



**Account Statement**

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

**Consolidated Summary Statement**

CITY OF STOCKTON

**Portfolio Summary**

Portfolio Holdings	Cash Dividends and Income	Closing Market Value
PFM Managed Account	475,290.19	590,458,786.23
CAMP Pool	0.00	81,850.74
Local Agency Investment Fund	0.00	75,000,000.00
Idle Funds in Reserve Portfolio	0.00	3,246,450.53
BoW Main Account	0.00	97,854,704.29
<b>Total</b>	<b>\$475,290.19</b>	<b>\$766,641,791.79</b>

**Investment Allocation**

Investment Type	Closing Market Value	Percent
Asset-Backed Security	21,154,753.87	2.76
Federal Agency Bond / Note	167,609,921.00	21.86
Corporate Note	104,304,229.08	13.61
Certificate of Deposit	25,209,909.11	3.29
Federal Agency Commercial Mortgage-Backed Security	10,598,063.83	1.38
Municipal Bond / Note	17,003,239.70	2.22
Supra-National Agency Bond / Note	12,041,552.96	1.57
U.S. Treasury Bond / Note	232,537,116.68	30.34
CAMP Pool	81,850.74	0.01
Local Agency Investment Fund	75,000,000.00	9.78
Idle Funds in Reserve Portfolio	3,246,450.53	0.42
BoW Main Account	97,854,704.29	12.76

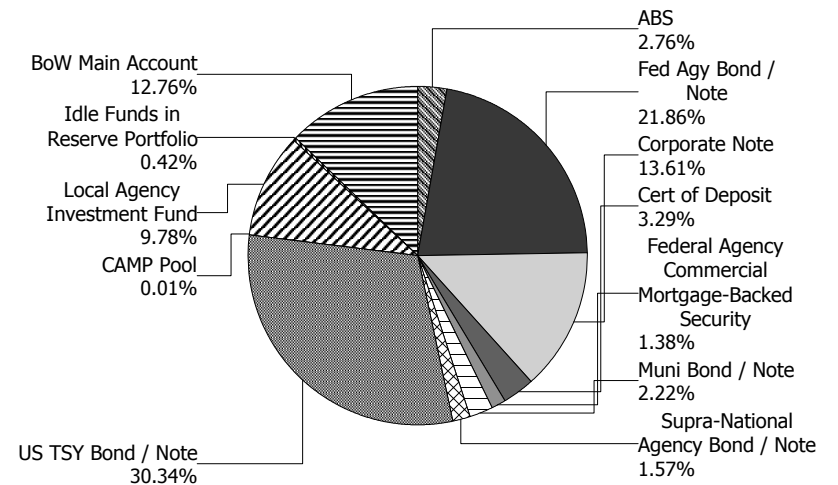
**Total** **\$766,641,791.79** **100.00%**

**Maturity Distribution (Fixed Income Holdings)**

Portfolio Holdings	Closing Market Value	Percent
Under 30 days	176,183,005.56	22.98
31 to 60 days	0.00	0.00
61 to 90 days	1,761,928.80	0.23
91 to 180 days	6,042,262.00	0.79
181 days to 1 year	41,508,777.23	5.41
1 to 2 years	122,723,130.95	16.01
2 to 3 years	162,794,750.84	21.23
3 to 4 years	168,167,409.93	21.94
4 to 5 years	87,460,526.48	11.41
Over 5 years	0.00	0.00
<b>Total</b>	<b>\$766,641,791.79</b>	<b>100.00%</b>

**Weighted Average Days to Maturity 758**

**Sector Allocation**





## Managed Account Summary Statement

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

**CITY OF STOCKTON RESERVE PORTFOLIO - 81140000**

### Transaction Summary - Managed Account

<b>Opening Market Value</b>	<b>\$569,868,576.26</b>
Maturities/Calls	(2,878,442.53)
Principal Dispositions	(4,934,708.80)
Principal Acquisitions	31,969,707.63
Unsettled Trades	0.00
Change in Current Value	(3,566,346.33)
<b>Closing Market Value</b>	<b>\$590,458,786.23</b>

### Cash Transactions Summary - Managed Account

Maturities/Calls	0.00
Sale Proceeds	4,967,555.35
Coupon/Interest/Dividend Income	482,410.35
Principal Payments	2,878,442.53
Security Purchases	(32,006,372.38)
Net Cash Contribution	24,999,476.97
Reconciling Transactions	0.00

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

Interest/Dividends/Coupons Received	515,256.90
Less Purchased Interest Related to Interest/Coupons	(36,664.75)
Plus Net Realized Gains/Losses	(3,301.96)
<b>Total Cash Basis Earnings</b>	<b>\$475,290.19</b>

### Cash Balance

**Closing Cash Balance** **\$3,246,450.53**

### Earnings Reconciliation (Accrual Basis)

	<b>Total</b>
Ending Amortized Value of Securities	588,646,352.39
Ending Accrued Interest	1,810,592.39
Plus Proceeds from Sales	4,967,555.35
Plus Proceeds of Maturities/Calls/Principal Payments	2,878,442.53
Plus Coupons/Dividends Received	482,410.35
Less Cost of New Purchases	(32,006,372.38)
Less Beginning Amortized Value of Securities	(564,552,931.94)
Less Beginning Accrued Interest	(1,635,523.81)
<b>Total Accrual Basis Earnings</b>	<b>\$590,524.88</b>



## Portfolio Summary and Statistics

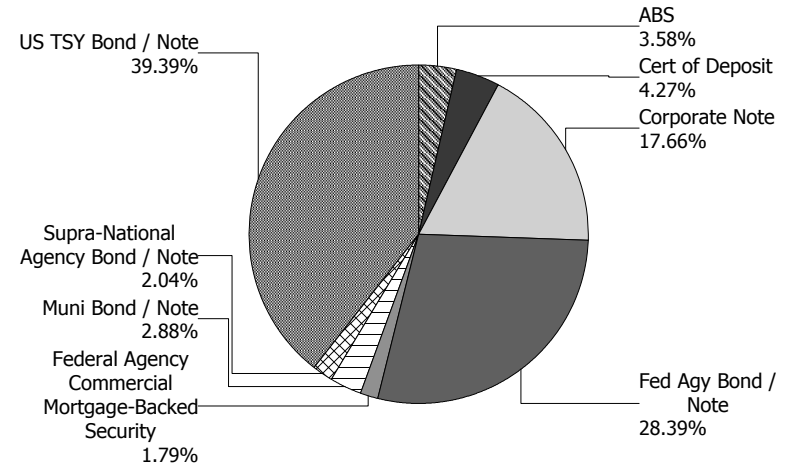
For the Month Ending **October 31, 2021**

### CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

#### Account Summary

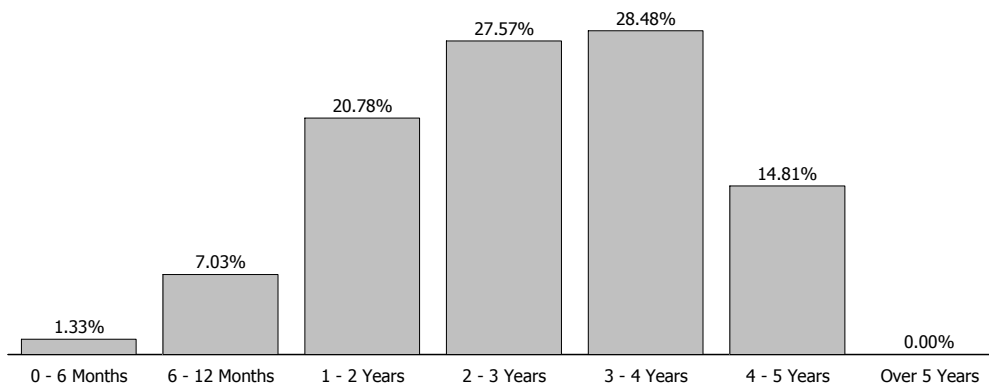
Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	231,364,000.00	232,537,116.68	39.39
Supra-National Agency Bond / Note	12,120,000.00	12,041,552.96	2.04
Municipal Bond / Note	16,850,000.00	17,003,239.70	2.88
Federal Agency Commercial Mortgage-Backed Security	10,405,652.24	10,598,063.83	1.79
Federal Agency Bond / Note	168,020,000.00	167,609,921.00	28.39
Corporate Note	101,735,000.00	104,304,229.08	17.66
Certificate of Deposit	24,950,000.00	25,209,909.11	4.27
Asset-Backed Security	21,105,157.16	21,154,753.87	3.58
<b>Managed Account Sub-Total</b>	<b>586,549,809.40</b>	<b>590,458,786.23</b>	<b>100.00%</b>
Accrued Interest		1,810,592.39	
<b>Total Portfolio</b>	<b>586,549,809.40</b>	<b>592,269,378.62</b>	

#### Sector Allocation



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

#### Maturity Distribution



#### Characteristics

Yield to Maturity at Cost	1.15%
Yield to Maturity at Market	0.78%
Weighted Average Days to Maturity	984



## Managed Account Issuer Summary

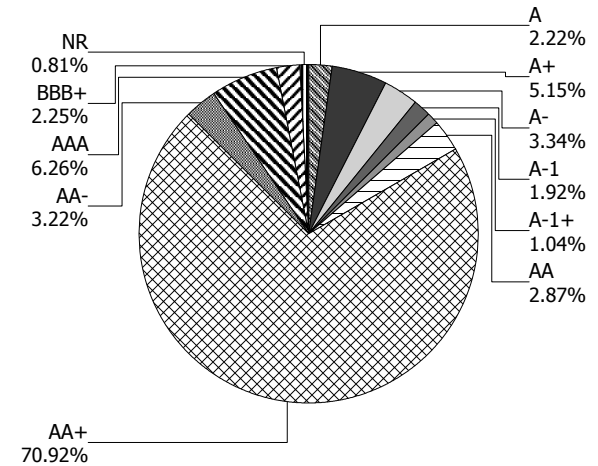
For the Month Ending **October 31, 2021**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

