



Account Statement

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

Consolidated Summary Statement

CITY OF STOCKTON

Portfolio Summary

Portfolio Holdings	Cash Dividends and Income	Closing Market Value
PFM Managed Account	880,096.08	538,686,509.57
State Pool	0.00	75,000,000.00
CAMP Pool	0.00	81,825.81
Idle Funds in Reserve Portfolio	0.00	2,083,199.23
BoW Main Account	0.00	100,679,900.00
Total	\$880,096.08	\$716,531,434.61

Investment Allocation

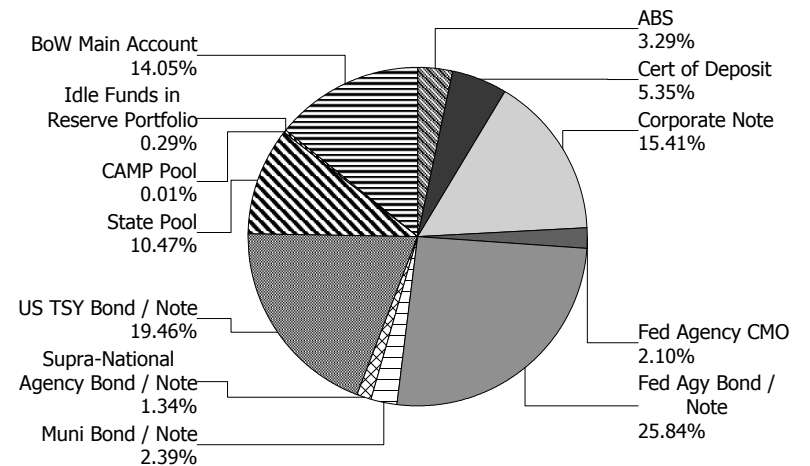
Investment Type	Closing Market Value	Percent
Asset-Backed Security	23,543,147.78	3.29
Certificate of Deposit	38,352,015.25	5.35
Corporate Note	110,448,942.70	15.41
Federal Agency Collateralized Mortgage Obligatio	15,051,045.51	2.10
Federal Agency Bond / Note	185,081,185.69	25.84
Municipal Bond / Note	17,127,729.30	2.39
Supra-National Agency Bond / Note	9,626,843.81	1.34
U.S. Treasury Bond / Note	139,455,599.53	19.46
State Pool	75,000,000.00	10.47
CAMP Pool	81,825.81	0.01
Idle Funds in Reserve Portfolio	2,083,199.23	0.29
BoW Main Account	100,679,900.00	14.05

Total **\$716,531,434.61** **100.00%**

Maturity Distribution (Fixed Income Holdings)

Portfolio Holdings	Closing Market Value	Percent
Under 30 days	181,900,541.40	25.39
31 to 60 days	0.00	0.00
61 to 90 days	4,023,376.00	0.56
91 to 180 days	16,140,883.82	2.25
181 days to 1 year	25,776,580.46	3.60
1 to 2 years	94,765,281.01	13.23
2 to 3 years	155,563,724.07	21.71
3 to 4 years	129,581,400.26	18.08
4 to 5 years	108,779,647.59	15.18
Over 5 years	0.00	0.00
Total	\$716,531,434.61	100.00%

Sector Allocation



Weighted Average Days to Maturity 758



Managed Account Summary Statement

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

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Transaction Summary - Managed Account

Opening Market Value	\$541,258,339.66
Maturities/Calls	(1,461,702.70)
Principal Dispositions	(9,244,660.95)
Principal Acquisitions	9,792,763.50
Unsettled Trades	0.00
Change in Current Value	(1,658,229.94)
Closing Market Value	\$538,686,509.57

Cash Transactions Summary - Managed Account

Maturities/Calls	0.00
Sale Proceeds	9,275,257.84
Coupon/Interest/Dividend Income	827,469.58
Principal Payments	1,461,702.70
Security Purchases	(9,803,196.00)
Net Cash Contribution	(23,270.45)
Reconciling Transactions	0.00

Earnings Reconciliation (Cash Basis) - Managed Account

Interest/Dividends/Coupons Received	858,066.47
Less Purchased Interest Related to Interest/Coupons	(10,432.50)
Plus Net Realized Gains/Losses	32,462.11
Total Cash Basis Earnings	\$880,096.08

Cash Balance

Closing Cash Balance	\$2,083,199.23
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Earnings Reconciliation (Accrual Basis)

	Total
Ending Amortized Value of Securities	530,044,045.95
Ending Accrued Interest	1,819,982.86
Plus Proceeds from Sales	9,275,257.84
Plus Proceeds of Maturities/Calls/Principal Payments	1,461,702.70
Plus Coupons/Dividends Received	827,469.58
Less Cost of New Purchases	(9,803,196.00)
Less Beginning Amortized Value of Securities	(531,017,205.98)
Less Beginning Accrued Interest	(1,949,301.18)
Total Accrual Basis Earnings	\$658,755.77



Portfolio Summary and Statistics

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

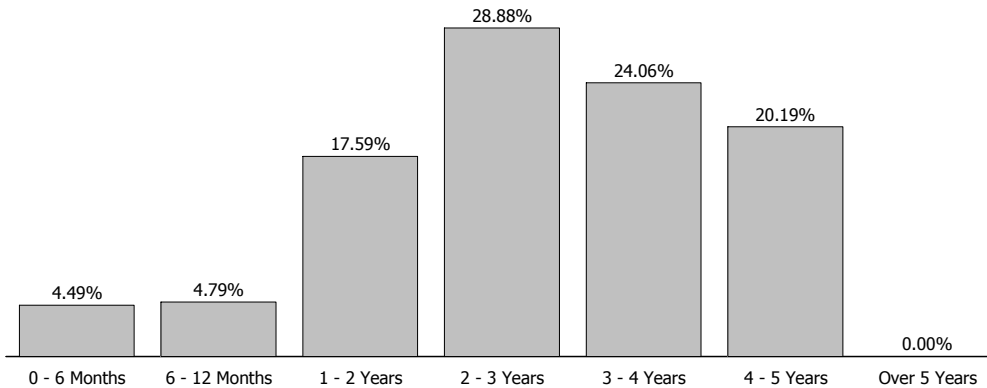
CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Account Summary

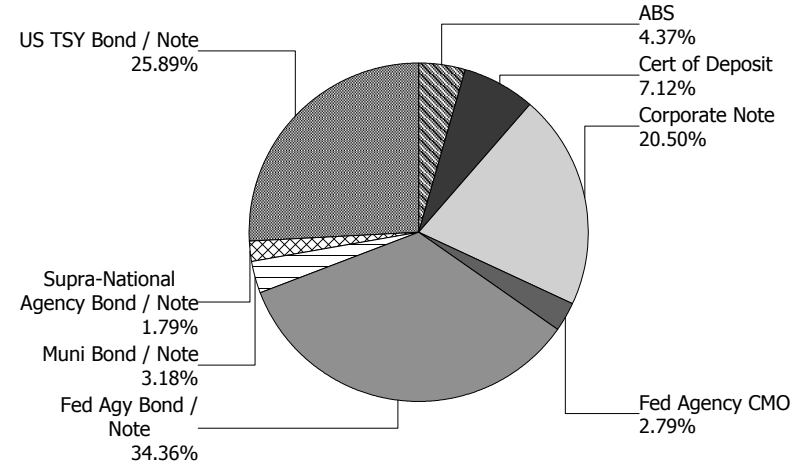
Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	133,900,000.00	139,455,599.53	25.89
Supra-National Agency Bond / Note	9,590,000.00	9,626,843.81	1.79
Municipal Bond / Note	16,850,000.00	17,127,729.30	3.18
Federal Agency Collateralized Mortgage Obligation	14,621,982.92	15,051,045.51	2.79
Federal Agency Bond / Note	184,095,000.00	185,081,185.69	34.36
Corporate Note	106,365,000.00	110,448,942.70	20.50
Certificate of Deposit	37,830,000.00	38,352,015.25	7.12
Asset-Backed Security	23,247,943.77	23,543,147.78	4.37
Managed Account Sub-Total	526,499,926.69	538,686,509.57	100.00%
Accrued Interest		1,819,982.86	
Total Portfolio	526,499,926.69	540,506,492.43	

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

Maturity Distribution



Sector Allocation



Characteristics

Yield to Maturity at Cost	1.44%
Yield to Maturity at Market	0.55%
Weighted Average Days to Maturity	1008



Managed Account Issuer Summary

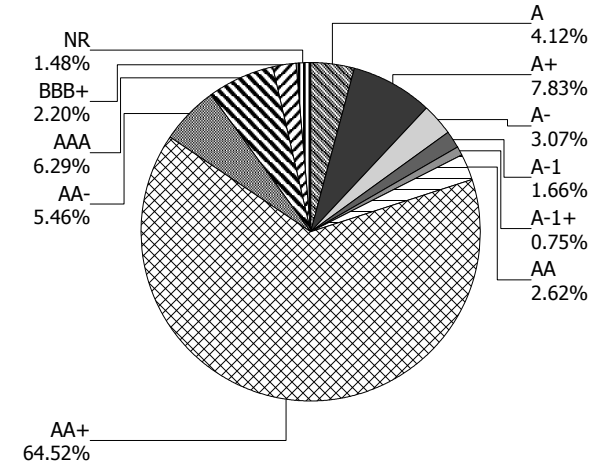
For the Month Ending **March 31, 2021**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Issuer Summary

