



Account Statement

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

Consolidated Summary Statement

CITY OF STOCKTON

Portfolio Summary

Portfolio Holdings	Cash Dividends and Income	Closing Market Value
PFM Managed Account	1,226,562.03	572,123,998.78
CAMP Pool	0.00	81,843.77
Local Agency Investment Fund	0.00	75,000,000.00
Idle Funds in Reserve Portfolio	0.00	998,947.03
BoW Main Account	0.00	117,003,242.48
Total	\$1,226,562.03	\$765,208,032.06

Investment Allocation

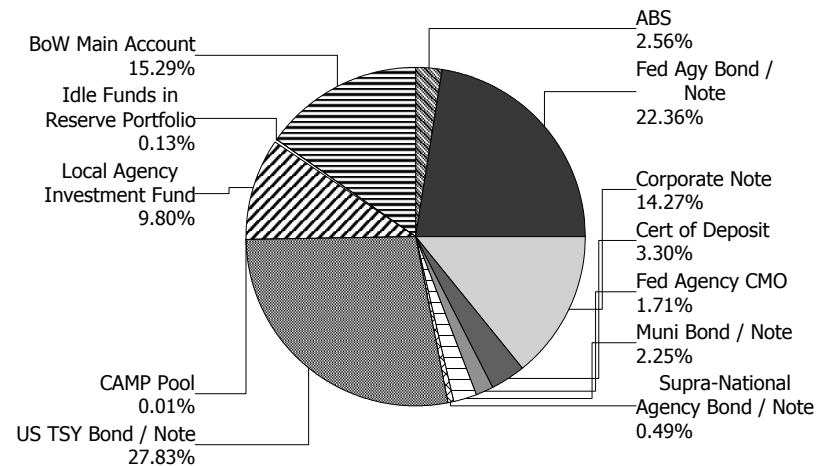
Investment Type	Closing Market Value	Percent
Asset-Backed Security	19,612,911.93	2.56
Federal Agency Bond / Note	171,114,007.17	22.36
Corporate Note	109,157,449.72	14.27
Certificate of Deposit	25,266,911.03	3.30
Federal Agency Collateralized Mortgage Obligatio	13,120,801.25	1.71
Municipal Bond / Note	17,195,080.70	2.25
Supra-National Agency Bond / Note	3,734,737.82	0.49
U.S. Treasury Bond / Note	212,922,099.16	27.83
CAMP Pool	81,843.77	0.01
Local Agency Investment Fund	75,000,000.00	9.80
Idle Funds in Reserve Portfolio	998,947.03	0.13
BoW Main Account	117,003,242.48	15.29

Total **\$765,208,032.06** **100.00%**

Maturity Distribution (Fixed Income Holdings)

Portfolio Holdings	Closing Market Value	Percent
Under 30 days	193,084,111.29	25.23
31 to 60 days	0.00	0.00
61 to 90 days	0.00	0.00
91 to 180 days	11,228,208.29	1.47
181 days to 1 year	45,755,566.69	5.98
1 to 2 years	99,629,773.26	13.02
2 to 3 years	152,217,491.79	19.89
3 to 4 years	161,222,092.13	21.07
4 to 5 years	102,070,788.61	13.34
Over 5 years	0.00	0.00
Total	\$765,208,032.06	100.00%

Sector Allocation



Weighted Average Days to Maturity 757



Managed Account Summary Statement

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

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Transaction Summary - Managed Account

Opening Market Value	\$541,099,015.78
Maturities/Calls	(7,365,536.91)
Principal Dispositions	(8,959,671.06)
Principal Acquisitions	48,341,989.74
Unsettled Trades	0.00
Change in Current Value	(991,798.77)
Closing Market Value	\$572,123,998.78

Cash Transactions Summary - Managed Account

Maturities/Calls	5,863,578.33
Sale Proceeds	8,993,322.55
Coupon/Interest/Dividend Income	908,463.01
Principal Payments	1,535,536.91
Security Purchases	(48,444,063.34)
Net Cash Contribution	29,973,310.16
Reconciling Transactions	0.00

Earnings Reconciliation (Cash Basis) - Managed Account

Interest/Dividends/Coupons Received	975,692.83
Less Purchased Interest Related to Interest/Coupons	(102,073.60)
Plus Net Realized Gains/Losses	352,942.80
Total Cash Basis Earnings	\$1,226,562.03

Cash Balance

Closing Cash Balance	\$998,947.03
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Earnings Reconciliation (Accrual Basis)

	Total
Ending Amortized Value of Securities	564,530,775.85
Ending Accrued Interest	1,732,139.22
Plus Proceeds from Sales	8,993,322.55
Plus Proceeds of Maturities/Calls/Principal Payments	7,399,115.24
Plus Coupons/Dividends Received	908,463.01
Less Cost of New Purchases	(48,444,063.34)
Less Beginning Amortized Value of Securities	(532,373,887.10)
Less Beginning Accrued Interest	(1,949,601.62)
Total Accrual Basis Earnings	\$796,263.81



Portfolio Summary and Statistics

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

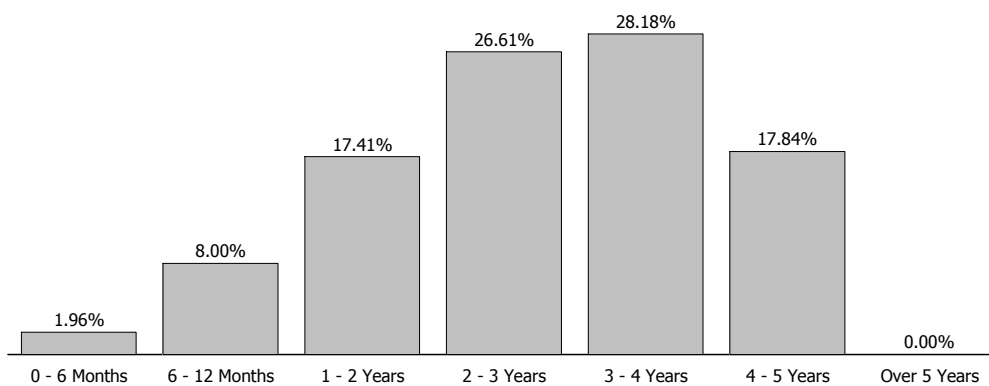
CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Account Summary

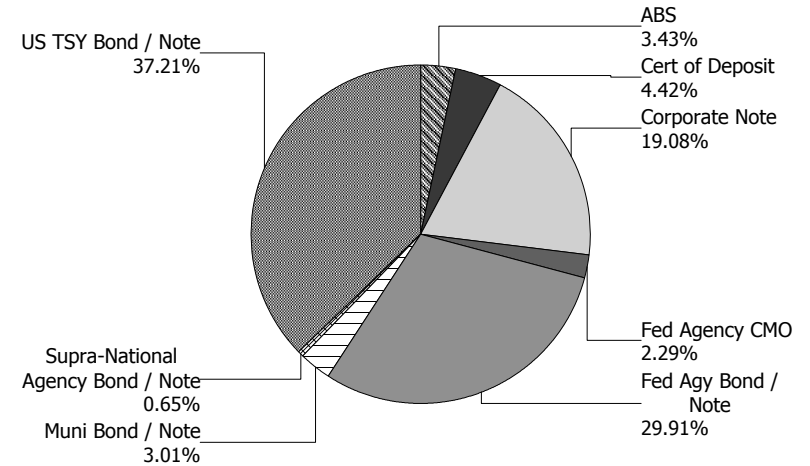
Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	208,389,000.00	212,922,099.16	37.21
Supra-National Agency Bond / Note	3,740,000.00	3,734,737.82	0.65
Municipal Bond / Note	16,850,000.00	17,195,080.70	3.01
Federal Agency Collateralized Mortgage Obligation	12,826,303.76	13,120,801.25	2.29
Federal Agency Bond / Note	170,020,000.00	171,114,007.17	29.91
Corporate Note	105,675,000.00	109,157,449.72	19.08
Certificate of Deposit	24,950,000.00	25,266,911.03	4.42
Asset-Backed Security	19,461,994.97	19,612,911.93	3.43
Managed Account Sub-Total	561,912,298.73	572,123,998.78	100.00%
Accrued Interest		1,732,139.22	
Total Portfolio	561,912,298.73	573,856,138.00	

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

Maturity Distribution



Sector Allocation



Characteristics

Yield to Maturity at Cost	1.23%
Yield to Maturity at Market	0.51%
Weighted Average Days to Maturity	1012



Managed Account Issuer Summary

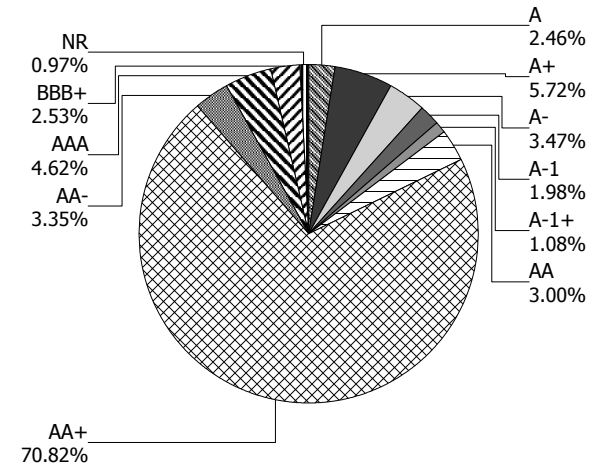
For the Month Ending **August 31, 2021**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Issuer Summary