### Issuer Summary

Issuer	Market Value of Holdings	Percent
AMAZON.COM INC	3,058,768.25	0.52
AMERICAN EXPRESS CO	2,011,874.00	0.34
AMERICAN HONDA FINANCE	3,621,951.40	0.61
APPLE INC	6,053,370.00	1.03
BANK OF AMERICA CO	3,809,945.13	0.65
CALIFORNIA DEPARTMENT OF WATER RESOURCES	153,865.40	0.03
CALIFORNIA STATE UNIVERSITY	1,229,900.00	0.21
CAPITAL ONE FINANCIAL CORP	525,688.08	0.09
CARMAX AUTO OWNER TRUST	5,119,164.18	0.87
CITIGROUP INC	2,693,076.05	0.46
CREDIT SUISSE GROUP RK	4,074,235.68	0.69
DISCOVER FINANCIAL SERVICES	1,577,799.84	0.27
DNB ASA	3,686,350.98	0.62
FANNIE MAE	104,952,067.66	17.77
FEDERAL FARM CREDIT BANKS	5,945,241.75	1.01
FEDERAL HOME LOAN BANKS	15,308,334.23	2.59
FLORIDA STATE BOARD OF ADMIN FIN CORP	3,752,925.00	0.64
FREDDIE MAC	52,002,341.19	8.81
GOLDMAN SACHS GROUP INC	3,901,354.63	0.66
HOME DEPOT INC	2,021,458.00	0.34
HONDA AUTO RECEIVABLES	2,881,436.41	0.49
HONEYWELL INTERNATIONAL	4,033,648.00	0.68
HYUNDAI AUTO RECEIVABLES	1,731,876.53	0.29
INTEL CORPORATION	4,038,084.00	0.68
INTER-AMERICAN DEVELOPMENT BANK	8,321,700.34	1.41
INTL BANK OF RECONSTRUCTION AND DEV	3,719,852.62	0.63
JP MORGAN CHASE & CO	6,241,940.69	1.06
LOS ANGELES COMMUNITY COLLEGE DISTRICT	1,914,135.40	0.32
MASTERCARD INC	4,508,191.75	0.76
MERCEDES-BENZ AUTO RECEIVABLES	108,917.02	0.02
MICROSOFT CORP	5,620,249.90	0.95
MORGAN STANLEY	2,662,772.06	0.45

### Credit Quality (S&P Ratings)





## Managed Account Issuer Summary

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

### CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

<b>Issuer</b>	<b>Market Value of Holdings</b>	<b>Percent</b>
NEW JERSEY TURNPIKE AUTHORITY	1,097,706.35	0.19
NISSAN AUTO RECEIVABLES	3,666,697.96	0.62
NORDEA BANK ABP	6,137,780.10	1.04
NOVARTIS AG	7,502,828.16	1.27
PACCAR FINANCIAL CORP	483,153.12	0.08
PFIZER INC	6,713,254.40	1.14
SAN DIEGO COMMUNITY COLLEGE DISTRICT	1,500,837.00	0.25
SKANDINAVISKA ENSKILDA BANKEN AB	7,460,133.71	1.26
STATE OF CALIFORNIA	4,551,016.10	0.77
STATE OF MARYLAND	1,289,755.25	0.22
SUMITOMO MITSUI FINANCIAL GROUP INC	3,851,408.64	0.65
THE BANK OF NEW YORK MELLON CORPORATION	7,077,292.91	1.20
THE WALT DISNEY CORPORATION	4,030,388.00	0.68
TOYOTA MOTOR CORP	9,394,930.93	1.59
UNITED PARCEL SERVICE INC	4,040,584.00	0.68
UNITED STATES TREASURY	232,537,116.68	39.39
UNIVERSITY OF CALIFORNIA	1,513,099.20	0.26
US BANCORP	5,669,957.95	0.96
VISA INC	2,028,256.00	0.34
WAL-MART STORES INC	8,630,073.60	1.46
<b>Total</b>	<b>\$590,458,786.23</b>	<b>100.00%</b>



**Managed Account Detail of Securities Held**

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

**CITY OF STOCKTON RESERVE PORTFOLIO - 81140000**

<b>Security Type/Description Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>U.S. Treasury Bond / Note</b>											
US TREASURY NOTES DTD 02/01/2016 1.750% 01/31/2023	912828P38	245,000.00	AA+	Aaa	10/02/18	10/05/18	233,257.23	2.94	1,083.53	241,608.80	249,555.48
US TREASURY NOTES DTD 02/15/2020 1.375% 02/15/2023	912828Z86	3,490,000.00	AA+	Aaa	03/02/20	03/04/20	3,548,893.75	0.80	10,171.26	3,515,731.87	3,539,623.61
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	5,076.92	3,801,567.34	3,913,765.63
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	21,978.02	10,140,714.51	10,306,250.00
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	10.86	3,141,482.27	3,134,189.06
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	7,502.55	2,334,429.51	2,409,140.63
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	9,761.21	3,029,574.61	3,134,418.75
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	6,043.96	4,992,166.08	5,085,156.00
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	3,632.13	3,141,676.31	3,127,800.62
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	138,789.06	10,973,006.14	11,420,039.06
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	76,134.80	8,450,260.33	8,795,729.33
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	4,068.75	460,601.02	480,340.65
US TREASURY NOTES DTD 02/15/2021 0.125% 02/15/2024	91282CBM2	6,040,000.00	AA+	Aaa	08/19/21	08/20/21	6,013,103.13	0.30	1,600.27	6,015,263.16	5,977,712.50
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	3,103.64	799,082.56	794,235.31



**Managed Account Detail of Securities Held**

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

**CITY OF STOCKTON RESERVE PORTFOLIO - 81140000**

<b>Security Type/Description</b>	<b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>U.S. Treasury Bond / Note</b>												
US TREASURY NOTES	DTD 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	10,803.76	2,780,940.19	2,764,730.00
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	549.93	3,138,331.23	3,118,412.50
US TREASURY NOTES	DTD 05/01/2017 2.000% 04/30/2024	912828X70	9,225,000.00	AA+	Aaa	06/03/19	06/05/19	9,266,800.78	1.90	509.67	9,246,262.15	9,533,460.94
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	77,028.26	11,492,813.30	11,826,478.13
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	13,425.61	2,543,509.05	2,596,875.00
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	4,784.92	6,012,539.66	5,964,502.82
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	21,756.73	6,875,176.84	6,993,070.31
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	24,084.95	7,840,437.37	7,741,406.25
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	1,536.10	3,143,815.69	3,123,450.00
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	87.85	2,192,700.66	2,166,375.00
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	211.33	3,466,808.26	3,549,812.50
US TREASURY NOTES	DTD 11/30/2017 2.125% 11/30/2024	9128283J7	2,140,000.00	AA+	Aaa	12/02/19	12/04/19	2,183,970.31	1.69	19,134.29	2,167,134.72	2,227,271.77
US TREASURY NOTES	DTD 11/30/2017 2.125% 11/30/2024	9128283J7	8,775,000.00	AA+	Aaa	01/03/20	01/07/20	8,978,264.65	1.63	78,459.53	8,902,821.54	9,132,855.03
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	5,944.17	3,137,974.40	3,111,029.69



**Managed Account Detail of Securities Held**

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

**CITY OF STOCKTON RESERVE PORTFOLIO - 81140000**

<b>Security Type/Description</b>	<b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>U.S. Treasury Bond / Note</b>												
US TREASURY NOTES DTD 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	11,291.02	5,975,307.97	5,909,443.75
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	62.10	5,927,746.87	5,880,720.31
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	2,691.44	3,143,214.66	3,112,629.07
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	787.85	1,820,647.25	1,787,675.00
US TREASURY NOTES DTD 08/31/2020 0.250% 08/31/2025		91282CAJ0	4,140,000.00	AA+	Aaa	08/02/21	08/03/21	4,094,071.88	0.53	1,772.65	4,096,847.92	4,022,268.75
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	2,382.80	5,484,425.11	5,406,745.31
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	2,609.74	6,009,014.10	5,921,673.44
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	48.34	6,854,389.94	6,782,343.40
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	5,041.29	3,139,678.43	3,106,638.44
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	7,202.44	5,616,333.37	5,536,125.00
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	8,971.47	7,065,796.77	6,895,875.00
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	22,654.53	3,726,006.08	3,633,773.44
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	3,861.84	4,002,258.42	3,952,113.49
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	5,141.22	5,336,793.23	5,261,402.61





**Managed Account Detail of Securities Held**

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

**CITY OF STOCKTON RESERVE PORTFOLIO - 81140000**

<b>Security Type/Description</b> <b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>U.S. Treasury Bond / Note</b>											
US TREASURY NOTES DTD 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	8,529.21	8,839,156.68	8,728,594.20
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	5,168.09	5,983,399.13	5,879,410.46
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	9,956.35	3,133,520.15	3,098,801.56
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	12,812.30	4,051,544.92	3,987,681.25
US TREASURY N/B NOTES DTD 05/31/2021 0.750% 05/31/2026	91282CCF6	7,550,000.00	AA+	Aaa	06/02/21	06/04/21	7,533,484.38	0.79	23,825.82	7,534,844.06	7,415,515.63
<b>Security Type Sub-Total</b>		<b>231,364,000.00</b>					<b>232,131,325.67</b>	<b>1.11</b>	<b>682,084.56</b>	<b>231,719,354.63</b>	<b>232,537,116.68</b>
<b>Supra-National Agency Bond / Note</b>											
INTL BK RECON & DEVELOP NOTES DTD 11/24/2020 0.250% 11/24/2023	459058JM6	3,740,000.00	AAA	Aaa	11/17/20	11/24/20	3,731,959.00	0.32	4,077.64	3,734,470.44	3,719,852.62
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	4,422.78	8,374,019.46	8,321,700.34
<b>Security Type Sub-Total</b>		<b>12,120,000.00</b>					<b>12,105,757.80</b>	<b>0.46</b>	<b>8,500.42</b>	<b>12,108,489.90</b>	<b>12,041,552.96</b>
<b>Municipal Bond / Note</b>											
CA ST TXBL GO BONDS DTD 10/24/2019 2.400% 10/01/2023	13063DRJ9	4,385,000.00	AA-	Aa2	10/16/19	10/24/19	4,472,743.85	1.87	8,770.00	4,427,651.57	4,551,016.10
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	1,651.13	1,294,750.14	1,289,755.25
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	7,416.75	1,450,000.00	1,500,837.00
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	4,281.25	1,250,000.00	1,229,900.00



**Managed Account Detail of Securities Held**

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

**CITY OF STOCKTON RESERVE PORTFOLIO - 81140000**

<b>Security Type/Description</b>	<b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Municipal Bond / Note</b>												
CA ST DEPT WTR RES WTR SYS TXBL REV BNDS	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	361.67	155,000.00	153,865.40
UNIV OF CAL TXBL REV BONDS	07/16/2020 0.883% 05/15/2025	91412HGE7	460,000.00	AA	Aa2	07/14/20	07/16/20	461,665.20	0.81	1,872.94	461,210.97	457,911.60
UNIV OF CAL TXBL REV BONDS	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	4,315.91	1,060,000.00	1,055,187.60
FL ST BOARD OF ADMIN TXBL REV BONDS	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	4,403.00	1,055,679.04	1,050,819.00
FL ST BOARD OF ADMIN TXBL REV BONDS	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	11,322.00	2,700,000.00	2,702,106.00
LOS ANGELES CCD, CA TXBL GO BONDS	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	3,729.73	1,930,000.00	1,914,135.40
NJ TURNPIKE AUTHORITY TXBL REV BONDS	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	3,891.35	1,115,000.00	1,097,706.35
<b>Security Type Sub-Total</b>			<b>16,850,000.00</b>					<b>16,946,469.95</b>	<b>1.27</b>	<b>52,015.73</b>	<b>16,899,291.72</b>	<b>17,003,239.70</b>
<b>Federal Agency Commercial Mortgage-Backed Security</b>												
FHLMC MULTIFAMILY STRUCTURED P	05/01/2015 2.791% 01/01/2022	3137BHX8	1,757,946.80	AA+	Aaa	05/16/19	05/21/19	1,768,933.97	2.54	4,088.69	1,758,647.86	1,761,928.80
FHLMC MULTIFAMILY STRUCTURED P	11/01/2015 2.716% 06/01/2022	3137BLUR7	1,627,411.69	AA+	Aaa	04/02/19	04/05/19	1,631,480.22	2.63	3,683.38	1,628,159.76	1,639,807.20
FHLMC SERIES K721 A2	12/01/2015 3.090% 08/01/2022	3137BM6P6	1,947,946.33	AA+	Aaa	04/04/18	04/09/18	1,964,534.30	2.88	5,015.96	1,950,821.58	1,971,911.60
FHLMC MULTIFAMILY STRUCTURED P	12/01/2012 2.307% 08/01/2022	3137AWOH1	2,240,000.00	AA+	Aaa	09/04/19	09/09/19	2,273,075.00	1.78	4,306.40	2,248,542.55	2,265,983.98
FANNIEMAE-ACES	04/01/2014 3.346% 03/01/2024	3136AJB54	2,388,532.17	AA+	Aaa	12/13/19	12/18/19	2,504,599.92	2.14	6,660.02	2,452,879.83	2,509,247.10



