



Customer Service
PO Box 11813
Harrisburg, PA 17108-1813

ACCOUNT STATEMENT

For the Month Ending

September 30, 2021

CITY OF STOCKTON

Client Management Team

Monique Spyke

Managing Director
44 Montgomery Street, 3rd Floor
San Francisco, CA 94104
415-982-5544
spykem@pfmam.com

Allison Kaune

Senior Analyst
44 Montgomery Street, 3rd Floor
San Francisco, CA 94104
415-982-5544
kaunea@pfmam.com

Joseph Creason

Portfolio Manager
213 Market Street
Harrisburg, PA 17101-2141
717-231-6217
creasonj@pfmam.com

Rachael Miller

Client Consultant
213 Market Street
Harrisburg, PA 17101-2141
717-232-2723
millerr@pfmam.com

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Accounts included in Statement

81140000 CITY OF STOCKTON RESERVE PORTFOLIO

CITY OF STOCKTON
MR. JAY KAPOOR
425 N. EL DORADO STREET
STOCKTON, CA 95202

Online Access www.pfm.com

Customer Service 1-717-232-2723

**Important Disclosures****Important Disclosures**

This statement is for general information purposes only and is not intended to provide specific advice or recommendations. PFM Asset Management LLC ("PFM") is an investment advisor registered with the Securities and Exchange Commission, and is required to maintain a written disclosure statement of our background and business experience. If you would like to receive a copy of our current disclosure statement, please contact Service Operations at the address below.

Proxy Voting PFM does not normally receive proxies to vote on behalf of its clients. However, it does on occasion receive consent requests. In the event a consent request is received the portfolio manager contacts the client and then proceeds according to their instructions. PFM's Proxy Voting Policy is available upon request by contacting Service Operations at the address below.

Questions About an Account PFM's monthly statement is intended to detail our investment advisory activity as well as the activity of any accounts held by clients in pools that are managed by PFM. The custodian bank maintains the control of assets and executes (i.e., settles) all investment transactions. The custodian statement is the official record of security and cash holdings and transactions. PFM recognizes that clients may use these reports to facilitate record keeping and that the custodian bank statement and the PFM statement should be reconciled and differences resolved. Many custodians use a settlement date basis which may result in the need to reconcile due to a timing difference.

Account Control PFM does not have the authority to withdraw funds from or deposit funds to the custodian. Our clients retain responsibility for their internal accounting policies; implementing and enforcing internal controls and generating ledger entries or otherwise recording transactions.

Market Value Generally, PFM's market prices are derived from closing bid prices as of the last business day of the month as supplied by Refinitiv or Bloomberg. Where prices are not available from generally recognized sources the securities are priced using a yield-based matrix system to arrive at an estimated market value. Prices that fall between data points are interpolated. Non-negotiable FDIC-insured bank certificates of deposit are priced at par. Although PFM believes the prices to be reliable, the values of the securities do not always represent the prices at which the securities could have been bought or sold. Explanation of the valuation methods for a registered investment company, local government investment program, or TERM funds is contained in the appropriate fund offering documentation or information statement.

Amortized Cost The original cost of the principal of the security is adjusted for the amount of the periodic reduction of any discount or premium from the purchase date until the date of the report. Discount or premium with respect to short term securities (those with less than one year to maturity at time of issuance) is amortized on a straightline basis. Such discount or premium with respect to longer term securities is amortized using the constant yield basis.

Tax Reporting Cost data and realized gains / losses are provided for informational purposes only. Please review for accuracy and consult your tax advisor to determine the tax consequences of your security transactions. PFM does not report such information to the IRS or other taxing authorities and is not responsible for the accuracy of such information that may be required to be reported to federal, state or other taxing authorities.

Financial Situation In order to better serve you, PFM should be promptly notified of any material change in your investment objective or financial situation.

Callable Securities Securities subject to redemption prior to maturity may be redeemed in whole or in part before maturity, which could affect the yield represented.

Portfolio The securities in this portfolio, including shares of mutual funds, are not guaranteed or otherwise protected by PFM, the FDIC (except for certain non-negotiable certificates of deposit) or any government agency. Investment in securities involves risks, including the possible loss of the amount invested. Actual settlement values, accrued interest, and amortized cost amounts may vary for securities subject to an adjustable interest rate or subject to principal paydowns. Any changes to the values shown may be reflected within the next monthly statement's beginning values.

Rating Information provided for ratings is based upon a good faith inquiry of selected sources, but its accuracy and completeness cannot be guaranteed.

Shares of some money market and TERM funds are marketed through representatives of PFM's wholly owned subsidiary, PFM Fund Distributors, Inc. PFM Fund Distributors, Inc. is registered with the SEC as a broker/dealer and is a member of the Financial Industry Regulatory Authority ("FINRA") and the Municipal Securities Rulemaking Board ("MSRB"). You may reach the FINRA by calling the FINRA Regulator Public Disclosure Hotline at 1-888-289-9999 or at the FINRA Regulation Internet website address www.nasd.com. A brochure describing the FINRA Regulation Public Disclosure Program is also available from the FINRA upon request.

Key Terms and Definitions

Dividends on money market funds consist of interest earned, plus any discount ratably amortized to the date of maturity, plus all realized gains and losses on the sale of securities prior to maturity, less ratable amortization of any premium and all accrued expenses to the fund. Dividends are accrued daily and may be paid either monthly or quarterly. The monthly earnings on this statement represent the estimated dividend accrued for the month for any program that distributes earnings on a quarterly basis. There is no guarantee that the estimated amount will be paid on the actual distribution date.

Current Yield is the net change, exclusive of capital changes and income other than investment income, in the value of a hypothetical fund account with a balance of one share over the seven-day base period including the statement date, expressed as a percentage of the value of one share (normally \$1.00 per share) at the beginning of the seven-day period. This resulting net change in account value is then annualized by multiplying it by

365 and dividing the result by 7. The yields quoted should not be considered a representation of the yield of the fund in the future, since the yield is not fixed. **Average maturity** represents the average maturity of all securities and investments of a portfolio, determined by multiplying the par or principal value of each security or investment by its maturity (days or years), summing the products, and dividing the sum by the total principal value of the portfolio. The stated maturity date of mortgage backed or callable securities are used in this statement. However the actual maturity of these securities could vary depending on the level or prepayments on the underlying mortgages or whether a callable security has or is still able to be called.

Monthly distribution yield represents the net change in the value of one share (normally \$1.00 per share) resulting from all dividends declared during the month by a fund expressed as a percentage of the value of one share at the beginning of the month. This resulting net change is then annualized by multiplying it by 365 and dividing it by the number of calendar days in the month. **YTM at Cost** The yield to maturity at cost is the expected rate of return, based on the original cost, the annual interest receipts, maturity value and the time period from purchase date to maturity, stated as a percentage, on an annualized basis.

YTM at Market The yield to maturity at market is the rate of return, based on the current market value, the annual interest receipts, maturity value and the time period remaining until maturity, stated as a percentage, on an annualized basis. **Managed Account** A portfolio of investments managed discretely by PFM according to the client's specific investment policy and requirements. The investments are directly owned by the client and held by the client's custodian. **Unsettled Trade** A trade which has been executed however the final consummation of the security transaction and payment has not yet taken place.

Please review the detail pages of this statement carefully. If you think your statement is wrong, missing account information, or if you need more information about a transaction, please contact PFM within 60 days of receipt. If you have other concerns or questions regarding your account you should contact a member of your client management team or PFM Service Operations at the address below.

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



Consolidated Summary Statement

CITY OF STOCKTON

Portfolio Summary

Portfolio Holdings	Cash Dividends and Income	Closing Market Value
PFM Managed Account	939,669.61	569,868,576.26
CAMP Pool	0.00	81,847.18
Local Agency Investment Fund	0.00	75,000,000.00
Idle Funds in Reserve Portfolio	0.00	1,924,937.71
BoW Main Account	0.00	122,069,668.52
Total	\$939,669.61	\$768,945,029.67

Investment Allocation

Investment Type	Closing Market Value	Percent
Asset-Backed Security	22,120,450.38	2.88
Federal Agency Bond / Note	168,542,654.48	21.93
Corporate Note	109,831,023.43	14.28
Certificate of Deposit	25,252,449.61	3.28
Federal Agency Commercial Mortgage-Backed Security	12,641,555.25	1.64
Municipal Bond / Note	17,124,177.95	2.23
Supra-National Agency Bond / Note	12,099,490.64	1.57
U.S. Treasury Bond / Note	202,256,774.52	26.31
CAMP Pool	81,847.18	0.01
Local Agency Investment Fund	75,000,000.00	9.75
Idle Funds in Reserve Portfolio	1,924,937.71	0.25
BoW Main Account	122,069,668.52	15.87

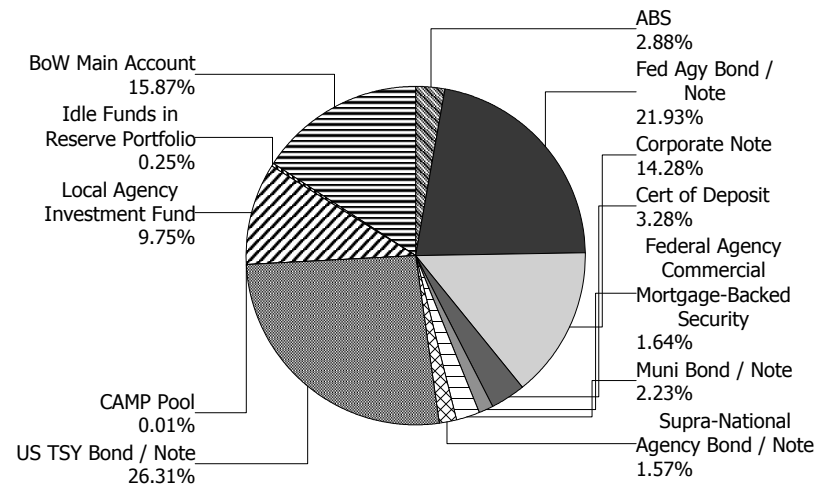
Total **\$768,945,029.67** **100.00%**

Maturity Distribution (Fixed Income Holdings)

Portfolio Holdings	Closing Market Value	Percent
Under 30 days	199,076,453.41	25.89
31 to 60 days	0.00	0.00
61 to 90 days	1,067,638.01	0.14
91 to 180 days	12,875,593.46	1.67
181 days to 1 year	41,645,450.20	5.42
1 to 2 years	114,885,338.85	14.94
2 to 3 years	157,273,714.09	20.45
3 to 4 years	167,022,785.79	21.72
4 to 5 years	75,098,055.86	9.77
Over 5 years	0.00	0.00
Total	\$768,945,029.67	100.00%