Issuer	Market Value of Holdings	Percent
ALLY AUTO RECEIVABLES TRUST	182,547.36	0.03
AMAZON.COM INC	3,084,299.71	0.54
AMERICAN EXPRESS CO	2,021,004.00	0.35
AMERICAN HONDA FINANCE	3,643,872.65	0.64
APPLE INC	6,077,958.00	1.06
BANK OF AMERICA CO	3,827,848.92	0.67
CALIFORNIA DEPARTMENT OF WATER RESOURCES	155,413.85	0.03
CALIFORNIA STATE UNIVERSITY	1,241,862.50	0.22
CAPITAL ONE FINANCIAL CORP	655,326.22	0.11
CARMAX AUTO OWNER TRUST	5,296,439.76	0.93
CITIGROUP INC	3,793,819.56	0.66
CREDIT SUISSE GROUP RK	4,070,845.47	0.71
DEERE & COMPANY	4,916,383.88	0.86
DNB ASA	3,701,200.22	0.65
FANNIE MAE	108,409,859.37	18.94
FEDERAL FARM CREDIT BANKS	6,003,165.96	1.05
FEDERAL HOME LOAN BANKS	15,428,531.75	2.69
FLORIDA STATE BOARD OF ADMIN FIN CORP	3,797,737.50	0.66
FREDDIE MAC	54,393,251.34	9.50
GOLDMAN SACHS GROUP INC	3,957,213.67	0.69
HOME DEPOT INC	2,032,476.00	0.36
HONDA AUTO RECEIVABLES	3,265,497.78	0.57
HYUNDAI AUTO RECEIVABLES	1,934,292.08	0.34
INTEL CORPORATION	4,052,876.00	0.71
INTL BANK OF RECONSTRUCTION AND DEV	3,734,737.82	0.65
JP MORGAN CHASE & CO	6,291,934.85	1.10
LOS ANGELES COMMUNITY COLLEGE DISTRICT	1,937,816.50	0.34
MASTERCARD INC	4,561,261.50	0.80
MERCEDES-BENZ AUTO RECEIVABLES	294,581.08	0.05
MICROSOFT CORP	5,700,414.30	1.00
MORGAN STANLEY	2,671,830.40	0.47
NEW JERSEY TURNPIKE AUTHORITY	1,117,163.10	0.20

Credit Quality (S&P Ratings)





Managed Account Issuer Summary

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

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Issuer	Market Value of Holdings	Percent
NISSAN AUTO RECEIVABLES	4,410,381.53	0.77
NORDEA BANK ABP	6,156,487.32	1.08
NOVARTIS AG	7,594,791.36	1.33
PACCAR FINANCIAL CORP	484,911.25	0.08
PFIZER INC	6,785,792.00	1.19
SAN DIEGO COMMUNITY COLLEGE DISTRICT	1,517,439.50	0.27
SKANDINAVISKA ENSKILDA BANKEN AB	7,482,987.30	1.31
STATE OF CALIFORNIA	4,589,516.40	0.80
STATE OF MARYLAND	1,301,228.95	0.23
SUMITOMO MITSUI FINANCIAL GROUP INC	3,855,390.72	0.67
THE BANK OF NEW YORK MELLON CORPORATION	7,148,603.09	1.25
THE WALT DISNEY CORPORATION	4,046,048.00	0.71
TOYOTA MOTOR CORP	7,466,259.95	1.31
UNITED PARCEL SERVICE INC	4,053,840.00	0.71
UNITED STATES TREASURY	212,922,099.16	37.21
UNIVERSITY OF CALIFORNIA	1,536,902.40	0.27
US BANCORP	7,750,946.35	1.35
VISA INC	2,037,748.00	0.36
WAL-MART STORES INC	8,729,162.40	1.52
Total	\$572,123,998.78	100.00%



Managed Account Detail of Securities Held

For the Month Ending **August 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 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	372.83	241,155.15	250,589.06
US TREASURY NOTES DTD 02/15/2020 1.375% 02/15/2023	912828Z86	3,490,000.00	AA+	Aaa	03/02/20	03/04/20	3,548,893.75	0.80	2,216.81	3,519,064.45	3,552,711.11
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	24,299.18	3,795,830.65	3,931,812.50
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	105,191.26	10,157,381.67	10,370,312.00
US TREASURY NOTES DTD 08/01/2016 1.250% 07/31/2023	912828S92	2,375,000.00	AA+	Aaa	04/02/19	04/04/19	2,274,433.59	2.28	2,581.52	2,330,544.42	2,422,870.97
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	3,358.70	3,023,788.19	3,152,282.66
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	28,927.60	4,991,481.46	5,119,531.00
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	88,988.28	10,976,942.13	11,525,875.00
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	45,977.51	8,445,057.27	8,871,565.63
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	2,067.19	460,647.43	485,084.35
US TREASURY NOTES DTD 02/15/2021 0.125% 02/15/2024	91282CBM2	6,040,000.00	AA+	Aaa	08/19/21	08/20/21	6,013,103.13	0.30	348.78	6,013,458.20	6,016,406.55
US TREASURY NOTES DTD 02/28/2019 2.375% 02/29/2024	9128286G0	763,000.00	AA+	Aaa	08/11/21	08/12/21	802,521.02	0.33	50.06	801,672.02	802,342.19
US TREASURY NOTES DTD 02/28/2019 2.375% 02/29/2024	9128286G0	2,656,000.00	AA+	Aaa	08/11/21	08/12/21	2,792,846.25	0.35	174.25	2,789,906.48	2,792,950.00
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	62,168.48	9,247,685.85	9,632,918.43



Managed Account Detail of Securities Held

For the Month Ending **August 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 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	39,135.33	11,496,755.29	11,955,065.63
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	4,619.57	2,546,155.17	2,626,172.00
US TREASURY N/B NOTES DTD 08/15/2021 0.375% 08/15/2024		91282CCT6	6,020,000.00	AA+	Aaa	08/19/21	08/20/21	6,012,004.69	0.42	1,042.87	6,012,092.63	6,015,297.18
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	372.41	7,302,584.99	7,505,685.58
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	388.47	7,860,521.20	7,829,296.50
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	65,494.71	7,460,007.15	7,706,128.54
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	10,715.22	2,196,750.65	2,190,887.50
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	37,149.46	5,001,646.17	5,178,687.50
US TREASURY NOTES DTD 11/30/2017 2.125% 11/30/2024		9128283J7	2,140,000.00	AA+	Aaa	12/02/19	12/04/19	2,183,970.31	1.69	11,555.12	2,168,606.03	2,254,690.73
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	47,381.41	8,909,752.31	9,245,285.60
US TREASURY NOTES DTD 02/29/2020 1.125% 02/28/2025		912828ZC7	5,860,000.00	AA+	Aaa	08/19/21	08/20/21	5,982,235.94	0.53	182.11	5,981,097.10	5,982,693.75
US TREASURY NOTES DTD 04/30/2020 0.375% 04/30/2025		912828ZL7	5,995,000.00	AA+	Aaa	04/05/21	04/07/21	5,916,783.98	0.70	7,575.20	5,924,531.79	5,955,657.81
US TREASURY NOTES DTD 08/31/2020 0.250% 08/31/2025		91282CAJ0	1,840,000.00	AA+	Aaa	08/02/21	08/06/21	1,819,443.75	0.53	12.71	1,819,803.42	1,812,975.00
US TREASURY NOTES DTD 08/31/2020 0.250% 08/31/2025		91282CAJ0	4,140,000.00	AA+	Aaa	08/02/21	08/03/21	4,094,071.88	0.53	28.59	4,094,966.38	4,079,193.75



Managed Account Detail of Securities Held

For the Month Ending **August 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 08/31/2020 0.250% 08/31/2025	91282CAJ0	5,565,000.00	AA+	Aaa	08/17/21	08/20/21	5,480,220.70	0.63	38.43	5,480,911.84	5,483,264.06
US TREASURY NOTES DTD 08/31/2020 0.250% 08/31/2025	91282CAJ0	6,095,000.00	AA+	Aaa	08/19/21	08/20/21	6,004,527.34	0.62	42.09	6,005,264.89	6,005,479.69
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	3,659.31	5,612,977.90	5,625,187.50
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	4,558.08	7,064,425.04	7,006,812.50
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	7,795.11	3,738,229.90	3,702,607.20
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	1,328.80	3,999,399.38	4,017,695.31
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	1,769.02	5,333,326.34	5,348,710.94
US TREASURY NOTES DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	9,000,000.00	AA+	Aaa	07/02/21	07/07/21	8,827,031.25	0.80	2,934.78	8,832,834.87	8,873,437.50
US TREASURY NOTES DTD 02/28/2021 0.500% 02/28/2026	91282CBO3	6,035,000.00	AA+	Aaa	08/19/21	08/20/21	5,981,015.04	0.70	83.36	5,981,406.95	5,980,307.81
US TREASURY N/B NOTES DTD 05/31/2021 0.750% 05/31/2026	91282CCF6	4,060,000.00	AA+	Aaa	06/07/21	06/07/21	4,050,801.56	0.80	7,737.29	4,051,236.45	4,061,268.75
US TREASURY N/B NOTES DTD 05/31/2021 0.750% 05/31/2026	91282CCF6	7,550,000.00	AA+	Aaa	06/02/21	06/04/21	7,533,484.38	0.79	14,388.32	7,534,291.13	7,552,359.38
Security Type Sub-Total		208,389,000.00					209,680,365.31	1.21	636,710.22	209,204,190.34	212,922,099.16
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	2,519.31	3,734,022.49	3,734,737.82
Security Type Sub-Total		3,740,000.00					3,731,959.00	0.32	2,519.31	3,734,022.49	3,734,737.82



Managed Account Detail of Securities Held

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

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Municipal Bond / Note											
CA ST TXBL GO BONDS DTD 10/24/2019 2.400% 10/01/2023	13063DRJ9	4,385,000.00	AA-	Aa2	10/16/19	10/24/19	4,472,743.85	1.87	43,850.00	4,431,373.66	4,589,516.40
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	550.38	1,294,734.96	1,301,228.95
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	2,472.25	1,450,000.00	1,517,439.50
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	2,854.17	1,250,000.00	1,241,862.50
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	217.00	155,000.00	155,413.85
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	1,195.98	461,269.55	465,115.20
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	2,755.94	1,060,000.00	1,071,787.20
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	2,201.50	1,055,937.95	1,063,366.50
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	5,661.00	2,700,000.00	2,734,371.00
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	1,243.24	1,930,000.00	1,937,816.50
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	1,945.68	1,115,000.00	1,117,163.10
Security Type Sub-Total		16,850,000.00					16,946,469.95	1.27	64,947.14	16,903,316.12	17,195,080.70
Federal Agency Collateralized Mortgage Obligation											
FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/01/2021	3136B1XP4	78.01	AA+	Aaa	04/11/18	04/30/18	79.56	2.93	0.23	78.01	78.01