**Managed Account Detail of Securities Held**

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

**CITY OF STOCKTON RESERVE PORTFOLIO - 81140000**

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<b>Federal Agency Commercial Mortgage-Backed Security</b>												
FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/01/2024		3137FQ3V3	443,815.25	AA+	Aaa	11/20/19	11/26/19	443,804.59	2.09	773.72	443,809.07	449,185.15
<b>Security Type Sub-Total</b>			<b>10,405,652.24</b>					<b>10,586,428.00</b>	<b>2.34</b>	<b>24,528.17</b>	<b>10,482,860.65</b>	<b>10,598,063.83</b>
<b>Federal Agency Bond / Note</b>												
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	19,021.60	6,724,636.21	6,824,872.81
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	11,788.33	6,447,259.81	6,430,186.47
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	18,635.84	10,173,919.72	10,165,294.79
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	8,391.67	7,588,154.62	7,585,476.40
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	5,993.92	6,893,915.17	6,886,466.98
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	6,606.04	8,559,634.60	8,543,578.69
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	2,133.30	4,582,184.61	4,567,370.68
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	48,230.12	12,304,467.27	12,871,317.95
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	2,331.39	2,179,653.83	2,167,746.22
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	4,186.87	3,919,346.67	3,892,993.79
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	4,537.60	4,441,933.68	4,417,943.29
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	45,916.41	3,469,326.50	3,627,509.98



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

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<b>Federal Agency Bond / Note</b>											
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	838.54	1,500,000.00	1,502,331.00
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	45,077.50	8,973,893.65	8,977,300.56
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	1,161.67	4,903,142.53	4,855,951.44
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	82.03	526,222.18	520,363.72
FANNIE MAE NOTES DTD 04/24/2020 0.625% 04/22/2025	3135G03U5	3,035,000.00	AA+	Aaa	04/29/20	04/30/20	3,041,343.15	0.58	474.22	3,039,424.16	3,008,197.92
FANNIE MAE NOTES DTD 04/24/2020 0.625% 04/22/2025	3135G03U5	6,600,000.00	AA+	Aaa	04/22/20	04/24/20	6,586,404.00	0.67	1,031.25	6,590,548.39	6,541,715.40
FANNIE MAE NOTES DTD 04/24/2020 0.625% 04/22/2025	3135G03U5	11,600,000.00	AA+	Aaa	06/02/20	06/03/20	11,673,892.00	0.49	1,812.50	11,652,519.65	11,497,560.40
FANNIE MAE NOTES DTD 06/19/2020 0.500% 06/17/2025	3135G04Z3	1,490,000.00	AA+	Aaa	09/17/20	09/18/20	1,495,304.40	0.42	2,773.06	1,494,052.52	1,467,530.80
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	7,723.61	4,163,672.46	4,087,418.00
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	14,228.19	7,633,512.88	7,529,713.40
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	4,812.50	4,602,870.44	4,518,729.60
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	2,114.06	3,061,424.75	3,003,647.70
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	3,379.07	4,897,433.08	4,800,952.34
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	2,806.46	7,073,362.52	6,927,532.65



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

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<b>Federal Agency Bond / Note</b>												
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	2,134.13	4,523,766.26	4,442,910.75
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	11,177.08	4,611,661.26	4,527,703.88
FANNIE MAE NOTES DTD 11/12/2020 0.500% 11/07/2025		3135G06G3	5,475,000.00	AA+	Aaa	11/19/20	11/24/20	5,472,919.50	0.51	13,231.25	5,473,312.83	5,359,822.42
FANNIE MAE NOTES DTD 11/12/2020 0.500% 11/07/2025		3135G06G3	6,190,000.00	AA+	Aaa	12/03/20	12/04/20	6,188,885.80	0.50	14,959.17	6,189,091.42	6,059,780.97
<b>Security Type Sub-Total</b>			<b>168,020,000.00</b>					<b>168,305,024.50</b>	<b>0.74</b>	<b>307,589.38</b>	<b>168,194,343.67</b>	<b>167,609,921.00</b>
<b>Corporate Note</b>												
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	8,700.00	2,001,057.20	2,011,874.00
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	15,516.67	4,003,489.73	4,030,388.00
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	44,388.89	4,000,230.40	4,038,084.00
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	65,166.67	5,999,135.46	6,053,370.00
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	43,083.33	4,001,230.20	4,040,584.00
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	21,875.00	2,003,033.53	2,021,458.00
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	5,494.44	1,982,964.58	2,028,256.00
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	32,881.88	3,549,400.50	3,621,951.40



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

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<b>Corporate Note</b>											
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	377.22	484,624.01	483,153.12
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	51,635.00	6,766,260.18	7,077,292.91
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	17,132.81	2,146,143.93	2,242,185.25
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	24,124.44	6,479,289.44	6,713,254.40
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	11,953.13	4,317,098.97	4,508,191.75
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	353.72	670,000.00	669,439.88
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	1,053.25	1,996,833.27	1,993,332.18
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	6,517.06	3,081,206.86	3,058,768.25
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	73,355.83	8,516,899.23	8,630,073.60
US BANCORP NOTES (CALLABLE) DTD 07/29/2019 2.400% 07/30/2024	91159HHX1	3,300,000.00	A+	A2	08/01/19	08/05/19	3,302,739.00	2.38	20,020.00	3,301,485.09	3,427,772.70
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	2,395.69	2,935,000.00	2,930,485.97
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	600.86	3,815,000.00	3,809,945.13



**Managed Account Detail of Securities Held**

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<b>Security Type/Description</b>	<b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Corporate Note</b>												
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	31,698.75	5,660,917.62	5,620,249.90
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	6,220.50	1,610,098.84	1,627,431.14
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	8,502.00	2,194,825.01	2,224,325.94
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	27,548.89	7,537,769.85	7,502,828.16
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	6,318.46	1,310,000.00	1,301,819.05
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	6,752.55	1,403,249.43	1,391,257.00
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	60,204.69	3,986,277.42	3,901,354.63
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	22,500.00	4,075,142.48	4,033,648.00
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	5,806.08	3,360,000.00	3,311,454.72
<b>Security Type Sub-Total</b>			<b>101,735,000.00</b>					<b>104,008,067.15</b>	<b>1.70</b>	<b>622,177.81</b>	<b>103,188,663.23</b>	<b>104,304,229.08</b>
<b>Certificate of Deposit</b>												
SUMITOMO MITSUI BANK NY CERT DEPOS DTD 07/14/2020 0.700% 07/08/2022		86565CKU2	3,840,000.00	A-1	P-1	07/10/20	07/14/20	3,840,000.00	0.70	8,661.33	3,840,000.00	3,851,408.64
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	20,864.92	6,060,000.00	6,137,780.10



**Managed Account Detail of Securities Held**

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

**CITY OF STOCKTON RESERVE PORTFOLIO - 81140000**

<b>Security Type/Description</b> <b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Certificate of Deposit</b>											
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	25,495.17	7,365,000.00	7,460,133.71
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	31,180.27	3,620,000.00	3,686,350.98
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	14,856.45	4,065,000.00	4,074,235.68
<b>Security Type Sub-Total</b>		<b>24,950,000.00</b>					<b>24,950,000.00</b>	<b>1.50</b>	<b>101,058.14</b>	<b>24,950,000.00</b>	<b>25,209,909.11</b>
<b>Asset-Backed Security</b>											
MBART 2018-1 A3 DTD 07/25/2018 3.030% 01/15/2023	58772RAD6	108,804.43	AAA	Aaa	07/17/18	07/25/18	108,800.25	3.03	146.52	108,803.31	108,917.02
NAROT 2018-B A3 DTD 07/25/2018 3.060% 03/15/2023	65479GAD1	388,404.30	AAA	Aaa	07/17/18	07/25/18	388,391.71	3.06	528.23	388,400.59	390,264.06
HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	377,432.78	AAA	NR	02/19/19	02/27/19	377,422.67	2.83	385.72	377,429.34	380,364.60
HYUNDAI AUTO RECEIVABLES TRUST DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	589,326.45	AAA	NR	04/03/19	04/10/19	589,248.90	2.66	696.71	589,296.44	593,223.49
HAROT 2019-2 A3 DTD 05/29/2019 2.520% 06/21/2023	43815MAC0	1,053,246.08	NR	Aaa	05/21/19	05/29/19	1,053,206.79	2.52	737.27	1,053,230.27	1,062,647.14
NAROT 2019-A A3 DTD 02/13/2019 2.900% 10/15/2023	65479KAD2	1,035,187.68	NR	Aaa	02/05/19	02/13/19	1,035,030.85	2.90	1,334.24	1,035,122.10	1,047,050.52
COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	521,090.71	AAA	Aaa	05/21/19	05/30/19	520,985.14	2.51	581.31	521,042.52	525,688.08
NAROT 2019-B A3 DTD 05/28/2019 2.500% 11/15/2023	65479HAC1	1,216,656.38	NR	Aaa	05/21/19	05/28/19	1,216,381.29	2.51	1,351.84	1,216,530.97	1,227,971.28
CARMX 2019-2 A3 DTD 04/17/2019 2.680% 03/15/2024	14316LAC7	829,453.53	AAA	NR	04/09/19	04/17/19	829,368.76	2.68	987.97	829,412.66	839,052.46
TAOT 2020-A A3 DTD 02/12/2020 1.660% 05/15/2024	89232HAC9	3,530,554.82	AAA	Aaa	02/04/20	02/12/20	3,530,299.91	1.66	2,604.76	3,530,402.92	3,559,832.65





**Managed Account Detail of Securities Held**

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**CITY OF STOCKTON RESERVE PORTFOLIO - 81140000**

