



Account Statement

For the Month Ending **January 31, 2021**

Consolidated Summary Statement

CITY OF STOCKTON

Portfolio Summary

Portfolio Holdings	Cash Dividends and Income	Closing Market Value
PFM Managed Account	695,523.74	543,926,686.30
State Pool	0.00	75,000,000.00
CAMP Pool	0.00	81,814.02
Idle Funds in Reserve Portfolio	0.00	139,999.13
BoW Main Account	0.00	90,285,417.28
Total	\$695,523.74	\$709,433,916.73

Investment Allocation

Investment Type	Closing Market Value	Percent
Asset-Backed Security	24,889,546.71	3.51
Certificate of Deposit	42,020,645.52	5.92
Corporate Note	110,525,040.32	15.58
Federal Agency Collateralized Mortgage Obligatio	15,203,543.39	2.14
Federal Agency Bond / Note	186,620,008.60	26.31
Municipal Bond / Note	17,354,583.25	2.45
Supra-National Agency Bond / Note	9,665,512.81	1.36
U.S. Treasury Bond / Note	137,647,805.70	19.40
State Pool	75,000,000.00	10.57
CAMP Pool	81,814.02	0.01
Idle Funds in Reserve Portfolio	139,999.13	0.02
BoW Main Account	90,285,417.28	12.73

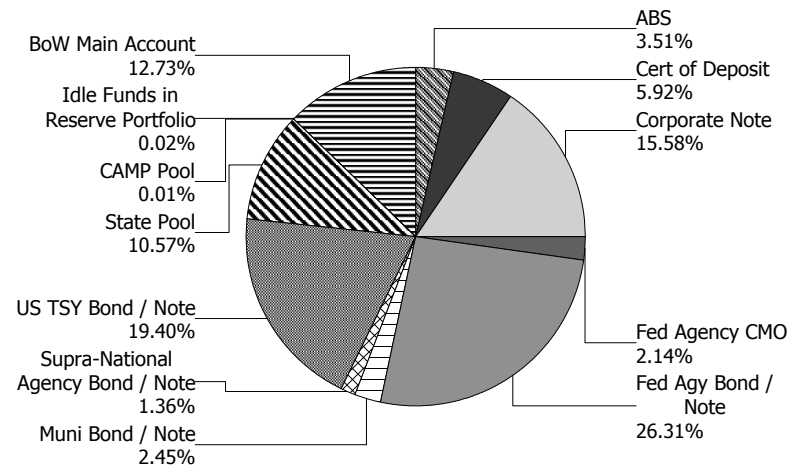
Total **\$709,433,916.73** **100.00%**

Maturity Distribution (Fixed Income Holdings)

Portfolio Holdings	Closing Market Value	Percent
Under 30 days	169,275,825.79	23.87
31 to 60 days	0.00	0.00
61 to 90 days	7,827,737.57	1.10
91 to 180 days	12,359,521.47	1.74
181 days to 1 year	28,328,244.19	3.99
1 to 2 years	74,269,817.22	10.47
2 to 3 years	177,358,662.33	25.00
3 to 4 years	131,209,103.56	18.49
4 to 5 years	108,805,004.60	15.34
Over 5 years	0.00	0.00
Total	\$709,433,916.73	100.00%

Weighted Average Days to Maturity 780

Sector Allocation





Managed Account Summary Statement

For the Month Ending **January 31, 2021**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Transaction Summary - Managed Account

Opening Market Value	\$540,920,560.42
Maturities/Calls	(3,696,611.84)
Principal Dispositions	(7,937,050.13)
Principal Acquisitions	14,052,098.83
Unsettled Trades	1,115,000.00
Change in Current Value	(527,310.98)
Closing Market Value	\$543,926,686.30

Cash Transactions Summary - Managed Account

Maturities/Calls	1,623,056.25
Sale Proceeds	7,975,532.58
Coupon/Interest/Dividend Income	603,432.24
Principal Payments	2,091,611.84
Security Purchases	(14,061,213.97)
Net Cash Contribution	(25,515.57)
Reconciling Transactions	0.00

Earnings Reconciliation (Cash Basis) - Managed Account

Interest/Dividends/Coupons Received	659,970.94
Less Purchased Interest Related to Interest/Coupons	(9,115.14)
Plus Net Realized Gains/Losses	44,667.94
Total Cash Basis Earnings	\$695,523.74

Cash Balance

Closing Cash Balance **\$139,999.13**

Earnings Reconciliation (Accrual Basis)

	Total
Ending Amortized Value of Securities	531,437,235.46
Ending Accrued Interest	2,231,956.28
Plus Proceeds from Sales	7,975,532.58
Plus Proceeds of Maturities/Calls/Principal Payments	3,714,668.09
Plus Coupons/Dividends Received	603,432.24
Less Cost of New Purchases	(15,176,213.97)
Less Beginning Amortized Value of Securities	(527,915,379.55)
Less Beginning Accrued Interest	(2,155,772.66)
Total Accrual Basis Earnings	\$715,458.47



Portfolio Summary and Statistics

For the Month Ending **January 31, 2021**

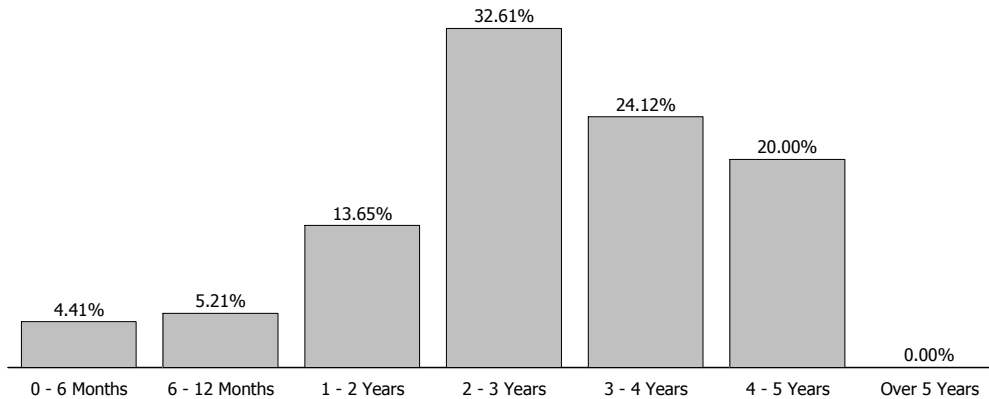
CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Account Summary

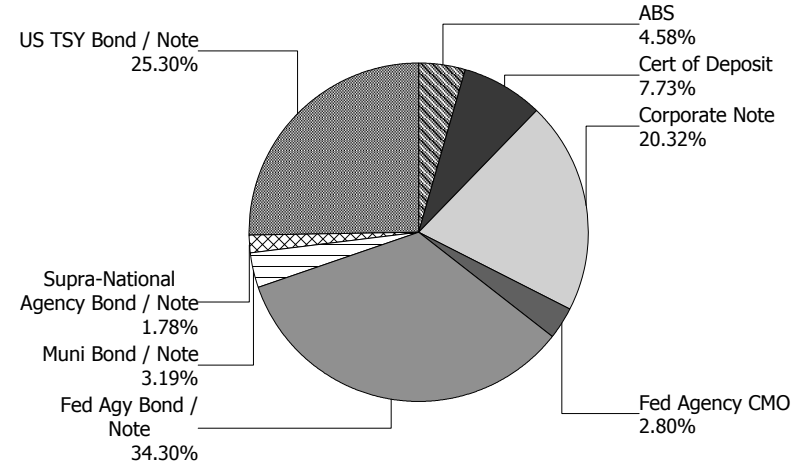
Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	131,175,000.00	137,647,805.70	25.30
Supra-National Agency Bond / Note	9,590,000.00	9,665,512.81	1.78
Municipal Bond / Note	16,850,000.00	17,354,583.25	3.19
Federal Agency Collateralized Mortgage Obligation	14,745,449.58	15,203,543.39	2.80
Federal Agency Bond / Note	184,095,000.00	186,620,008.60	34.30
Corporate Note	106,480,000.00	110,525,040.32	20.32
Certificate of Deposit	41,380,000.00	42,020,645.52	7.73
Asset-Backed Security	24,504,448.04	24,889,546.71	4.58
Managed Account Sub-Total	528,819,897.62	543,926,686.30	100.00%
Accrued Interest		2,231,956.28	
Total Portfolio	528,819,897.62	546,158,642.58	

Unsettled Trades **1,115,000.00** **1,126,250.35**

Maturity Distribution



Sector Allocation



Characteristics

Yield to Maturity at Cost	1.48%
Yield to Maturity at Market	0.39%
Weighted Average Days to Maturity	1018



Managed Account Issuer Summary

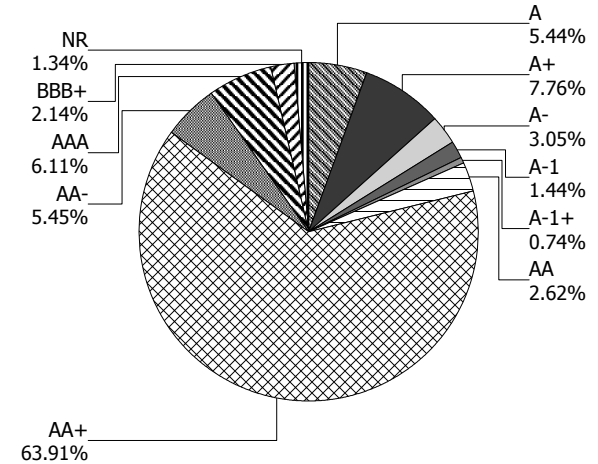
For the Month Ending **January 31, 2021**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Issuer Summary

