 01/15/2026	89239BAC5	2,000,000.00	0.00	716.67	716.67			
01/15/22	01/15/22	CARMX 2019-2 A3 DTD 04/17/2019 2.680% 03/15/2024	14316LAC7	680,307.08	0.00	1,519.35	1,519.35			

Managed Account Security Transactions & Interest

For the Month Ending **January 31, 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									
INTEREST										
01/15/22	01/15/22	NAROT 2018-B A3 DTD 07/25/2018 3.060% 03/15/2023	65479GAD1	205,233.98	0.00	523.35	523.35			
01/18/22	01/18/22	HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	272,808.46	0.00	643.37	643.37			
01/21/22	01/21/22	HAROT 2019-2 A3 DTD 05/29/2019 2.520% 06/21/2023	43815MAC0	822,551.44	0.00	1,727.36	1,727.36			
01/21/22	01/21/22	FREDDIE MAC NOTES DTD 07/23/2020 0.375% 07/21/2025	3137EAEU9	4,620,000.00	0.00	8,662.50	8,662.50			
01/21/22	01/21/22	HAROT 2021-1 A3 DTD 02/24/2021 0.270% 04/21/2025	43813GAC5	1,445,000.00	0.00	325.13	325.13			
01/30/22	01/30/22	US BANCORP NOTES (CALLABLE) DTD 07/29/2019 2.400% 07/30/2024	91159HHX1	3,300,000.00	0.00	39,600.00	39,600.00			
01/31/22	01/31/22	US TREASURY NOTES DTD 01/31/2019 2.625% 01/31/2026	9128286A3	3,415,000.00	0.00	44,821.88	44,821.88			
01/31/22	01/31/22	US TREASURY NOTES DTD 07/31/2017 2.125% 07/31/2024	9128282N9	2,500,000.00	0.00	26,562.50	26,562.50			
01/31/22	01/31/22	US TREASURY NOTES DTD 08/01/2016 1.250% 07/31/2023	912828S92	5,465,000.00	0.00	34,156.25	34,156.25			
01/31/22	01/31/22	US TREASURY NOTES DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	26,975,000.00	0.00	50,578.13	50,578.13			
Transaction Type Sub-Total				108,490,078.23	0.00	487,849.80	487,849.80			
MATURITY										
01/01/22	01/01/22	FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2015 2.791% 01/01/2022	3137BHXY8	85,667.38	85,667.38	199.25	85,866.63	(535.42)	0.00	
Transaction Type Sub-Total				85,667.38	85,667.38	199.25	85,866.63	(535.42)	0.00	
PAYDOWNS										
01/01/22	01/25/22	FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/01/2022	3137BM6P6	104,682.88	104,682.88	0.00	104,682.88	(891.44)	0.00	
01/01/22	01/25/22	FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2015 2.716% 06/01/2022	3137BLUR7	79,760.39	79,760.39	0.00	79,760.39	(199.40)	0.00	