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<b>Asset-Backed Security</b>											
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	999,981.68	1,001,412.10
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	1,684,789.27	1,704,014.38
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	1,444,977.92	1,438,424.67
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	1,144,893.62	1,138,653.04
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	859,856.56	856,031.01
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	1,999,844.15	1,983,341.20
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	1,724,669.17	1,720,066.33
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	1,594,665.10	1,577,799.84
<b>Security Type Sub-Total</b>		<b>21,105,157.16</b>					<b>21,102,588.81</b>	<b>1.42</b>	<b>12,638.18</b>	<b>21,103,348.59</b>	<b>21,154,753.87</b>
<b>Managed Account Sub-Total</b>		<b>586,549,809.40</b>					<b>590,135,661.88</b>	<b>1.15</b>	<b>1,810,592.39</b>	<b>588,646,352.39</b>	<b>590,458,786.23</b>
<b>Securities Sub-Total</b>		<b>\$586,549,809.40</b>					<b>\$590,135,661.88</b>	<b>1.15%</b>	<b>\$1,810,592.39</b>	<b>\$588,646,352.39</b>	<b>\$590,458,786.23</b>
<b>Accrued Interest</b>											<b>\$1,810,592.39</b>
<b>Total Investments</b>											<b>\$592,269,378.62</b>



**Managed Account Fair Market Value & Analytics**

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

**CITY OF STOCKTON RESERVE PORTFOLIO - 81140000**

<b>Security Type/Description</b>	<b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>Broker</b>	<b>Next Call Date</b>	<b>Market Price</b>	<b>Market Value</b>	<b>Unreal G/L On Cost</b>	<b>Unreal G/L Amort Cost</b>	<b>Effective Duration</b>	<b>YTM at Mkt</b>
<b>U.S. Treasury Bond / Note</b>											
US TREASURY NOTES	DTD 02/01/2016 1.750% 01/31/2023	912828P38	245,000.00	MORGAN_S		101.86	249,555.48	16,298.25	7,946.68	1.24	0.26
US TREASURY NOTES	DTD 02/15/2020 1.375% 02/15/2023	912828Z86	3,490,000.00	BNP_PAR		101.42	3,539,623.61	(9,270.14)	23,891.74	1.29	0.27
US TREASURY NOTES	DTD 03/31/2016 1.500% 03/31/2023	912828O29	3,850,000.00	TD		101.66	3,913,765.63	205,583.99	112,198.29	1.41	0.33
US TREASURY NOTES	DTD 04/02/2018 2.500% 03/31/2023	9128284D9	10,000,000.00	BARCLAYS		103.06	10,306,250.00	(57,421.88)	165,535.49	1.40	0.33
US TREASURY N/B NOTES	DTD 04/30/2021 0.125% 04/30/2023	91282CBX8	3,145,000.00	BARCLAY		99.66	3,134,189.06	(7,125.39)	(7,293.21)	1.50	0.35
US TREASURY NOTES	DTD 08/01/2016 1.250% 07/31/2023	912828S92	2,375,000.00	NOMURA		101.44	2,409,140.63	134,707.04	74,711.12	1.74	0.42
US TREASURY NOTES	DTD 08/01/2016 1.250% 07/31/2023	912828S92	3,090,000.00	RBC		101.44	3,134,418.75	199,039.46	104,844.14	1.74	0.42
US TREASURY NOTES	DTD 09/30/2016 1.375% 09/30/2023	912828T26	5,000,000.00	MERRILL		101.70	5,085,156.00	102,148.19	92,989.92	1.90	0.48
US TREASURY NOTES	DTD 11/15/2020 0.250% 11/15/2023	91282CAW1	3,145,000.00	CITIGRP		99.45	3,127,800.62	(13,759.54)	(13,875.69)	2.04	0.52
US TREASURY NOTES	DTD 11/15/2013 2.750% 11/15/2023	912828WE6	10,925,000.00	TD		104.53	11,420,039.06	384,508.79	447,032.92	1.98	0.52
US TREASURY NOTES	DTD 11/30/2016 2.125% 11/30/2023	912828U57	8,515,000.00	BNP_PARI		103.30	8,795,729.33	433,068.00	345,469.00	2.04	0.53
US TREASURY NOTES	DTD 12/31/2018 2.625% 12/31/2023	9128285U0	460,000.00	MERRILL		104.42	480,340.65	18,975.03	19,739.63	2.11	0.57
US TREASURY NOTES	DTD 02/15/2021 0.125% 02/15/2024	91282CBM2	6,040,000.00	BNP_PAR		98.97	5,977,712.50	(35,390.63)	(37,550.66)	2.29	0.58
US TREASURY NOTES	DTD 02/28/2019 2.375% 02/29/2024	9128286G0	763,000.00	WELLS_F		104.09	794,235.31	(8,285.71)	(4,847.25)	2.28	0.60
US TREASURY NOTES	DTD 02/28/2019 2.375% 02/29/2024	9128286G0	2,656,000.00	WELLS_F		104.09	2,764,730.00	(28,116.25)	(16,210.19)	2.28	0.60
US TREASURY N/B NOTES	DTD 04/15/2021 0.375% 04/15/2024	91282CBV2	3,140,000.00	TD		99.31	3,118,412.50	(19,870.31)	(19,918.73)	2.45	0.66
US TREASURY NOTES	DTD 05/01/2017 2.000% 04/30/2024	912828X70	9,225,000.00	MORGAN_S		103.34	9,533,460.94	266,660.16	287,198.79	2.43	0.65



**Managed Account Fair Market Value & Analytics**

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<b>U.S. Treasury Bond / Note</b>										
US TREASURY NOTES DTD 06/30/2017 2.000% 06/30/2024	912828XX3	11,430,000.00	RBC		103.47	11,826,478.13	278,606.25	333,664.83	2.60	0.68
US TREASURY NOTES DTD 07/31/2017 2.125% 07/31/2024	9128282N9	2,500,000.00	HSBC		103.88	2,596,875.00	17,968.75	53,365.95	2.68	0.70
US TREASURY N/B NOTES DTD 08/15/2021 0.375% 08/15/2024	91282CCT6	6,020,000.00	CITIGRP		99.08	5,964,502.82	(47,501.87)	(48,036.84)	2.78	0.71
US TREASURY NOTES DTD 08/31/2017 1.875% 08/31/2024	9128282U3	6,775,000.00	HSBC		103.22	6,993,070.31	41,549.81	117,893.47	2.77	0.72
US TREASURY NOTES DTD 08/31/2017 1.875% 08/31/2024	9128282U3	7,500,000.00	RBS		103.22	7,741,406.25	(210,644.53)	(99,031.12)	2.77	0.72
US TREASURY N/B NOTES DTD 09/15/2021 0.375% 09/15/2024	91282CCX7	3,155,000.00	JPM_CHA		99.00	3,123,450.00	(20,088.48)	(20,365.69)	2.86	0.73
US TREASURY NOTES DTD 10/31/2019 1.500% 10/31/2024	912828YM6	2,120,000.00	BNP_PAR		102.19	2,166,375.00	(45,712.50)	(26,325.66)	2.93	0.76
US TREASURY NOTES DTD 10/31/2017 2.250% 10/31/2024	9128283D0	3,400,000.00	MORGAN_S		104.41	3,549,812.50	38,648.44	83,004.24	2.89	0.76
US TREASURY NOTES DTD 11/30/2017 2.125% 11/30/2024	9128283J7	2,140,000.00	NOMURA		104.08	2,227,271.77	43,301.46	60,137.05	2.98	0.78
US TREASURY NOTES DTD 11/30/2017 2.125% 11/30/2024	9128283J7	8,775,000.00	RBS		104.08	9,132,855.03	154,590.38	230,033.49	2.98	0.78
US TREASURY NOTES DTD 02/29/2020 1.125% 02/28/2025	912828ZC7	3,085,000.00	MERRILL		100.84	3,111,029.69	(28,078.32)	(26,944.71)	3.28	0.87
US TREASURY NOTES DTD 02/29/2020 1.125% 02/28/2025	912828ZC7	5,860,000.00	HSBC		100.84	5,909,443.75	(72,792.19)	(65,864.22)	3.28	0.87
US TREASURY NOTES DTD 04/30/2020 0.375% 04/30/2025	912828ZL7	5,995,000.00	NOMURA		98.09	5,880,720.31	(36,063.67)	(47,026.56)	3.48	0.93
US TREASURY NOTES DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	3,195,000.00	GOLDMAN		97.42	3,112,629.07	(29,578.55)	(30,585.59)	3.65	0.97
US TREASURY NOTES DTD 08/31/2020 0.250% 08/31/2025	91282CAJ0	1,840,000.00	WELLS_F		97.16	1,787,675.00	(31,768.75)	(32,972.25)	3.82	1.01
US TREASURY NOTES DTD 08/31/2020 0.250% 08/31/2025	91282CAJ0	4,140,000.00	JPM_CHA		97.16	4,022,268.75	(71,803.13)	(74,579.17)	3.82	1.01
US TREASURY NOTES DTD 08/31/2020 0.250% 08/31/2025	91282CAJ0	5,565,000.00	BARCLAY		97.16	5,406,745.31	(73,475.39)	(77,679.80)	3.82	1.01