Issuer	Market Value of Holdings	Percent
ALLY AUTO RECEIVABLES TRUST	1,355,798.04	0.25
AMERICAN EXPRESS CO	2,048,466.00	0.38
AMERICAN HONDA FINANCE	3,673,753.00	0.68
APPLE INC	6,146,538.00	1.13
BANK OF AMERICA CO	3,828,791.23	0.70
CALIFORNIA DEPARTMENT OF WATER RESOURCES	155,000.00	0.03
CALIFORNIA STATE UNIVERSITY	1,251,425.00	0.23
CAPITAL ONE PRIME AUTO REC TRUST	1,226,281.69	0.23
CARMAX AUTO OWNER TRUST	4,147,108.32	0.76
CISCO SYSTEMS INC	4,036,032.00	0.74
CITIGROUP INC	3,819,723.99	0.70
CREDIT AGRICOLE SA	4,073,697.61	0.75
CREDIT SUISSE GROUP RK	3,861,819.50	0.71
DEERE & COMPANY	4,984,083.00	0.92
DNB ASA	3,742,833.84	0.69
FANNIE MAE	114,073,144.45	20.97
FEDERAL FARM CREDIT BANKS	6,045,699.72	1.11
FEDERAL HOME LOAN BANKS	16,394,373.28	3.01
FLORIDA STATE BOARD OF ADMIN FIN CORP	3,856,650.00	0.71
FREDDIE MAC	65,310,334.54	12.01
GOLDMAN SACHS GROUP INC	3,754,039.96	0.69
HOME DEPOT INC	2,059,202.00	0.38
HONDA AUTO RECEIVABLES	3,373,093.68	0.62
HYUNDAI AUTO RECEIVABLES	2,046,811.97	0.38
INTEL CORPORATION	4,099,716.00	0.75
INTL BANK OF RECONSTRUCTION AND DEV	9,665,512.81	1.78
JP MORGAN CHASE & CO	2,952,877.09	0.54
LOS ANGELES COMMUNITY COLLEGE DISTRICT	1,937,932.30	0.36
MASTERCARD INC	4,649,232.25	0.85
MERCEDES-BENZ AUTO RECEIVABLES	1,137,815.27	0.21
MICROSOFT CORP	2,998,136.28	0.55
MINITUBISHI UFJ FINANCIAL GROUP INC	3,768,595.36	0.69

Credit Quality (S&P Ratings)





Managed Account Issuer Summary

For the Month Ending **January 31, 2021**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Issuer	Market Value of Holdings	Percent
NEW JERSEY TURNPIKE AUTHORITY	1,126,250.35	0.21
NISSAN AUTO RECEIVABLES	7,437,319.65	1.37
NORDEA BANK ABP	6,218,129.64	1.14
NOVARTIS AG	7,679,460.80	1.41
ORACLE CORP	4,136,629.40	0.76
PACCAR FINANCIAL CORP	2,228,043.26	0.41
PFIZER INC	6,890,630.40	1.27
ROYAL BANK OF CANADA	4,045,288.00	0.74
SAN DIEGO COMMUNITY COLLEGE DISTRICT	1,534,158.00	0.28
SKANDINAVISKA ENSKILDA BANKEN AB	7,558,331.25	1.39
SOCIETE GENERALE	4,895,638.00	0.90
STATE OF CALIFORNIA	4,646,959.90	0.85
STATE OF MARYLAND	1,297,874.90	0.24
STATE STREET CORPORATION	2,391,933.32	0.44
SUMITOMO MITSUI FINANCIAL GROUP INC	3,856,312.32	0.71
THE BANK OF NEW YORK MELLON CORPORATION	7,258,127.66	1.33
THE WALT DISNEY CORPORATION	4,091,976.00	0.75
TOYOTA MOTOR CORP	8,101,321.84	1.49
UNITED PARCEL SERVICE INC	4,099,372.00	0.75
UNITED STATES TREASURY	137,647,805.70	25.32
UNIVERSITY OF CALIFORNIA	1,548,332.80	0.28
US BANCORP	7,851,854.53	1.44
VISA INC	2,058,584.00	0.38
WAL-MART STORES INC	8,851,834.40	1.63
Total	\$543,926,686.30	100.00%



Managed Account Detail of Securities Held

For the Month Ending **January 31, 2021**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
U.S. Treasury Bond / Note												
US TREASURY NOTES DTD 09/30/2020 0.125% 09/30/2022		91282CAN1	6,740,000.00	AA+	Aaa	11/25/20	11/27/20	6,736,314.06	0.15	2,870.05	6,736,676.07	6,741,052.79
US TREASURY NOTES DTD 12/31/2015 2.125% 12/31/2022		912828N30	2,780,000.00	AA+	Aaa	06/04/18	06/06/18	2,703,332.81	2.77	5,222.10	2,747,936.67	2,886,421.74
US TREASURY NOTES DTD 02/01/2016 1.750% 01/31/2023		912828P38	445,000.00	AA+	Aaa	10/02/18	10/05/18	423,671.29	2.94	21.51	435,152.86	459,462.50
US TREASURY NOTES DTD 02/15/2020 1.375% 02/15/2023		912828Z86	6,790,000.00	AA+	Aaa	03/02/20	03/04/20	6,904,581.25	0.80	43,129.42	6,869,080.19	6,962,933.15
US TREASURY NOTES DTD 03/31/2016 1.500% 03/31/2023		912828Q29	3,850,000.00	AA+	Aaa	02/08/19	02/12/19	3,708,181.64	2.44	19,673.08	3,775,893.32	3,963,695.12
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	10,215,306.87	10,512,500.00
US TREASURY NOTES DTD 08/01/2016 1.250% 07/31/2023		912828S92	2,375,000.00	AA+	Aaa	04/02/19	04/04/19	2,274,433.59	2.28	82.01	2,317,042.16	2,440,312.50
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	3,003,678.01	3,174,975.00
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	4,989,102.10	5,161,719.00
US TREASURY NOTES DTD 11/15/2013 2.750% 11/15/2023		912828WE6	10,925,000.00	AA+	Aaa	03/06/19	03/08/19	11,035,530.27	2.52	64,735.15	10,990,621.30	11,711,940.86
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	8,426,974.52	8,987,316.83
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	460,808.72	492,775.00
US TREASURY NOTES DTD 05/01/2017 2.000% 04/30/2024		912828X70	9,225,000.00	AA+	Aaa	06/03/19	06/05/19	9,266,800.78	1.90	47,399.17	9,252,633.79	9,758,320.31
US TREASURY NOTES DTD 06/30/2017 2.000% 06/30/2024		912828XX3	11,430,000.00	AA+	Aaa	07/01/19	07/03/19	11,547,871.88	1.78	20,207.73	11,510,455.31	12,119,371.88



Managed Account Detail of Securities Held

For the Month Ending **January 31, 2021**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
U.S. Treasury Bond / Note											
US TREASURY NOTES DTD 07/31/2017 2.125% 07/31/2024	9128282N9	2,500,000.00	AA+	Aaa	08/07/19	08/08/19	2,578,906.25	1.47	146.75	2,555,351.50	2,664,843.75
US TREASURY NOTES DTD 08/31/2017 1.875% 08/31/2024	9128282U3	7,190,000.00	AA+	Aaa	09/03/19	09/05/19	7,377,333.20	1.33	57,351.17	7,324,382.27	7,607,918.75
US TREASURY NOTES DTD 08/31/2017 1.875% 08/31/2024	9128282U3	7,500,000.00	AA+	Aaa	11/25/20	11/27/20	7,952,050.78	0.26	59,823.90	7,930,320.74	7,935,937.50
US TREASURY NOTES DTD 10/02/2017 2.125% 09/30/2024	9128282Y5	7,325,000.00	AA+	Aaa	10/01/19	10/03/19	7,543,891.60	1.50	53,025.76	7,485,448.50	7,821,726.56
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	2,210,826.03	2,217,387.50
US TREASURY NOTES DTD 10/31/2017 2.250% 10/31/2024	9128283D0	4,900,000.00	AA+	Aaa	11/01/19	11/05/19	5,060,207.03	1.57	28,323.90	5,020,287.17	5,261,375.00
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	2,173,719.41	2,290,468.75
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	8,933,839.56	9,391,992.19
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	7,059,657.73	7,083,359.02
Security Type Sub-Total		131,175,000.00					132,652,745.29	1.56	593,755.47	132,425,194.80	137,647,805.70
Supra-National Agency Bond / Note											
INTL BANK OF RECONSTRUCTION AND DEV NOTE DTD 07/25/2018 2.750% 07/23/2021	459058GH0	5,850,000.00	AAA	Aaa	07/18/18	07/25/18	5,836,311.00	2.83	3,575.00	5,847,847.80	5,922,300.15
INTL BK RECON & DEVELOP CORPORATE NOTES DTD 11/24/2020 0.250% 11/24/2023	459058JM6	3,740,000.00	AAA	Aaa	11/17/20	11/24/20	3,731,959.00	0.32	1,740.14	3,732,465.69	3,743,212.66
Security Type Sub-Total		9,590,000.00					9,568,270.00	1.86	5,315.14	9,580,313.49	9,665,512.81



Managed Account Detail of Securities Held

For the Month Ending **January 31, 2021**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
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	4,444,309.47	4,646,959.90
MD ST TXBL GO BONDS DTD 08/05/2020 0.510% 08/01/2024		574193TQ1	1,295,000.00	AAA	Aaa	07/23/20	08/05/20	1,294,637.40	0.52	3,228.87	1,294,682.20	1,297,874.90
SAN DIEGO CCD, CA TXBL GO BONDS DTD 10/16/2019 2.046% 08/01/2024		797272QP9	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	1,534,158.00
CA ST UNIV TXBL REV BONDS DTD 09/17/2020 0.685% 11/01/2024		13077DNC2	1,250,000.00	AA-	Aa2	08/27/20	09/17/20	1,250,000.00	0.69	3,187.16	1,250,000.00	1,251,425.00
CA ST DEPT WTR RES WTR SYS TXBL REV BNDS DTD 08/06/2020 0.560% 12/01/2024		13067WRB0	155,000.00	AAA	Aa1	07/30/20	08/06/20	155,000.00	0.56	144.67	155,000.00	155,000.00
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	461,473.14	468,574.40
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	1,079,758.40
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	1,056,837.77	1,079,862.00
FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025		341271AD6	2,700,000.00	AA	Aa3	09/03/20	09/16/20	2,700,000.00	1.26	2,830.50	2,700,000.00	2,776,788.00
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	3,356.75	1,930,000.00	1,937,932.30
NJ TPK AUTH -B-TXBL MUNICIPAL BONDS DTD 02/04/2021 1.047% 01/01/2026		646140DP5	1,115,000.00	A+	A2	01/22/21	02/04/21	1,115,000.00	1.05	0.00	1,115,000.00	1,126,250.35
Security Type Sub-Total			16,850,000.00					16,946,469.95	1.28	66,595.65	16,917,302.58	17,354,583.25
Federal Agency Collateralized Mortgage Obligation												
FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/01/2021		3136B1XP4	383,454.27	AA+	Aaa	04/11/18	04/30/18	391,081.56	2.93	1,137.58	384,779.67	384,229.32



Managed Account Detail of Securities Held

For the Month Ending **January 31, 2021**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Federal Agency Collateralized Mortgage Obligation											
FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2015 2.791% 01/01/2022	3137BHYX8	3,965,000.00	AA+	Aaa	05/16/19	05/21/19	3,989,781.25	2.54	9,221.93	3,973,657.88	4,011,711.43
FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2015 2.716% 06/01/2022	3137BLUR7	1,700,000.00	AA+	Aaa	04/02/19	04/05/19	1,704,250.00	2.63	3,847.67	1,701,787.73	1,729,001.24
FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/01/2022	3137BM6P6	2,100,000.00	AA+	Aaa	04/04/18	04/09/18	2,117,882.81	2.88	5,407.50	2,106,199.37	2,156,151.02
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	2,257,085.10	2,285,727.38
FANNIEMAE-ACES DTD 04/01/2014 3.346% 03/01/2024	3136AJB54	3,105,460.59	AA+	Aaa	12/13/19	12/18/19	3,256,366.57	2.14	8,659.06	3,215,961.13	3,352,394.70
FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/01/2024	3137FO3V3	1,251,534.72	AA+	Aaa	11/20/19	11/26/19	1,251,504.67	2.09	2,181.84	1,251,512.42	1,284,328.30

