

ACCOUNT STATEMENT

CITY OF STOCKTON

For the Month Ending
January 31, 2023

Client Management Team

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Contents

Cover/Disclosures
Summary Statement
Individual Accounts

Accounts included in Statement

81140000	CITY OF STOCKTON RESERVE PORTFOLIO
81140001	CITY OF STOCKTON SHORT-TERM PORTFOLIO

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

Online Access <https://www.pfmam.com>

Customer Service 1-717-232-2723

Important Disclosures

This statement is for general information purposes only and is not intended to provide specific advice or recommendations. PFM Asset Management LLC ("PFMAM") is an investment adviser registered with the U.S. Securities and Exchange Commission and a subsidiary of U.S. Bancorp Asset Management, Inc. ("USBAM"). USBAM is a subsidiary of U.S. Bank National Association ("U.S. Bank"). U.S. Bank is a separate entity and subsidiary of U.S. Bancorp. U.S. Bank is not responsible for and does not guarantee the products, services or performance of PFMAM. PFMAM maintains a written disclosure statement of our background and business experience. If you would like to receive a copy of our current disclosure statement, please contact Service Operations at the address below.

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

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

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

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

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

Important Disclosures

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

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

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

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

Rating Information provided for ratings is based upon a good faith inquiry of selected sources, but its accuracy and completeness cannot be guaranteed. Shares of some local government investment programs and TERM funds are marketed through representatives of PFMAM's affiliate, PFM Fund Distributors, Inc. which is registered with the SEC as a broker/dealer and is a member of the Financial Industry Regulatory Authority ("FINRA") and the Municipal Securities Rulemaking Board ("MSRB"). You may reach the FINRA by calling the FINRA Hotline at 1-800-289-9999 or at the FINRA website address <https://www.finra.org/investors/investor-contacts>. A brochure describing the FINRA Regulation Public Disclosure Program is also available from FINRA upon request.

Key Terms and Definitions

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

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

365 and dividing the result by 7. The yields quoted should not be considered a representation of the yield of the fund in the future, since the yield is not fixed. **Average maturity** represents the average maturity of all securities and investments of a portfolio, determined by multiplying the par or principal value of each security or investment by its maturity (days or years), summing the products, and dividing the sum by the total principal value of the portfolio. The stated maturity date of mortgage backed or callable securities are used in this statement. However the actual maturity of these securities could vary depending on the level or prepayments on the underlying mortgages or whether a callable security has or is still able to be called. **Monthly distribution yield** represents the net change in the value of one share (normally \$1.00 per share) resulting from all dividends declared during the month by a fund expressed as a percentage of the value of one share at the beginning of the month. This resulting net change is then annualized by multiplying it by 365 and dividing it by the number of calendar days in the month. **YTM at Cost** The yield to maturity at cost is the expected rate of return, based on the original cost, the annual interest receipts, maturity value and the time period from purchase date to maturity, stated as a percentage, on an annualized basis. **YTM at Market** The yield to maturity at market is the rate of return, based on the current market value, the annual interest receipts, maturity value and the time period remaining until maturity, stated as a percentage, on an annualized basis. **Managed Account** A portfolio of investments managed discretely by PFMAM according to the client's specific investment policy and requirements. The investments are directly owned by the client and held by the client's custodian. **Unsettled Trade** A trade which has been executed however the final consummation of the security transaction and payment has not yet taken place.

Please review the detail pages of this statement carefully. If you think your statement is wrong, missing account information, or if you need more information about a transaction, please contact PFMAM within 60 days of receipt. If you have other concerns or questions regarding your account, or to request an updated copy of PFMAM's current disclosure statement, please contact a member of your client management team at PFMAM Service Operations at the address below.

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

NOT FDIC INSURED NO BANK GUARANTEE MAY LOSE VALUE

Consolidated Summary Statement

For the Month Ending **January 31, 2023**

CITY OF STOCKTON

Portfolio Summary

Portfolio Holdings	Cash Dividends and Income	Closing Market Value
PFMAM Managed Account	284,237.51	406,690,829.32
CAMP Pool	0.00	70,845,058.77
Local Agency Investment Fund	0.00	30,315,904.15
Idle Funds in Reserve Portfolio	0.00	156,221.25
BoW Main Account	0.00	53,009,449.11
Total	\$284,237.51	\$561,017,462.60

Investment Allocation

Investment Type	Closing Market Value	Percent
Asset-Backed Security	5,064,378.62	0.90
Federal Agency Bond / Note	56,259,886.15	10.03
Corporate Note	63,633,571.13	11.34
Certificate of Deposit	57,421,763.15	10.24
Federal Agency Commercial Mortgage-Backed Se	760,812.58	0.14
Commercial Paper	30,047,954.80	5.36
Municipal Bond / Note	7,958,543.36	1.42
Supra-National Agency Bond / Note	5,734,543.38	1.02
U.S. Treasury Bond / Note	179,809,376.15	32.04
CAMP Pool	70,845,058.77	12.63
Local Agency Investment Fund	30,315,904.15	5.40
Idle Funds in Reserve Portfolio	156,221.25	0.03
BoW Main Account	53,009,449.11	9.45
Total	\$561,017,462.60	100.00%

Consolidated Summary Statement

Account Statement

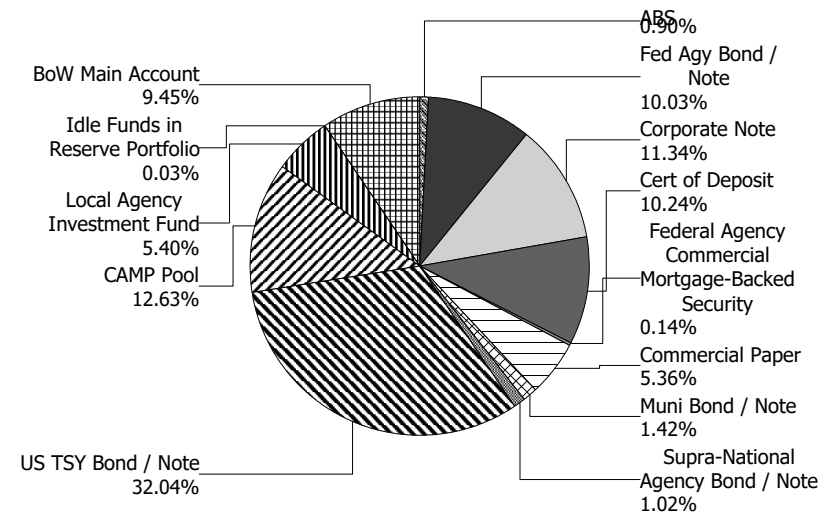
For the Month Ending **January 31, 2023**

CITY OF STOCKTON

Maturity Distribution (Fixed Income Holdings)

Portfolio Holdings	Closing Market Value	Percent
Under 30 days	157,268,848.27	28.04
31 to 60 days	21,901,876.13	3.90
61 to 90 days	10,167,454.80	1.81
91 to 180 days	51,421,669.80	9.17
181 days to 1 year	27,264,991.48	4.86
1 to 2 years	71,376,952.45	12.72
2 to 3 years	92,705,486.99	16.52
3 to 4 years	52,048,072.39	9.28
4 to 5 years	29,624,312.64	5.28
Over 5 years	47,237,797.65	8.42
Total	\$561,017,462.60	100.00%
Weighted Average Days to Maturity	672	

Sector Allocation



Consolidated Summary Statement

For the Month Ending **January 31, 2023**

CITY OF STOCKTON

Account Number	Account Name	Opening Market Value	Purchases / Deposits	Redemptions / Sales/ Maturities	Unsettled Trades	Change in Value	Closing Market Value	Cash Dividends and Income
81140000	CITY OF STOCKTON RESERVE PORTFOLIO	293,050,886.42	40,320,265.50	(9,612,530.44)	0.00	3,224,533.17	326,983,154.65	(216,956.92)
81140001	CITY OF STOCKTON SHORT-TERM PORTFOLIO	109,922,916.41	0.00	(30,490,000.00)	0.00	274,758.26	79,707,674.67	501,194.43
Total		\$402,973,802.83	\$40,320,265.50	(\$40,102,530.44)	\$0.00	\$3,499,291.43	\$406,690,829.32	\$284,237.51

Managed Account Summary Statement

For the Month Ending **January 31, 2023**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Transaction Summary - Managed Account

Opening Market Value	\$293,050,886.42
Maturities/Calls	(271,646.22)
Principal Dispositions	(9,340,884.22)
Principal Acquisitions	40,320,265.50
Unsettled Trades	0.00
Change in Current Value	3,224,533.17
Closing Market Value	\$326,983,154.65

Cash Transactions Summary - Managed Account

Maturities/Calls	0.00
Sale Proceeds	9,358,896.33
Coupon/Interest/Dividend Income	257,039.92
Principal Payments	271,646.22
Security Purchases	(40,620,510.77)
Net Cash Contribution	30,475,813.23
Reconciling Transactions	0.00

Earnings Reconciliation (Cash Basis) - Managed Account

Interest/Dividends/Coupons Received	275,052.03
Less Purchased Interest Related to Interest/Coupons	(300,245.27)
Plus Net Realized Gains/Losses	(191,763.68)
Total Cash Basis Earnings	(\$216,956.92)

Cash Balance

Closing Cash Balance **\$156,221.25**

Earnings Reconciliation (Accrual Basis)

	Total
Ending Amortized Value of Securities	341,847,457.34
Ending Accrued Interest	1,522,033.67
Plus Proceeds from Sales	9,358,896.33
Plus Proceeds of Maturities/Calls/Principal Payments	271,646.22
Plus Coupons/Dividends Received	257,039.92
Less Cost of New Purchases	(40,620,510.77)
Less Beginning Amortized Value of Securities	(311,283,341.68)
Less Beginning Accrued Interest	(1,083,351.35)
Total Accrual Basis Earnings	\$269,869.68

Portfolio Summary and Statistics

For the Month Ending **January 31, 2023**

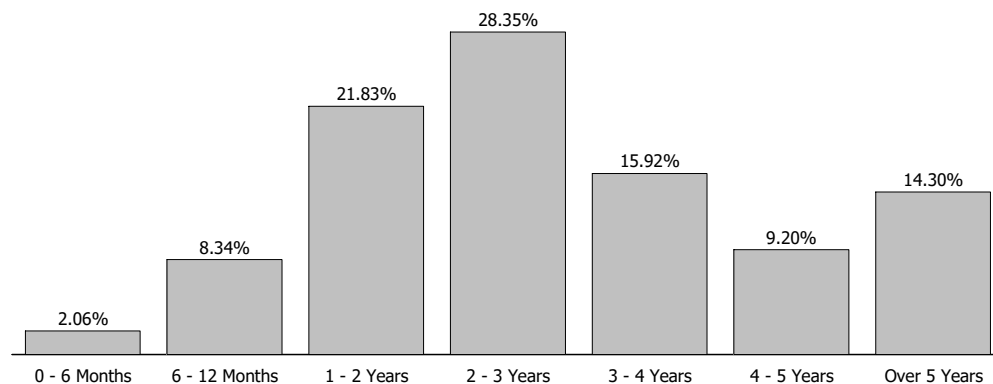
CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Account Summary

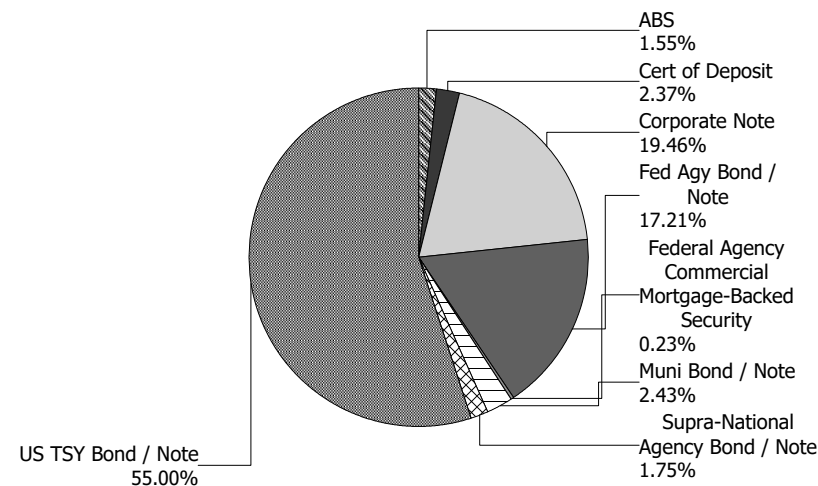
Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	193,249,500.00	179,809,376.15	55.00
Supra-National Agency Bond / Note	6,060,000.00	5,734,543.38	1.75
Municipal Bond / Note	8,425,000.00	7,958,543.36	2.43
Federal Agency Commercial Mortgage-Backed Security	769,376.57	760,812.58	0.23
Federal Agency Bond / Note	60,212,500.00	56,259,886.15	17.21
Corporate Note	66,217,500.00	63,633,571.13	19.46
Certificate of Deposit	7,775,000.00	7,762,043.28	2.37
Asset-Backed Security	5,265,576.79	5,064,378.62	1.55
Managed Account Sub-Total	347,974,453.36	326,983,154.65	100.00%
Accrued Interest		1,522,033.67	
Total Portfolio	347,974,453.36	328,505,188.32	

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

Maturity Distribution



Sector Allocation



Characteristics

Yield to Maturity at Cost	1.84%
Yield to Maturity at Market	4.08%
Weighted Average Days to Maturity	1133

Managed Account Issuer Summary

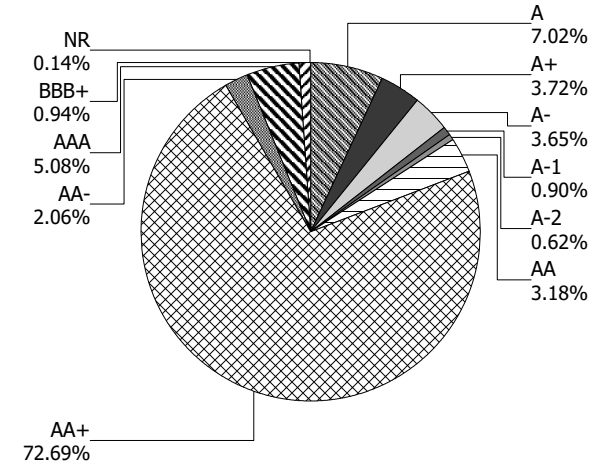
For the Month Ending **January 31, 2023**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Issuer Summary

Issuer	Market Value of Holdings	Percent
3M COMPANY	1,390,771.85	0.43
AMAZON.COM INC	3,956,413.02	1.21
AMERICAN HONDA FINANCE	1,759,495.38	0.54
BANK OF AMERICA CO	3,663,474.08	1.12
BARCLAYS PLC	2,942,214.99	0.90
CALIFORNIA DEPARTMENT OF WATER RESOURCES	72,287.35	0.02
CALIFORNIA STATE UNIVERSITY	585,456.25	0.18
CARMAX AUTO OWNER TRUST	1,287,170.19	0.39
CITIGROUP INC	1,280,877.44	0.39
CREDIT SUISSE GROUP RK	2,021,376.13	0.62
DEERE & COMPANY	2,217,000.07	0.68
DISCOVER FINANCIAL SERVICES	747,537.26	0.23
FANNIE MAE	41,179,111.24	12.60
FEDERAL FARM CREDIT BANKS	2,773,415.79	0.85
FEDERAL HOME LOAN BANKS	4,793,826.61	1.47
FLORIDA STATE BOARD OF ADMIN FIN CORP	1,733,025.00	0.53
FREDDIE MAC	8,274,345.09	2.53
GOLDMAN SACHS GROUP INC	1,777,471.38	0.54
HOME DEPOT INC	3,249,368.70	0.99
HONDA AUTO RECEIVABLES	759,421.70	0.23
HONEYWELL INTERNATIONAL	1,862,092.00	0.57
HYUNDAI AUTO RECEIVABLES	954,671.74	0.29
INTEL CORPORATION	2,115,023.14	0.65
INTER-AMERICAN DEVELOPMENT BANK	3,931,087.33	1.20
INTL BANK OF RECONSTRUCTION AND DEV	1,803,456.05	0.55
JP MORGAN CHASE & CO	2,990,845.70	0.91
LOS ANGELES COMMUNITY COLLEGE DISTRICT	887,732.45	0.27
MASTERCARD INC	2,093,333.25	0.64
MERCK & CO INC	2,265,960.94	0.69
MICROSOFT CORP	4,864,026.76	1.49
MORGAN STANLEY	1,321,045.83	0.40
NEW JERSEY TURNPIKE AUTHORITY	508,925.03	0.16

Credit Quality (S&P Ratings)



Managed Account Issuer Summary

For the Month Ending **January 31, 2023**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Issuer	Market Value of Holdings	Percent
NISSAN AUTO RECEIVABLES	90,285.60	0.03
NOVARTIS AG	3,494,800.32	1.07
PACCAR FINANCIAL CORP	236,849.99	0.07
PFIZER INC	3,137,814.40	0.96
SAN DIEGO COMMUNITY COLLEGE DISTRICT	702,126.25	0.21
STATE OF CALIFORNIA	2,156,082.58	0.66
STATE OF MARYLAND	614,179.65	0.19
STATE STREET CORPORATION	4,022,980.06	1.23
TARGET CORP	1,973,912.46	0.60
THE BANK OF NEW YORK MELLON CORPORATION	3,340,401.73	1.02
TORONTO-DOMINION BANK	2,798,452.16	0.86
TOYOTA MOTOR CORP	3,007,805.61	0.92
TRUIST FIN CORP	2,187,725.40	0.67
UNITED STATES TREASURY	179,809,376.15	55.00
UNIVERSITY OF CALIFORNIA	698,728.80	0.21
US BANCORP	2,644,387.15	0.81
WAL-MART STORES INC	4,004,986.60	1.22
Total	\$326,983,154.65	100.00%

Managed Account Detail of Securities Held

For the Month Ending **January 31, 2023**

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 08/01/2016 1.250% 07/31/2023	912828S92	2,500.00	AA+	Aaa	04/02/19	04/04/19	2,394.14	2.28	0.09	2,487.93	2,456.64
US TREASURY NOTES DTD 09/30/2016 1.375% 09/30/2023	912828T26	155,000.00	AA+	Aaa	08/07/19	08/08/19	154,473.24	1.46	726.03	154,916.15	151,536.71
US TREASURY NOTES DTD 11/15/2013 2.750% 11/15/2023	912828WE6	12,500.00	AA+	Aaa	03/06/19	03/08/19	12,626.46	2.52	74.07	12,521.19	12,300.78
US TREASURY NOTES DTD 11/15/2020 0.250% 11/15/2023	91282CAW1	1,572,500.00	AA+	Aaa	10/04/21	10/06/21	1,570,780.08	0.30	847.06	1,571,858.94	1,517,708.12
US TREASURY NOTES DTD 11/30/2016 2.125% 11/30/2023	912828U57	4,257,500.00	AA+	Aaa	01/07/19	01/09/19	4,181,330.66	2.52	15,658.59	4,244,620.30	4,165,032.21
US TREASURY NOTES DTD 12/31/2018 2.625% 12/31/2023	912828U00	230,000.00	AA+	Aaa	01/30/19	01/31/19	230,682.81	2.56	533.70	230,126.67	225,579.68
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	7,709.04	779,682.88	744,044.18
US TREASURY NOTES DTD 02/28/2019 2.375% 02/29/2024	9128286G0	946,500.00	AA+	Aaa	08/11/21	08/12/21	995,266.93	0.35	9,563.05	967,085.83	922,985.34
US TREASURY NOTES DTD 03/31/2017 2.125% 03/31/2024	912828W71	2,965,000.00	AA+	Aaa	01/05/22	01/06/22	3,046,537.50	0.88	21,463.67	3,007,419.51	2,878,366.26
US TREASURY N/B NOTES DTD 04/15/2021 0.375% 04/15/2024	91282CBV2	1,570,000.00	AA+	Aaa	10/04/21	10/06/21	1,569,141.40	0.40	1,763.02	1,569,591.19	1,491,990.63
US TREASURY NOTES DTD 05/01/2017 2.000% 04/30/2024	912828X70	2,257,500.00	AA+	Aaa	06/03/19	06/05/19	2,267,729.29	1.90	11,599.31	2,260,093.02	2,184,836.72
US TREASURY NOTES DTD 06/30/2017 2.000% 06/30/2024	912828XX3	5,715,000.00	AA+	Aaa	07/01/19	07/03/19	5,773,935.94	1.78	10,103.87	5,731,640.36	5,514,082.32
US TREASURY NOTES DTD 07/31/2017 2.125% 07/31/2024	9128282N9	1,250,000.00	AA+	Aaa	08/07/19	08/08/19	1,289,453.12	1.47	73.38	1,261,842.44	1,207,226.50
US TREASURY N/B NOTES DTD 08/15/2021 0.375% 08/15/2024	91282CCT6	3,010,000.00	AA+	Aaa	08/19/21	08/20/21	3,006,002.34	0.42	5,214.33	3,007,944.37	2,827,518.75

Managed Account Detail of Securities Held

For the Month Ending **January 31, 2023**

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	7,137,500.00	AA+	Aaa	11/25/20	11/27/20	7,567,701.66	0.26	56,932.41	7,318,291.23	6,856,460.94
US TREASURY N/B NOTES DTD 09/15/2021 0.375% 09/15/2024	91282CCX7	1,577,500.00	AA+	Aaa	10/04/21	10/06/21	1,571,769.24	0.50	2,271.47	1,574,344.08	1,479,152.66
US TREASURY NOTES DTD 10/31/2019 1.500% 10/31/2024	912828YM6	1,060,000.00	AA+	Aaa	01/12/21	01/13/21	1,106,043.75	0.35	4,084.81	1,081,179.46	1,009,650.00
US TREASURY NOTES DTD 10/31/2017 2.250% 10/31/2024	9128283D0	1,700,000.00	AA+	Aaa	11/01/19	11/05/19	1,755,582.03	1.57	9,826.66	1,719,462.86	1,640,234.46
US TREASURY NOTES DTD 11/30/2017 2.125% 11/30/2024	9128283J7	5,457,500.00	AA+	Aaa	01/03/20	01/07/20	5,583,917.87	1.63	20,072.06	5,504,703.54	5,250,285.27
US TREASURY NOTES DTD 02/29/2020 1.125% 02/28/2025	912828ZC7	1,387,500.00	AA+	Aaa	08/19/21	08/20/21	1,416,442.38	0.53	6,640.45	1,404,532.86	1,304,683.59
US TREASURY NOTES DTD 02/29/2020 1.125% 02/28/2025	912828ZC7	3,085,000.00	AA+	Aaa	10/04/21	10/06/21	3,139,108.01	0.60	14,764.54	3,118,049.05	2,900,864.07
US TREASURY NOTES DTD 04/30/2020 0.375% 04/30/2025	912828ZL7	2,997,500.00	AA+	Aaa	04/05/21	04/07/21	2,958,391.99	0.70	2,887.78	2,975,916.81	2,760,978.67
US TREASURY NOTES DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	1,597,500.00	AA+	Aaa	10/04/21	10/06/21	1,571,103.81	0.70	353.04	1,580,457.71	1,462,211.72
US TREASURY NOTES DTD 08/31/2020 0.250% 08/31/2025	91282CAJ0	2,725,000.00	AA+	Aaa	08/17/21	08/20/21	2,683,486.33	0.63	2,898.14	2,698,433.51	2,478,898.44
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	6,482.25	6,037,102.41	5,544,545.31
US TREASURY NOTES DTD 10/31/2020 0.250% 10/31/2025	91282CAT8	3,500,000.00	AA+	Aaa	10/04/21	10/06/21	3,425,898.44	0.78	2,247.93	3,449,983.94	3,168,046.70
US TREASURY NOTES DTD 11/30/2020 0.375% 11/30/2025	91282CAZ4	6,772,500.00	AA+	Aaa	11/01/21	11/02/21	6,589,430.86	1.05	4,395.61	6,645,495.02	6,137,578.13
US TREASURY NOTES DTD 12/31/2020 0.375% 12/31/2025	91282CBC4	700,000.00	AA+	Aaa	01/11/21	01/13/21	695,980.47	0.49	232.04	697,641.05	634,046.84

Managed Account Detail of Securities Held

For the Month Ending **January 31, 2023**

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 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	1,889.51	5,641,471.86	5,162,952.84
US TREASURY NOTES DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	1,195,000.00	AA+	Aaa	07/02/21	07/07/21	1,172,033.59	0.80	12.38	1,179,932.16	1,078,114.06
US TREASURY NOTES DTD 01/31/2019 2.625% 01/31/2026	9128286A3	1,707,500.00	AA+	Aaa	02/04/21	02/04/21	1,890,055.76	0.46	123.82	1,817,213.81	1,648,804.69
US TREASURY NOTES DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	7,635,000.00	AA+	Aaa	02/18/22	02/22/22	7,215,969.73	1.83	79.09	7,316,140.97	6,888,201.56
US TREASURY NOTES DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	8,475,000.00	AA+	Aaa	01/04/22	01/06/22	8,174,402.34	1.27	87.79	8,253,496.34	7,646,039.07
US TREASURY NOTES DTD 02/28/2021 0.500% 02/28/2026	91282CBO3	1,980,000.00	AA+	Aaa	12/03/21	12/07/21	1,926,632.81	1.15	4,211.60	1,941,184.36	1,788,806.25
US TREASURY NOTES DTD 02/28/2021 0.500% 02/28/2026	91282CBO3	10,690,000.00	AA+	Aaa	02/02/22	02/03/22	10,249,872.66	1.55	22,738.40	10,357,386.94	9,657,746.88
US TREASURY N/B NOTES DTD 05/31/2021 0.750% 05/31/2026	91282CCF6	805,000.00	AA+	Aaa	06/07/21	06/07/21	803,176.17	0.80	1,044.95	803,781.77	728,525.00
US TREASURY N/B NOTES DTD 05/31/2021 0.750% 05/31/2026	91282CCF6	3,155,000.00	AA+	Aaa	10/04/21	10/06/21	3,133,186.13	0.90	4,095.43	3,139,391.14	2,855,275.00
US TREASURY N/B NOTES DTD 05/31/2021 0.750% 05/31/2026	91282CCF6	4,360,000.00	AA+	Aaa	06/06/22	06/08/22	3,995,871.88	2.99	5,659.62	4,055,515.72	3,945,800.00
US TREASURY N/B NOTES DTD 09/30/2021 0.875% 09/30/2026	91282CCZ2	3,700,000.00	AA+	Aaa	04/05/22	04/07/22	3,406,746.09	2.77	11,028.85	3,460,488.41	3,337,515.44
US TREASURY NOTES DTD 11/15/2016 2.000% 11/15/2026	912828U24	2,540,000.00	AA+	Aaa	08/08/22	08/09/22	2,437,606.25	3.01	10,945.86	2,449,165.78	2,383,631.25
US TREASURY NOTES DTD 02/15/2017 2.250% 02/15/2027	912828V98	855,000.00	AA+	Aaa	08/08/22	08/09/22	828,515.04	2.99	8,886.89	831,338.39	809,043.75
US TREASURY N/B NOTES DTD 04/30/2020 0.500% 04/30/2027	912828ZN3	4,840,000.00	AA+	Aaa	08/02/22	08/03/22	4,331,989.06	2.88	6,217.13	4,385,402.11	4,241,806.01