Issuer	Market Value of Holdings	Percent
ALLY AUTO RECEIVABLES TRUST	995,821.42	0.18
AMERICAN EXPRESS CO	2,040,344.00	0.38
AMERICAN HONDA FINANCE	3,654,568.80	0.68
APPLE INC	6,126,438.00	1.14
BANK OF AMERICA CO	3,813,714.35	0.71
CALIFORNIA DEPARTMENT OF WATER RESOURCES	154,648.15	0.03
CALIFORNIA STATE UNIVERSITY	1,237,000.00	0.23
CAPITAL ONE FINANCIAL CORP	1,060,271.01	0.20
CARMAX AUTO OWNER TRUST	4,064,833.27	0.75
CISCO SYSTEMS INC	4,024,836.00	0.75
CITIGROUP INC	3,805,863.74	0.71
CREDIT AGRICOLE SA	4,055,616.36	0.75
CREDIT SUISSE GROUP RK	4,064,345.54	0.75
DEERE & COMPANY	4,958,503.88	0.92
DNB ASA	3,728,444.34	0.69
FANNIE MAE	112,862,530.61	20.94
FEDERAL FARM CREDIT BANKS	5,974,336.59	1.11
FEDERAL HOME LOAN BANKS	16,278,349.77	3.02
FLORIDA STATE BOARD OF ADMIN FIN CORP	3,779,287.50	0.70
FREDDIE MAC	65,017,014.23	12.07
GOLDMAN SACHS GROUP INC	3,959,859.95	0.74
HOME DEPOT INC	2,049,922.00	0.38
HONDA AUTO RECEIVABLES	4,422,023.77	0.82
HYUNDAI AUTO RECEIVABLES	1,641,346.49	0.30
INTEL CORPORATION	4,086,264.00	0.76
INTL BANK OF RECONSTRUCTION AND DEV	9,626,843.81	1.79
JP MORGAN CHASE & CO	2,936,714.04	0.55
LOS ANGELES COMMUNITY COLLEGE DISTRICT	1,907,534.80	0.35
MASTERCARD INC	4,614,875.25	0.86
MERCEDES-BENZ AUTO RECEIVABLES	876,742.31	0.16
MICROSOFT CORP	5,713,484.35	1.06
NEW JERSEY TURNPIKE AUTHORITY	1,104,006.10	0.20

Credit Quality (S&P Ratings)





Managed Account Issuer Summary

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

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Issuer	Market Value of Holdings	Percent
NISSAN AUTO RECEIVABLES	6,663,738.74	1.24
NORDEA BANK ABP	6,200,513.22	1.15
NOVARTIS AG	7,565,211.52	1.40
ORACLE CORP	4,124,046.50	0.77
PACCAR FINANCIAL CORP	2,223,079.46	0.41
PFIZER INC	6,869,683.20	1.28
ROYAL BANK OF CANADA	4,023,376.00	0.75
SAN DIEGO COMMUNITY COLLEGE DISTRICT	1,519,397.00	0.28
SKANDINAVISKA ENSKILDA BANKEN AB	7,536,803.36	1.40
SOCIETE GENERALE	4,881,500.75	0.91
STATE OF CALIFORNIA	4,618,983.60	0.86
STATE OF MARYLAND	1,288,589.75	0.24
SUMITOMO MITSUI FINANCIAL GROUP INC	3,861,415.68	0.72
THE BANK OF NEW YORK MELLON CORPORATION	7,201,149.56	1.34
THE WALT DISNEY CORPORATION	4,080,260.00	0.76
TOYOTA MOTOR CORP	7,688,447.92	1.43
UNITED PARCEL SERVICE INC	4,082,016.00	0.76
UNITED STATES TREASURY	139,455,599.53	25.88
UNIVERSITY OF CALIFORNIA	1,518,282.40	0.28
US BANCORP	7,803,528.95	1.45
VISA INC	2,049,346.00	0.38
WAL-MART STORES INC	8,795,156.00	1.63
Total	\$538,686,509.57	100.00%



Managed Account Detail of Securities Held

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

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
U.S. Treasury Bond / Note												
US TREASURY NOTES DTD 09/30/2020 0.125% 09/30/2022		91282CAN1	1,975,000.00	AA+	Aaa	11/25/20	11/27/20	1,973,919.92	0.15	6.75	1,974,120.83	1,974,691.51
US TREASURY NOTES DTD 12/31/2015 2.125% 12/31/2022		912828N30	2,780,000.00	AA+	Aaa	06/04/18	06/06/18	2,703,332.81	2.77	14,850.35	2,750,646.89	2,875,562.50
US TREASURY NOTES DTD 02/01/2016 1.750% 01/31/2023		912828P38	445,000.00	AA+	Aaa	10/02/18	10/05/18	423,671.29	2.94	1,290.75	435,949.82	457,932.81
US TREASURY NOTES DTD 02/15/2020 1.375% 02/15/2023		912828Z86	6,790,000.00	AA+	Aaa	03/02/20	03/04/20	6,904,581.25	0.80	11,605.84	6,862,809.05	6,944,896.88
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	157.79	3,781,441.92	3,952,265.63
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	683.06	10,199,186.18	10,467,188.00
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	4,920.58	2,320,799.86	2,432,148.44
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	6,401.93	3,009,274.71	3,164,353.12
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	187.84	4,989,764.28	5,142,187.50
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	113,701.48	10,986,814.36	11,635,125.00
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	60,645.98	8,432,006.98	8,935,428.13
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	3,035.43	460,763.83	489,325.00
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	77,469.61	9,251,256.77	9,683,367.19
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	57,465.75	11,506,642.57	12,008,643.75



Managed Account Detail of Securities Held

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

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
U.S. Treasury Bond / Note											
US TREASURY NOTES DTD 07/31/2017 2.125% 07/31/2024	9128282N9	2,500,000.00	AA+	Aaa	08/07/19	08/08/19	2,578,906.25	1.47	8,805.25	2,552,792.14	2,638,672.00
US TREASURY NOTES DTD 08/31/2017 1.875% 08/31/2024	9128282U3	7,190,000.00	AA+	Aaa	09/03/19	09/05/19	7,377,333.20	1.33	11,722.83	7,318,316.04	7,530,401.92
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	12,228.26	7,910,895.39	7,855,078.50
US TREASURY NOTES DTD 10/02/2017 2.125% 09/30/2024	9128282Y5	7,325,000.00	AA+	Aaa	10/01/19	10/03/19	7,543,891.60	1.50	425.29	7,478,368.13	7,738,175.42
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	13,352.49	2,206,908.82	2,192,212.50
US TREASURY NOTES DTD 10/31/2017 2.250% 10/31/2024	9128283D0	4,900,000.00	AA+	Aaa	11/01/19	11/05/19	5,060,207.03	1.57	46,292.82	5,015,099.34	5,198,593.75
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	15,241.62	2,172,296.35	2,261,712.50
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	62,497.77	8,927,136.03	9,274,078.13
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	6,693.02	7,060,984.48	6,933,593.75
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	14,858.08	3,768,889.65	3,696,204.08
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	2,532.80	3,992,228.34	3,973,761.52
Security Type Sub-Total		133,900,000.00					135,661,097.44	1.56	547,073.37	135,365,392.76	139,455,599.53
Supra-National Agency Bond / Note											
INTL BANK OF RECONSTRUCTION AND DEV NOTE DTD 07/25/2018 2.750% 07/23/2021	459058GH0	5,850,000.00	AAA	Aaa	07/18/18	07/25/18	5,836,311.00	2.83	30,387.50	5,848,586.05	5,896,291.05



Managed Account Detail of Securities Held

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

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Supra-National Agency Bond / Note											
INTL BK RECON & DEVELOP CORPORATE NOTES DTD 11/24/2020 0.250% 11/24/2023	459058JM6	3,740,000.00	AAA	Aaa	11/17/20	11/24/20	3,731,959.00	0.32	3,298.47	3,732,898.95	3,730,552.76
Security Type Sub-Total		9,590,000.00					9,568,270.00	1.86	33,685.97	9,581,485.00	9,626,843.81
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	4,440,709.41	4,618,983.60
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	1,100.75	1,294,696.88	1,288,589.75
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	4,944.50	1,450,000.00	1,519,397.00
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	4,614.24	1,250,000.00	1,237,000.00
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	154,648.15
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	461,416.48	459,480.20
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	1,058,802.20
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	1,056,587.35	1,058,200.50
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	2,721,087.00
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	1,907,534.80
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	1,848.39	1,115,000.00	1,104,006.10



Managed Account Detail of Securities Held

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

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Security Type Sub-Total		16,850,000.00					16,946,469.95	1.28	84,767.82	16,913,410.12	17,127,729.30
Federal Agency Collateralized Mortgage Obligation											
FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/01/2021	3136B1XP4	356,631.23	AA+	Aaa	04/11/18	04/30/18	363,724.98	2.93	1,058.01	357,520.86	356,631.23
FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2015 2.791% 01/01/2022	3137BHX8	3,923,428.47	AA+	Aaa	05/16/19	05/21/19	3,947,949.90	2.54	9,125.24	3,930,482.23	3,975,160.09
FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2015 2.716% 06/01/2022	3137BLUR7	1,700,000.00	AA+	Aaa	04/02/19	04/05/19	1,704,250.00	2.63	3,847.67	1,701,570.25	1,731,978.84
FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/01/2022	3137BM6P6	2,087,897.76	AA+	Aaa	04/04/18	04/09/18	2,105,677.51	2.88	5,376.34	2,093,395.37	2,143,889.29
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	2,255,238.91	2,284,232.36
FANNIEMAE-ACES DTD 04/01/2014 3.346% 03/01/2024	3136AJB54	3,067,928.89	AA+	Aaa	12/13/19	12/18/19	3,217,011.07	2.14	8,554.41	3,171,363.76	3,285,932.82
FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/01/2024	3137FO3V3	1,246,096.57	AA+	Aaa	11/20/19	11/26/19	1,246,066.65	2.09	2,172.36	1,246,075.42	1,273,220.88
Security Type Sub-Total		14,621,982.92					14,857,755.11	2.37	34,440.43	14,755,646.80	15,051,045.51
Federal Agency Bond / Note											
FREDDIE MAC NOTES (CALLABLE) DTD 08/06/2020 0.300% 02/06/2023	3134GWLD6	6,830,000.00	AA+	Aaa	08/03/20	08/06/20	6,830,000.00	0.30	3,130.42	6,830,000.00	6,834,767.34
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	6,722,209.47	6,881,155.80
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	6,453,975.45	6,453,996.76
FREDDIE MAC NOTES DTD 05/07/2020 0.375% 05/05/2023	3137EAER6	12,830,000.00	AA+	Aaa	06/15/20	06/16/20	12,851,554.40	0.32	19,512.29	12,845,638.71	12,877,881.56
FANNIE MAE NOTES DTD 05/22/2020 0.250% 05/22/2023	3135G04Q3	7,600,000.00	AA+	Aaa	05/20/20	05/22/20	7,577,124.00	0.35	6,808.33	7,583,683.88	7,608,709.60