Security Type Sub-Total		14,745,449.58					14,983,941.86	2.37	34,761.98	14,890,983.30	15,203,543.39
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Federal Agency Bond / Note											
FREDDIE MAC NOTES (CALLABLE) DTD 08/06/2020 0.300% 02/06/2023	3134GWLD6	6,830,000.00	AA+	Aaa	08/03/20	08/06/20	6,830,000.00	0.30	9,960.42	6,830,000.00	6,835,716.71
FEDERAL HOME LOAN BANKS NOTES DTD 02/21/2020 1.375% 02/17/2023	3130AJ7E3	6,730,000.00	AA+	Aaa	02/20/20	02/21/20	6,717,616.80	1.44	42,155.97	6,721,540.41	6,901,110.25
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	6,455,826.95	6,462,741.56
FREDDIE MAC NOTES DTD 05/07/2020 0.375% 05/05/2023	3137EAER6	12,830,000.00	AA+	Aaa	06/15/20	06/16/20	12,851,554.40	0.32	11,493.54	12,846,846.41	12,895,330.36
FANNIE MAE NOTES DTD 05/22/2020 0.250% 05/22/2023	3135G04O3	7,600,000.00	AA+	Aaa	05/20/20	05/22/20	7,577,124.00	0.35	3,641.67	7,582,451.29	7,617,624.40
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	6,888,888.33	6,921,668.67
FANNIE MAE NOTES DTD 07/10/2020 0.250% 07/10/2023	3135G05G4	9,715,000.00	AA+	Aaa	07/08/20	07/10/20	9,694,112.75	0.32	1,416.77	9,698,042.22	9,736,751.89



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Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Federal Agency Bond / Note												
FREDDIE MAC NOTES DTD 08/21/2020 0.250% 08/24/2023		3137EAEV7	4,585,000.00	AA+	Aaa	08/19/20	08/21/20	4,580,323.30	0.28	5,094.44	4,581,021.82	4,595,779.34
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	12,296,223.98	13,194,775.25
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	1,794.38	3,920,916.30	3,921,819.93
FANNIE MAE NOTES DTD 11/25/2020 0.250% 11/27/2023		3135G06H1	4,180,000.00	AA+	Aaa	11/25/20	11/27/20	4,179,038.60	0.26	1,915.83	4,179,096.55	4,187,281.56
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	4,440,836.56	4,451,538.60
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	3,485,103.72	3,734,376.83
FANNIE MAE NOTES DTD 02/08/2019 2.500% 02/05/2024		3135G0V34	2,675,000.00	AA+	Aaa	02/07/19	02/08/19	2,665,049.00	2.58	32,694.44	2,669,001.02	2,858,935.68
FHLB BONDS DTD 02/15/2019 2.500% 02/13/2024		3130AFW94	760,000.00	AA+	Aaa	02/14/19	02/15/19	757,309.60	2.58	8,866.67	758,367.18	812,642.92
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	1,513,099.50
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	9,490.00	9,024,102.56	9,202,266.12
FEDERAL HOME LOAN BANK NOTES DTD 04/16/2020 0.500% 04/14/2025		3130AJHU6	4,920,000.00	AA+	Aaa	04/15/20	04/16/20	4,895,596.80	0.60	7,311.67	4,899,490.07	4,946,243.28
FANNIE MAE NOTES DTD 04/24/2020 0.625% 04/22/2025		3135G03U5	525,000.00	AA+	Aaa	05/21/20	05/26/20	526,727.25	0.56	902.34	526,485.32	530,563.42
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	3,040,376.67	3,067,161.90
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	6,588,513.47	6,669,940.20



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Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Federal Agency Bond / Note											
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	11,663,827.11	11,722,925.20
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	1,494,888.13	1,496,332.50
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	4,166,491.63	4,167,637.50
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	7,631,144.32	7,677,491.25
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	4,599,426.87	4,612,441.68
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	4,932.81	3,058,764.28	3,065,701.20
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	7,884.48	4,893,990.32	4,900,137.04
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	9,305.63	7,070,168.41	7,068,198.25
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	4,522,574.52	4,532,600.22
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	5,074.65	4,609,179.00	4,633,283.38
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	6,007.29	5,472,998.86	5,484,805.72
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	6,791.81	6,188,922.34	6,201,086.29
Security Type Sub-Total		184,095,000.00					184,368,938.55	0.75	397,120.52	184,305,506.62	186,620,008.60

Corporate Note



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Corporate Note											
GOLDMAN SACHS GRP INC CORP NT (CALLABLE) DTD 04/25/2016 2.625% 04/25/2021	38141GVU5	3,740,000.00	BBB+	A2	11/03/17	11/07/17	3,758,722.44	2.47	26,180.00	3,740,788.95	3,754,039.96
STATE STREET CORP NOTES DTD 05/19/2016 1.950% 05/19/2021	857477AV5	150,000.00	A	A1	11/01/16	11/01/16	150,142.50	1.93	585.00	150,009.19	150,752.10
STATE STREET CORP NOTES DTD 05/19/2016 1.950% 05/19/2021	857477AV5	2,230,000.00	A	A1	05/16/16	05/19/16	2,228,840.40	1.96	8,697.00	2,229,932.05	2,241,181.22
MICROSOFT CORP (CALLABLE) NOTES DTD 08/08/2016 1.550% 08/08/2021	594918BP8	855,000.00	AAA	Aaa	08/02/16	08/08/16	853,691.85	1.58	6,368.56	854,865.32	860,203.53
MICROSOFT CORP (CALLABLE) NOTES DTD 08/08/2016 1.550% 08/08/2021	594918BP8	2,125,000.00	AAA	Aaa	08/01/16	08/08/16	2,122,768.75	1.57	15,828.30	2,124,770.28	2,137,932.75
PACCAR FINANCIAL CORP DTD 08/11/2016 1.650% 08/11/2021	69371RN44	1,730,000.00	A+	A1	01/25/17	01/25/17	1,661,976.40	2.57	13,479.58	1,722,168.47	1,743,019.98
ORACLE CORP (CALLABLE) NOTES DTD 07/07/2016 1.900% 09/15/2021	68389XBK0	4,100,000.00	A	A3	11/29/16	11/29/16	4,008,201.00	2.40	29,428.89	4,088,151.59	4,136,629.40
CISCO SYSTEMS INC CORP (CALLABLE) NOTES DTD 09/20/2016 1.850% 09/20/2021	17275RBJ0	4,000,000.00	AA-	A1	06/20/18	06/22/18	3,851,880.00	3.06	26,927.78	3,971,150.32	4,036,032.00
CITIGROUP INC CORP (CALLABLE) NOTE DTD 12/08/2016 2.900% 12/08/2021	172967LC3	3,745,000.00	BBB+	A3	11/20/17	11/22/17	3,770,578.35	2.72	15,989.07	3,749,949.51	3,819,723.99
JOHN DEERE CAPITAL CORP NOTES DTD 01/06/2017 2.650% 01/06/2022	24422ETL3	875,000.00	A	A2	03/21/17	03/21/17	877,056.25	2.60	1,610.24	875,397.87	894,579.00
JOHN DEERE CAPITAL CORP NOTES DTD 01/06/2017 2.650% 01/06/2022	24422ETL3	1,000,000.00	A	A2	03/21/17	03/21/17	1,003,240.00	2.58	1,840.28	1,000,626.92	1,022,376.00
JOHN DEERE CAPITAL CORP NOTES DTD 01/06/2017 2.650% 01/06/2022	24422ETL3	3,000,000.00	A	A2	03/22/17	03/22/17	3,010,920.00	2.57	5,520.83	3,002,114.15	3,067,128.00
US BANCORP (CALLABLE) NOTES DTD 01/24/2017 2.625% 01/24/2022	91159HHP8	2,000,000.00	A+	A1	01/19/17	01/24/17	1,996,560.00	2.66	1,020.83	1,999,327.45	2,042,470.00



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Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Corporate Note											
AMERICAN EXPRESS CREDIT (CALLABLE) NOTES DTD 03/03/2017 2.700% 03/03/2022	0258M0EG0	2,000,000.00	A-	A2	07/10/17	07/13/17	2,019,320.00	2.48	22,200.00	2,004,228.79	2,048,466.00
WALT DISNEY COMPANY CORP NOTES DTD 03/06/2017 2.450% 03/04/2022	25468PDO6	4,000,000.00	BBB+	A2	07/14/17	07/19/17	4,047,920.00	2.18	40,016.67	4,011,235.24	4,091,976.00
INTEL CORP (CALLABLE) NOTES DTD 05/11/2017 2.350% 05/11/2022	458140BB5	4,000,000.00	A+	A1	07/10/17	07/13/17	4,002,480.00	2.34	20,888.89	4,000,621.07	4,099,716.00
APPLE INC CORP (CALLABLE) NOTE DTD 05/11/2017 2.300% 05/11/2022	037833CO1	6,000,000.00	AA+	Aa1	07/10/17	07/13/17	5,992,020.00	2.33	30,666.67	5,997,899.76	6,146,538.00
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	4,003,253.35	4,099,372.00
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	2,007,608.97	2,059,202.00
VISA INC (CALLABLE) NOTE DTD 09/11/2017 2.150% 09/15/2022	92826CAG7	2,000,000.00	AA-	Aa3	06/20/18	06/22/18	1,917,180.00	3.20	16,244.44	1,968,339.83	2,058,584.00
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	3,549,105.61	3,673,753.00
PACCAR FINANCIAL CORP CORPORATE NOTES DTD 08/11/2020 0.350% 08/11/2023	69371RQ90	485,000.00	A+	A1	08/04/20	08/11/20	484,364.65	0.39	801.60	484,465.61	485,023.28
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	6,779,429.98	7,258,127.66
US BANK NA CINCINNATI CORP NOTES DTD 02/04/2019 3.375% 02/05/2024	91159HHV5	2,125,000.00	A+	A1	04/02/19	04/04/19	2,171,197.50	2.89	35,062.50	2,153,716.66	2,307,216.63
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	71,324.44	6,505,181.80	6,890,630.40
MASTERCARD INC CORP NOTES DTD 03/31/2014 3.375% 04/01/2024	57636OAB0	4,250,000.00	A+	A1	04/02/19	04/04/19	4,388,762.50	2.67	47,812.50	4,337,867.70	4,649,232.25