Managed Account Detail of Securities Held

For the Month Ending **January 31, 2023**

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 06/30/2020 0.500% 06/30/2027	912828ZV5	4,215,000.00	AA+	Aaa	08/25/22	08/26/22	3,705,577.73	3.21	1,862.98	3,751,365.26	3,676,270.31
US TREASURY NOTES DTD 08/15/2017 2.250% 08/15/2027	9128282R0	2,730,000.00	AA+	Aaa	09/01/22	09/06/22	2,588,274.61	3.40	28,375.68	2,599,901.75	2,571,318.75
US TREASURY NOTES DTD 09/30/2020 0.375% 09/30/2027	91282CAL5	2,400,000.00	AA+	Aaa	10/28/22	10/31/22	1,998,843.75	4.17	3,065.93	2,019,627.89	2,067,750.00
US TREASURY N/B NOTES DTD 10/31/2022 4.125% 10/31/2027	91282CFU0	1,790,000.00	AA+	Aaa	12/01/22	12/02/22	1,820,346.09	3.74	18,969.30	1,819,314.26	1,826,918.75
US TREASURY NOTES DTD 10/31/2020 0.500% 10/31/2027	91282CAU5	5,340,000.00	AA+	Aaa	01/04/23	01/06/23	4,547,552.34	3.91	6,859.39	4,559,265.61	4,614,093.75
US TREASURY NOTES DTD 01/31/2021 0.750% 01/31/2028	91282CBJ9	540,000.00	AA+	Aaa	03/14/22	03/15/22	498,382.03	2.15	11.19	504,640.23	469,631.25
US TREASURY NOTES DTD 05/15/2018 2.875% 05/15/2028	9128284N7	1,130,000.00	AA+	Aaa	11/30/22	11/30/22	1,067,938.28	4.00	7,000.07	1,069,900.09	1,089,037.50
US TREASURY N/B NOTES DTD 07/31/2021 1.000% 07/31/2028	91282CCR0	2,375,000.00	AA+	Aaa	01/10/23	01/11/23	2,054,746.09	3.71	65.61	2,058,062.33	2,067,734.38
US TREASURY N/B NOTES DTD 09/30/2021 1.250% 09/30/2028	91282CCY5	525,000.00	AA+	Aaa	03/14/22	03/15/22	495,591.79	2.17	2,235.58	499,564.54	462,000.00
US TREASURY N/B DTD 11/15/1998 5.250% 11/15/2028	912810FF0	1,000,000.00	AA+	Aaa	11/30/22	11/30/22	1,064,765.63	4.02	11,312.15	1,062,891.38	1,082,968.80
US TREASURY NOTES DTD 02/15/2019 2.625% 02/15/2029	9128286B1	500,000.00	AA+	Aaa	03/21/22	03/22/22	509,433.59	2.33	6,063.18	508,251.59	473,437.50
US TREASURY N/B NOTES DTD 02/16/1999 5.250% 02/15/2029	912810FG8	1,875,000.00	AA+	Aaa	01/10/23	01/11/23	2,027,856.45	3.74	45,473.85	2,026,415.06	2,033,789.06
US TREASURY N/B NOTES DTD 05/31/2022 2.750% 05/31/2029	91282CES6	670,000.00	AA+	Aaa	08/05/22	08/09/22	662,698.05	2.93	3,188.94	663,214.79	638,175.00
US TREASURY N/B NOTES DTD 05/31/2022 2.750% 05/31/2029	91282CES6	1,145,000.00	AA+	Aaa	11/30/22	11/30/22	1,067,578.32	3.94	5,449.76	1,069,632.90	1,090,612.50

Managed Account Detail of Securities Held

For the Month Ending **January 31, 2023**

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 N/B NOTES DTD 05/31/2022 2.750% 05/31/2029	91282CES6	2,675,000.00	AA+	Aaa	01/11/23	01/12/23	2,535,920.90	3.67	12,731.97	2,537,114.20	2,547,937.50
US TREASURY NOTES DTD 08/15/2019 1.625% 08/15/2029	912828YB0	520,000.00	AA+	Aaa	03/21/22	03/22/22	496,518.75	2.29	3,903.53	499,263.88	463,125.00
US TREASURY N/B DTD 08/15/1999 6.125% 08/15/2029	912810FJ2	1,775,000.00	AA+	Aaa	01/10/23	01/11/23	2,023,083.98	3.72	50,223.34	2,020,920.46	2,031,820.31
US TREASURY N/B NOTES DTD 11/30/2022 3.875% 11/30/2029	91282CFY2	1,070,000.00	AA+	Aaa	11/30/22	11/30/22	1,069,289.45	3.89	7,176.20	1,069,306.96	1,089,393.75
US TREASURY N/B NOTES DTD 12/31/2022 3.875% 12/31/2029	91282CGB1	2,030,000.00	AA+	Aaa	01/10/23	01/11/23	2,059,339.84	3.64	6,953.59	2,059,097.84	2,068,696.88
US TREASURY NOTES DTD 02/15/2020 1.500% 02/15/2030	912828Z94	542,500.00	AA+	Aaa	04/06/22	04/11/22	498,040.43	2.66	3,759.17	502,630.61	476,213.28
US TREASURY N/B DTD 11/15/1999 6.250% 05/15/2030	912810FM5	925,000.00	AA+	Aaa	11/30/22	11/30/22	1,065,123.05	3.89	12,456.84	1,061,881.13	1,081,816.36
US TREASURY N/B DTD 11/15/1999 6.250% 05/15/2030	912810FM5	2,160,000.00	AA+	Aaa	01/11/23	01/12/23	2,519,859.38	3.64	29,088.39	2,517,173.86	2,526,187.39
US TREASURY NOTES DTD 05/15/2020 0.625% 05/15/2030	912828ZO6	2,535,000.00	AA+	Aaa	01/10/23	01/11/23	2,057,608.01	3.56	3,413.85	2,061,347.37	2,073,154.69
US TREASURY NOTES DTD 08/15/2020 0.625% 08/15/2030	91282CAE1	587,500.00	AA+	Aaa	04/06/22	04/11/22	498,755.37	2.65	1,696.25	507,373.61	478,261.72
US TREASURY NOTES DTD 08/15/2020 0.625% 08/15/2030	91282CAE1	2,545,000.00	AA+	Aaa	01/10/23	01/11/23	2,052,204.49	3.56	7,347.99	2,055,936.44	2,071,789.06
US TREASURY NOTES DTD 11/15/2020 0.875% 11/15/2030	91282CAV3	1,330,000.00	AA+	Aaa	11/30/22	11/30/22	1,071,065.63	3.72	2,507.53	1,076,677.21	1,098,912.50
US TREASURY NOTES DTD 02/15/2021 1.125% 02/15/2031	91282CBL4	565,000.00	AA+	Aaa	04/06/22	04/11/22	498,104.88	2.63	2,936.31	504,231.41	475,659.38
US TREASURY NOTES DTD 02/15/2001 5.375% 02/15/2031	912810FP8	1,800,000.00	AA+	Aaa	01/10/23	01/11/23	2,021,273.44	3.61	44,694.29	2,019,702.00	2,025,843.84

Managed Account Detail of Securities Held

For the Month Ending **January 31, 2023**

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 N/B NOTES DTD 05/15/2021 1.625% 05/15/2031	91282CCB5	1,265,000.00	AA+	Aaa	11/30/22	11/30/22	1,070,802.73	3.76	4,429.25	1,074,764.66	1,100,352.41
US TREASURY N/B NOTES DTD 05/15/2021 1.625% 05/15/2031	91282CCB5	2,930,000.00	AA+	Aaa	01/11/23	01/12/23	2,530,673.05	3.53	10,259.04	2,533,295.89	2,548,642.33
US TREASURY N/B NOTES DTD 08/15/2021 1.250% 08/15/2031	91282CCS8	562,500.00	AA+	Aaa	04/06/22	04/11/22	498,515.62	2.63	3,248.13	504,064.81	471,796.88
US TREASURY N/B NOTES DTD 11/15/2021 1.375% 11/15/2031	91282CDJ7	1,305,000.00	AA+	Aaa	11/30/22	11/30/22	1,068,927.54	3.77	3,866.33	1,073,472.94	1,100,278.13
US TREASURY N/B NOTES DTD 11/15/2021 1.375% 11/15/2031	91282CDJ7	2,080,000.00	AA+	Aaa	01/10/23	01/11/23	1,739,075.00	3.55	6,162.43	1,741,291.54	1,753,700.00
US TREASURY N/B NOTES DTD 05/15/2022 2.875% 05/15/2032	91282CEP2	660,000.00	AA+	Aaa	08/05/22	08/09/22	662,629.69	2.83	4,088.54	662,499.94	628,650.00
US TREASURY N/B NOTES DTD 05/15/2022 2.875% 05/15/2032	91282CEP2	1,150,000.00	AA+	Aaa	11/30/22	11/30/22	1,067,164.06	3.79	7,123.96	1,068,674.96	1,095,375.00
US TREASURY N/B NOTES DTD 05/15/2022 2.875% 05/15/2032	91282CEP2	2,175,000.00	AA+	Aaa	01/10/23	01/11/23	2,056,224.61	3.57	13,473.58	2,056,955.64	2,071,687.50
US TREASURY N/B NOTES DTD 05/15/2022 2.875% 05/15/2032	91282CEP2	2,670,000.00	AA+	Aaa	01/11/23	01/12/23	2,525,548.83	3.56	16,539.99	2,526,395.80	2,543,175.00
US TREASURY N/B NOTES DTD 11/15/2022 4.125% 11/15/2032	91282CFV8	1,055,000.00	AA+	Aaa	11/30/22	11/30/22	1,084,877.93	3.78	9,376.97	1,084,360.53	1,110,057.81
US TREASURY N/B NOTES DTD 11/15/2022 4.125% 11/15/2032	91282CFV8	1,965,000.00	AA+	Aaa	01/10/23	01/11/23	2,054,269.34	3.57	17,465.16	2,053,748.02	2,067,548.44
Security Type Sub-Total		193,249,500.00					187,079,504.40	2.09	721,295.96	187,323,563.46	179,809,376.15
Supra-National Agency Bond / Note											
INTL BK RECON & DEVELOP NOTES DTD 11/24/2020 0.250% 11/24/2023	459058JM6	1,870,000.00	AAA	Aaa	11/17/20	11/24/20	1,865,979.50	0.32	870.07	1,868,913.18	1,803,456.05
INTER-AMERICAN DEVEL BK NOTES DTD 09/23/2021 0.500% 09/23/2024	4581X0DZ8	4,190,000.00	AAA	Aaa	09/15/21	09/23/21	4,186,899.40	0.52	7,448.89	4,188,302.59	3,931,087.33

Managed Account Detail of Securities Held

For the Month Ending **January 31, 2023**

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											
Security Type Sub-Total		6,060,000.00					6,052,878.90	0.46	8,318.96	6,057,215.77	5,734,543.38
Municipal Bond / Note											
CA ST TXBL GO BONDS DTD 10/24/2019 2.400% 10/01/2023	13063DRJ9	2,192,500.00	AA-	Aa2	10/16/19	10/24/19	2,236,371.92	1.87	17,540.00	2,199,883.17	2,156,082.58
MD ST TXBL GO BONDS DTD 08/05/2020 0.510% 08/01/2024	574193TO1	647,500.00	AAA	Aaa	07/23/20	08/05/20	647,318.70	0.52	1,651.13	647,431.93	614,179.65
SAN DIEGO CCD, CA TXBL GO BONDS DTD 10/16/2019 2.046% 08/01/2024	797272OP9	725,000.00	AAA	Aaa	09/18/19	10/16/19	725,000.00	2.05	7,416.75	725,000.00	702,126.25
CA ST UNIV TXBL REV BONDS DTD 09/17/2020 0.685% 11/01/2024	13077DNC2	625,000.00	AA-	Aa2	08/27/20	09/17/20	625,000.00	0.69	1,070.31	625,000.00	585,456.25
CA ST DEPT WTR RES WTR SYS TXBL REV BNDS DTD 08/06/2020 0.560% 12/01/2024	13067WRB0	77,500.00	AAA	Aa1	07/30/20	08/06/20	77,500.00	0.56	72.33	77,500.00	72,287.35
UNIV OF CAL TXBL REV BONDS DTD 07/16/2020 0.883% 05/15/2025	91412HGE7	300,000.00	AA	Aa2	07/10/20	07/16/20	300,000.00	0.88	559.23	300,000.00	275,814.00
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	857.49	460,772.10	422,914.80
FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025	341271AD6	825,000.00	AA	Aa3	09/03/20	09/16/20	825,000.00	1.26	864.88	825,000.00	762,531.00
FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025	341271AD6	1,050,000.00	AA	Aa3	09/03/20	09/16/20	1,057,423.50	1.11	1,100.75	1,053,739.34	970,494.00
LOS ANGELES CCD, CA TXBL GO BONDS DTD 11/10/2020 0.773% 08/01/2025	54438CYK2	965,000.00	AA+	Aaa	10/30/20	11/10/20	965,000.00	0.77	3,729.73	965,000.00	887,732.45
NJ TURNPIKE AUTHORITY TXBL REV BONDS DTD 02/04/2021 1.047% 01/01/2026	646140DP5	557,500.00	AA-	A1	01/22/21	02/04/21	557,500.00	1.05	486.42	557,500.00	508,925.03
Security Type Sub-Total		8,425,000.00					8,477,779.32	1.26	35,349.02	8,436,826.54	7,958,543.36

Managed Account Detail of Securities Held

For the Month Ending **January 31, 2023**

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 Commercial Mortgage-Backed Security											
FANNIEMAE-ACES DTD 04/01/2014 3.346% 03/01/2024	3136AJB54	769,376.57	AA+	Aaa	12/13/19	12/18/19	806,763.47	2.14	2,145.28	778,972.95	760,812.58
Security Type Sub-Total		769,376.57					806,763.47	2.14	2,145.28	778,972.95	760,812.58
Federal Agency Bond / Note											
FREDDIE MAC NOTES DTD 06/26/2020 0.250% 06/26/2023	3137EAE54	2,500.00	AA+	Aaa	06/24/20	06/26/20	2,492.70	0.35	0.61	2,499.03	2,454.55
FREDDIE MAC NOTES DTD 08/21/2020 0.250% 08/24/2023	3137EAEV7	817,500.00	AA+	Aaa	08/19/20	08/21/20	816,666.15	0.28	891.30	817,345.08	796,662.74
FANNIE MAE NOTES DTD 09/14/2018 2.875% 09/12/2023	3135G0U43	6,162,500.00	AA+	Aaa	11/29/18	11/30/18	6,136,124.50	2.97	68,408.03	6,159,133.24	6,088,556.16
FANNIE MAE NOTES DTD 11/25/2020 0.250% 11/27/2023	3135G06H1	3,047,500.00	AA+	Aaa	01/25/21	01/26/21	3,052,132.20	0.20	1,354.44	3,048,838.19	2,935,873.12
FREDDIE MAC NOTES DTD 12/04/2020 0.250% 12/04/2023	3137EAFA2	2,222,500.00	AA+	Aaa	12/02/20	12/04/20	2,220,299.72	0.28	879.74	2,221,885.13	2,140,140.82
FEDERAL HOME LOAN BANKS NOTES DTD 12/09/2013 3.375% 12/08/2023	3130A0F70	1,712,500.00	AA+	Aaa	01/30/19	01/31/19	1,763,703.75	2.71	8,508.98	1,721,457.77	1,692,354.15
FEDERAL FARM CREDIT BANK NOTES DTD 04/08/2020 0.875% 04/08/2024	3133ELVX9	750,000.00	AA+	Aaa	04/07/20	04/08/20	750,000.00	0.88	2,059.90	750,000.00	716,601.00
FANNIE MAE NOTES DTD 01/10/2020 1.625% 01/07/2025	3135G0X24	4,380,000.00	AA+	Aaa	03/04/20	03/05/20	4,542,673.20	0.84	4,745.00	4,444,922.15	4,164,464.58
FEDERAL HOME LOAN BANK NOTES DTD 04/16/2020 0.500% 04/14/2025	3130AJHU6	2,460,000.00	AA+	Aaa	04/15/20	04/16/20	2,447,798.40	0.60	3,655.83	2,454,628.35	2,271,135.96
FANNIE MAE NOTES DTD 04/24/2020 0.625% 04/22/2025	3135G03U5	10,880,000.00	AA+	Aaa	06/02/20	06/03/20	10,949,305.60	0.49	18,700.00	10,911,506.08	10,069,614.08
FANNIE MAE NOTES DTD 06/19/2020 0.500% 06/17/2025	3135G04Z3	1,002,500.00	AA+	Aaa	06/17/20	06/19/20	1,000,424.83	0.54	612.64	1,001,513.61	921,211.29
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	910.56	1,492,653.73	1,369,181.86

Managed Account Detail of Securities Held

For the Month Ending **January 31, 2023**

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	4,150,000.00	AA+	Aaa	10/02/20	10/05/20	4,167,720.50	0.41	2,536.11	4,158,953.19	3,813,493.10
FREDDIE MAC NOTES DTD 07/23/2020 0.375% 07/21/2025	3137EAEU9	2,310,000.00	AA+	Aaa	07/21/20	07/23/20	2,298,496.20	0.48	240.63	2,304,317.48	2,109,923.97
FANNIE MAE NOTES DTD 08/27/2020 0.375% 08/25/2025	3135G05X7	920,000.00	AA+	Aaa	08/25/20	08/27/20	915,694.40	0.47	1,495.00	917,790.55	838,685.80
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	4,996.88	3,065,878.37	2,803,216.13
FREDDIE MAC NOTES DTD 09/25/2020 0.375% 09/23/2025	3137EAEX3	3,545,000.00	AA+	Aaa	09/23/20	09/25/20	3,534,329.55	0.44	4,726.67	3,539,354.72	3,225,163.01
FEDERAL FARM CREDIT BANK (CALLABLE) DTD 09/29/2020 0.530% 09/29/2025	3133EMBH4	2,265,000.00	AA+	Aaa	10/07/20	10/09/20	2,261,036.25	0.57	4,068.19	2,262,880.62	2,056,814.79
FANNIE MAE NOTES DTD 11/12/2020 0.500% 11/07/2025	3135G06G3	1,955,000.00	AA+	Aaa	11/19/20	11/24/20	1,954,257.10	0.51	2,280.83	1,954,585.22	1,779,542.66
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	7,221.67	6,189,374.46	5,634,459.88
FEDERAL HOME LOAN BANK NOTES DTD 08/25/2022 3.375% 09/10/2032	3130AT4C8	875,000.00	AA+	Aaa	11/01/22	11/03/22	779,616.25	4.77	12,796.88	782,001.51	830,336.50
Security Type Sub-Total		60,212,500.00					60,334,741.50	0.89	151,089.89	60,201,518.48	56,259,886.15
Corporate Note											
AMERICAN HONDA FINANCE DTD 01/10/2020 1.950% 05/10/2023	02665WDH1	1,775,000.00	A-	A3	01/07/20	01/10/20	1,774,343.25	1.96	7,787.81	1,774,947.07	1,759,495.38
PACCAR FINANCIAL CORP CORPORATE NOTES DTD 08/11/2020 0.350% 08/11/2023	69371RO90	242,500.00	A+	A1	08/04/20	08/11/20	242,182.32	0.39	400.80	242,444.59	236,849.99
BANK OF NY MELLON CORP CORP NOTES DTD 08/13/2018 3.450% 08/11/2023	06406RAJ6	3,367,500.00	A	A1	01/30/19	01/31/19	3,407,371.20	3.17	54,862.19	3,372,107.02	3,340,401.73

Managed Account Detail of Securities Held

For the Month Ending **January 31, 2023**

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 BANK NA CINCINNATI CORP NOTES (CALLAB DTD 02/04/2019 3.375% 02/05/2024	91159HHV5	1,062,500.00	A+	A2	04/02/19	04/04/19	1,085,598.75	2.89	17,531.25	1,066,994.75	1,046,847.25
MERCK & CO INC (CALLABLE) CORP NOTES DTD 03/07/2019 2.900% 03/07/2024	58933YAU9	2,312,500.00	A+	A1	11/19/21	11/23/21	2,419,591.87	0.85	26,825.00	2,361,794.15	2,265,960.94
PFIZER INC CORP NOTES DTD 03/11/2019 2.950% 03/15/2024	717081ES8	3,200,000.00	A+	A1	06/03/19	06/05/19	3,281,376.00	2.38	35,662.22	3,217,972.90	3,137,814.40
MASTERCARD INC CORP NOTES DTD 03/31/2014 3.375% 04/01/2024	57636OAB0	2,125,000.00	A+	Aa3	04/02/19	04/04/19	2,194,381.25	2.67	23,906.25	2,141,166.14	2,093,333.25
MORGAN STANLEY CORP NOTES (CALLABLE) DTD 04/22/2021 0.731% 04/05/2024	61772BAA1	1,332,500.00	A-	A1	04/20/21	04/22/21	1,334,178.95	0.69	3,138.63	1,332,648.35	1,321,045.83
AMAZON.COM INC CORPORATE NOTES DTD 05/12/2021 0.450% 05/12/2024	023135BW5	1,542,500.00	AA	A1	05/10/21	05/12/21	1,540,247.95	0.50	1,523.22	1,541,542.47	1,462,769.72
WALMART INC CORPORATE NOTES DTD 04/23/2019 2.850% 07/08/2024	931142EL3	4,100,000.00	AA	Aa2	05/12/20	05/14/20	4,418,693.00	0.94	7,465.42	4,205,730.58	4,004,986.60
US BANCORP NOTES (CALLABLE) DTD 07/29/2019 2.400% 07/30/2024	91159HHX1	1,650,000.00	A+	A2	08/01/19	08/05/19	1,651,369.50	2.38	110.00	1,650,392.71	1,597,539.90
JPMORGAN CHASE & CO CORPORATE NOTES (CAL DTD 09/16/2020 0.653% 09/16/2024	46647PBS4	1,467,500.00	A-	A1	09/09/20	09/16/20	1,467,500.00	0.65	3,593.54	1,467,500.00	1,426,065.14
BANK OF AMERICA CORP (CALLABLE) CORPORAT DTD 10/21/2020 0.810% 10/24/2024	06051GJH3	1,907,500.00	A-	A2	10/16/20	10/21/20	1,907,500.00	0.81	4,163.12	1,907,500.00	1,848,569.70
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 01/10/2022 1.250% 01/10/2025	24422EVY2	2,357,500.00	A	A2	03/08/22	03/10/22	2,298,067.42	2.17	1,719.01	2,316,865.77	2,217,000.07
MICROSOFT CORP (CALLABLE) NOTES DTD 02/12/2015 2.700% 02/12/2025	594918BB9	2,675,000.00	AAA	Aaa	03/04/21	03/08/21	2,863,881.75	0.87	33,905.63	2,766,281.14	2,599,032.68

Managed Account Detail of Securities Held

For the Month Ending **January 31, 2023**

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											
TOYOTA MOTOR CREDIT CORP CORP NOTES DTD 02/13/2020 1.800% 02/13/2025	89236TGT6	292,500.00	A+	A1	05/20/20	05/26/20	295,357.73	1.58	2,457.00	293,731.61	276,230.57
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	13,398.00	1,604,348.70	1,506,282.91
NOVARTIS CAPITAL CORP DTD 02/14/2020 1.750% 02/14/2025	66989HAP3	3,680,000.00	AA-	A1	05/08/20	05/12/20	3,809,756.80	0.99	29,874.44	3,734,166.63	3,494,800.32
AMAZON.COM INC CORPORATE NOTES DTD 04/13/2022 3.000% 04/13/2025	023135CE4	2,567,500.00	AA	A1	04/11/22	04/13/22	2,563,417.67	3.06	23,107.50	2,564,512.75	2,493,643.30
3M COMPANY (CALLABLE) CORPORATE NOTES DTD 03/27/2020 2.650% 04/15/2025	88579YBM2	1,450,000.00	A	A1	04/21/22	04/25/22	1,422,595.00	3.32	11,314.03	1,429,711.22	1,390,771.85
CITIGROUP INC (CALLABLE) CORPORATE NOTES DTD 05/04/2021 0.981% 05/01/2025	172967MX6	1,355,000.00	BBB+	A3	04/28/21	05/04/21	1,358,590.75	0.91	3,323.14	1,356,494.78	1,280,877.44
GOLDMAN SACHS GROUP INC CORPORATE NOTES DTD 05/22/2015 3.750% 05/22/2025	38148LAE6	1,817,500.00	BBB+	A2	02/12/21	02/17/21	2,030,474.65	0.94	13,063.28	1,926,747.57	1,777,471.38
HONEYWELL INTL CORP NOTES (CALLABLE) DTD 05/18/2020 1.350% 06/01/2025	438516CB0	2,000,000.00	A	A2	09/03/21	09/08/21	2,039,160.00	0.82	4,500.00	2,024,125.62	1,862,092.00
JPMORGAN CHASE & CO CORP NOTES (CALLABLE) DTD 08/10/2021 0.768% 08/09/2025	46647PCM6	1,680,000.00	A-	A1	08/03/21	08/10/21	1,680,000.00	0.77	6,164.48	1,680,000.00	1,564,780.56
STATE STREET CORP (CALLABLE) CORPORATE N DTD 02/07/2022 1.746% 02/06/2026	857477BR3	437,500.00	A	A1	02/02/22	02/07/22	437,500.00	1.75	3,713.28	437,500.00	413,815.06
STATE STREET CORP NOTES (CALLABLE) DTD 10/29/2020 2.901% 03/30/2026	857477BM4	3,750,000.00	A	A1	08/08/22	08/10/22	3,639,037.50	3.78	36,564.69	3,653,659.82	3,609,165.00

