



Account Statement

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

Consolidated Summary Statement

CITY OF STOCKTON

Portfolio Summary

Portfolio Holdings	Cash Dividends and Income	Closing Market Value
PFM Managed Account	1,167,673.47	540,334,458.67
State Pool	0.00	75,000,000.00
CAMP Pool	0.00	81,833.27
Idle Funds in Reserve Portfolio	0.00	2,570,297.33
BoW Main Account	0.00	149,584,381.11
Total	\$1,167,673.47	\$767,570,970.38

Investment Allocation

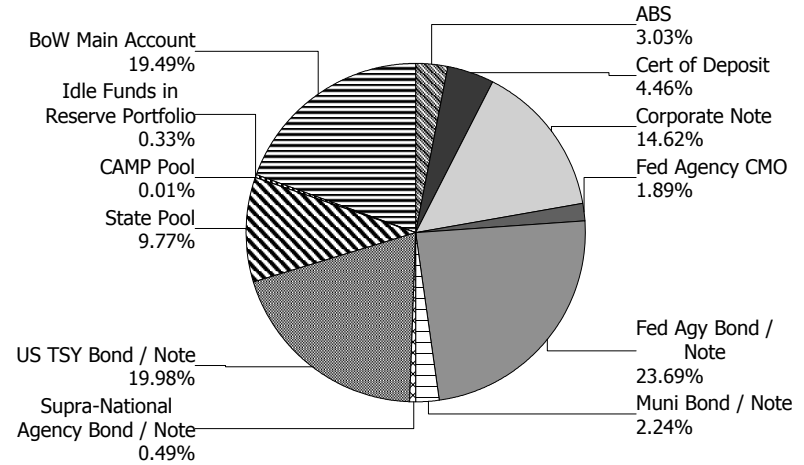
Investment Type	Closing Market Value	Percent
Asset-Backed Security	23,280,463.79	3.03
Certificate of Deposit	34,239,103.83	4.46
Corporate Note	112,184,841.13	14.62
Federal Agency Collateralized Mortgage Obligatio	14,524,551.78	1.89
Federal Agency Bond / Note	181,787,043.55	23.69
Municipal Bond / Note	17,212,527.85	2.24
Supra-National Agency Bond / Note	3,739,016.38	0.49
U.S. Treasury Bond / Note	153,366,910.36	19.98
State Pool	75,000,000.00	9.77
CAMP Pool	81,833.27	0.01
Idle Funds in Reserve Portfolio	2,570,297.33	0.33
BoW Main Account	149,584,381.11	19.49

Total **\$767,570,970.38** **100.00%**

Maturity Distribution (Fixed Income Holdings)

Portfolio Holdings	Closing Market Value	Percent
Under 30 days	231,239,359.71	30.12
31 to 60 days	0.00	0.00
61 to 90 days	1,735,042.95	0.23
91 to 180 days	4,177,403.29	0.54
181 days to 1 year	37,213,430.88	4.85
1 to 2 years	103,765,296.20	13.52
2 to 3 years	147,074,056.23	19.16
3 to 4 years	152,786,477.01	19.91
4 to 5 years	89,579,904.11	11.67
Over 5 years	0.00	0.00
Total	\$767,570,970.38	100.00%

Sector Allocation



Weighted Average Days to Maturity 711



Managed Account Summary Statement

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

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Transaction Summary - Managed Account

Opening Market Value	\$540,137,116.64
Maturities/Calls	(1,710,532.44)
Principal Dispositions	(7,194,428.88)
Principal Acquisitions	8,687,202.93
Unsettled Trades	0.00
Change in Current Value	415,100.42
Closing Market Value	\$540,334,458.67

Cash Transactions Summary - Managed Account

Maturities/Calls	0.00
Sale Proceeds	9,976,707.33
Coupon/Interest/Dividend Income	804,030.43
Principal Payments	1,710,532.44
Security Purchases	(11,408,589.03)
Net Cash Contribution	(24,977.05)
Reconciling Transactions	0.00

Earnings Reconciliation (Cash Basis) - Managed Account

Interest/Dividends/Coupons Received	869,969.28
Less Purchased Interest Related to Interest/Coupons	(7,676.10)
Plus Net Realized Gains/Losses	305,380.29
Total Cash Basis Earnings	\$1,167,673.47

Cash Balance

Closing Cash Balance \$2,570,297.33

Earnings Reconciliation (Accrual Basis)

	Total
Ending Amortized Value of Securities	531,052,218.26
Ending Accrued Interest	1,712,907.31
Plus Proceeds from Sales	7,228,847.95
Plus Proceeds of Maturities/Calls/Principal Payments	1,710,532.44
Plus Coupons/Dividends Received	804,030.43
Less Cost of New Purchases	(8,694,879.03)
Less Beginning Amortized Value of Securities	(531,208,390.44)
Less Beginning Accrued Interest	(1,860,829.11)
Total Accrual Basis Earnings	\$744,437.81



Portfolio Summary and Statistics

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

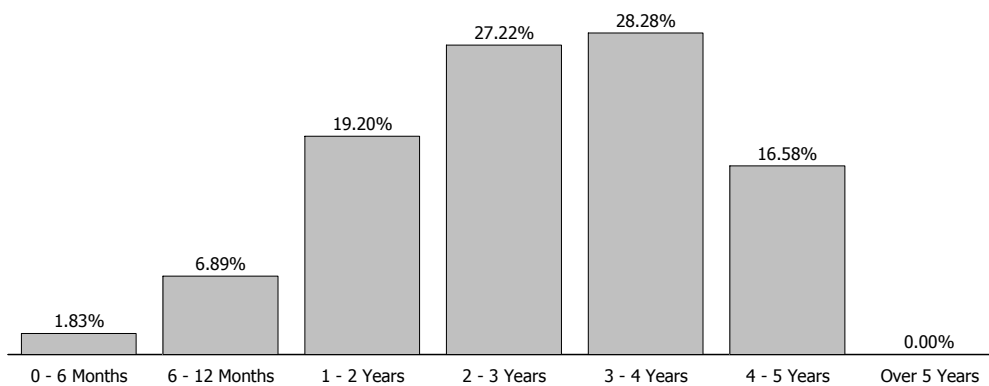
CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Account Summary

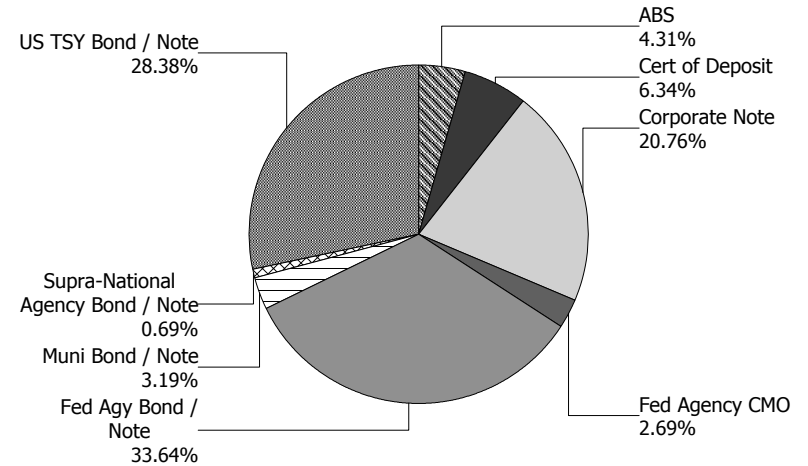
Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	148,040,000.00	153,366,910.36	28.38
Supra-National Agency Bond / Note	3,740,000.00	3,739,016.38	0.69
Municipal Bond / Note	16,850,000.00	17,212,527.85	3.19
Federal Agency Collateralized Mortgage Obligation	14,134,637.65	14,524,551.78	2.69
Federal Agency Bond / Note	180,285,000.00	181,787,043.55	33.64
Corporate Note	108,045,000.00	112,184,841.13	20.76
Certificate of Deposit	33,775,000.00	34,239,103.83	6.34
Asset-Backed Security	23,050,157.69	23,280,463.79	4.31
Managed Account Sub-Total	527,919,795.34	540,334,458.67	100.00%
Accrued Interest		1,712,907.31	
Total Portfolio	527,919,795.34	542,047,365.98	

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

Maturity Distribution



Sector Allocation



Characteristics

Yield to Maturity at Cost	1.35%
Yield to Maturity at Market	0.46%
Weighted Average Days to Maturity	1009



Managed Account Issuer Summary

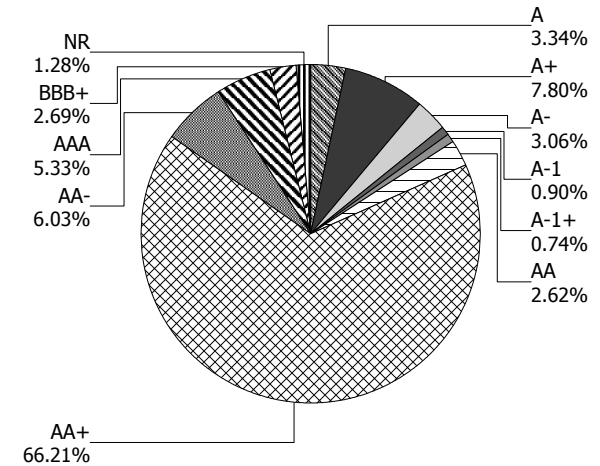
For the Month Ending **May 31, 2021**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Issuer Summary