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Corporate Note											
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	8,680,132.23	8,851,834.40
US BANCORP DTD 07/29/2019 2.400% 07/30/2024	91159HHX1	3,300,000.00	A+	A1	08/01/19	08/05/19	3,302,739.00	2.38	220.00	3,301,917.75	3,502,167.90
JPMORGAN CHASE & CO CORPORATE NOTES DTD 09/16/2020 0.653% 09/16/2024	46647PBS4	2,935,000.00	A-	A2	09/09/20	09/16/20	2,935,000.00	0.65	7,187.08	2,935,000.00	2,952,877.09
BANK OF AMERICA CORP CORPORATE NOTES DTD 10/21/2020 0.810% 10/24/2024	06051GJH3	3,815,000.00	A-	A2	10/16/20	10/21/20	3,815,000.00	0.81	8,583.75	3,815,000.00	3,828,791.23
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	1,613,533.83	1,663,026.75
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	2,198,197.70	2,272,977.00
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	7,579,249.49	7,679,460.80
Security Type Sub-Total		106,480,000.00					107,613,892.69	2.12	714,507.96	107,435,237.44	110,525,040.32
Certificate of Deposit											
MUFG BANK LTD/NY CERT DEPOS DTD 02/28/2019 2.970% 02/26/2021	55379WZT6	3,760,000.00	A-1	P-1	02/27/19	02/28/19	3,760,000.00	2.94	105,778.20	3,760,000.00	3,768,595.36
CREDIT AGRICOLE CIB NY CERT DEPOS DTD 04/04/2019 2.830% 04/02/2021	22535CDU2	4,055,000.00	A-1	P-1	04/03/19	04/04/19	4,055,000.00	2.83	95,949.18	4,055,000.00	4,073,697.61
ROYAL BANK OF CANADA NY CD DTD 06/08/2018 3.240% 06/07/2021	78012UEE1	4,000,000.00	A-1+	P-1	06/07/18	06/08/18	4,000,000.00	3.24	19,440.00	4,000,000.00	4,045,288.00
CREDIT SUISSE NEW YORK CERT DEPOS DTD 08/07/2020 0.520% 02/01/2022	22549L6F7	3,855,000.00	A+	Aa3	08/05/20	08/07/20	3,855,000.00	0.52	9,911.63	3,855,000.00	3,861,819.50



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Certificate of Deposit											
SOCIETE GENERALE NY CERT DEPOS DTD 02/19/2020 1.800% 02/14/2022	83369XDL9	4,825,000.00	A	A1	02/14/20	02/19/20	4,825,000.00	1.80	40,288.75	4,825,000.00	4,895,638.00
SUMITOMO MITSUI BANK NY CERT DEPOS DTD 07/14/2020 0.700% 07/08/2022	86565CKU2	3,840,000.00	A	A1	07/10/20	07/14/20	3,840,000.00	0.70	1,792.00	3,840,000.00	3,856,312.32
NORDEA BANK ABP NEW YORK CERT DEPOS DTD 08/29/2019 1.850% 08/26/2022	65558TLL7	6,060,000.00	AA-	Aa3	08/27/19	08/29/19	6,060,000.00	1.84	49,515.25	6,060,000.00	6,218,129.64
SKANDINAV ENSKILDA BANK LT CD DTD 09/03/2019 1.860% 08/26/2022	83050PDR7	7,365,000.00	A+	Aa2	08/29/19	09/03/19	7,365,000.00	1.85	60,503.48	7,365,000.00	7,558,331.25
DNB BANK ASA/NY LT CD DTD 12/06/2019 2.040% 12/02/2022	23341VZT1	3,620,000.00	AA-	Aa2	12/05/19	12/06/19	3,620,000.00	2.03	12,513.13	3,620,000.00	3,742,833.84
Security Type Sub-Total		41,380,000.00					41,380,000.00	1.96	395,691.62	41,380,000.00	42,020,645.52
Asset-Backed Security											
TAOT 2017-D A3 DTD 11/15/2017 1.930% 01/15/2022	89238KAD4	172,021.65	AAA	Aaa	11/07/17	11/15/17	172,005.79	1.93	147.56	172,018.02	172,208.79
TAOT 2018-A A3 DTD 01/31/2018 2.350% 05/16/2022	89238BAD4	388,181.13	AAA	Aaa	01/23/18	01/31/18	388,176.66	2.35	405.43	388,179.79	389,552.22
HART 2018-A A3 DTD 04/18/2018 2.790% 07/15/2022	44891KAD7	389,516.15	AAA	Aaa	04/10/18	04/18/18	389,457.49	2.79	483.00	389,496.12	391,916.47
MBART 2018-1 A3 DTD 07/25/2018 3.030% 01/15/2023	58772RAD6	1,125,717.41	AAA	Aaa	07/17/18	07/25/18	1,125,674.18	3.03	1,515.97	1,125,698.56	1,137,815.27
ALLYA 2018-3 A3 DTD 06/27/2018 3.000% 01/15/2023	02007JAC1	1,343,453.32	AAA	Aaa	06/19/18	06/27/18	1,343,361.43	3.00	1,791.27	1,343,413.92	1,355,798.04
NAROT 2018-B A3 DTD 07/25/2018 3.060% 03/15/2023	65479GAD1	1,449,268.19	AAA	Aaa	07/17/18	07/25/18	1,449,221.23	3.06	1,971.00	1,449,246.79	1,470,117.94
HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	1,025,827.28	AAA	NR	02/19/19	02/27/19	1,025,799.79	2.83	1,048.34	1,025,812.87	1,042,836.62
HYUNDAI AUTO RECEIVABLES TRUST DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	1,631,122.86	AAA	NR	04/03/19	04/10/19	1,630,908.21	2.66	1,928.35	1,631,001.41	1,654,895.50



Managed Account Detail of Securities Held

For the Month Ending **January 31, 2021**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Asset-Backed Security											
HAROT 2019-2 A3 DTD 05/29/2019 2.520% 06/21/2023	43815MAC0	2,290,000.00	NR	Aaa	05/21/19	05/29/19	2,289,914.58	2.52	1,603.00	2,289,949.92	2,330,257.06
NAROT 2019-A A3 DTD 02/13/2019 2.900% 10/15/2023	65479KAD2	2,427,005.54	NR	Aaa	02/05/19	02/13/19	2,426,637.85	2.90	3,128.14	2,426,792.91	2,469,493.43
COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	1,207,334.51	AAA	Aaa	05/21/19	05/30/19	1,207,089.91	2.51	1,346.85	1,207,181.90	1,226,281.69
NAROT 2019-B A3 DTD 05/28/2019 2.500% 11/15/2023	65479HAC1	2,450,000.00	NR	Aaa	05/21/19	05/28/19	2,449,446.06	2.51	2,722.22	2,449,654.81	2,493,020.78
CARMX 2019-2 A3 DTD 04/17/2019 2.680% 03/15/2024	14316LAC7	1,525,000.00	AAA	NR	04/09/19	04/17/19	1,524,844.15	2.68	1,816.44	1,524,901.14	1,558,656.75
TAOT 2020-A A3 DTD 02/12/2020 1.660% 05/15/2024	89232HAC9	3,535,000.00	AAA	Aaa	02/04/20	02/12/20	3,534,744.77	1.66	2,608.04	3,534,803.08	3,603,557.08
NAROT 2020-B A3 DTD 06/30/2020 0.550% 07/15/2024	65479CAD0	1,000,000.00	AAA	Aaa	06/23/20	06/30/20	999,972.60	0.55	244.44	999,976.61	1,004,687.50
CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/16/2024	14315XAC2	1,685,000.00	AAA	NR	01/14/20	01/22/20	1,684,669.40	1.89	1,415.40	1,684,738.84	1,727,985.02
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	32.49	859,830.54	860,466.55
Security Type Sub-Total		24,504,448.04					24,501,754.16	2.35	24,207.94	24,502,697.23	24,889,546.71
Managed Account Sub-Total		528,819,897.62					532,016,012.50	1.48	2,231,956.28	531,437,235.46	543,926,686.30
Securities Sub-Total		\$528,819,897.62					\$532,016,012.50	1.48%	\$2,231,956.28	\$531,437,235.46	\$543,926,686.30
Accrued Interest											\$2,231,956.28
Total Investments											\$546,158,642.58

Bolded items are forward settling trades.



Managed Account Fair Market Value & Analytics

For the Month Ending **January 31, 2021**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
U.S. Treasury Bond / Note											
US TREASURY NOTES	DTD 09/30/2020 0.125% 09/30/2022	91282CAN1	6,740,000.00	WELLS_F		100.02	6,741,052.79	4,738.73	4,376.72	1.67	0.12
US TREASURY NOTES	DTD 12/31/2015 2.125% 12/31/2022	912828N30	2,780,000.00	BNP_PARI		103.83	2,886,421.74	183,088.93	138,485.07	1.89	0.12
US TREASURY NOTES	DTD 02/01/2016 1.750% 01/31/2023	912828P38	445,000.00	MORGAN_S		103.25	459,462.50	35,791.21	24,309.64	1.96	0.12
US TREASURY NOTES	DTD 02/15/2020 1.375% 02/15/2023	912828Z86	6,790,000.00	BNP_PAR		102.55	6,962,933.15	58,351.90	93,852.96	2.01	0.13
US TREASURY NOTES	DTD 03/31/2016 1.500% 03/31/2023	912828O29	3,850,000.00	TD		102.95	3,963,695.12	255,513.48	187,801.80	2.13	0.13
US TREASURY NOTES	DTD 04/02/2018 2.500% 03/31/2023	9128284D9	10,000,000.00	BARCLAYS		105.13	10,512,500.00	148,828.12	297,193.13	2.11	0.13
US TREASURY NOTES	DTD 08/01/2016 1.250% 07/31/2023	912828S92	2,375,000.00	NOMURA		102.75	2,440,312.50	165,878.91	123,270.34	2.46	0.15
US TREASURY NOTES	DTD 08/01/2016 1.250% 07/31/2023	912828S92	3,090,000.00	RBC		102.75	3,174,975.00	239,595.71	171,296.99	2.46	0.15
US TREASURY NOTES	DTD 09/30/2016 1.375% 09/30/2023	912828T26	5,000,000.00	MERRILL		103.23	5,161,719.00	178,711.19	172,616.90	2.62	0.16
US TREASURY NOTES	DTD 11/15/2013 2.750% 11/15/2023	912828WE6	10,925,000.00	TD		107.20	11,711,940.86	676,410.59	721,319.56	2.70	0.16
US TREASURY NOTES	DTD 11/30/2016 2.125% 11/30/2023	912828U57	8,515,000.00	BNP_PARI		105.55	8,987,316.83	624,655.50	560,342.31	2.76	0.16
US TREASURY NOTES	DTD 12/31/2018 2.625% 12/31/2023	9128285U0	460,000.00	MERRILL		107.13	492,775.00	31,409.38	31,966.28	2.83	0.17
US TREASURY NOTES	DTD 05/01/2017 2.000% 04/30/2024	912828X70	9,225,000.00	MORGAN_S		105.78	9,758,320.31	491,519.53	505,686.52	3.15	0.21
US TREASURY NOTES	DTD 06/30/2017 2.000% 06/30/2024	912828XX3	11,430,000.00	RBC		106.03	12,119,371.88	571,500.00	608,916.57	3.32	0.23
US TREASURY NOTES	DTD 07/31/2017 2.125% 07/31/2024	9128282N9	2,500,000.00	HSBC		106.59	2,664,843.75	85,937.50	109,492.25	3.37	0.23
US TREASURY NOTES	DTD 08/31/2017 1.875% 08/31/2024	9128282U3	7,190,000.00	HSBC		105.81	7,607,918.75	230,585.55	283,536.48	3.46	0.24
US TREASURY NOTES	DTD 08/31/2017 1.875% 08/31/2024	9128282U3	7,500,000.00	RBS		105.81	7,935,937.50	(16,113.28)	5,616.76	3.46	0.24