Managed Account Detail of Securities Held

For the Month Ending **January 31, 2023**

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											
BANK OF AMERICA CORP NOTES (CALLABLE) DTD 03/22/2022 3.384% 04/02/2026	06051GKM0	1,875,000.00	A-	A2	03/17/22	03/22/22	1,875,000.00	3.38	20,973.75	1,875,000.00	1,814,904.38
TARGET CORP CORP NOTES (CALLABLE) DTD 01/24/2022 1.950% 01/15/2027	87612EBM7	2,140,000.00	A	A2	01/27/22	01/31/22	2,138,694.60	1.96	1,854.67	2,138,958.56	1,973,912.46
MICROSOFT CORP CORP NOTES (CALLABLE) DTD 02/06/2017 3.300% 02/06/2027	594918BY9	2,325,000.00	AAA	Aaa	01/27/23	01/31/23	2,259,644.25	4.07	37,296.88	2,259,688.80	2,264,994.08
TRUIST FINANCIAL CORP NOTES (CALLABLE) DTD 08/03/2020 1.125% 08/03/2027	89788MAC6	2,520,000.00	A-	A3	08/05/22	08/09/22	2,213,719.20	3.83	14,017.50	2,243,337.56	2,187,725.40
INTEL CORP NOTES (CALLABLE) DTD 08/05/2022 3.750% 08/05/2027	458140BY5	2,165,000.00	A	A2	08/10/22	08/12/22	2,165,476.30	3.75	39,691.67	2,165,430.22	2,115,023.14
HOME DEPOT INC CORP NOTES (CALLABLE) DTD 09/14/2017 2.800% 09/14/2027	437076BT8	3,450,000.00	A	A2	01/25/23	01/27/23	3,255,385.50	4.15	36,761.67	3,255,960.94	3,249,368.70
Security Type Sub-Total		66,217,500.00					66,686,785.16	2.17	520,670.07	66,009,262.42	63,633,571.13
Certificate of Deposit											
BARCLAYS BANK PLC NY CERT DEPOS DTD 02/03/2022 1.050% 02/01/2023	06742TG34	2,942,500.00	A-1	P-1	02/02/22	02/03/22	2,942,500.00	1.05	31,153.72	2,942,500.00	2,942,214.99
CREDIT SUISSE NEW YORK CERT DEPOS DTD 03/23/2021 0.590% 03/17/2023	22552G3C2	2,032,500.00	A-2	P-2	03/19/21	03/23/21	2,032,500.00	0.59	10,692.64	2,032,500.00	2,021,376.13
TORONTO DOMINION BANK NY CERT DEPOS DTD 10/31/2022 5.470% 10/25/2024	89115B6F2	2,800,000.00	A	A1	10/27/22	10/31/22	2,800,000.00	5.44	39,566.33	2,800,000.00	2,798,452.16
Security Type Sub-Total		7,775,000.00					7,775,000.00	2.51	81,412.69	7,775,000.00	7,762,043.28
Asset-Backed Security											
TAOT 2020-A A3 DTD 02/12/2020 1.660% 05/15/2024	89232HAC9	273,614.31	AAA	Aaa	02/04/20	02/12/20	273,594.55	1.66	201.87	273,608.35	272,206.13

Managed Account Detail of Securities Held

For the Month Ending **January 31, 2023**

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											
NAROT 2020-B A3 DTD 06/30/2020 0.550% 07/15/2024	65479CAD0	90,982.76	AAA	Aaa	06/23/20	06/30/20	90,980.27	0.55	22.24	90,981.87	90,285.60
CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/16/2024	14315XAC2	242,925.42	AAA	NR	01/14/20	01/22/20	242,877.76	1.89	204.06	242,907.21	240,226.74
HAROT 2021-1 A3 DTD 02/24/2021 0.270% 04/21/2025	43813GAC5	468,881.29	NR	Aaa	02/17/21	02/24/21	468,872.71	0.27	35.17	468,876.71	455,265.35
HART 2021-A A3 DTD 04/28/2021 0.380% 09/15/2025	44933LAC7	501,741.58	AAA	NR	04/20/21	04/28/21	501,688.79	0.38	84.74	501,710.02	485,124.00
CARMX 2021-1 A3 DTD 01/27/2021 0.340% 12/15/2025	14316NAC3	300,781.38	AAA	NR	01/20/21	01/27/21	300,721.95	0.34	45.45	300,746.45	290,368.51
TAOT 2021-C A3 DTD 09/27/2021 0.430% 01/15/2026	89239BAC5	1,000,000.00	AAA	Aaa	09/21/21	09/27/21	999,920.30	0.43	191.11	999,945.26	953,086.00
CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314OAC8	784,150.05	AAA	NR	04/13/21	04/21/21	783,981.06	0.52	181.23	784,043.46	756,574.94
HART 2021-C A3 DTD 11/17/2021 0.740% 05/15/2026	44935FAD6	495,000.00	AAA	NR	11/09/21	11/17/21	494,889.51	0.75	162.80	494,919.22	469,547.74
HAROT 2022-2 A3 DTD 08/24/2022 3.730% 07/20/2026	43815PAC3	310,000.00	AAA	NR	08/15/22	08/24/22	309,981.52	3.73	417.55	309,983.61	304,156.35
DCENT 2021-A1 A1 DTD 09/27/2021 0.580% 09/15/2026	254683CP8	797,500.00	AAA	Aaa	09/20/21	09/27/21	797,329.25	0.58	205.58	797,375.56	747,537.26
Security Type Sub-Total		5,265,576.79					5,264,837.67	0.81	1,751.80	5,265,097.72	5,064,378.62
Managed Account Sub-Total		347,974,453.36					342,478,290.42	1.84	1,522,033.67	341,847,457.34	326,983,154.65
Securities Sub-Total		\$347,974,453.36					\$342,478,290.42	1.84%	\$1,522,033.67	\$341,847,457.34	\$326,983,154.65
Accrued Interest											\$1,522,033.67
Total Investments											\$328,505,188.32

Managed Account Fair Market Value & Analytics

For the Month Ending **January 31, 2023**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
U.S. Treasury Bond / Note										
US TREASURY NOTES DTD 08/01/2016 1.250% 07/31/2023	912828S92	2,500.00	NOMURA		98.27	2,456.64	62.50	(31.29)	0.50	4.80
US TREASURY NOTES DTD 09/30/2016 1.375% 09/30/2023	912828T26	155,000.00	MERRILL		97.77	151,536.71	(2,936.53)	(3,379.44)	0.66	4.84
US TREASURY NOTES DTD 11/15/2013 2.750% 11/15/2023	912828WE6	12,500.00	TD		98.41	12,300.78	(325.68)	(220.41)	0.78	4.83
US TREASURY NOTES DTD 11/15/2020 0.250% 11/15/2023	91282CAW1	1,572,500.00	CITIGRP		96.52	1,517,708.12	(53,071.96)	(54,150.82)	0.79	4.81
US TREASURY NOTES DTD 11/30/2016 2.125% 11/30/2023	912828U57	4,257,500.00	BNP_PARI		97.83	4,165,032.21	(16,298.45)	(79,588.09)	0.82	4.82
US TREASURY NOTES DTD 12/31/2018 2.625% 12/31/2023	9128285U0	230,000.00	MERRILL		98.08	225,579.68	(5,103.13)	(4,546.99)	0.91	4.80
US TREASURY NOTES DTD 02/28/2019 2.375% 02/29/2024	9128286G0	763,000.00	WELLS_F		97.52	744,044.18	(58,476.84)	(35,638.70)	1.06	4.77
US TREASURY NOTES DTD 02/28/2019 2.375% 02/29/2024	9128286G0	946,500.00	WELLS_F		97.52	922,985.34	(72,281.59)	(44,100.49)	1.06	4.77
US TREASURY NOTES DTD 03/31/2017 2.125% 03/31/2024	912828W71	2,965,000.00	RBC		97.08	2,878,366.26	(168,171.24)	(129,053.25)	1.15	4.74
US TREASURY N/B NOTES DTD 04/15/2021 0.375% 04/15/2024	91282CBV2	1,570,000.00	TD		95.03	1,491,990.63	(77,150.77)	(77,600.56)	1.20	4.67
US TREASURY NOTES DTD 05/01/2017 2.000% 04/30/2024	912828X70	2,257,500.00	MORGAN_S		96.78	2,184,836.72	(82,892.57)	(75,256.30)	1.23	4.69
US TREASURY NOTES DTD 06/30/2017 2.000% 06/30/2024	912828XX3	5,715,000.00	RBC		96.48	5,514,082.32	(259,853.62)	(217,558.04)	1.40	4.59
US TREASURY NOTES DTD 07/31/2017 2.125% 07/31/2024	9128282N9	1,250,000.00	HSBC		96.58	1,207,226.50	(82,226.62)	(54,615.94)	1.48	4.51
US TREASURY N/B NOTES DTD 08/15/2021 0.375% 08/15/2024	91282CCT6	3,010,000.00	CITIGRP		93.94	2,827,518.75	(178,483.59)	(180,425.62)	1.53	4.49
US TREASURY NOTES DTD 08/31/2017 1.875% 08/31/2024	9128282U3	7,137,500.00	RBS		96.06	6,856,460.94	(711,240.72)	(461,830.29)	1.55	4.49
US TREASURY N/B NOTES DTD 09/15/2021 0.375% 09/15/2024	91282CCX7	1,577,500.00	JPM_CHA		93.77	1,479,152.66	(92,616.58)	(95,191.42)	1.61	4.41
US TREASURY NOTES DTD 10/31/2019 1.500% 10/31/2024	912828YM6	1,060,000.00	BNP_PAR		95.25	1,009,650.00	(96,393.75)	(71,529.46)	1.72	4.35

Managed Account Fair Market Value & Analytics

For the Month Ending **January 31, 2023**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
U.S. Treasury Bond / Note										
US TREASURY NOTES DTD 10/31/2017 2.250% 10/31/2024	9128283D0	1,700,000.00	MORGAN_S		96.48	1,640,234.46	(115,347.57)	(79,228.40)	1.71	4.36
US TREASURY NOTES DTD 11/30/2017 2.125% 11/30/2024	9128283J7	5,457,500.00	RBS		96.20	5,250,285.27	(333,632.60)	(254,418.27)	1.80	4.30
US TREASURY NOTES DTD 02/29/2020 1.125% 02/28/2025	912828ZC7	1,387,500.00	HSBC		94.03	1,304,683.59	(111,758.79)	(99,849.27)	2.05	4.15
US TREASURY NOTES DTD 02/29/2020 1.125% 02/28/2025	912828ZC7	3,085,000.00	MERRILL		94.03	2,900,864.07	(238,243.94)	(217,184.98)	2.05	4.15
US TREASURY NOTES DTD 04/30/2020 0.375% 04/30/2025	912828ZL7	2,997,500.00	NOMURA		92.11	2,760,978.67	(197,413.32)	(214,938.14)	2.24	4.09
US TREASURY NOTES DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	1,597,500.00	GOLDMAN		91.53	1,462,211.72	(108,892.09)	(118,245.99)	2.41	3.96
US TREASURY NOTES DTD 08/31/2020 0.250% 08/31/2025	91282CAJ0	2,725,000.00	BARCLAY		90.97	2,478,898.44	(204,587.89)	(219,535.07)	2.57	3.97
US TREASURY NOTES DTD 08/31/2020 0.250% 08/31/2025	91282CAJ0	6,095,000.00	NOMURA		90.97	5,544,545.31	(459,982.03)	(492,557.10)	2.57	3.97
US TREASURY NOTES DTD 10/31/2020 0.250% 10/31/2025	91282CAT8	3,500,000.00	TD		90.52	3,168,046.70	(257,851.74)	(281,937.24)	2.74	3.93
US TREASURY NOTES DTD 11/30/2020 0.375% 11/30/2025	91282CAZ4	6,772,500.00	WELLS_F		90.63	6,137,578.13	(451,852.73)	(507,916.89)	2.81	3.91
US TREASURY NOTES DTD 12/31/2020 0.375% 12/31/2025	91282CBC4	700,000.00	JPM_CHA		90.58	634,046.84	(61,933.63)	(63,594.21)	2.90	3.82
US TREASURY NOTES DTD 12/31/2020 0.375% 12/31/2025	91282CBC4	5,700,000.00	WELLS_F		90.58	5,162,952.84	(443,754.19)	(478,519.02)	2.90	3.82
US TREASURY NOTES DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	1,195,000.00	BNP_PAR		90.22	1,078,114.06	(93,919.53)	(101,818.10)	2.99	3.86
US TREASURY NOTES DTD 01/31/2019 2.625% 01/31/2026	9128286A3	1,707,500.00	BARCLAY		96.56	1,648,804.69	(241,251.07)	(168,409.12)	2.90	3.85
US TREASURY NOTES DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	7,635,000.00	NOMURA		90.22	6,888,201.56	(327,768.17)	(427,939.41)	2.99	3.86
US TREASURY NOTES DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	8,475,000.00	MORGAN_		90.22	7,646,039.07	(528,363.27)	(607,457.27)	2.99	3.86
US TREASURY NOTES DTD 02/28/2021 0.500% 02/28/2026	91282CBQ3	1,980,000.00	WELLS_F		90.34	1,788,806.25	(137,826.56)	(152,378.11)	3.05	3.86

Managed Account Fair Market Value & Analytics

For the Month Ending **January 31, 2023**

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
Dated Date/Coupon/Maturity										
U.S. Treasury Bond / Note										
US TREASURY NOTES	91282CBO3	10,690,000.00	CITIGRP		90.34	9,657,746.88	(592,125.78)	(699,640.06)	3.05	3.86
DTD 02/28/2021 0.500% 02/28/2026										
US TREASURY N/B NOTES	91282CCF6	805,000.00	RBC		90.50	728,525.00	(74,651.17)	(75,256.77)	3.29	3.82
DTD 05/31/2021 0.750% 05/31/2026										
US TREASURY N/B NOTES	91282CCF6	3,155,000.00	CITIGRP		90.50	2,855,275.00	(277,911.13)	(284,116.14)	3.29	3.82
DTD 05/31/2021 0.750% 05/31/2026										
US TREASURY N/B NOTES	91282CCF6	4,360,000.00	CITIGRP		90.50	3,945,800.00	(50,071.88)	(109,715.72)	3.29	3.82
DTD 05/31/2021 0.750% 05/31/2026										
US TREASURY N/B NOTES	91282CCZ2	3,700,000.00	RBC		90.20	3,337,515.44	(69,230.65)	(122,972.97)	3.60	3.76
DTD 09/30/2021 0.875% 09/30/2026										
US TREASURY NOTES	912828U24	2,540,000.00	BARCLAY		93.84	2,383,631.25	(53,975.00)	(65,534.53)	3.65	3.76
DTD 11/15/2016 2.000% 11/15/2026										
US TREASURY NOTES	912828V98	855,000.00	BARCLAY		94.63	809,043.75	(19,471.29)	(22,294.64)	3.84	3.69
DTD 02/15/2017 2.250% 02/15/2027										
US TREASURY N/B NOTES	912828ZN3	4,840,000.00	HSBC		87.64	4,241,806.01	(90,183.05)	(143,596.10)	4.20	3.67
DTD 04/30/2020 0.500% 04/30/2027										
US TREASURY NOTES	912828ZV5	4,215,000.00	CITIGRP		87.22	3,676,270.31	(29,307.42)	(75,094.95)	4.37	3.66
DTD 06/30/2020 0.500% 06/30/2027										
US TREASURY NOTES	9128282R0	2,730,000.00	HSBC		94.19	2,571,318.75	(16,955.86)	(28,583.00)	4.29	3.65
DTD 08/15/2017 2.250% 08/15/2027										
US TREASURY NOTES	91282CAL5	2,400,000.00	BARCLAY		86.16	2,067,750.00	68,906.25	48,122.11	4.62	3.63
DTD 09/30/2020 0.375% 09/30/2027										
US TREASURY N/B NOTES	91282CFU0	1,790,000.00	BNP_PAR		102.06	1,826,918.75	6,572.66	7,604.49	4.32	3.65
DTD 10/31/2022 4.125% 10/31/2027										
US TREASURY NOTES	91282CAU5	5,340,000.00	WELLS_F		86.41	4,614,093.75	66,541.41	54,828.14	4.68	3.65
DTD 10/31/2020 0.500% 10/31/2027										
US TREASURY NOTES	91282CBJ9	540,000.00	BARCLAY		86.97	469,631.25	(28,750.78)	(35,008.98)	4.91	3.62
DTD 01/31/2021 0.750% 01/31/2028										
US TREASURY NOTES	9128284N7	1,130,000.00	NOMURA		96.38	1,089,037.50	21,099.22	19,137.41	4.90	3.63
DTD 05/15/2018 2.875% 05/15/2028										
US TREASURY N/B NOTES	91282CCR0	2,375,000.00	BARCLAY		87.06	2,067,734.38	12,988.29	9,672.05	5.35	3.61
DTD 07/31/2021 1.000% 07/31/2028										
US TREASURY N/B NOTES	91282CCY5	525,000.00	BARCLAY		88.00	462,000.00	(33,591.79)	(37,564.54)	5.44	3.61
DTD 09/30/2021 1.250% 09/30/2028										

Managed Account Fair Market Value & Analytics

For the Month Ending **January 31, 2023**

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 N/B	DTD 11/15/1998 5.250% 11/15/2028	912810FF0	1,000,000.00	MORGAN_		108.30	1,082,968.80	18,203.17	20,077.42	5.05	3.65
US TREASURY NOTES	DTD 02/15/2019 2.625% 02/15/2029	9128286B1	500,000.00	WELLS_F		94.69	473,437.50	(35,996.09)	(34,814.09)	5.54	3.61
US TREASURY N/B NOTES	DTD 02/16/1999 5.250% 02/15/2029	912810FG8	1,875,000.00	GOLDMAN		108.47	2,033,789.06	5,932.61	7,374.00	5.18	3.67
US TREASURY N/B NOTES	DTD 05/31/2022 2.750% 05/31/2029	91282CES6	670,000.00	BARCLAY		95.25	638,175.00	(24,523.05)	(25,039.79)	5.81	3.60
US TREASURY N/B NOTES	DTD 05/31/2022 2.750% 05/31/2029	91282CES6	1,145,000.00	HSBC		95.25	1,090,612.50	23,034.18	20,979.60	5.81	3.60
US TREASURY N/B NOTES	DTD 05/31/2022 2.750% 05/31/2029	91282CES6	2,675,000.00	WELLS_F		95.25	2,547,937.50	12,016.60	10,823.30	5.81	3.60
US TREASURY NOTES	DTD 08/15/2019 1.625% 08/15/2029	912828YB0	520,000.00	NOMURA		89.06	463,125.00	(33,393.75)	(36,138.88)	6.16	3.51
US TREASURY N/B	DTD 08/15/1999 6.125% 08/15/2029	912810FJ2	1,775,000.00	CSFB		114.47	2,031,820.31	8,736.33	10,899.85	5.43	3.62
US TREASURY N/B NOTES	DTD 11/30/2022 3.875% 11/30/2029	91282CFY2	1,070,000.00	BARCLAY		101.81	1,089,393.75	20,104.30	20,086.79	6.04	3.57
US TREASURY N/B NOTES	DTD 12/31/2022 3.875% 12/31/2029	91282CGB1	2,030,000.00	JPM_CHA		101.91	2,068,696.88	9,357.04	9,599.04	6.12	3.56
US TREASURY NOTES	DTD 02/15/2020 1.500% 02/15/2030	912828Z94	542,500.00	BNP_PAR		87.78	476,213.28	(21,827.15)	(26,417.33)	6.63	3.47
US TREASURY N/B	DTD 11/15/1999 6.250% 05/15/2030	912810FM5	925,000.00	JPM_CHA		116.95	1,081,816.36	16,693.31	19,935.23	6.01	3.58
US TREASURY N/B	DTD 11/15/1999 6.250% 05/15/2030	912810FM5	2,160,000.00	NOMURA		116.95	2,526,187.39	6,328.01	9,013.53	6.01	3.58
US TREASURY NOTES	DTD 05/15/2020 0.625% 05/15/2030	912828ZQ6	2,535,000.00	GOLDMAN		81.78	2,073,154.69	15,546.68	11,807.32	7.10	3.48
US TREASURY NOTES	DTD 08/15/2020 0.625% 08/15/2030	91282CAE1	587,500.00	BARCLAY		81.41	478,261.72	(20,493.65)	(29,111.89)	7.33	3.45
US TREASURY NOTES	DTD 08/15/2020 0.625% 08/15/2030	91282CAE1	2,545,000.00	RBS		81.41	2,071,789.06	19,584.57	15,852.62	7.33	3.45
US TREASURY NOTES	DTD 11/15/2020 0.875% 11/15/2030	91282CAV3	1,330,000.00	JPM_CHA		82.63	1,098,912.50	27,846.87	22,235.29	7.50	3.44

Managed Account Fair Market Value & Analytics

For the Month Ending **January 31, 2023**

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 02/15/2021 1.125% 02/15/2031	91282CBL4	565,000.00	JPM_CHA		84.19	475,659.38	(22,445.50)	(28,572.03)	7.63	3.39
US TREASURY NOTES DTD 02/15/2001 5.375% 02/15/2031	912810FP8	1,800,000.00	CITIGRP		112.55	2,025,843.84	4,570.40	6,141.84	6.58	3.57
US TREASURY N/B NOTES DTD 05/15/2021 1.625% 05/15/2031	91282CCB5	1,265,000.00	BARCLAY		86.98	1,100,352.41	29,549.68	25,587.75	7.71	3.44
US TREASURY N/B NOTES DTD 05/15/2021 1.625% 05/15/2031	91282CCB5	2,930,000.00	GOLDMAN		86.98	2,548,642.33	17,969.28	15,346.44	7.71	3.44
US TREASURY N/B NOTES DTD 08/15/2021 1.250% 08/15/2031	91282CCS8	562,500.00	NOMURA		83.88	471,796.88	(26,718.74)	(32,267.93)	8.02	3.45
US TREASURY N/B NOTES DTD 11/15/2021 1.375% 11/15/2031	91282CDJ7	1,305,000.00	BARCLAY		84.31	1,100,278.13	31,350.59	26,805.19	8.22	3.46
US TREASURY N/B NOTES DTD 11/15/2021 1.375% 11/15/2031	91282CDJ7	2,080,000.00	GOLDMAN		84.31	1,753,700.00	14,625.00	12,408.46	8.22	3.46
US TREASURY N/B NOTES DTD 05/15/2022 2.875% 05/15/2032	91282CEP2	660,000.00	BNP_PAR		95.25	628,650.00	(33,979.69)	(33,849.94)	8.13	3.48
US TREASURY N/B NOTES DTD 05/15/2022 2.875% 05/15/2032	91282CEP2	1,150,000.00	GOLDMAN		95.25	1,095,375.00	28,210.94	26,700.04	8.13	3.48
US TREASURY N/B NOTES DTD 05/15/2022 2.875% 05/15/2032	91282CEP2	2,175,000.00	GOLDMAN		95.25	2,071,687.50	15,462.89	14,731.86	8.13	3.48
US TREASURY N/B NOTES DTD 05/15/2022 2.875% 05/15/2032	91282CEP2	2,670,000.00	BARCLAY		95.25	2,543,175.00	17,626.17	16,779.20	8.13	3.48
US TREASURY N/B NOTES DTD 11/15/2022 4.125% 11/15/2032	91282CFV8	1,055,000.00	CITIGRP		105.22	1,110,057.81	25,179.88	25,697.28	8.13	3.49
US TREASURY N/B NOTES DTD 11/15/2022 4.125% 11/15/2032	91282CFV8	1,965,000.00	GOLDMAN		105.22	2,067,548.44	13,279.10	13,800.42	8.13	3.49
Security Type Sub-Total		193,249,500.00				179,809,376.15	(7,270,128.25)	(7,514,187.31)	3.73	3.92
Supra-National Agency Bond / Note										
INTL BK RECON & DEVELOP NOTES DTD 11/24/2020 0.250% 11/24/2023	459058JM6	1,870,000.00	TD		96.44	1,803,456.05	(62,523.45)	(65,457.13)	0.82	4.74
INTER-AMERICAN DEVEL BK NOTES DTD 09/23/2021 0.500% 09/23/2024	4581X0DZ8	4,190,000.00	JPM_CHA		93.82	3,931,087.33	(255,812.07)	(257,215.26)	1.64	4.43

Managed Account Fair Market Value & Analytics

For the Month Ending **January 31, 2023**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Security Type Sub-Total		6,060,000.00				5,734,543.38	(318,335.52)	(322,672.39)	1.38	4.53
Municipal Bond / Note										
CA ST TXBL GO BONDS DTD 10/24/2019 2.400% 10/01/2023	13063DRJ9	2,192,500.00	MORGAN_S		98.34	2,156,082.58	(80,289.34)	(43,800.59)	0.66	4.95
MD ST TXBL GO BONDS DTD 08/05/2020 0.510% 08/01/2024	574193TQ1	647,500.00	JPM_CHA		94.85	614,179.65	(33,139.05)	(33,252.28)	1.49	4.07
SAN DIEGO CCD, CA TXBL GO BONDS DTD 10/16/2019 2.046% 08/01/2024	797272OP9	725,000.00	RBC		96.85	702,126.25	(22,873.75)	(22,873.75)	1.47	4.24
CA ST UNIV TXBL REV BONDS DTD 09/17/2020 0.685% 11/01/2024	13077DNC2	625,000.00	GOLDMAN		93.67	585,456.25	(39,543.75)	(39,543.75)	1.74	4.48
CA ST DEPT WTR RES WTR SYS TXBL REV BNDS DTD 08/06/2020 0.560% 12/01/2024	13067WRB0	77,500.00	MORGAN_		93.27	72,287.35	(5,212.65)	(5,212.65)	1.83	4.41
UNIV OF CAL TXBL REV BONDS DTD 07/16/2020 0.883% 05/15/2025	91412HGE7	300,000.00	JPM_CHA	04/15/25	91.94	275,814.00	(24,186.00)	(24,186.00)	2.19	4.63
UNIV OF CAL TXBL REV BONDS DTD 07/16/2020 0.883% 05/15/2025	91412HGE7	460,000.00	JPM_CHA	04/15/25	91.94	422,914.80	(38,750.40)	(37,857.30)	2.19	4.63
FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025	341271AD6	825,000.00	MERRILL		92.43	762,531.00	(62,469.00)	(62,469.00)	2.39	4.60
FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025	341271AD6	1,050,000.00	MERRILL		92.43	970,494.00	(86,929.50)	(83,245.34)	2.39	4.60
LOS ANGELES CCD, CA TXBL GO BONDS DTD 11/10/2020 0.773% 08/01/2025	54438CYK2	965,000.00	MERRILL		91.99	887,732.45	(77,267.55)	(77,267.55)	2.47	4.18
NJ TURNPIKE AUTHORITY TXBL REV BONDS DTD 02/04/2021 1.047% 01/01/2026	646140DP5	557,500.00	CITIGRP		91.29	508,925.03	(48,574.97)	(48,574.97)	2.88	4.25
Security Type Sub-Total		8,425,000.00				7,958,543.36	(519,235.96)	(478,283.18)	1.74	4.55
Federal Agency Commercial Mortgage-Backed Security										
FANNIEMAE-ACES DTD 04/01/2014 3.346% 03/01/2024	3136AJB54	769,376.57	JPM_CHAS		98.89	760,812.58	(45,950.89)	(18,160.37)	1.01	4.40
Security Type Sub-Total		769,376.57				760,812.58	(45,950.89)	(18,160.37)	1.01	4.40