**Managed Account Fair Market Value & Analytics**

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

**CITY OF STOCKTON RESERVE PORTFOLIO - 81140000**

<b>Security Type/Description</b>				<b>Next Call</b>	<b>Market</b>	<b>Market</b>	<b>Unreal G/L</b>	<b>Unreal G/L</b>	<b>Effective</b>	<b>YTM</b>
<b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>Broker</b>	<b>Date</b>	<b>Price</b>	<b>Value</b>	<b>On Cost</b>	<b>Amort Cost</b>	<b>Duration</b>	<b>at Mkt</b>
<b>U.S. Treasury Bond / Note</b>										
US TREASURY NOTES DTD 08/31/2020 0.250% 08/31/2025	91282CAJ0	6,095,000.00	NOMURA		97.16	5,921,673.44	(82,853.90)	(87,340.66)	3.82	1.01
US TREASURY NOTES DTD 10/31/2020 0.250% 10/31/2025	91282CAT8	7,000,000.00	TD		96.89	6,782,343.40	(69,453.48)	(72,046.54)	3.98	1.05
US TREASURY NOTES DTD 11/30/2020 0.375% 11/30/2025	91282CAZ4	3,195,000.00	CITIGRP		97.23	3,106,638.44	(32,074.65)	(33,039.99)	4.05	1.07
US TREASURY NOTES DTD 12/31/2020 0.375% 12/31/2025	91282CBC4	5,700,000.00	WELLS_F		97.13	5,536,125.00	(70,582.03)	(80,208.37)	4.14	1.08
US TREASURY NOTES DTD 12/31/2020 0.375% 12/31/2025	91282CBC4	7,100,000.00	JPM_CHA		97.13	6,895,875.00	(163,355.47)	(169,921.77)	4.14	1.08
US TREASURY NOTES DTD 01/31/2019 2.625% 01/31/2026	9128286A3	3,415,000.00	BARCLAY		106.41	3,633,773.44	(146,338.08)	(92,232.64)	4.04	1.08
US TREASURY NOTES DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	4,075,000.00	MERRILL		96.98	3,952,113.49	(38,521.28)	(50,144.93)	4.22	1.10
US TREASURY NOTES DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	5,425,000.00	HSBC		96.98	5,261,402.61	(64,421.61)	(75,390.62)	4.22	1.10
US TREASURY NOTES DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	9,000,000.00	BNP_PAR		96.98	8,728,594.20	(98,437.05)	(110,562.48)	4.22	1.10
US TREASURY NOTES DTD 02/28/2021 0.500% 02/28/2026	91282CBO3	6,035,000.00	WELLS_F		97.42	5,879,410.46	(101,604.58)	(103,988.67)	4.29	1.11
US TREASURY N/B NOTES DTD 05/31/2021 0.750% 05/31/2026	91282CCF6	3,155,000.00	CITIGRP		98.22	3,098,801.56	(34,384.57)	(34,718.59)	4.50	1.15
US TREASURY N/B NOTES DTD 05/31/2021 0.750% 05/31/2026	91282CCF6	4,060,000.00	RBC		98.22	3,987,681.25	(63,120.31)	(63,863.67)	4.50	1.15
US TREASURY N/B NOTES DTD 05/31/2021 0.750% 05/31/2026	91282CCF6	7,550,000.00	RBC		98.22	7,415,515.63	(117,968.75)	(119,328.43)	4.50	1.15
<b>Security Type Sub-Total</b>		<b>231,364,000.00</b>				<b>232,537,116.68</b>	<b>405,791.01</b>	<b>817,762.05</b>	<b>3.02</b>	<b>0.78</b>
<b>Supra-National Agency Bond / Note</b>										
INTL BK RECON & DEVELOP NOTES DTD 11/24/2020 0.250% 11/24/2023	459058JM6	3,740,000.00	TD		99.46	3,719,852.62	(12,106.38)	(14,617.82)	2.06	0.51
INTER-AMERICAN DEVEL BK NOTES DTD 09/23/2021 0.500% 09/23/2024	4581X0DZ8	8,380,000.00	JPM_CHA		99.30	8,321,700.34	(52,098.46)	(52,319.12)	2.88	0.74



**Managed Account Fair Market Value & Analytics**

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

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Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
<b>Security Type Sub-Total</b>		<b>12,120,000.00</b>				<b>12,041,552.96</b>	<b>(64,204.84)</b>	<b>(66,936.94)</b>	<b>2.63</b>	<b>0.67</b>

**Municipal Bond / Note**

CA ST TXBL GO BONDS DTD 10/24/2019 2.400% 10/01/2023	13063DRJ9	4,385,000.00	MORGAN_S		103.79	4,551,016.10	78,272.25	123,364.53	1.89	0.42
MD ST TXBL GO BONDS DTD 08/05/2020 0.510% 08/01/2024	574193TQ1	1,295,000.00	JPM_CHA		99.60	1,289,755.25	(4,882.15)	(4,994.89)	2.74	0.66
SAN DIEGO CCD, CA TXBL GO BONDS DTD 10/16/2019 2.046% 08/01/2024	797272QP9	1,450,000.00	RBC		103.51	1,500,837.00	50,837.00	50,837.00	2.68	0.76
CA ST UNIV TXBL REV BONDS DTD 09/17/2020 0.685% 11/01/2024	13077DNC2	1,250,000.00	GOLDMAN		98.39	1,229,900.00	(20,100.00)	(20,100.00)	2.97	1.23
CA ST DEPT WTR RES WTR SYS TXBL REV BNDS DTD 08/06/2020 0.560% 12/01/2024	13067WRB0	155,000.00	MORGAN_		99.27	153,865.40	(1,134.60)	(1,134.60)	3.06	0.80
UNIV OF CAL TXBL REV BONDS DTD 07/16/2020 0.883% 05/15/2025	91412HGE7	460,000.00	JPM_CHA	04/15/25	99.55	457,911.60	(3,753.60)	(3,299.37)	3.40	1.01
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	99.55	1,055,187.60	(4,812.40)	(4,812.40)	3.40	1.01
FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025	341271AD6	1,050,000.00	MERRILL		100.08	1,050,819.00	(6,604.50)	(4,860.04)	3.59	1.24
FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025	341271AD6	2,700,000.00	MERRILL		100.08	2,702,106.00	2,106.00	2,106.00	3.59	1.24
LOS ANGELES CCD, CA TXBL GO BONDS DTD 11/10/2020 0.773% 08/01/2025	54438CYK2	1,930,000.00	MERRILL		99.18	1,914,135.40	(15,864.60)	(15,864.60)	3.70	1.00
NJ TURNPIKE AUTHORITY TXBL REV BONDS DTD 02/04/2021 1.047% 01/01/2026	646140DP5	1,115,000.00	CITIGRP		98.45	1,097,706.35	(17,293.65)	(17,293.65)	4.08	1.43
<b>Security Type Sub-Total</b>		<b>16,850,000.00</b>				<b>17,003,239.70</b>	<b>56,769.75</b>	<b>103,947.98</b>	<b>2.97</b>	<b>0.89</b>

**Federal Agency Commercial Mortgage-Backed Security**

FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2015 2.791% 01/01/2022	3137BHXY8	1,757,946.80	JPM_CHAS		100.23	1,761,928.80	(7,005.17)	3,280.94	0.16	1.45
FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2015 2.716% 06/01/2022	3137BLUR7	1,627,411.69	JPM_CHAS		100.76	1,639,807.20	8,326.98	11,647.44	0.43	1.41



**Managed Account Fair Market Value & Analytics**

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Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
<b>Federal Agency Commercial Mortgage-Backed Security</b>										
FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/01/2022	3137BM6P6	1,947,946.33	CITIGRP		101.23	1,971,911.60	7,377.30	21,090.02	0.60	1.45
FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.307% 08/01/2022	3137AWQH1	2,240,000.00	CANT_FIT		101.16	2,265,983.98	(7,091.02)	17,441.43	0.74	0.76
FANNIEMAE-ACES DTD 04/01/2014 3.346% 03/01/2024	3136AJB54	2,388,532.17	JPM_CHAS		105.05	2,509,247.10	4,647.18	56,367.27	2.17	1.15
FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/01/2024	3137FQ3V3	443,815.25	JPM_CHAS		101.21	449,185.15	5,380.56	5,376.08	1.23	1.63

<b>Security Type Sub-Total</b>		<b>10,405,652.24</b>				<b>10,598,063.83</b>	<b>11,635.83</b>	<b>115,203.18</b>	<b>0.93</b>	<b>1.23</b>
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<b>Federal Agency Bond / Note</b>										
FEDERAL HOME LOAN BANKS NOTES DTD 02/21/2020 1.375% 02/17/2023	3130AJ7E3	6,730,000.00	WELLS_FA		101.41	6,824,872.81	107,256.01	100,236.60	1.29	0.29
FREDDIE MAC NOTES DTD 05/07/2020 0.375% 05/05/2023	3137EAER6	6,430,000.00	DEUTSCH		100.00	6,430,186.47	(31,320.53)	(17,073.34)	1.51	0.37
FREDDIE MAC NOTES DTD 05/07/2020 0.375% 05/05/2023	3137EAER6	10,165,000.00	MORGAN_		100.00	10,165,294.79	(16,782.41)	(8,624.93)	1.51	0.37
FANNIE MAE NOTES DTD 05/22/2020 0.250% 05/22/2023	3135G04O3	7,600,000.00	CITIGRP		99.81	7,585,476.40	8,352.40	(2,678.22)	1.56	0.37
FREDDIE MAC NOTES DTD 06/26/2020 0.250% 06/26/2023	3137EAES4	6,905,000.00	TD		99.73	6,886,466.98	1,629.58	(7,448.19)	1.65	0.41
FANNIE MAE NOTES DTD 07/10/2020 0.250% 07/10/2023	3135G05G4	8,570,000.00	CITIGRP		99.69	8,543,578.69	(7,995.81)	(16,055.91)	1.69	0.43
FREDDIE MAC NOTES DTD 08/21/2020 0.250% 08/24/2023	3137EAEV7	4,585,000.00	CITIGRP		99.62	4,567,370.68	(12,952.62)	(14,813.93)	1.82	0.46
FANNIE MAE NOTES DTD 09/14/2018 2.875% 09/12/2023	3135G0U43	12,325,000.00	HSBC		104.43	12,871,317.95	599,068.95	566,850.68	1.83	0.49
FANNIE MAE NOTES DTD 11/25/2020 0.250% 11/27/2023	3135G06H1	2,180,000.00	RBC		99.44	2,167,746.22	(11,752.38)	(11,907.61)	2.07	0.52
FANNIE MAE NOTES DTD 11/25/2020 0.250% 11/27/2023	3135G06H1	3,915,000.00	MORGAN_		99.44	3,892,993.79	(27,957.01)	(26,352.88)	2.07	0.52
FREDDIE MAC NOTES DTD 12/04/2020 0.250% 12/04/2023	3137EAFA2	4,445,000.00	CITIGRP		99.39	4,417,943.29	(22,656.16)	(23,990.39)	2.09	0.54