Weighted Average Days to Maturity 737

Sector Allocation





Managed Account Summary Statement

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

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Transaction Summary - Managed Account

Opening Market Value	\$572,123,998.78
Maturities/Calls	(1,494,046.80)
Principal Dispositions	(14,762,907.21)
Principal Acquisitions	16,046,617.91
Unsettled Trades	0.00
Change in Current Value	(2,045,086.42)
Closing Market Value	\$569,868,576.26

Cash Transactions Summary - Managed Account

Maturities/Calls	78.24
Sale Proceeds	14,867,504.73
Coupon/Interest/Dividend Income	653,071.78
Principal Payments	1,493,968.79
Security Purchases	(16,061,167.91)
Net Cash Contribution	(27,464.95)
Reconciling Transactions	0.00

Earnings Reconciliation (Cash Basis) - Managed Account

Interest/Dividends/Coupons Received	757,669.53
Less Purchased Interest Related to Interest/Coupons	(14,550.00)
Plus Net Realized Gains/Losses	196,550.08
Total Cash Basis Earnings	\$939,669.61

Cash Balance

Closing Cash Balance **\$1,924,937.71**

Earnings Reconciliation (Accrual Basis)

	Total
Ending Amortized Value of Securities	564,552,931.94
Ending Accrued Interest	1,635,523.81
Plus Proceeds from Sales	14,867,504.73
Plus Proceeds of Maturities/Calls/Principal Payments	1,494,047.03
Plus Coupons/Dividends Received	653,071.78
Less Cost of New Purchases	(16,061,167.91)
Less Beginning Amortized Value of Securities	(564,530,775.85)
Less Beginning Accrued Interest	(1,732,139.22)
Total Accrual Basis Earnings	\$878,996.31



Portfolio Summary and Statistics

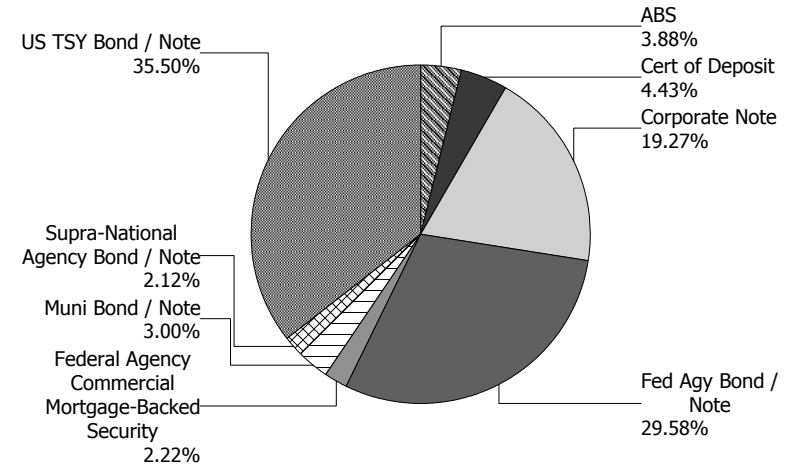
For the Month Ending **September 30, 2021**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Account Summary

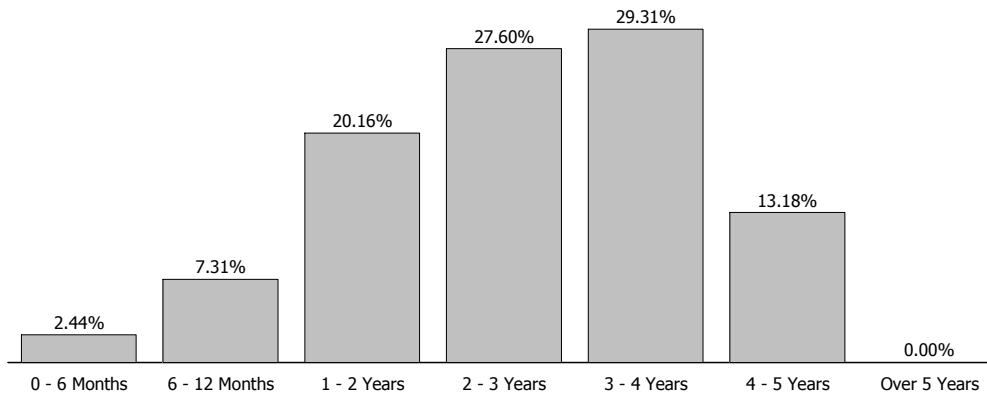
Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	199,149,000.00	202,256,774.52	35.50
Supra-National Agency Bond / Note	12,120,000.00	12,099,490.64	2.12
Municipal Bond / Note	16,850,000.00	17,124,177.95	3.00
Federal Agency Commercial Mortgage-Backed Security	12,383,443.72	12,641,555.25	2.22
Federal Agency Bond / Note	168,020,000.00	168,542,654.48	29.58
Corporate Note	106,645,000.00	109,831,023.43	19.27
Certificate of Deposit	24,950,000.00	25,252,449.61	4.43
Asset-Backed Security	22,005,808.21	22,120,450.38	3.88
Managed Account Sub-Total	562,123,251.93	569,868,576.26	100.00%
Accrued Interest		1,635,523.81	
Total Portfolio	562,123,251.93	571,504,100.07	

Sector Allocation



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

Maturity Distribution



Characteristics

Yield to Maturity at Cost	1.20%
Yield to Maturity at Market	0.60%
Weighted Average Days to Maturity	994



Managed Account Issuer Summary

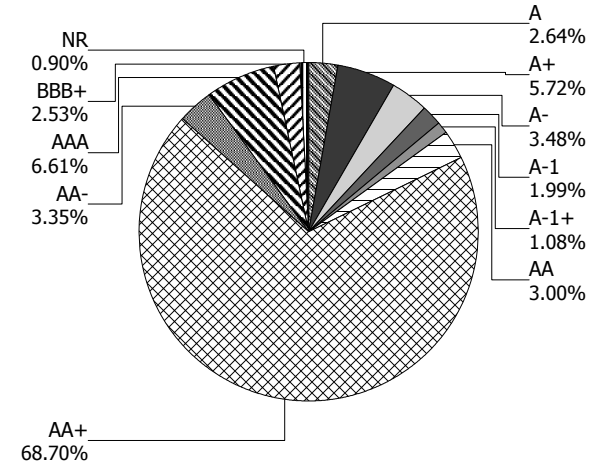
For the Month Ending **September 30, 2021**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Issuer Summary

Issuer	Market Value of Holdings	Percent
ALLY AUTO RECEIVABLES TRUST	51,190.81	0.01
AMAZON.COM INC	3,078,842.34	0.54
AMERICAN EXPRESS CO	2,016,234.00	0.35
AMERICAN HONDA FINANCE	3,634,184.70	0.64
APPLE INC	6,066,036.00	1.06
BANK OF AMERICA CO	3,829,699.20	0.67
CALIFORNIA DEPARTMENT OF WATER RESOURCES	154,931.80	0.03
CALIFORNIA STATE UNIVERSITY	1,237,875.00	0.22
CAPITAL ONE FINANCIAL CORP	587,771.34	0.10
CARMAX AUTO OWNER TRUST	5,210,705.53	0.91
CITIGROUP INC	3,784,193.50	0.66
CREDIT SUISSE GROUP RK	4,077,178.74	0.72
DEERE & COMPANY	1,856,712.06	0.33
DISCOVER FINANCIAL SERVICES	1,590,915.68	0.28
DNB ASA	3,696,649.88	0.65
FANNIE MAE	105,833,998.97	18.56
FEDERAL FARM CREDIT BANKS	5,980,399.26	1.05
FEDERAL HOME LOAN BANKS	15,381,456.07	2.70
FLORIDA STATE BOARD OF ADMIN FIN CORP	3,789,862.50	0.67
FREDDIE MAC	53,988,355.43	9.47
GOLDMAN SACHS GROUP INC	3,931,619.64	0.69
HOME DEPOT INC	2,027,986.00	0.36
HONDA AUTO RECEIVABLES	3,068,889.70	0.54
HONEYWELL INTERNATIONAL	4,062,328.00	0.71
HYUNDAI AUTO RECEIVABLES	1,830,510.17	0.32
INTEL CORPORATION	4,044,932.00	0.71
INTER-AMERICAN DEVELOPMENT BANK	8,366,600.38	1.47
INTL BANK OF RECONSTRUCTION AND DEV	3,732,890.26	0.66
JP MORGAN CHASE & CO	6,288,695.75	1.10
LOS ANGELES COMMUNITY COLLEGE DISTRICT	1,920,736.00	0.34
MASTERCARD INC	4,543,369.00	0.80
MERCEDES-BENZ AUTO RECEIVABLES	198,187.83	0.03

Credit Quality (S&P Ratings)





Managed Account Issuer Summary

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

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Issuer	Market Value of Holdings	Percent
MICROSOFT CORP	5,667,592.05	0.99
MORGAN STANLEY	2,671,830.40	0.47
NEW JERSEY TURNPIKE AUTHORITY	1,107,964.35	0.19
NISSAN AUTO RECEIVABLES	4,015,681.02	0.70
NORDEA BANK ABP	6,149,439.54	1.08
NOVARTIS AG	7,553,516.48	1.33
PACCAR FINANCIAL CORP	484,803.09	0.09
PFIZER INC	6,751,251.20	1.18
SAN DIEGO COMMUNITY COLLEGE DISTRICT	1,511,016.00	0.27
SKANDINAVISKA ENSKILDA BANKEN AB	7,474,362.89	1.31
STATE OF CALIFORNIA	4,572,721.85	0.80
STATE OF MARYLAND	1,297,214.45	0.23
SUMITOMO MITSUI FINANCIAL GROUP INC	3,854,818.56	0.68
THE BANK OF NEW YORK MELLON CORPORATION	7,121,514.92	1.25
THE WALT DISNEY CORPORATION	4,038,548.00	0.71
TOYOTA MOTOR CORP	9,440,503.30	1.66
UNITED PARCEL SERVICE INC	4,046,264.00	0.71
UNITED STATES TREASURY	202,256,774.52	35.48
UNIVERSITY OF CALIFORNIA	1,531,856.00	0.27
US BANCORP	7,728,118.50	1.36
VISA INC	2,034,814.00	0.36
WAL-MART STORES INC	8,694,033.60	1.53
Total	\$569,868,576.26	100.00%