Managed Account Fair Market Value & Analytics

For the Month Ending **January 31, 2023**

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										
FREDDIE MAC NOTES DTD 06/26/2020 0.250% 06/26/2023	3137EAE4	2,500.00	TD		98.18	2,454.55	(38.15)	(44.48)	0.41	4.82
FREDDIE MAC NOTES DTD 08/21/2020 0.250% 08/24/2023	3137EAEV7	817,500.00	CITIGRP		97.45	796,662.74	(20,003.41)	(20,682.34)	0.57	4.86
FANNIE MAE NOTES DTD 09/14/2018 2.875% 09/12/2023	3135G0U43	6,162,500.00	HSBC		98.80	6,088,556.16	(47,568.34)	(70,577.08)	0.61	4.87
FANNIE MAE NOTES DTD 11/25/2020 0.250% 11/27/2023	3135G06H1	3,047,500.00	MORGAN_		96.34	2,935,873.12	(116,259.08)	(112,965.07)	0.82	4.83
FREDDIE MAC NOTES DTD 12/04/2020 0.250% 12/04/2023	3137EAF2	2,222,500.00	CITIGRP		96.29	2,140,140.82	(80,158.90)	(81,744.31)	0.84	4.78
FEDERAL HOME LOAN BANKS NOTES DTD 12/09/2013 3.375% 12/08/2023	3130A0F70	1,712,500.00	DAIWA		98.82	1,692,354.15	(71,349.60)	(29,103.62)	0.85	4.79
FEDERAL FARM CREDIT BANK NOTES DTD 04/08/2020 0.875% 04/08/2024	3133ELVX9	750,000.00	STIFEL		95.55	716,601.00	(33,399.00)	(33,399.00)	1.18	4.77
FANNIE MAE NOTES DTD 01/10/2020 1.625% 01/07/2025	3135G0X24	4,380,000.00	MORGAN_		95.08	4,164,464.58	(378,208.62)	(280,457.57)	1.91	4.30
FEDERAL HOME LOAN BANK NOTES DTD 04/16/2020 0.500% 04/14/2025	3130AJHU6	2,460,000.00	CITIGRP		92.32	2,271,135.96	(176,662.44)	(183,492.39)	2.19	4.18
FANNIE MAE NOTES DTD 04/24/2020 0.625% 04/22/2025	3135G03U5	10,880,000.00	TD		92.55	10,069,614.08	(879,691.52)	(841,892.00)	2.21	4.16
FANNIE MAE NOTES DTD 06/19/2020 0.500% 06/17/2025	3135G04Z3	1,002,500.00	NOMURA		91.89	921,211.29	(79,213.54)	(80,302.32)	2.37	4.11
FANNIE MAE NOTES DTD 06/19/2020 0.500% 06/17/2025	3135G04Z3	1,490,000.00	WELLS_F		91.89	1,369,181.86	(126,122.54)	(123,471.87)	2.37	4.11
FANNIE MAE NOTES DTD 06/19/2020 0.500% 06/17/2025	3135G04Z3	4,150,000.00	RBS		91.89	3,813,493.10	(354,227.40)	(345,460.09)	2.37	4.11
FREDDIE MAC NOTES DTD 07/23/2020 0.375% 07/21/2025	3137EAEU9	2,310,000.00	WELLS_F		91.34	2,109,923.97	(188,572.23)	(194,393.51)	2.47	4.09
FANNIE MAE NOTES DTD 08/27/2020 0.375% 08/25/2025	3135G05X7	920,000.00	BARCLAY		91.16	838,685.80	(77,008.60)	(79,104.75)	2.55	4.03
FANNIE MAE NOTES DTD 08/27/2020 0.375% 08/25/2025	3135G05X7	3,075,000.00	NOMURA		91.16	2,803,216.13	(254,563.87)	(262,662.24)	2.55	4.03
FREDDIE MAC NOTES DTD 09/25/2020 0.375% 09/23/2025	3137EAE3	3,545,000.00	CITIGRP		90.98	3,225,163.01	(309,166.54)	(314,191.71)	2.63	4.00

Managed Account Fair Market Value & Analytics

For the Month Ending **January 31, 2023**

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 FARM CREDIT BANK (CALLABLE) DTD 09/29/2020 0.530% 09/29/2025	3133EMBH4	2,265,000.00	MORGAN_		90.81	2,056,814.79	(204,221.46)	(206,065.83)	2.64	4.21
FANNIE MAE NOTES DTD 11/12/2020 0.500% 11/07/2025	3135G06G3	1,955,000.00	NOMURA		91.03	1,779,542.66	(174,714.44)	(175,042.56)	2.75	3.95
FANNIE MAE NOTES DTD 11/12/2020 0.500% 11/07/2025	3135G06G3	6,190,000.00	WELLS_F		91.03	5,634,459.88	(554,425.92)	(554,914.58)	2.75	3.95
FEDERAL HOME LOAN BANK NOTES DTD 08/25/2022 3.375% 09/10/2032	3130AT4C8	875,000.00	WELLS_F		94.90	830,336.50	50,720.25	48,334.99	8.12	4.02
Security Type Sub-Total		60,212,500.00				56,259,886.15	(4,074,855.35)	(3,941,632.33)	2.06	4.29
Corporate Note										
AMERICAN HONDA FINANCE DTD 01/10/2020 1.950% 05/10/2023	02665WDH1	1,775,000.00	SOCGEN		99.13	1,759,495.38	(14,847.87)	(15,451.69)	0.28	5.12
PACCAR FINANCIAL CORP CORPORATE NOTES DTD 08/11/2020 0.350% 08/11/2023	69371RO90	242,500.00	BNP_PAR		97.67	236,849.99	(5,332.33)	(5,594.60)	0.53	4.85
BANK OF NY MELLON CORP CORP NOTES DTD 08/13/2018 3.450% 08/11/2023	06406RAJ6	3,367,500.00	HSBC		99.20	3,340,401.73	(66,969.47)	(31,705.29)	0.52	5.00
US BANK NA CINCINNATI CORP NOTES (CALLAB DTD 02/04/2019 3.375% 02/05/2024	91159HHV5	1,062,500.00	KEYBANC	01/05/24	98.53	1,046,847.25	(38,751.50)	(20,147.50)	0.91	4.88
MERCK & CO INC (CALLABLE) CORP NOTES DTD 03/07/2019 2.900% 03/07/2024	58933YAU9	2,312,500.00	CITIGRP	02/07/24	97.99	2,265,960.94	(153,630.93)	(95,833.21)	1.00	4.79
PFIZER INC CORP NOTES DTD 03/11/2019 2.950% 03/15/2024	717081ES8	3,200,000.00	SUNTRUST	02/15/24	98.06	3,137,814.40	(143,561.60)	(80,158.50)	1.02	4.74
MASTERCARD INC CORP NOTES DTD 03/31/2014 3.375% 04/01/2024	57636QAB0	2,125,000.00	US_BANCO		98.51	2,093,333.25	(101,048.00)	(47,832.89)	1.14	4.70
MORGAN STANLEY CORP NOTES (CALLABLE) DTD 04/22/2021 0.731% 04/05/2024	61772BAA1	1,332,500.00	GOLDMAN	04/05/23	99.14	1,321,045.83	(13,133.12)	(11,602.52)	0.18	1.47
AMAZON.COM INC CORPORATE NOTES DTD 05/12/2021 0.450% 05/12/2024	023135BW5	1,542,500.00	JPM_CHA		94.83	1,462,769.72	(77,478.23)	(78,772.75)	1.28	4.65

Managed Account Fair Market Value & Analytics

For the Month Ending **January 31, 2023**

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										
WALMART INC CORPORATE NOTES DTD 04/23/2019 2.850% 07/08/2024	931142EL3	4,100,000.00	WELLS_F	06/08/24	97.68	4,004,986.60	(413,706.40)	(200,743.98)	1.34	4.53
US BANCORP NOTES (CALLABLE) DTD 07/29/2019 2.400% 07/30/2024	91159HHX1	1,650,000.00	MIZUHO	06/28/24	96.82	1,597,539.90	(53,829.60)	(52,852.81)	1.40	4.62
JPMORGAN CHASE & CO CORPORATE NOTES (CAL DTD 09/16/2020 0.653% 09/16/2024	46647PBS4	1,467,500.00	JPM_CHA	09/16/23	97.18	1,426,065.14	(41,434.86)	(41,434.86)	0.63	2.43
BANK OF AMERICA CORP (CALLABLE) CORPORAT DTD 10/21/2020 0.810% 10/24/2024	06051GJH3	1,907,500.00	MERRILL	10/24/23	96.91	1,848,569.70	(58,930.30)	(58,930.30)	0.73	2.64
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 01/10/2022 1.250% 01/10/2025	24422EVY2	2,357,500.00	STIFEL		94.04	2,217,000.07	(81,067.35)	(99,865.70)	1.93	4.48
MICROSOFT CORP (CALLABLE) NOTES DTD 02/12/2015 2.700% 02/12/2025	594918BB9	2,675,000.00	JSEB	11/12/24	97.16	2,599,032.68	(264,849.07)	(167,248.46)	1.73	4.17
TOYOTA MOTOR CREDIT CORP CORP NOTES DTD 02/13/2020 1.800% 02/13/2025	89236TGT6	292,500.00	CITIGRP		94.44	276,230.57	(19,127.16)	(17,501.04)	1.99	4.70
TOYOTA MOTOR CREDIT CORP CORP NOTES DTD 02/13/2020 1.800% 02/13/2025	89236TGT6	1,595,000.00	MITSU		94.44	1,506,282.91	(110,409.09)	(98,065.79)	1.99	4.70
NOVARTIS CAPITAL CORP DTD 02/14/2020 1.750% 02/14/2025	66989HAP3	3,680,000.00	WELLS_F	01/14/25	94.97	3,494,800.32	(314,956.48)	(239,366.31)	1.91	4.36
AMAZON.COM INC CORPORATE NOTES DTD 04/13/2022 3.000% 04/13/2025	023135CE4	2,567,500.00	JPM_CHA		97.12	2,493,643.30	(69,774.37)	(70,869.45)	2.13	4.38
3M COMPANY (CALLABLE) CORPORATE NOTES DTD 03/27/2020 2.650% 04/15/2025	88579YBM2	1,450,000.00	CITIGRP	03/15/25	95.92	1,390,771.85	(31,823.15)	(38,939.37)	2.06	4.62
CITIGROUP INC (CALLABLE) CORPORATE NOTES DTD 05/04/2021 0.981% 05/01/2025	17296MX6	1,355,000.00	GOLDMAN	05/01/24	94.53	1,280,877.44	(77,713.31)	(75,617.34)	1.24	3.53
GOLDMAN SACHS GROUP INC CORPORATE NOTES DTD 05/22/2015 3.750% 05/22/2025	38148LAE6	1,817,500.00	MORGAN_	02/22/25	97.80	1,777,471.38	(253,003.27)	(149,276.19)	1.99	4.77

Managed Account Fair Market Value & Analytics

For the Month Ending **January 31, 2023**

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										
HONEYWELL INTL CORP NOTES (CALLABLE) DTD 05/18/2020 1.350% 06/01/2025	438516CB0	2,000,000.00	CITIGRP	05/01/25	93.10	1,862,092.00	(177,068.00)	(162,033.62)	2.22	4.49
JPMORGAN CHASE & CO CORP NOTES (CALLABLE) DTD 08/10/2021 0.768% 08/09/2025	46647PCM6	1,680,000.00	JPM_CHA	08/09/24	93.14	1,564,780.56	(115,219.44)	(115,219.44)	1.51	3.64
STATE STREET CORP (CALLABLE) CORPORATE N DTD 02/07/2022 1.746% 02/06/2026	857477BR3	437,500.00	GOLDMAN	02/26/25	94.59	413,815.06	(23,684.94)	(23,684.94)	2.02	3.66
STATE STREET CORP NOTES (CALLABLE) DTD 10/29/2020 2.901% 03/30/2026	857477BM4	3,750,000.00	KEYBANC	03/30/25	96.24	3,609,165.00	(29,872.50)	(44,494.82)	2.09	4.18
BANK OF AMERICA CORP NOTES (CALLABLE) DTD 03/22/2022 3.384% 04/02/2026	06051GKM0	1,875,000.00	MERRILL	04/02/25	96.79	1,814,904.38	(60,095.62)	(60,095.62)	2.09	4.48
TARGET CORP CORP NOTES (CALLABLE) DTD 01/24/2022 1.950% 01/15/2027	87612EBM7	2,140,000.00	BARCLAY	12/15/26	92.24	1,973,912.46	(164,782.14)	(165,046.10)	3.74	4.09
MICROSOFT CORP CORP NOTES (CALLABLE) DTD 02/06/2017 3.300% 02/06/2027	594918BY9	2,325,000.00	CITIGRP	11/06/26	97.42	2,264,994.08	5,349.83	5,305.28	3.51	4.00
TRUIST FINANCIAL CORP NOTES (CALLABLE) DTD 08/03/2020 1.125% 08/03/2027	89788MAC6	2,520,000.00	CITIGRP	06/03/27	86.81	2,187,725.40	(25,993.80)	(55,612.16)	4.21	4.38
INTEL CORP NOTES (CALLABLE) DTD 08/05/2022 3.750% 08/05/2027	458140BY5	2,165,000.00	RBC	07/05/27	97.69	2,115,023.14	(50,453.16)	(50,407.08)	4.04	4.32
HOME DEPOT INC CORP NOTES (CALLABLE) DTD 09/14/2017 2.800% 09/14/2027	437076BT8	3,450,000.00	CITIGRP	06/14/27	94.18	3,249,368.70	(6,016.80)	(6,592.24)	4.09	4.20
Security Type Sub-Total		66,217,500.00				63,633,571.13	(3,053,214.03)	(2,375,691.29)	1.89	4.29
Certificate of Deposit										
BARCLAYS BANK PLC NY CERT DEPOS DTD 02/03/2022 1.050% 02/01/2023	06742TG34	2,942,500.00	BARCLAY		99.99	2,942,214.99	(285.01)	(285.01)	0.00	4.49

Managed Account Fair Market Value & Analytics

For the Month Ending **January 31, 2023**

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
Certificate of Deposit										
CREDIT SUISSE NEW YORK CERT DEPOS DTD 03/23/2021 0.590% 03/17/2023	22552G3C2	2,032,500.00	CSFB		99.45	2,021,376.13	(11,123.87)	(11,123.87)	0.13	4.90
TORONTO DOMINION BANK NY CERT DEPOS DTD 10/31/2022 5.470% 10/25/2024	89115B6F2	2,800,000.00	TD		99.94	2,798,452.16	(1,547.84)	(1,547.84)	1.68	5.45
Security Type Sub-Total		7,775,000.00				7,762,043.28	(12,956.72)	(12,956.72)	0.64	4.94
Asset-Backed Security										
TAOT 2020-A A3 DTD 02/12/2020 1.660% 05/15/2024	89232HAC9	273,614.31	MITSU		99.49	272,206.13	(1,388.42)	(1,402.22)	0.16	2.06
NAROT 2020-B A3 DTD 06/30/2020 0.550% 07/15/2024	65479CAD0	90,982.76	MIZUHO		99.23	90,285.60	(694.67)	(696.27)	0.19	1.08
CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/16/2024	14315XAC2	242,925.42	MERRILL		98.89	240,226.74	(2,651.02)	(2,680.47)	0.32	2.50
HAROT 2021-1 A3 DTD 02/24/2021 0.270% 04/21/2025	43813GAC5	468,881.29	JPM_CHA		97.10	455,265.35	(13,607.36)	(13,611.36)	0.59	1.60
HART 2021-A A3 DTD 04/28/2021 0.380% 09/15/2025	44933LAC7	501,741.58	BARCLAY		96.69	485,124.00	(16,564.79)	(16,586.02)	0.65	1.67
CARMX 2021-1 A3 DTD 01/27/2021 0.340% 12/15/2025	14316NAC3	300,781.38	MITSU		96.54	290,368.51	(10,353.44)	(10,377.94)	0.69	1.57
TAOT 2021-C A3 DTD 09/27/2021 0.430% 01/15/2026	89239BAC5	1,000,000.00	BARCLAY		95.31	953,086.00	(46,834.30)	(46,859.26)	1.02	2.07
CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314OAC8	784,150.05	MERRILL		96.48	756,574.94	(27,406.12)	(27,468.52)	0.72	1.71
HART 2021-C A3 DTD 11/17/2021 0.740% 05/15/2026	44935FAD6	495,000.00	SBMC		94.86	469,547.74	(25,341.77)	(25,371.48)	1.16	2.37
HAROT 2022-2 A3 DTD 08/24/2022 3.730% 07/20/2026	43815PAC3	310,000.00	MITSU		98.12	304,156.35	(5,825.17)	(5,827.26)	1.71	4.32
DCENT 2021-A1 A1 DTD 09/27/2021 0.580% 09/15/2026	254683CP8	797,500.00	CITIGRP		93.74	747,537.26	(49,791.99)	(49,838.30)	1.59	2.39
Security Type Sub-Total		5,265,576.79				5,064,378.62	(200,459.05)	(200,719.10)	0.93	2.12



Managed Account Fair Market Value & Analytics

For the Month Ending January 31, 2023

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
Managed Account Sub-Total		347,974,453.36				326,983,154.65	(15,495,135.77)	(14,864,302.69)	2.87	4.08
Securities Sub-Total		\$347,974,453.36				\$326,983,154.65	(\$15,495,135.77)	(\$14,864,302.69)	2.87	4.08%
Accrued Interest						\$1,522,033.67				
Total Investments						\$328,505,188.32				

Managed Account Security Transactions & Interest

For the Month Ending **January 31, 2023**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Transaction Type		Security Description	CUSIP	Par	Principal	Accrued	Total	Realized G/L	Realized G/L	Sale
Trade	Settle				Proceeds	Interest		Cost	Amort Cost	Method
BUY										
01/04/23	01/06/23	US TREASURY NOTES DTD 10/31/2020 0.500% 10/31/2027	91282CAU5	5,340,000.00	(4,547,552.34)	(4,941.71)	(4,552,494.05)			
01/10/23	01/11/23	US TREASURY N/B NOTES DTD 07/31/2021 1.000% 07/31/2028	91282CCR0	2,375,000.00	(2,054,746.09)	(10,584.24)	(2,065,330.33)			
01/10/23	01/11/23	US TREASURY NOTES DTD 02/15/2001 5.375% 02/15/2031	912810FP8	1,800,000.00	(2,021,273.44)	(39,173.23)	(2,060,446.67)			
01/10/23	01/11/23	US TREASURY N/B DTD 08/15/1999 6.125% 08/15/2029	912810FJ2	1,775,000.00	(2,023,083.98)	(44,019.28)	(2,067,103.26)			
01/10/23	01/11/23	US TREASURY NOTES DTD 05/15/2020 0.625% 05/15/2030	912828ZO6	2,535,000.00	(2,057,608.01)	(2,494.73)	(2,060,102.74)			
01/10/23	01/11/23	US TREASURY N/B NOTES DTD 05/15/2022 2.875% 05/15/2032	91282CEP2	2,175,000.00	(2,056,224.61)	(9,846.08)	(2,066,070.69)			
01/10/23	01/11/23	US TREASURY N/B NOTES DTD 02/16/1999 5.250% 02/15/2029	912810FG8	1,875,000.00	(2,027,856.45)	(39,856.49)	(2,067,712.94)			
01/10/23	01/11/23	US TREASURY N/B NOTES DTD 11/15/2022 4.125% 11/15/2032	91282CFV8	1,965,000.00	(2,054,269.34)	(12,763.00)	(2,067,032.34)			
01/10/23	01/11/23	US TREASURY NOTES DTD 08/15/2020 0.625% 08/15/2030	91282CAE1	2,545,000.00	(2,052,204.49)	(6,440.30)	(2,058,644.79)			
01/10/23	01/11/23	US TREASURY N/B NOTES DTD 12/31/2022 3.875% 12/31/2029	91282CGB1	2,030,000.00	(2,059,339.84)	(2,390.30)	(2,061,730.14)			
01/10/23	01/11/23	US TREASURY N/B NOTES DTD 11/15/2021 1.375% 11/15/2031	91282CDJ7	2,080,000.00	(1,739,075.00)	(4,503.31)	(1,743,578.31)			
01/11/23	01/12/23	US TREASURY N/B NOTES DTD 05/15/2021 1.625% 05/15/2031	91282CCB5	2,930,000.00	(2,530,673.05)	(7,628.52)	(2,538,301.57)			
01/11/23	01/12/23	US TREASURY N/B NOTES DTD 05/31/2022 2.750% 05/31/2029	91282CES6	2,675,000.00	(2,535,920.90)	(8,690.08)	(2,544,610.98)			
01/11/23	01/12/23	US TREASURY N/B NOTES DTD 05/15/2022 2.875% 05/15/2032	91282CEP2	2,670,000.00	(2,525,548.83)	(12,298.96)	(2,537,847.79)			
01/11/23	01/12/23	US TREASURY N/B DTD 11/15/1999 6.250% 05/15/2030	912810FM5	2,160,000.00	(2,519,859.38)	(21,629.83)	(2,541,489.21)			
01/25/23	01/27/23	HOME DEPOT INC CORP NOTES (CALLABLE) DTD 09/14/2017 2.800% 09/14/2027	437076BT8	3,450,000.00	(3,255,385.50)	(35,688.33)	(3,291,073.83)			

Managed Account Security Transactions & Interest

For the Month Ending **January 31, 2023**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Transaction Type		Security Description	CUSIP	Par	Principal	Accrued	Total	Realized G/L	Realized G/L	Sale
Trade	Settle				Proceeds	Interest		Cost	Amort Cost	Method
BUY										
01/27/23	01/31/23	MICROSOFT CORP CORP NOTES (CALLABLE) DTD 02/06/2017 3.300% 02/06/2027	594918BY9	2,325,000.00	(2,259,644.25)	(37,296.88)	(2,296,941.13)			
Transaction Type Sub-Total				42,705,000.00	(40,320,265.50)	(300,245.27)	(40,620,510.77)			
INTEREST										
01/01/23	01/01/23	NJ TURNPIKE AUTHORITY TXBL REV BONDS DTD 02/04/2021 1.047% 01/01/2026	646140DP5	557,500.00	0.00	2,918.51	2,918.51			
01/01/23	01/01/23	FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025	341271AD6	1,875,000.00	0.00	11,793.75	11,793.75			
01/01/23	01/25/23	FANNIEMAE-ACES DTD 04/01/2014 3.346% 03/01/2024	3136AJB54	781,689.66	0.00	2,179.61	2,179.61			
01/03/23	01/03/23	MONEY MARKET FUND	MONEY0002	0.00	0.00	642.11	642.11			
01/07/23	01/07/23	FANNIE MAE NOTES DTD 01/10/2020 1.625% 01/07/2025	3135G0X24	4,380,000.00	0.00	35,587.50	35,587.50			
01/08/23	01/08/23	WALMART INC CORPORATE NOTES DTD 04/23/2019 2.850% 07/08/2024	931142EL3	4,100,000.00	0.00	58,425.00	58,425.00			
01/10/23	01/10/23	JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 01/10/2022 1.250% 01/10/2025	24422EVY2	2,357,500.00	0.00	14,734.38	14,734.38			
01/15/23	01/15/23	CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314QAC8	830,792.52	0.00	360.01	360.01			
01/15/23	01/15/23	CARMX 2021-1 A3 DTD 01/27/2021 0.340% 12/15/2025	14316NAC3	319,088.32	0.00	90.41	90.41			
01/15/23	01/15/23	TAOT 2020-A A3 DTD 02/12/2020 1.660% 05/15/2024	89232HAC9	345,633.40	0.00	478.13	478.13			
01/15/23	01/15/23	NAROT 2020-B A3 DTD 06/30/2020 0.550% 07/15/2024	65479CAD0	110,434.46	0.00	50.62	50.62			
01/15/23	01/15/23	HART 2021-A A3 DTD 04/28/2021 0.380% 09/15/2025	44933LAC7	534,943.32	0.00	169.40	169.40			
01/15/23	01/15/23	CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/16/2024	14315XAC2	274,870.25	0.00	432.92	432.92			

Managed Account Security Transactions & Interest

For the Month Ending **January 31, 2023**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L	Realized G/L	Sale
Trade	Settle							Cost	Amort Cost	Method
INTEREST										
01/15/23	01/15/23	TAOT 2021-C A3 DTD 09/27/2021 0.430% 01/15/2026	89239BAC5	1,000,000.00	0.00	358.33	358.33			
01/15/23	01/15/23	HART 2021-C A3 DTD 11/17/2021 0.740% 05/15/2026	44935FAD6	495,000.00	0.00	305.25	305.25			
01/15/23	01/15/23	TARGET CORP CORP NOTES (CALLABLE) DTD 01/24/2022 1.950% 01/15/2027	87612EBM7	2,140,000.00	0.00	20,865.00	20,865.00			
01/15/23	01/15/23	DCENT 2021-A1 A1 DTD 09/27/2021 0.580% 09/15/2026	254683CP8	797,500.00	0.00	385.46	385.46			
01/18/23	01/18/23	HAROT 2022-2 A3 DTD 08/24/2022 3.730% 07/20/2026	43815PAC3	310,000.00	0.00	963.58	963.58			
01/21/23	01/21/23	HAROT 2021-1 A3 DTD 02/24/2021 0.270% 04/21/2025	43813GAC5	506,647.65	0.00	114.00	114.00			
01/21/23	01/21/23	FREDDIE MAC NOTES DTD 07/23/2020 0.375% 07/21/2025	3137EAEU9	2,310,000.00	0.00	4,331.25	4,331.25			
01/30/23	01/30/23	US BANCORP NOTES (CALLABLE) DTD 07/29/2019 2.400% 07/30/2024	91159HHX1	1,650,000.00	0.00	19,800.00	19,800.00			
01/31/23	01/31/23	US TREASURY NOTES DTD 01/31/2019 2.625% 01/31/2026	9128286A3	1,707,500.00	0.00	22,410.94	22,410.94			
01/31/23	01/31/23	US TREASURY NOTES DTD 08/01/2016 1.250% 07/31/2023	912828S92	2,500.00	0.00	15.63	15.63			
01/31/23	01/31/23	US TREASURY NOTES DTD 07/31/2017 2.125% 07/31/2024	9128282N9	1,250,000.00	0.00	13,281.25	13,281.25			
01/31/23	01/31/23	US TREASURY NOTES DTD 01/31/2021 0.750% 01/31/2028	91282CBJ9	540,000.00	0.00	2,025.00	2,025.00			
01/31/23	01/31/23	US TREASURY NOTES DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	17,305,000.00	0.00	32,446.88	32,446.88			
01/31/23	01/31/23	US TREASURY N/B NOTES DTD 07/31/2021 1.000% 07/31/2028	91282CCR0	2,375,000.00	0.00	11,875.00	11,875.00			
Transaction Type Sub-Total				48,856,599.58	0.00	257,039.92	257,039.92			
PAYDOWNS										
01/01/23	01/25/23	FANNIEMAE-ACES DTD 04/01/2014 3.346% 03/01/2024	3136AJB54	12,313.09	12,313.09	0.00	12,313.09	(598.34)	0.00	