Managed Account Detail of Securities Held

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

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Federal Agency Collateralized Mortgage Obligation											
FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2015 2.791% 01/01/2022	3137BHYX8	3,210,711.24	AA+	Aaa	05/16/19	05/21/19	3,230,778.20	2.54	7,467.58	3,213,272.09	3,226,501.71
FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2015 2.716% 06/01/2022	3137BLUR7	1,646,160.71	AA+	Aaa	04/02/19	04/05/19	1,650,276.11	2.63	3,725.81	1,647,135.13	1,664,729.01
FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/01/2022	3137BM6P6	2,003,188.06	AA+	Aaa	04/04/18	04/09/18	2,020,246.45	2.88	5,158.21	2,006,805.52	2,037,177.53
FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.307% 08/01/2022	3137AWQH1	2,240,000.00	AA+	Aaa	09/04/19	09/09/19	2,273,075.00	1.78	4,306.40	2,250,451.32	2,274,592.81
FANNIEMAE-ACES DTD 04/01/2014 3.346% 03/01/2024	3136AJB54	2,731,182.84	AA+	Aaa	12/13/19	12/18/19	2,863,901.27	2.14	7,615.45	2,810,035.74	2,903,073.71
FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/01/2024	3137FO3V3	994,982.90	AA+	Aaa	11/20/19	11/26/19	994,959.01	2.09	1,734.59	994,968.19	1,014,648.47

Security Type Sub-Total		12,826,303.76					13,033,315.60	2.35	30,008.27	12,922,746.00	13,120,801.25
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Federal Agency Bond / Note											
FEDERAL HOME LOAN BANKS NOTES DTD 02/21/2020 1.375% 02/17/2023	3130AJ7E3	6,730,000.00	AA+	Aaa	02/20/20	02/21/20	6,717,616.80	1.44	3,598.68	6,723,944.48	6,848,946.02
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	7,769.58	6,449,174.08	6,449,547.20
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	12,282.71	10,174,908.99	10,195,901.60
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	5,225.00	7,586,880.25	7,607,402.40
FREDDIE MAC NOTES DTD 06/26/2020 0.250% 06/26/2023	3137EAES4	6,905,000.00	AA+	Aaa	06/24/20	06/26/20	6,884,837.40	0.35	3,116.84	6,892,791.96	6,910,834.73
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	3,035.21	8,558,608.16	8,577,687.29
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	222.88	4,581,924.79	4,588,475.43



Managed Account Detail of Securities Held

For the Month Ending **August 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 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	166,344.70	12,302,625.36	12,987,185.28
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	2,555.63	3,919,697.39	3,915,732.11
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	2,728.61	4,179,282.68	4,180,781.66
FREDDIE MAC NOTES DTD 12/04/2020 0.250% 12/04/2023	3137EAFA2	4,445,000.00	AA+	Aaa	12/02/20	12/04/20	4,440,599.45	0.28	2,685.52	4,441,688.54	4,444,835.54
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	26,650.78	3,472,851.81	3,666,921.45
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	5,213.54	1,500,000.00	1,506,996.00
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	21,352.50	8,985,112.49	9,098,372.52
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	9,361.67	4,902,326.41	4,912,664.28
FANNIE MAE NOTES DTD 04/24/2020 0.625% 04/22/2025	3135G03U5	525,000.00	AA+	Aaa	05/21/20	05/26/20	526,727.25	0.56	1,175.78	526,280.98	526,197.00
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	6,797.13	3,039,636.99	3,041,919.80
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	14,781.25	6,590,093.70	6,615,048.00
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	25,979.16	11,655,046.23	11,626,448.00
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	1,531.39	1,494,239.23	1,487,113.87
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	4,265.28	4,164,302.38	4,141,961.45



Managed Account Detail of Securities Held

For the Month Ending **August 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 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	7,857.36	7,632,983.64	7,630,191.64
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	1,925.00	4,602,101.00	4,575,592.56
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	192.19	3,060,830.29	3,042,334.27
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	307.19	4,896,663.82	4,862,787.96
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	11,668.96	7,072,648.82	7,010,414.75
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	10,137.13	4,523,499.97	4,496,169.96
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	7,322.92	4,611,106.61	4,589,665.00
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	8,668.75	5,473,242.67	5,433,171.00
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	9,800.83	6,189,053.64	6,142,708.40

Security Type Sub-Total		170,020,000.00					170,304,564.50	0.73	384,554.17	170,203,547.36	171,114,007.17
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Corporate Note											
CITIGROUP INC CORP (CALLABLE) NOTE DTD 12/08/2016 2.900% 12/08/2021	172967LC3	1,065,000.00	BBB+	A3	11/20/17	11/22/17	1,072,273.95	2.72	7,120.71	1,065,341.83	1,070,090.70
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	3,542.53	875,149.05	882,427.88
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	4,048.61	1,000,234.86	1,008,489.00
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	12,145.83	3,000,792.03	3,025,467.00



Managed Account Detail of Securities Held

For the Month Ending **August 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											
US BANCORP (CALLABLE) NOTES DTD 01/24/2017 2.625% 01/24/2022	91159HHP8	2,000,000.00	A+	A2	01/19/17	01/24/17	1,996,560.00	2.66	5,395.83	1,999,726.83	2,015,232.00
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	26,700.00	2,001,765.87	2,021,004.00
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	48,183.33	4,005,220.41	4,046,048.00
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	28,722.22	4,000,317.69	4,052,876.00
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	42,166.67	5,998,859.35	6,077,958.00
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	27,416.67	4,001,682.26	4,053,840.00
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	13,125.00	2,004,055.88	2,032,476.00
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	19,827.78	1,979,696.78	2,037,748.00
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	21,344.38	3,549,334.61	3,643,872.65
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	94.31	484,588.62	484,911.25
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	12,908.75	6,769,202.88	7,148,603.09
US BANK NA CINCINNATI CORP NOTES (CALLAB DTD 02/04/2019 3.375% 02/05/2024	91159HHV5	2,125,000.00	A+	A2	04/02/19	04/04/19	2,171,197.50	2.89	5,179.69	2,147,766.30	2,266,104.25



Managed Account Detail of Securities Held

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

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

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Corporate Note											
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	87,057.78	6,485,074.91	6,785,792.00
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	59,765.63	4,321,739.60	4,561,261.50
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	1,755.01	670,000.00	671,717.21
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	5,225.74	1,997,048.33	2,000,113.19
AMAZON.COM INC CORPORATE NOTES DTD 05/12/2021 0.450% 05/12/2024	023135BW5	3,085,000.00	AA	A1	05/10/21	05/12/21	3,080,495.90	0.50	4,203.31	3,080,956.17	3,084,299.71
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	34,405.83	8,553,372.54	8,729,162.40
US BANCORP NOTES (CALLABLE) DTD 07/29/2019 2.400% 07/30/2024	91159HHX1	3,300,000.00	A+	A2	08/01/19	08/05/19	3,302,739.00	2.38	6,820.00	3,301,578.48	3,469,610.10
JPMORGAN CHASE & CO CORPORATE NOTES (CAL DTD 09/16/2020 0.653% 09/16/2024	46647PBS4	2,935,000.00	A-	A2	09/09/20	09/16/20	2,935,000.00	0.65	8,784.21	2,935,000.00	2,939,924.93
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	10,901.36	3,815,000.00	3,827,848.92
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	7,623.75	5,678,050.39	5,700,414.30
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	1,435.50	1,610,866.36	1,644,609.29
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	1,962.00	2,195,578.62	2,247,804.54



Managed Account Detail of Securities Held

For the Month Ending **August 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												
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	6,082.22	7,547,038.20	7,594,791.36
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	4,176.61	1,310,000.00	1,316,636.46
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	4,463.55	1,403,404.65	1,407,092.40
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	37,485.94	4,004,001.10	3,957,213.67
JPMORGAN CHASE & CO CORPORATE NOTES DTD 08/10/2021 0.768% 08/09/2025		46647PCM6	3,360,000.00	A-	A2	08/03/21	08/10/21	3,360,000.00	0.77	1,505.28	3,360,000.00	3,352,009.92
Security Type Sub-Total			105,675,000.00					107,889,797.35	1.79	561,576.03	107,152,444.60	109,157,449.72
Certificate of Deposit												
SUMITOMO MITSUI BANK NY CERT DEPOS DTD 07/14/2020 0.700% 07/08/2022		86565CKU2	3,840,000.00	A-1	P-1	07/10/20	07/14/20	3,840,000.00	0.70	4,106.67	3,840,000.00	3,855,390.72
NORDEA BANK ABP NEW YORK CERT DEPOS DTD 08/29/2019 1.850% 08/26/2022		65558TLL7	6,060,000.00	A-1+	P-1	08/27/19	08/29/19	6,060,000.00	1.84	1,868.50	6,060,000.00	6,156,487.32
SKANDINAV ENSKILDA BANK LT CD DTD 09/03/2019 1.860% 08/26/2022		83050PDR7	7,365,000.00	A-1	P-1	08/29/19	09/03/19	7,365,000.00	1.85	2,283.15	7,365,000.00	7,482,987.30
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	18,667.13	3,620,000.00	3,701,200.22
CREDIT SUISSE NEW YORK CERT DEPOS DTD 03/23/2021 0.590% 03/17/2023		22552G3C2	4,065,000.00	A+	A1	03/19/21	03/23/21	4,065,000.00	0.59	10,792.58	4,065,000.00	4,070,845.47
Security Type Sub-Total			24,950,000.00					24,950,000.00	1.50	37,718.03	24,950,000.00	25,266,911.03
Asset-Backed Security												



Managed Account Detail of Securities Held

For the Month Ending **August 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											
ALLYA 2018-3 A3 DTD 06/27/2018 3.000% 01/15/2023	02007JAC1	182,294.81	AAA	Aaa	06/19/18	06/27/18	182,282.34	3.00	243.06	182,291.05	182,547.36
MBART 2018-1 A3 DTD 07/25/2018 3.030% 01/15/2023	58772RAD6	293,629.60	AAA	Aaa	07/17/18	07/25/18	293,618.33	3.03	395.42	293,626.15	294,581.08
NAROT 2018-B A3 DTD 07/25/2018 3.060% 03/15/2023	65479GAD1	591,774.48	AAA	Aaa	07/17/18	07/25/18	591,755.30	3.06	804.81	591,768.14	595,556.45
HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	496,222.54	AAA	NR	02/19/19	02/27/19	496,209.25	2.83	507.11	496,217.47	500,944.49
HYUNDAI AUTO RECEIVABLES TRUST DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	782,804.89	AAA	NR	04/03/19	04/10/19	782,701.88	2.66	925.45	782,760.91	789,203.46
HAROT 2019-2 A3 DTD 05/29/2019 2.520% 06/21/2023	43815MAC0	1,306,427.07	NR	Aaa	05/21/19	05/29/19	1,306,378.34	2.52	914.50	1,306,405.46	1,320,386.77
NAROT 2019-A A3 DTD 02/13/2019 2.900% 10/15/2023	65479KAD2	1,301,027.68	NR	Aaa	02/05/19	02/13/19	1,300,830.57	2.90	1,676.88	1,300,938.20	1,315,261.96
COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	649,045.21	AAA	Aaa	05/21/19	05/30/19	648,913.71	2.51	724.05	648,980.27	655,326.22
NAROT 2019-B A3 DTD 05/28/2019 2.500% 11/15/2023	65479HAC1	1,476,627.18	NR	Aaa	05/21/19	05/28/19	1,476,293.31	2.51	1,640.70	1,476,462.50	1,496,642.12
CARMX 2019-2 A3 DTD 04/17/2019 2.680% 03/15/2024	14316LAC7	987,141.51	AAA	NR	04/09/19	04/17/19	987,040.62	2.68	1,175.80	987,089.43	999,129.16
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	3,534,837.89	3,573,846.12
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	999,980.55	1,002,921.00
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	1,684,778.00	1,710,202.21
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	1,444,976.85	1,444,166.52