Managed Account Detail of Securities Held

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

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Federal Agency Bond / Note											
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	6,889,974.72	6,911,718.57
FANNIE MAE NOTES DTD 07/10/2020 0.250% 07/10/2023	3135G05G4	9,715,000.00	AA+	Aaa	07/08/20	07/10/20	9,694,112.75	0.32	5,464.69	9,699,167.66	9,717,098.44
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	4,581,273.12	4,584,949.57
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	12,298,005.50	13,107,452.63
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	3,425.62	3,920,577.08	3,910,810.95
FANNIE MAE NOTES DTD 11/25/2020 0.250% 11/27/2023	3135G06H1	4,180,000.00	AA+	Aaa	11/25/20	11/27/20	4,179,038.60	0.26	3,657.50	4,179,148.35	4,175,527.40
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	4,441,073.66	4,440,212.74
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	3,481,693.99	3,705,538.33
FANNIE MAE NOTES DTD 02/08/2019 2.500% 02/05/2024	3135G0V34	2,675,000.00	AA+	Aaa	02/07/19	02/08/19	2,665,049.00	2.58	10,402.78	2,669,323.07	2,838,380.98
FHLB BONDS DTD 02/15/2019 2.500% 02/13/2024	3130AFW94	760,000.00	AA+	Aaa	02/14/19	02/15/19	757,309.60	2.58	2,533.33	758,454.20	806,779.52
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	1,510,914.00
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	9,013,251.55	9,107,351.52
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	4,900,279.43	4,884,876.12
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	526,428.45	524,063.92



Managed Account Detail of Securities Held

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

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Federal Agency Bond / Note												
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	3,040,170.82	3,029,588.60
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	6,588,953.25	6,588,232.20
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	11,661,383.38	11,579,317.20
FANNIE MAE NOTES DTD 06/19/2020 0.500% 06/17/2025		3135G04Z3	1,490,000.00	AA+	Aaa	09/17/20	09/18/20	1,495,304.40	0.42	2,152.22	1,494,707.54	1,475,223.67
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	4,165,882.36	4,108,844.45
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	7,631,656.21	7,569,184.54
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	4,600,171.08	4,541,002.62
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	3,059,339.25	3,022,602.00
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	4,894,734.36	4,831,248.40
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	7,070,858.71	6,964,003.61
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	4,522,832.07	4,463,422.59
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	8,928.82	4,609,715.45	4,550,139.75
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	10,569.79	5,473,066.71	5,386,381.65
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	11,950.14	6,188,958.88	6,089,808.66



Managed Account Detail of Securities Held

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

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Security Type Sub-Total		184,095,000.00					184,368,938.55	0.75	309,082.20	184,296,588.36	185,081,185.69
Corporate Note											
PACCAR FINANCIAL CORP DTD 08/11/2016 1.650% 08/11/2021	69371RN44	1,730,000.00	A+	A1	01/25/17	01/25/17	1,661,976.40	2.57	3,964.58	1,724,587.63	1,739,079.04
ORACLE CORP (CALLABLE) NOTES DTD 07/07/2016 1.900% 09/15/2021	68389XBK0	4,100,000.00	A	Baa2	11/29/16	11/29/16	4,008,201.00	2.40	3,462.22	4,091,244.76	4,124,046.50
CISCO SYSTEMS INC CORP (CALLABLE) NOTES DTD 09/20/2016 1.850% 09/20/2021	17275RBJ0	4,000,000.00	AA-	A1	06/20/18	06/22/18	3,851,880.00	3.06	2,261.11	3,978,518.85	4,024,836.00
CITIGROUP INC CORP (CALLABLE) NOTE DTD 12/08/2016 2.900% 12/08/2021	172967LC3	3,745,000.00	BBB+	A3	11/20/17	11/22/17	3,770,578.35	2.72	34,089.90	3,748,906.58	3,805,863.74
JOHN DEERE CAPITAL CORP NOTES DTD 01/06/2017 2.650% 01/06/2022	24422ETL3	875,000.00	A	A2	03/21/17	03/21/17	877,056.25	2.60	5,474.83	875,328.62	889,987.88
JOHN DEERE CAPITAL CORP NOTES DTD 01/06/2017 2.650% 01/06/2022	24422ETL3	1,000,000.00	A	A2	03/21/17	03/21/17	1,003,240.00	2.58	6,256.94	1,000,517.81	1,017,129.00
JOHN DEERE CAPITAL CORP NOTES DTD 01/06/2017 2.650% 01/06/2022	24422ETL3	3,000,000.00	A	A2	03/22/17	03/22/17	3,010,920.00	2.57	18,770.83	3,001,746.20	3,051,387.00
US BANCORP (CALLABLE) NOTES DTD 01/24/2017 2.625% 01/24/2022	91159HHP8	2,000,000.00	A+	A1	01/19/17	01/24/17	1,996,560.00	2.66	9,770.83	1,999,438.60	2,034,948.00
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	2,003,543.36	2,040,344.00
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	4,009,561.30	4,080,260.00
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	4,000,536.64	4,086,264.00
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	5,998,166.82	6,126,438.00



Managed Account Detail of Securities Held

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

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Corporate Note											
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	4,002,816.11	4,082,016.00
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	2,006,620.14	2,049,922.00
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	1,971,500.49	2,049,346.00
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	3,549,169.34	3,654,568.80
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	484,499.84	484,000.42
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	6,776,583.76	7,201,149.56
US BANK NA CINCINNATI CORP NOTES DTD 02/04/2019 3.375% 02/05/2024	91159HHV5	2,125,000.00	A+	A1	04/02/19	04/04/19	2,171,197.50	2.89	11,156.25	2,152,175.00	2,289,955.25
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	8,391.11	6,499,586.01	6,869,683.20
MASTERCARD INC CORP NOTES DTD 03/31/2014 3.375% 04/01/2024	57636QAB0	4,250,000.00	A+	A1	04/02/19	04/04/19	4,388,762.50	2.67	71,718.75	4,333,379.22	4,614,875.25
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	53,880.83	8,644,854.77	8,795,156.00
US BANCORP DTD 07/29/2019 2.400% 07/30/2024	91159HHX1	3,300,000.00	A+	A1	08/01/19	08/05/19	3,302,739.00	2.38	13,420.00	3,301,829.01	3,478,625.70
JPMORGAN CHASE & CO CORPORATE NOTES DTD 09/16/2020 0.653% 09/16/2024	46647PBS4	2,935,000.00	A-	A2	09/09/20	09/16/20	2,935,000.00	0.65	798.56	2,935,000.00	2,936,714.04
BANK OF AMERICA CORP CORPORATE NOTES DTD 10/21/2020 0.810% 10/24/2024	06051GJH3	3,815,000.00	A-	A2	10/16/20	10/21/20	3,815,000.00	0.81	13,734.00	3,815,000.00	3,813,714.35



Managed Account Detail of Securities Held

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

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Corporate Note											
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	5,721,022.74	5,713,484.35
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	1,612,791.47	1,635,171.67
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	2,197,468.81	2,234,905.48
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	7,570,285.02	7,565,211.52
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	4,048,455.56	3,959,859.95
Security Type Sub-Total		106,365,000.00					108,288,439.55	2.02	567,586.97	108,055,134.46	110,448,942.70
Certificate of Deposit											
CREDIT AGRICOLE CIB NY CERT DEPOS DTD 04/04/2019 2.830% 04/02/2021	22535CDU2	4,055,000.00	A-1	P-1	04/03/19	04/04/19	4,055,000.00	2.83	114,756.50	4,055,000.00	4,055,616.36
ROYAL BANK OF CANADA NY CD DTD 06/08/2018 3.240% 06/07/2021	78012UEE1	4,000,000.00	A-1+	P-1	06/07/18	06/08/18	4,000,000.00	3.24	41,040.00	4,000,000.00	4,023,376.00
SOCIETE GENERALE NY CERT DEPOS DTD 02/19/2020 1.800% 02/14/2022	83369XDL9	4,825,000.00	A-1	P-1	02/14/20	02/19/20	4,825,000.00	1.80	11,338.75	4,825,000.00	4,881,500.75
SUMITOMO MITSUI BANK NY CERT DEPOS DTD 07/14/2020 0.700% 07/08/2022	86565CKU2	3,840,000.00	A	A1	07/10/20	07/14/20	3,840,000.00	0.70	6,197.33	3,840,000.00	3,861,415.68
NORDEA BANK ABP NEW YORK CERT DEPOS DTD 08/29/2019 1.850% 08/26/2022	65558TLL7	6,060,000.00	AA-	Aa3	08/27/19	08/29/19	6,060,000.00	1.84	10,588.17	6,060,000.00	6,200,513.22
SKANDINAV ENSKILDA BANK LT CD DTD 09/03/2019 1.860% 08/26/2022	83050PDR7	7,365,000.00	A+	Aa2	08/29/19	09/03/19	7,365,000.00	1.85	12,937.85	7,365,000.00	7,536,803.36