Issuer	Market Value of Holdings	Percent
ALLY AUTO RECEIVABLES TRUST	628,119.24	0.12
AMAZON.COM INC	3,090,367.90	0.57
AMERICAN EXPRESS CO	2,033,802.00	0.38
AMERICAN HONDA FINANCE	3,665,602.20	0.68
APPLE INC	6,111,144.00	1.13
BANK OF AMERICA CO	3,835,539.96	0.71
CALIFORNIA DEPARTMENT OF WATER RESOURCES	155,446.40	0.03
CALIFORNIA STATE UNIVERSITY	1,247,975.00	0.23
CAPITAL ONE FINANCIAL CORP	881,117.99	0.16
CARMAX AUTO OWNER TRUST	5,579,785.75	1.03
CISCO SYSTEMS INC	4,014,800.00	0.74
CITIGROUP INC	3,804,200.79	0.70
CREDIT SUISSE GROUP RK	4,069,593.45	0.75
DEERE & COMPANY	4,946,716.13	0.92
DNB ASA	3,720,223.32	0.69
FANNIE MAE	111,794,866.60	20.70
FEDERAL FARM CREDIT BANKS	6,002,898.90	1.11
FEDERAL HOME LOAN BANKS	16,288,107.11	3.02
FLORIDA STATE BOARD OF ADMIN FIN CORP	3,801,562.50	0.70
FREDDIE MAC	62,225,722.72	11.53
GOLDMAN SACHS GROUP INC	4,003,065.56	0.74
HOME DEPOT INC	2,044,896.00	0.38
HONDA AUTO RECEIVABLES	3,912,903.51	0.72
HYUNDAI AUTO RECEIVABLES	2,355,490.92	0.44
INTEL CORPORATION	4,074,412.00	0.75
INTL BANK OF RECONSTRUCTION AND DEV	3,739,016.38	0.69
JP MORGAN CHASE & CO	2,945,008.35	0.55
LOS ANGELES COMMUNITY COLLEGE DISTRICT	1,919,925.40	0.36
MASTERCARD INC	4,600,115.00	0.85
MERCEDES-BENZ AUTO RECEIVABLES	617,240.48	0.11
MICROSOFT CORP	5,741,438.10	1.06
MORGAN STANLEY	2,672,475.33	0.49

Credit Quality (S&P Ratings)





Managed Account Issuer Summary

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

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Issuer	Market Value of Holdings	Percent
NEW JERSEY TURNPIKE AUTHORITY	1,115,100.35	0.21
NISSAN AUTO RECEIVABLES	5,674,343.92	1.05
NORDEA BANK ABP	6,189,059.82	1.15
NOVARTIS AG	7,628,595.84	1.41
PACCAR FINANCIAL CORP	2,220,757.36	0.41
PFIZER INC	6,839,545.60	1.27
ROYAL BANK OF CANADA	4,002,848.00	0.74
SAN DIEGO COMMUNITY COLLEGE DISTRICT	1,522,804.50	0.28
SKANDINAVISKA ENSKILDA BANKEN AB	7,522,765.67	1.39
SOCIETE GENERALE	4,875,421.25	0.90
STATE OF CALIFORNIA	4,619,509.80	0.85
STATE OF MARYLAND	1,294,715.10	0.24
SUMITOMO MITSUI FINANCIAL GROUP INC	3,859,192.32	0.71
THE BANK OF NEW YORK MELLON CORPORATION	7,207,042.68	1.33
THE WALT DISNEY CORPORATION	4,068,304.00	0.75
TOYOTA MOTOR CORP	7,538,477.51	1.40
UNITED PARCEL SERVICE INC	4,076,968.00	0.75
UNITED STATES TREASURY	153,366,910.36	28.39
UNIVERSITY OF CALIFORNIA	1,535,488.80	0.28
US BANCORP	7,802,278.80	1.44
VISA INC	2,047,148.00	0.38
WAL-MART STORES INC	8,803,602.00	1.63
Total	\$540,334,458.67	100.00%



Managed Account Detail of Securities Held

For the Month Ending **May 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	418.20	1,974,218.87	1,975,617.19
US TREASURY NOTES DTD 02/01/2016 1.750% 01/31/2023	912828P38	245,000.00	AA+	Aaa	10/02/18	10/05/18	233,257.23	2.94	1,433.11	240,470.96	251,660.94
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	27,338.19	6,856,325.32	6,934,287.50
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	9,782.79	3,787,178.60	3,946,250.00
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	42,349.73	10,182,519.02	10,432,812.00
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	9,923.17	2,324,684.95	2,430,664.06
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	12,910.57	3,015,061.13	3,162,421.88
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	11,646.17	4,990,448.91	5,138,281.00
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	13,878.91	10,982,878.37	11,606,106.02
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	494.38	8,437,210.04	8,922,123.44
US TREASURY NOTES DTD 12/31/2018 2.625% 12/31/2023	9128285U0	460,000.00	AA+	Aaa	01/30/19	01/31/19	461,365.62	2.56	5,070.17	460,717.43	488,390.65
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	16,043.48	9,249,833.07	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	95,986.74	11,502,700.58	12,017,572.87
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	17,757.25	2,550,146.03	2,639,843.75



Managed Account Detail of Securities Held

For the Month Ending **May 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 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	34,069.47	7,312,044.19	7,540,512.50
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	35,538.38	7,890,811.56	7,865,625.00
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	26,368.00	7,471,047.74	7,747,331.67
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	2,765.22	2,202,858.83	2,198,175.00
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	9,586.96	5,009,735.66	5,205,484.62
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	124.25	2,170,825.04	2,266,059.27
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	509.48	8,920,205.27	9,291,901.90
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	1,954.89	5,919,682.82	5,958,467.67
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	8,975.14	5,607,917.20	5,613,609.66
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	11,179.56	7,062,356.21	6,992,390.98
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	29,963.79	3,756,665.83	3,713,812.50
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	5,107.82	3,995,087.38	4,008,144.74
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	6,799.98	5,328,097.59	5,335,996.36
Security Type Sub-Total		148,040,000.00					149,616,665.80	1.44	437,975.80	149,201,728.60	153,366,910.36



Managed Account Detail of Securities Held

For the Month Ending **May 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 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	181.81	3,733,346.90	3,739,016.38
Security Type Sub-Total			3,740,000.00					3,731,959.00	0.32	181.81	3,733,346.90	3,739,016.38
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	17,540.00	4,436,987.32	4,619,509.80
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	2,201.50	1,294,712.06	1,294,715.10
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	9,889.00	1,450,000.00	1,522,804.50
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	713.54	1,250,000.00	1,247,975.00
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	434.00	155,000.00	155,446.40
UNIV OF CAL TXBL REV BONDS DTD 07/16/2020 0.883% 05/15/2025		91412HGE7	460,000.00	AA	Aa2	07/14/20	07/16/20	461,665.20	0.81	180.53	461,357.90	464,687.40
UNIV OF CAL TXBL REV BONDS DTD 07/16/2020 0.883% 05/15/2025		91412HGE7	1,060,000.00	AA	Aa2	07/10/20	07/16/20	1,060,000.00	0.88	415.99	1,060,000.00	1,070,801.40
FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025		341271AD6	1,050,000.00	AA	Aa3	09/03/20	09/16/20	1,057,423.50	1.11	5,503.75	1,056,328.44	1,064,437.50
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	14,152.50	2,700,000.00	2,737,125.00
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	4,972.97	1,930,000.00	1,919,925.40
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	3,794.07	1,115,000.00	1,115,100.35



Managed Account Detail of Securities Held

For the Month Ending **May 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	59,797.85	16,909,385.72	17,212,527.85

Federal Agency Collateralized Mortgage Obligation

FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/01/2021	3136B1XP4	162,603.29	AA+	Aaa	04/11/18	04/30/18	165,837.63	2.93	482.39	162,847.19	162,603.29
FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2015 2.791% 01/01/2022	3137BHXY8	3,838,422.60	AA+	Aaa	05/16/19	05/21/19	3,862,412.75	2.54	8,927.53	3,843,792.78	3,876,134.41
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	1,701,345.40	1,727,530.48
FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/01/2022	3137BM6P6	2,081,042.96	AA+	Aaa	04/04/18	04/09/18	2,098,764.33	2.88	5,358.69	2,085,836.17	2,129,532.01
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	2,253,330.13	2,281,703.98
FANNIEMAE-ACES DTD 04/01/2014 3.346% 03/01/2024	3136AJB54	2,959,656.28	AA+	Aaa	12/13/19	12/18/19	3,103,477.09	2.14	8,252.51	3,053,725.40	3,168,605.79
FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/01/2024	3137FO3V3	1,152,912.52	AA+	Aaa	11/20/19	11/26/19	1,152,884.84	2.09	2,009.91	1,152,893.96	1,178,441.82

Security Type Sub-Total		14,134,637.65					14,360,701.64	2.36	33,185.10	14,253,771.03	14,524,551.78
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Federal Agency Bond / Note