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<b>Security Type/Description</b>	<b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>Broker</b>	<b>Next Call Date</b>	<b>Market Price</b>	<b>Market Value</b>	<b>Unreal G/L On Cost</b>	<b>Unreal G/L Amort Cost</b>	<b>Effective Duration</b>	<b>YTM at Mkt</b>
<b>Federal Agency Bond / Note</b>											
FEDERAL HOME LOAN BANKS NOTES DTD 12/09/2013 3.375% 12/08/2023		3130A0F70	3,425,000.00	DAIWA		105.91	3,627,509.98	100,102.48	158,183.48	2.03	0.55
FEDERAL FARM CREDIT BANK NOTES DTD 04/08/2020 0.875% 04/08/2024		3133ELVX9	1,500,000.00	STIFEL	04/08/22	100.16	1,502,331.00	2,331.00	2,331.00	0.44	0.81
FANNIE MAE NOTES DTD 01/10/2020 1.625% 01/07/2025		3135G0X24	8,760,000.00	MORGAN_		102.48	8,977,300.56	(108,045.84)	3,406.91	3.11	0.83
FEDERAL HOME LOAN BANK NOTES DTD 04/16/2020 0.500% 04/14/2025		3130AJHU6	4,920,000.00	CITIGRP		98.70	4,855,951.44	(39,645.36)	(47,191.09)	3.43	0.88
FANNIE MAE NOTES DTD 04/24/2020 0.625% 04/22/2025		3135G03U5	525,000.00	JEFFERI		99.12	520,363.72	(6,363.53)	(5,858.46)	3.45	0.88
FANNIE MAE NOTES DTD 04/24/2020 0.625% 04/22/2025		3135G03U5	3,035,000.00	NOMURA		99.12	3,008,197.92	(33,145.23)	(31,226.24)	3.45	0.88
FANNIE MAE NOTES DTD 04/24/2020 0.625% 04/22/2025		3135G03U5	6,600,000.00	CITIGRP		99.12	6,541,715.40	(44,688.60)	(48,832.99)	3.45	0.88
FANNIE MAE NOTES DTD 04/24/2020 0.625% 04/22/2025		3135G03U5	11,600,000.00	TD		99.12	11,497,560.40	(176,331.60)	(154,959.25)	3.45	0.88
FANNIE MAE NOTES DTD 06/19/2020 0.500% 06/17/2025		3135G04Z3	1,490,000.00	WELLS_F		98.49	1,467,530.80	(27,773.60)	(26,521.72)	3.60	0.92
FANNIE MAE NOTES DTD 06/19/2020 0.500% 06/17/2025		3135G04Z3	4,150,000.00	RBS		98.49	4,087,418.00	(80,302.50)	(76,254.46)	3.60	0.92
FANNIE MAE NOTES DTD 06/19/2020 0.500% 06/17/2025		3135G04Z3	7,645,000.00	NOMURA		98.49	7,529,713.40	(99,461.45)	(103,799.48)	3.60	0.92
FREDDIE MAC NOTES DTD 07/23/2020 0.375% 07/21/2025		3137EAEU9	4,620,000.00	WELLS_F		97.81	4,518,729.60	(78,262.80)	(84,140.84)	3.70	0.98
FANNIE MAE NOTES DTD 08/27/2020 0.375% 08/25/2025		3135G05X7	3,075,000.00	NOMURA		97.68	3,003,647.70	(54,132.30)	(57,777.05)	3.80	1.00
FANNIE MAE NOTES DTD 08/27/2020 0.375% 08/25/2025		3135G05X7	4,915,000.00	BARCLAY		97.68	4,800,952.34	(91,045.46)	(96,480.74)	3.80	1.00
FREDDIE MAC NOTES DTD 09/25/2020 0.375% 09/23/2025		3137EAEX3	7,090,000.00	CITIGRP		97.71	6,927,532.65	(141,126.45)	(145,829.87)	3.87	0.98
FEDERAL FARM CREDIT BANK (CALLABLE) DTD 09/29/2020 0.530% 09/29/2025		3133EMBH4	4,530,000.00	MORGAN_		98.08	4,442,910.75	(79,161.75)	(80,855.51)	3.88	1.03
FANNIE MAE NOTES DTD 11/12/2020 0.500% 11/07/2025		3135G06G3	4,625,000.00	BARCLAY		97.90	4,527,703.88	(80,738.62)	(83,957.38)	3.98	1.04



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**CITY OF STOCKTON RESERVE PORTFOLIO - 81140000**

<b>Security Type/Description</b>				<b>Next Call</b>	<b>Market</b>	<b>Market</b>	<b>Unreal G/L</b>	<b>Unreal G/L</b>	<b>Effective</b>	<b>YTM</b>
<b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>Broker</b>	<b>Date</b>	<b>Price</b>	<b>Value</b>	<b>On Cost</b>	<b>Amort Cost</b>	<b>Duration</b>	<b>at Mkt</b>
<b>Federal Agency Bond / Note</b>										
FANNIE MAE NOTES DTD 11/12/2020 0.500% 11/07/2025	3135G06G3	5,475,000.00	NOMURA		97.90	5,359,822.42	(113,097.08)	(113,490.41)	3.98	1.04
FANNIE MAE NOTES DTD 11/12/2020 0.500% 11/07/2025	3135G06G3	6,190,000.00	WELLS_F		97.90	6,059,780.97	(129,104.83)	(129,310.45)	3.98	1.04
<b>Security Type Sub-Total</b>		<b>168,020,000.00</b>				<b>167,609,921.00</b>	<b>(695,103.50)</b>	<b>(584,422.67)</b>	<b>2.70</b>	<b>0.70</b>
<b>Corporate Note</b>										
AMERICAN EXPRESS CREDIT (CALLABLE) NOTES DTD 03/03/2017 2.700% 03/03/2022	0258M0EG0	2,000,000.00	BNP_PARI	01/31/22	100.59	2,011,874.00	(7,446.00)	10,816.80	0.25	0.95
WALT DISNEY COMPANY CORP NOTES DTD 03/06/2017 2.450% 03/04/2022	25468PDQ6	4,000,000.00	WELLS_FA		100.76	4,030,388.00	(17,532.00)	26,898.27	0.35	0.24
INTEL CORP (CALLABLE) NOTES DTD 05/11/2017 2.350% 05/11/2022	458140BB5	4,000,000.00	US_BANCO	04/11/22	100.95	4,038,084.00	35,604.00	37,853.60	0.45	0.55
APPLE INC CORP (CALLABLE) NOTE DTD 05/11/2017 2.300% 05/11/2022	037833CQ1	6,000,000.00	CSFB	04/11/22	100.89	6,053,370.00	61,350.00	54,234.54	0.45	0.62
UNITED PARCEL SERVICE (CALLABLE) NOTES DTD 05/16/2017 2.350% 05/16/2022	911312BC9	4,000,000.00	HSBC	04/16/22	101.01	4,040,584.00	27,704.00	39,353.80	0.46	0.48
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	101.07	2,021,458.00	(7,922.00)	18,424.47	0.50	0.79
VISA INC (CALLABLE) NOTE DTD 09/11/2017 2.150% 09/15/2022	92826CAG7	2,000,000.00	US_BANCO	08/15/22	101.41	2,028,256.00	111,076.00	45,291.42	0.79	0.53
AMERICAN HONDA FINANCE DTD 01/10/2020 1.950% 05/10/2023	02665WDH1	3,550,000.00	SOCGEN		102.03	3,621,951.40	73,264.90	72,550.90	1.50	0.62
PACCAR FINANCIAL CORP CORPORATE NOTES DTD 08/11/2020 0.350% 08/11/2023	69371RO90	485,000.00	BNP_PAR		99.62	483,153.12	(1,211.53)	(1,470.89)	1.78	0.57
BANK OF NY MELLON CORP CORP NOTES DTD 08/13/2018 3.450% 08/11/2023	06406RAJ6	6,735,000.00	HSBC		105.08	7,077,292.91	262,550.51	311,032.73	1.73	0.58





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<b>Corporate Note</b>											
US BANK NA CINCINNATI CORP NOTES (CALLAB DTD 02/04/2019 3.375% 02/05/2024		91159HHV5	2,125,000.00	KEYBANC	01/05/24	105.51	2,242,185.25	70,987.75	96,041.32	2.11	0.91
PFIZER INC CORP NOTES DTD 03/11/2019 2.950% 03/15/2024		717081ES8	6,400,000.00	SUNTRUST	02/15/24	104.89	6,713,254.40	150,502.40	233,964.96	2.23	0.86
MASTERCARD INC CORP NOTES DTD 03/31/2014 3.375% 04/01/2024		57636OAB0	4,250,000.00	US_BANCO		106.08	4,508,191.75	119,429.25	191,092.78	2.34	0.83
MORGAN STANLEY CORP NOTES (CALLABLE) DTD 04/22/2021 0.731% 04/05/2024		61772BAA1	670,000.00	MORGAN_	04/05/23	99.92	669,439.88	(560.12)	(560.12)	1.43	0.77
MORGAN STANLEY CORP NOTES (CALLABLE) DTD 04/22/2021 0.731% 04/05/2024		61772BAA1	1,995,000.00	GOLDMAN	04/05/23	99.92	1,993,332.18	(4,181.52)	(3,501.09)	1.43	0.77
AMAZON.COM INC CORPORATE NOTES DTD 05/12/2021 0.450% 05/12/2024		023135BW5	3,085,000.00	JPM_CHA		99.15	3,058,768.25	(21,727.65)	(22,438.61)	2.52	0.79
WALMART INC CORPORATE NOTES DTD 04/23/2019 2.850% 07/08/2024		931142EL3	8,200,000.00	WELLS_F	04/15/23	105.24	8,630,073.60	(207,312.40)	113,174.37	1.43	0.87
US BANCORP NOTES (CALLABLE) DTD 07/29/2019 2.400% 07/30/2024		91159HHX1	3,300,000.00	MIZUHO	06/28/24	103.87	3,427,772.70	125,033.70	126,287.61	2.58	0.97
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	99.85	2,930,485.97	(4,514.03)	(4,514.03)	1.87	0.71
BANK OF AMERICA CORP (CALLABLE) CORPORAT DTD 10/21/2020 0.810% 10/24/2024		06051GJH3	3,815,000.00	MERRILL	10/24/23	99.87	3,809,945.13	(5,054.87)	(5,054.87)	1.97	0.86
MICROSOFT CORP (CALLABLE) NOTES DTD 02/12/2015 2.700% 02/12/2025		594918BB9	5,350,000.00	JSEB	11/12/24	105.05	5,620,249.90	(107,513.60)	(40,667.72)	2.92	1.13
TOYOTA MOTOR CREDIT CORP CORP NOTES DTD 02/13/2020 1.800% 02/13/2025		89236TGT6	1,595,000.00	MITSU		102.03	1,627,431.14	10,739.14	17,332.30	3.20	1.17
TOYOTA MOTOR CREDIT CORP CORP NOTES DTD 02/13/2020 1.800% 02/13/2025		89236TGT6	2,180,000.00	CITIGRP		102.03	2,224,325.94	23,027.34	29,500.93	3.20	1.17