Managed Account Fair Market Value & Analytics

For the Month Ending **January 31, 2021**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
U.S. Treasury Bond / Note										
US TREASURY NOTES DTD 10/02/2017 2.125% 09/30/2024	9128282Y5	7,325,000.00	HSBC		106.78	7,821,726.56	277,834.96	336,278.06	3.53	0.26
US TREASURY NOTES DTD 10/31/2019 1.500% 10/31/2024	912828YM6	2,120,000.00	BNP_PAR		104.59	2,217,387.50	5,300.00	6,561.47	3.65	0.27
US TREASURY NOTES DTD 10/31/2017 2.250% 10/31/2024	9128283D0	4,900,000.00	MORGAN_S		107.38	5,261,375.00	201,167.97	241,087.83	3.61	0.27
US TREASURY NOTES DTD 11/30/2017 2.125% 11/30/2024	9128283J7	2,140,000.00	NOMURA		107.03	2,290,468.75	106,498.44	116,749.34	3.70	0.28
US TREASURY NOTES DTD 11/30/2017 2.125% 11/30/2024	9128283J7	8,775,000.00	RBS		107.03	9,391,992.19	413,727.54	458,152.63	3.70	0.28
US TREASURY NOTES DTD 12/31/2020 0.375% 12/31/2025	91282CBC4	7,100,000.00	JPM_CHA		99.77	7,083,359.02	24,128.55	23,701.29	4.88	0.42
Security Type Sub-Total		131,175,000.00				137,647,805.70	4,995,060.41	5,222,610.90	3.00	0.21
Supra-National Agency Bond / Note										
INTL BANK OF RECONSTRUCTION AND DEV NOTE DTD 07/25/2018 2.750% 07/23/2021	459058GH0	5,850,000.00	MORGAN_S		101.24	5,922,300.15	85,989.15	74,452.35	0.48	0.18
INTL BK RECON & DEVELOP CORPORATE NOTES DTD 11/24/2020 0.250% 11/24/2023	459058JM6	3,740,000.00	TD		100.09	3,743,212.66	11,253.66	10,746.97	2.81	0.22
Security Type Sub-Total		9,590,000.00				9,665,512.81	97,242.81	85,199.32	1.38	0.20
Municipal Bond / Note										
CA ST TXBL GO BONDS DTD 10/24/2019 2.400% 10/01/2023	13063DRJ9	4,385,000.00	MORGAN_S		105.97	4,646,959.90	174,216.05	202,650.43	2.59	0.16
MD ST TXBL GO BONDS DTD 08/05/2020 0.510% 08/01/2024	574193TO1	1,295,000.00	JPM_CHA		100.22	1,297,874.90	3,237.50	3,192.70	3.47	0.45
SAN DIEGO CCD, CA TXBL GO BONDS DTD 10/16/2019 2.046% 08/01/2024	797272QP9	1,450,000.00	RBC		105.80	1,534,158.00	84,158.00	84,158.00	3.37	0.38
CA ST UNIV TXBL REV BONDS DTD 09/17/2020 0.685% 11/01/2024	13077DNC2	1,250,000.00	GOLDMAN		100.11	1,251,425.00	1,425.00	1,425.00	3.71	0.65



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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
Municipal Bond / Note										
CA ST DEPT WTR RES WTR SYS TXBL REV BNDS DTD 08/06/2020 0.560% 12/01/2024	13067WRB0	155,000.00	MORGAN_		100.00	155,000.00	0.00	0.00	3.80	0.56
UNIV OF CAL TXBL REV BONDS DTD 07/16/2020 0.883% 05/15/2025	91412HGE7	460,000.00	JPM_CHA	04/15/25	101.86	468,574.40	6,909.20	7,101.26	4.14	0.44
UNIV OF CAL TXBL REV BONDS DTD 07/16/2020 0.883% 05/15/2025	91412HGE7	1,060,000.00	JPM_CHA	04/15/25	101.86	1,079,758.40	19,758.40	19,758.40	4.14	0.44
FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025	341271AD6	1,050,000.00	MERRILL		102.84	1,079,862.00	22,438.50	23,024.23	4.31	0.60
FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025	341271AD6	2,700,000.00	MERRILL		102.84	2,776,788.00	76,788.00	76,788.00	4.31	0.60
LOS ANGELES CCD, CA TXBL GO BONDS DTD 11/10/2020 0.773% 08/01/2025	54438CYK2	1,930,000.00	MERRILL		100.41	1,937,932.30	7,932.30	7,932.30	4.43	0.68
NJ TPK AUTH -B-TXBL MUNICIPAL BONDS DTD 02/04/2021 1.047% 01/01/2026	646140DP5	1,115,000.00	CITIGRP		101.01	1,126,250.35	11,250.35	11,250.35	4.81	0.84
Security Type Sub-Total		16,850,000.00				17,354,583.25	408,113.30	437,280.67	3.69	0.46

Federal Agency Collateralized Mortgage Obligation										
FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/01/2021	3136B1XP4	383,454.27	JPM_CHAS		100.20	384,229.32	(6,852.24)	(550.35)	0.48	3.21
FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2015 2.791% 01/01/2022	3137BHXY8	3,965,000.00	JPM_CHAS		101.18	4,011,711.43	21,930.18	38,053.55	0.86	1.50
FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2015 2.716% 06/01/2022	3137BLUR7	1,700,000.00	JPM_CHAS		101.71	1,729,001.24	24,751.24	27,213.51	1.16	1.43
FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/01/2022	3137BM6P6	2,100,000.00	CITIGRP		102.67	2,156,151.02	38,268.21	49,951.65	1.35	1.29
FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.307% 08/01/2022	3137AWOH1	2,240,000.00	CANT_FIT		102.04	2,285,727.38	12,652.38	28,642.28	1.47	0.94
FANNIEMAE-ACES DTD 04/01/2014 3.346% 03/01/2024	3136AJB54	3,105,460.59	JPM_CHAS		107.95	3,352,394.70	96,028.13	136,433.57	2.82	0.74



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Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Federal Agency Collateralized Mortgage Obligation											
FHMS KJ27 A1		3137FO3V3	1,251,534.72	JPM_CHAS		102.62	1,284,328.30	32,823.63	32,815.88	2.09	1.31
DTD 11/01/2019 2.092% 07/01/2024											
Security Type Sub-Total			14,745,449.58				15,203,543.39	219,601.53	312,560.09	1.58	1.24
Federal Agency Bond / Note											
FREDDIE MAC NOTES (CALLABLE)		3134GWLD6	6,830,000.00	NOMURA	08/06/21	100.08	6,835,716.71	5,716.71	5,716.71	0.52	0.26
DTD 08/06/2020 0.300% 02/06/2023											
FEDERAL HOME LOAN BANKS NOTES		3130AJ7E3	6,730,000.00	WELLS_FA		102.54	6,901,110.25	183,493.45	179,569.84	2.02	0.13
DTD 02/21/2020 1.375% 02/17/2023											
FREDDIE MAC NOTES		3137EAER6	6,430,000.00	DEUTSCH		100.51	6,462,741.56	1,234.56	6,914.61	2.26	0.15
DTD 05/07/2020 0.375% 05/05/2023											
FREDDIE MAC NOTES		3137EAER6	12,830,000.00	MORGAN_		100.51	12,895,330.36	43,775.96	48,483.95	2.26	0.15
DTD 05/07/2020 0.375% 05/05/2023											
FANNIE MAE NOTES		3135G04O3	7,600,000.00	CITIGRP		100.23	7,617,624.40	40,500.40	35,173.11	2.31	0.15
DTD 05/22/2020 0.250% 05/22/2023											
FREDDIE MAC NOTES		3137EAES4	6,905,000.00	TD		100.24	6,921,668.67	36,831.27	32,780.34	2.40	0.15
DTD 06/26/2020 0.250% 06/26/2023											
FANNIE MAE NOTES		3135G05G4	9,715,000.00	CITIGRP		100.22	9,736,751.89	42,639.14	38,709.67	2.44	0.16
DTD 07/10/2020 0.250% 07/10/2023											
FREDDIE MAC NOTES		3137EAEV7	4,585,000.00	CITIGRP		100.24	4,595,779.34	15,456.04	14,757.52	2.56	0.16
DTD 08/21/2020 0.250% 08/24/2023											
FANNIE MAE NOTES		3135G0U43	12,325,000.00	HSBC		107.06	13,194,775.25	922,526.25	898,551.27	2.52	0.17
DTD 09/14/2018 2.875% 09/12/2023											
FANNIE MAE NOTES		3135G06H1	3,915,000.00	MORGAN_		100.17	3,921,819.93	869.13	903.63	2.82	0.19
DTD 11/25/2020 0.250% 11/27/2023											
FANNIE MAE NOTES		3135G06H1	4,180,000.00	RBC		100.17	4,187,281.56	8,242.96	8,185.01	2.82	0.19
DTD 11/25/2020 0.250% 11/27/2023											
FREDDIE MAC NOTES		3137EAFA2	4,445,000.00	CITIGRP		100.15	4,451,538.60	10,939.15	10,702.04	2.84	0.20
DTD 12/04/2020 0.250% 12/04/2023											
FEDERAL HOME LOAN BANKS NOTES		3130A0F70	3,425,000.00	DAIWA		109.03	3,734,376.83	206,969.33	249,273.11	2.74	0.20
DTD 12/09/2013 3.375% 12/08/2023											
FANNIE MAE NOTES		3135G0V34	2,675,000.00	NOMURA		106.88	2,858,935.68	193,886.68	189,934.66	2.90	0.21
DTD 02/08/2019 2.500% 02/05/2024											