Managed Account Detail of Securities Held

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

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
U.S. Treasury Bond / Note											
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	722.35	241,378.26	250,167.98
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	6,128.84	3,517,425.48	3,547,803.13
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	158.65	3,798,651.97	3,925,796.88
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	686.81	10,149,184.71	10,345,312.00
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	5,001.70	2,332,455.12	2,418,417.85
US TREASURY NOTES DTD 08/01/2016 1.250% 07/31/2023	912828S92	3,090,000.00	AA+	Aaa	02/08/19	02/12/19	2,935,379.29	2.44	6,507.47	3,026,633.97	3,146,488.91
US TREASURY NOTES DTD 09/30/2016 1.375% 09/30/2023	912828T26	5,000,000.00	AA+	Aaa	08/07/19	08/08/19	4,983,007.81	1.46	188.87	4,991,818.16	5,108,594.00
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	113,480.47	10,975,006.40	11,488,320.31
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	60,808.97	8,447,616.15	8,846,286.29
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	3,051.56	460,624.61	483,431.25
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	964.27	6,014,345.89	6,006,025.00
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	1,551.82	800,398.52	799,480.94
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	5,401.88	2,785,496.83	2,782,990.00
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	77,209.24	9,246,985.67	9,599,765.63



Managed Account Detail of Securities Held

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

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
U.S. Treasury Bond / Note												
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	57,771.20	11,494,816.61	11,910,416.62
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	8,950.41	2,544,853.80	2,615,625.00
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	2,883.22	6,012,312.48	5,999,306.25
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	10,878.37	6,878,180.20	7,043,882.81
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	12,042.47	7,850,643.90	7,797,656.25
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	13,307.61	2,194,758.85	2,182,275.00
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	32,013.59	3,468,699.63	3,577,437.50
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	15,282.58	2,167,882.43	2,244,659.27
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	62,665.73	8,906,343.73	9,204,151.90
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	5,645.51	5,978,249.99	5,957,056.25
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	9,407.91	5,926,112.98	5,929,429.69
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	393.92	1,820,218.41	1,802,625.00
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	886.33	4,095,891.73	4,055,906.25
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	1,191.40	5,482,639.67	5,451,960.94



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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
U.S. Treasury Bond / Note											
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	1,304.87	6,007,108.76	5,971,195.31
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	5,401.83	5,614,628.13	5,586,000.00
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	6,728.60	7,065,099.66	6,958,000.00
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	15,103.02	3,732,218.19	3,671,125.00
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	2,574.56	4,000,805.47	3,987,769.74
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	3,427.48	5,335,031.37	5,308,871.36
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	5,686.14	8,835,943.96	8,807,344.20
US TREASURY NOTES DTD 02/28/2021 0.500% 02/28/2026	91282CBO3	6,035,000.00	AA+	Aaa	08/19/21	08/20/21	5,981,015.04	0.70	2,584.05	5,982,386.71	5,933,159.38
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	10,233.20	4,051,388.16	4,025,743.75
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	19,029.71	7,534,563.06	7,486,296.88
Security Type Sub-Total		199,149,000.00					200,161,618.04	1.19	587,256.61	199,768,799.62	202,256,774.52
Supra-National Agency Bond / Note											
INTL BK RECON & DEVELOP NOTES DTD 11/24/2020 0.250% 11/24/2023	459058JM6	3,740,000.00	AAA	Aaa	11/17/20	11/24/20	3,731,959.00	0.32	3,298.47	3,734,242.79	3,732,890.26
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	931.11	8,373,844.06	8,366,600.38
Security Type Sub-Total		12,120,000.00					12,105,757.80	0.46	4,229.58	12,108,086.85	12,099,490.64



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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	52,620.00	4,429,543.12	4,572,721.85
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	1,100.75	1,294,742.42	1,297,214.45
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	4,944.50	1,450,000.00	1,511,016.00
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	3,567.71	1,250,000.00	1,237,875.00
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	289.33	155,000.00	154,931.80
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	1,534.46	461,240.74	463,588.00
UNIV OF CAL TXBL REV BONDS DTD 07/16/2020 0.883% 05/15/2025	91412HGE7	1,060,000.00	AA	Aa2	07/10/20	07/16/20	1,060,000.00	0.88	3,535.92	1,060,000.00	1,068,268.00
FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025	341271AD6	1,050,000.00	AA	Aa3	09/03/20	09/16/20	1,057,423.50	1.11	3,302.25	1,055,810.62	1,061,161.50
FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025	341271AD6	2,700,000.00	AA	Aa3	09/03/20	09/16/20	2,700,000.00	1.26	8,491.50	2,700,000.00	2,728,701.00
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	2,486.48	1,930,000.00	1,920,736.00
NJ TURNPIKE AUTHORITY TXBL REV BONDS DTD 02/04/2021 1.047% 01/01/2026	646140DP5	1,115,000.00	A+	A2	01/22/21	02/04/21	1,115,000.00	1.05	2,918.51	1,115,000.00	1,107,964.35
Security Type Sub-Total		16,850,000.00					16,946,469.95	1.27	84,791.41	16,901,336.90	17,124,177.95
Federal Agency Commercial Mortgage-Backed Security											
FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2015 2.791% 01/01/2022	3137BHXY8	2,943,977.31	AA+	Aaa	05/16/19	05/21/19	2,962,377.18	2.54	6,847.20	2,945,748.01	2,954,119.40



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Federal Agency Commercial Mortgage-Backed Security											
FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2015 2.716% 06/01/2022	3137BLUR7	1,630,487.30	AA+	Aaa	04/02/19	04/05/19	1,634,563.52	2.63	3,690.34	1,631,346.38	1,645,861.20
FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/01/2022	3137BM6P6	1,999,802.81	AA+	Aaa	04/04/18	04/09/18	2,016,832.37	2.88	5,149.49	2,003,089.79	2,029,666.53
FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.307% 08/01/2022	3137AWOH1	2,240,000.00	AA+	Aaa	09/04/19	09/09/19	2,273,075.00	1.78	4,306.40	2,249,512.58	2,271,269.48
FANNIEMAE-ACES DTD 04/01/2014 3.346% 03/01/2024	3136AJB54	2,588,307.86	AA+	Aaa	12/13/19	12/18/19	2,714,083.46	2.14	7,217.07	2,660,577.62	2,741,211.71
FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/01/2024	3137FO3V3	980,868.44	AA+	Aaa	11/20/19	11/26/19	980,844.89	2.09	1,709.98	980,854.36	999,426.93
Security Type Sub-Total		12,383,443.72					12,581,776.42	2.35	28,920.48	12,471,128.74	12,641,555.25
Federal Agency Bond / Note											
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	11,310.14	6,724,284.68	6,838,810.64
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	9,778.96	6,448,232.64	6,444,904.74
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	15,459.27	10,174,422.46	10,188,562.47
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	6,808.33	7,587,506.99	7,602,584.00
FREDDIE MAC NOTES DTD 06/26/2020 0.250% 06/26/2023	3137EAES4	6,905,000.00	AA+	Aaa	06/24/20	06/26/20	6,884,837.40	0.35	4,555.38	6,893,344.36	6,906,284.33
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	4,820.63	8,559,112.97	8,570,857.00
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	1,178.09	4,582,052.57	4,583,752.88
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	18,701.48	12,303,531.22	12,944,577.75



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Federal Agency Bond / Note											
FANNIE MAE NOTES DTD 11/25/2020 0.250% 11/27/2023	3135G06H1	2,180,000.00	AA+	Aaa	11/25/20	11/27/20	2,179,498.60	0.26	1,877.22	2,179,639.63	2,176,520.72
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	3,371.25	3,919,524.91	3,908,751.66
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	3,611.56	4,441,809.10	4,435,918.87
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	36,283.59	3,471,118.05	3,650,861.63
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	6,307.29	1,500,000.00	1,505,928.00
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	33,215.00	8,979,595.03	9,051,629.16
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	11,411.67	4,902,727.78	4,891,783.80
FANNIE MAE NOTES DTD 04/24/2020 0.625% 04/22/2025	3135G03U5	525,000.00	AA+	Aaa	05/21/20	05/26/20	526,727.25	0.56	1,449.22	526,252.06	524,274.45
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	8,377.87	3,039,532.32	3,030,805.63
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	18,218.75	6,590,317.32	6,590,878.80
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	32,020.84	11,653,803.65	11,583,968.80
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	2,152.22	1,494,147.41	1,478,863.74
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	5,994.44	4,163,992.59	4,118,982.90
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	11,042.78	7,633,243.93	7,587,861.27



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Federal Agency Bond / Note											
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	3,368.75	4,602,479.41	4,549,249.32
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	1,153.12	3,061,122.65	3,029,099.47
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	1,843.13	4,897,042.14	4,841,633.80
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	590.83	7,072,999.82	6,979,339.28
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	133.38	4,523,630.93	4,474,471.26
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	9,250.00	4,611,379.39	4,557,285.38
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	10,950.00	5,473,277.18	5,394,840.52
FANNIE MAE NOTES DTD 11/12/2020 0.500% 11/07/2025	3135G06G3	6,190,000.00	AA+	Aaa	12/03/20	12/04/20	6,188,885.80	0.50	12,380.00	6,189,072.22	6,099,372.21
Security Type Sub-Total		168,020,000.00					168,305,024.50	0.74	287,615.19	168,199,195.41	168,542,654.48
Corporate Note											
CITIGROUP INC CORP (CALLABLE) NOTE DTD 12/08/2016 2.900% 12/08/2021	172967LC3	1,065,000.00	BBB+	A3	11/20/17	11/22/17	1,072,273.95	2.72	9,694.46	1,065,191.02	1,067,638.01
JOHN DEERE CAPITAL CORP NOTES DTD 01/06/2017 2.650% 01/06/2022	24422ETL3	1,845,000.00	A	A2	03/22/17	03/22/17	1,851,715.80	2.57	11,544.06	1,845,372.03	1,856,712.06
US BANCORP (CALLABLE) NOTES DTD 01/24/2017 2.625% 01/24/2022	91159HHP8	2,000,000.00	A+	A2	01/19/17	01/24/17	1,996,560.00	2.66	9,770.83	1,999,783.35	2,009,980.00
AMERICAN EXPRESS CREDIT (CALLABLE) NOTES DTD 03/03/2017 2.700% 03/03/2022	0258M0EG0	2,000,000.00	A-	A2	07/10/17	07/13/17	2,019,320.00	2.48	4,200.00	2,001,417.34	2,016,234.00