**Managed Account Fair Market Value & Analytics**

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

**CITY OF STOCKTON RESERVE PORTFOLIO - 81140000**

<b>Security Type/Description</b>	<b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>Broker</b>	<b>Next Call Date</b>	<b>Market Price</b>	<b>Market Value</b>	<b>Unreal G/L On Cost</b>	<b>Unreal G/L Amort Cost</b>	<b>Effective Duration</b>	<b>YTM at Mkt</b>
<b>Corporate Note</b>											
NOVARTIS CAPITAL CORP	DTD 02/14/2020 1.750% 02/14/2025	66989HAP3	7,360,000.00	WELLS_F	01/14/25	101.94	7,502,828.16	(116,685.44)	(34,941.69)	3.12	1.15
CITIGROUP INC CORPORATE NOTES	DTD 05/04/2021 0.981% 05/01/2025	172967MX6	1,310,000.00	CITIGRP		99.38	1,301,819.05	(8,180.95)	(8,180.95)	3.44	1.16
CITIGROUP INC CORPORATE NOTES	DTD 05/04/2021 0.981% 05/01/2025	172967MX6	1,400,000.00	GOLDMAN		99.38	1,391,257.00	(12,453.00)	(11,992.43)	3.44	1.16
GOLDMAN SACHS GROUP INC CORPORATE NOTES	DTD 05/22/2015 3.750% 05/22/2025	38148LAE6	3,635,000.00	MORGAN_	02/22/25	107.33	3,901,354.63	(159,594.67)	(84,922.79)	3.11	1.62
HONEYWELL INTL CORP NOTES (CALLABLE)	DTD 05/18/2020 1.350% 06/01/2025	438516CB0	4,000,000.00	CITIGRP	05/01/25	100.84	4,033,648.00	(44,672.00)	(41,494.48)	3.42	1.11
JPMORGAN CHASE & CO CORPORATE NOTES	DTD 08/10/2021 0.768% 08/09/2025	46647PCM6	3,360,000.00	JPM_CHA		98.56	3,311,454.72	(48,545.28)	(48,545.28)	3.72	1.16
<b>Security Type Sub-Total</b>			<b>101,735,000.00</b>				<b>104,304,229.08</b>	<b>296,161.93</b>	<b>1,115,565.85</b>	<b>1.97</b>	<b>0.86</b>
<b>Certificate of Deposit</b>											
SUMITOMO MITSUI BANK NY CERT DEPOS	DTD 07/14/2020 0.700% 07/08/2022	86565CKU2	3,840,000.00	SMBC		100.30	3,851,408.64	11,408.64	11,408.64	0.70	0.26
NORDEA BANK ABP NEW YORK CERT DEPOS	DTD 08/29/2019 1.850% 08/26/2022	65558TLL7	6,060,000.00	MERRILL		101.28	6,137,780.10	77,780.10	77,780.10	0.83	0.27
SKANDINAV ENSKILDA BANK LT CD	DTD 09/03/2019 1.860% 08/26/2022	83050PDR7	7,365,000.00	BARCLAYS		101.29	7,460,133.71	95,133.71	95,133.71	0.83	0.27
DNB BANK ASA/NY LT CD	DTD 12/06/2019 2.040% 12/02/2022	23341VZT1	3,620,000.00	GOLDMAN		101.83	3,686,350.98	66,350.98	66,350.98	1.08	0.34
CREDIT SUISSE NEW YORK CERT DEPOS	DTD 03/23/2021 0.590% 03/17/2023	22552G3C2	4,065,000.00	CSFB		100.23	4,074,235.68	9,235.68	9,235.68	1.37	0.42
<b>Security Type Sub-Total</b>			<b>24,950,000.00</b>				<b>25,209,909.11</b>	<b>259,909.11</b>	<b>259,909.11</b>	<b>0.93</b>	<b>0.30</b>
<b>Asset-Backed Security</b>											



**Managed Account Fair Market Value & Analytics**

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

**CITY OF STOCKTON RESERVE PORTFOLIO - 81140000**

<b>Security Type/Description</b>				<b>Next Call</b>	<b>Market</b>	<b>Market</b>	<b>Unreal G/L</b>	<b>Unreal G/L</b>	<b>Effective</b>	<b>YTM</b>
<b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>Broker</b>	<b>Date</b>	<b>Price</b>	<b>Value</b>	<b>On Cost</b>	<b>Amort Cost</b>	<b>Duration</b>	<b>at Mkt</b>
<b>Asset-Backed Security</b>										
MBART 2018-1 A3 DTD 07/25/2018 3.030% 01/15/2023	58772RAD6	108,804.43	BNP_PARI		100.10	108,917.02	116.77	113.71	0.07	2.94
NAROT 2018-B A3 DTD 07/25/2018 3.060% 03/15/2023	65479GAD1	388,404.30	SOCGEN		100.48	390,264.06	1,872.35	1,863.47	0.18	2.70
HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	377,432.78	MERRILL		100.78	380,364.60	2,941.93	2,935.26	0.31	2.26
HYUNDAI AUTO RECEIVABLES TRUST DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	589,326.45	SOCGEN		100.66	593,223.49	3,974.59	3,927.05	0.28	2.25
HAROT 2019-2 A3 DTD 05/29/2019 2.520% 06/21/2023	43815MAC0	1,053,246.08	JPM_CHAS		100.89	1,062,647.14	9,440.35	9,416.87	0.41	1.97
NAROT 2019-A A3 DTD 02/13/2019 2.900% 10/15/2023	65479KAD2	1,035,187.68	MITSU		101.15	1,047,050.52	12,019.67	11,928.42	0.34	2.30
COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	521,090.71	JPM_CHAS		100.88	525,688.08	4,702.94	4,645.56	0.37	2.07
NAROT 2019-B A3 DTD 05/28/2019 2.500% 11/15/2023	65479HAC1	1,216,656.38	WELLS_FA		100.93	1,227,971.28	11,589.99	11,440.31	0.40	2.03
CARMX 2019-2 A3 DTD 04/17/2019 2.680% 03/15/2024	14316LAC7	829,453.53	RBC		101.16	839,052.46	9,683.70	9,639.80	0.48	2.18
TAOT 2020-A A3 DTD 02/12/2020 1.660% 05/15/2024	89232HAC9	3,530,554.82	MITSU		100.83	3,559,832.65	29,532.74	29,429.73	0.60	1.33
NAROT 2020-B A3 DTD 06/30/2020 0.550% 07/15/2024	65479CAD0	1,000,000.00	MIZUHO		100.14	1,001,412.10	1,439.50	1,430.42	0.63	0.50
CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/16/2024	14315XAC2	1,685,000.00	MERRILL		101.13	1,704,014.38	19,344.98	19,225.11	0.78	1.52
HAROT 2021-1 A3 DTD 02/24/2021 0.270% 04/21/2025	43813GAC5	1,445,000.00	JPM_CHA		99.55	1,438,424.67	(6,548.89)	(6,553.25)	1.27	0.40
HART 2021-A A3 DTD 04/28/2021 0.380% 09/15/2025	44933LAC7	1,145,000.00	BARCLAY		99.45	1,138,653.04	(6,226.51)	(6,240.58)	1.77	0.52
CARMX 2021-1 A3 DTD 01/27/2021 0.340% 12/15/2025	14316NAC3	860,000.00	MITSU		99.54	856,031.01	(3,799.05)	(3,825.55)	1.36	0.45
TAOT 2021-C A3 DTD 09/27/2021 0.430% 01/15/2026	89239BAC5	2,000,000.00	BARCLAY		99.17	1,983,341.20	(16,499.40)	(16,502.95)	2.15	0.63
CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314QAC8	1,725,000.00	MERRILL		99.71	1,720,066.33	(4,561.93)	(4,602.84)	1.46	0.59



**Managed Account Fair Market Value & Analytics**

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

**CITY OF STOCKTON RESERVE PORTFOLIO - 81140000**

<b>Security Type/Description</b> <b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>Broker</b>	<b>Next Call Date</b>	<b>Market Price</b>	<b>Market Value</b>	<b>Unreal G/L On Cost</b>	<b>Unreal G/L Amort Cost</b>	<b>Effective Duration</b>	<b>YTM at Mkt</b>
<b>Asset-Backed Security</b>										
DCENT 2021-A1 A1 DTD 09/27/2021 0.580% 09/15/2026	254683CP8	1,595,000.00	CITIGRP		98.92	1,577,799.84	(16,858.67)	(16,865.26)	2.85	0.81
<b>Security Type Sub-Total</b>		<b>21,105,157.16</b>				<b>21,154,753.87</b>	<b>52,165.06</b>	<b>51,405.28</b>	<b>1.07</b>	<b>1.25</b>
<b>Managed Account Sub-Total</b>		<b>586,549,809.40</b>				<b>590,458,786.23</b>	<b>323,124.35</b>	<b>1,812,433.84</b>	<b>2.54</b>	<b>0.78</b>
<b>Securities Sub-Total</b>		<b>\$586,549,809.40</b>				<b>\$590,458,786.23</b>	<b>\$323,124.35</b>	<b>\$1,812,433.84</b>	<b>2.54</b>	<b>0.78%</b>
<b>Accrued Interest</b>						<b>\$1,810,592.39</b>				
<b>Total Investments</b>						<b>\$592,269,378.62</b>				



**Managed Account Security Transactions & Interest**

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

**CITY OF STOCKTON RESERVE PORTFOLIO - 81140000**

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
<b>BUY</b>										
10/04/21	10/06/21	US TREASURY NOTES DTD 10/31/2020 0.250% 10/31/2025	91282CAT8	7,000,000.00	(6,851,796.88)	(7,561.14)	(6,859,358.02)			
10/04/21	10/06/21	US TREASURY NOTES DTD 11/15/2020 0.250% 11/15/2023	91282CAW1	3,145,000.00	(3,141,560.16)	(3,076.63)	(3,144,636.79)			
10/04/21	10/06/21	US TREASURY N/B NOTES DTD 05/31/2021 0.750% 05/31/2026	91282CCF6	3,155,000.00	(3,133,186.13)	(8,275.41)	(3,141,461.54)			
10/04/21	10/06/21	US TREASURY N/B NOTES DTD 04/30/2021 0.125% 04/30/2023	91282CBX8	3,145,000.00	(3,141,314.45)	(1,698.56)	(3,143,013.01)			
10/04/21	10/06/21	US TREASURY N/B NOTES DTD 09/15/2021 0.375% 09/15/2024	91282CCX7	3,155,000.00	(3,143,538.48)	(686.34)	(3,144,224.82)			
10/04/21	10/06/21	US TREASURY NOTES DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	3,195,000.00	(3,142,207.62)	(2,127.11)	(3,144,334.73)			
10/04/21	10/06/21	US TREASURY NOTES DTD 11/30/2020 0.375% 11/30/2025	91282CAZ4	3,195,000.00	(3,138,713.09)	(4,190.16)	(3,142,903.25)			
10/04/21	10/06/21	US TREASURY N/B NOTES DTD 04/15/2021 0.375% 04/15/2024	91282CBV2	3,140,000.00	(3,138,282.81)	(5,597.95)	(3,143,880.76)			
10/04/21	10/06/21	US TREASURY NOTES DTD 02/29/2020 1.125% 02/28/2025	912828ZC7	3,085,000.00	(3,139,108.01)	(3,451.45)	(3,142,559.46)			

**Transaction Type Sub-Total** **32,215,000.00** **(31,969,707.63)** **(36,664.75)** **(32,006,372.38)**

<b>INTEREST</b>										
10/01/21	10/01/21	MASTERCARD INC CORP NOTES DTD 03/31/2014 3.375% 04/01/2024	57636QAB0	4,250,000.00	0.00	71,718.75	71,718.75			
10/01/21	10/01/21	MONEY MARKET FUND	MONEY0002	0.00	0.00	20.68	20.68			
10/01/21	10/01/21	CA ST TXBL GO BONDS DTD 10/24/2019 2.400% 10/01/2023	13063DRJ9	4,385,000.00	0.00	52,620.00	52,620.00			
10/01/21	10/25/21	FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2015 2.791% 01/01/2022	3137BHXY8	2,943,977.31	0.00	6,847.20	6,847.20			
10/01/21	10/25/21	FANNIEMAE-ACES DTD 04/01/2014 3.346% 03/01/2024	3136AJB54	2,588,307.86	0.00	10,764.07	10,764.07			
10/01/21	10/25/21	FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/01/2022	3137BM6P6	1,999,802.81	0.00	5,149.49	5,149.49			
10/01/21	10/25/21	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			