Managed Account Security Transactions & Interest

For the Month Ending **January 31, 2023**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L	Realized G/L	Sale Method
Trade	Settle							Cost	Amort Cost	
PAYDOWNS										
01/15/23	01/15/23	TAOT 2020-A A3 DTD 02/12/2020 1.660% 05/15/2024	89232HAC9	72,019.09	72,019.09	0.00	72,019.09	5.20	0.00	
01/15/23	01/15/23	NAROT 2020-B A3 DTD 06/30/2020 0.550% 07/15/2024	65479CAD0	19,451.70	19,451.70	0.00	19,451.70	0.53	0.00	
01/15/23	01/15/23	CARMX 2021-1 A3 DTD 01/27/2021 0.340% 12/15/2025	14316NAC3	18,306.94	18,306.94	0.00	18,306.94	3.62	0.00	
01/15/23	01/15/23	CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314QAC8	46,642.47	46,642.47	0.00	46,642.47	10.05	0.00	
01/15/23	01/15/23	CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/16/2024	14315XAC2	31,944.83	31,944.83	0.00	31,944.83	6.27	0.00	
01/15/23	01/15/23	HART 2021-A A3 DTD 04/28/2021 0.380% 09/15/2025	44933LAC7	33,201.74	33,201.74	0.00	33,201.74	3.49	0.00	
01/21/23	01/21/23	HAROT 2021-1 A3 DTD 02/24/2021 0.270% 04/21/2025	43813GAC5	37,766.36	37,766.36	0.00	37,766.36	0.69	0.00	
Transaction Type Sub-Total				271,646.22	271,646.22	0.00	271,646.22	(568.49)	0.00	
SELL										
01/04/23	01/06/23	FANNIE MAE NOTES DTD 07/10/2020 0.250% 07/10/2023	3135G05G4	4,285,000.00	4,187,816.20	5,237.22	4,193,053.42	(87,971.05)	(95,627.31)	FIFO
01/25/23	01/27/23	FREDDIE MAC NOTES DTD 08/21/2020 0.250% 08/24/2023	3137EAEV7	1,475,000.00	1,436,797.50	1,567.19	1,438,364.69	(36,698.00)	(37,916.12)	FIFO
01/25/23	01/27/23	FREDDIE MAC NOTES DTD 06/26/2020 0.250% 06/26/2023	3137EAES4	1,450,000.00	1,423,117.00	312.15	1,423,429.15	(22,649.00)	(26,303.00)	FIFO
01/27/23	01/31/23	US TREASURY NOTES DTD 09/30/2016 1.375% 09/30/2023	912828T26	2,345,000.00	2,293,153.52	10,895.55	2,304,049.07	(43,877.14)	(50,572.65)	FIFO
Transaction Type Sub-Total				9,555,000.00	9,340,884.22	18,012.11	9,358,896.33	(191,195.19)	(210,419.08)	
Managed Account Sub-Total					(30,707,735.06)	(25,193.24)	(30,732,928.30)	(191,763.68)	(210,419.08)	
Total Security Transactions					(30,707,735.06)	(25,193.24)	(30,732,928.30)	(191,763.68)	(210,419.08)	

Managed Account Summary Statement

For the Month Ending **January 31, 2023**

CITY OF STOCKTON SHORT-TERM PORTFOLIO - 81140001

Transaction Summary - Managed Account

Opening Market Value	\$109,922,916.41
Maturities/Calls	(30,490,000.00)
Principal Dispositions	0.00
Principal Acquisitions	0.00
Unsettled Trades	0.00
Change in Current Value	274,758.26
Closing Market Value	\$79,707,674.67

Cash Transactions Summary - Managed Account

Maturities/Calls	30,490,000.00
Sale Proceeds	0.00
Coupon/Interest/Dividend Income	0.00
Principal Payments	0.00
Security Purchases	0.00
Net Cash Contribution	(30,490,000.00)
Reconciling Transactions	0.00

Earnings Reconciliation (Cash Basis) - Managed Account

Interest/Dividends/Coupons Received	0.00
Less Purchased Interest Related to Interest/Coupons	0.00
Plus Net Realized Gains/Losses	501,194.43

Total Cash Basis Earnings \$501,194.43

Cash Balance

Closing Cash Balance \$0.00

Earnings Reconciliation (Accrual Basis)

Total

Ending Amortized Value of Securities	80,107,091.37
Ending Accrued Interest	987,800.00
Plus Proceeds from Sales	0.00
Plus Proceeds of Maturities/Calls/Principal Payments	30,490,000.00
Plus Coupons/Dividends Received	0.00
Less Cost of New Purchases	0.00
Less Beginning Amortized Value of Securities	(110,480,098.19)
Less Beginning Accrued Interest	(871,808.34)

Total Accrual Basis Earnings \$232,984.84

Portfolio Summary and Statistics

For the Month Ending **January 31, 2023**

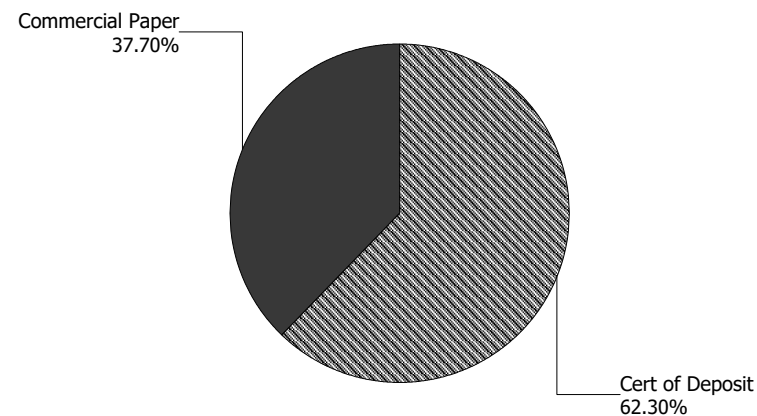
CITY OF STOCKTON SHORT-TERM PORTFOLIO - 81140001

Account Summary

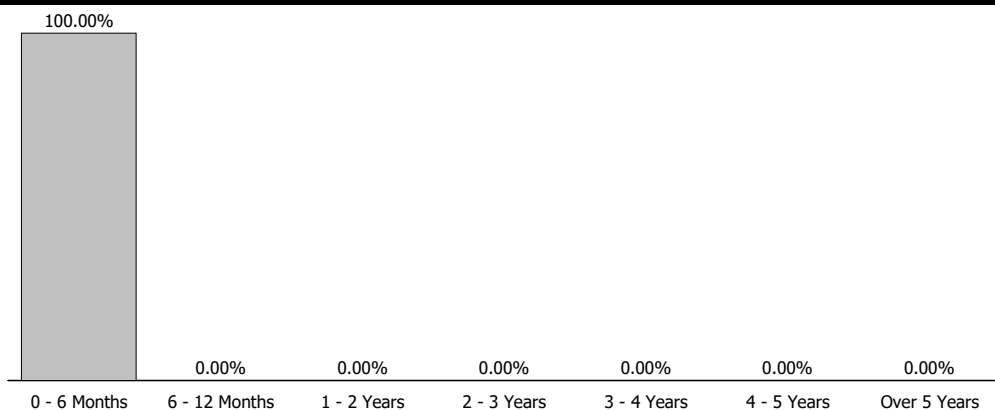
Description	Par Value	Market Value	Percent
Commercial Paper	30,260,000.00	30,047,954.80	37.70
Certificate of Deposit	50,000,000.00	49,659,719.87	62.30
Managed Account Sub-Total	80,260,000.00	79,707,674.67	100.00%
Accrued Interest		987,800.00	
Total Portfolio	80,260,000.00	80,695,474.67	

Unsettled Trades	0.00	0.00
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Sector Allocation



Maturity Distribution



Characteristics

Yield to Maturity at Cost	2.99%
Yield to Maturity at Market	4.93%
Weighted Average Days to Maturity	83

Managed Account Issuer Summary

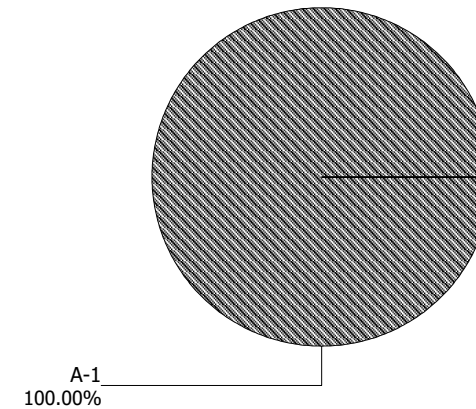
For the Month Ending **January 31, 2023**

CITY OF STOCKTON SHORT-TERM PORTFOLIO - 81140001

Issuer Summary

Issuer	Market Value of Holdings	Percent
BANK OF AMERICA CO	9,932,890.00	12.46
BNP PARIBAS	9,947,610.00	12.48
ING GROEP NV	10,167,454.80	12.76
MITSUBISHI UFJ FINANCIAL GROUP INC	19,857,434.52	24.91
NATIXIS NY BRANCH	14,899,657.91	18.69
SUMITOMO MITSUI FINANCIAL GROUP INC	14,902,627.44	18.70
Total	\$79,707,674.67	100.00%

Credit Quality (S&P Ratings)



Managed Account Detail of Securities Held

For the Month Ending **January 31, 2023**

CITY OF STOCKTON SHORT-TERM PORTFOLIO - 81140001

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
Commercial Paper											
BNP PARIBAS NY BRANCH COMM PAPER DTD 06/16/2022 0.000% 03/13/2023	09659CQD3	10,000,000.00	A-1	P-1	06/16/22	06/16/22	9,756,250.00	3.33	0.00	9,963,888.89	9,947,610.00
BOFA SECURITIES INC COMM PAPER DTD 06/27/2022 0.000% 03/24/2023	06054PQQ2	10,000,000.00	A-1	NR	06/27/22	06/27/22	9,745,000.00	3.49	0.00	9,951,833.33	9,932,890.00
ING (US) FUNDING LLC COMM PAPER DTD 07/15/2022 0.000% 04/11/2023	4497W1RB4	10,260,000.00	A-1	P-1	07/15/22	07/18/22	9,994,428.45	3.58	0.00	10,191,369.15	10,167,454.80
Security Type Sub-Total		30,260,000.00					29,495,678.45	3.47	0.00	30,107,091.37	30,047,954.80
Certificate of Deposit											
SUMITOMO MITSUI BANK NY CERT DEPOS DTD 05/13/2022 2.750% 05/08/2023	86565FLW0	15,000,000.00	A-1	P-1	05/13/22	05/13/22	15,000,000.00	2.75	302,500.00	15,000,000.00	14,902,627.44
NATIXIS NY BRANCH CERT DEPOS DTD 05/13/2022 2.750% 05/11/2023	63873QTU8	15,000,000.00	A-1	P-1	05/13/22	05/13/22	15,000,000.00	2.75	302,500.00	15,000,000.00	14,899,657.91
MUFG BANK LTD/NY CERT DEPOS DTD 05/13/2022 2.610% 05/12/2023	55380T2B5	20,000,000.00	A-1	P-1	05/13/22	05/13/22	20,000,000.00	2.61	382,800.00	20,000,000.00	19,857,434.52
Security Type Sub-Total		50,000,000.00					50,000,000.00	2.69	987,800.00	50,000,000.00	49,659,719.87
Managed Account Sub-Total		80,260,000.00					79,495,678.45	2.99	987,800.00	80,107,091.37	79,707,674.67
Securities Sub-Total		\$80,260,000.00					\$79,495,678.45	2.99%	\$987,800.00	\$80,107,091.37	\$79,707,674.67
Accrued Interest											\$987,800.00
Total Investments											\$80,695,474.67

Managed Account Fair Market Value & Analytics

For the Month Ending **January 31, 2023**

CITY OF STOCKTON SHORT-TERM PORTFOLIO - 81140001

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
Commercial Paper										
BNP PARIBAS NY BRANCH COMM PAPER DTD 06/16/2022 0.000% 03/13/2023	09659COD3	10,000,000.00	BNP_PAR		99.48	9,947,610.00	191,360.00	(16,278.89)	0.12	4.62
BOFA SECURITIES INC COMM PAPER DTD 06/27/2022 0.000% 03/24/2023	06054PQQ2	10,000,000.00	MERRILL		99.33	9,932,890.00	187,890.00	(18,943.33)	0.15	4.68
ING (US) FUNDING LLC COMM PAPER DTD 07/15/2022 0.000% 04/11/2023	4497W1RB4	10,260,000.00	ING		99.10	10,167,454.80	173,026.35	(23,914.35)	0.20	4.68
Security Type Sub-Total		30,260,000.00				30,047,954.80	552,276.35	(59,136.57)	0.16	4.66
Certificate of Deposit										
SUMITOMO MITSUI BANK NY CERT DEPOS DTD 05/13/2022 2.750% 05/08/2023	86565FLW0	15,000,000.00	BONY		99.35	14,902,627.44	(97,372.56)	(97,372.56)	0.28	5.09
NATIXIS NY BRANCH CERT DEPOS DTD 05/13/2022 2.750% 05/11/2023	63873OTU8	15,000,000.00	BONY		99.33	14,899,657.91	(100,342.09)	(100,342.09)	0.29	5.09
MUFG BANK LTD/NY CERT DEPOS DTD 05/13/2022 2.610% 05/12/2023	55380T2B5	20,000,000.00	MITSU		99.29	19,857,434.52	(142,565.48)	(142,565.48)	0.29	5.09
Security Type Sub-Total		50,000,000.00				49,659,719.87	(340,280.13)	(340,280.13)	0.29	5.09
Managed Account Sub-Total		80,260,000.00				79,707,674.67	211,996.22	(399,416.70)	0.24	4.93
Securities Sub-Total		\$80,260,000.00				\$79,707,674.67	\$211,996.22	(\$399,416.70)	0.24	4.93%
Accrued Interest						\$987,800.00				
Total Investments						\$80,695,474.67				

Managed Account Security Transactions & Interest

For the Month Ending **January 31, 2023**

CITY OF STOCKTON SHORT-TERM PORTFOLIO - 81140001

Transaction Type		Security Description	CUSIP	Par	Principal	Accrued	Total	Realized G/L	Realized G/L	Sale	
Trade	Settle				Proceeds	Interest		Cost	Amort Cost		Method
MATURITY											
01/11/23	01/11/23	LMA AMERICAS LLC COMM PAPER DTD 07/12/2022 0.000% 01/11/2023	53944RNB0	10,165,000.00	10,165,000.00	0.00	10,165,000.00	167,722.50	0.00		
01/11/23	01/11/23	OLD LINE FUNDING LLC COMM PAPER DTD 07/06/2022 0.000% 01/11/2023	67983UNB5	10,160,000.00	10,160,000.00	0.00	10,160,000.00	165,100.00	0.00		
01/12/23	01/12/23	COLLAT COMM PAPER V CO COMM PAPER DTD 04/21/2022 0.000% 01/12/2023	19424JNC6	10,165,000.00	10,165,000.00	0.00	10,165,000.00	168,371.93	0.00		
Transaction Type Sub-Total				30,490,000.00	30,490,000.00	0.00	30,490,000.00	501,194.43	0.00		
Managed Account Sub-Total					30,490,000.00	0.00	30,490,000.00	501,194.43	0.00		
Total Security Transactions					\$30,490,000.00	\$0.00	\$30,490,000.00	\$501,194.43	\$0.00		



City of Stockton Reserve Portfolio - Account #10020

MONTHLY ACCOUNT STATEMENT

JANUARY 1, 2023 THROUGH JANUARY 31, 2023

Chandler Team:

For questions about your account, please call (800) 317-4747,
or contact operations@chandlerasset.com

Custodian

US Bank
Alexander Bazan
(503) 402-5305

CHANDLER ASSET MANAGEMENT
chandlerasset.com

Information contained herein is confidential. We urge you to compare this statement to the one you receive from your qualified custodian. Please see Important Disclosures.

City of Stockton Reserve Portfolio

Account #10020

Portfolio Summary

As of January 31, 2023



PORTFOLIO CHARACTERISTICS

Average Modified Duration	2.36
Average Coupon	1.46%
Average Purchase YTM	1.51%
Average Market YTM	4.32%
Average S&P/Moody Rating	AA/Aa1
Average Final Maturity	2.57 yrs
Average Life	2.52 yrs

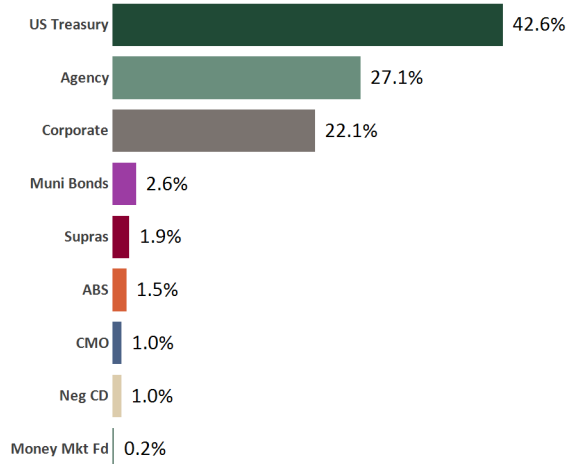
ACCOUNT SUMMARY

	Beg. Values as of 12/31/22	End Values as of 1/31/23
Market Value	280,456,558	307,833,947
Accrued Interest	966,109	1,137,857
Total Market Value	281,422,666	308,971,804
Income Earned	226,776	345,009
Cont/WD		24,990,890
Par	299,616,016	325,479,700
Book Value	298,458,915	323,623,065
Cost Value	299,251,229	324,411,159

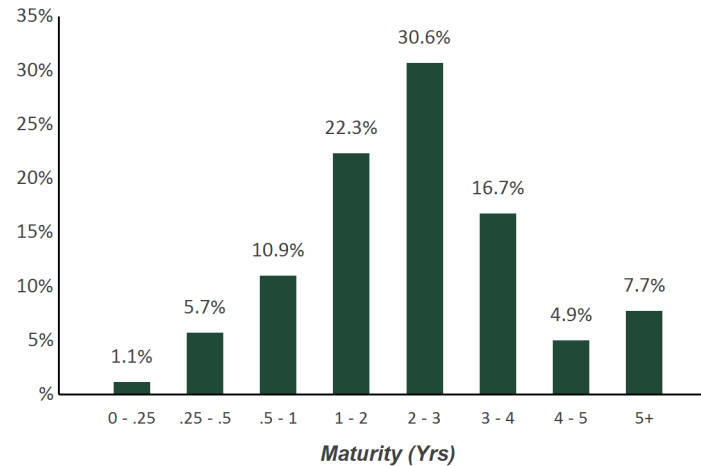
TOP ISSUERS

Government of United States	42.6%
Federal National Mortgage Assoc	15.9%
Federal Home Loan Mortgage Corp	6.2%
Federal Farm Credit Bank	4.5%
Deere & Company	1.4%
Wal-Mart Stores	1.3%
Federal Home Loan Bank	1.3%
Amazon.com Inc	1.3%
Total	74.4%

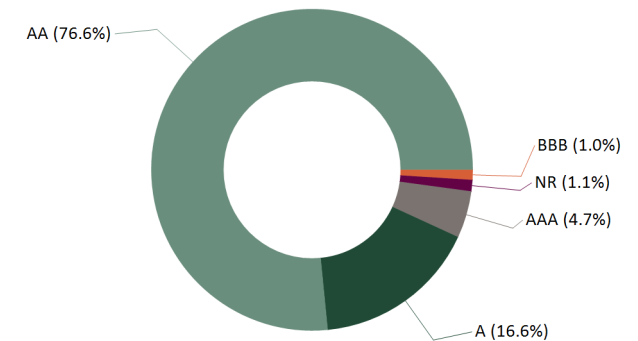
SECTOR ALLOCATION



MATURITY DISTRIBUTION



CREDIT QUALITY (S&P)



PERFORMANCE REVIEW

TOTAL RATE OF RETURN	1M	3M	YTD	1YR	Annualized				
					2YRS	3YRS	5YRS	10YRS	7/31/2022
City of Stockton Reserve Portfolio	0.90%	2.05%	0.90%	N/A	N/A	N/A	N/A	N/A	N/A
ICE BofA 1-5 Yr AAA-A US Corp & Govt Index	1.09%	2.34%	1.09%	N/A	N/A	N/A	N/A	N/A	N/A
ICE BofA 1-5 Yr US Treasury & Agency Index	1.04%	2.20%	1.04%	N/A	N/A	N/A	N/A	N/A	N/A

Statement of Compliance

As of January 31, 2023



City of Stockton Reserve Portfolio

Assets managed by Chandler Asset Management are in full compliance with state law and the Client's investment policy.

Category	Standard	Comment
U.S. Treasuries	No limit; 10 years max maturity	Complies
Federal Agencies	No limit in Federal Agencies or Government Sponsored Enterprises (GSEs), provided that: 20% max in Federal Agency or GSE issued mortgage-backed securities, mortgage pass-through securities, and collateralized mortgage obligations; 10 years max maturity	Complies
Supranational Obligations	"AA" rating category or higher by a NRSRO; 30% max; 10% max per issuer; 5 years max maturity; USD denominated senior unsecured unsubordinated obligations issued or unconditionally guaranteed by IBRD, IFC, or IADB	Complies
Municipal Securities (CA, Other States)	"A" rating category or better by a NRSRO; 30% max; 5% max per issuer; 5 years max maturity	Complies
Corporate Medium Term Notes	"A" rating category or higher by a NRSRO; 30% max; 5% max per issuer; 5 years max maturity; Corporate and depository institution debt securities; Issued by corporations organized and operating within the U.S. or by depository institutions licensed by the U.S. or any state and operating within the U.S.	Complies
Asset-Backed, Mortgage-Backed, Mortgage Pass-Through Securities, and Collateralized Mortgage Obligations	"AA" rating category or higher by a NRSRO; "A" issuer long-term debt rating category or higher by a NRSRO; 20% max (combined ABS/MBS/CMO); 5% max per Asset-Backed security issuer; 5 years max maturity	Complies
Negotiable Certificates of Deposit (NCD)	The amount of NCD insured up to the FDIC limit does not require any credit ratings; Any amount above FDIC insured limit must be issued by institutions with "A-1" short-term debt rating or better by a NRSRO; or "A" long-term rating category or better by a NRSRO; 30% max; 5% max per issuer; 5 years max maturity	Complies
Certificate of Deposit Placement Service (CDARS)	20% max (combination of FDIC & Collateralized Time Deposits, and CDARS; 5 years max maturity	Complies
Time Deposits (Non-negotiable CD/TD)	20% max (combination of FDIC & Collateralized Time Deposits, and CDARS; 5 years max maturity	Complies
Collateralized Bank Deposits	Deposits with financial institutions will be collateralized with pledged securities per California Government Code	Complies
Banker's Acceptances	A-1 short-term debt rated or better by a NRSRO; or "A" long-term debt rating category or better by a NRSRO; 40% max; 5% max per issuer; 180 days max maturity	Complies
Commercial Paper	25% max; 5% max per issuer; 270 days maturity; 10% max of the outstanding commercial paper of any single issuer; "Prime" quality of the highest rating by a NRSRO; The entity that issues the commercial paper shall either be: (1) organized and operating within the U.S. as a general corporation with assets > \$500 million; "A" rating category or higher by a NRSRO, if issuer has debt obligations; or (2) organized within the U.S. as a special purpose corporation, trust, or limited liability company; has program-wide credit enhancements including, but not limited to, overcollateralization, letters of credit, or a surety bond; has commercial paper that is "A-1" rated or higher by a NRSRO	Complies
Money Market Mutual Funds	20% max in Money Market Mutual Funds; Meet either of the following criteria: (i) Attained highest rating by two NRSROs; or (ii) Retained an investment adviser registered or exempt from SEC registration with > 5 years experience investing in securities authorized by CGC and with AUM > \$500 million	Complies
Local Agency Investment Fund (LAIF)	Maximum amount permitted by LAIF; Not used by investment adviser	Complies
California Asset Management Program	CAMP; Not used by investment adviser	Complies
Repurchase Agreements	1 year max maturity; 102% Collateralized; Not used by investment adviser	Complies

Maximum Maturity	10 years max maturity; Donated securities are not subject to maturity limits; 15% max for Investments maturing beyond a five-year horizon; Investments greater than 5 years shall be permitted for U.S. Treasuries, U.S. Agencies, as described in the policy; Investments in City Variable Rate obligations, with maturities greater than 5 years, may be made when IRS & SEC guidelines permit	<i>Complies</i>
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Reconciliation Summary

As of January 31, 2023



BOOK VALUE RECONCILIATION		
BEGINNING BOOK VALUE		\$298,458,914.52
<u>Acquisition</u>		
+ Security Purchases	\$25,102,813.94	
+ Money Market Fund Purchases	\$537,248.81	
+ Money Market Contributions	\$25,000,000.00	
+ Security Contributions	\$0.00	
+ Security Transfers	\$0.00	
Total Acquisitions		\$50,640,062.75
<u>Dispositions</u>		
- Security Sales	\$0.00	
- Money Market Fund Sales	\$25,198,808.82	
- MMF Withdrawals	\$9,109.72	
- Security Withdrawals	\$0.00	
- Security Transfers	\$0.00	
- Other Dispositions	\$0.00	
- Maturities	\$0.00	
- Calls	\$0.00	
- Principal Paydowns	\$271,646.21	
Total Dispositions		\$25,479,564.75
<u>Amortization/Accretion</u>		
+/- Net Accretion	\$3,652.58	
		\$3,652.58
<u>Gain/Loss on Dispositions</u>		
+/- Realized Gain/Loss	\$0.00	
		\$0.00
ENDING BOOK VALUE		\$323,623,065.10

CASH TRANSACTION SUMMARY		
BEGINNING BALANCE		\$187,416.49
<u>Acquisition</u>		
Contributions	\$25,000,000.00	
Security Sale Proceeds	\$0.00	
Accrued Interest Received	\$0.00	
Interest Received	\$260,180.63	
Dividend Received	\$5,421.97	
Principal on Maturities	\$0.00	
Interest on Maturities	\$0.00	
Calls/Redemption (Principal)	\$0.00	
Interest from Calls/Redemption	\$0.00	
Principal Paydown	\$271,646.21	
Total Acquisitions	\$25,537,248.81	
<u>Dispositions</u>		
Withdrawals	\$9,109.72	
Security Purchase	\$25,102,813.94	
Accrued Interest Paid	\$95,994.88	
Total Dispositions	\$25,207,918.54	
ENDING BOOK VALUE		\$516,746.76