Managed Account Detail of Securities Held

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

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Certificate of Deposit											
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	24,616.00	3,620,000.00	3,728,444.34
CREDIT SUISSE NEW YORK CERT DEPOS DTD 03/23/2021 0.590% 03/17/2023	22552G3C2	4,065,000.00	A+	Aa3	03/19/21	03/23/21	4,065,000.00	0.59	599.59	4,065,000.00	4,064,345.54

Security Type Sub-Total		37,830,000.00					37,830,000.00	1.86	222,074.19	37,830,000.00	38,352,015.25
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Asset-Backed Security											
TAOT 2018-A A3 DTD 01/31/2018 2.350% 05/16/2022	89238BAD4	222,552.02	AAA	Aaa	01/23/18	01/31/18	222,549.46	2.35	232.44	222,551.35	222,949.14
HART 2018-A A3 DTD 04/18/2018 2.790% 07/15/2022	44891KAD7	234,574.38	AAA	Aaa	04/10/18	04/18/18	234,539.06	2.79	290.87	234,563.66	235,444.42
MBART 2018-1 A3 DTD 07/25/2018 3.030% 01/15/2023	58772RAD6	869,672.31	AAA	Aaa	07/17/18	07/25/18	869,638.91	3.03	1,171.16	869,658.95	876,742.31
ALLYA 2018-3 A3 DTD 06/27/2018 3.000% 01/15/2023	02007JAC1	989,766.23	AAA	Aaa	06/19/18	06/27/18	989,698.53	3.00	1,319.69	989,739.61	995,821.42
NAROT 2018-B A3 DTD 07/25/2018 3.060% 03/15/2023	65479GAD1	1,205,816.25	AAA	Aaa	07/17/18	07/25/18	1,205,777.18	3.06	1,639.91	1,205,799.81	1,219,656.13
HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	868,446.83	AAA	NR	02/19/19	02/27/19	868,423.56	2.83	887.50	868,435.56	880,598.49
HYUNDAI AUTO RECEIVABLES TRUST DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	1,388,333.13	AAA	NR	04/03/19	04/10/19	1,388,150.43	2.66	1,641.32	1,388,236.81	1,405,902.07
HAROT 2019-2 A3 DTD 05/29/2019 2.520% 06/21/2023	43815MAC0	2,068,411.83	NR	Aaa	05/21/19	05/29/19	2,068,334.68	2.52	1,447.89	2,068,369.67	2,099,209.65
NAROT 2019-A A3 DTD 02/13/2019 2.900% 10/15/2023	65479KAD2	2,105,647.51	NR	Aaa	02/05/19	02/13/19	2,105,328.50	2.90	2,713.95	2,105,474.07	2,139,454.31
COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	1,045,706.20	AAA	Aaa	05/21/19	05/30/19	1,045,494.35	2.51	1,166.54	1,045,581.69	1,060,271.01
NAROT 2019-B A3 DTD 05/28/2019 2.500% 11/15/2023	65479HAC1	2,266,214.46	NR	Aaa	05/21/19	05/28/19	2,265,702.07	2.51	2,518.02	2,265,913.68	2,301,450.70



Managed Account Detail of Securities Held

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

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Asset-Backed Security											
CARMX 2019-2 A3 DTD 04/17/2019 2.680% 03/15/2024	14316LAC7	1,457,802.62	AAA	NR	04/09/19	04/17/19	1,457,653.64	2.68	1,736.40	1,457,713.02	1,484,985.68
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	3,534,812.77	3,595,421.63
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	999,977.71	1,003,177.60
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	1,684,749.74	1,722,885.71
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	1,444,974.19	1,442,215.63
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	859,836.16	856,961.88
Security Type Sub-Total		23,247,943.77					23,245,480.76	2.17	21,271.91	23,246,388.45	23,543,147.78
Managed Account Sub-Total		526,499,926.69					530,766,451.36	1.44	1,819,982.86	530,044,045.95	538,686,509.57
Securities Sub-Total		\$526,499,926.69					\$530,766,451.36	1.44%	\$1,819,982.86	\$530,044,045.95	\$538,686,509.57
Accrued Interest											\$1,819,982.86
Total Investments											\$540,506,492.43



Managed Account Fair Market Value & Analytics

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

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
U.S. Treasury Bond / Note											
US TREASURY NOTES	DTD 09/30/2020 0.125% 09/30/2022	91282CAN1	1,975,000.00	WELLS_F		99.98	1,974,691.51	771.59	570.68	1.50	0.14
US TREASURY NOTES	DTD 12/31/2015 2.125% 12/31/2022	912828N30	2,780,000.00	BNP_PARI		103.44	2,875,562.50	172,229.69	124,915.61	1.72	0.16
US TREASURY NOTES	DTD 02/01/2016 1.750% 01/31/2023	912828P38	445,000.00	MORGAN_S		102.91	457,932.81	34,261.52	21,982.99	1.81	0.16
US TREASURY NOTES	DTD 02/15/2020 1.375% 02/15/2023	912828Z86	6,790,000.00	BNP_PAR		102.28	6,944,896.88	40,315.63	82,087.83	1.86	0.16
US TREASURY NOTES	DTD 03/31/2016 1.500% 03/31/2023	912828O29	3,850,000.00	TD		102.66	3,952,265.63	244,083.99	170,823.71	1.98	0.17
US TREASURY NOTES	DTD 04/02/2018 2.500% 03/31/2023	9128284D9	10,000,000.00	BARCLAYS		104.67	10,467,188.00	103,516.12	268,001.82	1.96	0.16
US TREASURY NOTES	DTD 08/01/2016 1.250% 07/31/2023	912828S92	2,375,000.00	NOMURA		102.41	2,432,148.44	157,714.85	111,348.58	2.31	0.22
US TREASURY NOTES	DTD 08/01/2016 1.250% 07/31/2023	912828S92	3,090,000.00	RBC		102.41	3,164,353.12	228,973.83	155,078.41	2.31	0.22
US TREASURY NOTES	DTD 09/30/2016 1.375% 09/30/2023	912828T26	5,000,000.00	MERRILL		102.84	5,142,187.50	159,179.69	152,423.22	2.47	0.23
US TREASURY NOTES	DTD 11/15/2013 2.750% 11/15/2023	912828WE6	10,925,000.00	TD		106.50	11,635,125.00	599,594.73	648,310.64	2.53	0.26
US TREASURY NOTES	DTD 11/30/2016 2.125% 11/30/2023	912828U57	8,515,000.00	BNP_PARI		104.94	8,935,428.13	572,766.80	503,421.15	2.59	0.27
US TREASURY NOTES	DTD 12/31/2018 2.625% 12/31/2023	9128285U0	460,000.00	MERRILL		106.38	489,325.00	27,959.38	28,561.17	2.66	0.30
US TREASURY NOTES	DTD 05/01/2017 2.000% 04/30/2024	912828X70	9,225,000.00	MORGAN_S		104.97	9,683,367.19	416,566.41	432,110.42	2.98	0.38
US TREASURY NOTES	DTD 06/30/2017 2.000% 06/30/2024	912828XX3	11,430,000.00	RBC		105.06	12,008,643.75	460,771.87	502,001.18	3.15	0.43
US TREASURY NOTES	DTD 07/31/2017 2.125% 07/31/2024	9128282N9	2,500,000.00	HSBC		105.55	2,638,672.00	59,765.75	85,879.86	3.23	0.45
US TREASURY NOTES	DTD 08/31/2017 1.875% 08/31/2024	9128282U3	7,190,000.00	HSBC		104.73	7,530,401.92	153,068.72	212,085.88	3.32	0.48
US TREASURY NOTES	DTD 08/31/2017 1.875% 08/31/2024	9128282U3	7,500,000.00	RBS		104.73	7,855,078.50	(96,972.28)	(55,816.89)	3.32	0.48



Managed Account Fair Market Value & Analytics

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

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
U.S. Treasury Bond / Note										
US TREASURY NOTES DTD 10/02/2017 2.125% 09/30/2024	9128282Y5	7,325,000.00	HSBC		105.64	7,738,175.42	194,283.82	259,807.29	3.39	0.50
US TREASURY NOTES DTD 10/31/2019 1.500% 10/31/2024	912828YM6	2,120,000.00	BNP_PAR		103.41	2,192,212.50	(19,875.00)	(14,696.32)	3.48	0.54
US TREASURY NOTES DTD 10/31/2017 2.250% 10/31/2024	9128283D0	4,900,000.00	MORGAN_S		106.09	5,198,593.75	138,386.72	183,494.41	3.44	0.53
US TREASURY NOTES DTD 11/30/2017 2.125% 11/30/2024	9128283J7	2,140,000.00	NOMURA		105.69	2,261,712.50	77,742.19	89,416.15	3.53	0.56
US TREASURY NOTES DTD 11/30/2017 2.125% 11/30/2024	9128283J7	8,775,000.00	RBS		105.69	9,274,078.13	295,813.48	346,942.10	3.53	0.56
US TREASURY NOTES DTD 12/31/2020 0.375% 12/31/2025	91282CBC4	7,100,000.00	JPM_CHA		97.66	6,933,593.75	(125,636.72)	(127,390.73)	4.71	0.88
US TREASURY NOTES DTD 01/31/2019 2.625% 01/31/2026	9128286A3	3,415,000.00	BARCLAY		108.23	3,696,204.08	(83,907.44)	(72,685.57)	4.57	0.88
US TREASURY NOTES DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	4,075,000.00	MERRILL		97.52	3,973,761.52	(16,873.25)	(18,466.82)	4.79	0.90
Security Type Sub-Total		133,900,000.00				139,455,599.53	3,794,502.09	4,090,206.77	2.99	0.41
Supra-National Agency Bond / Note										
INTL BANK OF RECONSTRUCTION AND DEV NOTE DTD 07/25/2018 2.750% 07/23/2021	459058GH0	5,850,000.00	MORGAN_S		100.79	5,896,291.05	59,980.05	47,705.00	0.31	0.23
INTL BK RECON & DEVELOP CORPORATE NOTES DTD 11/24/2020 0.250% 11/24/2023	459058JM6	3,740,000.00	TD		99.75	3,730,552.76	(1,406.24)	(2,346.19)	2.64	0.35
Security Type Sub-Total		9,590,000.00				9,626,843.81	58,573.81	45,358.81	1.22	0.28
Municipal Bond / Note										
CA ST TXBL GO BONDS DTD 10/24/2019 2.400% 10/01/2023	13063DRJ9	4,385,000.00	MORGAN_S		105.34	4,618,983.60	146,239.75	178,274.19	2.42	0.26
MD ST TXBL GO BONDS DTD 08/05/2020 0.510% 08/01/2024	574193TO1	1,295,000.00	JPM_CHA		99.51	1,288,589.75	(6,047.65)	(6,107.13)	3.31	0.66