Managed Account Detail of Securities Held

For the Month Ending **August 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											
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	1,144,889.03	1,145,088.62
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	859,850.74	858,928.35
CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314QAC8	1,725,000.00	AAA	NR	04/13/21	04/21/21	1,724,628.26	0.52	398.67	1,724,656.30	1,728,180.04
Security Type Sub-Total		19,461,994.97					19,459,721.85	1.72	14,106.05	19,460,508.94	19,612,911.93
Managed Account Sub-Total		561,912,298.73					565,996,193.56	1.23	1,732,139.22	564,530,775.85	572,123,998.78
Securities Sub-Total		\$561,912,298.73					\$565,996,193.56	1.23%	\$1,732,139.22	\$564,530,775.85	\$572,123,998.78
Accrued Interest											\$1,732,139.22
Total Investments											\$573,856,138.00



Managed Account Fair Market Value & Analytics

For the Month Ending **August 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 02/01/2016 1.750% 01/31/2023	912828P38	245,000.00	MORGAN_S		102.28	250,589.06	17,331.83	9,433.91	1.40	0.14
US TREASURY NOTES	DTD 02/15/2020 1.375% 02/15/2023	912828Z86	3,490,000.00	BNP_PAR		101.80	3,552,711.11	3,817.36	33,646.66	1.45	0.14
US TREASURY NOTES	DTD 03/31/2016 1.500% 03/31/2023	912828O29	3,850,000.00	TD		102.13	3,931,812.50	223,630.86	135,981.85	1.56	0.15
US TREASURY NOTES	DTD 04/02/2018 2.500% 03/31/2023	9128284D9	10,000,000.00	BARCLAYS		103.70	10,370,312.00	6,640.12	212,930.33	1.55	0.16
US TREASURY NOTES	DTD 08/01/2016 1.250% 07/31/2023	912828S92	2,375,000.00	NOMURA		102.02	2,422,870.97	148,437.38	92,326.55	1.90	0.20
US TREASURY NOTES	DTD 08/01/2016 1.250% 07/31/2023	912828S92	3,090,000.00	RBC		102.02	3,152,282.66	216,903.37	128,494.47	1.90	0.20
US TREASURY NOTES	DTD 09/30/2016 1.375% 09/30/2023	912828T26	5,000,000.00	MERRILL		102.39	5,119,531.00	136,523.19	128,049.54	2.05	0.22
US TREASURY NOTES	DTD 11/15/2013 2.750% 11/15/2023	912828WE6	10,925,000.00	TD		105.50	11,525,875.00	490,344.73	548,932.87	2.14	0.25
US TREASURY NOTES	DTD 11/30/2016 2.125% 11/30/2023	912828U57	8,515,000.00	BNP_PARI		104.19	8,871,565.63	508,904.30	426,508.36	2.20	0.26
US TREASURY NOTES	DTD 12/31/2018 2.625% 12/31/2023	9128285U0	460,000.00	MERRILL		105.45	485,084.35	23,718.73	24,436.92	2.27	0.28
US TREASURY NOTES	DTD 02/15/2021 0.125% 02/15/2024	91282CBM2	6,040,000.00	BNP_PAR		99.61	6,016,406.55	3,303.42	2,948.35	2.45	0.28
US TREASURY NOTES	DTD 02/28/2019 2.375% 02/29/2024	9128286G0	763,000.00	WELLS_F		105.16	802,342.19	(178.83)	670.17	2.44	0.30
US TREASURY NOTES	DTD 02/28/2019 2.375% 02/29/2024	9128286G0	2,656,000.00	WELLS_F		105.16	2,792,950.00	103.75	3,043.52	2.44	0.30
US TREASURY NOTES	DTD 05/01/2017 2.000% 04/30/2024	912828X70	9,225,000.00	MORGAN_S		104.42	9,632,918.43	366,117.65	385,232.58	2.59	0.33
US TREASURY NOTES	DTD 06/30/2017 2.000% 06/30/2024	912828XX3	11,430,000.00	RBC		104.59	11,955,065.63	407,193.75	458,310.34	2.76	0.37
US TREASURY NOTES	DTD 07/31/2017 2.125% 07/31/2024	9128282N9	2,500,000.00	HSBC		105.05	2,626,172.00	47,265.75	80,016.83	2.84	0.38
US TREASURY N/B NOTES	DTD 08/15/2021 0.375% 08/15/2024	91282CCT6	6,020,000.00	CITIGRP		99.92	6,015,297.18	3,292.49	3,204.55	2.94	0.40



Managed Account Fair Market Value & Analytics

For the Month Ending **August 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	Date	Price	Value	On Cost	Amort Cost	Duration	at Mkt		
CUSIP	Par	Broker							
U.S. Treasury Bond / Note									
US TREASURY NOTES DTD 08/31/2017 1.875% 08/31/2024	9128282U3	7,190,000.00	HSBC	104.39	7,505,685.58	128,352.38	203,100.59	2.93	0.40
US TREASURY NOTES DTD 08/31/2017 1.875% 08/31/2024	9128282U3	7,500,000.00	RBS	104.39	7,829,296.50	(122,754.28)	(31,224.70)	2.93	0.40
US TREASURY NOTES DTD 10/02/2017 2.125% 09/30/2024	9128282Y5	7,325,000.00	HSBC	105.20	7,706,128.54	162,236.94	246,121.39	2.98	0.42
US TREASURY NOTES DTD 10/31/2019 1.500% 10/31/2024	912828YM6	2,120,000.00	BNP_PAR	103.34	2,190,887.50	(21,200.00)	(5,863.15)	3.09	0.44
US TREASURY NOTES DTD 10/31/2017 2.250% 10/31/2024	9128283D0	4,900,000.00	MORGAN_S	105.69	5,178,687.50	118,480.47	177,041.33	3.05	0.44
US TREASURY NOTES DTD 11/30/2017 2.125% 11/30/2024	9128283J7	2,140,000.00	NOMURA	105.36	2,254,690.73	70,720.42	86,084.70	3.14	0.46
US TREASURY NOTES DTD 11/30/2017 2.125% 11/30/2024	9128283J7	8,775,000.00	RBS	105.36	9,245,285.60	267,020.95	335,533.29	3.14	0.46
US TREASURY NOTES DTD 02/29/2020 1.125% 02/28/2025	912828ZC7	5,860,000.00	HSBC	102.09	5,982,693.75	457.81	1,596.65	3.44	0.52
US TREASURY NOTES DTD 04/30/2020 0.375% 04/30/2025	912828ZL7	5,995,000.00	NOMURA	99.34	5,955,657.81	38,873.83	31,126.02	3.64	0.56
US TREASURY NOTES DTD 08/31/2020 0.250% 08/31/2025	91282CAJ0	1,840,000.00	WELLS_F	98.53	1,812,975.00	(6,468.75)	(6,828.42)	3.98	0.62
US TREASURY NOTES DTD 08/31/2020 0.250% 08/31/2025	91282CAJ0	4,140,000.00	JPM_CHA	98.53	4,079,193.75	(14,878.13)	(15,772.63)	3.98	0.62
US TREASURY NOTES DTD 08/31/2020 0.250% 08/31/2025	91282CAJ0	5,565,000.00	BARCLAY	98.53	5,483,264.06	3,043.36	2,352.22	3.98	0.62
US TREASURY NOTES DTD 08/31/2020 0.250% 08/31/2025	91282CAJ0	6,095,000.00	NOMURA	98.53	6,005,479.69	952.35	214.80	3.98	0.62
US TREASURY NOTES DTD 12/31/2020 0.375% 12/31/2025	91282CBC4	5,700,000.00	WELLS_F	98.69	5,625,187.50	18,480.47	12,209.60	4.30	0.68
US TREASURY NOTES DTD 12/31/2020 0.375% 12/31/2025	91282CBC4	7,100,000.00	JPM_CHA	98.69	7,006,812.50	(52,417.97)	(57,612.54)	4.30	0.68
US TREASURY NOTES DTD 01/31/2019 2.625% 01/31/2026	9128286A3	3,415,000.00	BARCLAY	108.42	3,702,607.20	(77,504.32)	(35,622.70)	4.20	0.69
US TREASURY NOTES DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	4,075,000.00	MERRILL	98.59	4,017,695.31	27,060.54	18,295.93	4.38	0.70