CUSIP	Security Description	Par Value/Units	Purchase Date Book Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody/S&P Fitch	Maturity Duration
ABS									
89232HAC9	Toyota Auto Receivable Own 2020-A A3 1.66% Due 5/15/2024	273,614.28	02/12/2020 1.67%	273,594.52 273,608.32	99.56 4.63%	272,403.87 201.87	0.09% (1,204.45)	Aaa / AAA NR	1.29 0.15
65479CAD0	Nissan Auto Receivables Owner 2020-B A3 0.55% Due 7/15/2024	90,982.75	06/30/2020 0.55%	90,980.26 90,982.51	99.21 4.96%	90,259.81 22.24	0.03% (722.70)	Aaa / AAA NR	1.45 0.18
14315XAC2	CarMax Auto Owner Trust 2020-1 A3 1.89% Due 12/16/2024	242,925.42	01/22/2020 1.90%	242,877.75 242,918.27	98.93 5.51%	240,318.66 204.06	0.08% (2,599.61)	NR / AAA AAA	1.88 0.30
43813GAC5	Honda Auto Receivables Trust 2021-1 A3 0.27% Due 4/21/2025	468,881.27	02/24/2021 0.27%	468,872.69 468,878.10	97.09 5.59%	455,213.71 35.17	0.15% (13,664.39)	Aaa / NR AAA	2.22 0.55
44933LAC7	Hyundai Auto Receivables Trust 2021-A A3 0.38% Due 9/15/2025	501,741.57	04/28/2021 0.38%	501,688.78 501,719.33	96.64 5.78%	484,864.79 84.74	0.16% (16,854.54)	NR / AAA AAA	2.62 0.62
14316NAC3	CarMax Auto Owner Trust 2021-1 A3 0.34% Due 12/15/2025	300,781.39	01/27/2021 0.35%	300,721.95 300,764.70	96.49 6.21%	290,230.91 45.45	0.09% (10,533.79)	NR / AAA AAA	2.87 0.60
89239BAC5	Toyota Auto Receivables Trust 2021-C A3 0.43% Due 1/15/2026	1,000,000.00	09/27/2021 0.43%	999,920.30 999,954.55	95.32 5.36%	953,179.29 191.11	0.31% (46,775.26)	Aaa / AAA NR	2.96 0.96
14314QAC8	CarMax Auto Owner Trust 2021-2 A3 0.52% Due 2/17/2026	784,150.06	04/21/2021 0.53%	783,981.07 784,082.00	96.45 6.30%	756,326.69 181.23	0.24% (27,755.31)	NR / AAA AAA	3.05 0.61
44935FAD6	Hyundai Auto Receivables Trust 2021-C A3 0.74% Due 5/15/2026	495,000.00	11/17/2021 0.75%	494,889.51 494,931.70	95.04 5.24%	470,455.28 162.80	0.15% (24,476.42)	NR / AAA AAA	3.29 1.11
254683CP8	Discover Card Execution Trust 2021-A1 A1 0.58% Due 9/15/2026	797,500.00	09/27/2021 0.59%	797,329.25 797,406.75	93.70 4.67%	747,283.42 205.58	0.24% (50,123.33)	Aaa / AAA NR	3.62 1.57
Total ABS		4,955,576.74	0.62%	4,954,856.08 4,955,246.23	5.46%	4,760,536.43 1,334.25	1.54% (194,709.80)	Aaa / AAA AAA	2.82 0.82
AGENCY									
3137EAER6	FHLMC Note 0.375% Due 5/5/2023	3,630,000.00	Various 0.22%	3,645,114.40 3,631,392.65	98.88 4.73%	3,589,220.58 3,251.87	1.16% (42,172.07)	Aaa / AA+ AAA	0.26 0.26
3135G04Q3	FNMA Note 0.25% Due 5/22/2023	3,800,000.00	05/20/2020 0.35%	3,788,562.00 3,798,850.98	98.61 4.81%	3,747,358.60 1,820.83	1.21% (51,492.38)	Aaa / AA+ AAA	0.30 0.30



CUSIP	Security Description	Par Value/Units	Purchase Date Book Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody/S&P Fitch	Maturity Duration
AGENCY									
3137EAES4	FHLMC Note 0.25% Due 6/26/2023	3,452,500.00	06/24/2020 0.35%	3,442,418.70 3,451,165.03	98.18 4.84%	3,389,812.96 839.15	1.10% (61,352.07)	Aaa / AA+ AAA	0.40 0.40
3135G05G4	FNMA Note 0.25% Due 7/10/2023	4,285,000.00	07/08/2020 0.32%	4,275,787.25 4,283,662.26	98.05 4.76%	4,201,399.65 624.90	1.36% (82,262.61)	Aaa / AA+ AAA	0.44 0.43
3137EAEV7	FHLMC Note 0.25% Due 8/24/2023	2,292,500.00	08/19/2020 0.28%	2,290,161.65 2,292,065.55	97.47 4.85%	2,234,492.87 2,499.46	0.72% (57,572.68)	Aaa / AA+ AAA	0.56 0.55
3135G0U43	FNMA Note 2.875% Due 9/12/2023	6,162,500.00	11/29/2018 2.97%	6,136,124.50 6,159,133.24	98.79 4.89%	6,087,989.21 68,408.03	1.99% (71,144.03)	Aaa / AA+ AAA	0.61 0.59
3135G06H1	FNMA Note 0.25% Due 11/27/2023	3,047,500.00	Various 0.24%	3,048,317.20 3,047,743.90	96.32 4.87%	2,935,409.90 1,354.45	0.95% (112,334.00)	Aaa / AA+ AAA	0.82 0.80
3137EAFA2	FHLMC Note 0.25% Due 12/4/2023	2,222,500.00	12/02/2020 0.28%	2,220,299.72 2,221,885.13	96.27 4.83%	2,139,569.64 879.74	0.69% (82,315.49)	Aaa / AA+ AAA	0.84 0.82
3130A0F70	FHLB Note 3.375% Due 12/8/2023	1,712,500.00	01/30/2019 2.71%	1,763,703.75 1,721,457.77	98.79 4.83%	1,691,857.53 8,508.98	0.55% (29,600.24)	Aaa / AA+ AAA	0.85 0.82
3133ELVX9	FFCB Callable Note Cont 4/8/2022 0.875% Due 4/8/2024	750,000.00	04/07/2020 0.88%	750,000.00 750,000.00	95.55 4.78%	716,631.00 2,059.90	0.23% (33,369.00)	Aaa / AA+ AAA	1.19 1.15
3135G0X24	FNMA Note 1.625% Due 1/7/2025	4,380,000.00	03/04/2020 0.84%	4,542,673.20 4,444,922.15	95.16 4.26%	4,168,165.68 4,745.00	1.35% (276,756.47)	Aaa / AA+ AAA	1.94 1.87
3130AJHU6	FHLB Note 0.5% Due 4/14/2025	2,460,000.00	04/15/2020 0.60%	2,447,798.40 2,454,628.35	92.55 4.07%	2,276,749.68 3,655.83	0.74% (177,878.67)	Aaa / AA+ AAA	2.20 2.15
3135G03U5	FNMA Note 0.625% Due 4/22/2025	10,880,000.00	Various 0.63%	10,879,060.80 10,879,652.87	92.45 4.22%	10,058,200.97 18,700.00	3.26% (821,451.90)	Aaa / AA+ AAA	2.22 2.16
3135G04Z3	FNMA Note 0.5% Due 6/17/2025	6,642,500.00	06/17/2020 0.54%	6,628,750.02 6,635,971.40	91.88 4.12%	6,103,002.79 4,059.31	1.98% (532,968.61)	Aaa / AA+ AAA	2.38 2.32
3137EAEU9	FHLMC Note 0.375% Due 7/21/2025	2,310,000.00	07/21/2020 0.48%	2,298,496.20 2,304,317.48	91.33 4.10%	2,109,630.60 240.63	0.68% (194,686.88)	Aaa / AA+ AAA	2.47 2.41
3135G05X7	FNMA Note 0.375% Due 8/25/2025	3,995,000.00	08/25/2020 0.47%	3,976,303.40 3,985,416.20	91.13 4.05%	3,640,551.62 6,491.88	1.18% (344,864.58)	Aaa / AA+ AAA	2.57 2.50
3137EAEX3	FHLMC Note 0.375% Due 9/23/2025	3,545,000.00	09/23/2020 0.44%	3,534,329.55 3,539,354.72	90.99 4.00%	3,225,588.41 4,726.67	1.05% (313,766.31)	Aaa / AA+ AAA	2.65 2.58
3133EMBH4	FFCB Callable Note Cont 9/29/2021 0.53% Due 9/29/2025	2,265,000.00	10/07/2020 0.57%	2,261,036.25 2,262,880.62	90.90 4.18%	2,058,977.87 4,068.19	0.67% (203,902.75)	Aaa / AA+ AAA	2.66 2.59



CUSIP	Security Description	Par Value/Units	Purchase Date Book Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody/S&P Fitch	Maturity Duration
AGENCY									
3135G06G3	FNMA Note 0.5% Due 11/7/2025	8,145,000.00	Various 0.54%	8,127,104.90 8,135,086.90	90.95 3.99%	7,407,779.76 9,502.50	2.40% (727,307.14)	Aaa / AA+ AAA	2.77 2.69
3133EN7B0	FFCB Note 3.75% Due 1/25/2030	3,000,000.00	01/20/2023 3.83%	2,985,090.00 2,985,130.82	99.43 3.84%	2,982,846.00 1,875.00	0.97% (2,284.82)	Aaa / AA+ AAA	6.99 6.08
3133EN4V9	FFCB Note 4.125% Due 9/23/2030	2,100,000.00	12/22/2022 4.22%	2,087,505.00 2,087,664.12	101.47 3.90%	2,130,846.90 9,143.75	0.69% 43,182.78	Aaa / AA+ AAA	7.65 6.49
3133ENQ45	FFCB Note 4.25% Due 9/30/2030	875,000.00	11/30/2022 4.40%	866,250.00 866,442.68	102.21 3.91%	894,376.00 12,499.13	0.29% 27,933.32	Aaa / AA+ NR	7.67 6.42
880591EX6	Tennessee Valley Authority Note 1.5% Due 9/15/2031	1,003,000.00	01/23/2023 4.04%	818,959.53 819,426.05	81.79 4.02%	820,327.62 5,683.67	0.27% 901.57	Aaa / AA+ AAA	8.63 7.84
3133ENFQ8	FFCB Note 1.81% Due 12/1/2031	2,303,000.00	01/25/2023 3.94%	1,939,056.91 1,939,732.76	83.93 3.99%	1,932,831.90 6,947.38	0.63% (6,900.86)	Aaa / AA+ AAA	8.84 7.94
3133EN6M7	FFCB Note 4% Due 1/19/2033	3,000,000.00	01/18/2023 3.93%	3,017,490.00 3,017,427.76	99.81 4.02%	2,994,210.00 4,000.00	0.97% (23,217.76)	Aaa / AA+ AAA	9.98 8.14
Total Agency		88,258,500.00	1.17%	87,770,393.33 87,715,411.39	4.35%	83,537,827.74 186,586.25	27.10% (4,177,583.65)	Aaa / AA+ AAA	2.56 2.35
CMO									
3136AJB54	FNMA 2014-M4 A2 3.346% Due 3/25/2024	769,376.55	12/18/2019 2.04%	806,763.44 778,972.92	98.08 5.19%	754,636.91 2,145.18	0.24% (24,336.01)	NR / NR NR	1.15 0.94
3137F2LJ3	FHLMC K066 A2 3.117% Due 6/25/2027	2,400,000.00	10/20/2022 4.88%	2,234,343.75 2,244,105.64	96.45 4.01%	2,314,705.92 6,234.00	0.75% 70,600.28	NR / NR AAA	4.40 3.90
Total CMO		3,169,376.55	4.15%	3,041,107.19 3,023,078.56	4.30%	3,069,342.83 8,379.18	1.00% 46,264.27	NR / NR AAA	3.60 3.17
CORPORATE									
02665WDH1	American Honda Finance Note 1.95% Due 5/10/2023	1,775,000.00	01/07/2020 1.96%	1,774,343.25 1,774,947.07	99.14 5.08%	1,759,813.10 7,787.81	0.57% (15,133.97)	A3 / A- A	0.27 0.27
06406RAJ6	Bank of NY Mellon Corp Note 3.45% Due 8/11/2023	3,367,500.00	01/30/2019 3.17%	3,407,371.20 3,372,107.02	99.30 4.81%	3,343,866.89 54,862.19	1.10% (28,240.13)	A1 / A AA-	0.53 0.51
69371RQ90	Paccar Financial Corp Note 0.35% Due 8/11/2023	242,500.00	08/04/2020 0.39%	242,182.32 242,444.59	97.62 4.97%	236,738.20 400.80	0.08% (5,706.39)	A1 / A+ NR	0.53 0.51



CUSIP	Security Description	Par Value/Units	Purchase Date Book Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody/S&P Fitch	Maturity Duration
CORPORATE									
91159HHV5	US Bancorp Callable Note Cont 1/5/2024 3.375% Due 2/5/2024	1,062,500.00	04/02/2019 2.88%	1,085,598.75 1,066,994.75	98.52 4.89%	1,046,806.88 17,531.25	0.34% (20,187.87)	A2 / A+ A+	1.01 0.96
58933YAU9	Merck & Co Callable Note Cont 2/7/2024 2.9% Due 3/7/2024	2,312,500.00	11/19/2021 0.78%	2,419,591.87 2,361,794.15	97.98 4.80%	2,265,792.13 26,825.00	0.74% (96,002.02)	A1 / A+ NR	1.10 1.05
717081ES8	Pfizer Inc. Callable Note Cont 2/15/2024 2.95% Due 3/15/2024	3,200,000.00	06/03/2019 2.37%	3,281,376.00 3,217,972.90	98.13 4.68%	3,140,198.40 35,662.22	1.03% (77,774.50)	A1 / A+ A	1.12 1.08
57636QAB0	MasterCard Inc Note 3.375% Due 4/1/2024	2,125,000.00	04/02/2019 2.67%	2,194,381.25 2,141,166.14	98.49 4.71%	2,093,001.75 23,906.25	0.69% (48,164.39)	Aa3 / A+ NR	1.17 1.12
61772BAA1	Morgan Stanley Callable Note Cont 4/5/2023 0.731% Due 4/5/2024	1,332,500.00	Various 0.70%	1,333,334.75 1,332,573.55	99.13 5.11%	1,320,949.89 3,138.63	0.43% (11,623.66)	A1 / A- A+	1.18 1.12
023135BW5	Amazon.com Inc Note 0.45% Due 5/12/2024	1,542,500.00	05/10/2021 0.50%	1,540,247.95 1,541,542.47	94.86 4.63%	1,463,255.61 1,523.22	0.47% (78,286.86)	A1 / AA AA-	1.28 1.25
931142EL3	Wal-Mart Stores Callable Note Cont 6/8/2024 2.85% Due 7/8/2024	4,100,000.00	05/12/2020 0.90%	4,418,693.00 4,205,730.58	97.87 4.40%	4,012,629.00 7,465.42	1.30% (193,101.58)	Aa2 / AA AA	1.44 1.38
91159HHX1	US Bancorp Callable Note Cont 6/28/2024 2.4% Due 7/30/2024	1,650,000.00	08/01/2019 2.38%	1,651,369.50 1,650,392.71	96.81 4.63%	1,597,297.35 110.00	0.52% (53,095.36)	A2 / A+ A+	1.50 1.45
46647PBS4	JP Morgan Chase & Co Callable Note Cont 9/16/2023 0.653% Due 9/16/2024	1,467,500.00	09/09/2020 0.65%	1,467,500.00 1,467,500.00	97.19 5.11%	1,426,260.32 3,593.54	0.46% (41,239.68)	A1 / A- AA-	1.63 1.56
06051GJH3	Bank of America Corp Callable Note Cont 10/24/2023 0.81% Due 10/24/2024	1,907,500.00	10/16/2020 0.81%	1,907,500.00 1,907,500.00	96.73 5.26%	1,845,187.70 4,163.12	0.60% (62,312.30)	A2 / A- AA-	1.73 1.66
24422EVY2	John Deere Capital Corp Note 1.25% Due 1/10/2025	2,357,500.00	03/08/2022 2.17%	2,298,067.42 2,316,865.77	94.09 4.46%	2,218,096.31 1,719.01	0.72% (98,769.46)	A2 / A A	1.95 1.88
594918BB9	Microsoft Callable Note Cont 11/12/2024 2.7% Due 2/12/2025	2,675,000.00	03/04/2021 0.75%	2,863,881.75 2,766,281.14	97.16 4.17%	2,598,944.40 33,905.63	0.85% (167,336.74)	Aaa / AAA NR	2.04 1.92
89236TGT6	Toyota Motor Credit Corp Note 1.8% Due 2/13/2025	1,887,500.00	05/20/2020 1.58%	1,905,940.87 1,895,419.98	94.55 4.64%	1,784,585.95 15,855.00	0.58% (110,834.03)	A1 / A+ A+	2.04 1.94



CUSIP	Security Description	Par Value/Units	Purchase Date Book Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody/S&P Fitch	Maturity Duration
CORPORATE									
66989HAP3	Novartis Capital Corp Callable Note Cont 1/14/2025 1.75% Due 2/14/2025	3,680,000.00	05/08/2020 0.98%	3,809,756.80 3,734,166.63	94.92 4.38%	3,493,159.04 29,874.44	1.14% (241,007.59)	A1 / AA- AA-	2.04 1.95
023135CE4	Amazon.com Inc Note 3% Due 4/13/2025	2,567,500.00	04/11/2022 3.06%	2,563,417.67 2,564,512.75	97.08 4.41%	2,492,400.63 23,107.50	0.81% (72,112.12)	A1 / AA AA-	2.20 2.08
172967MX6	Citigroup Inc Callable Note Cont 5/1/2024 0.981% Due 5/1/2025	1,355,000.00	Various 0.97%	1,355,119.25 1,355,049.37	94.70 5.26%	1,283,213.46 3,323.14	0.42% (71,835.91)	A3 / BBB+ A	2.25 2.16
38148LAE6	Goldman Sachs Group Inc. Callable Note Cont 2/22/2025 3.75% Due 5/22/2025	1,817,500.00	02/12/2021 0.78%	2,030,474.65 1,926,747.57	97.67 4.82%	1,775,094.09 13,063.28	0.58% (151,653.48)	A2 / BBB+ A	2.31 2.16
438516CB0	Honeywell Intl Callable Note Cont 5/1/2025 1.35% Due 6/1/2025	2,000,000.00	09/03/2021 0.80%	2,039,160.00 2,024,125.62	93.19 4.45%	1,863,782.00 4,500.00	0.60% (160,343.62)	A2 / A A	2.33 2.25
46647PCM6	JP Morgan Chase & Co Callable Note Cont 8/9/2024 0.768% Due 8/9/2025	1,680,000.00	08/03/2021 0.77%	1,680,000.00 1,680,000.00	93.15 5.27%	1,564,993.92 6,164.48	0.51% (115,006.08)	A1 / A- AA-	2.52 2.42
63743HFF4	National Rural Utilities Note 5.45% Due 10/30/2025	3,000,000.00	10/31/2022 5.26%	3,015,750.00 3,014,438.70	101.97 4.68%	3,058,959.00 41,329.17	1.00% 44,520.30	A2 / A- A	2.75 2.50
857477BR3	State Street Bank Callable Note Cont 2/6/2025 1.746% Due 2/6/2026	437,500.00	02/02/2022 1.75%	437,500.00 437,500.00	93.73 5.05%	410,068.75 3,713.28	0.13% (27,431.25)	A1 / A AA-	3.02 1.92
06051GKM0	Bank of America Corp Callable Note Cont 4/2/2025 3.384% Due 4/2/2026	1,875,000.00	03/17/2022 3.38%	1,875,000.00 1,875,000.00	96.73 4.98%	1,813,711.88 20,973.75	0.59% (61,288.12)	A2 / A- AA-	3.17 2.04
6174468Q5	Morgan Stanley Callable Note Cont 4/28/2025 2.188% Due 4/28/2026	2,200,000.00	08/24/2022 5.02%	2,072,268.00 2,087,412.96	93.98 5.06%	2,067,476.40 12,435.13	0.67% (19,936.56)	A1 / A- A+	3.24 2.13
91324PEC2	United Health Group Inc Callable Note Cont 4/15/2026 1.15% Due 5/15/2026	4,000,000.00	09/19/2022 4.19%	3,592,560.00 3,633,242.82	90.53 4.27%	3,621,080.00 9,711.11	1.18% (12,162.82)	A3 / A+ A	3.29 3.16
87612EBM7	Target Corp Callable Note Cont 12/15/2026 1.95% Due 1/15/2027	2,140,000.00	Various 1.97%	2,137,844.40 2,138,288.71	92.27 4.09%	1,974,503.10 1,854.67	0.64% (163,785.61)	A2 / A A	3.96 3.74



CUSIP	Security Description	Par Value/Units	Purchase Date Book Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody/S&P Fitch	Maturity Duration
CORPORATE									
808513BY0	Charles Schwab Corp Callable Note Cont 2/3/2027 2.45% Due 3/3/2027	3,500,000.00	01/23/2023 4.35%	3,251,955.00 3,253,114.09	93.04 4.32%	3,256,515.50 35,252.78	1.07% 3,401.41	A2 / A A	4.09 3.78
665859AW4	Northern Trust Company Callable Note Cont 4/10/2027 4% Due 5/10/2027	2,200,000.00	08/24/2022 3.93%	2,206,402.00 2,205,798.97	98.94 4.27%	2,176,570.00 19,800.00	0.71% (29,228.97)	A2 / A+ A+	4.27 3.85
74340XBV2	Prologis LP Callable Note Cont 09/15/2027 3.375% Due 12/15/2027	3,000,000.00	01/25/2023 4.28%	2,881,530.00 2,881,862.22	95.82 4.34%	2,874,564.00 12,937.50	0.93% (7,298.22)	A3 / A NR	4.87 4.41
24422EWR6	John Deere Capital Corp Note 4.75% Due 1/20/2028	2,000,000.00	01/20/2023 4.34%	2,035,920.00 2,035,762.28	102.12 4.27%	2,042,366.00 5,805.56	0.66% 6,603.72	A2 / A A	4.97 4.39
Total Corporate		70,457,500.00	2.41%	70,776,037.65 70,108,255.51	4.61%	67,921,881.65 482,294.88	22.14% (2,186,373.86)	A1 / A+ A+	2.34 2.13
MONEY MARKET FUND									
60934N104	Federated Investors Government Obligations Fund	516,746.76	Various 4.13%	516,746.76 516,746.76	1.00 4.13%	516,746.76 0.00	0.17% 0.00	Aaa / AAA AAA	0.00 0.00
Total Money Market Fund		516,746.76	4.13%	516,746.76 516,746.76	4.13%	516,746.76 0.00	0.17% 0.00	Aaa / AAA AAA	0.00 0.00
MUNICIPAL BONDS									
13063DRJ9	California State TE-GO 2.4% Due 10/1/2023	2,192,500.00	10/16/2019 1.87%	2,236,371.92 2,199,883.17	98.71 4.38%	2,164,238.67 17,540.00	0.71% (35,644.50)	Aa2 / AA- AA	0.67 0.65
797272QP9	San Diego Cmnty College Dist TE-GO 2.046% Due 8/1/2024	725,000.00	09/18/2019 2.05%	725,000.00 725,000.00	96.76 4.30%	701,488.25 7,416.75	0.23% (23,511.75)	Aaa / AAA NR	1.50 1.44
574193TQ1	Maryland State STE-GO 0.51% Due 8/1/2024	647,500.00	07/23/2020 0.52%	647,318.70 647,431.93	94.66 4.22%	612,923.50 1,651.13	0.20% (34,508.43)	Aaa / AAA AAA	1.50 1.46
13077DNC2	California State University TE-REV 0.685% Due 11/1/2024	625,000.00	08/27/2020 0.69%	625,000.00 625,000.00	93.79 4.41%	586,162.50 1,070.31	0.19% (38,837.50)	Aa2 / AA- NR	1.75 1.70
13067WRB0	California St Dept of Water TE-REV 0.56% Due 12/1/2024	77,500.00	07/30/2020 0.56%	77,500.00 77,500.00	93.48 4.30%	72,444.68 72.33	0.02% (5,055.32)	Aa1 / AAA NR	1.84 1.79



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MUNICIPAL BONDS									
91412HGE7	University of California Callable STE-REV 1X 4/15/2025 0.883% Due 5/15/2025	760,000.00	07/10/2020 0.88%	760,000.00 760,000.00	92.66 4.28%	704,216.00 1,416.72	0.23% (55,784.00)	Aa2 / AA AA	2.29 2.22
341271AD6	Florida State Brd of Admin Fin ST TE- REV 1.258% Due 7/1/2025	1,875,000.00	09/03/2020 1.17%	1,882,423.50 1,878,711.75	92.31 4.66%	1,730,756.25 1,965.63	0.56% (147,955.50)	Aa3 / AA AA	2.42 2.33
54438CYK2	Los Angeles Cmnty College Dist STE-GO 0.773% Due 8/1/2025	965,000.00	10/30/2020 0.77%	965,000.00 965,000.00	91.76 4.28%	885,503.30 3,729.73	0.29% (79,496.70)	Aaa / AA+ NR	2.50 2.42
646140DP5	New Jersey St Turnpike Auth TE-REV 1.047% Due 1/1/2026	557,500.00	01/22/2021 1.05%	557,500.00 557,500.00	91.44 4.19%	509,800.30 486.42	0.17% (47,699.70)	A1 / AA- A+	2.92 2.82
Total Municipal Bonds		8,425,000.00	1.26%	8,476,114.12 8,436,026.85	4.39%	7,967,533.45 35,349.02	2.59% (468,493.40)	Aa2 / AA AA	1.76 1.71
NEGOTIABLE CD									
06742TG34	Barclays Bank Yankee CD 1.05% Due 2/1/2023	2,942,500.00	02/03/2022 1.05%	2,942,500.00 2,942,500.00	99.99 4.32%	2,942,229.29 31,153.72	0.96% (270.71)	P-1 / A-1 F-1	0.00 0.00
Total Negotiable CD		2,942,500.00	1.05%	2,942,500.00 2,942,500.00	4.32%	2,942,229.29 31,153.72	0.96% (270.71)	P-1 / A-1 F-1	0.00 0.00
SUPRANATIONAL									
459058JM6	Intl. Bank Recon & Development Note 0.25% Due 11/24/2023	1,870,000.00	11/17/2020 0.32%	1,865,979.50 1,868,913.18	96.36 4.87%	1,801,894.60 870.07	0.58% (67,018.58)	Aaa / AAA AAA	0.81 0.79
4581X0DZ8	Inter-American Dev Bank Note 0.5% Due 9/23/2024	4,190,000.00	09/15/2021 0.52%	4,186,899.40 4,188,302.59	93.76 4.48%	3,928,460.20 7,448.89	1.27% (259,842.39)	Aaa / AAA NR	1.65 1.60
Total Supranational		6,060,000.00	0.46%	6,052,878.90 6,057,215.77	4.60%	5,730,354.80 8,318.96	1.86% (326,860.97)	Aaa / AAA AAA	1.38 1.35
US TREASURY									
912828S92	US Treasury Note 1.25% Due 7/31/2023	807,500.00	04/02/2019 2.28%	773,307.42 803,602.18	98.27 4.80%	793,494.72 27.88	0.26% (10,107.46)	Aaa / AA+ AAA	0.50 0.49
912828T26	US Treasury Note 1.375% Due 9/30/2023	2,500,000.00	08/07/2019 1.46%	2,491,503.90 2,498,647.58	97.79 4.81%	2,444,630.00 11,710.16	0.80% (54,017.58)	Aaa / AA+ AAA	0.66 0.64