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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
Federal Agency Bond / Note										
FHLB BONDS DTD 02/15/2019 2.500% 02/13/2024	3130AFW94	760,000.00	BARCLAYS		106.93	812,642.92	55,333.32	54,275.74	2.92	0.21
FEDERAL FARM CREDIT BANK NOTES DTD 04/08/2020 0.875% 04/08/2024	3133ELVX9	1,500,000.00	STIFEL		100.87	1,513,099.50	13,099.50	13,099.50	3.15	0.60
FANNIE MAE NOTES DTD 01/10/2020 1.625% 01/07/2025	3135G0X24	8,760,000.00	MORGAN_		105.05	9,202,266.12	116,919.72	178,163.56	3.83	0.33
FEDERAL HOME LOAN BANK NOTES DTD 04/16/2020 0.500% 04/14/2025	3130AJHU6	4,920,000.00	CITIGRP		100.53	4,946,243.28	50,646.48	46,753.21	4.16	0.37
FANNIE MAE NOTES DTD 04/24/2020 0.625% 04/22/2025	3135G03U5	525,000.00	JEFFERI		101.06	530,563.42	3,836.17	4,078.10	4.17	0.37
FANNIE MAE NOTES DTD 04/24/2020 0.625% 04/22/2025	3135G03U5	3,035,000.00	NOMURA		101.06	3,067,161.90	25,818.75	26,785.23	4.17	0.37
FANNIE MAE NOTES DTD 04/24/2020 0.625% 04/22/2025	3135G03U5	6,600,000.00	CITIGRP		101.06	6,669,940.20	83,536.20	81,426.73	4.17	0.37
FANNIE MAE NOTES DTD 04/24/2020 0.625% 04/22/2025	3135G03U5	11,600,000.00	TD		101.06	11,722,925.20	49,033.20	59,098.09	4.17	0.37
FANNIE MAE NOTES DTD 06/19/2020 0.500% 06/17/2025	3135G04Z3	1,490,000.00	WELLS_F		100.43	1,496,332.50	1,028.10	1,444.37	4.34	0.40
FANNIE MAE NOTES DTD 06/19/2020 0.500% 06/17/2025	3135G04Z3	4,150,000.00	RBS		100.43	4,167,637.50	(83.00)	1,145.87	4.34	0.40
FANNIE MAE NOTES DTD 06/19/2020 0.500% 06/17/2025	3135G04Z3	7,645,000.00	NOMURA		100.43	7,677,491.25	48,316.40	46,346.93	4.34	0.40
FREDDIE MAC NOTES DTD 07/23/2020 0.375% 07/21/2025	3137EAEU9	4,620,000.00	WELLS_F		99.84	4,612,441.68	15,449.28	13,014.81	4.44	0.41
FANNIE MAE NOTES DTD 08/27/2020 0.375% 08/25/2025	3135G05X7	3,075,000.00	NOMURA		99.70	3,065,701.20	7,921.20	6,936.92	4.53	0.44
FANNIE MAE NOTES DTD 08/27/2020 0.375% 08/25/2025	3135G05X7	4,915,000.00	BARCLAY		99.70	4,900,137.04	8,139.24	6,146.72	4.53	0.44
FREDDIE MAC NOTES DTD 09/25/2020 0.375% 09/23/2025	3137EAEX3	7,090,000.00	CITIGRP		99.69	7,068,198.25	(460.85)	(1,970.16)	4.61	0.44
FEDERAL FARM CREDIT BANK (CALLABLE) DTD 09/29/2020 0.530% 09/29/2025	3133EMBH4	4,530,000.00	MORGAN_	09/29/21	100.06	4,532,600.22	10,527.72	10,025.70	0.67	0.52
FANNIE MAE NOTES DTD 11/12/2020 0.500% 11/07/2025	3135G06G3	4,625,000.00	BARCLAY		100.18	4,633,283.38	24,840.88	24,104.38	4.72	0.46



Managed Account Fair Market Value & Analytics

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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
Federal Agency Bond / Note										
FANNIE MAE NOTES DTD 11/12/2020 0.500% 11/07/2025	3135G06G3	5,475,000.00	NOMURA		100.18	5,484,805.72	11,886.22	11,806.86	4.72	0.46
FANNIE MAE NOTES DTD 11/12/2020 0.500% 11/07/2025	3135G06G3	6,190,000.00	WELLS_F		100.18	6,201,086.29	12,200.49	12,163.95	4.72	0.46

Security Type Sub-Total		184,095,000.00				186,620,008.60	2,251,070.05	2,314,501.98	3.21	0.29
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Corporate Note										
GOLDMAN SACHS GRP INC CORP NT (CALLABLE) DTD 04/25/2016 2.625% 04/25/2021	38141GVU5	3,740,000.00	CSFB	03/25/21	100.38	3,754,039.96	(4,682.48)	13,251.01	0.16	1.02
STATE STREET CORP NOTES DTD 05/19/2016 1.950% 05/19/2021	857477AV5	150,000.00	NEW ACCT		100.50	150,752.10	609.60	742.91	0.31	0.29
STATE STREET CORP NOTES DTD 05/19/2016 1.950% 05/19/2021	857477AV5	2,230,000.00	NEW ACCT		100.50	2,241,181.22	12,340.82	11,249.17	0.31	0.29
MICROSOFT CORP (CALLABLE) NOTES DTD 08/08/2016 1.550% 08/08/2021	594918BP8	855,000.00	NEW ACCT	07/08/21	100.61	860,203.53	6,511.68	5,338.21	0.44	0.38
MICROSOFT CORP (CALLABLE) NOTES DTD 08/08/2016 1.550% 08/08/2021	594918BP8	2,125,000.00	NEW ACCT	07/08/21	100.61	2,137,932.75	15,164.00	13,162.47	0.44	0.38
PACCAR FINANCIAL CORP DTD 08/11/2016 1.650% 08/11/2021	69371RN44	1,730,000.00	NEW ACCT		100.75	1,743,019.98	81,043.58	20,851.51	0.53	0.23
ORACLE CORP (CALLABLE) NOTES DTD 07/07/2016 1.900% 09/15/2021	68389XBK0	4,100,000.00	NEW ACCT	08/15/21	100.89	4,136,629.40	128,428.40	48,477.81	0.54	0.47
CISCO SYSTEMS INC CORP (CALLABLE) NOTES DTD 09/20/2016 1.850% 09/20/2021	17275RBJ0	4,000,000.00	MIZUHO	08/20/21	100.90	4,036,032.00	184,152.00	64,881.68	0.55	0.44
CITIGROUP INC CORP (CALLABLE) NOTE DTD 12/08/2016 2.900% 12/08/2021	172967LC3	3,745,000.00	MORGAN_S	11/08/21	102.00	3,819,723.99	49,145.64	69,774.48	0.77	0.56
JOHN DEERE CAPITAL CORP NOTES DTD 01/06/2017 2.650% 01/06/2022	24422ETL3	875,000.00	NEW ACCT		102.24	894,579.00	17,522.75	19,181.13	0.93	0.25
JOHN DEERE CAPITAL CORP NOTES DTD 01/06/2017 2.650% 01/06/2022	24422ETL3	1,000,000.00	NEW ACCT		102.24	1,022,376.00	19,136.00	21,749.08	0.93	0.25
JOHN DEERE CAPITAL CORP NOTES DTD 01/06/2017 2.650% 01/06/2022	24422ETL3	3,000,000.00	NEW ACCT		102.24	3,067,128.00	56,208.00	65,013.85	0.93	0.25



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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
Corporate Note										
US BANCORP (CALLABLE) NOTES DTD 01/24/2017 2.625% 01/24/2022	91159HHP8	2,000,000.00	NEW ACCT	12/23/21	102.12	2,042,470.00	45,910.00	43,142.55	0.89	0.46
AMERICAN EXPRESS CREDIT (CALLABLE) NOTES DTD 03/03/2017 2.700% 03/03/2022	0258M0EG0	2,000,000.00	BNP_PARI	01/31/22	102.42	2,048,466.00	29,146.00	44,237.21	0.99	0.47
WALT DISNEY COMPANY CORP NOTES DTD 03/06/2017 2.450% 03/04/2022	25468PDO6	4,000,000.00	WELLS_FA		102.30	4,091,976.00	44,056.00	80,740.76	1.08	0.34
INTEL CORP (CALLABLE) NOTES DTD 05/11/2017 2.350% 05/11/2022	458140BB5	4,000,000.00	US_BANCO	04/11/22	102.49	4,099,716.00	97,236.00	99,094.93	1.18	0.40
APPLE INC CORP (CALLABLE) NOTE DTD 05/11/2017 2.300% 05/11/2022	037833CO1	6,000,000.00	CSFB	04/11/22	102.44	6,146,538.00	154,518.00	148,638.24	1.19	0.39
UNITED PARCEL SERVICE (CALLABLE) NOTES DTD 05/16/2017 2.350% 05/16/2022	911312BC9	4,000,000.00	HSBC	04/16/22	102.48	4,099,372.00	86,492.00	96,118.65	1.20	0.42
HOME DEPOT INC CORP (CALLABLE) NOTES DTD 06/02/2015 2.625% 06/01/2022	437076BG6	2,000,000.00	US_BANCO	05/01/22	102.96	2,059,202.00	29,822.00	51,593.03	1.24	0.40
VISA INC (CALLABLE) NOTE DTD 09/11/2017 2.150% 09/15/2022	92826CAG7	2,000,000.00	US_BANCO	08/15/22	102.93	2,058,584.00	141,404.00	90,244.17	1.52	0.34
AMERICAN HONDA FINANCE DTD 01/10/2020 1.950% 05/10/2023	02665WDH1	3,550,000.00	SOCGEN		103.49	3,673,753.00	125,066.50	124,647.39	2.23	0.41
PACCAR FINANCIAL CORP CORPORATE NOTES DTD 08/11/2020 0.350% 08/11/2023	69371RQ90	485,000.00	BNP_PAR		100.00	485,023.28	658.63	557.67	2.52	0.35
BANK OF NY MELLON CORP CORP NOTES DTD 08/13/2018 3.450% 08/11/2023	06406RAJ6	6,735,000.00	HSBC		107.77	7,258,127.66	443,385.26	478,697.68	2.42	0.36
US BANK NA CINCINNATI CORP NOTES DTD 02/04/2019 3.375% 02/05/2024	91159HHV5	2,125,000.00	KEYBANC		108.57	2,307,216.63	136,019.13	153,499.97	2.86	0.50
PFIZER INC CORP NOTES DTD 03/11/2019 2.950% 03/15/2024	717081ES8	6,400,000.00	SUNTRUST	02/15/24	107.67	6,890,630.40	327,878.40	385,448.60	2.91	0.48
MASTERCARD INC CORP NOTES DTD 03/31/2014 3.375% 04/01/2024	57636OAB0	4,250,000.00	US_BANCO		109.39	4,649,232.25	260,469.75	311,364.55	3.01	0.39
WALMART INC CORPORATE NOTES DTD 04/23/2019 2.850% 07/08/2024	931142EL3	8,200,000.00	WELLS_F	04/15/23	107.95	8,851,834.40	14,448.40	171,702.17	2.16	0.51