FREDDIE MAC NOTES (CALLABLE) DTD 08/06/2020 0.300% 02/06/2023	3134GWLD6	6,830,000.00	AA+	Aaa	08/03/20	08/06/20	6,830,000.00	0.30	6,545.42	6,830,000.00	6,832,766.15
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	26,733.06	6,722,901.21	6,873,086.53
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	1,741.46	6,452,061.18	6,458,992.87
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	2,753.02	10,176,401.02	10,210,833.99
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	475.00	7,584,958.25	7,616,378.00



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Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
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	7,432.47	6,891,097.93	6,919,162.16
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	8,391.46	8,557,060.08	8,585,768.80
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	3,088.51	4,581,532.94	4,592,904.54
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	77,758.77	12,299,847.41	13,079,856.95
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	108.75	3,920,226.35	3,918,640.95
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	116.11	4,179,201.91	4,183,887.40
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	5,463.65	4,441,318.81	4,448,053.72
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	55,549.22	3,478,168.68	3,695,215.38
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	21,548.61	2,669,656.05	2,835,339.50
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	5,700.00	758,544.18	805,930.60
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	1,932.29	1,500,000.00	1,509,909.00
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	56,940.00	9,002,032.71	9,119,930.88
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	3,211.67	4,901,095.55	4,913,874.60
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	355.47	526,369.66	526,866.90



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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	2,054.95	3,039,957.98	3,045,792.46
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	4,468.75	6,589,407.94	6,623,469.60
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	7,854.16	11,658,856.80	11,641,249.60
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	3,393.89	1,494,520.83	1,485,091.94
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	9,452.78	4,165,252.44	4,136,329.90
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	17,413.61	7,632,185.45	7,619,817.37
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	6,256.25	4,600,940.52	4,571,730.24
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	3,075.00	3,059,933.72	3,039,600.60
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	4,915.00	4,895,503.62	4,858,418.52
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	5,022.08	7,071,572.41	6,997,936.35
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	4,134.88	4,523,098.36	4,492,989.90
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	1,541.67	4,610,270.10	4,584,461.88
FANNIE MAE NOTES DTD 11/12/2020 0.500% 11/07/2025	3135G06G3	5,475,000.00	AA+	Aaa	11/19/20	11/24/20	5,472,919.50	0.51	1,825.00	5,473,136.87	5,427,011.62
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	2,063.33	6,188,996.66	6,135,744.65



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Security Type Sub-Total		180,285,000.00					180,556,923.10	0.76	359,316.29	180,476,107.62	181,787,043.55
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	8,722.08	1,727,088.80	1,735,042.95
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	14,594.44	3,986,137.17	4,014,800.00
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	14,841.96	1,065,804.31	1,077,000.42
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	9,339.41	875,257.03	887,872.13
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	10,673.61	1,000,405.00	1,014,711.00
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	32,020.83	3,001,365.78	3,044,133.00
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	18,520.83	1,999,553.52	2,027,386.00
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	13,200.00	2,002,834.68	2,033,802.00
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	23,683.33	4,007,830.62	4,068,304.00
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	5,222.22	4,000,449.35	4,074,412.00
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	7,666.67	5,998,442.93	6,111,144.00
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	3,916.67	4,002,364.05	4,076,968.00



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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
Corporate Note											
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	26,250.00	2,005,597.79	2,044,896.00
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	9,077.78	1,974,768.29	2,047,148.00
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	4,038.13	3,549,235.23	3,665,602.20
PACCAR FINANCIAL CORP CORPORATE NOTES DTD 08/11/2020 0.350% 08/11/2023	69371RQ90	485,000.00	A+	A1	08/04/20	08/11/20	484,364.65	0.39	518.68	484,535.24	485,714.41
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	70,998.13	6,773,641.05	7,207,042.68
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	23,109.38	2,150,581.08	2,284,281.50
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	39,857.78	6,493,800.54	6,839,545.60
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	23,906.25	4,328,738.59	4,600,115.00
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	530.58	670,000.00	671,879.35
MORGAN STANLEY CORP NOTES (CALLABLE) DTD 04/22/2021 0.731% 04/05/2024	61772BAA1	1,995,000.00	BBB+	A1	04/20/21	04/22/21	1,997,513.70	0.69	1,579.88	1,997,372.68	2,000,595.98
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	732.69	3,080,578.09	3,090,367.90
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	92,830.83	8,608,381.46	8,803,602.00
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	26,620.00	3,301,737.26	3,490,611.30



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Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Corporate Note											
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	3,992.82	2,935,000.00	2,945,008.35
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	3,175.99	3,815,000.00	3,835,539.96
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	43,736.25	5,703,889.97	5,741,438.10
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	8,613.00	1,612,023.94	1,650,778.75
TOYOTA MOTOR CREDIT CORP CORP NOTES DTD 02/13/2020 1.800% 02/13/2025	89236TGT6	2,180,000.00	A+	A1	05/20/20	05/26/20	2,201,298.60	1.58	11,772.00	2,196,715.20	2,256,236.78
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	38,282.22	7,561,016.68	7,628,595.84
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	963.83	1,310,000.00	1,318,314.57
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	1,030.05	1,403,638.75	1,408,885.80
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	3,407.81	4,030,731.89	4,003,065.56
Security Type Sub-Total		108,045,000.00					110,043,653.75	1.88	597,426.13	109,654,516.97	112,184,841.13
Certificate of Deposit											
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	62,640.00	4,000,000.00	4,002,848.00
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	25,813.75	4,825,000.00	4,875,421.25



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Certificate of Deposit											
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	10,752.00	3,840,000.00	3,859,192.32
NORDEA BANK ABP NEW YORK CERT DEPOS DTD 08/29/2019 1.850% 08/26/2022	65558TLL7	6,060,000.00	AA-	Aa3	08/27/19	08/29/19	6,060,000.00	1.84	29,584.58	6,060,000.00	6,189,059.82
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	36,149.88	7,365,000.00	7,522,765.67
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	37,129.13	3,620,000.00	3,720,223.32
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	4,663.46	4,065,000.00	4,069,593.45
Security Type Sub-Total		33,775,000.00					33,775,000.00	1.74	206,732.80	33,775,000.00	34,239,103.83
Asset-Backed Security											
TAOT 2018-A A3 DTD 01/31/2018 2.350% 05/16/2022	89238BAD4	46,110.54	AAA	Aaa	01/23/18	01/31/18	46,110.01	2.35	48.16	46,110.42	46,142.67
HART 2018-A A3 DTD 04/18/2018 2.790% 07/15/2022	44891KAD7	74,781.57	AAA	Aaa	04/10/18	04/18/18	74,770.31	2.79	92.73	74,778.60	74,866.72
MBART 2018-1 A3 DTD 07/25/2018 3.030% 01/15/2023	58772RAD6	613,228.49	AAA	Aaa	07/17/18	07/25/18	613,204.94	3.03	825.81	613,219.95	617,240.48
ALLYA 2018-3 A3 DTD 06/27/2018 3.000% 01/15/2023	02007JAC1	625,482.58	AAA	Aaa	06/19/18	06/27/18	625,439.79	3.00	833.98	625,467.32	628,119.24
NAROT 2018-B A3 DTD 07/25/2018 3.060% 03/15/2023	65479GAD1	933,923.90	AAA	Aaa	07/17/18	07/25/18	933,893.64	3.06	1,270.14	933,912.25	942,817.75
HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	703,803.15	AAA	NR	02/19/19	02/27/19	703,784.29	2.83	719.25	703,794.79	712,319.59
HYUNDAI AUTO RECEIVABLES TRUST DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	1,122,539.10	AAA	NR	04/03/19	04/10/19	1,122,391.37	2.66	1,327.09	1,122,467.12	1,135,400.70



Managed Account Detail of Securities Held

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

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Asset-Backed Security											
HAROT 2019-2 A3 DTD 05/29/2019 2.520% 06/21/2023	43815MAC0	1,733,872.89	NR	Aaa	05/21/19	05/29/19	1,733,808.22	2.52	1,213.71	1,733,840.21	1,756,791.22
NAROT 2019-A A3 DTD 02/13/2019 2.900% 10/15/2023	65479KAD2	1,755,672.69	NR	Aaa	02/05/19	02/13/19	1,755,406.70	2.90	2,262.87	1,755,537.59	1,779,753.67
COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	870,303.51	AAA	Aaa	05/21/19	05/30/19	870,127.19	2.51	970.87	870,206.48	881,117.99
NAROT 2019-B A3 DTD 05/28/2019 2.500% 11/15/2023	65479HAC1	1,920,622.14	NR	Aaa	05/21/19	05/28/19	1,920,187.89	2.51	2,134.02	1,920,383.46	1,947,565.40
CARMX 2019-2 A3 DTD 04/17/2019 2.680% 03/15/2024	14316LAC7	1,254,817.13	AAA	NR	04/09/19	04/17/19	1,254,688.89	2.68	1,494.63	1,254,744.36	1,275,410.31
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	3,534,822.78	3,585,319.31
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	999,978.84	1,004,207.10
CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/16/2024	14315XAC2	1,685,000.00	AAA	NR	01/14/20	01/22/20	1,684,669.40	1.89	1,415.40	1,684,761.01	1,719,370.29
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	1,444,975.25	1,443,792.70
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	1,144,882.11	1,145,223.50
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	859,841.97	860,068.80
CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314OAC8	1,725,000.00	AAA	NR	04/13/21	04/21/21	1,724,628.26	0.52	398.67	1,724,636.91	1,724,936.35
Security Type Sub-Total		23,050,157.69					23,047,511.44	1.89	18,291.53	23,048,361.42	23,280,463.79
Managed Account Sub-Total		527,919,795.34					532,078,884.68	1.35	1,712,907.31	531,052,218.26	540,334,458.67