Managed Account Fair Market Value & Analytics

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

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Municipal Bond / Note											
SAN DIEGO CCD, CA TXBL GO BONDS DTD 10/16/2019 2.046% 08/01/2024		797272OP9	1,450,000.00	RBC		104.79	1,519,397.00	69,397.00	69,397.00	3.23	0.59
CA ST UNIV TXBL REV BONDS DTD 09/17/2020 0.685% 11/01/2024		13077DNC2	1,250,000.00	GOLDMAN		98.96	1,237,000.00	(13,000.00)	(13,000.00)	3.54	0.98
CA ST DEPT WTR RES WTR SYS TXBL REV BNDS DTD 08/06/2020 0.560% 12/01/2024		13067WRB0	155,000.00	MORGAN_		99.77	154,648.15	(351.85)	(351.85)	3.63	0.62
UNIV OF CAL TXBL REV BONDS DTD 07/16/2020 0.883% 05/15/2025		91412HGE7	460,000.00	JPM_CHA	04/15/25	99.89	459,480.20	(2,185.00)	(1,936.28)	3.97	0.91
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	99.89	1,058,802.20	(1,197.80)	(1,197.80)	3.97	0.91
FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025		341271AD6	1,050,000.00	MERRILL		100.78	1,058,200.50	777.00	1,613.15	4.14	1.07
FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025		341271AD6	2,700,000.00	MERRILL		100.78	2,721,087.00	21,087.00	21,087.00	4.14	1.07
LOS ANGELES CCD, CA TXBL GO BONDS DTD 11/10/2020 0.773% 08/01/2025		54438CYK2	1,930,000.00	MERRILL		98.84	1,907,534.80	(22,465.20)	(22,465.20)	4.27	1.05
NJ TURNPIKE AUTHORITY TXBL REV BONDS DTD 02/04/2021 1.047% 01/01/2026		646140DP5	1,115,000.00	CITIGRP		99.01	1,104,006.10	(10,993.90)	(10,993.90)	4.64	1.26

Security Type Sub-Total			16,850,000.00				17,127,729.30	181,259.35	214,319.18	3.52	0.76
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Federal Agency Collateralized Mortgage Obligation											
FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/01/2021		3136B1XP4	356,631.23	JPM_CHAS		100.00	356,631.23	(7,093.75)	(889.63)	0.32	3.56
FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2015 2.791% 01/01/2022		3137BHXY8	3,923,428.47	JPM_CHAS		101.32	3,975,160.09	27,210.19	44,677.86	0.68	1.03
FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2015 2.716% 06/01/2022		3137BLUR7	1,700,000.00	JPM_CHAS		101.88	1,731,978.84	27,728.84	30,408.59	0.99	1.10
FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/01/2022		3137BM6P6	2,087,897.76	CITIGRP		102.68	2,143,889.29	38,211.78	50,493.92	1.16	1.07
FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.307% 08/01/2022		3137AWOH1	2,240,000.00	CANT_FIT		101.97	2,284,232.36	11,157.36	28,993.45	1.30	0.82



Managed Account Fair Market Value & Analytics

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

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Federal Agency Collateralized Mortgage Obligation										
FANNIEMAE-ACES DTD 04/01/2014 3.346% 03/01/2024	3136AJB54	3,067,928.89	JPM_CHAS		107.11	3,285,932.82	68,921.75	114,569.06	2.67	0.88
FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/01/2024	3137FQ3V3	1,246,096.57	JPM_CHAS		102.18	1,273,220.88	27,154.23	27,145.46	1.93	1.41

Security Type Sub-Total		14,621,982.92				15,051,045.51	193,290.40	295,398.71	1.41	1.07
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Federal Agency Bond / Note										
FREDDIE MAC NOTES (CALLABLE) DTD 08/06/2020 0.300% 02/06/2023	3134GWLD6	6,830,000.00	NOMURA	08/06/21	100.07	6,834,767.34	4,767.34	4,767.34	0.35	0.26
FEDERAL HOME LOAN BANKS NOTES DTD 02/21/2020 1.375% 02/17/2023	3130AJ7E3	6,730,000.00	WELLS_FA		102.25	6,881,155.80	163,539.00	158,946.33	1.86	0.18
FREDDIE MAC NOTES DTD 05/07/2020 0.375% 05/05/2023	3137EAER6	6,430,000.00	DEUTSCH		100.37	6,453,996.76	(7,510.24)	21.31	2.09	0.20
FREDDIE MAC NOTES DTD 05/07/2020 0.375% 05/05/2023	3137EAER6	12,830,000.00	MORGAN_		100.37	12,877,881.56	26,327.16	32,242.85	2.09	0.20
FANNIE MAE NOTES DTD 05/22/2020 0.250% 05/22/2023	3135G04Q3	7,600,000.00	CITIGRP		100.11	7,608,709.60	31,585.60	25,025.72	2.14	0.20
FREDDIE MAC NOTES DTD 06/26/2020 0.250% 06/26/2023	3137EAES4	6,905,000.00	TD		100.10	6,911,718.57	26,881.17	21,743.85	2.23	0.21
FANNIE MAE NOTES DTD 07/10/2020 0.250% 07/10/2023	3135G05G4	9,715,000.00	CITIGRP		100.02	9,717,098.44	22,985.69	17,930.78	2.27	0.24
FREDDIE MAC NOTES DTD 08/21/2020 0.250% 08/24/2023	3137EAEV7	4,585,000.00	CITIGRP		100.00	4,584,949.57	4,626.27	3,676.45	2.39	0.25
FANNIE MAE NOTES DTD 09/14/2018 2.875% 09/12/2023	3135G0U43	12,325,000.00	HSBC		106.35	13,107,452.63	835,203.63	809,447.13	2.38	0.27
FANNIE MAE NOTES DTD 11/25/2020 0.250% 11/27/2023	3135G06H1	3,915,000.00	MORGAN_		99.89	3,910,810.95	(10,139.85)	(9,766.13)	2.65	0.29
FANNIE MAE NOTES DTD 11/25/2020 0.250% 11/27/2023	3135G06H1	4,180,000.00	RBC		99.89	4,175,527.40	(3,511.20)	(3,620.95)	2.65	0.29
FREDDIE MAC NOTES DTD 12/04/2020 0.250% 12/04/2023	3137EAFA2	4,445,000.00	CITIGRP		99.89	4,440,212.74	(386.71)	(860.92)	2.67	0.29
FEDERAL HOME LOAN BANKS NOTES DTD 12/09/2013 3.375% 12/08/2023	3130A0F70	3,425,000.00	DAIWA		108.19	3,705,538.33	178,130.83	223,844.34	2.57	0.31