Managed Account Fair Market Value & Analytics

For the Month Ending **August 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 01/31/2021 0.375% 01/31/2026	91282CBH3	5,425,000.00	HSBC		98.59	5,348,710.94	22,886.72	15,384.60	4.38	0.70
US TREASURY NOTES	DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	9,000,000.00	BNP_PAR		98.59	8,873,437.50	46,406.25	40,602.63	4.38	0.70
US TREASURY NOTES	DTD 02/28/2021 0.500% 02/28/2026	91282CBO3	6,035,000.00	WELLS_F		99.09	5,980,307.81	(707.23)	(1,099.14)	4.45	0.70
US TREASURY N/B NOTES	DTD 05/31/2021 0.750% 05/31/2026	91282CCF6	4,060,000.00	RBC		100.03	4,061,268.75	10,467.19	10,032.30	4.67	0.74
US TREASURY N/B NOTES	DTD 05/31/2021 0.750% 05/31/2026	91282CCF6	7,550,000.00	RBC		100.03	7,552,359.38	18,875.00	18,068.25	4.67	0.74
Security Type Sub-Total			208,389,000.00				212,922,099.16	3,241,733.85	3,717,908.82	3.14	0.45
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		99.86	3,734,737.82	2,778.82	715.33	2.23	0.31
Security Type Sub-Total			3,740,000.00				3,734,737.82	2,778.82	715.33	2.23	0.31
Municipal Bond / Note											
CA ST TXBL GO BONDS	DTD 10/24/2019 2.400% 10/01/2023	13063DRJ9	4,385,000.00	MORGAN_S		104.66	4,589,516.40	116,772.55	158,142.74	2.03	0.16
MD ST TXBL GO BONDS	DTD 08/05/2020 0.510% 08/01/2024	574193TO1	1,295,000.00	JPM_CHA		100.48	1,301,228.95	6,591.55	6,493.99	2.90	0.34
SAN DIEGO CCD, CA TXBL GO BONDS	DTD 10/16/2019 2.046% 08/01/2024	797272QP9	1,450,000.00	RBC		104.65	1,517,439.50	67,439.50	67,439.50	2.85	0.44
CA ST UNIV TXBL REV BONDS	DTD 09/17/2020 0.685% 11/01/2024	13077DNC2	1,250,000.00	GOLDMAN		99.35	1,241,862.50	(8,137.50)	(8,137.50)	3.13	0.89
CA ST DEPT WTR RES WTR SYS TXBL REV BND	DTD 08/06/2020 0.560% 12/01/2024	13067WRB0	155,000.00	MORGAN_		100.27	155,413.85	413.85	413.85	3.22	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	101.11	465,115.20	3,450.00	3,845.65	3.57	0.58



Managed Account Fair Market Value & Analytics

For the Month Ending **August 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										
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	101.11	1,071,787.20	11,787.20	11,787.20	3.57	0.58
FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025	341271AD6	1,050,000.00	MERRILL		101.27	1,063,366.50	5,943.00	7,428.55	3.75	0.92
FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025	341271AD6	2,700,000.00	MERRILL		101.27	2,734,371.00	34,371.00	34,371.00	3.75	0.92
LOS ANGELES CCD, CA TXBL GO BONDS DTD 11/10/2020 0.773% 08/01/2025	54438CYK2	1,930,000.00	MERRILL		100.41	1,937,816.50	7,816.50	7,816.50	3.87	0.67
NJ TURNPIKE AUTHORITY TXBL REV BONDS DTD 02/04/2021 1.047% 01/01/2026	646140DP5	1,115,000.00	CITIGRP		100.19	1,117,163.10	2,163.10	2,163.10	4.24	1.00

Security Type Sub-Total		16,850,000.00				17,195,080.70	248,610.75	291,764.58	3.13	0.57
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Federal Agency Collateralized Mortgage Obligation										
FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/01/2021	3136B1XP4	78.01	JPM_CHAS		100.00	78.01	(1.55)	0.00	0.08	3.55
FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2015 2.791% 01/01/2022	3137BHXY8	3,210,711.24	JPM_CHAS		100.49	3,226,501.71	(4,276.49)	13,229.62	0.30	1.32
FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2015 2.716% 06/01/2022	3137BLUR7	1,646,160.71	JPM_CHAS		101.13	1,664,729.01	14,452.90	17,593.88	0.59	1.21
FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/01/2022	3137BM6P6	2,003,188.06	CITIGRP		101.70	2,037,177.53	16,931.08	30,372.01	0.77	1.23
FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.307% 08/01/2022	3137AWOH1	2,240,000.00	CANT_FIT		101.54	2,274,592.81	1,517.81	24,141.49	0.91	0.62
FANNIEMAE-ACES DTD 04/01/2014 3.346% 03/01/2024	3136AJB54	2,731,182.84	JPM_CHAS		106.29	2,903,073.71	39,172.44	93,037.97	2.31	0.81
FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/01/2024	3137FO3V3	994,982.90	JPM_CHAS		101.98	1,014,648.47	19,689.46	19,680.28	1.69	1.38

Security Type Sub-Total		12,826,303.76				13,120,801.25	87,485.65	198,055.25	1.07	1.06
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Federal Agency Bond / Note



Managed Account Fair Market Value & Analytics

For the Month Ending **August 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											
FEDERAL HOME LOAN BANKS NOTES DTD 02/21/2020 1.375% 02/17/2023		3130AJ7E3	6,730,000.00	WELLS_FA		101.77	6,848,946.02	131,329.22	125,001.54	1.45	0.17
FREDDIE MAC NOTES DTD 05/07/2020 0.375% 05/05/2023		3137EAER6	6,430,000.00	DEUTSCH		100.30	6,449,547.20	(11,959.80)	373.12	1.67	0.19
FREDDIE MAC NOTES DTD 05/07/2020 0.375% 05/05/2023		3137EAER6	10,165,000.00	MORGAN_		100.30	10,195,901.60	13,824.40	20,992.61	1.67	0.19
FANNIE MAE NOTES DTD 05/22/2020 0.250% 05/22/2023		3135G04Q3	7,600,000.00	CITIGRP		100.10	7,607,402.40	30,278.40	20,522.15	1.72	0.19
FREDDIE MAC NOTES DTD 06/26/2020 0.250% 06/26/2023		3137EAES4	6,905,000.00	TD		100.08	6,910,834.73	25,997.33	18,042.77	1.82	0.20
FANNIE MAE NOTES DTD 07/10/2020 0.250% 07/10/2023		3135G05G4	8,570,000.00	CITIGRP		100.09	8,577,687.29	26,112.79	19,079.13	1.86	0.20
FREDDIE MAC NOTES DTD 08/21/2020 0.250% 08/24/2023		3137EAEV7	4,585,000.00	CITIGRP		100.08	4,588,475.43	8,152.13	6,550.64	1.98	0.21
FANNIE MAE NOTES DTD 09/14/2018 2.875% 09/12/2023		3135G0U43	12,325,000.00	HSBC		105.37	12,987,185.28	714,936.28	684,559.92	1.97	0.23
FANNIE MAE NOTES DTD 11/25/2020 0.250% 11/27/2023		3135G06H1	3,915,000.00	MORGAN_		100.02	3,915,732.11	(5,218.69)	(3,965.28)	2.24	0.24
FANNIE MAE NOTES DTD 11/25/2020 0.250% 11/27/2023		3135G06H1	4,180,000.00	RBC		100.02	4,180,781.66	1,743.06	1,498.98	2.24	0.24
FREDDIE MAC NOTES DTD 12/04/2020 0.250% 12/04/2023		3137EAFA2	4,445,000.00	CITIGRP		100.00	4,444,835.54	4,236.09	3,147.00	2.25	0.25
FEDERAL HOME LOAN BANKS NOTES DTD 12/09/2013 3.375% 12/08/2023		3130A0F70	3,425,000.00	DAIWA		107.06	3,666,921.45	139,513.95	194,069.64	2.19	0.26
FEDERAL FARM CREDIT BANK NOTES DTD 04/08/2020 0.875% 04/08/2024		3133ELVX9	1,500,000.00	STIFEL	04/08/22	100.47	1,506,996.00	6,996.00	6,996.00	0.60	0.69
FANNIE MAE NOTES DTD 01/10/2020 1.625% 01/07/2025		3135G0X24	8,760,000.00	MORGAN_		103.86	9,098,372.52	13,026.12	113,260.03	3.27	0.46
FEDERAL HOME LOAN BANK NOTES DTD 04/16/2020 0.500% 04/14/2025		3130AJHU6	4,920,000.00	CITIGRP		99.85	4,912,664.28	17,067.48	10,337.87	3.59	0.54
FANNIE MAE NOTES DTD 04/24/2020 0.625% 04/22/2025		3135G03U5	525,000.00	JEFFERI		100.23	526,197.00	(530.25)	(83.98)	3.60	0.56
FANNIE MAE NOTES DTD 04/24/2020 0.625% 04/22/2025		3135G03U5	3,035,000.00	NOMURA		100.23	3,041,919.80	576.65	2,282.81	3.60	0.56



Managed Account Fair Market Value & Analytics

For the Month Ending **August 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 04/24/2020 0.625% 04/22/2025	3135G03U5	6,600,000.00	CITIGRP		100.23	6,615,048.00	28,644.00	24,954.30	3.60	0.56
FANNIE MAE NOTES	DTD 04/24/2020 0.625% 04/22/2025	3135G03U5	11,600,000.00	TD		100.23	11,626,448.00	(47,444.00)	(28,598.23)	3.60	0.56
FANNIE MAE NOTES	DTD 06/19/2020 0.500% 06/17/2025	3135G04Z3	1,490,000.00	WELLS_F		99.81	1,487,113.87	(8,190.53)	(7,125.36)	3.76	0.55
FANNIE MAE NOTES	DTD 06/19/2020 0.500% 06/17/2025	3135G04Z3	4,150,000.00	RBS		99.81	4,141,961.45	(25,759.05)	(22,340.93)	3.76	0.55
FANNIE MAE NOTES	DTD 06/19/2020 0.500% 06/17/2025	3135G04Z3	7,645,000.00	NOMURA		99.81	7,630,191.64	1,016.79	(2,792.00)	3.76	0.55
FREDDIE MAC NOTES	DTD 07/23/2020 0.375% 07/21/2025	3137EAEU9	4,620,000.00	WELLS_F		99.04	4,575,592.56	(21,399.84)	(26,508.44)	3.87	0.63
FANNIE MAE NOTES	DTD 08/27/2020 0.375% 08/25/2025	3135G05X7	3,075,000.00	NOMURA		98.94	3,042,334.27	(15,445.73)	(18,496.02)	3.96	0.65
FANNIE MAE NOTES	DTD 08/27/2020 0.375% 08/25/2025	3135G05X7	4,915,000.00	BARCLAY		98.94	4,862,787.96	(29,209.84)	(33,875.86)	3.96	0.65
FREDDIE MAC NOTES	DTD 09/25/2020 0.375% 09/23/2025	3137EAEX3	7,090,000.00	CITIGRP		98.88	7,010,414.75	(58,244.35)	(62,234.07)	4.03	0.66
FEDERAL FARM CREDIT BANK (CALLABLE)	DTD 09/29/2020 0.530% 09/29/2025	3133EMBH4	4,530,000.00	MORGAN_	09/29/21	99.25	4,496,169.96	(25,902.54)	(27,330.01)	0.08	0.72
FANNIE MAE NOTES	DTD 11/12/2020 0.500% 11/07/2025	3135G06G3	4,625,000.00	BARCLAY		99.24	4,589,665.00	(18,777.50)	(21,441.61)	4.14	0.69
FANNIE MAE NOTES	DTD 11/12/2020 0.500% 11/07/2025	3135G06G3	5,475,000.00	NOMURA		99.24	5,433,171.00	(39,748.50)	(40,071.67)	4.14	0.69
FANNIE MAE NOTES	DTD 11/12/2020 0.500% 11/07/2025	3135G06G3	6,190,000.00	WELLS_F		99.24	6,142,708.40	(46,177.40)	(46,345.24)	4.14	0.69
Security Type Sub-Total			170,020,000.00				171,114,007.17	809,442.67	910,459.81	2.76	0.42
Corporate Note											
CITIGROUP INC CORP (CALLABLE) NOTE	DTD 12/08/2016 2.900% 12/08/2021	172967LC3	1,065,000.00	MORGAN_S	11/08/21	100.48	1,070,090.70	(2,183.25)	4,748.87	0.19	1.13
JOHN DEERE CAPITAL CORP NOTES	DTD 01/06/2017 2.650% 01/06/2022	24422ETL3	875,000.00	NEW ACCT		100.85	882,427.88	5,371.63	7,278.83	0.35	0.22