Managed Account Detail of Securities Held

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

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Securities Sub-Total	\$527,919,795.34	\$532,078,884.68	1.35%	\$1,712,907.31	\$531,052,218.26	\$540,334,458.67
Accrued Interest						\$1,712,907.31
Total Investments						\$542,047,365.98



Managed Account Fair Market Value & Analytics

For the Month Ending **May 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		100.03	1,975,617.19	1,697.27	1,398.32	1.34	0.10
US TREASURY NOTES	DTD 02/01/2016 1.750% 01/31/2023	912828P38	245,000.00	MORGAN_S		102.72	251,660.94	18,403.71	11,189.98	1.65	0.12
US TREASURY NOTES	DTD 02/15/2020 1.375% 02/15/2023	912828Z86	6,790,000.00	BNP_PAR		102.13	6,934,287.50	29,706.25	77,962.18	1.70	0.13
US TREASURY NOTES	DTD 03/31/2016 1.500% 03/31/2023	912828Q29	3,850,000.00	TD		102.50	3,946,250.00	238,068.36	159,071.40	1.82	0.13
US TREASURY NOTES	DTD 04/02/2018 2.500% 03/31/2023	9128284D9	10,000,000.00	BARCLAYS		104.33	10,432,812.00	69,140.12	250,292.98	1.81	0.14
US TREASURY NOTES	DTD 08/01/2016 1.250% 07/31/2023	912828S92	2,375,000.00	NOMURA		102.34	2,430,664.06	156,230.47	105,979.11	2.15	0.17
US TREASURY NOTES	DTD 08/01/2016 1.250% 07/31/2023	912828S92	3,090,000.00	RBC		102.34	3,162,421.88	227,042.59	147,360.75	2.15	0.17
US TREASURY NOTES	DTD 09/30/2016 1.375% 09/30/2023	912828T26	5,000,000.00	MERRILL		102.77	5,138,281.00	155,273.19	147,832.09	2.31	0.19
US TREASURY NOTES	DTD 11/15/2013 2.750% 11/15/2023	912828WE6	10,925,000.00	TD		106.23	11,606,106.02	570,575.75	623,227.65	2.40	0.20
US TREASURY NOTES	DTD 11/30/2016 2.125% 11/30/2023	912828U57	8,515,000.00	BNP_PARI		104.78	8,922,123.44	559,462.11	484,913.40	2.43	0.21
US TREASURY NOTES	DTD 12/31/2018 2.625% 12/31/2023	9128285U0	460,000.00	MERRILL		106.17	488,390.65	27,025.03	27,673.22	2.50	0.23
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	433,534.12	2.85	0.29
US TREASURY NOTES	DTD 06/30/2017 2.000% 06/30/2024	912828XX3	11,430,000.00	RBC		105.14	12,017,572.87	469,700.99	514,872.29	2.99	0.32
US TREASURY NOTES	DTD 07/31/2017 2.125% 07/31/2024	9128282N9	2,500,000.00	HSBC		105.59	2,639,843.75	60,937.50	89,697.72	3.07	0.35
US TREASURY NOTES	DTD 08/31/2017 1.875% 08/31/2024	9128282U3	7,190,000.00	HSBC		104.88	7,540,512.50	163,179.30	228,468.31	3.16	0.36
US TREASURY NOTES	DTD 08/31/2017 1.875% 08/31/2024	9128282U3	7,500,000.00	RBS		104.88	7,865,625.00	(86,425.78)	(25,186.56)	3.16	0.36
US TREASURY NOTES	DTD 10/02/2017 2.125% 09/30/2024	9128282Y5	7,325,000.00	HSBC		105.77	7,747,331.67	203,440.07	276,283.93	3.24	0.38



Managed Account Fair Market Value & Analytics

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

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 10/31/2019 1.500% 10/31/2024	912828YM6	2,120,000.00	BNP_PAR		103.69	2,198,175.00	(13,912.50)	(4,683.83)	3.35	0.41
US TREASURY NOTES DTD 10/31/2017 2.250% 10/31/2024	9128283D0	4,900,000.00	MORGAN_S		106.23	5,205,484.62	145,277.59	195,748.96	3.31	0.41
US TREASURY NOTES DTD 11/30/2017 2.125% 11/30/2024	9128283J7	2,140,000.00	NOMURA		105.89	2,266,059.27	82,088.96	95,234.23	3.37	0.43
US TREASURY NOTES DTD 11/30/2017 2.125% 11/30/2024	9128283J7	8,775,000.00	RBS		105.89	9,291,901.90	313,637.25	371,696.63	3.37	0.43
US TREASURY NOTES DTD 04/30/2020 0.375% 04/30/2025	912828ZL7	5,995,000.00	NOMURA		99.39	5,958,467.67	41,683.69	38,784.85	3.90	0.53
US TREASURY NOTES DTD 12/31/2020 0.375% 12/31/2025	91282CBC4	5,700,000.00	WELLS_F		98.48	5,613,609.66	6,902.63	5,692.46	4.55	0.71
US TREASURY NOTES DTD 12/31/2020 0.375% 12/31/2025	91282CBC4	7,100,000.00	JPM_CHA		98.48	6,992,390.98	(66,839.49)	(69,965.23)	4.55	0.71
US TREASURY NOTES DTD 01/31/2019 2.625% 01/31/2026	9128286A3	3,415,000.00	BARCLAY		108.75	3,713,812.50	(66,299.02)	(42,853.33)	4.41	0.72
US TREASURY NOTES DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	4,075,000.00	MERRILL		98.36	4,008,144.74	17,509.97	13,057.36	4.63	0.73
US TREASURY NOTES DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	5,425,000.00	HSBC		98.36	5,335,996.36	10,172.14	7,898.77	4.63	0.73
Security Type Sub-Total		148,040,000.00				153,366,910.36	3,750,244.56	4,165,181.76	3.03	0.36
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		99.97	3,739,016.38	7,057.38	5,669.48	2.48	0.26
Security Type Sub-Total		3,740,000.00				3,739,016.38	7,057.38	5,669.48	2.48	0.26
Municipal Bond / Note										
CA ST TXBL GO BONDS DTD 10/24/2019 2.400% 10/01/2023	13063DRJ9	4,385,000.00	MORGAN_S		105.35	4,619,509.80	146,765.95	182,522.48	2.29	0.11
MD ST TXBL GO BONDS DTD 08/05/2020 0.510% 08/01/2024	574193TO1	1,295,000.00	JPM_CHA		99.98	1,294,715.10	77.70	3.04	3.15	0.52



Managed Account Fair Market Value & Analytics

For the Month Ending **May 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		105.02	1,522,804.50	72,804.50	72,804.50	3.07	0.45
CA ST UNIV TXBL REV BONDS DTD 09/17/2020 0.685% 11/01/2024	13077DNC2	1,250,000.00	GOLDMAN		99.84	1,247,975.00	(2,025.00)	(2,025.00)	3.39	0.73
CA ST DEPT WTR RES WTR SYS TXBL REV BNDS DTD 08/06/2020 0.560% 12/01/2024	13067WRB0	155,000.00	MORGAN_		100.29	155,446.40	446.40	446.40	3.47	0.48
UNIV OF CAL TXBL REV BONDS DTD 07/16/2020 0.883% 05/15/2025	91412HGE7	460,000.00	JPM_CHA	04/15/25	101.02	464,687.40	3,022.20	3,329.50	3.82	0.62
UNIV OF CAL TXBL REV BONDS DTD 07/16/2020 0.883% 05/15/2025	91412HGE7	1,060,000.00	JPM_CHA	04/15/25	101.02	1,070,801.40	10,801.40	10,801.40	3.82	0.62
FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025	341271AD6	1,050,000.00	MERRILL		101.38	1,064,437.50	7,014.00	8,109.06	3.98	0.91
FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025	341271AD6	2,700,000.00	MERRILL		101.38	2,737,125.00	37,125.00	37,125.00	3.98	0.91
LOS ANGELES CCD, CA TXBL GO BONDS DTD 11/10/2020 0.773% 08/01/2025	54438CYK2	1,930,000.00	MERRILL		99.48	1,919,925.40	(10,074.60)	(10,074.60)	4.11	0.90
NJ TURNPIKE AUTHORITY TXBL REV BONDS DTD 02/04/2021 1.047% 01/01/2026	646140DP5	1,115,000.00	CITIGRP		100.01	1,115,100.35	100.35	100.35	4.48	1.04