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US TREASURY									
912828WE6	US Treasury Note 2.75% Due 11/15/2023	2,662,500.00	03/06/2019 2.52%	2,689,437.01 2,667,013.09	98.45 4.77%	2,621,313.79 15,776.42	0.85% (45,699.30)	Aaa / AA+ AAA	0.79 0.76
91282CAW1	US Treasury Note 0.25% Due 11/15/2023	1,572,500.00	10/04/2021 0.30%	1,570,780.08 1,571,858.94	96.49 4.85%	1,517,278.52 847.06	0.49% (54,580.42)	Aaa / AA+ AAA	0.79 0.77
912828U57	US Treasury Note 2.125% Due 11/30/2023	4,257,500.00	01/07/2019 2.52%	4,181,330.66 4,244,620.30	97.84 4.81%	4,165,529.49 15,658.59	1.35% (79,090.81)	Aaa / AA+ AAA	0.83 0.81
9128285U0	US Treasury Note 2.625% Due 12/31/2023	230,000.00	01/30/2019 2.56%	230,682.81 230,126.67	98.09 4.78%	225,606.54 533.70	0.07% (4,520.13)	Aaa / AA+ AAA	0.92 0.89
9128286G0	US Treasury Note 2.375% Due 2/29/2024	1,709,500.00	08/11/2021 0.35%	1,797,579.32 1,746,640.74	97.54 4.75%	1,667,364.24 17,272.09	0.55% (79,276.50)	Aaa / AA+ AAA	1.08 1.04
912828W71	US Treasury Note 2.125% Due 3/31/2024	2,965,000.00	01/05/2022 0.88%	3,046,537.50 3,007,419.51	97.12 4.70%	2,879,524.98 21,463.67	0.94% (127,894.53)	Aaa / AA+ AAA	1.16 1.12
91282CBV2	US Treasury Note 0.375% Due 4/15/2024	1,570,000.00	10/04/2021 0.40%	1,569,141.40 1,569,591.19	95.04 4.66%	1,492,175.10 1,763.02	0.48% (77,416.09)	Aaa / AA+ AAA	1.21 1.17
912828X70	US Treasury Note 2% Due 4/30/2024	2,257,500.00	06/03/2019 1.90%	2,267,729.29 2,260,093.02	96.80 4.67%	2,185,366.10 11,599.31	0.71% (74,726.92)	Aaa / AA+ AAA	1.25 1.20
912828XX3	US Treasury Note 2% Due 6/30/2024	5,715,000.00	07/01/2019 1.78%	5,773,935.94 5,731,640.36	96.51 4.58%	5,515,420.77 10,103.87	1.79% (216,219.59)	Aaa / AA+ AAA	1.41 1.37
9128282N9	US Treasury Note 2.125% Due 7/31/2024	1,250,000.00	08/07/2019 1.47%	1,289,453.12 1,261,842.44	96.58 4.51%	1,207,275.00 73.38	0.39% (54,567.44)	Aaa / AA+ AAA	1.50 1.45
91282CCT6	US Treasury Note 0.375% Due 8/15/2024	3,010,000.00	08/19/2021 0.42%	3,006,002.34 3,007,944.37	93.96 4.47%	2,828,223.09 5,214.33	0.92% (179,721.28)	Aaa / AA+ AAA	1.54 1.50
9128282U3	US Treasury Note 1.875% Due 8/31/2024	7,137,500.00	Various 1.28%	7,335,869.62 7,202,508.78	96.09 4.47%	6,858,694.98 56,932.41	2.24% (343,813.80)	Aaa / AA+ AAA	1.58 1.52
91282CCX7	US Treasury Note 0.375% Due 9/15/2024	1,577,500.00	10/04/2021 0.50%	1,571,769.24 1,574,344.08	93.78 4.40%	1,479,398.43 2,271.47	0.48% (94,945.65)	Aaa / AA+ AAA	1.62 1.58
9128283D0	US Treasury Note 2.25% Due 10/31/2024	1,700,000.00	11/01/2019 1.57%	1,755,582.03 1,719,462.86	96.49 4.36%	1,640,367.40 9,826.66	0.53% (79,095.46)	Aaa / AA+ AAA	1.75 1.68
912828YM6	US Treasury Note 1.5% Due 10/31/2024	1,060,000.00	01/12/2021 0.35%	1,106,043.75 1,081,179.46	95.26 4.35%	1,009,732.68 4,084.81	0.33% (71,446.78)	Aaa / AA+ AAA	1.75 1.69
9128283J7	US Treasury Note 2.125% Due 11/30/2024	5,457,500.00	Various 1.66%	5,578,317.09 5,502,224.37	96.21 4.30%	5,250,922.71 20,072.05	1.71% (251,301.66)	Aaa / AA+ AAA	1.83 1.76



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US TREASURY									
912828ZC7	US Treasury Note 1.125% Due 2/28/2025	4,472,500.00	08/19/2021 0.53%	4,565,793.56 4,527,361.53	94.03 4.15%	4,205,545.42 21,404.99	1.37% (321,816.11)	Aaa / AA+ AAA	2.08 2.01
912828ZL7	US Treasury Note 0.375% Due 4/30/2025	2,997,500.00	04/05/2021 0.70%	2,958,391.99 2,975,916.81	92.11 4.09%	2,760,979.27 2,887.78	0.89% (214,937.54)	Aaa / AA+ AAA	2.25 2.19
912828ZW3	US Treasury Note 0.25% Due 6/30/2025	1,597,500.00	10/04/2021 0.70%	1,571,103.81 1,580,457.71	91.54 3.96%	1,462,337.12 353.04	0.47% (118,120.59)	Aaa / AA+ AAA	2.41 2.36
91282CAJ0	US Treasury Note 0.25% Due 8/31/2025	8,820,000.00	Various 0.56%	8,710,250.00 8,750,336.26	90.96 3.97%	8,022,751.38 9,380.39	2.60% (727,584.88)	Aaa / AA+ AAA	2.58 2.52
91282CAT8	US Treasury Note 0.25% Due 10/31/2025	3,500,000.00	10/04/2021 0.78%	3,425,898.44 3,449,983.94	90.52 3.92%	3,168,319.00 2,247.93	1.03% (281,664.94)	Aaa / AA+ AAA	2.75 2.68
91282CAZ4	US Treasury Note 0.375% Due 11/30/2025	6,772,500.00	Various 0.94%	6,619,508.79 6,667,152.73	90.63 3.91%	6,137,578.13 4,395.62	1.99% (529,574.60)	Aaa / AA+ AAA	2.83 2.76
91282CBC4	US Treasury Note 0.375% Due 12/31/2025	6,400,000.00	01/11/2021 0.49%	6,363,250.00 6,378,456.20	90.58 3.82%	5,796,998.40 2,121.55	1.88% (581,457.80)	Aaa / AA+ AAA	2.92 2.85
9128286A3	US Treasury Note 2.625% Due 1/31/2026	1,707,500.00	02/04/2021 0.46%	1,890,055.76 1,817,213.81	96.56 3.85%	1,648,804.69 123.82	0.53% (168,409.12)	Aaa / AA+ AAA	3.00 2.85
91282CBH3	US Treasury Note 0.375% Due 1/31/2026	17,305,000.00	Various 0.79%	16,971,456.65 17,093,360.14	90.23 3.86%	15,613,713.13 179.26	5.05% (1,479,647.01)	Aaa / AA+ AAA	3.00 2.93
91282CBQ3	US Treasury Note 0.5% Due 2/28/2026	12,670,000.00	Various 0.94%	12,437,181.06 12,503,610.87	90.36 3.85%	11,448,041.86 26,950.00	3.71% (1,055,569.01)	Aaa / AA+ AAA	3.08 2.99
91282CCF6	US Treasury Note 0.75% Due 5/31/2026	8,320,000.00	Various 0.80%	8,301,545.71 8,307,693.75	90.51 3.81%	7,530,248.96 10,800.00	2.44% (777,444.79)	Aaa / AA+ AAA	3.33 3.23
91282CCZ2	US Treasury Note 0.875% Due 9/30/2026	3,700,000.00	04/05/2022 2.77%	3,406,746.09 3,460,488.41	90.20 3.76%	3,337,370.40 11,028.85	1.08% (123,118.01)	Aaa / AA+ AAA	3.67 3.53
912828V98	US Treasury Note 2.25% Due 2/15/2027	2,650,000.00	09/30/2022 4.07%	2,458,185.55 2,473,060.47	94.64 3.69%	2,508,079.25 27,544.16	0.82% 35,018.78	Aaa / AA+ AAA	4.04 3.77
91282CBJ9	US Treasury Note 0.75% Due 1/31/2028	540,000.00	03/14/2022 2.15%	498,382.03 504,640.23	87.01 3.61%	469,863.18 11.19	0.15% (34,777.05)	Aaa / AA+ AAA	5.00 4.82
91282CCY5	US Treasury Note 1.25% Due 9/30/2028	525,000.00	03/14/2022 2.17%	495,591.79 499,564.54	88.00 3.61%	462,000.00 2,235.58	0.15% (37,564.54)	Aaa / AA+ AAA	5.67 5.35
9128286B1	US Treasury Note 2.625% Due 2/15/2029	500,000.00	03/21/2022 2.33%	509,433.59 508,251.59	94.70 3.61%	473,496.00 6,063.18	0.16% (34,755.59)	Aaa / AA+ AAA	6.05 5.44



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US TREASURY									
912828YB0	US Treasury Note 1.625% Due 8/15/2029	520,000.00	03/21/2022 2.29%	496,518.75 499,263.88	89.06 3.51%	463,125.00 3,903.53	0.15% (36,138.88)	Aaa / AA+ AAA	6.54 6.05
91282CGJ4	US Treasury Note 3.5% Due 1/31/2030	4,000,000.00	01/30/2023 3.62%	3,969,687.50 3,969,699.35	99.64 3.56%	3,985,624.00 386.74	1.29% 15,924.65	Aaa / AA+ AAA	7.01 6.16
912828Z94	US Treasury Note 1.5% Due 2/15/2030	542,500.00	04/06/2022 2.66%	498,040.43 502,630.61	87.78 3.47%	476,213.01 3,759.17	0.16% (26,417.60)	Aaa / AA+ AAA	7.05 6.51
91282CAE1	US Treasury Note 0.625% Due 8/15/2030	587,500.00	04/06/2022 2.65%	498,755.37 507,373.61	81.42 3.44%	478,330.75 1,696.25	0.16% (29,042.86)	Aaa / AA+ AAA	7.54 7.20
91282CBL4	US Treasury Note 1.125% Due 2/15/2031	565,000.00	04/06/2022 2.63%	498,104.88 504,231.41	84.18 3.39%	475,637.34 2,936.31	0.15% (28,594.07)	Aaa / AA+ AAA	8.05 7.50
91282CCS8	US Treasury Note 1.25% Due 8/15/2031	562,500.00	04/06/2022 2.63%	498,515.62 504,064.81	83.91 3.44%	471,994.88 3,248.13	0.15% (32,069.93)	Aaa / AA+ AAA	8.54 7.89
91282CFV8	US Treasury Note 4.125% Due 11/15/2032	4,000,000.00	01/27/2023 3.51%	4,203,125.00 4,203,011.43	105.20 3.49%	4,208,124.00 35,552.49	1.37% 5,112.57	Aaa / AA+ AAA	9.80 7.99
Total US Treasury		140,694,500.00	1.30%	139,880,524.89 139,868,584.03	4.10%	131,387,493.71 384,440.84	42.65% (8,481,090.32)	Aaa / AA+ AAA	2.83 2.67
TOTAL PORTFOLIO		325,479,700.05	1.51%	324,411,158.92 323,623,065.10	4.32%	307,833,946.66 1,137,857.10	100.00% (15,789,118.44)	Aa1 / AA AAA	2.57 2.36
TOTAL MARKET VALUE PLUS ACCRUED						308,971,803.76			



Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
ACQUISITIONS										
Purchase	01/01/2023	60934N104	14,712.26	Federated Investors Government Obligations Fund	1.000	4.10%	14,712.26	0.00	14,712.26	0.00
Purchase	01/03/2023	60934N104	5,421.97	Federated Investors Government Obligations Fund	1.000	4.10%	5,421.97	0.00	5,421.97	0.00
Purchase	01/07/2023	60934N104	35,587.50	Federated Investors Government Obligations Fund	1.000	4.10%	35,587.50	0.00	35,587.50	0.00
Purchase	01/08/2023	60934N104	58,425.00	Federated Investors Government Obligations Fund	1.000	4.10%	58,425.00	0.00	58,425.00	0.00
Purchase	01/10/2023	60934N104	20,090.63	Federated Investors Government Obligations Fund	1.000	4.10%	20,090.63	0.00	20,090.63	0.00
Purchase	01/15/2023	60934N104	20,865.00	Federated Investors Government Obligations Fund	1.000	4.10%	20,865.00	0.00	20,865.00	0.00
Purchase	01/17/2023	60934N104	385.46	Federated Investors Government Obligations Fund	1.000	4.10%	385.46	0.00	385.46	0.00
Purchase	01/17/2023	60934N104	305.25	Federated Investors Government Obligations Fund	1.000	4.10%	305.25	0.00	305.25	0.00
Purchase	01/17/2023	60934N104	358.33	Federated Investors Government Obligations Fund	1.000	4.10%	358.33	0.00	358.33	0.00
Purchase	01/17/2023	60934N104	47,002.47	Federated Investors Government Obligations Fund	1.000	4.10%	47,002.47	0.00	47,002.47	0.00
Purchase	01/17/2023	60934N104	32,377.75	Federated Investors Government Obligations Fund	1.000	4.10%	32,377.75	0.00	32,377.75	0.00
Purchase	01/17/2023	60934N104	18,397.35	Federated Investors Government Obligations Fund	1.000	4.10%	18,397.35	0.00	18,397.35	0.00
Purchase	01/17/2023	60934N104	33,371.14	Federated Investors Government Obligations Fund	1.000	4.10%	33,371.14	0.00	33,371.14	0.00
Purchase	01/17/2023	60934N104	19,502.32	Federated Investors Government Obligations Fund	1.000	4.10%	19,502.32	0.00	19,502.32	0.00
Purchase	01/17/2023	60934N104	72,497.23	Federated Investors Government Obligations Fund	1.000	4.10%	72,497.23	0.00	72,497.23	0.00
Purchase	01/19/2023	3133EN6M7	3,000,000.00	FFCB Note 4% Due 1/19/2033	100.583	3.93%	3,017,490.00	0.00	3,017,490.00	0.00



Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
ACQUISITIONS										
Purchase	01/21/2023	60934N104	4,331.25	Federated Investors Government Obligations Fund	1.000	4.10%	4,331.25	0.00	4,331.25	0.00
Purchase	01/23/2023	60934N104	37,880.36	Federated Investors Government Obligations Fund	1.000	4.10%	37,880.36	0.00	37,880.36	0.00
Purchase	01/24/2023	24422EWR6	2,000,000.00	John Deere Capital Corp Note 4.75% Due 1/20/2028	101.796	4.34%	2,035,920.00	3,958.33	2,039,878.33	0.00
Purchase	01/24/2023	880591EX6	1,003,000.00	Tennessee Valley Authority Note 1.5% Due 9/15/2031	81.651	4.04%	818,959.53	5,391.13	824,350.66	0.00
Purchase	01/25/2023	3133EN7B0	3,000,000.00	FFCB Note 3.75% Due 1/25/2030	99.503	3.83%	2,985,090.00	0.00	2,985,090.00	0.00
Purchase	01/25/2023	60934N104	14,492.59	Federated Investors Government Obligations Fund	1.000	4.10%	14,492.59	0.00	14,492.59	0.00
Purchase	01/25/2023	60934N104	6,234.00	Federated Investors Government Obligations Fund	1.000	4.10%	6,234.00	0.00	6,234.00	0.00
Purchase	01/25/2023	808513BY0	3,500,000.00	Charles Schwab Corp Callable Note Cont 2/3/2027 2.45% Due 3/3/2027	92.913	4.35%	3,251,955.00	33,823.61	3,285,778.61	0.00
Purchase	01/26/2023	3133ENFQ8	2,303,000.00	FFCB Note 1.81% Due 12/1/2031	84.197	3.94%	1,939,056.91	6,368.43	1,945,425.34	0.00
Purchase	01/27/2023	74340XBV2	3,000,000.00	Prologis LP Callable Note Cont 09/15/2027 3.375% Due 12/15/2027	96.051	4.28%	2,881,530.00	11,812.50	2,893,342.50	0.00
Purchase	01/30/2023	60934N104	19,800.00	Federated Investors Government Obligations Fund	1.000	4.13%	19,800.00	0.00	19,800.00	0.00
Purchase	01/30/2023	91282CFV8	4,000,000.00	US Treasury Note 4.125% Due 11/15/2032	105.078	3.51%	4,203,125.00	34,640.88	4,237,765.88	0.00
Purchase	01/31/2023	60934N104	75,210.95	Federated Investors Government Obligations Fund	1.000	4.13%	75,210.95	0.00	75,210.95	0.00
Purchase	01/31/2023	91282CGJ4	4,000,000.00	US Treasury Note 3.5% Due 1/31/2030	99.242	3.62%	3,969,687.50	0.00	3,969,687.50	0.00
Subtotal			26,343,248.81				25,640,062.75	95,994.88	25,736,057.63	0.00



Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
ACQUISITIONS										
Security Contribution	01/12/2023	60934N104	25,000,000.00	Federated Investors Government Obligations Fund	1.000		25,000,000.00	0.00	25,000,000.00	0.00
Subtotal			25,000,000.00				25,000,000.00	0.00	25,000,000.00	0.00
TOTAL ACQUISITIONS			51,343,248.81				50,640,062.75	95,994.88	50,736,057.63	0.00
DISPOSITIONS										
Sale	01/19/2023	60934N104	3,017,490.00	Federated Investors Government Obligations Fund	1.000	4.10%	3,017,490.00	0.00	3,017,490.00	0.00
Sale	01/24/2023	60934N104	2,039,878.33	Federated Investors Government Obligations Fund	1.000	4.10%	2,039,878.33	0.00	2,039,878.33	0.00
Sale	01/24/2023	60934N104	824,350.66	Federated Investors Government Obligations Fund	1.000	4.10%	824,350.66	0.00	824,350.66	0.00
Sale	01/25/2023	60934N104	2,985,090.00	Federated Investors Government Obligations Fund	1.000	4.10%	2,985,090.00	0.00	2,985,090.00	0.00
Sale	01/25/2023	60934N104	3,285,778.61	Federated Investors Government Obligations Fund	1.000	4.10%	3,285,778.61	0.00	3,285,778.61	0.00
Sale	01/26/2023	60934N104	1,945,425.34	Federated Investors Government Obligations Fund	1.000	4.10%	1,945,425.34	0.00	1,945,425.34	0.00
Sale	01/27/2023	60934N104	2,893,342.50	Federated Investors Government Obligations Fund	1.000	4.10%	2,893,342.50	0.00	2,893,342.50	0.00
Sale	01/30/2023	60934N104	4,237,765.88	Federated Investors Government Obligations Fund	1.000	4.13%	4,237,765.88	0.00	4,237,765.88	0.00
Sale	01/31/2023	60934N104	3,969,687.50	Federated Investors Government Obligations Fund	1.000	4.13%	3,969,687.50	0.00	3,969,687.50	0.00
Subtotal			25,198,808.82				25,198,808.82	0.00	25,198,808.82	0.00
Paydown	01/17/2023	14314QAC8	46,642.46	CarMax Auto Owner Trust 2021-2 A3 0.52% Due 2/17/2026	100.000		46,642.46	360.01	47,002.47	0.00



Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
DISPOSITIONS										
Paydown	01/17/2023	14315XAC2	31,944.83	CarMax Auto Owner Trust 2020-1 A3 1.89% Due 12/16/2024	100.000		31,944.83	432.92	32,377.75	0.00
Paydown	01/17/2023	14316NAC3	18,306.94	CarMax Auto Owner Trust 2021-1 A3 0.34% Due 12/15/2025	100.000		18,306.94	90.41	18,397.35	0.00
Paydown	01/17/2023	254683CP8	0.00	Discover Card Execution Trust 2021-A1 A1 0.58% Due 9/15/2026	100.000		0.00	385.46	385.46	0.00
Paydown	01/17/2023	44933LAC7	33,201.74	Hyundai Auto Receivables Trust 2021-A A3 0.38% Due 9/15/2025	100.000		33,201.74	169.40	33,371.14	0.00
Paydown	01/17/2023	44935FAD6	0.00	Hyundai Auto Receivables Trust 2021-C A3 0.74% Due 5/15/2026	100.000		0.00	305.25	305.25	0.00
Paydown	01/17/2023	65479CAD0	19,451.70	Nissan Auto Receivables Owner 2020-B A3 0.55% Due 7/15/2024	100.000		19,451.70	50.62	19,502.32	0.00
Paydown	01/17/2023	89232HAC9	72,019.10	Toyota Auto Receivable Own 2020-A A3 1.66% Due 5/15/2024	100.000		72,019.10	478.13	72,497.23	0.00
Paydown	01/17/2023	89239BAC5	0.00	Toyota Auto Receivables Trust 2021-C A3 0.43% Due 1/15/2026	100.000		0.00	358.33	358.33	0.00
Paydown	01/23/2023	43813GAC5	37,766.36	Honda Auto Receivables Trust 2021-1 A3 0.27% Due 4/21/2025	100.000		37,766.36	114.00	37,880.36	0.00
Paydown	01/25/2023	3136AJB54	12,313.08	FNMA 2014-M4 A2Due 3/25/2024	100.000		12,313.08	2,179.51	14,492.59	0.00
Paydown	01/25/2023	3137F2LJ3	0.00	FHLMC K066 A2 3.117% Due 6/25/2027	100.000		0.00	6,234.00	6,234.00	0.00
Subtotal			271,646.21				271,646.21	11,158.04	282,804.25	0.00
Security Withdrawal	01/05/2023	60934N104	8,856.72	Federated Investors Government Obligations Fund	1.000		8,856.72	0.00	8,856.72	0.00



Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
DISPOSITIONS										
Security Withdrawal	01/30/2023	60934N104	253.00	Federated Investors Government Obligations Fund	1.000		253.00	0.00	253.00	0.00
Subtotal			9,109.72				9,109.72	0.00	9,109.72	0.00
TOTAL DISPOSITIONS			25,479,564.75				25,479,564.75	11,158.04	25,490,722.79	0.00

OTHER TRANSACTIONS										
Interest	01/01/2023	341271AD6	1,875,000.00	Florida State Brd of Admin Fin ST TE-REV 1.258% Due 7/1/2025	0.000		11,793.75	0.00	11,793.75	0.00
Interest	01/01/2023	646140DP5	557,500.00	New jersey St Turnpike Auth TE-REV 1.047% Due 1/1/2026	0.000		2,918.51	0.00	2,918.51	0.00
Interest	01/07/2023	3135G0X24	4,380,000.00	FNMA Note 1.625% Due 1/7/2025	0.000		35,587.50	0.00	35,587.50	0.00
Interest	01/08/2023	931142EL3	4,100,000.00	Wal-Mart Stores Callable Note Cont 6/8/2024 2.85% Due 7/8/2024	0.000		58,425.00	0.00	58,425.00	0.00
Interest	01/10/2023	24422EYV2	2,357,500.00	John Deere Capital Corp Note 1.25% Due 1/10/2025	0.000		14,734.38	0.00	14,734.38	0.00
Interest	01/10/2023	3135G05G4	4,285,000.00	FNMA Note 0.25% Due 7/10/2023	0.000		5,356.25	0.00	5,356.25	0.00
Interest	01/15/2023	87612EBM7	2,140,000.00	Target Corp Callable Note Cont 12/15/2026 1.95% Due 1/15/2027	0.000		20,865.00	0.00	20,865.00	0.00
Interest	01/21/2023	3137EAEU9	2,310,000.00	FHLMC Note 0.375% Due 7/21/2025	0.000		4,331.25	0.00	4,331.25	0.00
Interest	01/30/2023	91159HHX1	1,650,000.00	US Bancorp Callable Note Cont 6/28/2024 2.4% Due 7/30/2024	0.000		19,800.00	0.00	19,800.00	0.00



Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
OTHER TRANSACTIONS										
Interest	01/31/2023	9128282N9	1,250,000.00	US Treasury Note 2.125% Due 7/31/2024	0.000		13,281.25	0.00	13,281.25	0.00
Interest	01/31/2023	9128286A3	1,707,500.00	US Treasury Note 2.625% Due 1/31/2026	0.000		22,410.94	0.00	22,410.94	0.00
Interest	01/31/2023	912828S92	807,500.00	US Treasury Note 1.25% Due 7/31/2023	0.000		5,046.88	0.00	5,046.88	0.00
Interest	01/31/2023	91282CBH3	17,305,000.00	US Treasury Note 0.375% Due 1/31/2026	0.000		32,446.88	0.00	32,446.88	0.00
Interest	01/31/2023	91282CBJ9	540,000.00	US Treasury Note 0.75% Due 1/31/2028	0.000		2,025.00	0.00	2,025.00	0.00
Subtotal			45,265,000.00				249,022.59	0.00	249,022.59	0.00
Dividend	01/03/2023	60934N104	202,128.75	Federated Investors Government Obligations Fund	0.000		5,421.97	0.00	5,421.97	0.00
Subtotal			202,128.75				5,421.97	0.00	5,421.97	0.00
TOTAL OTHER TRANSACTIONS			45,467,128.75				254,444.56	0.00	254,444.56	0.00



CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
FIXED INCOME						
023135BW5	Amazon.com Inc Note 0.45% Due 05/12/2024	05/10/2021 05/12/2021 1,542,500.00	1,541,478.77 0.00 0.00 1,541,542.47	944.78 0.00 1,523.22 578.44	63.70 0.00 63.70 642.14	642.14
023135CE4	Amazon.com Inc Note 3% Due 04/13/2025	04/11/2022 04/13/2022 2,567,500.00	2,564,397.28 0.00 0.00 2,564,512.75	16,688.75 0.00 23,107.50 6,418.75	115.47 0.00 115.47 6,534.22	6,534.22
02665WDH1	American Honda Finance Note 1.95% Due 05/10/2023	01/07/2020 01/10/2020 1,775,000.00	1,774,930.33 0.00 0.00 1,774,947.07	4,903.44 0.00 7,787.81 2,884.37	16.74 0.00 16.74 2,901.11	2,901.11
06051GJH3	Bank of America Corp Callable Note Cont 10/24/2023 0.81% Due 10/24/2024	10/16/2020 10/21/2020 1,907,500.00	1,907,500.00 0.00 0.00 1,907,500.00	2,875.56 0.00 4,163.12 1,287.56	0.00 0.00 0.00 1,287.56	1,287.56
06051GKM0	Bank of America Corp Callable Note Cont 4/2/2025 3.384% Due 04/02/2026	03/17/2022 03/22/2022 1,875,000.00	1,875,000.00 0.00 0.00 1,875,000.00	15,686.25 0.00 20,973.75 5,287.50	0.00 0.00 0.00 5,287.50	5,287.50
06406RAJ6	Bank of NY Mellon Corp Note 3.45% Due 08/11/2023	01/30/2019 01/31/2019 3,367,500.00	3,372,854.75 0.00 0.00 3,372,107.02	45,180.63 0.00 54,862.19 9,681.56	0.00 747.73 (747.73) 8,933.83	8,933.83
13063DRJ9	California State TE-GO 2.4% Due 10/01/2023	10/16/2019 10/24/2019 2,192,500.00	2,200,828.95 0.00 0.00 2,199,883.17	13,155.00 0.00 17,540.00 4,385.00	0.00 945.78 (945.78) 3,439.22	3,439.22
13067WRB0	California St Dept of Water TE-REV 0.56% Due 12/01/2024	07/30/2020 08/06/2020 77,500.00	77,500.00 0.00 0.00 77,500.00	36.17 0.00 72.33 36.16	0.00 0.00 0.00 36.16	36.16
13077DNC2	California State University TE-REV 0.685% Due 11/01/2024	08/27/2020 09/17/2020 625,000.00	625,000.00 0.00 0.00 625,000.00	713.54 0.00 1,070.31 356.77	0.00 0.00 0.00 356.77	356.77