Managed Account Fair Market Value & Analytics

For the Month Ending **August 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
Corporate Note										
JOHN DEERE CAPITAL CORP NOTES DTD 01/06/2017 2.650% 01/06/2022	24422ETL3	1,000,000.00	NEW ACCT		100.85	1,008,489.00	5,249.00	8,254.14	0.35	0.22
JOHN DEERE CAPITAL CORP NOTES DTD 01/06/2017 2.650% 01/06/2022	24422ETL3	3,000,000.00	NEW ACCT		100.85	3,025,467.00	14,547.00	24,674.97	0.35	0.22
US BANCORP (CALLABLE) NOTES DTD 01/24/2017 2.625% 01/24/2022	91159HHP8	2,000,000.00	NEW ACCT	12/23/21	100.76	2,015,232.00	18,672.00	15,505.17	0.31	0.71
AMERICAN EXPRESS CREDIT (CALLABLE) NOTES DTD 03/03/2017 2.700% 03/03/2022	0258M0EG0	2,000,000.00	BNP_PARI	01/31/22	101.05	2,021,004.00	1,684.00	19,238.13	0.41	0.63
WALT DISNEY COMPANY CORP NOTES DTD 03/06/2017 2.450% 03/04/2022	25468PDO6	4,000,000.00	WELLS_FA		101.15	4,046,048.00	(1,872.00)	40,827.59	0.51	0.20
INTEL CORP (CALLABLE) NOTES DTD 05/11/2017 2.350% 05/11/2022	458140BB5	4,000,000.00	US_BANCO	04/11/22	101.32	4,052,876.00	50,396.00	52,558.31	0.61	0.45
APPLE INC CORP (CALLABLE) NOTE DTD 05/11/2017 2.300% 05/11/2022	037833CO1	6,000,000.00	CSFB	04/11/22	101.30	6,077,958.00	85,938.00	79,098.65	0.61	0.43
UNITED PARCEL SERVICE (CALLABLE) NOTES DTD 05/16/2017 2.350% 05/16/2022	911312BC9	4,000,000.00	HSBC	04/16/22	101.35	4,053,840.00	40,960.00	52,157.74	0.62	0.45
HOME DEPOT INC CORP (CALLABLE) NOTES DTD 06/02/2015 2.625% 06/01/2022	437076BG6	2,000,000.00	US_BANCO	05/01/22	101.62	2,032,476.00	3,096.00	28,420.12	0.66	0.46
VISA INC (CALLABLE) NOTE DTD 09/11/2017 2.150% 09/15/2022	92826CAG7	2,000,000.00	US_BANCO	08/15/22	101.89	2,037,748.00	120,568.00	58,051.22	0.94	0.33
AMERICAN HONDA FINANCE DTD 01/10/2020 1.950% 05/10/2023	02665WDH1	3,550,000.00	SOCGEN		102.64	3,643,872.65	95,186.15	94,538.04	1.67	0.38
PACCAR FINANCIAL CORP CORPORATE NOTES DTD 08/11/2020 0.350% 08/11/2023	69371RO90	485,000.00	BNP_PAR		99.98	484,911.25	546.60	322.63	1.94	0.36
BANK OF NY MELLON CORP CORP NOTES DTD 08/13/2018 3.450% 08/11/2023	06406RAJ6	6,735,000.00	HSBC		106.14	7,148,603.09	333,860.69	379,400.21	1.90	0.29
US BANK NA CINCINNATI CORP NOTES (CALLAB DTD 02/04/2019 3.375% 02/05/2024	91159HHV5	2,125,000.00	KEYBANC	01/05/24	106.64	2,266,104.25	94,906.75	118,337.95	2.27	0.62



Managed Account Fair Market Value & Analytics

For the Month Ending **August 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											
PFIZER INC CORP NOTES DTD 03/11/2019 2.950% 03/15/2024		717081ES8	6,400,000.00	SUNTRUST	02/15/24	106.03	6,785,792.00	223,040.00	300,717.09	2.36	0.56
MASTERCARD INC CORP NOTES DTD 03/31/2014 3.375% 04/01/2024		57636QAB0	4,250,000.00	US_BANCO		107.32	4,561,261.50	172,499.00	239,521.90	2.47	0.52
MORGAN STANLEY CORP NOTES (CALLABLE) DTD 04/22/2021 0.731% 04/05/2024		61772BAA1	670,000.00	MORGAN_	04/05/23	100.26	671,717.21	1,717.21	1,717.21	1.59	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	100.26	2,000,113.19	2,599.49	3,064.86	1.59	0.63
AMAZON.COM INC CORPORATE NOTES DTD 05/12/2021 0.450% 05/12/2024		023135BW5	3,085,000.00	JPM_CHA		99.98	3,084,299.71	3,803.81	3,343.54	2.68	0.46
WALMART INC CORPORATE NOTES DTD 04/23/2019 2.850% 07/08/2024		931142EL3	8,200,000.00	WELLS_F	04/15/23	106.45	8,729,162.40	(108,223.60)	175,789.86	1.59	0.57
US BANCORP NOTES (CALLABLE) DTD 07/29/2019 2.400% 07/30/2024		91159HHX1	3,300,000.00	MIZUHO	06/28/24	105.14	3,469,610.10	166,871.10	168,031.62	2.75	0.62
JPMORGAN CHASE & CO CORPORATE NOTES (CAL DTD 09/16/2020 0.653% 09/16/2024		46647PBS4	2,935,000.00	JPM_CHA	09/16/23	100.17	2,939,924.93	4,924.93	4,924.93	2.03	0.60
BANK OF AMERICA CORP (CALLABLE) CORPORAT DTD 10/21/2020 0.810% 10/24/2024		06051GJH3	3,815,000.00	MERRILL	10/24/23	100.34	3,827,848.92	12,848.92	12,848.92	2.13	0.70
MICROSOFT CORP (CALLABLE) NOTES DTD 02/12/2015 2.700% 02/12/2025		594918BB9	5,350,000.00	JSEB	11/12/24	106.55	5,700,414.30	(27,349.20)	22,363.91	3.09	0.77
TOYOTA MOTOR CREDIT CORP CORP NOTES DTD 02/13/2020 1.800% 02/13/2025		89236TGT6	1,595,000.00	MITSU		103.11	1,644,609.29	27,917.29	33,742.93	3.36	0.88
TOYOTA MOTOR CREDIT CORP CORP NOTES DTD 02/13/2020 1.800% 02/13/2025		89236TGT6	2,180,000.00	CITIGRP		103.11	2,247,804.54	46,505.94	52,225.92	3.36	0.88
NOVARTIS CAPITAL CORP DTD 02/14/2020 1.750% 02/14/2025		66989HAP3	7,360,000.00	WELLS_F	01/14/25	103.19	7,594,791.36	(24,722.24)	47,753.16	3.29	0.81
CITIGROUP INC CORPORATE NOTES DTD 05/04/2021 0.981% 05/01/2025		172967MX6	1,310,000.00	CITIGRP		100.51	1,316,636.46	6,636.46	6,636.46	3.60	0.84



Managed Account Fair Market Value & Analytics

For the Month Ending **August 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											
CITIGROUP INC CORPORATE NOTES	DTD 05/04/2021 0.981% 05/01/2025	172967MX6	1,400,000.00	GOLDMAN		100.51	1,407,092.40	3,382.40	3,687.75	3.60	0.84
GOLDMAN SACHS GROUP INC CORPORATE NOTES	DTD 05/22/2015 3.750% 05/22/2025	38148LAE6	3,635,000.00	MORGAN_	02/22/25	108.86	3,957,213.67	(103,735.63)	(46,787.43)	3.27	1.31
JPMORGAN CHASE & CO CORPORATE NOTES	DTD 08/10/2021 0.768% 08/09/2025	46647PCM6	3,360,000.00	JPM_CHA		99.76	3,352,009.92	(7,990.08)	(7,990.08)	3.89	0.83
Security Type Sub-Total			105,675,000.00				109,157,449.72	1,267,652.37	2,005,005.12	1.94	0.58
Certificate of Deposit											
SUMITOMO MITSUI BANK NY CERT DEPOS	DTD 07/14/2020 0.700% 07/08/2022	86565CKU2	3,840,000.00	SMBC		100.40	3,855,390.72	15,390.72	15,390.72	0.86	0.22
NORDEA BANK ABP NEW YORK CERT DEPOS	DTD 08/29/2019 1.850% 08/26/2022	65558TLL7	6,060,000.00	MERRILL		101.59	6,156,487.32	96,487.32	96,487.32	0.99	0.23
SKANDINAV ENSKILDA BANK LT CD	DTD 09/03/2019 1.860% 08/26/2022	83050PDR7	7,365,000.00	BARCLAYS		101.60	7,482,987.30	117,987.30	117,987.30	0.99	0.23
DNB BANK ASA/NY LT CD	DTD 12/06/2019 2.040% 12/02/2022	23341VZT1	3,620,000.00	GOLDMAN		102.24	3,701,200.22	81,200.22	81,200.22	1.24	0.24
CREDIT SUISSE NEW YORK CERT DEPOS	DTD 03/23/2021 0.590% 03/17/2023	22552G3C2	4,065,000.00	CSFB		100.14	4,070,845.47	5,845.47	5,845.47	1.54	0.49
Security Type Sub-Total			24,950,000.00				25,266,911.03	316,911.03	316,911.03	1.10	0.27
Asset-Backed Security											
ALLYA 2018-3 A3	DTD 06/27/2018 3.000% 01/15/2023	02007JAC1	182,294.81	BARCLAYS		100.14	182,547.36	265.02	256.31	0.07	2.90
MBART 2018-1 A3	DTD 07/25/2018 3.030% 01/15/2023	58772RAD6	293,629.60	BNP_PARI		100.32	294,581.08	962.75	954.93	0.15	2.79
NAROT 2018-B A3	DTD 07/25/2018 3.060% 03/15/2023	65479GAD1	591,774.48	SOCGEN		100.64	595,556.45	3,801.15	3,788.31	0.24	2.64