Security Type Sub-Total		16,850,000.00				17,212,527.85	266,057.90	303,142.13	3.37	0.59
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Federal Agency Collateralized Mortgage Obligation										
FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/01/2021	3136B1XP4	162,603.29	JPM_CHAS		100.00	162,603.29	(3,234.34)	(243.90)	0.20	3.56
FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2015 2.791% 01/01/2022	3137BHXY8	3,838,422.60	JPM_CHAS		100.98	3,876,134.41	13,721.66	32,341.63	0.54	1.11
FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2015 2.716% 06/01/2022	3137BLUR7	1,700,000.00	JPM_CHAS		101.62	1,727,530.48	23,280.48	26,185.08	0.83	1.09
FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/01/2022	3137BM6P6	2,081,042.96	CITIGRP		102.33	2,129,532.01	30,767.68	43,695.84	1.02	1.08
FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.307% 08/01/2022	3137AWQH1	2,240,000.00	CANT_FIT		101.86	2,281,703.98	8,628.98	28,373.85	1.15	0.71



Managed Account Fair Market Value & Analytics

For the Month Ending **May 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	2,959,656.28	JPM_CHAS		107.06	3,168,605.79	65,128.70	114,880.39	2.53	0.75
FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/01/2024	3137FQ3V3	1,152,912.52	JPM_CHAS		102.21	1,178,441.82	25,556.98	25,547.86	1.79	1.36

Security Type Sub-Total		14,134,637.65				14,524,551.78	163,850.14	270,780.75	1.27	1.01
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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	100.04	6,832,766.15	2,766.15	2,766.15	0.19	0.28
FEDERAL HOME LOAN BANKS NOTES DTD 02/21/2020 1.375% 02/17/2023	3130AJ7E3	6,730,000.00	WELLS_FA		102.13	6,873,086.53	155,469.73	150,185.32	1.70	0.13
FREDDIE MAC NOTES DTD 05/07/2020 0.375% 05/05/2023	3137EAER6	6,430,000.00	DEUTSCH		100.45	6,458,992.87	(2,514.13)	6,931.69	1.93	0.14
FREDDIE MAC NOTES DTD 05/07/2020 0.375% 05/05/2023	3137EAER6	10,165,000.00	MORGAN_		100.45	10,210,833.99	28,756.79	34,432.97	1.93	0.14
FANNIE MAE NOTES DTD 05/22/2020 0.250% 05/22/2023	3135G04Q3	7,600,000.00	CITIGRP		100.22	7,616,378.00	39,254.00	31,419.75	1.98	0.14
FREDDIE MAC NOTES DTD 06/26/2020 0.250% 06/26/2023	3137EAES4	6,905,000.00	TD		100.21	6,919,162.16	34,324.76	28,064.23	2.07	0.15
FANNIE MAE NOTES DTD 07/10/2020 0.250% 07/10/2023	3135G05G4	8,570,000.00	CITIGRP		100.18	8,585,768.80	34,194.30	28,708.72	2.11	0.16
FREDDIE MAC NOTES DTD 08/21/2020 0.250% 08/24/2023	3137EAEV7	4,585,000.00	CITIGRP		100.17	4,592,904.54	12,581.24	11,371.60	2.23	0.17
FANNIE MAE NOTES DTD 09/14/2018 2.875% 09/12/2023	3135G0U43	12,325,000.00	HSBC		106.12	13,079,856.95	807,607.95	780,009.54	2.22	0.19
FANNIE MAE NOTES DTD 11/25/2020 0.250% 11/27/2023	3135G06H1	3,915,000.00	MORGAN_		100.09	3,918,640.95	(2,309.85)	(1,585.40)	2.49	0.21
FANNIE MAE NOTES DTD 11/25/2020 0.250% 11/27/2023	3135G06H1	4,180,000.00	RBC		100.09	4,183,887.40	4,848.80	4,685.49	2.49	0.21
FREDDIE MAC NOTES DTD 12/04/2020 0.250% 12/04/2023	3137EAFA2	4,445,000.00	CITIGRP		100.07	4,448,053.72	7,454.27	6,734.91	2.51	0.22
FEDERAL HOME LOAN BANKS NOTES DTD 12/09/2013 3.375% 12/08/2023	3130A0F70	3,425,000.00	DAIWA		107.89	3,695,215.38	167,807.88	217,046.70	2.41	0.24



Managed Account Fair Market Value & Analytics

For the Month Ending **May 31, 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
Federal Agency Bond / Note										
FANNIE MAE NOTES DTD 02/08/2019 2.500% 02/05/2024	3135G0V34	2,675,000.00	NOMURA		105.99	2,835,339.50	170,290.50	165,683.45	2.60	0.25
FHLB BONDS DTD 02/15/2019 2.500% 02/13/2024	3130AFW94	760,000.00	BARCLAYS		106.04	805,930.60	48,621.00	47,386.42	2.62	0.25
FEDERAL FARM CREDIT BANK NOTES DTD 04/08/2020 0.875% 04/08/2024	3133ELVX9	1,500,000.00	STIFEL	04/08/22	100.66	1,509,909.00	9,909.00	9,909.00	2.83	0.64
FANNIE MAE NOTES DTD 01/10/2020 1.625% 01/07/2025	3135G0X24	8,760,000.00	MORGAN_		104.11	9,119,930.88	34,584.48	117,898.17	3.50	0.47
FEDERAL HOME LOAN BANK NOTES DTD 04/16/2020 0.500% 04/14/2025	3130AJHU6	4,920,000.00	CITIGRP		99.88	4,913,874.60	18,277.80	12,779.05	3.84	0.53
FANNIE MAE NOTES DTD 04/24/2020 0.625% 04/22/2025	3135G03U5	525,000.00	JEFFERI		100.36	526,866.90	139.65	497.24	3.86	0.53
FANNIE MAE NOTES DTD 04/24/2020 0.625% 04/22/2025	3135G03U5	3,035,000.00	NOMURA		100.36	3,045,792.46	4,449.31	5,834.48	3.86	0.53
FANNIE MAE NOTES DTD 04/24/2020 0.625% 04/22/2025	3135G03U5	6,600,000.00	CITIGRP		100.36	6,623,469.60	37,065.60	34,061.66	3.86	0.53
FANNIE MAE NOTES DTD 04/24/2020 0.625% 04/22/2025	3135G03U5	11,600,000.00	TD		100.36	11,641,249.60	(32,642.40)	(17,607.20)	3.86	0.53
FANNIE MAE NOTES DTD 06/19/2020 0.500% 06/17/2025	3135G04Z3	1,490,000.00	WELLS_F		99.67	1,485,091.94	(10,212.46)	(9,428.89)	4.01	0.58
FANNIE MAE NOTES DTD 06/19/2020 0.500% 06/17/2025	3135G04Z3	4,150,000.00	RBS		99.67	4,136,329.90	(31,390.60)	(28,922.54)	4.01	0.58
FANNIE MAE NOTES DTD 06/19/2020 0.500% 06/17/2025	3135G04Z3	7,645,000.00	NOMURA		99.67	7,619,817.37	(9,357.48)	(12,368.08)	4.01	0.58
FREDDIE MAC NOTES DTD 07/23/2020 0.375% 07/21/2025	3137EAEU9	4,620,000.00	WELLS_F		98.96	4,571,730.24	(25,262.16)	(29,210.28)	4.11	0.63
FANNIE MAE NOTES DTD 08/27/2020 0.375% 08/25/2025	3135G05X7	3,075,000.00	NOMURA		98.85	3,039,600.60	(18,179.40)	(20,333.12)	4.21	0.65
FANNIE MAE NOTES DTD 08/27/2020 0.375% 08/25/2025	3135G05X7	4,915,000.00	BARCLAY		98.85	4,858,418.52	(33,579.28)	(37,085.10)	4.21	0.65
FREDDIE MAC NOTES DTD 09/25/2020 0.375% 09/23/2025	3137EAEX3	7,090,000.00	CITIGRP		98.70	6,997,936.35	(70,722.75)	(73,636.06)	4.29	0.68
FEDERAL FARM CREDIT BANK (CALLABLE) DTD 09/29/2020 0.530% 09/29/2025	3133EMBH4	4,530,000.00	MORGAN_	09/29/21	99.18	4,492,989.90	(29,082.60)	(30,108.46)	0.34	0.72