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Corporate Note											
WALT DISNEY COMPANY CORP NOTES DTD 03/06/2017 2.450% 03/04/2022	25468PDQ6	4,000,000.00	BBB+	A2	07/14/17	07/19/17	4,047,920.00	2.18	7,350.00	4,004,369.26	4,038,548.00
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	36,555.56	4,000,274.76	4,044,932.00
APPLE INC CORP (CALLABLE) NOTE DTD 05/11/2017 2.300% 05/11/2022	037833CQ1	6,000,000.00	AA+	Aa1	07/10/17	07/13/17	5,992,020.00	2.33	53,666.67	5,998,995.14	6,066,036.00
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	35,250.00	4,001,459.93	4,046,264.00
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	17,500.00	2,003,553.09	2,027,986.00
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	1,911.11	1,981,303.89	2,034,814.00
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	27,113.13	3,549,367.01	3,634,184.70
PACCAR FINANCIAL CORP CORPORATE NOTES DTD 08/11/2020 0.350% 08/11/2023	69371RO90	485,000.00	A+	A1	08/04/20	08/11/20	484,364.65	0.39	235.76	484,606.02	484,803.09
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	32,271.88	6,767,755.65	7,121,514.92
US BANK NA CINCINNATI CORP NOTES (CALLAB DTD 02/04/2019 3.375% 02/05/2024	91159HHV5	2,125,000.00	A+	A2	04/02/19	04/04/19	2,171,197.50	2.89	11,156.25	2,146,968.41	2,257,940.00
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	8,391.11	6,482,229.59	6,751,251.20
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	71,718.75	4,319,457.33	4,543,369.00
MORGAN STANLEY CORP NOTES (CALLABLE) DTD 04/22/2021 0.731% 04/05/2024	61772BAA1	670,000.00	BBB+	A1	04/19/21	04/22/21	670,000.00	0.73	2,163.15	670,000.00	671,717.21



Managed Account Detail of Securities Held

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

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Corporate Note											
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	6,441.02	1,996,942.56	2,000,113.19
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	5,360.19	3,081,079.46	3,078,842.34
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	53,880.83	8,535,434.85	8,694,033.60
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	13,420.00	3,301,532.55	3,460,198.50
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	798.56	2,935,000.00	2,940,946.31
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	13,476.49	3,815,000.00	3,829,699.20
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	19,661.25	5,669,624.43	5,667,592.05
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	3,828.00	1,610,488.89	1,636,789.00
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	5,232.00	2,195,207.99	2,237,116.00
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	16,815.56	7,542,480.00	7,553,516.48
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	5,247.53	1,310,000.00	1,313,168.89
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	5,608.05	1,403,328.31	1,403,386.60



Managed Account Detail of Securities Held

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

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Corporate Note												
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	48,845.31	3,995,284.54	3,931,619.64
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	18,000.00	4,076,966.61	4,062,328.00
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	3,655.68	3,360,000.00	3,347,749.44
Security Type Sub-Total			106,645,000.00					108,928,616.90	1.74	560,763.19	108,150,474.01	109,831,023.43
Certificate of Deposit												
SUMITOMO MITSUI BANK NY CERT DEPOS DTD 07/14/2020 0.700% 07/08/2022		86565CKU2	3,840,000.00	A-1	P-1	07/10/20	07/14/20	3,840,000.00	0.70	6,346.67	3,840,000.00	3,854,818.56
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	11,211.00	6,060,000.00	6,149,439.54
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	13,698.90	7,365,000.00	7,474,362.89
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	24,821.13	3,620,000.00	3,696,649.88
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	12,791.20	4,065,000.00	4,077,178.74
Security Type Sub-Total			24,950,000.00					24,950,000.00	1.50	68,868.90	24,950,000.00	25,252,449.61
Asset-Backed Security												
ALLYA 2018-3 A3 DTD 06/27/2018 3.000% 01/15/2023		02007JAC1	51,147.35	AAA	Aaa	06/19/18	06/27/18	51,143.85	3.00	68.20	51,146.36	51,190.81
MBART 2018-1 A3 DTD 07/25/2018 3.030% 01/15/2023		58772RAD6	197,789.03	AAA	Aaa	07/17/18	07/25/18	197,781.44	3.03	266.36	197,786.84	198,187.83



Managed Account Detail of Securities Held

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

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description	S&P	Moody's	Trade	Settle	Original	YTM	Accrued	Amortized	Market		
Dated Date/Coupon/Maturity	Par	Rating	Rating	Date	Date	Cost	at Cost	Cost	Value		
CUSIP											
Asset-Backed Security											
NAROT 2018-B A3 DTD 07/25/2018 3.060% 03/15/2023	65479GAD1	484,294.81	AAA	Aaa	07/17/18	07/25/18	484,279.11	3.06	658.64	484,289.90	486,722.82
HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	435,127.22	AAA	NR	02/19/19	02/27/19	435,115.57	2.83	444.68	435,123.01	438,695.09
HYUNDAI AUTO RECEIVABLES TRUST DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	681,303.99	AAA	NR	04/03/19	04/10/19	681,214.34	2.66	805.45	681,267.47	686,233.70
HAROT 2019-2 A3 DTD 05/29/2019 2.520% 06/21/2023	43815MAC0	1,175,799.84	NR	Aaa	05/21/19	05/29/19	1,175,755.98	2.52	823.06	1,175,781.28	1,187,062.71
NAROT 2019-A A3 DTD 02/13/2019 2.900% 10/15/2023	65479KAD2	1,162,746.28	NR	Aaa	02/05/19	02/13/19	1,162,570.12	2.90	1,498.65	1,162,669.41	1,173,631.91
COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	582,528.99	AAA	Aaa	05/21/19	05/30/19	582,410.97	2.51	649.84	582,472.88	587,771.34
NAROT 2019-B A3 DTD 05/28/2019 2.500% 11/15/2023	65479HAC1	1,339,817.10	NR	Aaa	05/21/19	05/28/19	1,339,514.16	2.51	1,488.69	1,339,673.24	1,352,935.79
CARMX 2019-2 A3 DTD 04/17/2019 2.680% 03/15/2024	14316LAC7	905,253.60	AAA	NR	04/09/19	04/17/19	905,161.08	2.68	1,078.26	905,207.39	917,267.49
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	3,534,842.82	3,569,056.90
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	999,981.10	1,002,390.50
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	1,684,783.54	1,707,612.03
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	1,444,977.38	1,443,131.90
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	1,144,891.29	1,144,276.47
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	859,853.60	858,076.01



Managed Account Detail of Securities Held

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

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000											
Security Type/Description			S&P	Moody's	Trade	Settle	Original	YTM	Accrued	Amortized	Market
Dated Date/Coupon/Maturity	CUSIP	Par	Rating	Rating	Date	Date	Cost	at Cost	Interest	Cost	Value
Asset-Backed Security											
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	95.56	1,999,841.01	1,997,541.40
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	1,724,662.63	1,727,750.00
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	102.79	1,594,659.26	1,590,915.68
Security Type Sub-Total		22,005,808.21					22,003,143.93	1.47	13,078.45	22,003,910.41	22,120,450.38
Managed Account Sub-Total		562,123,251.93					565,982,407.54	1.20	1,635,523.81	564,552,931.94	569,868,576.26
Securities Sub-Total		\$562,123,251.93					\$565,982,407.54	1.20%	\$1,635,523.81	\$564,552,931.94	\$569,868,576.26
Accrued Interest											\$1,635,523.81
Total Investments											\$571,504,100.07



Managed Account Fair Market Value & Analytics

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

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
U.S. Treasury Bond / Note										
US TREASURY NOTES DTD 02/01/2016 1.750% 01/31/2023	912828P38	245,000.00	MORGAN_S		102.11	250,167.98	16,910.75	8,789.72	1.32	0.17
US TREASURY NOTES DTD 02/15/2020 1.375% 02/15/2023	912828Z86	3,490,000.00	BNP_PAR		101.66	3,547,803.13	(1,090.62)	30,377.65	1.37	0.17
US TREASURY NOTES DTD 03/31/2016 1.500% 03/31/2023	912828O29	3,850,000.00	TD		101.97	3,925,796.88	217,615.24	127,144.91	1.49	0.19
US TREASURY NOTES DTD 04/02/2018 2.500% 03/31/2023	9128284D9	10,000,000.00	BARCLAYS		103.45	10,345,312.00	(18,359.88)	196,127.29	1.48	0.19
US TREASURY NOTES DTD 08/01/2016 1.250% 07/31/2023	912828S92	2,375,000.00	NOMURA		101.83	2,418,417.85	143,984.26	85,962.73	1.82	0.25
US TREASURY NOTES DTD 08/01/2016 1.250% 07/31/2023	912828S92	3,090,000.00	RBC		101.83	3,146,488.91	211,109.62	119,854.94	1.82	0.25
US TREASURY NOTES DTD 09/30/2016 1.375% 09/30/2023	912828T26	5,000,000.00	MERRILL		102.17	5,108,594.00	125,586.19	116,775.84	1.98	0.29
US TREASURY NOTES DTD 11/15/2013 2.750% 11/15/2023	912828WE6	10,925,000.00	TD		105.16	11,488,320.31	452,790.04	513,313.91	2.06	0.31
US TREASURY NOTES DTD 11/30/2016 2.125% 11/30/2023	912828U57	8,515,000.00	BNP_PARI		103.89	8,846,286.29	483,624.96	398,670.14	2.12	0.32
US TREASURY NOTES DTD 12/31/2018 2.625% 12/31/2023	9128285U0	460,000.00	MERRILL		105.09	483,431.25	22,065.63	22,806.64	2.19	0.35
US TREASURY NOTES DTD 02/15/2021 0.125% 02/15/2024	91282CBM2	6,040,000.00	BNP_PAR		99.44	6,006,025.00	(7,078.13)	(8,320.89)	2.37	0.36
US TREASURY NOTES DTD 02/28/2019 2.375% 02/29/2024	9128286G0	763,000.00	WELLS_F		104.78	799,480.94	(3,040.08)	(917.58)	2.36	0.39
US TREASURY NOTES DTD 02/28/2019 2.375% 02/29/2024	9128286G0	2,656,000.00	WELLS_F		104.78	2,782,990.00	(9,856.25)	(2,506.83)	2.36	0.39
US TREASURY NOTES DTD 05/01/2017 2.000% 04/30/2024	912828X70	9,225,000.00	MORGAN_S		104.06	9,599,765.63	332,964.85	352,779.96	2.51	0.42
US TREASURY NOTES DTD 06/30/2017 2.000% 06/30/2024	912828XX3	11,430,000.00	RBC		104.20	11,910,416.62	362,544.74	415,600.01	2.68	0.46
US TREASURY NOTES DTD 07/31/2017 2.125% 07/31/2024	9128282N9	2,500,000.00	HSBC		104.63	2,615,625.00	36,718.75	70,771.20	2.76	0.48
US TREASURY N/B NOTES DTD 08/15/2021 0.375% 08/15/2024	91282CCT6	6,020,000.00	CITIGRP		99.66	5,999,306.25	(12,698.44)	(13,006.23)	2.86	0.50