Managed Account Fair Market Value & Analytics

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

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

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Asset-Backed Security											
HAROT 2019-1 A3	DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	496,222.54	MERRILL		100.95	500,944.49	4,735.24	4,727.02	0.35	2.21
HYUNDAI AUTO RECEIVABLES TRUST	DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	782,804.89	SOCGEN		100.82	789,203.46	6,501.58	6,442.55	0.35	2.19
HAROT 2019-2 A3	DTD 05/29/2019 2.520% 06/21/2023	43815MAC0	1,306,427.07	JPM_CHAS		101.07	1,320,386.77	14,008.43	13,981.31	0.48	1.92
NAROT 2019-A A3	DTD 02/13/2019 2.900% 10/15/2023	65479KAD2	1,301,027.68	MITSU		101.09	1,315,261.96	14,431.39	14,323.76	0.41	2.37
COPAR 2019-1 A3	DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	649,045.21	JPM_CHAS		100.97	655,326.22	6,412.51	6,345.95	0.44	2.06
NAROT 2019-B A3	DTD 05/28/2019 2.500% 11/15/2023	65479HAC1	1,476,627.18	WELLS_FA		101.36	1,496,642.12	20,348.81	20,179.62	0.47	1.87
CARMX 2019-2 A3	DTD 04/17/2019 2.680% 03/15/2024	14316LAC7	987,141.51	RBC		101.21	999,129.16	12,088.54	12,039.73	0.51	2.19
TAOT 2020-A A3	DTD 02/12/2020 1.660% 05/15/2024	89232HAC9	3,535,000.00	MITSU		101.10	3,573,846.12	39,101.35	39,008.23	0.76	1.25
NAROT 2020-B A3	DTD 06/30/2020 0.550% 07/15/2024	65479CAD0	1,000,000.00	MIZUHO		100.29	1,002,921.00	2,948.40	2,940.45	0.78	0.45
CARMX 2020-1 A3	DTD 01/22/2020 1.890% 12/16/2024	14315XAC2	1,685,000.00	MERRILL		101.50	1,710,202.21	25,532.81	25,424.21	0.89	1.42
HAROT 2021-1 A3	DTD 02/24/2021 0.270% 04/21/2025	43813GAC5	1,445,000.00	JPM_CHA		99.94	1,444,166.52	(807.04)	(810.33)	1.44	0.29
HART 2021-A A3	DTD 04/28/2021 0.380% 09/15/2025	44933LAC7	1,145,000.00	BARCLAY		100.01	1,145,088.62	209.07	199.59	1.94	0.38
CARMX 2021-1 A3	DTD 01/27/2021 0.340% 12/15/2025	14316NAC3	860,000.00	MITSU		99.88	858,928.35	(901.71)	(922.39)	1.53	0.37
CARMX 2021-2 A3	DTD 04/21/2021 0.520% 02/17/2026	14314QAC8	1,725,000.00	MERRILL		100.18	1,728,180.04	3,551.78	3,523.74	2.18	0.48
Security Type Sub-Total			19,461,994.97				19,612,911.93	153,190.08	152,402.99	0.90	1.38
Managed Account Sub-Total			561,912,298.73				572,123,998.78	6,127,805.22	7,593,222.93	2.58	0.51



Managed Account Fair Market Value & Analytics

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

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Securities Sub-Total	\$561,912,298.73	\$572,123,998.78	\$6,127,805.22	\$7,593,222.93	2.58	0.51%
Accrued Interest		\$1,732,139.22				
Total Investments		\$573,856,138.00				



Managed Account Security Transactions & Interest

For the Month Ending **August 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									
BUY										
08/02/21	08/03/21	US TREASURY NOTES DTD 08/31/2020 0.250% 08/31/2025	91282CAJ0	4,140,000.00	(4,094,071.88)	(4,387.50)	(4,098,459.38)			
08/02/21	08/06/21	US TREASURY NOTES DTD 08/31/2020 0.250% 08/31/2025	91282CAJ0	1,840,000.00	(1,819,443.75)	(1,987.50)	(1,821,431.25)			
08/03/21	08/10/21	JPMORGAN CHASE & CO CORPORATE NOTES DTD 08/10/2021 0.768% 08/09/2025	46647PCM6	3,360,000.00	(3,360,000.00)	0.00	(3,360,000.00)			
08/11/21	08/12/21	US TREASURY NOTES DTD 02/28/2019 2.375% 02/29/2024	9128286G0	2,656,000.00	(2,792,846.25)	(28,283.15)	(2,821,129.40)			
08/11/21	08/12/21	US TREASURY NOTES DTD 02/28/2019 2.375% 02/29/2024	9128286G0	763,000.00	(802,521.02)	(8,125.02)	(810,646.04)			
08/17/21	08/20/21	US TREASURY NOTES DTD 08/31/2020 0.250% 08/31/2025	91282CAJ0	5,565,000.00	(5,480,220.70)	(6,540.39)	(5,486,761.09)			
08/19/21	08/20/21	US TREASURY NOTES DTD 02/29/2020 1.125% 02/28/2025	912828ZC7	5,860,000.00	(5,982,235.94)	(30,991.92)	(6,013,227.86)			
08/19/21	08/20/21	US TREASURY NOTES DTD 08/31/2020 0.250% 08/31/2025	91282CAJ0	6,095,000.00	(6,004,527.34)	(7,163.28)	(6,011,690.62)			
08/19/21	08/20/21	US TREASURY NOTES DTD 02/15/2021 0.125% 02/15/2024	91282CBM2	6,040,000.00	(6,013,103.13)	(102.58)	(6,013,205.71)			
08/19/21	08/20/21	US TREASURY N/B NOTES DTD 08/15/2021 0.375% 08/15/2024	91282CCT6	6,020,000.00	(6,012,004.69)	(306.73)	(6,012,311.42)			
08/19/21	08/20/21	US TREASURY NOTES DTD 02/28/2021 0.500% 02/28/2026	91282CBQ3	6,035,000.00	(5,981,015.04)	(14,185.53)	(5,995,200.57)			
Transaction Type Sub-Total				48,374,000.00	(48,341,989.74)	(102,073.60)	(48,444,063.34)			

INTEREST										
08/01/21	08/01/21	SAN DIEGO CCD, CA TXBL GO BONDS DTD 10/16/2019 2.046% 08/01/2024	797272QP9	1,450,000.00	0.00	14,833.50	14,833.50			
08/01/21	08/01/21	LOS ANGELES CCD, CA TXBL GO BONDS DTD 11/10/2020 0.773% 08/01/2025	54438CYK2	1,930,000.00	0.00	7,459.45	7,459.45			
08/01/21	08/01/21	MD ST TXBL GO BONDS DTD 08/05/2020 0.510% 08/01/2024	574193TO1	1,295,000.00	0.00	3,302.25	3,302.25			
08/01/21	08/25/21	FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/01/2022	3137BM6P6	2,006,562.42	0.00	5,166.90	5,166.90			



Managed Account Security Transactions & Interest

For the Month Ending **August 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										
08/01/21	08/25/21	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/01/2021	3136B1XP4	22,058.37	0.00	65.44	65.44			
08/01/21	08/25/21	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			
08/01/21	08/25/21	FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/01/2024	3137FO3V3	996,982.99	0.00	1,738.07	1,738.07			
08/01/21	08/25/21	FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2015 2.791% 01/01/2022	3137BHXY8	3,554,226.60	0.00	8,266.54	8,266.54			
08/01/21	08/25/21	FANNIEMAE-ACES DTD 04/01/2014 3.346% 03/01/2024	3136AJB54	2,736,331.40	0.00	7,629.80	7,629.80			
08/01/21	08/25/21	FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2015 2.716% 06/01/2022	3137BLUR7	1,700,000.00	0.00	3,732.42	3,732.42			
08/02/21	08/02/21	MONEY MARKET FUND	MONEY0002	0.00	0.00	29.76	29.76			
08/05/21	08/05/21	FANNIE MAE NOTES DTD 02/08/2019 2.500% 02/05/2024	3135GOV34	2,675,000.00	0.00	33,437.50	33,437.50			
08/05/21	08/05/21	US BANK NA CINCINNATI CORP NOTES (CALLAB DTD 02/04/2019 3.375% 02/05/2024	91159HHV5	2,125,000.00	0.00	35,859.38	35,859.38			
08/11/21	08/11/21	PACCAR FINANCIAL CORP CORPORATE NOTES DTD 08/11/2020 0.350% 08/11/2023	69371RO90	485,000.00	0.00	848.75	848.75			
08/11/21	08/11/21	BANK OF NY MELLON CORP CORP NOTES DTD 08/13/2018 3.450% 08/11/2023	06406RAJ6	6,735,000.00	0.00	116,178.75	116,178.75			
08/12/21	08/12/21	MICROSOFT CORP (CALLABLE) NOTES DTD 02/12/2015 2.700% 02/12/2025	594918BB9	5,350,000.00	0.00	72,225.00	72,225.00			
08/13/21	08/13/21	TOYOTA MOTOR CREDIT CORP CORP NOTES DTD 02/13/2020 1.800% 02/13/2025	89236TGT6	3,775,000.00	0.00	33,975.00	33,975.00			
08/14/21	08/14/21	NOVARTIS CAPITAL CORP DTD 02/14/2020 1.750% 02/14/2025	66989HAP3	7,360,000.00	0.00	64,400.00	64,400.00			
08/15/21	08/15/21	HART 2021-A A3 DTD 04/28/2021 0.380% 09/15/2025	44933LAC7	1,145,000.00	0.00	362.58	362.58			