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CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description				Next Call	Market	Market	Unreal G/L	Unreal G/L	Effective	YTM
Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Date	Price	Value	On Cost	Amort Cost	Duration	at Mkt
Corporate Note										
US BANCORP DTD 07/29/2019 2.400% 07/30/2024	91159HHX1	3,300,000.00	MIZUHO		106.13	3,502,167.90	199,428.90	200,250.15	3.35	0.63
JPMORGAN CHASE & CO CORPORATE NOTES DTD 09/16/2020 0.653% 09/16/2024	46647PBS4	2,935,000.00	JPM_CHA		100.61	2,952,877.09	17,877.09	17,877.09	3.59	0.48
BANK OF AMERICA CORP CORPORATE NOTES DTD 10/21/2020 0.810% 10/24/2024	06051GJH3	3,815,000.00	MERRILL		100.36	3,828,791.23	13,791.23	13,791.23	3.68	0.71
TOYOTA MOTOR CREDIT CORP CORP NOTES DTD 02/13/2020 1.800% 02/13/2025	89236TGT6	1,595,000.00	MITSU		104.27	1,663,026.75	46,334.75	49,492.92	3.89	0.73
TOYOTA MOTOR CREDIT CORP CORP NOTES DTD 02/13/2020 1.800% 02/13/2025	89236TGT6	2,180,000.00	CITIGRP		104.27	2,272,977.00	71,678.40	74,779.30	3.89	0.73
NOVARTIS CAPITAL CORP DTD 02/14/2020 1.750% 02/14/2025	66989HAP3	7,360,000.00	WELLS_F	01/14/25	104.34	7,679,460.80	59,947.20	100,211.31	3.82	0.66
Security Type Sub-Total		106,480,000.00				110,525,040.32	2,911,147.63	3,089,802.88	1.94	0.48
Certificate of Deposit										
MUFG BANK LTD/NY CERT DEPOS DTD 02/28/2019 2.970% 02/26/2021	55379WZT6	3,760,000.00	MITSU		100.23	3,768,595.36	8,595.36	8,595.36	0.08	-0.85
CREDIT AGRICOLE CIB NY CERT DEPOS DTD 04/04/2019 2.830% 04/02/2021	22535CDU2	4,055,000.00	CREDAG		100.46	4,073,697.61	18,697.61	18,697.61	0.17	0.07
ROYAL BANK OF CANADA NY CD DTD 06/08/2018 3.240% 06/07/2021	78012UEE1	4,000,000.00	RBC		101.13	4,045,288.00	45,288.00	45,288.00	0.36	0.03
CREDIT SUISSE NEW YORK CERT DEPOS DTD 08/07/2020 0.520% 02/01/2022	22549L6F7	3,855,000.00	CSFB		100.18	3,861,819.50	6,819.50	6,819.50	1.02	0.34
SOCIETE GENERALE NY CERT DEPOS DTD 02/19/2020 1.800% 02/14/2022	83369XDL9	4,825,000.00	MERRILL		101.46	4,895,638.00	70,638.00	70,638.00	1.03	0.39
SUMITOMO MITSUI BANK NY CERT DEPOS DTD 07/14/2020 0.700% 07/08/2022	86565CKU2	3,840,000.00	SMBC		100.42	3,856,312.32	16,312.32	16,312.32	1.44	0.40



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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
Certificate of Deposit											
NORDEA BANK ABP NEW YORK CERT DEPOS	DTD 08/29/2019 1.850% 08/26/2022	65558TLL7	6,060,000.00	MERRILL		102.61	6,218,129.64	158,129.64	158,129.64	1.55	0.17
SKANDINAV ENSKILDA BANK LT CD	DTD 09/03/2019 1.860% 08/26/2022	83050PDR7	7,365,000.00	BARCLAYS		102.63	7,558,331.25	193,331.25	193,331.25	1.55	0.17
DNB BANK ASA/NY LT CD	DTD 12/06/2019 2.040% 12/02/2022	23341VZT1	3,620,000.00	GOLDMAN		103.39	3,742,833.84	122,833.84	122,833.84	1.81	0.18
Security Type Sub-Total			41,380,000.00				42,020,645.52	640,645.52	640,645.52	1.07	0.12
Asset-Backed Security											
TAOT 2017-D A3	DTD 11/15/2017 1.930% 01/15/2022	89238KAD4	172,021.65	JPM_CHAS		100.11	172,208.79	203.00	190.77	0.09	1.82
TAOT 2018-A A3	DTD 01/31/2018 2.350% 05/16/2022	89238BAD4	388,181.13	MITSU		100.35	389,552.22	1,375.56	1,372.43	0.19	2.07
HART 2018-A A3	DTD 04/18/2018 2.790% 07/15/2022	44891KAD7	389,516.15	BARCLAYS		100.62	391,916.47	2,458.98	2,420.35	0.22	2.36
MBART 2018-1 A3	DTD 07/25/2018 3.030% 01/15/2023	58772RAD6	1,125,717.41	BNP_PARI		101.07	1,137,815.27	12,141.09	12,116.71	0.39	2.47
ALLYA 2018-3 A3	DTD 06/27/2018 3.000% 01/15/2023	02007JAC1	1,343,453.32	BARCLAYS		100.92	1,355,798.04	12,436.61	12,384.12	0.32	2.52
NAROT 2018-B A3	DTD 07/25/2018 3.060% 03/15/2023	65479GAD1	1,449,268.19	SOCGEN		101.44	1,470,117.94	20,896.71	20,871.15	0.48	2.37
HAROT 2019-1 A3	DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	1,025,827.28	MERRILL		101.66	1,042,836.62	17,036.83	17,023.75	0.63	2.04
HYUNDAI AUTO RECEIVABLES TRUST	DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	1,631,122.86	SOCGEN		101.46	1,654,895.50	23,987.29	23,894.09	0.60	2.03
HAROT 2019-2 A3	DTD 05/29/2019 2.520% 06/21/2023	43815MAC0	2,290,000.00	JPM_CHAS		101.76	2,330,257.06	40,342.48	40,307.14	0.75	1.77
NAROT 2019-A A3	DTD 02/13/2019 2.900% 10/15/2023	65479KAD2	2,427,005.54	MITSU		101.75	2,469,493.43	42,855.58	42,700.52	0.66	2.23
COPAR 2019-1 A3	DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	1,207,334.51	JPM_CHAS		101.57	1,226,281.69	19,191.78	19,099.79	0.69	1.93



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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
Asset-Backed Security										
NAROT 2019-B A3 DTD 05/28/2019 2.500% 11/15/2023	65479HAC1	2,450,000.00	WELLS_FA		101.76	2,493,020.78	43,574.72	43,365.97	0.78	1.85
CARMX 2019-2 A3 DTD 04/17/2019 2.680% 03/15/2024	14316LAC7	1,525,000.00	RBC		102.21	1,558,656.75	33,812.60	33,755.61	0.88	1.95
TAOT 2020-A A3 DTD 02/12/2020 1.660% 05/15/2024	89232HAC9	3,535,000.00	MITSU		101.94	3,603,557.08	68,812.31	68,754.00	1.34	1.06
NAROT 2020-B A3 DTD 06/30/2020 0.550% 07/15/2024	65479CAD0	1,000,000.00	MIZUHO		100.47	1,004,687.50	4,714.90	4,710.89	1.41	0.41
CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/16/2024	14315XAC2	1,685,000.00	MERRILL		102.55	1,727,985.02	43,315.62	43,246.18	1.50	1.22
CARMX 2021-1 A3 DTD 01/27/2021 0.340% 12/15/2025	14316NAC3	860,000.00	MITSU		100.05	860,466.55	636.49	636.01	2.55	0.33
Security Type Sub-Total		24,504,448.04				24,889,546.71	387,792.55	386,849.48	0.88	1.75
Managed Account Sub-Total		528,819,897.62				543,926,686.30	11,910,673.80	12,489,450.84	2.57	0.39
Securities Sub-Total		\$528,819,897.62				\$543,926,686.30	\$11,910,673.80	\$12,489,450.84	2.57	0.39%
Accrued Interest						\$2,231,956.28				
Total Investments						\$546,158,642.58				

Bolded items are forward settling trades.



Managed Account Security Transactions & Interest

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Transaction Type					Principal	Accrued		Realized G/L	Realized G/L	Sale
Trade	Settle	Security Description	CUSIP	Par	Proceeds	Interest	Total	Cost	Amort Cost	Method
BUY										
01/11/21	01/13/21	US TREASURY NOTES DTD 12/31/2020 0.375% 12/31/2025	91282CBC4	7,100,000.00	(7,059,230.47)	(956.15)	(7,060,186.62)			
01/12/21	01/13/21	US TREASURY NOTES DTD 10/31/2019 1.500% 10/31/2024	912828YM6	2,120,000.00	(2,212,087.50)	(6,500.55)	(2,218,588.05)			
01/20/21	01/27/21	CARMX 2021-1 A3 DTD 01/27/2021 0.340% 12/15/2025	14316NAC3	860,000.00	(859,830.06)	0.00	(859,830.06)			
01/22/21	02/04/21	NJ TPK AUTH -B-TXBL MUNICIPAL BONDS DTD 02/04/2021 1.047% 01/01/2026	646140DP5	1,115,000.00	(1,115,000.00)	0.00	(1,115,000.00)			
01/25/21	01/26/21	FANNIE MAE NOTES DTD 11/25/2020 0.250% 11/27/2023	3135G06H1	3,915,000.00	(3,920,950.80)	(1,658.44)	(3,922,609.24)			
Transaction Type Sub-Total				15,110,000.00	(15,167,098.83)	(9,115.14)	(15,176,213.97)			
INTEREST										
01/01/21	01/01/21	FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025	341271AD6	3,750,000.00	0.00	13,759.38	13,759.38			
01/01/21	01/25/21	FANNIEMAE-ACES DTD 04/01/2014 3.346% 03/01/2024	3136AJB54	3,292,149.88	0.00	13,746.96	13,746.96			
01/01/21	01/25/21	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/01/2021	3136B1XP4	978,485.13	0.00	2,902.84	2,902.84			
01/01/21	01/25/21	FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/01/2022	3137BM6P6	2,100,000.00	0.00	5,407.50	5,407.50			
01/01/21	01/25/21	FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.307% 08/01/2022	3137AWOH1	2,240,000.00	0.00	4,306.40	4,306.40			
01/01/21	01/25/21	FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2015 2.791% 01/01/2022	3137BHXY8	3,965,000.00	0.00	9,221.93	9,221.93			
01/01/21	01/25/21	FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/01/2024	3137FO3V3	1,253,795.86	0.00	2,185.78	2,185.78			
01/01/21	01/25/21	FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2015 2.716% 06/01/2022	3137BLUR7	1,700,000.00	0.00	3,847.67	3,847.67			
01/04/21	01/04/21	MONEY MARKET FUND	MONEY0002	0.00	0.00	8.09	8.09			