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
U.S. Treasury Bond / Note											
US TREASURY NOTES	DTD 08/31/2017 1.875% 08/31/2024	9128282U3	6,775,000.00	HSBC		103.97	7,043,882.81	92,362.31	165,702.61	2.85	0.50
US TREASURY NOTES	DTD 08/31/2017 1.875% 08/31/2024	9128282U3	7,500,000.00	RBS		103.97	7,797,656.25	(154,394.53)	(52,987.65)	2.85	0.50
US TREASURY NOTES	DTD 10/31/2019 1.500% 10/31/2024	912828YM6	2,120,000.00	BNP_PAR		102.94	2,182,275.00	(29,812.50)	(12,483.85)	3.01	0.54
US TREASURY NOTES	DTD 10/31/2017 2.250% 10/31/2024	9128283D0	3,400,000.00	MORGAN_S		105.22	3,577,437.50	66,273.44	108,737.87	2.97	0.54
US TREASURY NOTES	DTD 11/30/2017 2.125% 11/30/2024	9128283J7	2,140,000.00	NOMURA		104.89	2,244,659.27	60,688.96	76,776.84	3.06	0.56
US TREASURY NOTES	DTD 11/30/2017 2.125% 11/30/2024	9128283J7	8,775,000.00	RBS		104.89	9,204,151.90	225,887.25	297,808.17	3.06	0.56
US TREASURY NOTES	DTD 02/29/2020 1.125% 02/28/2025	912828ZC7	5,860,000.00	HSBC		101.66	5,957,056.25	(25,179.69)	(21,193.74)	3.36	0.63
US TREASURY NOTES	DTD 04/30/2020 0.375% 04/30/2025	912828ZL7	5,995,000.00	NOMURA		98.91	5,929,429.69	12,645.71	3,316.71	3.56	0.68
US TREASURY NOTES	DTD 08/31/2020 0.250% 08/31/2025	91282CAJ0	1,840,000.00	WELLS_F		97.97	1,802,625.00	(16,818.75)	(17,593.41)	3.90	0.78
US TREASURY NOTES	DTD 08/31/2020 0.250% 08/31/2025	91282CAJ0	4,140,000.00	JPM_CHA		97.97	4,055,906.25	(38,165.63)	(39,985.48)	3.90	0.78
US TREASURY NOTES	DTD 08/31/2020 0.250% 08/31/2025	91282CAJ0	5,565,000.00	BARCLAY		97.97	5,451,960.94	(28,259.76)	(30,678.73)	3.90	0.78
US TREASURY NOTES	DTD 08/31/2020 0.250% 08/31/2025	91282CAJ0	6,095,000.00	NOMURA		97.97	5,971,195.31	(33,332.03)	(35,913.45)	3.90	0.78
US TREASURY NOTES	DTD 12/31/2020 0.375% 12/31/2025	91282CBC4	5,700,000.00	WELLS_F		98.00	5,586,000.00	(20,707.03)	(28,628.13)	4.22	0.86
US TREASURY NOTES	DTD 12/31/2020 0.375% 12/31/2025	91282CBC4	7,100,000.00	JPM_CHA		98.00	6,958,000.00	(101,230.47)	(107,099.66)	4.22	0.86
US TREASURY NOTES	DTD 01/31/2019 2.625% 01/31/2026	9128286A3	3,415,000.00	BARCLAY		107.50	3,671,125.00	(108,986.52)	(61,093.19)	4.12	0.86
US TREASURY NOTES	DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	4,075,000.00	MERRILL		97.86	3,987,769.74	(2,865.03)	(13,035.73)	4.30	0.88
US TREASURY NOTES	DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	5,425,000.00	HSBC		97.86	5,308,871.36	(16,952.86)	(26,160.01)	4.30	0.88



Managed Account Fair Market Value & Analytics

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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
U.S. Treasury Bond / Note										
US TREASURY NOTES DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	9,000,000.00	BNP_PAR		97.86	8,807,344.20	(19,687.05)	(28,599.76)	4.30	0.88
US TREASURY NOTES DTD 02/28/2021 0.500% 02/28/2026	91282CBQ3	6,035,000.00	WELLS_F		98.31	5,933,159.38	(47,855.66)	(49,227.33)	4.37	0.89
US TREASURY N/B NOTES DTD 05/31/2021 0.750% 05/31/2026	91282CCF6	4,060,000.00	RBC		99.16	4,025,743.75	(25,057.81)	(25,644.41)	4.58	0.94
US TREASURY N/B NOTES DTD 05/31/2021 0.750% 05/31/2026	91282CCF6	7,550,000.00	RBC		99.16	7,486,296.88	(47,187.50)	(48,266.18)	4.58	0.94
Security Type Sub-Total		199,149,000.00				202,256,774.52	2,095,156.48	2,487,974.90	3.07	0.57
Supra-National Agency Bond / Note										
INTL BK RECON & DEVELOP NOTES DTD 11/24/2020 0.250% 11/24/2023	459058JM6	3,740,000.00	TD		99.81	3,732,890.26	931.26	(1,352.53)	2.14	0.34
INTER-AMERICAN DEVEL BK NOTES DTD 09/23/2021 0.500% 09/23/2024	4581X0DZ8	8,380,000.00	JPM_CHA		99.84	8,366,600.38	(7,198.42)	(7,243.68)	2.96	0.55
Security Type Sub-Total		12,120,000.00				12,099,490.64	(6,267.16)	(8,596.21)	2.71	0.49
Municipal Bond / Note										
CA ST TXBL GO BONDS DTD 10/24/2019 2.400% 10/01/2023	13063DRJ9	4,385,000.00	MORGAN_S		104.28	4,572,721.85	99,978.00	143,178.73	1.95	0.26
MD ST TXBL GO BONDS DTD 08/05/2020 0.510% 08/01/2024	574193TO1	1,295,000.00	JPM_CHA		100.17	1,297,214.45	2,577.05	2,472.03	2.82	0.45
SAN DIEGO CCD, CA TXBL GO BONDS DTD 10/16/2019 2.046% 08/01/2024	797272QP9	1,450,000.00	RBC		104.21	1,511,016.00	61,016.00	61,016.00	2.76	0.55
CA ST UNIV TXBL REV BONDS DTD 09/17/2020 0.685% 11/01/2024	13077DNC2	1,250,000.00	GOLDMAN		99.03	1,237,875.00	(12,125.00)	(12,125.00)	3.05	1.00
CA ST DEPT WTR RES WTR SYS TXBL REV BNDS DTD 08/06/2020 0.560% 12/01/2024	13067WRB0	155,000.00	MORGAN_		99.96	154,931.80	(68.20)	(68.20)	3.14	0.57
UNIV OF CAL TXBL REV BONDS DTD 07/16/2020 0.883% 05/15/2025	91412HGE7	460,000.00	JPM_CHA	04/15/25	100.78	463,588.00	1,922.80	2,347.26	3.48	0.66



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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
Municipal Bond / Note										
UNIV OF CAL TXBL REV BONDS DTD 07/16/2020 0.883% 05/15/2025	91412HGE7	1,060,000.00	JPM_CHA	04/15/25	100.78	1,068,268.00	8,268.00	8,268.00	3.48	0.66
FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025	341271AD6	1,050,000.00	MERRILL		101.06	1,061,161.50	3,738.00	5,350.88	3.67	0.97
FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025	341271AD6	2,700,000.00	MERRILL		101.06	2,728,701.00	28,701.00	28,701.00	3.67	0.97
LOS ANGELES CCD, CA TXBL GO BONDS DTD 11/10/2020 0.773% 08/01/2025	54438CYK2	1,930,000.00	MERRILL		99.52	1,920,736.00	(9,264.00)	(9,264.00)	3.78	0.90
NJ TURNPIKE AUTHORITY TXBL REV BONDS DTD 02/04/2021 1.047% 01/01/2026	646140DP5	1,115,000.00	CITIGRP		99.37	1,107,964.35	(7,035.65)	(7,035.65)	4.16	1.20
Security Type Sub-Total		16,850,000.00				17,124,177.95	177,708.00	222,841.05	3.04	0.68
Federal Agency Commercial Mortgage-Backed Security										
FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2015 2.791% 01/01/2022	3137BHX8	2,943,977.31	JPM_CHAS		100.34	2,954,119.40	(8,257.78)	8,371.39	0.23	1.42
FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2015 2.716% 06/01/2022	3137BLUR7	1,630,487.30	JPM_CHAS		100.94	1,645,861.20	11,297.68	14,514.82	0.51	1.30
FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/01/2022	3137BM6P6	1,999,802.81	CITIGRP		101.49	2,029,666.53	12,834.16	26,576.74	0.69	1.29
FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.307% 08/01/2022	3137AWQH1	2,240,000.00	CANT_FIT		101.40	2,271,269.48	(1,805.52)	21,756.90	0.82	0.63
FANNIEMAE-ACES DTD 04/01/2014 3.346% 03/01/2024	3136AJB54	2,588,307.86	JPM_CHAS		105.91	2,741,211.71	27,128.25	80,634.09	2.24	0.88
FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/01/2024	3137FQ3V3	980,868.44	JPM_CHAS		101.89	999,426.93	18,582.04	18,572.57	1.60	1.39
Security Type Sub-Total		12,383,443.72				12,641,555.25	59,778.83	170,426.51	0.99	1.12
Federal Agency Bond / Note										
FEDERAL HOME LOAN BANKS NOTES DTD 02/21/2020 1.375% 02/17/2023	3130AJ7E3	6,730,000.00	WELLS_FA		101.62	6,838,810.64	121,193.84	114,525.96	1.37	0.20