Managed Account Security Transactions & Interest

For the Month Ending **August 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										
08/15/21	08/15/21	NAROT 2020-B A3 DTD 06/30/2020 0.550% 07/15/2024	65479CAD0	1,000,000.00	0.00	458.33	458.33			
08/15/21	08/15/21	CARMX 2021-1 A3 DTD 01/27/2021 0.340% 12/15/2025	14316NAC3	860,000.00	0.00	243.67	243.67			
08/15/21	08/15/21	MBART 2018-1 A3 DTD 07/25/2018 3.030% 01/15/2023	58772RAD6	393,018.69	0.00	992.37	992.37			
08/15/21	08/15/21	US TREASURY NOTES DTD 02/15/2020 1.375% 02/15/2023	912828Z86	3,490,000.00	0.00	23,993.75	23,993.75			
08/15/21	08/15/21	HYUNDAI AUTO RECEIVABLES TRUST DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	890,220.69	0.00	1,973.32	1,973.32			
08/15/21	08/15/21	NAROT 2019-B A3 DTD 05/28/2019 2.500% 11/15/2023	65479HAC1	1,616,962.72	0.00	3,368.67	3,368.67			
08/15/21	08/15/21	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			
08/15/21	08/15/21	COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	722,594.33	0.00	1,511.43	1,511.43			
08/15/21	08/15/21	CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314QAC8	1,725,000.00	0.00	747.50	747.50			
08/15/21	08/15/21	ALLYA 2018-3 A3 DTD 06/27/2018 3.000% 01/15/2023	02007JAC1	320,987.75	0.00	802.47	802.47			
08/15/21	08/15/21	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			
08/15/21	08/15/21	NAROT 2018-B A3 DTD 07/25/2018 3.060% 03/15/2023	65479GAD1	701,143.84	0.00	1,787.92	1,787.92			
08/15/21	08/15/21	CARMX 2019-2 A3 DTD 04/17/2019 2.680% 03/15/2024	14316LAC7	1,073,489.69	0.00	2,397.46	2,397.46			
08/15/21	08/15/21	NAROT 2019-A A3 DTD 02/13/2019 2.900% 10/15/2023	65479KAD2	1,446,346.61	0.00	3,495.34	3,495.34			
08/17/21	08/17/21	FEDERAL HOME LOAN BANKS NOTES DTD 02/21/2020 1.375% 02/17/2023	3130AJ7E3	6,730,000.00	0.00	46,268.75	46,268.75			
08/18/21	08/18/21	HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	563,289.64	0.00	1,328.42	1,328.42			
08/21/21	08/21/21	HAROT 2019-2 A3 DTD 05/29/2019 2.520% 06/21/2023	43815MAC0	1,444,619.90	0.00	3,033.70	3,033.70			



Managed Account Security Transactions & Interest

For the Month Ending **August 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
INTEREST											
	08/21/21	08/21/21	HAROT 2021-1 A3 DTD 02/24/2021 0.270% 04/21/2025	43813GAC5	1,445,000.00	0.00	325.13	325.13			
	08/24/21	08/24/21	FREDDIE MAC NOTES DTD 08/21/2020 0.250% 08/24/2023	3137EAEV7	4,585,000.00	0.00	5,731.25	5,731.25			
	08/25/21	08/25/21	FANNIE MAE NOTES DTD 08/27/2020 0.375% 08/25/2025	3135G05X7	7,990,000.00	0.00	14,981.25	14,981.25			
	08/26/21	08/26/21	NORDEA BANK ABP NEW YORK CERT DEPOS DTD 08/29/2019 1.850% 08/26/2022	65558TLL7	6,060,000.00	0.00	56,366.42	56,366.42			
	08/26/21	08/26/21	SKANDINAV ENSKILDA BANK LT CD DTD 09/03/2019 1.860% 08/26/2022	83050PDR7	7,365,000.00	0.00	68,875.03	68,875.03			
	08/31/21	08/31/21	US TREASURY NOTES DTD 02/28/2019 2.375% 02/29/2024	9128286G0	3,419,000.00	0.00	40,600.63	40,600.63			
	08/31/21	08/31/21	US TREASURY NOTES DTD 08/31/2020 0.250% 08/31/2025	91282CAJ0	17,640,000.00	0.00	22,050.00	22,050.00			
	08/31/21	08/31/21	US TREASURY NOTES DTD 08/31/2017 1.875% 08/31/2024	9128282U3	14,690,000.00	0.00	137,718.75	137,718.75			
	08/31/21	08/31/21	US TREASURY NOTES DTD 02/29/2020 1.125% 02/28/2025	912828ZC7	5,860,000.00	0.00	32,962.50	32,962.50			
	08/31/21	08/31/21	US TREASURY NOTES DTD 02/28/2021 0.500% 02/28/2026	91282CBO3	6,035,000.00	0.00	15,087.50	15,087.50			
Transaction Type Sub-Total					150,867,835.64	0.00	908,463.01	908,463.01			
MATURITY											
	08/06/21	08/06/21	FREDDIE MAC NOTES (CALLED, OMD 2/6/23) DTD 08/06/2020 0.300% 08/06/2021	3134GWLD6	1,830,000.00	1,830,000.00	2,745.00	1,832,745.00	0.00	0.00	
	08/20/21	08/20/21	CISCO SYSTEMS INC CORP NOTES (CALLED, OM) DTD 09/20/2016 1.850% 08/20/2021	17275RBJ0	4,000,000.00	4,000,000.00	30,833.33	4,030,833.33	148,120.00	0.00	
Transaction Type Sub-Total					5,830,000.00	5,830,000.00	33,578.33	5,863,578.33	148,120.00	0.00	
PAYDOWNS											



Managed Account Security Transactions & Interest

For the Month Ending **August 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										
08/01/21	08/25/21	FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/01/2024	3137FQ3V3	2,000.09	2,000.09	0.00	2,000.09	0.05	0.00	
08/01/21	08/25/21	FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/01/2022	3137BM6P6	3,374.36	3,374.36	0.00	3,374.36	(28.73)	0.00	
08/01/21	08/25/21	FANNIEMAE-ACES DTD 04/01/2014 3.346% 03/01/2024	3136AJB54	5,148.56	5,148.56	0.00	5,148.56	(250.19)	0.00	
08/01/21	08/25/21	FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2015 2.716% 06/01/2022	3137BLUR7	50,918.79	50,918.79	0.00	50,918.79	(127.30)	0.00	
08/01/21	08/25/21	FHLMC MULTIFAMILY STRUCTURED P DTD 11/01/2015 2.716% 06/01/2022	3137BLUR7	2,920.50	2,920.50	0.00	2,920.50	(7.30)	0.00	
08/01/21	08/25/21	FHLMC MULTIFAMILY STRUCTURED P DTD 05/01/2015 2.791% 01/01/2022	3137BHXY8	343,515.36	343,515.36	0.00	343,515.36	(2,146.97)	0.00	
08/01/21	08/25/21	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/01/2021	3136B1XP4	21,980.36	21,980.36	0.00	21,980.36	(437.21)	0.00	
08/15/21	08/15/21	MBART 2018-1 A3 DTD 07/25/2018 3.030% 01/15/2023	58772RAD6	99,389.09	99,389.09	0.00	99,389.09	3.82	0.00	
08/15/21	08/15/21	NAROT 2018-B A3 DTD 07/25/2018 3.060% 03/15/2023	65479GAD1	109,369.36	109,369.36	0.00	109,369.36	3.54	0.00	
08/15/21	08/15/21	NAROT 2019-B A3 DTD 05/28/2019 2.500% 11/15/2023	65479HAC1	140,335.54	140,335.54	0.00	140,335.54	31.73	0.00	
08/15/21	08/15/21	NAROT 2019-A A3 DTD 02/13/2019 2.900% 10/15/2023	65479KAD2	145,318.93	145,318.93	0.00	145,318.93	22.02	0.00	
08/15/21	08/15/21	HYUNDAI AUTO RECEIVABLES TRUST DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	107,415.80	107,415.80	0.00	107,415.80	14.14	0.00	
08/15/21	08/15/21	COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	73,549.12	73,549.12	0.00	73,549.12	14.90	0.00	
08/15/21	08/15/21	ALLYA 2018-3 A3 DTD 06/27/2018 3.000% 01/15/2023	02007JAC1	138,692.94	138,692.94	0.00	138,692.94	9.49	0.00	
08/15/21	08/15/21	CARMX 2019-2 A3 DTD 04/17/2019 2.680% 03/15/2024	14316LAC7	86,348.18	86,348.18	0.00	86,348.18	8.82	0.00	
08/18/21	08/18/21	HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	67,067.10	67,067.10	0.00	67,067.10	1.80	0.00	
08/21/21	08/21/21	HAROT 2019-2 A3 DTD 05/29/2019 2.520% 06/21/2023	43815MAC0	138,192.83	138,192.83	0.00	138,192.83	5.15	0.00	



Managed Account Security Transactions & Interest

For the Month Ending **August 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									
Transaction Type Sub-Total				1,535,536.91	1,535,536.91	0.00	1,535,536.91	(2,882.24)	0.00	
SELL										
08/02/21	08/03/21	US TREASURY NOTES DTD 09/30/2020 0.125% 09/30/2022	91282CAN1	1,975,000.00	1,976,002.93	843.15	1,976,846.08	2,083.01	1,682.80	FIFO
08/09/21	08/10/21	US TREASURY NOTES DTD 02/15/2020 1.375% 02/15/2023	912828Z86	3,300,000.00	3,361,359.38	22,060.77	3,383,420.15	5,671.88	32,740.76	FIFO
08/11/21	08/12/21	FANNIE MAE NOTES DTD 02/08/2019 2.500% 02/05/2024	3135G0V34	2,675,000.00	2,820,546.75	1,300.35	2,821,847.10	155,497.75	150,497.69	FIFO
08/11/21	08/12/21	FHLB BONDS DTD 02/15/2019 2.500% 02/13/2024	3130AFW94	760,000.00	801,762.00	9,447.22	811,209.22	44,452.40	43,111.63	FIFO
Transaction Type Sub-Total				8,710,000.00	8,959,671.06	33,651.49	8,993,322.55	207,705.04	228,032.88	
Managed Account Sub-Total					(32,016,781.77)	873,619.23	(31,143,162.54)	352,942.80	228,032.88	
Total Security Transactions					(32,016,781.77)	\$873,619.23	(31,143,162.54)	\$352,942.80	\$228,032.88	