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Federal Agency Bond / Note											
FANNIE MAE NOTES		3135G06G3	4,625,000.00	BARCLAY		99.12	4,584,461.88	(23,980.62)	(25,808.22)	4.40	0.70
DTD 11/12/2020 0.500% 11/07/2025											
FANNIE MAE NOTES		3135G06G3	5,475,000.00	NOMURA		99.12	5,427,011.62	(45,907.88)	(46,125.25)	4.40	0.70
DTD 11/12/2020 0.500% 11/07/2025											
FANNIE MAE NOTES		3135G06G3	6,190,000.00	WELLS_F		99.12	6,135,744.65	(53,141.15)	(53,252.01)	4.40	0.70
DTD 11/12/2020 0.500% 11/07/2025											
Security Type Sub-Total			180,285,000.00				181,787,043.55	1,230,120.45	1,310,935.93	2.91	0.39
Corporate Note											
PACCAR FINANCIAL CORP		69371RN44	1,730,000.00	NEW ACCT		100.29	1,735,042.95	73,066.55	7,954.15	0.20	0.17
DTD 08/11/2016 1.650% 08/11/2021											
CISCO SYSTEMS INC CORP (CALLABLE) NOTES		17275RBJ0	4,000,000.00	MIZUHO	08/20/21	100.37	4,014,800.00	162,920.00	28,662.83	0.23	0.63
DTD 09/20/2016 1.850% 09/20/2021											
CITIGROUP INC CORP (CALLABLE) NOTE		172967LC3	1,065,000.00	MORGAN_S	11/08/21	101.13	1,077,000.42	4,726.47	11,196.11	0.44	0.73
DTD 12/08/2016 2.900% 12/08/2021											
JOHN DEERE CAPITAL CORP NOTES		24422ETL3	875,000.00	NEW ACCT		101.47	887,872.13	10,815.88	12,615.10	0.60	0.20
DTD 01/06/2017 2.650% 01/06/2022											
JOHN DEERE CAPITAL CORP NOTES		24422ETL3	1,000,000.00	NEW ACCT		101.47	1,014,711.00	11,471.00	14,306.00	0.60	0.20
DTD 01/06/2017 2.650% 01/06/2022											
JOHN DEERE CAPITAL CORP NOTES		24422ETL3	3,000,000.00	NEW ACCT		101.47	3,044,133.00	33,213.00	42,767.22	0.60	0.20
DTD 01/06/2017 2.650% 01/06/2022											
US BANCORP (CALLABLE) NOTES		91159HHP8	2,000,000.00	NEW ACCT	12/23/21	101.37	2,027,386.00	30,826.00	27,832.48	0.56	0.51
DTD 01/24/2017 2.625% 01/24/2022											
AMERICAN EXPRESS CREDIT (CALLABLE) NOTES		0258M0EG0	2,000,000.00	BNP_PARI	01/31/22	101.69	2,033,802.00	14,482.00	30,967.32	0.67	0.46
DTD 03/03/2017 2.700% 03/03/2022											
WALT DISNEY COMPANY CORP NOTES		25468PDO6	4,000,000.00	WELLS_FA		101.71	4,068,304.00	20,384.00	60,473.38	0.76	0.20
DTD 03/06/2017 2.450% 03/04/2022											
INTEL CORP (CALLABLE) NOTES		458140BB5	4,000,000.00	US_BANCO	04/11/22	101.86	4,074,412.00	71,932.00	73,962.65	0.86	0.38
DTD 05/11/2017 2.350% 05/11/2022											
APPLE INC CORP (CALLABLE) NOTE		037833CO1	6,000,000.00	CSFB	04/11/22	101.85	6,111,144.00	119,124.00	112,701.07	0.86	0.34
DTD 05/11/2017 2.300% 05/11/2022											



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Corporate Note										
UNITED PARCEL SERVICE (CALLABLE) NOTES DTD 05/16/2017 2.350% 05/16/2022	911312BC9	4,000,000.00	HSBC	04/16/22	101.92	4,076,968.00	64,088.00	74,603.95	0.88	0.34
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	102.24	2,044,896.00	15,516.00	39,298.21	0.91	0.38
VISA INC (CALLABLE) NOTE DTD 09/11/2017 2.150% 09/15/2022	92826CAG7	2,000,000.00	US_BANCO	08/15/22	102.36	2,047,148.00	129,968.00	72,379.71	1.20	0.32
AMERICAN HONDA FINANCE DTD 01/10/2020 1.950% 05/10/2023	02665WDH1	3,550,000.00	SOCGEN		103.26	3,665,602.20	116,915.70	116,366.97	1.92	0.27
PACCAR FINANCIAL CORP CORPORATE NOTES DTD 08/11/2020 0.350% 08/11/2023	69371RO90	485,000.00	BNP_PAR		100.15	485,714.41	1,349.76	1,179.17	2.19	0.28
BANK OF NY MELLON CORP CORP NOTES DTD 08/13/2018 3.450% 08/11/2023	06406RAJ6	6,735,000.00	HSBC		107.01	7,207,042.68	392,300.28	433,401.63	2.12	0.25
US BANK NA CINCINNATI CORP NOTES DTD 02/04/2019 3.375% 02/05/2024	91159HHV5	2,125,000.00	KEYBANC		107.50	2,284,281.50	113,084.00	133,700.42	2.57	0.55
PFIZER INC CORP NOTES DTD 03/11/2019 2.950% 03/15/2024	717081ES8	6,400,000.00	SUNTRUST	02/15/24	106.87	6,839,545.60	276,793.60	345,745.06	2.62	0.47
MASTERCARD INC CORP NOTES DTD 03/31/2014 3.375% 04/01/2024	57636OAB0	4,250,000.00	US_BANCO		108.24	4,600,115.00	211,352.50	271,376.41	2.73	0.45
MORGAN STANLEY CORP NOTES (CALLABLE) DTD 04/22/2021 0.731% 04/05/2024	61772BAA1	670,000.00	MORGAN_	04/05/23	100.28	671,879.35	1,879.35	1,879.35	1.84	0.63
MORGAN STANLEY CORP NOTES (CALLABLE) DTD 04/22/2021 0.731% 04/05/2024	61772BAA1	1,995,000.00	GOLDMAN	04/05/23	100.28	2,000,595.98	3,082.28	3,223.30	1.84	0.63
AMAZON.COM INC CORPORATE NOTES DTD 05/12/2021 0.450% 05/12/2024	023135BW5	3,085,000.00	JPM_CHA		100.17	3,090,367.90	9,872.00	9,789.81	2.94	0.39
WALMART INC CORPORATE NOTES DTD 04/23/2019 2.850% 07/08/2024	931142EL3	8,200,000.00	WELLS_F	04/15/23	107.36	8,803,602.00	(33,784.00)	195,220.54	1.83	0.46
US BANCORP DTD 07/29/2019 2.400% 07/30/2024	91159HHX1	3,300,000.00	MIZUHO		105.78	3,490,611.30	187,872.30	188,874.04	3.05	0.56



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Corporate Note											
JPMORGAN CHASE & CO CORPORATE NOTES	DTD 09/16/2020 0.653% 09/16/2024	46647PBS4	2,935,000.00	JPM_CHA		100.34	2,945,008.35	10,008.35	10,008.35	3.27	0.55
BANK OF AMERICA CORP (CALLABLE) CORPORAT	DTD 10/21/2020 0.810% 10/24/2024	06051GJH3	3,815,000.00	MERRILL	10/24/23	100.54	3,835,539.96	20,539.96	20,539.96	2.39	0.65
MICROSOFT CORP (CALLABLE) NOTES	DTD 02/12/2015 2.700% 02/12/2025	594918BB9	5,350,000.00	JSEB	11/12/24	107.32	5,741,438.10	13,674.60	37,548.13	3.30	0.69
TOYOTA MOTOR CREDIT CORP CORP NOTES	DTD 02/13/2020 1.800% 02/13/2025	89236TGT6	1,595,000.00	MITSU		103.50	1,650,778.75	34,086.75	38,754.81	3.59	0.84
TOYOTA MOTOR CREDIT CORP CORP NOTES	DTD 02/13/2020 1.800% 02/13/2025	89236TGT6	2,180,000.00	CITIGRP		103.50	2,256,236.78	54,938.18	59,521.58	3.59	0.84
NOVARTIS CAPITAL CORP	DTD 02/14/2020 1.750% 02/14/2025	66989HAP3	7,360,000.00	WELLS_F	01/14/25	103.65	7,628,595.84	9,082.24	67,579.16	3.52	0.75
CITIGROUP INC CORPORATE NOTES	DTD 05/04/2021 0.981% 05/01/2025	172967MX6	1,310,000.00	CITIGRP		100.63	1,318,314.57	8,314.57	8,314.57	3.86	0.82
CITIGROUP INC CORPORATE NOTES	DTD 05/04/2021 0.981% 05/01/2025	172967MX6	1,400,000.00	GOLDMAN		100.63	1,408,885.80	5,175.80	5,247.05	3.86	0.82
GOLDMAN SACHS GROUP INC CORPORATE NOTES	DTD 05/22/2015 3.750% 05/22/2025	38148LAE6	3,635,000.00	MORGAN_	02/22/25	110.13	4,003,065.56	(57,883.74)	(27,666.33)	3.53	1.14
Security Type Sub-Total			108,045,000.00				112,184,841.13	2,141,187.38	2,530,324.16	2.06	0.50
Certificate of Deposit											
ROYAL BANK OF CANADA NY CD	DTD 06/08/2018 3.240% 06/07/2021	78012UEE1	4,000,000.00	RBC		100.07	4,002,848.00	2,848.00	2,848.00	0.03	-0.41
SOCIETE GENERALE NY CERT DEPOS	DTD 02/19/2020 1.800% 02/14/2022	83369XDL9	4,825,000.00	MERRILL		101.05	4,875,421.25	50,421.25	50,421.25	0.71	0.32
SUMITOMO MITSUI BANK NY CERT DEPOS	DTD 07/14/2020 0.700% 07/08/2022	86565CKU2	3,840,000.00	SMBC		100.50	3,859,192.32	19,192.32	19,192.32	1.11	0.25