Managed Account Fair Market Value & Analytics

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

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Federal Agency Bond / Note										
FANNIE MAE NOTES DTD 02/08/2019 2.500% 02/05/2024	3135G0V34	2,675,000.00	NOMURA		106.11	2,838,380.98	173,331.98	169,057.91	2.76	0.34
FHLB BONDS DTD 02/15/2019 2.500% 02/13/2024	3130AFW94	760,000.00	BARCLAYS		106.16	806,779.52	49,469.92	48,325.32	2.78	0.34
FEDERAL FARM CREDIT BANK NOTES DTD 04/08/2020 0.875% 04/08/2024	3133ELVX9	1,500,000.00	STIFEL		100.73	1,510,914.00	10,914.00	10,914.00	2.98	0.63
FANNIE MAE NOTES DTD 01/10/2020 1.625% 01/07/2025	3135G0X24	8,760,000.00	MORGAN_		103.97	9,107,351.52	22,005.12	94,099.97	3.66	0.56
FEDERAL HOME LOAN BANK NOTES DTD 04/16/2020 0.500% 04/14/2025	3130AJHU6	4,920,000.00	CITIGRP		99.29	4,884,876.12	(10,720.68)	(15,403.31)	3.99	0.68
FANNIE MAE NOTES DTD 04/24/2020 0.625% 04/22/2025	3135G03U5	525,000.00	JEFFERI		99.82	524,063.92	(2,663.33)	(2,364.53)	4.01	0.67
FANNIE MAE NOTES DTD 04/24/2020 0.625% 04/22/2025	3135G03U5	3,035,000.00	NOMURA		99.82	3,029,588.60	(11,754.55)	(10,582.22)	4.01	0.67
FANNIE MAE NOTES DTD 04/24/2020 0.625% 04/22/2025	3135G03U5	6,600,000.00	CITIGRP		99.82	6,588,232.20	1,828.20	(721.05)	4.01	0.67
FANNIE MAE NOTES DTD 04/24/2020 0.625% 04/22/2025	3135G03U5	11,600,000.00	TD		99.82	11,579,317.20	(94,574.80)	(82,066.18)	4.01	0.67
FANNIE MAE NOTES DTD 06/19/2020 0.500% 06/17/2025	3135G04Z3	1,490,000.00	WELLS_F		99.01	1,475,223.67	(20,080.73)	(19,483.87)	4.17	0.74
FANNIE MAE NOTES DTD 06/19/2020 0.500% 06/17/2025	3135G04Z3	4,150,000.00	RBS		99.01	4,108,844.45	(58,876.05)	(57,037.91)	4.17	0.74
FANNIE MAE NOTES DTD 06/19/2020 0.500% 06/17/2025	3135G04Z3	7,645,000.00	NOMURA		99.01	7,569,184.54	(59,990.31)	(62,471.67)	4.17	0.74
FREDDIE MAC NOTES DTD 07/23/2020 0.375% 07/21/2025	3137EAEU9	4,620,000.00	WELLS_F		98.29	4,541,002.62	(55,989.78)	(59,168.46)	4.27	0.78
FANNIE MAE NOTES DTD 08/27/2020 0.375% 08/25/2025	3135G05X7	3,075,000.00	NOMURA		98.30	3,022,602.00	(35,178.00)	(36,737.25)	4.37	0.77
FANNIE MAE NOTES DTD 08/27/2020 0.375% 08/25/2025	3135G05X7	4,915,000.00	BARCLAY		98.30	4,831,248.40	(60,749.40)	(63,485.96)	4.37	0.77
FREDDIE MAC NOTES DTD 09/25/2020 0.375% 09/23/2025	3137EAEX3	7,090,000.00	CITIGRP		98.22	6,964,003.61	(104,655.49)	(106,855.10)	4.45	0.78
FEDERAL FARM CREDIT BANK (CALLABLE) DTD 09/29/2020 0.530% 09/29/2025	3133EMBH4	4,530,000.00	MORGAN_	09/29/21	98.53	4,463,422.59	(58,649.91)	(59,409.48)	0.50	0.86



Managed Account Fair Market Value & Analytics

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

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Federal Agency Bond / Note											
FANNIE MAE NOTES		3135G06G3	4,625,000.00	BARCLAY		98.38	4,550,139.75	(58,302.75)	(59,575.70)	4.55	0.86
DTD 11/12/2020 0.500% 11/07/2025											
FANNIE MAE NOTES		3135G06G3	5,475,000.00	NOMURA		98.38	5,386,381.65	(86,537.85)	(86,685.06)	4.55	0.86
DTD 11/12/2020 0.500% 11/07/2025											
FANNIE MAE NOTES		3135G06G3	6,190,000.00	WELLS_F		98.38	6,089,808.66	(99,077.14)	(99,150.22)	4.55	0.86
DTD 11/12/2020 0.500% 11/07/2025											
Security Type Sub-Total			184,095,000.00				185,081,185.69	712,247.14	784,597.33	3.04	0.48
Corporate Note											
PACCAR FINANCIAL CORP		69371RN44	1,730,000.00	NEW ACCT		100.52	1,739,079.04	77,102.64	14,491.41	0.36	0.21
DTD 08/11/2016 1.650% 08/11/2021											
ORACLE CORP (CALLABLE) NOTES		68389XBK0	4,100,000.00	NEW ACCT	08/15/21	100.59	4,124,046.50	115,845.50	32,801.74	0.38	0.62
DTD 07/07/2016 1.900% 09/15/2021											
CISCO SYSTEMS INC CORP (CALLABLE) NOTES		17275RBJ0	4,000,000.00	MIZUHO	08/20/21	100.62	4,024,836.00	172,956.00	46,317.15	0.39	0.53
DTD 09/20/2016 1.850% 09/20/2021											
CITIGROUP INC CORP (CALLABLE) NOTE		172967LC3	3,745,000.00	MORGAN_S	11/08/21	101.63	3,805,863.74	35,285.39	56,957.16	0.60	0.53
DTD 12/08/2016 2.900% 12/08/2021											
JOHN DEERE CAPITAL CORP NOTES		24422ETL3	875,000.00	NEW ACCT		101.71	889,987.88	12,931.63	14,659.26	0.76	0.41
DTD 01/06/2017 2.650% 01/06/2022											
JOHN DEERE CAPITAL CORP NOTES		24422ETL3	1,000,000.00	NEW ACCT		101.71	1,017,129.00	13,889.00	16,611.19	0.76	0.41
DTD 01/06/2017 2.650% 01/06/2022											
JOHN DEERE CAPITAL CORP NOTES		24422ETL3	3,000,000.00	NEW ACCT		101.71	3,051,387.00	40,467.00	49,640.80	0.76	0.41
DTD 01/06/2017 2.650% 01/06/2022											
US BANCORP (CALLABLE) NOTES		91159HHP8	2,000,000.00	NEW ACCT	12/23/21	101.75	2,034,948.00	38,388.00	35,509.40	0.72	0.48
DTD 01/24/2017 2.625% 01/24/2022											
AMERICAN EXPRESS CREDIT (CALLABLE) NOTES		0258M0EG0	2,000,000.00	BNP_PARI	01/31/22	102.02	2,040,344.00	21,024.00	36,800.64	0.83	0.51
DTD 03/03/2017 2.700% 03/03/2022											
WALT DISNEY COMPANY CORP NOTES		25468PDQ6	4,000,000.00	WELLS_FA		102.01	4,080,260.00	32,340.00	70,698.70	0.92	0.28
DTD 03/06/2017 2.450% 03/04/2022											
INTEL CORP (CALLABLE) NOTES		458140BB5	4,000,000.00	US_BANCO	04/11/22	102.16	4,086,264.00	83,784.00	85,727.36	1.02	0.41
DTD 05/11/2017 2.350% 05/11/2022											



Managed Account Fair Market Value & Analytics

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

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Corporate Note										
APPLE INC CORP (CALLABLE) NOTE DTD 05/11/2017 2.300% 05/11/2022	037833CO1	6,000,000.00	CSFB	04/11/22	102.11	6,126,438.00	134,418.00	128,271.18	1.02	0.40
UNITED PARCEL SERVICE (CALLABLE) NOTES DTD 05/16/2017 2.350% 05/16/2022	911312BC9	4,000,000.00	HSBC	04/16/22	102.05	4,082,016.00	69,136.00	79,199.89	1.03	0.52
HOME DEPOT INC CORP (CALLABLE) NOTES DTD 06/02/2015 2.625% 06/01/2022	437076BG6	2,000,000.00	US_BANCO	05/01/22	102.50	2,049,922.00	20,542.00	43,301.86	1.07	0.48
VISA INC (CALLABLE) NOTE DTD 09/11/2017 2.150% 09/15/2022	92826CAG7	2,000,000.00	US_BANCO	08/15/22	102.47	2,049,346.00	132,166.00	77,845.51	1.36	0.45
AMERICAN HONDA FINANCE DTD 01/10/2020 1.950% 05/10/2023	02665WDH1	3,550,000.00	SOCGEN		102.95	3,654,568.80	105,882.30	105,399.46	2.06	0.54
PACCAR FINANCIAL CORP CORPORATE NOTES DTD 08/11/2020 0.350% 08/11/2023	69371RQ90	485,000.00	BNP_PAR		99.79	484,000.42	(364.23)	(499.42)	2.36	0.44
BANK OF NY MELLON CORP CORP NOTES DTD 08/13/2018 3.450% 08/11/2023	06406RAJ6	6,735,000.00	HSBC		106.92	7,201,149.56	386,407.16	424,565.80	2.28	0.50
US BANK NA CINCINNATI CORP NOTES DTD 02/04/2019 3.375% 02/05/2024	91159HHV5	2,125,000.00	KEYBANC		107.76	2,289,955.25	118,757.75	137,780.25	2.73	0.62
PFIZER INC CORP NOTES DTD 03/11/2019 2.950% 03/15/2024	717081ES8	6,400,000.00	SUNTRUST	02/15/24	107.34	6,869,683.20	306,931.20	370,097.19	2.78	0.45
MASTERCARD INC CORP NOTES DTD 03/31/2014 3.375% 04/01/2024	57636QAB0	4,250,000.00	US_BANCO		108.59	4,614,875.25	226,112.75	281,496.03	2.84	0.49
WALMART INC CORPORATE NOTES DTD 04/23/2019 2.850% 07/08/2024	931142EL3	8,200,000.00	WELLS_F	04/15/23	107.26	8,795,156.00	(42,230.00)	150,301.23	1.99	0.61
US BANCORP DTD 07/29/2019 2.400% 07/30/2024	91159HHX1	3,300,000.00	MIZUHO		105.41	3,478,625.70	175,886.70	176,796.69	3.22	0.75
JPMORGAN CHASE & CO CORPORATE NOTES DTD 09/16/2020 0.653% 09/16/2024	46647PBS4	2,935,000.00	JPM_CHA		100.06	2,936,714.04	1,714.04	1,714.04	3.43	0.64
BANK OF AMERICA CORP CORPORATE NOTES DTD 10/21/2020 0.810% 10/24/2024	06051GJH3	3,815,000.00	MERRILL		99.97	3,813,714.35	(1,285.65)	(1,285.65)	3.51	0.82