Managed Account Security Transactions & Interest

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CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
INTEREST										
01/06/21	01/06/21	JOHN DEERE CAPITAL CORP NOTES DTD 01/06/2017 2.650% 01/06/2022	24422ETL3	4,875,000.00	0.00	64,593.75	64,593.75			
01/07/21	01/07/21	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			
01/08/21	01/08/21	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			
01/08/21	01/08/21	SUMITOMO MITSUI BANK NY CERT DEPOS DTD 07/14/2020 0.700% 07/08/2022	86565CKU2	3,840,000.00	0.00	13,290.67	13,290.67			
01/10/21	01/10/21	FANNIE MAE NOTES DTD 07/10/2020 0.250% 07/10/2023	3135G05G4	9,715,000.00	0.00	12,143.75	12,143.75			
01/15/21	01/15/21	ALLYA 2018-3 A3 DTD 06/27/2018 3.000% 01/15/2023	02007JAC1	1,531,035.11	0.00	3,827.59	3,827.59			
01/15/21	01/15/21	MBART 2018-1 A3 DTD 07/25/2018 3.030% 01/15/2023	58772RAD6	1,273,981.58	0.00	3,216.80	3,216.80			
01/15/21	01/15/21	CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/16/2024	14315XAC2	1,685,000.00	0.00	2,653.88	2,653.88			
01/15/21	01/15/21	NAROT 2019-B A3 DTD 05/28/2019 2.500% 11/15/2023	65479HAC1	2,450,000.00	0.00	5,104.17	5,104.17			
01/15/21	01/15/21	NAROT 2020-B A3 DTD 06/30/2020 0.550% 07/15/2024	65479CAD0	1,000,000.00	0.00	458.33	458.33			
01/15/21	01/15/21	NAROT 2018-B A3 DTD 07/25/2018 3.060% 03/15/2023	65479GAD1	1,585,913.92	0.00	4,044.08	4,044.08			
01/15/21	01/15/21	TAOT 2017-D A3 DTD 11/15/2017 1.930% 01/15/2022	89238KAD4	277,780.64	0.00	446.76	446.76			
01/15/21	01/15/21	HART 2018-A A3 DTD 04/18/2018 2.790% 07/15/2022	44891KAD7	472,669.40	0.00	1,098.96	1,098.96			
01/15/21	01/15/21	TAOT 2018-A A3 DTD 01/31/2018 2.350% 05/16/2022	89238BAD4	481,450.70	0.00	942.84	942.84			
01/15/21	01/15/21	HYUNDAI AUTO RECEIVABLES TRUST DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	1,766,479.33	0.00	3,915.70	3,915.70			
01/15/21	01/15/21	NAROT 2019-A A3 DTD 02/13/2019 2.900% 10/15/2023	65479KAD2	2,603,419.00	0.00	6,291.60	6,291.60			



Managed Account Security Transactions & Interest

For the Month Ending **January 31, 2021**

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Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
INTEREST											
	01/15/21	01/15/21	CARMX 2019-2 A3 DTD 04/17/2019 2.680% 03/15/2024	14316LAC7	1,525,000.00	0.00	3,405.83	3,405.83			
	01/15/21	01/15/21	COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	1,240,000.00	0.00	2,593.67	2,593.67			
	01/15/21	01/15/21	TAOT 2020-A A3 DTD 02/12/2020 1.660% 05/15/2024	89232HAC9	3,535,000.00	0.00	4,890.08	4,890.08			
	01/15/21	01/15/21	ALLYA 2017-5 A3 DTD 11/22/2017 1.990% 03/15/2022	02007YAC8	56,812.84	0.00	94.21	94.21			
	01/18/21	01/18/21	HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	1,109,447.47	0.00	2,616.45	2,616.45			
	01/21/21	01/21/21	FREDDIE MAC NOTES DTD 07/23/2020 0.375% 07/21/2025	3137EAEU9	4,620,000.00	0.00	8,566.25	8,566.25			
	01/21/21	01/21/21	HAROT 2019-2 A3 DTD 05/29/2019 2.520% 06/21/2023	43815MAC0	2,290,000.00	0.00	4,809.00	4,809.00			
	01/21/21	01/21/21	HAROT 2017-4 A3 DTD 11/29/2017 2.050% 11/21/2021	43813FAC7	68,088.60	0.00	116.32	116.32			
	01/23/21	01/23/21	INTL BANK OF RECONSTRUCTION AND DEV NOTE DTD 07/25/2018 2.750% 07/23/2021	459058GH0	5,850,000.00	0.00	80,437.50	80,437.50			
	01/24/21	01/24/21	US BANCORP (CALLABLE) NOTES DTD 01/24/2017 2.625% 01/24/2022	91159HHP8	2,000,000.00	0.00	26,250.00	26,250.00			
	01/30/21	01/30/21	US BANCORP DTD 07/29/2019 2.400% 07/30/2024	91159HHX1	3,300,000.00	0.00	39,600.00	39,600.00			
	01/31/21	01/31/21	US TREASURY NOTES DTD 02/01/2016 1.750% 01/31/2023	912828P38	445,000.00	0.00	3,893.75	3,893.75			
	01/31/21	01/31/21	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			
	01/31/21	01/31/21	US TREASURY NOTES DTD 07/31/2017 2.125% 07/31/2024	912828N9	2,500,000.00	0.00	26,562.50	26,562.50			
Transaction Type Sub-Total					103,801,509.46	0.00	603,432.24	603,432.24			

MATURITY



Managed Account Security Transactions & Interest

For the Month Ending **January 31, 2021**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
MATURITY											
	01/25/21	01/25/21	INTERNATIONAL FINANCE CORPORATION NOTE DTD 01/25/2018 2.250% 01/25/2021	45950KCM0	1,605,000.00	1,605,000.00	18,056.25	1,623,056.25	4,718.70	0.00	
Transaction Type Sub-Total					1,605,000.00	1,605,000.00	18,056.25	1,623,056.25	4,718.70	0.00	
PAYDOWNS											
	01/01/21	01/25/21	FANNIEMAE-ACES DTD 04/01/2014 3.346% 03/01/2024	3136AJB54	186,689.29	186,689.29	0.00	186,689.29	(9,071.93)	0.00	
	01/01/21	01/25/21	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/01/2021	3136B1XP4	595,030.86	595,030.86	0.00	595,030.86	(11,835.75)	0.00	
	01/01/21	01/25/21	FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/01/2024	3137FO3V3	2,261.14	2,261.14	0.00	2,261.14	0.05	0.00	
	01/15/21	01/15/21	HYUNDAI AUTO RECEIVABLES TRUST DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	135,356.47	135,356.47	0.00	135,356.47	17.81	0.00	
	01/15/21	01/15/21	HART 2018-A A3 DTD 04/18/2018 2.790% 07/15/2022	44891KAD7	83,153.25	83,153.25	0.00	83,153.25	12.52	0.00	
	01/15/21	01/15/21	MBART 2018-1 A3 DTD 07/25/2018 3.030% 01/15/2023	58772RAD6	148,264.17	148,264.17	0.00	148,264.17	5.69	0.00	
	01/15/21	01/15/21	TAOT 2017-D A3 DTD 11/15/2017 1.930% 01/15/2022	89238KAD4	105,758.99	105,758.99	0.00	105,758.99	9.75	0.00	
	01/15/21	01/15/21	TAOT 2018-A A3 DTD 01/31/2018 2.350% 05/16/2022	89238BAD4	93,269.57	93,269.57	0.00	93,269.57	1.07	0.00	
	01/15/21	01/15/21	NAROT 2019-A A3 DTD 02/13/2019 2.900% 10/15/2023	65479KAD2	176,413.46	176,413.46	0.00	176,413.46	26.73	0.00	
	01/15/21	01/15/21	COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	32,665.49	32,665.49	0.00	32,665.49	6.62	0.00	
	01/15/21	01/15/21	ALLYA 2017-5 A3 DTD 11/22/2017 1.990% 03/15/2022	02007YAC8	56,812.84	56,812.84	0.00	56,812.84	4.41	0.00	
	01/15/21	01/15/21	NAROT 2018-B A3 DTD 07/25/2018 3.060% 03/15/2023	65479GAD1	136,645.73	136,645.73	0.00	136,645.73	4.43	0.00	
	01/15/21	01/15/21	ALLYA 2018-3 A3 DTD 06/27/2018 3.000% 01/15/2023	02007JAC1	187,581.79	187,581.79	0.00	187,581.79	12.83	0.00	
	01/18/21	01/18/21	HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	83,620.19	83,620.19	0.00	83,620.19	2.24	0.00	



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									
PAYDOWNS										
01/21/21	01/21/21	HAROT 2017-4 A3 DTD 11/29/2017 2.050% 11/21/2021	43813FAC7	68,088.60	68,088.60	0.00	68,088.60	9.59	0.00	
Transaction Type Sub-Total				2,091,611.84	2,091,611.84	0.00	2,091,611.84	(20,793.94)	0.00	
SELL										
01/11/21	01/13/21	INTER-AMERICAN DEVELOPMENT BANK NOTE DTD 04/19/2018 2.625% 04/19/2021	4581X0DB1	4,830,000.00	4,862,022.90	29,583.75	4,891,606.65	42,648.90	32,953.64	FIFO
01/12/21	01/13/21	FANNIE MAE NOTES DTD 10/18/2019 1.625% 10/15/2024	3135G0W66	2,110,000.00	2,212,482.70	8,381.39	2,220,864.09	17,618.50	32,010.97	FIFO
01/26/21	01/27/21	US TREASURY NOTES DTD 09/30/2020 0.125% 09/30/2022	91282CAN1	760,000.00	760,267.19	310.58	760,577.77	682.81	645.08	FIFO
01/26/21	01/27/21	US TREASURY NOTES DTD 06/17/2019 1.750% 06/15/2022	9128286Y1	100,000.00	102,277.34	206.73	102,484.07	(207.03)	61.19	FIFO
Transaction Type Sub-Total				7,800,000.00	7,937,050.13	38,482.45	7,975,532.58	60,743.18	65,670.88	
Managed Account Sub-Total					(3,533,436.86)	650,855.80	(2,882,581.06)	44,667.94	65,670.88	
Total Security Transactions					(3,533,436.86)	\$650,855.80	(2,882,581.06)	\$44,667.94	\$65,670.88	

Bolded items are forward settling trades.