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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
Certificate of Deposit										
NORDEA BANK ABP NEW YORK CERT DEPOS DTD 08/29/2019 1.850% 08/26/2022	65558TLL7	6,060,000.00	MERRILL		102.13	6,189,059.82	129,059.82	129,059.82	1.24	0.13
SKANDINAV ENSKILDA BANK LT CD DTD 09/03/2019 1.860% 08/26/2022	83050PDR7	7,365,000.00	BARCLAYS		102.14	7,522,765.67	157,765.67	157,765.67	1.24	0.13
DNB BANK ASA/NY LT CD DTD 12/06/2019 2.040% 12/02/2022	23341VZT1	3,620,000.00	GOLDMAN		102.77	3,720,223.32	100,223.32	100,223.32	1.48	0.19
CREDIT SUISSE NEW YORK CERT DEPOS DTD 03/23/2021 0.590% 03/17/2023	22552G3C2	4,065,000.00	CSFB		100.11	4,069,593.45	4,593.45	4,593.45	1.80	0.52
Security Type Sub-Total		33,775,000.00				34,239,103.83	464,103.83	464,103.83	1.10	0.16
Asset-Backed Security										
TAOT 2018-A A3 DTD 01/31/2018 2.350% 05/16/2022	89238BAD4	46,110.54	MITSU		100.07	46,142.67	32.66	32.25	0.05	2.28
HART 2018-A A3 DTD 04/18/2018 2.790% 07/15/2022	44891KAD7	74,781.57	BARCLAYS		100.11	74,866.72	96.41	88.12	0.06	2.69
MBART 2018-1 A3 DTD 07/25/2018 3.030% 01/15/2023	58772RAD6	613,228.49	BNP_PARI		100.65	617,240.48	4,035.54	4,020.53	0.25	2.62
ALLYA 2018-3 A3 DTD 06/27/2018 3.000% 01/15/2023	02007JAC1	625,482.58	BARCLAYS		100.42	628,119.24	2,679.45	2,651.92	0.17	2.73
NAROT 2018-B A3 DTD 07/25/2018 3.060% 03/15/2023	65479GAD1	933,923.90	SOCGEN		100.95	942,817.75	8,924.11	8,905.50	0.33	2.52
HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	703,803.15	MERRILL		101.21	712,319.59	8,535.30	8,524.80	0.49	2.15
HYUNDAI AUTO RECEIVABLES TRUST DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	1,122,539.10	SOCGEN		101.15	1,135,400.70	13,009.33	12,933.58	0.46	2.09
HAROT 2019-2 A3 DTD 05/29/2019 2.520% 06/21/2023	43815MAC0	1,733,872.89	JPM_CHAS		101.32	1,756,791.22	22,983.00	22,951.01	0.59	1.86
NAROT 2019-A A3 DTD 02/13/2019 2.900% 10/15/2023	65479KAD2	1,755,672.69	MITSU		101.37	1,779,753.67	24,346.97	24,216.08	0.52	2.31
COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	870,303.51	JPM_CHAS		101.24	881,117.99	10,990.80	10,911.51	0.55	1.99



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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										
NAROT 2019-B A3 DTD 05/28/2019 2.500% 11/15/2023	65479HAC1	1,920,622.14	WELLS_FA		101.40	1,947,565.40	27,377.51	27,181.94	0.58	1.92
CARMX 2019-2 A3 DTD 04/17/2019 2.680% 03/15/2024	14316LAC7	1,254,817.13	RBC		101.64	1,275,410.31	20,721.42	20,665.95	0.66	2.07
TAOT 2020-A A3 DTD 02/12/2020 1.660% 05/15/2024	89232HAC9	3,535,000.00	MITSU		101.42	3,585,319.31	50,574.54	50,496.53	1.01	1.17
NAROT 2020-B A3 DTD 06/30/2020 0.550% 07/15/2024	65479CAD0	1,000,000.00	MIZUHO		100.42	1,004,207.10	4,234.50	4,228.26	1.09	0.41
CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/16/2024	14315XAC2	1,685,000.00	MERRILL		102.04	1,719,370.29	34,700.89	34,609.28	1.20	1.30
HAROT 2021-1 A3 DTD 02/24/2021 0.270% 04/21/2025	43813GAC5	1,445,000.00	JPM_CHA		99.92	1,443,792.70	(1,180.86)	(1,182.55)	1.95	0.29
HART 2021-A A3 DTD 04/28/2021 0.380% 09/15/2025	44933LAC7	1,145,000.00	BARCLAY		100.02	1,145,223.50	343.95	341.39	2.20	0.38
CARMX 2021-1 A3 DTD 01/27/2021 0.340% 12/15/2025	14316NAC3	860,000.00	MITSU		100.01	860,068.80	238.74	226.83	2.19	0.34
CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314QAC8	1,725,000.00	MERRILL		100.00	1,724,936.35	308.09	299.44	2.46	0.52
Security Type Sub-Total		23,050,157.69				23,280,463.79	232,952.35	232,102.37	1.03	1.47
Managed Account Sub-Total		527,919,795.34				540,334,458.67	8,255,573.99	9,282,240.41	2.54	0.46
Securities Sub-Total		\$527,919,795.34				\$540,334,458.67	\$8,255,573.99	\$9,282,240.41	2.54	0.46%
Accrued Interest						\$1,712,907.31				
Total Investments						\$542,047,365.98				



Managed Account Security Transactions & Interest

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Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
BUY											
	04/27/21	05/04/21	CITIGROUP INC CORPORATE NOTES DTD 05/04/2021 0.981% 05/01/2025	172967MX6	1,310,000.00	(1,310,000.00)	0.00	(1,310,000.00)			
	04/28/21	05/04/21	CITIGROUP INC CORPORATE NOTES DTD 05/04/2021 0.981% 05/01/2025	172967MX6	1,400,000.00	(1,403,710.00)	0.00	(1,403,710.00)			
	05/06/21	05/10/21	US TREASURY NOTES DTD 12/31/2020 0.375% 12/31/2025	91282CBC4	5,700,000.00	(5,606,707.03)	(7,676.10)	(5,614,383.13)			
	05/10/21	05/12/21	AMAZON.COM INC CORPORATE NOTES DTD 05/12/2021 0.450% 05/12/2024	023135BW5	3,085,000.00	(3,080,495.90)	0.00	(3,080,495.90)			

Transaction Type Sub-Total **11,495,000.00 (11,400,912.93) (7,676.10) (11,408,589.03)**

INTEREST											
	05/01/21	05/01/21	CA ST UNIV TXBL REV BONDS DTD 09/17/2020 0.685% 11/01/2024	13077DNC2	1,250,000.00	0.00	5,327.78	5,327.78			
	05/01/21	05/25/21	FANNIEMAE-ACES DTD 04/01/2014 3.346% 03/01/2024	3136AJB54	3,046,943.66	0.00	8,495.49	8,495.49			
	05/01/21	05/25/21	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			
	05/01/21	05/25/21	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/01/2021	3136B1XP4	188,911.01	0.00	560.44	560.44			
	05/01/21	05/25/21	FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/01/2022	3137BM6P6	2,084,567.82	0.00	5,367.76	5,367.76			
	05/01/21	05/25/21	FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2015 2.791% 01/01/2022	3137BHXY8	3,916,698.14	0.00	9,109.59	9,109.59			
	05/01/21	05/25/21	FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/01/2024	3137FO3V3	1,221,147.50	0.00	3,522.46	3,522.46			
	05/01/21	05/25/21	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			
	05/03/21	05/03/21	MONEY MARKET FUND	MONEY0002	0.00	0.00	130.14	130.14			
	05/05/21	05/05/21	FREDDIE MAC NOTES DTD 05/07/2020 0.375% 05/05/2023	3137EAER6	16,595,000.00	0.00	31,115.63	31,115.63			
	05/07/21	05/07/21	FANNIE MAE NOTES DTD 11/12/2020 0.500% 11/07/2025	3135G06G3	16,290,000.00	0.00	39,593.75	39,593.75			
	05/10/21	05/10/21	AMERICAN HONDA FINANCE DTD 01/10/2020 1.950% 05/10/2023	02665WDH1	3,550,000.00	0.00	34,612.50	34,612.50			