Managed Account Fair Market Value & Analytics

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

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Corporate Note										
MICROSOFT CORP (CALLABLE) NOTES DTD 02/12/2015 2.700% 02/12/2025	594918BB9	5,350,000.00	JSEB	11/12/24	106.79	5,713,484.35	(14,279.15)	(7,538.39)	3.46	0.91
TOYOTA MOTOR CREDIT CORP CORP NOTES DTD 02/13/2020 1.800% 02/13/2025	89236TGT6	1,595,000.00	MITSU		102.52	1,635,171.67	18,479.67	22,380.20	3.75	1.13
TOYOTA MOTOR CREDIT CORP CORP NOTES DTD 02/13/2020 1.800% 02/13/2025	89236TGT6	2,180,000.00	CITIGRP		102.52	2,234,905.48	33,606.88	37,436.67	3.75	1.13
NOVARTIS CAPITAL CORP DTD 02/14/2020 1.750% 02/14/2025	66989HAP3	7,360,000.00	WELLS_F	01/14/25	102.79	7,565,211.52	(54,302.08)	(5,073.50)	3.68	1.01
GOLDMAN SACHS GROUP INC CORPORATE NOTES DTD 05/22/2015 3.750% 05/22/2025	38148LAE6	3,635,000.00	MORGAN_	02/22/25	108.94	3,959,859.95	(101,089.35)	(88,595.61)	3.63	1.52
Security Type Sub-Total		106,365,000.00				110,448,942.70	2,160,503.15	2,393,808.24	2.07	0.63
Certificate of Deposit										
CREDIT AGRICOLE CIB NY CERT DEPOS DTD 04/04/2019 2.830% 04/02/2021	22535CDU2	4,055,000.00	CRETAG		100.02	4,055,616.36	616.36	616.36	0.01	0.05
ROYAL BANK OF CANADA NY CD DTD 06/08/2018 3.240% 06/07/2021	78012UEE1	4,000,000.00	RBC		100.58	4,023,376.00	23,376.00	23,376.00	0.19	0.10
SOCIETE GENERALE NY CERT DEPOS DTD 02/19/2020 1.800% 02/14/2022	83369XDL9	4,825,000.00	MERRILL		101.17	4,881,500.75	56,500.75	56,500.75	0.87	0.45
SUMITOMO MITSUI BANK NY CERT DEPOS DTD 07/14/2020 0.700% 07/08/2022	86565CKU2	3,840,000.00	SMBC		100.56	3,861,415.68	21,415.68	21,415.68	1.27	0.26
NORDEA BANK ABP NEW YORK CERT DEPOS DTD 08/29/2019 1.850% 08/26/2022	65558TLL7	6,060,000.00	MERRILL		102.32	6,200,513.22	140,513.22	140,513.22	1.40	0.20
SKANDINAV ENSKILDA BANK LT CD DTD 09/03/2019 1.860% 08/26/2022	83050PDR7	7,365,000.00	BARCLAYS		102.33	7,536,803.36	171,803.36	171,803.36	1.40	0.20
DNB BANK ASA/NY LT CD DTD 12/06/2019 2.040% 12/02/2022	23341VZT1	3,620,000.00	GOLDMAN		103.00	3,728,444.34	108,444.34	108,444.34	1.65	0.24
CREDIT SUISSE NEW YORK CERT DEPOS DTD 03/23/2021 0.590% 03/17/2023	22552G3C2	4,065,000.00	CSFB		99.98	4,064,345.54	(654.46)	(654.46)	1.96	0.59



Managed Account Fair Market Value & Analytics

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

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Security Type Sub-Total		37,830,000.00				38,352,015.25	522,015.25	522,015.25	1.13	0.26
Asset-Backed Security										
TAOT 2018-A A3 DTD 01/31/2018 2.350% 05/16/2022	89238BAD4	222,552.02	MITSU		100.18	222,949.14	399.68	397.79	0.12	2.19
HART 2018-A A3 DTD 04/18/2018 2.790% 07/15/2022	44891KAD7	234,574.38	BARCLAYS		100.37	235,444.42	905.36	880.76	0.14	2.50
MBART 2018-1 A3 DTD 07/25/2018 3.030% 01/15/2023	58772RAD6	869,672.31	BNP_PARI		100.81	876,742.31	7,103.40	7,083.36	0.32	2.57
ALLYA 2018-3 A3 DTD 06/27/2018 3.000% 01/15/2023	02007JAC1	989,766.23	BARCLAYS		100.61	995,821.42	6,122.89	6,081.81	0.24	2.65
NAROT 2018-B A3 DTD 07/25/2018 3.060% 03/15/2023	65479GAD1	1,205,816.25	SOCGEN		101.15	1,219,656.13	13,878.95	13,856.32	0.43	2.46
HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	868,446.83	MERRILL		101.40	880,598.49	12,174.93	12,162.93	0.54	2.11
HYUNDAI AUTO RECEIVABLES TRUST DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	1,388,333.13	SOCGEN		101.27	1,405,902.07	17,751.64	17,665.26	0.53	2.07
HAROT 2019-2 A3 DTD 05/29/2019 2.520% 06/21/2023	43815MAC0	2,068,411.83	JPM_CHAS		101.49	2,099,209.65	30,874.97	30,839.98	0.67	1.84
NAROT 2019-A A3 DTD 02/13/2019 2.900% 10/15/2023	65479KAD2	2,105,647.51	MITSU		101.61	2,139,454.31	34,125.81	33,980.24	0.61	2.25
COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	1,045,706.20	JPM_CHAS		101.39	1,060,271.01	14,776.66	14,689.32	0.61	1.97
NAROT 2019-B A3 DTD 05/28/2019 2.500% 11/15/2023	65479HAC1	2,266,214.46	WELLS_FA		101.55	2,301,450.70	35,748.63	35,537.02	0.69	1.89
CARMX 2019-2 A3 DTD 04/17/2019 2.680% 03/15/2024	14316LAC7	1,457,802.62	RBC		101.86	1,484,985.68	27,332.04	27,272.66	0.76	2.03
TAOT 2020-A A3 DTD 02/12/2020 1.660% 05/15/2024	89232HAC9	3,535,000.00	MITSU		101.71	3,595,421.63	60,676.86	60,608.86	1.22	1.10
NAROT 2020-B A3 DTD 06/30/2020 0.550% 07/15/2024	65479CAD0	1,000,000.00	MIZUHO		100.32	1,003,177.60	3,205.00	3,199.89	1.29	0.45
CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/16/2024	14315XAC2	1,685,000.00	MERRILL		102.25	1,722,885.71	38,216.31	38,135.97	1.39	1.27
HAROT 2021-1 A3 DTD 02/24/2021 0.270% 04/21/2025	43813GAC5	1,445,000.00	JPM_CHA		99.81	1,442,215.63	(2,757.93)	(2,758.56)	2.06	0.32



Managed Account Fair Market Value & Analytics

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

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Asset-Backed Security										
CARMX 2021-1 A3 DTD 01/27/2021 0.340% 12/15/2025	14316NAC3	860,000.00	MITSU		99.65	856,961.88	(2,868.18)	(2,874.28)	2.35	0.42
Security Type Sub-Total		23,247,943.77				23,543,147.78	297,667.02	296,759.33	0.91	1.67
Managed Account Sub-Total		526,499,926.69				538,686,509.57	7,920,058.21	8,642,463.62	2.54	0.55
Securities Sub-Total		\$526,499,926.69				\$538,686,509.57	\$7,920,058.21	\$8,642,463.62	2.54	0.55%
Accrued Interest						\$1,819,982.86				
Total Investments						\$540,506,492.43				



Managed Account Security Transactions & Interest

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

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
BUY											
	03/04/21	03/08/21	MICROSOFT CORP (CALLABLE) NOTES DTD 02/12/2015 2.700% 02/12/2025	594918BB9	5,350,000.00	(5,727,763.50)	(10,432.50)	(5,738,196.00)			
	03/19/21	03/23/21	CREDIT SUISSE NEW YORK CERT DEPOS DTD 03/23/2021 0.590% 03/17/2023	22552G3C2	4,065,000.00	(4,065,000.00)	0.00	(4,065,000.00)			

Transaction Type Sub-Total **9,415,000.00** **(9,792,763.50)** **(10,432.50)** **(9,803,196.00)**

INTEREST											
	03/01/21	03/01/21	MONEY MARKET FUND	MONEY0002	0.00	0.00	3.69	3.69			
	03/01/21	03/25/21	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/01/2021	3136B1XP4	369,623.84	0.00	1,096.55	1,096.55			
	03/01/21	03/25/21	FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2015 2.791% 01/01/2022	3137BHXY8	3,931,284.58	0.00	9,143.51	9,143.51			
	03/01/21	03/25/21	FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2015 2.716% 06/01/2022	3137BLUR7	1,700,000.00	0.00	3,847.67	3,847.67			
	03/01/21	03/25/21	FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/01/2024	3137FO3V3	1,249,263.30	0.00	2,177.88	2,177.88			
	03/01/21	03/25/21	FANNIEMAE-ACES DTD 04/01/2014 3.346% 03/01/2024	3136AJB54	3,099,882.88	0.00	9,283.82	9,283.82			
	03/01/21	03/25/21	FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/01/2022	3137BM6P6	2,091,769.74	0.00	5,386.31	5,386.31			
	03/01/21	03/25/21	FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.307% 08/01/2022	3137AWQH1	2,240,000.00	0.00	4,306.40	4,306.40			
	03/03/21	03/03/21	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			
	03/04/21	03/04/21	WALT DISNEY COMPANY CORP NOTES DTD 03/06/2017 2.450% 03/04/2022	25468PDQ6	4,000,000.00	0.00	49,000.00	49,000.00			
	03/12/21	03/12/21	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			
	03/15/21	03/15/21	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			
	03/15/21	03/15/21	HART 2018-A A3 DTD 04/18/2018 2.790% 07/15/2022	44891KAD7	307,531.47	0.00	715.01	715.01			