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Federal Agency Bond / Note											
FREDDIE MAC NOTES	DTD 05/07/2020 0.375% 05/05/2023	3137EAER6	6,430,000.00	DEUTSCH		100.23	6,444,904.74	(16,602.26)	(3,327.90)	1.59	0.23
FREDDIE MAC NOTES	DTD 05/07/2020 0.375% 05/05/2023	3137EAER6	10,165,000.00	MORGAN_		100.23	10,188,562.47	6,485.27	14,140.01	1.59	0.23
FANNIE MAE NOTES	DTD 05/22/2020 0.250% 05/22/2023	3135G04O3	7,600,000.00	CITIGRP		100.03	7,602,584.00	25,460.00	15,077.01	1.64	0.23
FREDDIE MAC NOTES	DTD 06/26/2020 0.250% 06/26/2023	3137EAES4	6,905,000.00	TD		100.02	6,906,284.33	21,446.93	12,939.97	1.74	0.24
FANNIE MAE NOTES	DTD 07/10/2020 0.250% 07/10/2023	3135G05G4	8,570,000.00	CITIGRP		100.01	8,570,857.00	19,282.50	11,744.03	1.77	0.24
FREDDIE MAC NOTES	DTD 08/21/2020 0.250% 08/24/2023	3137EAEV7	4,585,000.00	CITIGRP		99.97	4,583,752.88	3,429.58	1,700.31	1.90	0.26
FANNIE MAE NOTES	DTD 09/14/2018 2.875% 09/12/2023	3135G0U43	12,325,000.00	HSBC		105.03	12,944,577.75	672,328.75	641,046.53	1.91	0.29
FANNIE MAE NOTES	DTD 11/25/2020 0.250% 11/27/2023	3135G06H1	2,180,000.00	RBC		99.84	2,176,520.72	(2,977.88)	(3,118.91)	2.15	0.32
FANNIE MAE NOTES	DTD 11/25/2020 0.250% 11/27/2023	3135G06H1	3,915,000.00	MORGAN_		99.84	3,908,751.66	(12,199.14)	(10,773.25)	2.15	0.32
FREDDIE MAC NOTES	DTD 12/04/2020 0.250% 12/04/2023	3137EAFA2	4,445,000.00	CITIGRP		99.80	4,435,918.87	(4,680.58)	(5,890.23)	2.17	0.34
FEDERAL HOME LOAN BANKS NOTES	DTD 12/09/2013 3.375% 12/08/2023	3130A0F70	3,425,000.00	DAIWA		106.59	3,650,861.63	123,454.13	179,743.58	2.11	0.35
FEDERAL FARM CREDIT BANK NOTES	DTD 04/08/2020 0.875% 04/08/2024	3133ELVX9	1,500,000.00	STIFEL	04/08/22	100.40	1,505,928.00	5,928.00	5,928.00	0.52	0.72
FANNIE MAE NOTES	DTD 01/10/2020 1.625% 01/07/2025	3135G0X24	8,760,000.00	MORGAN_		103.33	9,051,629.16	(33,717.24)	72,034.13	3.19	0.60
FEDERAL HOME LOAN BANK NOTES	DTD 04/16/2020 0.500% 04/14/2025	3130AJHU6	4,920,000.00	CITIGRP		99.43	4,891,783.80	(3,813.00)	(10,943.98)	3.50	0.66
FANNIE MAE NOTES	DTD 04/24/2020 0.625% 04/22/2025	3135G03U5	525,000.00	JEFFERI		99.86	524,274.45	(2,452.80)	(1,977.61)	3.52	0.66
FANNIE MAE NOTES	DTD 04/24/2020 0.625% 04/22/2025	3135G03U5	3,035,000.00	NOMURA		99.86	3,030,805.63	(10,537.52)	(8,726.69)	3.52	0.66
FANNIE MAE NOTES	DTD 04/24/2020 0.625% 04/22/2025	3135G03U5	6,600,000.00	CITIGRP		99.86	6,590,878.80	4,474.80	561.48	3.52	0.66



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Federal Agency Bond / Note											
FANNIE MAE NOTES		3135G03U5	11,600,000.00	TD		99.86	11,583,968.80	(89,923.20)	(69,834.85)	3.52	0.66
DTD 04/24/2020 0.625% 04/22/2025											
FANNIE MAE NOTES		3135G04Z3	1,490,000.00	WELLS_F		99.25	1,478,863.74	(16,440.66)	(15,283.67)	3.68	0.70
DTD 06/19/2020 0.500% 06/17/2025											
FANNIE MAE NOTES		3135G04Z3	4,150,000.00	RBS		99.25	4,118,982.90	(48,737.60)	(45,009.69)	3.68	0.70
DTD 06/19/2020 0.500% 06/17/2025											
FANNIE MAE NOTES		3135G04Z3	7,645,000.00	NOMURA		99.25	7,587,861.27	(41,313.58)	(45,382.66)	3.68	0.70
DTD 06/19/2020 0.500% 06/17/2025											
FREDDIE MAC NOTES		3137EAEU9	4,620,000.00	WELLS_F		98.47	4,549,249.32	(47,743.08)	(53,230.09)	3.78	0.78
DTD 07/23/2020 0.375% 07/21/2025											
FANNIE MAE NOTES		3135G05X7	3,075,000.00	NOMURA		98.51	3,029,099.47	(28,680.53)	(32,023.18)	3.88	0.76
DTD 08/27/2020 0.375% 08/25/2025											
FANNIE MAE NOTES		3135G05X7	4,915,000.00	BARCLAY		98.51	4,841,633.80	(50,364.00)	(55,408.34)	3.88	0.76
DTD 08/27/2020 0.375% 08/25/2025											
FREDDIE MAC NOTES		3137EAEX3	7,090,000.00	CITIGRP		98.44	6,979,339.28	(89,319.82)	(93,660.54)	3.95	0.77
DTD 09/25/2020 0.375% 09/23/2025											
FEDERAL FARM CREDIT BANK (CALLABLE)		3133EMBH4	4,530,000.00	MORGAN_		98.77	4,474,471.26	(47,601.24)	(49,159.67)	3.96	0.84
DTD 09/29/2020 0.530% 09/29/2025											
FANNIE MAE NOTES		3135G06G3	4,625,000.00	BARCLAY		98.54	4,557,285.38	(51,157.12)	(54,094.01)	4.06	0.86
DTD 11/12/2020 0.500% 11/07/2025											
FANNIE MAE NOTES		3135G06G3	5,475,000.00	NOMURA		98.54	5,394,840.52	(78,078.98)	(78,436.66)	4.06	0.86
DTD 11/12/2020 0.500% 11/07/2025											
FANNIE MAE NOTES		3135G06G3	6,190,000.00	WELLS_F		98.54	6,099,372.21	(89,513.59)	(89,700.01)	4.06	0.86
DTD 11/12/2020 0.500% 11/07/2025											
Security Type Sub-Total			168,020,000.00				168,542,654.48	237,629.98	343,459.07	2.78	0.51
Corporate Note											
CITIGROUP INC CORP (CALLABLE) NOTE		172967LC3	1,065,000.00	MORGAN_S	11/08/21	100.25	1,067,638.01	(4,635.94)	2,446.99	0.11	1.57
DTD 12/08/2016 2.900% 12/08/2021											
JOHN DEERE CAPITAL CORP NOTES		24422ETL3	1,845,000.00	NEW ACCT		100.63	1,856,712.06	4,996.26	11,340.03	0.27	0.27
DTD 01/06/2017 2.650% 01/06/2022											
US BANCORP (CALLABLE) NOTES		91159HHP8	2,000,000.00	NEW ACCT	12/23/21	100.50	2,009,980.00	13,420.00	10,196.65	0.23	1.04
DTD 01/24/2017 2.625% 01/24/2022											



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Corporate Note										
AMERICAN EXPRESS CREDIT (CALLABLE) NOTES DTD 03/03/2017 2.700% 03/03/2022	0258M0EG0	2,000,000.00	BNP_PARI	01/31/22	100.81	2,016,234.00	(3,086.00)	14,816.66	0.33	0.78
WALT DISNEY COMPANY CORP NOTES DTD 03/06/2017 2.450% 03/04/2022	25468PDO6	4,000,000.00	WELLS_FA		100.96	4,038,548.00	(9,372.00)	34,178.74	0.43	0.19
INTEL CORP (CALLABLE) NOTES DTD 05/11/2017 2.350% 05/11/2022	458140BB5	4,000,000.00	US_BANCO	04/11/22	101.12	4,044,932.00	42,452.00	44,657.24	0.53	0.51
APPLE INC CORP (CALLABLE) NOTE DTD 05/11/2017 2.300% 05/11/2022	037833CQ1	6,000,000.00	CSFB	04/11/22	101.10	6,066,036.00	74,016.00	67,040.86	0.53	0.50
UNITED PARCEL SERVICE (CALLABLE) NOTES DTD 05/16/2017 2.350% 05/16/2022	911312BC9	4,000,000.00	HSBC	04/16/22	101.16	4,046,264.00	33,384.00	44,804.07	0.54	0.50
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	101.40	2,027,986.00	(1,394.00)	24,432.91	0.58	0.53
VISA INC (CALLABLE) NOTE DTD 09/11/2017 2.150% 09/15/2022	92826CAG7	2,000,000.00	US_BANCO	08/15/22	101.74	2,034,814.00	117,634.00	53,510.11	0.87	0.33
AMERICAN HONDA FINANCE DTD 01/10/2020 1.950% 05/10/2023	02665WDH1	3,550,000.00	SOCGEN		102.37	3,634,184.70	85,498.20	84,817.69	1.58	0.47
PACCAR FINANCIAL CORP CORPORATE NOTES DTD 08/11/2020 0.350% 08/11/2023	69371RO90	485,000.00	BNP_PAR		99.96	484,803.09	438.44	197.07	1.86	0.37
BANK OF NY MELLON CORP CORP NOTES DTD 08/13/2018 3.450% 08/11/2023	06406RAJ6	6,735,000.00	HSBC		105.74	7,121,514.92	306,772.52	353,759.27	1.82	0.36
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	106.26	2,257,940.00	86,742.50	110,971.59	2.19	0.68
PFIZER INC CORP NOTES DTD 03/11/2019 2.950% 03/15/2024	717081ES8	6,400,000.00	SUNTRUST	02/15/24	105.49	6,751,251.20	188,499.20	269,021.61	2.31	0.69
MASTERCARD INC CORP NOTES DTD 03/31/2014 3.375% 04/01/2024	57636OAB0	4,250,000.00	US_BANCO		106.90	4,543,369.00	154,606.50	223,911.67	2.39	0.59
MORGAN STANLEY CORP NOTES (CALLABLE) DTD 04/22/2021 0.731% 04/05/2024	61772BAA1	670,000.00	MORGAN_	04/05/23	100.26	671,717.21	1,717.21	1,717.21	1.50	0.63