Managed Account Security Transactions & Interest

For the Month Ending **January 31, 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									
PAYDOWNS										
01/01/22	01/25/22	FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/01/2024	3137FQ3V3	36,450.69	36,450.69	0.00	36,450.69	0.88	0.00	
01/01/22	01/25/22	FANNIEMAE-ACES DTD 04/01/2014 3.346% 03/01/2024	3136AJB54	4,661.35	4,661.35	0.00	4,661.35	(226.51)	0.00	
01/15/22	01/15/22	CARMX 2019-2 A3 DTD 04/17/2019 2.680% 03/15/2024	14316LAC7	72,480.14	72,480.14	0.00	72,480.14	7.41	0.00	
01/15/22	01/15/22	NAROT 2019-B A3 DTD 05/28/2019 2.500% 11/15/2023	65479HAC1	117,575.36	117,575.36	0.00	117,575.36	26.58	0.00	
01/15/22	01/15/22	HYUNDAI AUTO RECEIVABLES TRUST DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	87,199.00	87,199.00	0.00	87,199.00	11.47	0.00	
01/15/22	01/15/22	CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/16/2024	14315XAC2	104,836.31	104,836.31	0.00	104,836.31	20.57	0.00	
01/15/22	01/15/22	NAROT 2020-B A3 DTD 06/30/2020 0.550% 07/15/2024	65479CAD0	68,524.32	68,524.32	0.00	68,524.32	1.88	0.00	
01/15/22	01/15/22	TAOT 2020-A A3 DTD 02/12/2020 1.660% 05/15/2024	89232HAC9	245,223.33	245,223.33	0.00	245,223.33	17.71	0.00	
01/15/22	01/15/22	NAROT 2018-B A3 DTD 07/25/2018 3.060% 03/15/2023	65479GAD1	88,817.40	88,817.40	0.00	88,817.40	2.88	0.00	
01/15/22	01/15/22	NAROT 2019-A A3 DTD 02/13/2019 2.900% 10/15/2023	65479KAD2	113,851.43	113,851.43	0.00	113,851.43	17.25	0.00	
01/15/22	01/15/22	COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	55,908.39	55,908.39	0.00	55,908.39	11.33	0.00	
01/18/22	01/18/22	HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	50,727.57	50,727.57	0.00	50,727.57	1.36	0.00	
01/21/22	01/21/22	HAROT 2019-2 A3 DTD 05/29/2019 2.520% 06/21/2023	43815MAC0	111,774.81	111,774.81	0.00	111,774.81	4.17	0.00	
Transaction Type Sub-Total				1,342,473.37	1,342,473.37	0.00	1,342,473.37	(1,193.86)	0.00	
SELL										
01/04/22	01/06/22	US TREASURY NOTES DTD 02/15/2020 1.375% 02/15/2023	912828Z86	2,990,000.00	3,020,250.39	16,087.50	3,036,337.89	(20,205.86)	11,294.19	FIFO
01/04/22	01/06/22	VISA INC (CALLABLE) NOTE DTD 09/11/2017 2.150% 09/15/2022	92826CAG7	2,000,000.00	2,021,580.00	13,258.33	2,034,838.33	104,400.00	35,079.77	FIFO

Managed Account Security Transactions & Interest

For the Month Ending **January 31, 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									
SELL										
01/04/22	01/06/22	US TREASURY NOTES DTD 02/01/2016 1.750% 01/31/2023	912828P38	245,000.00	248,407.03	1,852.48	250,259.51	15,149.80	6,307.40	FIFO
01/05/22	01/06/22	US TREASURY NOTES DTD 02/15/2021 0.125% 02/15/2024	91282CBM2	6,040,000.00	5,952,703.13	2,954.35	5,955,657.48	(60,400.00)	(64,512.94)	FIFO
01/06/22	01/06/22	US TREASURY NOTES DTD 03/31/2016 1.500% 03/31/2023	912828O29	150,000.00	151,734.38	605.77	152,340.15	7,259.77	3,379.54	FIFO
01/27/22	01/31/22	US TREASURY N/B NOTES DTD 05/31/2021 0.750% 05/31/2026	91282CCF6	1,800,000.00	1,735,523.44	2,299.45	1,737,822.89	(60,539.06)	(61,059.88)	FIFO
01/31/22	01/31/22	US TREASURY N/B NOTES DTD 05/31/2021 0.750% 05/31/2026	91282CCF6	685,000.00	660,998.24	875.07	661,873.31	(22,503.32)	(22,701.52)	FIFO
Transaction Type Sub-Total				13,910,000.00	13,791,196.61	37,932.95	13,829,129.56	(36,838.67)	(92,213.44)	
Managed Account Sub-Total					(3,324,678.98)	476,996.91	(2,847,682.07)	(38,567.95)	(92,213.44)	
Total Security Transactions					(3,324,678.98)	\$476,996.91	(\$2,847,682.07)	(\$38,567.95)	(\$92,213.44)	