**Managed Account Security Transactions & Interest**

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

**CITY OF STOCKTON RESERVE PORTFOLIO - 81140000**

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
<b>INTEREST</b>										
10/01/21	10/25/21	FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/01/2024	3137FQ3V3	980,868.44	0.00	15,632.79	15,632.79			
10/01/21	10/25/21	FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2015 2.716% 06/01/2022	3137BLUR7	1,630,487.30	0.00	3,690.34	3,690.34			
10/05/21	10/05/21	MORGAN STANLEY CORP NOTES (CALLABLE) DTD 04/22/2021 0.731% 04/05/2024	61772BAA1	2,665,000.00	0.00	8,820.63	8,820.63			
10/08/21	10/08/21	FEDERAL FARM CREDIT BANK NOTES DTD 04/08/2020 0.875% 04/08/2024	3133ELVX9	1,500,000.00	0.00	6,562.50	6,562.50			
10/14/21	10/14/21	FEDERAL HOME LOAN BANK NOTES DTD 04/16/2020 0.500% 04/14/2025	3130AJHU6	4,920,000.00	0.00	12,300.00	12,300.00			
10/15/21	10/15/21	DCENT 2021-A1 A1 DTD 09/27/2021 0.580% 09/15/2026	254683CP8	1,595,000.00	0.00	462.55	462.55			
10/15/21	10/15/21	ALLYA 2018-3 A3 DTD 06/27/2018 3.000% 01/15/2023	02007JAC1	51,147.35	0.00	127.87	127.87			
10/15/21	10/15/21	CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314QAC8	1,725,000.00	0.00	747.50	747.50			
10/15/21	10/15/21	NAROT 2018-B A3 DTD 07/25/2018 3.060% 03/15/2023	65479GAD1	484,294.81	0.00	1,234.95	1,234.95			
10/15/21	10/15/21	CARMX 2019-2 A3 DTD 04/17/2019 2.680% 03/15/2024	14316LAC7	905,253.60	0.00	2,021.73	2,021.73			
10/15/21	10/15/21	NAROT 2019-A A3 DTD 02/13/2019 2.900% 10/15/2023	65479KAD2	1,162,746.28	0.00	2,809.97	2,809.97			
10/15/21	10/15/21	TAOT 2021-C A3 DTD 09/27/2021 0.430% 01/15/2026	89239BAC5	2,000,000.00	0.00	430.00	430.00			
10/15/21	10/15/21	HYUNDAI AUTO RECEIVABLES TRUST DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	681,303.99	0.00	1,510.22	1,510.22			
10/15/21	10/15/21	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			
10/15/21	10/15/21	NAROT 2020-B A3 DTD 06/30/2020 0.550% 07/15/2024	65479CAD0	1,000,000.00	0.00	458.33	458.33			
10/15/21	10/15/21	COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	582,528.99	0.00	1,218.46	1,218.46			



**Managed Account Security Transactions & Interest**

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**CITY OF STOCKTON RESERVE PORTFOLIO - 81140000**

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
<b>INTEREST</b>										
10/15/21	10/15/21	CARMX 2021-1 A3 DTD 01/27/2021 0.340% 12/15/2025	14316NAC3	860,000.00	0.00	243.67	243.67			
10/15/21	10/15/21	HART 2021-A A3 DTD 04/28/2021 0.380% 09/15/2025	44933LAC7	1,145,000.00	0.00	362.58	362.58			
10/15/21	10/15/21	US TREASURY N/B NOTES DTD 04/15/2021 0.375% 04/15/2024	91282CBV2	3,140,000.00	0.00	5,887.50	5,887.50			
10/15/21	10/15/21	NAROT 2019-B A3 DTD 05/28/2019 2.500% 11/15/2023	65479HAC1	1,339,817.10	0.00	2,791.29	2,791.29			
10/15/21	10/15/21	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			
10/15/21	10/15/21	MBART 2018-1 A3 DTD 07/25/2018 3.030% 01/15/2023	58772RAD6	197,789.03	0.00	499.42	499.42			
10/18/21	10/18/21	HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	435,127.22	0.00	1,026.18	1,026.18			
10/21/21	10/21/21	HAROT 2019-2 A3 DTD 05/29/2019 2.520% 06/21/2023	43815MAC0	1,175,799.84	0.00	2,469.18	2,469.18			
10/21/21	10/21/21	HAROT 2021-1 A3 DTD 02/24/2021 0.270% 04/21/2025	43813GAC5	1,445,000.00	0.00	325.13	325.13			
10/22/21	10/22/21	FANNIE MAE NOTES DTD 04/24/2020 0.625% 04/22/2025	3135G03U5	21,760,000.00	0.00	68,000.00	68,000.00			
10/24/21	10/24/21	BANK OF AMERICA CORP (CALLABLE) CORPORAT DTD 10/21/2020 0.810% 10/24/2024	06051GJH3	3,815,000.00	0.00	15,450.75	15,450.75			
10/31/21	10/31/21	US TREASURY NOTES DTD 04/30/2020 0.375% 04/30/2025	912828ZL7	5,995,000.00	0.00	11,240.63	11,240.63			
10/31/21	10/31/21	US TREASURY NOTES DTD 10/31/2017 2.250% 10/31/2024	9128283D0	3,400,000.00	0.00	38,250.00	38,250.00			
10/31/21	10/31/21	US TREASURY NOTES DTD 10/31/2020 0.250% 10/31/2025	91282CAT8	7,000,000.00	0.00	8,750.00	8,750.00			
10/31/21	10/31/21	US TREASURY NOTES DTD 10/31/2019 1.500% 10/31/2024	912828YM6	2,120,000.00	0.00	15,900.00	15,900.00			
10/31/21	10/31/21	US TREASURY NOTES DTD 05/01/2017 2.000% 04/30/2024	912828X70	9,225,000.00	0.00	92,250.00	92,250.00			



**Managed Account Security Transactions & Interest**

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

**CITY OF STOCKTON RESERVE PORTFOLIO - 81140000**

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
<b>INTEREST</b>										
10/31/21	10/31/21	US TREASURY N/B NOTES DTD 04/30/2021 0.125% 04/30/2023	91282CBX8	3,145,000.00	0.00	1,965.63	1,965.63			
<b>Transaction Type Sub-Total</b>				<b>111,709,251.93</b>	<b>0.00</b>	<b>482,410.35</b>	<b>482,410.35</b>			
<b>PAYDOWNS</b>										
10/01/21	10/25/21	FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/01/2024	3137FO3V3	537,053.19	537,053.19	0.00	537,053.19	12.89	0.00	
10/01/21	10/25/21	FANNIEMAE-ACES DTD 04/01/2014 3.346% 03/01/2024	3136AJB54	199,775.69	199,775.69	0.00	199,775.69	(9,707.85)	0.00	
10/01/21	10/25/21	FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/01/2022	3137BM6P6	51,856.48	51,856.48	0.00	51,856.48	(441.59)	0.00	
10/01/21	10/25/21	FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2015 2.716% 06/01/2022	3137BLUR7	3,075.61	3,075.61	0.00	3,075.61	(7.69)	0.00	
10/01/21	10/25/21	FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2015 2.791% 01/01/2022	3137BHXY8	1,186,030.51	1,186,030.51	0.00	1,186,030.51	(7,412.70)	0.00	
10/15/21	10/15/21	MBART 2018-1 A3 DTD 07/25/2018 3.030% 01/15/2023	58772RAD6	88,984.60	88,984.60	0.00	88,984.60	3.41	0.00	
10/15/21	10/15/21	ALLYA 2018-3 A3 DTD 06/27/2018 3.000% 01/15/2023	02007JAC1	51,147.35	51,147.35	0.00	51,147.35	3.50	0.00	
10/15/21	10/15/21	TAOT 2020-A A3 DTD 02/12/2020 1.660% 05/15/2024	89232HAC9	4,445.18	4,445.18	0.00	4,445.18	0.32	0.00	
10/15/21	10/15/21	HYUNDAI AUTO RECEIVABLES TRUST DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	91,977.54	91,977.54	0.00	91,977.54	12.10	0.00	
10/15/21	10/15/21	NAROT 2019-A A3 DTD 02/13/2019 2.900% 10/15/2023	65479KAD2	127,558.60	127,558.60	0.00	127,558.60	19.33	0.00	
10/15/21	10/15/21	NAROT 2019-B A3 DTD 05/28/2019 2.500% 11/15/2023	65479HAC1	123,160.72	123,160.72	0.00	123,160.72	27.85	0.00	
10/15/21	10/15/21	CARMX 2019-2 A3 DTD 04/17/2019 2.680% 03/15/2024	14316LAC7	75,800.07	75,800.07	0.00	75,800.07	7.75	0.00	
10/15/21	10/15/21	NAROT 2018-B A3 DTD 07/25/2018 3.060% 03/15/2023	65479GAD1	95,890.51	95,890.51	0.00	95,890.51	3.11	0.00	
10/15/21	10/15/21	COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	61,438.28	61,438.28	0.00	61,438.28	12.45	0.00	





**Managed Account Security Transactions & Interest**

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

**CITY OF STOCKTON RESERVE PORTFOLIO - 81140000**

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
<b>PAYDOWNS</b>										
10/18/21	10/18/21	HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	57,694.44	57,694.44	0.00	57,694.44	1.54	0.00	
10/21/21	10/21/21	HAROT 2019-2 A3 DTD 05/29/2019 2.520% 06/21/2023	43815MAC0	122,553.76	122,553.76	0.00	122,553.76	4.57	0.00	
<b>Transaction Type Sub-Total</b>				<b>2,878,442.53</b>	<b>2,878,442.53</b>	<b>0.00</b>	<b>2,878,442.53</b>	<b>(17,461.01)</b>	<b>0.00</b>	
<b>SELL</b>										
10/04/21	10/06/21	JOHN DEERE CAPITAL CORP NOTES DTD 01/06/2017 2.650% 01/06/2022	24422ETL3	1,845,000.00	1,856,512.80	12,223.13	1,868,735.93	4,797.00	11,159.94	FIFO
10/04/21	10/06/21	CITIGROUP INC CORP NOTE (CALLED, OMD 12/8 DTD 12/08/2016 2.900% 11/08/2021	172967LC3	1,065,000.00	1,067,556.00	10,123.42	1,077,679.42	(4,717.95)	2,390.11	FIFO
10/04/21	10/06/21	US BANCORP (CALLABLE) NOTES DTD 01/24/2017 2.625% 01/24/2022	91159HHP8	2,000,000.00	2,010,640.00	10,500.00	2,021,140.00	14,080.00	10,847.23	FIFO
<b>Transaction Type Sub-Total</b>				<b>4,910,000.00</b>	<b>4,934,708.80</b>	<b>32,846.55</b>	<b>4,967,555.35</b>	<b>14,159.05</b>	<b>24,397.28</b>	
<b>Managed Account Sub-Total</b>					<b>(24,156,556.30)</b>	<b>478,592.15</b>	<b>(23,677,964.15)</b>	<b>(3,301.96)</b>	<b>24,397.28</b>	
<b>Total Security Transactions</b>					<b>(24,156,556.30)</b>	<b>\$478,592.15</b>	<b>(23,677,964.15)</b>	<b>(3,301.96)</b>	<b>\$24,397.28</b>	