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Corporate Note										
MORGAN STANLEY CORP NOTES (CALLABLE) DTD 04/22/2021 0.731% 04/05/2024	61772BAA1	1,995,000.00	GOLDMAN	04/05/23	100.26	2,000,113.19	2,599.49	3,170.63	1.50	0.63
AMAZON.COM INC CORPORATE NOTES DTD 05/12/2021 0.450% 05/12/2024	023135BW5	3,085,000.00	JPM_CHA		99.80	3,078,842.34	(1,653.56)	(2,237.12)	2.60	0.53
WALMART INC CORPORATE NOTES DTD 04/23/2019 2.850% 07/08/2024	931142EL3	8,200,000.00	WELLS_F	04/15/23	106.02	8,694,033.60	(143,352.40)	158,598.75	1.51	0.65
US BANCORP NOTES (CALLABLE) DTD 07/29/2019 2.400% 07/30/2024	91159HHX1	3,300,000.00	MIZUHO	06/28/24	104.85	3,460,198.50	157,459.50	158,665.95	2.66	0.67
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	100.20	2,940,946.31	5,946.31	5,946.31	1.95	0.58
BANK OF AMERICA CORP (CALLABLE) CORPORAT DTD 10/21/2020 0.810% 10/24/2024	06051GJH3	3,815,000.00	MERRILL	10/24/23	100.39	3,829,699.20	14,699.20	14,699.20	2.05	0.68
MICROSOFT CORP (CALLABLE) NOTES DTD 02/12/2015 2.700% 02/12/2025	594918BB9	5,350,000.00	JSEB	11/12/24	105.94	5,667,592.05	(60,171.45)	(2,032.38)	3.00	0.91
TOYOTA MOTOR CREDIT CORP CORP NOTES DTD 02/13/2020 1.800% 02/13/2025	89236TGT6	1,595,000.00	MITSU		102.62	1,636,789.00	20,097.00	26,300.11	3.28	1.01
TOYOTA MOTOR CREDIT CORP CORP NOTES DTD 02/13/2020 1.800% 02/13/2025	89236TGT6	2,180,000.00	CITIGRP		102.62	2,237,116.00	35,817.40	41,908.01	3.28	1.01
NOVARTIS CAPITAL CORP DTD 02/14/2020 1.750% 02/14/2025	66989HAP3	7,360,000.00	WELLS_F	01/14/25	102.63	7,553,516.48	(65,997.12)	11,036.48	3.20	0.96
CITIGROUP INC CORPORATE NOTES DTD 05/04/2021 0.981% 05/01/2025	172967MX6	1,310,000.00	CITIGRP		100.24	1,313,168.89	3,168.89	3,168.89	3.52	0.91
CITIGROUP INC CORPORATE NOTES DTD 05/04/2021 0.981% 05/01/2025	172967MX6	1,400,000.00	GOLDMAN		100.24	1,403,386.60	(323.40)	58.29	3.52	0.91
GOLDMAN SACHS GROUP INC CORPORATE NOTES DTD 05/22/2015 3.750% 05/22/2025	38148LAE6	3,635,000.00	MORGAN_	02/22/25	108.16	3,931,619.64	(129,329.66)	(63,664.90)	3.19	1.44



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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
Corporate Note										
HONEYWELL INTL CORP NOTES (CALLABLE) DTD 05/18/2020 1.350% 06/01/2025	438516CB0	4,000,000.00	CITIGRP	05/01/25	101.56	4,062,328.00	(15,992.00)	(14,638.61)	3.50	0.92
JPMORGAN CHASE & CO CORPORATE NOTES DTD 08/10/2021 0.768% 08/09/2025	46647PCM6	3,360,000.00	JPM_CHA		99.64	3,347,749.44	(12,250.56)	(12,250.56)	3.81	0.86
Security Type Sub-Total		106,645,000.00				109,831,023.43	902,406.53	1,680,549.42	1.96	0.69
Certificate of Deposit										
SUMITOMO MITSUI BANK NY CERT DEPOS DTD 07/14/2020 0.700% 07/08/2022	86565CKU2	3,840,000.00	SMBC		100.39	3,854,818.56	14,818.56	14,818.56	0.78	0.19
NORDEA BANK ABP NEW YORK CERT DEPOS DTD 08/29/2019 1.850% 08/26/2022	65558TLL7	6,060,000.00	MERRILL		101.48	6,149,439.54	89,439.54	89,439.54	0.91	0.21
SKANDINAV ENSKILDA BANK LT CD DTD 09/03/2019 1.860% 08/26/2022	83050PDR7	7,365,000.00	BARCLAYS		101.48	7,474,362.89	109,362.89	109,362.89	0.91	0.21
DNB BANK ASA/NY LT CD DTD 12/06/2019 2.040% 12/02/2022	23341VZT1	3,620,000.00	GOLDMAN		102.12	3,696,649.88	76,649.88	76,649.88	1.16	0.22
CREDIT SUISSE NEW YORK CERT DEPOS DTD 03/23/2021 0.590% 03/17/2023	22552G3C2	4,065,000.00	CSFB		100.30	4,077,178.74	12,178.74	12,178.74	1.45	0.38
Security Type Sub-Total		24,950,000.00				25,252,449.61	302,449.61	302,449.61	1.01	0.24
Asset-Backed Security										
ALLYA 2018-3 A3 DTD 06/27/2018 3.000% 01/15/2023	02007JAC1	51,147.35	BARCLAYS		100.09	51,190.81	46.96	44.45	0.05	2.93
MBART 2018-1 A3 DTD 07/25/2018 3.030% 01/15/2023	58772RAD6	197,789.03	BNP_PARI		100.20	198,187.83	406.39	400.99	0.10	2.87
NAROT 2018-B A3 DTD 07/25/2018 3.060% 03/15/2023	65479GAD1	484,294.81	SOCGEN		100.50	486,722.82	2,443.71	2,432.92	0.19	2.71
HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	435,127.22	MERRILL		100.82	438,695.09	3,579.52	3,572.08	0.32	2.26



Managed Account Fair Market Value & Analytics

For the Month Ending **September 30, 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
Asset-Backed Security											
HYUNDAI AUTO RECEIVABLES TRUST DTD 04/10/2019 2.660% 06/15/2023		44932NAD2	681,303.99	SOCGEN		100.72	686,233.70	5,019.36	4,966.23	0.29	2.23
HAROT 2019-2 A3 DTD 05/29/2019 2.520% 06/21/2023		43815MAC0	1,175,799.84	JPM_CHAS		100.96	1,187,062.71	11,306.73	11,281.43	0.44	1.95
NAROT 2019-A A3 DTD 02/13/2019 2.900% 10/15/2023		65479KAD2	1,162,746.28	MITSU		100.94	1,173,631.91	11,061.79	10,962.50	0.37	2.43
COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023		14042WAC4	582,528.99	JPM_CHAS		100.90	587,771.34	5,360.37	5,298.46	0.40	2.08
NAROT 2019-B A3 DTD 05/28/2019 2.500% 11/15/2023		65479HAC1	1,339,817.10	WELLS_FA		100.98	1,352,935.79	13,421.63	13,262.55	0.44	2.03
CARMX 2019-2 A3 DTD 04/17/2019 2.680% 03/15/2024		14316LAC7	905,253.60	RBC		101.33	917,267.49	12,106.41	12,060.10	0.48	2.13
TAOT 2020-A A3 DTD 02/12/2020 1.660% 05/15/2024		89232HAC9	3,535,000.00	MITSU		100.96	3,569,056.90	34,312.13	34,214.08	0.68	1.29
NAROT 2020-B A3 DTD 06/30/2020 0.550% 07/15/2024		65479CAD0	1,000,000.00	MIZUHO		100.24	1,002,390.50	2,417.90	2,409.40	0.70	0.46
CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/16/2024		14315XAC2	1,685,000.00	MERRILL		101.34	1,707,612.03	22,942.63	22,828.49	0.81	1.46
HAROT 2021-1 A3 DTD 02/24/2021 0.270% 04/21/2025		43813GAC5	1,445,000.00	JPM_CHA		99.87	1,443,131.90	(1,841.66)	(1,845.48)	1.35	0.31
HART 2021-A A3 DTD 04/28/2021 0.380% 09/15/2025		44933LAC7	1,145,000.00	BARCLAY		99.94	1,144,276.47	(603.08)	(614.82)	1.86	0.40
CARMX 2021-1 A3 DTD 01/27/2021 0.340% 12/15/2025		14316NAC3	860,000.00	MITSU		99.78	858,076.01	(1,754.05)	(1,777.59)	1.38	0.39
TAOT 2021-C A3 DTD 09/27/2021 0.430% 01/15/2026		89239BAC5	2,000,000.00	BARCLAY		99.88	1,997,541.40	(2,299.20)	(2,299.61)	2.21	0.46
CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026		14314QAC8	1,725,000.00	MERRILL		100.16	1,727,750.00	3,121.74	3,087.37	2.08	0.48
DCENT 2021-A1 A1 DTD 09/27/2021 0.580% 09/15/2026		254683CP8	1,595,000.00	CITIGRP		99.74	1,590,915.68	(3,742.83)	(3,743.58)	2.93	0.63
Security Type Sub-Total			22,005,808.21				22,120,450.38	117,306.45	116,539.97	1.14	1.23



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For the Month Ending **September 30, 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
Managed Account Sub-Total		562,123,251.93				569,868,576.26	3,886,168.72	5,315,644.32	2.55	0.60
Securities Sub-Total		\$562,123,251.93				\$569,868,576.26	\$3,886,168.72	\$5,315,644.32	2.55	0.60%
Accrued Interest						\$1,635,523.81				
Total Investments						\$571,504,100.07				



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									
BUY										
09/03/21	09/08/21	HONEYWELL INTL CORP NOTES (CALLABLE) DTD 05/18/2020 1.350% 06/01/2025	438516CB0	4,000,000.00	(4,078,320.00)	(14,550.00)	(4,092,870.00)			
09/15/21	09/23/21	INTER-AMERICAN DEVEL BK NOTES DTD 09/23/2021 0.500% 09/23/2024	4581X0DZ8	8,380,000.00	(8,373,798.80)	0.00	(8,373,798.80)			
09/20/21	09/27/21	DCENT 2021-A1 A1 DTD 09/27/2021 0.580% 09/15/2026	254683CP8	1,595,000.00	(1,594,658.51)	0.00	(1,594,658.51)			
09/21/21	09/27/21	TAOT 2021-C A3 DTD 09/27/2021 0.430% 01/15/2026	89239BAC5	2,000,000.00	(1,999,840.60)	0.00	(1,999,840.60)			

Transaction Type Sub-Total **15,975,000.00** **(16,046,617.91)** **(14,550.00)** **(16,061,167.91)**