Managed Account Security Transactions & Interest

For the Month Ending **March 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									
INTEREST										
03/15/21	03/15/21	NAROT 2018-B A3 DTD 07/25/2018 3.060% 03/15/2023	65479GAD1	1,317,855.12	0.00	3,360.53	3,360.53			
03/15/21	03/15/21	CARMX 2019-2 A3 DTD 04/17/2019 2.680% 03/15/2024	14316LAC7	1,525,000.00	0.00	3,405.83	3,405.83			
03/15/21	03/15/21	CARMX 2021-1 A3 DTD 01/27/2021 0.340% 12/15/2025	14316NAC3	860,000.00	0.00	243.67	243.67			
03/15/21	03/15/21	TAOT 2018-A A3 DTD 01/31/2018 2.350% 05/16/2022	89238BAD4	301,375.33	0.00	590.19	590.19			
03/15/21	03/15/21	MBART 2018-1 A3 DTD 07/25/2018 3.030% 01/15/2023	58772RAD6	989,784.07	0.00	2,499.20	2,499.20			
03/15/21	03/15/21	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			
03/15/21	03/15/21	COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	1,121,963.27	0.00	2,346.77	2,346.77			
03/15/21	03/15/21	ALLYA 2018-3 A3 DTD 06/27/2018 3.000% 01/15/2023	02007JAC1	1,158,261.05	0.00	2,895.65	2,895.65			
03/15/21	03/15/21	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			
03/15/21	03/15/21	HYUNDAI AUTO RECEIVABLES TRUST DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	1,502,498.34	0.00	3,330.54	3,330.54			
03/15/21	03/15/21	TAOT 2017-D A3 DTD 11/15/2017 1.930% 01/15/2022	89238KAD4	74,288.58	0.00	119.48	119.48			
03/15/21	03/15/21	NAROT 2019-B A3 DTD 05/28/2019 2.500% 11/15/2023	65479HAC1	2,404,180.17	0.00	5,008.71	5,008.71			
03/15/21	03/15/21	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			
03/15/21	03/15/21	ORACLE CORP (CALLABLE) NOTES DTD 07/07/2016 1.900% 09/15/2021	68389XBK0	4,100,000.00	0.00	38,950.00	38,950.00			
03/15/21	03/15/21	NAROT 2019-A A3 DTD 02/13/2019 2.900% 10/15/2023	65479KAD2	2,258,468.42	0.00	5,457.97	5,457.97			
03/15/21	03/15/21	NAROT 2020-B A3 DTD 06/30/2020 0.550% 07/15/2024	65479CAD0	1,000,000.00	0.00	458.33	458.33			



Managed Account Security Transactions & Interest

For the Month Ending **March 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									
INTEREST										
03/16/21	03/16/21	JPMORGAN CHASE & CO CORPORATE NOTES DTD 09/16/2020 0.653% 09/16/2024	46647PBS4	2,935,000.00	0.00	9,582.78	9,582.78			
03/18/21	03/18/21	HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	944,646.60	0.00	2,227.79	2,227.79			
03/20/21	03/20/21	CISCO SYSTEMS INC CORP (CALLABLE) NOTES DTD 09/20/2016 1.850% 09/20/2021	17275RBJ0	4,000,000.00	0.00	37,000.00	37,000.00			
03/21/21	03/21/21	HAROT 2019-2 A3 DTD 05/29/2019 2.520% 06/21/2023	43815MAC0	2,218,952.63	0.00	4,659.80	4,659.80			
03/21/21	03/21/21	HAROT 2021-1 A3 DTD 02/24/2021 0.270% 04/21/2025	43813GAC5	1,445,000.00	0.00	292.61	292.61			
03/23/21	03/23/21	FREDDIE MAC NOTES DTD 09/25/2020 0.375% 09/23/2025	3137EAEX3	7,090,000.00	0.00	13,146.04	13,146.04			
03/29/21	03/29/21	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			
03/31/21	03/31/21	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			
03/31/21	03/31/21	US TREASURY NOTES DTD 10/02/2017 2.125% 09/30/2024	9128282Y5	7,325,000.00	0.00	77,828.13	77,828.13			
03/31/21	03/31/21	US TREASURY NOTES DTD 09/30/2020 0.125% 09/30/2022	91282CAN1	1,975,000.00	0.00	1,234.38	1,234.38			
03/31/21	03/31/21	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			
03/31/21	03/31/21	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				116,861,629.39	0.00	827,469.58	827,469.58			
PAYDOWNS										
03/01/21	03/25/21	FANNIEMAE-ACES DTD 04/01/2014 3.346% 03/01/2024	3136AJB54	31,953.99	31,953.99	0.00	31,953.99	(1,552.76)	0.00	
03/01/21	03/25/21	FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/01/2024	3137FQ3V3	3,166.73	3,166.73	0.00	3,166.73	0.08	0.00	



Managed Account Security Transactions & Interest

For the Month Ending **March 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									
PAYDOWNS										
03/01/21	03/25/21	FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/01/2022	3137BM6P6	3,871.98	3,871.98	0.00	3,871.98	(32.97)	0.00	
03/01/21	03/25/21	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/01/2021	3136B1XP4	12,992.61	12,992.61	0.00	12,992.61	(258.44)	0.00	
03/01/21	03/25/21	FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2015 2.791% 01/01/2022	3137BHXY8	7,856.11	7,856.11	0.00	7,856.11	(49.10)	0.00	
03/15/21	03/15/21	CARMX 2019-2 A3 DTD 04/17/2019 2.680% 03/15/2024	14316LAC7	67,197.38	67,197.38	0.00	67,197.38	6.87	0.00	
03/15/21	03/15/21	HYUNDAI AUTO RECEIVABLES TRUST DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	114,165.21	114,165.21	0.00	114,165.21	15.02	0.00	
03/15/21	03/15/21	TAOT 2018-A A3 DTD 01/31/2018 2.350% 05/16/2022	89238BAD4	78,823.31	78,823.31	0.00	78,823.31	0.91	0.00	
03/15/21	03/15/21	TAOT 2017-D A3 DTD 11/15/2017 1.930% 01/15/2022	89238KAD4	74,288.58	74,288.58	0.00	74,288.58	6.85	0.00	
03/15/21	03/15/21	NAROT 2019-B A3 DTD 05/28/2019 2.500% 11/15/2023	65479HAC1	137,965.71	137,965.71	0.00	137,965.71	31.19	0.00	
03/15/21	03/15/21	COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	76,257.07	76,257.07	0.00	76,257.07	15.45	0.00	
03/15/21	03/15/21	MBART 2018-1 A3 DTD 07/25/2018 3.030% 01/15/2023	58772RAD6	120,111.76	120,111.76	0.00	120,111.76	4.61	0.00	
03/15/21	03/15/21	ALLYA 2018-3 A3 DTD 06/27/2018 3.000% 01/15/2023	02007JAC1	168,494.82	168,494.82	0.00	168,494.82	11.52	0.00	
03/15/21	03/15/21	NAROT 2019-A A3 DTD 02/13/2019 2.900% 10/15/2023	65479KAD2	152,820.91	152,820.91	0.00	152,820.91	23.15	0.00	
03/15/21	03/15/21	NAROT 2018-B A3 DTD 07/25/2018 3.060% 03/15/2023	65479GAD1	112,038.87	112,038.87	0.00	112,038.87	3.63	0.00	
03/15/21	03/15/21	HART 2018-A A3 DTD 04/18/2018 2.790% 07/15/2022	44891KAD7	72,957.09	72,957.09	0.00	72,957.09	10.99	0.00	
03/18/21	03/18/21	HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	76,199.77	76,199.77	0.00	76,199.77	2.04	0.00	
03/21/21	03/21/21	HAROT 2019-2 A3 DTD 05/29/2019 2.520% 06/21/2023	43815MAC0	150,540.80	150,540.80	0.00	150,540.80	5.62	0.00	
Transaction Type Sub-Total				1,461,702.70	1,461,702.70	0.00	1,461,702.70	(1,755.34)	0.00	



Managed Account Security Transactions & Interest

For the Month Ending **March 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									
SELL										
03/04/21	03/08/21	STATE STREET CORP NOTES DTD 05/19/2016 1.950% 05/19/2021	857477AV5	2,230,000.00	2,237,671.20	13,166.29	2,250,837.49	8,830.80	7,716.92	FIFO
03/04/21	03/08/21	STATE STREET CORP NOTES DTD 05/19/2016 1.950% 05/19/2021	857477AV5	150,000.00	150,516.00	885.63	151,401.63	373.50	509.82	FIFO
03/04/21	03/08/21	MICROSOFT CORP (CALLABLE) NOTES DTD 08/08/2016 1.550% 08/08/2021	594918BP8	855,000.00	858,950.10	1,104.38	860,054.48	5,258.25	4,059.71	FIFO
03/04/21	03/08/21	MICROSOFT CORP (CALLABLE) NOTES DTD 08/08/2016 1.550% 08/08/2021	594918BP8	2,125,000.00	2,134,817.50	2,744.79	2,137,562.29	12,048.75	10,004.46	FIFO
03/19/21	03/23/21	CREDIT SUISSE NEW YORK CERT DEPOS DTD 08/07/2020 0.520% 02/01/2022	22549L6F7	3,855,000.00	3,862,706.15	12,695.80	3,875,401.95	7,706.15	7,706.15	FIFO
Transaction Type Sub-Total				9,215,000.00	9,244,660.95	30,596.89	9,275,257.84	34,217.45	29,997.06	
Managed Account Sub-Total					913,600.15	847,633.97	1,761,234.12	32,462.11	29,997.06	
Total Security Transactions					\$913,600.15	\$847,633.97	\$1,761,234.12	\$32,462.11	\$29,997.06	