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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										
05/11/21	05/11/21	APPLE INC CORP (CALLABLE) NOTE DTD 05/11/2017 2.300% 05/11/2022	037833CQ1	6,000,000.00	0.00	69,000.00	69,000.00			
05/11/21	05/11/21	INTEL CORP (CALLABLE) NOTES DTD 05/11/2017 2.350% 05/11/2022	458140BB5	4,000,000.00	0.00	47,000.00	47,000.00			
05/15/21	05/15/21	ALLYA 2018-3 A3 DTD 06/27/2018 3.000% 01/15/2023	02007JAC1	798,058.09	0.00	1,995.15	1,995.15			
05/15/21	05/15/21	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			
05/15/21	05/15/21	CARMX 2019-2 A3 DTD 04/17/2019 2.680% 03/15/2024	14316LAC7	1,350,522.74	0.00	3,016.17	3,016.17			
05/15/21	05/15/21	TAOT 2018-A A3 DTD 01/31/2018 2.350% 05/16/2022	89238BAD4	126,732.66	0.00	248.18	248.18			
05/15/21	05/15/21	CARMX 2021-1 A3 DTD 01/27/2021 0.340% 12/15/2025	14316NAC3	860,000.00	0.00	243.67	243.67			
05/15/21	05/15/21	NAROT 2019-B A3 DTD 05/28/2019 2.500% 11/15/2023	65479HAC1	2,088,695.81	0.00	4,351.45	4,351.45			
05/15/21	05/15/21	US TREASURY NOTES DTD 11/15/2013 2.750% 11/15/2023	912828WE6	10,925,000.00	0.00	150,218.75	150,218.75			
05/15/21	05/15/21	HYUNDAI AUTO RECEIVABLES TRUST DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	1,248,558.24	0.00	2,767.64	2,767.64			
05/15/21	05/15/21	NAROT 2018-B A3 DTD 07/25/2018 3.060% 03/15/2023	65479GAD1	1,061,198.91	0.00	2,706.06	2,706.06			
05/15/21	05/15/21	HART 2021-A A3 DTD 04/28/2021 0.380% 09/15/2025	44933LAC7	1,145,000.00	0.00	205.46	205.46			
05/15/21	05/15/21	COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	952,556.58	0.00	1,992.43	1,992.43			
05/15/21	05/15/21	CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314QAC8	1,725,000.00	0.00	598.00	598.00			
05/15/21	05/15/21	NAROT 2020-B A3 DTD 06/30/2020 0.550% 07/15/2024	65479CAD0	1,000,000.00	0.00	458.33	458.33			
05/15/21	05/15/21	MBART 2018-1 A3 DTD 07/25/2018 3.030% 01/15/2023	58772RAD6	731,504.35	0.00	1,847.05	1,847.05			
05/15/21	05/15/21	NAROT 2019-A A3 DTD 02/13/2019 2.900% 10/15/2023	65479KAD2	1,920,083.23	0.00	4,640.20	4,640.20			



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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										
05/15/21	05/15/21	UNIV OF CAL TXBL REV BONDS DTD 07/16/2020 0.883% 05/15/2025	91412HGE7	1,520,000.00	0.00	6,710.80	6,710.80			
05/15/21	05/15/21	HART 2018-A A3 DTD 04/18/2018 2.790% 07/15/2022	44891KAD7	149,399.47	0.00	347.35	347.35			
05/15/21	05/15/21	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			
05/16/21	05/16/21	UNITED PARCEL SERVICE (CALLABLE) NOTES DTD 05/16/2017 2.350% 05/16/2022	911312BC9	4,000,000.00	0.00	47,000.00	47,000.00			
05/18/21	05/18/21	HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	781,463.15	0.00	1,842.95	1,842.95			
05/21/21	05/21/21	HAROT 2019-2 A3 DTD 05/29/2019 2.520% 06/21/2023	43815MAC0	1,893,286.42	0.00	3,975.90	3,975.90			
05/21/21	05/21/21	HAROT 2021-1 A3 DTD 02/24/2021 0.270% 04/21/2025	43813GAC5	1,445,000.00	0.00	325.13	325.13			
05/22/21	05/22/21	GOLDMAN SACHS GROUP INC CORPORATE NOTES DTD 05/22/2015 3.750% 05/22/2025	38148LAE6	3,635,000.00	0.00	68,156.25	68,156.25			
05/22/21	05/22/21	FANNIE MAE NOTES DTD 05/22/2020 0.250% 05/22/2023	3135G04O3	7,600,000.00	0.00	9,500.00	9,500.00			
05/24/21	05/24/21	INTL BK RECON & DEVELOP NOTES DTD 11/24/2020 0.250% 11/24/2023	459058JM6	3,740,000.00	0.00	4,675.00	4,675.00			
05/27/21	05/27/21	FANNIE MAE NOTES DTD 11/25/2020 0.250% 11/27/2023	3135G06H1	8,095,000.00	0.00	10,231.18	10,231.18			
05/31/21	05/31/21	US TREASURY NOTES DTD 11/30/2017 2.125% 11/30/2024	9128283J7	10,915,000.00	0.00	115,971.88	115,971.88			
05/31/21	05/31/21	US TREASURY NOTES DTD 11/30/2016 2.125% 11/30/2023	912828U57	8,515,000.00	0.00	90,471.88	90,471.88			
Transaction Type Sub-Total				145,525,327.78	0.00	804,030.43	804,030.43			
PAYDOWNS										
05/01/21	05/25/21	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/01/2021	3136B1XP4	26,307.72	26,307.72	0.00	26,307.72	(523.29)	0.00	



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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										
05/01/21	05/25/21	FANNIEMAE-ACES DTD 04/01/2014 3.346% 03/01/2024	3136AJB54	87,287.38	87,287.38	0.00	87,287.38	(4,241.62)	0.00	
05/01/21	05/25/21	FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/01/2022	3137BM6P6	3,524.86	3,524.86	0.00	3,524.86	(30.02)	0.00	
05/01/21	05/25/21	FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2015 2.791% 01/01/2022	3137BHXY8	78,275.54	78,275.54	0.00	78,275.54	(489.22)	0.00	
05/01/21	05/25/21	FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/01/2024	3137FQ3V3	68,234.98	68,234.98	0.00	68,234.98	1.64	0.00	
05/15/21	05/15/21	HART 2018-A A3 DTD 04/18/2018 2.790% 07/15/2022	44891KAD7	74,617.90	74,617.90	0.00	74,617.90	11.24	0.00	
05/15/21	05/15/21	MBART 2018-1 A3 DTD 07/25/2018 3.030% 01/15/2023	58772RAD6	118,275.86	118,275.86	0.00	118,275.86	4.54	0.00	
05/15/21	05/15/21	TAOT 2018-A A3 DTD 01/31/2018 2.350% 05/16/2022	89238BAD4	80,622.12	80,622.12	0.00	80,622.12	0.93	0.00	
05/15/21	05/15/21	NAROT 2018-B A3 DTD 07/25/2018 3.060% 03/15/2023	65479GAD1	127,275.01	127,275.01	0.00	127,275.01	4.12	0.00	
05/15/21	05/15/21	NAROT 2019-B A3 DTD 05/28/2019 2.500% 11/15/2023	65479HAC1	168,073.67	168,073.67	0.00	168,073.67	38.00	0.00	
05/15/21	05/15/21	NAROT 2019-A A3 DTD 02/13/2019 2.900% 10/15/2023	65479KAD2	164,410.54	164,410.54	0.00	164,410.54	24.91	0.00	
05/15/21	05/15/21	HYUNDAI AUTO RECEIVABLES TRUST DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	126,019.14	126,019.14	0.00	126,019.14	16.58	0.00	
05/15/21	05/15/21	ALLYA 2018-3 A3 DTD 06/27/2018 3.000% 01/15/2023	02007JAC1	172,575.51	172,575.51	0.00	172,575.51	11.80	0.00	
05/15/21	05/15/21	CARMX 2019-2 A3 DTD 04/17/2019 2.680% 03/15/2024	14316LAC7	95,705.61	95,705.61	0.00	95,705.61	9.78	0.00	
05/15/21	05/15/21	COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	82,253.07	82,253.07	0.00	82,253.07	16.66	0.00	
05/18/21	05/18/21	HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	77,660.00	77,660.00	0.00	77,660.00	2.08	0.00	
05/21/21	05/21/21	HAROT 2019-2 A3 DTD 05/29/2019 2.520% 06/21/2023	43815MAC0	159,413.53	159,413.53	0.00	159,413.53	5.95	0.00	
Transaction Type Sub-Total				1,710,532.44	1,710,532.44	0.00	1,710,532.44	(5,135.92)	0.00	



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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										
04/27/21	05/04/21	CITIGROUP INC CORP (CALLABLE) NOTE DTD 12/08/2016 2.900% 12/08/2021	172967LC3	1,280,000.00	1,297,369.60	15,054.22	1,312,423.82	8,627.20	16,233.75	FIFO
04/28/21	05/04/21	CITIGROUP INC CORP (CALLABLE) NOTE DTD 12/08/2016 2.900% 12/08/2021	172967LC3	1,400,000.00	1,418,970.00	16,465.56	1,435,435.56	9,408.00	17,727.67	FIFO
05/06/21	05/10/21	ORACLE CORP (CALLABLE) NOTES DTD 07/07/2016 1.900% 09/15/2021	68389XBK0	4,100,000.00	4,118,532.00	11,901.39	4,130,433.39	110,331.00	25,242.61	FIFO
05/11/21	05/12/21	US TREASURY NOTES DTD 02/01/2016 1.750% 01/31/2023	912828P38	200,000.00	205,546.88	976.52	206,523.40	15,132.82	9,365.47	FIFO
05/11/21	05/12/21	US TREASURY NOTES DTD 12/31/2015 2.125% 12/31/2022	912828N30	2,780,000.00	2,870,350.00	21,541.16	2,891,891.16	167,017.19	117,819.73	FIFO
Transaction Type Sub-Total				9,760,000.00	9,910,768.48	65,938.85	9,976,707.33	310,516.21	186,389.23	
Managed Account Sub-Total					220,387.99	862,293.18	1,082,681.17	305,380.29	186,389.23	
Total Security Transactions					\$220,387.99	\$862,293.18	\$1,082,681.17	\$305,380.29	\$186,389.23	