INTEREST										
09/01/21	09/01/21	MONEY MARKET FUND	MONEY0002	0.00	0.00	31.92	31.92			
09/01/21	09/25/21	FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/01/2022	3137BM6P6	2,003,188.06	0.00	5,158.21	5,158.21			
09/01/21	09/25/21	FANNIEMAE-ACES DTD 04/01/2014 3.346% 03/01/2024	3136AJB54	2,731,182.84	0.00	10,084.40	10,084.40			
09/01/21	09/25/21	FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2015 2.716% 06/01/2022	3137BLUR7	1,646,160.71	0.00	3,725.76	3,725.76			
09/01/21	09/25/21	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			
09/01/21	09/25/21	FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/01/2024	3137FQ3V3	994,982.90	0.00	2,275.72	2,275.72			
09/01/21	09/25/21	FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2015 2.791% 01/01/2022	3137BHXY8	3,210,711.24	0.00	7,467.47	7,467.47			
09/03/21	09/03/21	AMERICAN EXPRESS CREDIT (CALLABLE) NOTES DTD 03/03/2017 2.700% 03/03/2022	0258M0EG0	2,000,000.00	0.00	27,000.00	27,000.00			
09/04/21	09/04/21	WALT DISNEY COMPANY CORP NOTES DTD 03/06/2017 2.450% 03/04/2022	25468PDO6	4,000,000.00	0.00	49,000.00	49,000.00			
09/12/21	09/12/21	FANNIE MAE NOTES DTD 09/14/2018 2.875% 09/12/2023	3135G0U43	12,325,000.00	0.00	177,171.88	177,171.88			
09/15/21	09/15/21	MBART 2018-1 A3 DTD 07/25/2018 3.030% 01/15/2023	58772RAD6	293,629.60	0.00	741.41	741.41			



Managed Account Security Transactions & Interest

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

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
INTEREST										
09/15/21	09/15/21	COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	649,045.21	0.00	1,357.59	1,357.59			
09/15/21	09/15/21	CARMX 2019-2 A3 DTD 04/17/2019 2.680% 03/15/2024	14316LAC7	987,141.51	0.00	2,204.62	2,204.62			
09/15/21	09/15/21	CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314OAC8	1,725,000.00	0.00	747.50	747.50			
09/15/21	09/15/21	ALLYA 2018-3 A3 DTD 06/27/2018 3.000% 01/15/2023	02007JAC1	182,294.81	0.00	455.74	455.74			
09/15/21	09/15/21	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			
09/15/21	09/15/21	NAROT 2018-B A3 DTD 07/25/2018 3.060% 03/15/2023	65479GAD1	591,774.48	0.00	1,509.02	1,509.02			
09/15/21	09/15/21	HYUNDAI AUTO RECEIVABLES TRUST DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	782,804.89	0.00	1,735.22	1,735.22			
09/15/21	09/15/21	CARMX 2021-1 A3 DTD 01/27/2021 0.340% 12/15/2025	14316NAC3	860,000.00	0.00	243.67	243.67			
09/15/21	09/15/21	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			
09/15/21	09/15/21	VISA INC (CALLABLE) NOTE DTD 09/11/2017 2.150% 09/15/2022	92826CAG7	2,000,000.00	0.00	21,500.00	21,500.00			
09/15/21	09/15/21	PFIZER INC CORP NOTES DTD 03/11/2019 2.950% 03/15/2024	717081ES8	6,400,000.00	0.00	94,400.00	94,400.00			
09/15/21	09/15/21	NAROT 2019-A A3 DTD 02/13/2019 2.900% 10/15/2023	65479KAD2	1,301,027.68	0.00	3,144.15	3,144.15			
09/15/21	09/15/21	NAROT 2019-B A3 DTD 05/28/2019 2.500% 11/15/2023	65479HAC1	1,476,627.18	0.00	3,076.31	3,076.31			
09/15/21	09/15/21	NAROT 2020-B A3 DTD 06/30/2020 0.550% 07/15/2024	65479CAD0	1,000,000.00	0.00	458.33	458.33			
09/15/21	09/15/21	HART 2021-A A3 DTD 04/28/2021 0.380% 09/15/2025	44933LAC7	1,145,000.00	0.00	362.58	362.58			
09/16/21	09/16/21	JPMORGAN CHASE & CO CORPORATE NOTES (CAL) DTD 09/16/2020 0.653% 09/16/2024	46647PBS4	2,935,000.00	0.00	9,582.78	9,582.78			



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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										
09/18/21	09/18/21	HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	496,222.54	0.00	1,170.26	1,170.26			
09/21/21	09/21/21	HAROT 2021-1 A3 DTD 02/24/2021 0.270% 04/21/2025	43813GAC5	1,445,000.00	0.00	325.13	325.13			
09/21/21	09/21/21	HAROT 2019-2 A3 DTD 05/29/2019 2.520% 06/21/2023	43815MAC0	1,306,427.07	0.00	2,743.50	2,743.50			
09/23/21	09/23/21	FREDDIE MAC NOTES DTD 09/25/2020 0.375% 09/23/2025	3137EAEX3	7,090,000.00	0.00	13,293.75	13,293.75			
09/29/21	09/29/21	FEDERAL FARM CREDIT BANK (CALLABLE) DTD 09/29/2020 0.530% 09/29/2025	3133EMBH4	4,530,000.00	0.00	12,004.50	12,004.50			
09/30/21	09/30/21	US TREASURY NOTES DTD 09/30/2016 1.375% 09/30/2023	912828T26	5,000,000.00	0.00	34,375.00	34,375.00			
09/30/21	09/30/21	US TREASURY NOTES DTD 04/02/2018 2.500% 03/31/2023	9128284D9	10,000,000.00	0.00	125,000.00	125,000.00			
09/30/21	09/30/21	US TREASURY NOTES DTD 03/31/2016 1.500% 03/31/2023	912828Q29	3,850,000.00	0.00	28,875.00	28,875.00			
Transaction Type Sub-Total				92,418,220.72	0.00	653,071.78	653,071.78			
MATURITY										
09/01/21	09/01/21	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/01/2021	3136B1XP4	78.01	78.01	0.23	78.24	(1.55)	0.00	
Transaction Type Sub-Total				78.01	78.01	0.23	78.24	(1.55)	0.00	
PAYDOWNS										
09/01/21	09/25/21	FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/01/2024	3137FO3V3	14,114.46	14,114.46	0.00	14,114.46	0.34	0.00	
09/01/21	09/25/21	FANNIEMAE-ACES DTD 04/01/2014 3.346% 03/01/2024	3136AJB54	142,874.98	142,874.98	0.00	142,874.98	(6,942.83)	0.00	
09/01/21	09/25/21	FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2015 2.791% 01/01/2022	3137BHXY8	266,733.93	266,733.93	0.00	266,733.93	(1,667.09)	0.00	
09/01/21	09/25/21	FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2015 2.716% 06/01/2022	3137BLUR7	15,673.41	15,673.41	0.00	15,673.41	(39.18)	0.00	



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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										
09/01/21	09/25/21	FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/01/2022	3137BM6P6	3,385.25	3,385.25	0.00	3,385.25	(28.83)	0.00	
09/15/21	09/15/21	ALLYA 2018-3 A3 DTD 06/27/2018 3.000% 01/15/2023	02007JAC1	131,147.46	131,147.46	0.00	131,147.46	8.97	0.00	
09/15/21	09/15/21	MBART 2018-1 A3 DTD 07/25/2018 3.030% 01/15/2023	58772RAD6	95,840.57	95,840.57	0.00	95,840.57	3.68	0.00	
09/15/21	09/15/21	NAROT 2018-B A3 DTD 07/25/2018 3.060% 03/15/2023	65479GAD1	107,479.67	107,479.67	0.00	107,479.67	3.48	0.00	
09/15/21	09/15/21	CARMX 2019-2 A3 DTD 04/17/2019 2.680% 03/15/2024	14316LAC7	81,887.91	81,887.91	0.00	81,887.91	8.37	0.00	
09/15/21	09/15/21	NAROT 2019-A A3 DTD 02/13/2019 2.900% 10/15/2023	65479KAD2	138,281.40	138,281.40	0.00	138,281.40	20.95	0.00	
09/15/21	09/15/21	NAROT 2019-B A3 DTD 05/28/2019 2.500% 11/15/2023	65479HAC1	136,810.08	136,810.08	0.00	136,810.08	30.93	0.00	
09/15/21	09/15/21	HYUNDAI AUTO RECEIVABLES TRUST DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	101,500.90	101,500.90	0.00	101,500.90	13.36	0.00	
09/15/21	09/15/21	COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	66,516.22	66,516.22	0.00	66,516.22	13.48	0.00	
09/18/21	09/18/21	HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	61,095.32	61,095.32	0.00	61,095.32	1.64	0.00	
09/21/21	09/21/21	HAROT 2019-2 A3 DTD 05/29/2019 2.520% 06/21/2023	43815MAC0	130,627.23	130,627.23	0.00	130,627.23	4.87	0.00	
Transaction Type Sub-Total				1,493,968.79	1,493,968.79	0.00	1,493,968.79	(8,567.86)	0.00	
SELL										
09/03/21	09/08/21	JOHN DEERE CAPITAL CORP NOTES DTD 01/06/2017 2.650% 01/06/2022	24422ETL3	875,000.00	882,175.00	3,993.40	886,168.40	5,118.75	7,034.16	FIFO
09/03/21	09/08/21	JOHN DEERE CAPITAL CORP NOTES DTD 01/06/2017 2.650% 01/06/2022	24422ETL3	1,000,000.00	1,008,200.00	4,563.89	1,012,763.89	4,960.00	7,978.08	FIFO
09/03/21	09/08/21	JOHN DEERE CAPITAL CORP NOTES DTD 01/06/2017 2.650% 01/06/2022	24422ETL3	1,155,000.00	1,164,471.00	5,271.29	1,169,742.29	5,266.80	9,182.88	FIFO
09/15/21	09/23/21	US TREASURY NOTES DTD 10/02/2017 2.125% 09/30/2024	9128282Y5	7,325,000.00	7,694,683.59	74,851.09	7,769,534.68	150,791.99	237,316.58	FIFO



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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									
SELL										
09/15/21	09/23/21	US TREASURY NOTES DTD 08/31/2017 1.875% 08/31/2024	9128282U3	415,000.00	432,653.71	494.39	433,148.10	6,841.01	11,285.97	FIFO
09/22/21	09/27/21	FANNIE MAE NOTES DTD 11/25/2020 0.250% 11/27/2023	3135G06H1	2,000,000.00	1,999,220.00	1,666.67	2,000,886.67	(320.00)	(447.71)	FIFO
09/22/21	09/27/21	US TREASURY NOTES DTD 10/31/2017 2.250% 10/31/2024	9128283D0	1,500,000.00	1,581,503.91	13,756.79	1,595,260.70	32,460.94	51,087.58	FIFO
Transaction Type Sub-Total				14,270,000.00	14,762,907.21	104,597.52	14,867,504.73	205,119.49	323,437.54	
Managed Account Sub-Total					210,336.10	743,119.53	953,455.63	196,550.08	323,437.54	
Total Security Transactions					\$210,336.10	\$743,119.53	\$953,455.63	\$196,550.08	\$323,437.54	