City of Stockton Reserve Portfolio

Account #10020

Income Earned

As of January 31, 2023



CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
14314QAC8	CarMax Auto Owner Trust 2021-2 A3 0.52% Due 02/17/2026	04/21/2021 04/21/2021 784,150.06	830,715.32 0.00 46,642.46 784,082.00	192.01 360.01 181.23 349.23	9.14 0.00 9.14 358.37	358.37
14315XAC2	CarMax Auto Owner Trust 2020-1 A3 1.89% Due 12/16/2024	01/22/2020 01/22/2020 242,925.42	274,860.88 0.00 31,944.83 242,918.27	230.89 432.92 204.06 406.09	2.22 0.00 2.22 408.31	408.31
14316NAC3	CarMax Auto Owner Trust 2021-1 A3 0.34% Due 12/15/2025	01/27/2021 01/27/2021 300,781.39	319,068.71 0.00 18,306.94 300,764.70	48.22 90.41 45.45 87.64	2.93 0.00 2.93 90.57	90.57
172967MX6	Citigroup Inc Callable Note Cont 5/1/2024 0.981% Due 05/01/2025	Various Various 1,355,000.00	1,355,052.73 0.00 0.00 1,355,049.37	2,215.43 0.00 3,323.14 1,107.71	0.00 3.36 (3.36) 1,104.35	1,104.35
24422EVY2	John Deere Capital Corp Note 1.25% Due 01/10/2025	03/08/2022 03/10/2022 2,357,500.00	2,315,089.09 0.00 0.00 2,316,865.77	13,997.66 14,734.38 1,719.01 2,455.73	1,776.68 0.00 1,776.68 4,232.41	4,232.41
24422EWR6	John Deere Capital Corp Note 4.75% Due 01/20/2028	01/20/2023 01/24/2023 2,000,000.00	0.00 2,035,920.00 0.00 2,035,762.28	0.00 (3,958.33) 5,805.56 1,847.23	0.00 157.72 (157.72) 1,689.51	1,689.51
254683CP8	Discover Card Execution Trust 2021-A1 A1 0.58% Due 09/15/2026	09/27/2021 09/27/2021 797,500.00	797,401.87 0.00 0.00 797,406.75	205.58 385.46 205.58 385.46	4.88 0.00 4.88 390.34	390.34
3130A0F70	FHLB Note 3.375% Due 12/08/2023	01/30/2019 01/31/2019 1,712,500.00	1,722,353.54 0.00 0.00 1,721,457.77	3,692.58 0.00 8,508.98 4,816.40	0.00 895.77 (895.77) 3,920.63	3,920.63
3133ELVX9	FFCB Callable Note Cont 4/8/2022 0.875% Due 04/08/2024	04/07/2020 04/08/2020 750,000.00	750,000.00 0.00 0.00 750,000.00	1,513.02 0.00 2,059.90 546.88	0.00 0.00 0.00 546.88	546.88

City of Stockton Reserve Portfolio

Account #10020

Income Earned

As of January 31, 2023



CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
3133EMBH4	FFCB Callable Note Cont 9/29/2021 0.53% Due 09/29/2025	10/07/2020 10/09/2020 2,265,000.00	2,262,812.95 0.00 0.00 2,262,880.62	3,067.82 0.00 4,068.19 1,000.37	67.67 0.00 67.67 1,068.04	1,068.04
3133EN4V9	FFCB Note 4.125% Due 09/23/2030	12/22/2022 12/27/2022 2,100,000.00	2,087,527.10 0.00 0.00 2,087,664.12	1,925.00 0.00 9,143.75 7,218.75	137.02 0.00 137.02 7,355.77	7,355.77
3133EN6M7	FFCB Note 4% Due 01/19/2033	01/18/2023 01/19/2023 3,000,000.00	0.00 3,017,490.00 0.00 3,017,427.76	0.00 0.00 4,000.00 4,000.00	0.00 62.24 (62.24) 3,937.76	3,937.76
3133EN7B0	FFCB Note 3.75% Due 01/25/2030	01/20/2023 01/25/2023 3,000,000.00	0.00 2,985,090.00 0.00 2,985,130.82	0.00 0.00 1,875.00 1,875.00	40.82 0.00 40.82 1,915.82	1,915.82
3133ENFQ8	FFCB Note 1.81% Due 12/01/2031	01/25/2023 01/26/2023 2,303,000.00	0.00 1,939,056.91 0.00 1,939,732.76	0.00 (6,368.43) 6,947.38 578.95	675.85 0.00 675.85 1,254.80	1,254.80
3133ENQ45	FFCB Note 4.25% Due 09/30/2030	11/30/2022 11/30/2022 875,000.00	866,347.87 0.00 0.00 866,442.68	9,400.17 0.00 12,499.13 3,098.96	94.81 0.00 94.81 3,193.77	3,193.77
3135G03U5	FNMA Note 0.625% Due 04/22/2025	Various Various 10,880,000.00	10,879,639.60 0.00 0.00 10,879,652.87	13,033.34 0.00 18,700.00 5,666.66	230.82 217.55 13.27 5,679.93	5,679.93
3135G04Q3	FNMA Note 0.25% Due 05/22/2023	05/20/2020 05/22/2020 3,800,000.00	3,798,527.16 0.00 0.00 3,798,850.98	1,029.17 0.00 1,820.83 791.66	323.82 0.00 323.82 1,115.48	1,115.48
3135G04Z3	FNMA Note 0.5% Due 06/17/2025	06/17/2020 06/17/2020 6,642,500.00	6,635,737.96 0.00 0.00 6,635,971.40	1,291.60 0.00 4,059.31 2,767.71	233.44 0.00 233.44 3,001.15	3,001.15

City of Stockton Reserve Portfolio

Account #10020

Income Earned

As of January 31, 2023



CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
3135G05G4	FNMA Note 0.25% Due 07/10/2023	07/08/2020 07/10/2020 4,285,000.00	4,283,401.44 0.00 0.00 4,283,662.26	5,088.44 5,356.25 624.90 892.71	260.82 0.00 260.82 1,153.53	1,153.53
3135G05X7	FNMA Note 0.375% Due 08/25/2025	08/25/2020 08/25/2020 3,995,000.00	3,985,098.79 0.00 0.00 3,985,416.20	5,243.44 0.00 6,491.88 1,248.44	317.41 0.00 317.41 1,565.85	1,565.85
3135G06G3	FNMA Note 0.5% Due 11/07/2025	Various Various 8,145,000.00	8,134,782.63 0.00 0.00 8,135,086.90	6,108.75 0.00 9,502.50 3,393.75	304.27 0.00 304.27 3,698.02	3,698.02
3135G06H1	FNMA Note 0.25% Due 11/27/2023	Various Various 3,047,500.00	3,047,769.19 0.00 0.00 3,047,743.90	719.55 0.00 1,354.45 634.90	14.17 39.46 (25.29) 609.61	609.61
3135G0U43	FNMA Note 2.875% Due 09/12/2023	11/29/2018 11/30/2018 6,162,500.00	6,158,665.21 0.00 0.00 6,159,133.24	53,643.71 0.00 68,408.03 14,764.32	468.03 0.00 468.03 15,232.35	15,232.35
3135G0X24	FNMA Note 1.625% Due 01/07/2025	03/04/2020 03/05/2020 4,380,000.00	4,447,772.84 0.00 0.00 4,444,922.15	34,401.25 35,587.50 4,745.00 5,931.25	0.00 2,850.69 (2,850.69) 3,080.56	3,080.56
3136AJB54	FNMA 2014-M4 A2 3.346% Due 03/25/2024	12/18/2019 12/18/2019 769,376.55	792,206.71 0.00 12,313.08 778,972.92	2,179.51 2,179.51 2,145.18 2,145.18	0.00 920.71 (920.71) 1,224.47	1,224.47
3137EAER6	FHLMC Note 0.375% Due 05/05/2023	Various Various 3,630,000.00	3,631,856.87 0.00 0.00 3,631,392.65	2,117.50 0.00 3,251.87 1,134.37	0.00 464.22 (464.22) 670.15	670.15
3137EAES4	FHLMC Note 0.25% Due 06/26/2023	06/24/2020 06/26/2020 3,452,500.00	3,450,879.63 0.00 0.00 3,451,165.03	119.88 0.00 839.15 719.27	285.40 0.00 285.40 1,004.67	1,004.67

City of Stockton Reserve Portfolio

Account #10020

Income Earned

As of January 31, 2023



CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
3137EAEU9	FHLMC Note 0.375% Due 07/21/2025	07/21/2020 07/23/2020 2,310,000.00	2,304,121.96 0.00 0.00 2,304,317.48	3,850.00 4,331.25 240.63 721.88	195.52 0.00 195.52 917.40	917.40
3137EAEV7	FHLMC Note 0.25% Due 08/24/2023	08/19/2020 08/21/2020 2,292,500.00	2,291,999.53 0.00 0.00 2,292,065.55	2,021.86 0.00 2,499.46 477.60	66.02 0.00 66.02 543.62	543.62
3137EAX3	FHLMC Note 0.375% Due 09/23/2025	09/23/2020 09/25/2020 3,545,000.00	3,539,173.37 0.00 0.00 3,539,354.72	3,618.85 0.00 4,726.67 1,107.82	181.35 0.00 181.35 1,289.17	1,289.17
3137EAF2	FHLMC Note 0.25% Due 12/04/2023	12/02/2020 12/04/2020 2,222,500.00	2,221,822.84 0.00 0.00 2,221,885.13	416.72 0.00 879.74 463.02	62.29 0.00 62.29 525.31	525.31
3137F2LJ3	FHLMC K066 A2 3.117% Due 06/25/2027	10/20/2022 10/25/2022 2,400,000.00	2,241,048.88 0.00 0.00 2,244,105.64	6,234.00 6,234.00 6,234.00 6,234.00	3,056.76 0.00 3,056.76 9,290.76	9,290.76
341271AD6	Florida State Brd of Admin Fin ST TE-REV 1.258% Due 07/01/2025	09/03/2020 09/03/2020 1,875,000.00	1,878,842.36 0.00 0.00 1,878,711.75	11,793.75 11,793.75 1,965.63 1,965.63	0.00 130.61 (130.61) 1,835.02	1,835.02
38148LAE6	Goldman Sachs Group Inc. Callable Note Cont 2/22/2025 3.75% Due 05/22/2025	02/12/2021 02/17/2021 1,817,500.00	1,931,251.13 0.00 0.00 1,926,747.57	7,383.59 0.00 13,063.28 5,679.69	0.00 4,503.56 (4,503.56) 1,176.13	1,176.13
43813GAC5	Honda Auto Receivables Trust 2021-1 A3 0.27% Due 04/21/2025	02/24/2021 02/24/2021 468,881.27	506,643.95 0.00 37,766.36 468,878.10	38.00 114.00 35.17 111.17	0.51 0.00 0.51 111.68	111.68
438516CB0	Honeywell Intl Callable Note Cont 5/1/2025 1.35% Due 06/01/2025	09/03/2021 09/08/2021 2,000,000.00	2,025,037.69 0.00 0.00 2,024,125.62	2,250.00 0.00 4,500.00 2,250.00	0.00 912.07 (912.07) 1,337.93	1,337.93

City of Stockton Reserve Portfolio

Account #10020

Income Earned

As of January 31, 2023



CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
44933LAC7	Hyundai Auto Receivables Trust 2021-A A3 0.38% Due 09/15/2025	04/28/2021 04/28/2021 501,741.57	534,918.03 0.00 33,201.74 501,719.33	90.35 169.40 84.74 163.79	3.04 0.00 3.04 166.83	166.83
44935FAD6	Hyundai Auto Receivables Trust 2021-C A3 0.74% Due 05/15/2026	11/17/2021 11/17/2021 495,000.00	494,928.73 0.00 0.00 494,931.70	162.80 305.25 162.80 305.25	2.97 0.00 2.97 308.22	308.22
4581X0DZ8	Inter-American Dev Bank Note 0.5% Due 09/23/2024	09/15/2021 09/23/2021 4,190,000.00	4,188,214.89 0.00 0.00 4,188,302.59	5,703.06 0.00 7,448.89 1,745.83	87.70 0.00 87.70 1,833.53	1,833.53
459058JM6	Intl. Bank Recon & Development Note 0.25% Due 11/24/2023	11/17/2020 11/24/2020 1,870,000.00	1,868,799.36 0.00 0.00 1,868,913.18	480.49 0.00 870.07 389.58	113.82 0.00 113.82 503.40	503.40
46647PBS4	JP Morgan Chase & Co Callable Note Cont 9/16/2023 0.653% Due 09/16/2024	09/09/2020 09/16/2020 1,467,500.00	1,467,500.00 0.00 0.00 1,467,500.00	2,794.98 0.00 3,593.54 798.56	0.00 0.00 0.00 798.56	798.56
46647PCM6	JP Morgan Chase & Co Callable Note Cont 8/9/2024 0.768% Due 08/09/2025	08/03/2021 08/10/2021 1,680,000.00	1,680,000.00 0.00 0.00 1,680,000.00	5,089.28 0.00 6,164.48 1,075.20	0.00 0.00 0.00 1,075.20	1,075.20
54438CYK2	Los Angeles Cmnty College Dist STE-GO 0.773% Due 08/01/2025	10/30/2020 11/10/2020 965,000.00	965,000.00 0.00 0.00 965,000.00	3,108.10 0.00 3,729.73 621.63	0.00 0.00 0.00 621.63	621.63
574193TQ1	Maryland State STE-GO 0.51% Due 08/01/2024	07/23/2020 08/05/2020 647,500.00	647,428.08 0.00 0.00 647,431.93	1,375.94 0.00 1,651.13 275.19	3.85 0.00 3.85 279.04	279.04
57636QAB0	MasterCard Inc Note 3.375% Due 04/01/2024	04/02/2019 04/04/2019 2,125,000.00	2,142,345.31 0.00 0.00 2,141,166.14	17,929.69 0.00 23,906.25 5,976.56	0.00 1,179.17 (1,179.17) 4,797.39	4,797.39

City of Stockton Reserve Portfolio

Account #10020

Income Earned

As of January 31, 2023



CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
58933YAU9	Merck & Co Callable Note Cont 2/7/2024 2.9% Due 03/07/2024	11/19/2021 11/23/2021 2,312,500.00	2,365,913.07 0.00 0.00 2,361,794.15	21,236.46 0.00 26,825.00 5,588.54	0.00 4,118.92 (4,118.92) 1,469.62	1,469.62
594918BB9	Microsoft Callable Note Cont 11/12/2024 2.7% Due 02/12/2025	03/04/2021 03/08/2021 2,675,000.00	2,770,634.55 0.00 0.00 2,766,281.14	27,886.88 0.00 33,905.63 6,018.75	0.00 4,353.41 (4,353.41) 1,665.34	1,665.34
6174468Q5	Morgan Stanley Callable Note Cont 4/28/2025 2.188% Due 04/28/2026	08/24/2022 08/26/2022 2,200,000.00	2,084,460.17 0.00 0.00 2,087,412.96	8,423.80 0.00 12,435.13 4,011.33	2,952.79 0.00 2,952.79 6,964.12	6,964.12
61772BAA1	Morgan Stanley Callable Note Cont 4/5/2023 0.731% Due 04/05/2024	Various Various 1,332,500.00	1,332,609.74 0.00 0.00 1,332,573.55	2,326.92 0.00 3,138.63 811.71	0.00 36.19 (36.19) 775.52	775.52
63743HFF4	National Rural Utilities Note 5.45% Due 10/30/2025	10/31/2022 11/02/2022 3,000,000.00	3,014,885.41 0.00 0.00 3,014,438.70	27,704.17 0.00 41,329.17 13,625.00	0.00 446.71 (446.71) 13,178.29	13,178.29
646140DP5	New jersey St Turnpike Auth TE-REV 1.047% Due 01/01/2026	01/22/2021 02/04/2021 557,500.00	557,500.00 0.00 0.00 557,500.00	2,918.51 2,918.51 486.42 486.42	0.00 0.00 0.00 486.42	486.42
65479CAD0	Nissan Auto Receivables Owner 2020-B A3 0.55% Due 07/15/2024	06/30/2020 06/30/2020 90,982.75	110,434.06 0.00 19,451.70 90,982.51	27.00 50.62 22.24 45.86	0.15 0.00 0.15 46.01	46.01
665859AW4	Northern Trust Company Callable Note Cont 4/10/2027 4% Due 05/10/2027	08/24/2022 08/26/2022 2,200,000.00	2,205,916.54 0.00 0.00 2,205,798.97	12,466.67 0.00 19,800.00 7,333.33	0.00 117.57 (117.57) 7,215.76	7,215.76
66989HAP3	Novartis Capital Corp Callable Note Cont 1/14/2025 1.75% Due 02/14/2025	05/08/2020 05/12/2020 3,680,000.00	3,736,521.70 0.00 0.00 3,734,166.63	24,507.78 0.00 29,874.44 5,366.66	0.00 2,355.07 (2,355.07) 3,011.59	3,011.59

City of Stockton Reserve Portfolio

Account #10020

Income Earned

As of January 31, 2023



CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
69371RQ90	Paccar Financial Corp Note 0.35% Due 08/11/2023	08/04/2020 08/11/2020 242,500.00	242,435.59 0.00 0.00 242,444.59	330.07 0.00 400.80 70.73	9.00 0.00 9.00 79.73	79.73
717081ES8	Pfizer Inc. Callable Note Cont 2/15/2024 2.95% Due 03/15/2024	06/03/2019 06/05/2019 3,200,000.00	3,219,442.98 0.00 0.00 3,217,972.90	27,795.56 0.00 35,662.22 7,866.66	0.00 1,470.08 (1,470.08) 6,396.58	6,396.58
74340XBV2	Prologis LP Callable Note Cont 09/15/2027 3.375% Due 12/15/2027	01/25/2023 01/27/2023 3,000,000.00	0.00 2,881,530.00 0.00 2,881,862.22	0.00 (11,812.50) 12,937.50 1,125.00	332.22 0.00 332.22 1,457.22	1,457.22
797272QP9	San Diego Cmnty College Dist TE-GO 2.046% Due 08/01/2024	09/18/2019 10/16/2019 725,000.00	725,000.00 0.00 0.00 725,000.00	6,180.63 0.00 7,416.75 1,236.12	0.00 0.00 0.00 1,236.12	1,236.12
808513BY0	Charles Schwab Corp Callable Note Cont 2/3/2027 2.45% Due 03/03/2027	01/23/2023 01/25/2023 3,500,000.00	0.00 3,251,955.00 0.00 3,253,114.09	0.00 (33,823.61) 35,252.78 1,429.17	1,159.09 0.00 1,159.09 2,588.26	2,588.26
857477BR3	State Street Bank Callable Note Cont 2/6/2025 1.746% Due 02/06/2026	02/02/2022 02/07/2022 437,500.00	437,500.00 0.00 0.00 437,500.00	3,076.72 0.00 3,713.28 636.56	0.00 0.00 0.00 636.56	636.56
87612EBM7	Target Corp Callable Note Cont 12/15/2026 1.95% Due 01/15/2027	Various Various 2,140,000.00	2,138,251.98 0.00 0.00 2,138,288.71	19,242.17 20,865.00 1,854.67 3,477.50	36.73 0.00 36.73 3,514.23	3,514.23
880591EX6	Tennessee Valley Authority Note 1.5% Due 09/15/2031	01/23/2023 01/24/2023 1,003,000.00	0.00 818,959.53 0.00 819,426.05	0.00 (5,391.13) 5,683.67 292.54	466.52 0.00 466.52 759.06	759.06
89232HAC9	Toyota Auto Receivable Own 2020-A A3 1.66% Due 05/15/2024	02/12/2020 02/12/2020 273,614.28	345,625.35 0.00 72,019.10 273,608.32	255.00 478.13 201.87 425.00	2.07 0.00 2.07 427.07	427.07

City of Stockton Reserve Portfolio

Account #10020

Income Earned

As of January 31, 2023



CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
89236TGT6	Toyota Motor Credit Corp Note 1.8% Due 02/13/2025	05/20/2020 05/20/2020 1,887,500.00	1,895,750.42 0.00 0.00 1,895,419.98	13,023.75 0.00 15,855.00 2,831.25	0.00 330.44 (330.44) 2,500.81	2,500.81
89239BAC5	Toyota Auto Receivables Trust 2021-C A3 0.43% Due 01/15/2026	09/27/2021 09/27/2021 1,000,000.00	999,952.39 0.00 0.00 999,954.55	191.11 358.33 191.11 358.33	2.16 0.00 2.16 360.49	360.49
91159HHV5	US Bancorp Callable Note Cont 1/5/2024 3.375% Due 02/05/2024	04/02/2019 04/04/2019 1,062,500.00	1,067,406.99 0.00 0.00 1,066,994.75	14,542.97 0.00 17,531.25 2,988.28	0.00 412.24 (412.24) 2,576.04	2,576.04
91159HHX1	US Bancorp Callable Note Cont 6/28/2024 2.4% Due 07/30/2024	08/01/2019 08/05/2019 1,650,000.00	1,650,416.44 0.00 0.00 1,650,392.71	16,610.00 19,800.00 110.00 3,300.00	0.00 23.73 (23.73) 3,276.27	3,276.27
9128282N9	US Treasury Note 2.125% Due 07/31/2024	08/07/2019 08/08/2019 1,250,000.00	1,262,514.82 0.00 0.00 1,261,842.44	11,115.83 13,281.25 73.38 2,238.80	0.00 672.38 (672.38) 1,566.42	1,566.42
9128282U3	US Treasury Note 1.875% Due 08/31/2024	Various Various 7,137,500.00	7,206,001.45 0.00 0.00 7,202,508.78	45,471.99 0.00 56,932.41 11,460.42	0.00 3,492.67 (3,492.67) 7,967.75	7,967.75
9128283D0	US Treasury Note 2.25% Due 10/31/2024	11/01/2019 11/05/2019 1,700,000.00	1,720,408.55 0.00 0.00 1,719,462.86	6,551.10 0.00 9,826.66 3,275.56	0.00 945.69 (945.69) 2,329.87	2,329.87
9128283J7	US Treasury Note 2.125% Due 11/30/2024	Various Various 5,457,500.00	5,504,299.90 0.00 0.00 5,502,224.37	10,195.33 0.00 20,072.05 9,876.72	0.00 2,075.53 (2,075.53) 7,801.19	7,801.19
9128285U0	US Treasury Note 2.625% Due 12/31/2023	01/30/2019 01/31/2019 230,000.00	230,138.46 0.00 0.00 230,126.67	16.68 0.00 533.70 517.02	0.00 11.79 (11.79) 505.23	505.23

City of Stockton Reserve Portfolio

Account #10020

Income Earned

As of January 31, 2023



CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
9128286A3	US Treasury Note 2.625% Due 01/31/2026	02/04/2021 02/04/2021 1,707,500.00	1,820,319.86 0.00 0.00 1,817,213.81	18,756.98 22,410.94 123.82 3,777.78	0.00 3,106.05 (3,106.05) 671.73	671.73
9128286B1	US Treasury Note 2.625% Due 02/15/2029	03/21/2022 03/22/2022 500,000.00	508,367.54 0.00 0.00 508,251.59	4,957.54 0.00 6,063.18 1,105.64	0.00 115.95 (115.95) 989.69	989.69
9128286G0	US Treasury Note 2.375% Due 02/29/2024	08/11/2021 08/11/2021 1,709,500.00	1,749,570.42 0.00 0.00 1,746,640.74	13,795.24 0.00 17,272.09 3,476.85	0.00 2,929.68 (2,929.68) 547.17	547.17
912828S92	US Treasury Note 1.25% Due 07/31/2023	04/02/2019 04/04/2019 807,500.00	802,930.88 0.00 0.00 803,602.18	4,224.01 5,046.88 27.88 850.75	671.30 0.00 671.30 1,522.05	1,522.05
912828T26	US Treasury Note 1.375% Due 09/30/2023	08/07/2019 08/08/2019 2,500,000.00	2,498,473.62 0.00 0.00 2,498,647.58	8,782.62 0.00 11,710.16 2,927.54	173.96 0.00 173.96 3,101.50	3,101.50
912828U57	US Treasury Note 2.125% Due 11/30/2023	01/07/2019 01/09/2019 4,257,500.00	4,243,298.21 0.00 0.00 4,244,620.30	7,953.57 0.00 15,658.59 7,705.02	1,322.09 0.00 1,322.09 9,027.11	9,027.11
912828V98	US Treasury Note 2.25% Due 02/15/2027	09/30/2022 09/30/2022 2,650,000.00	2,469,341.74 0.00 0.00 2,473,060.47	22,521.40 0.00 27,544.16 5,022.76	3,718.73 0.00 3,718.73 8,741.49	8,741.49
912828W71	US Treasury Note 2.125% Due 03/31/2024	01/05/2022 01/06/2022 2,965,000.00	3,010,520.94 0.00 0.00 3,007,419.51	16,097.75 0.00 21,463.67 5,365.92	0.00 3,101.43 (3,101.43) 2,264.49	2,264.49
912828WE6	US Treasury Note 2.75% Due 11/15/2023	03/06/2019 03/08/2019 2,662,500.00	2,667,500.57 0.00 0.00 2,667,013.09	9,506.30 0.00 15,776.42 6,270.12	0.00 487.48 (487.48) 5,782.64	5,782.64

City of Stockton Reserve Portfolio

Account #10020

Income Earned

As of January 31, 2023



CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
912828X70	US Treasury Note 2% Due 04/30/2024	06/03/2019 06/05/2019 2,257,500.00	2,260,270.08 0.00 0.00 2,260,093.02	7,732.87 0.00 11,599.31 3,866.44	0.00 177.06 (177.06) 3,689.38	3,689.38
912828XX3	US Treasury Note 2% Due 06/30/2024	07/01/2019 07/03/2019 5,715,000.00	5,732,642.01 0.00 0.00 5,731,640.36	315.75 0.00 10,103.87 9,788.12	0.00 1,001.65 (1,001.65) 8,786.47	8,786.47
912828YB0	US Treasury Note 1.625% Due 08/15/2029	03/21/2022 03/22/2022 520,000.00	498,994.58 0.00 0.00 499,263.88	3,191.71 0.00 3,903.53 711.82	269.30 0.00 269.30 981.12	981.12
912828YM6	US Treasury Note 1.5% Due 10/31/2024	01/12/2021 01/13/2021 1,060,000.00	1,082,208.56 0.00 0.00 1,081,179.46	2,723.20 0.00 4,084.81 1,361.61	0.00 1,029.10 (1,029.10) 332.51	332.51
912828Z94	US Treasury Note 1.5% Due 02/15/2030	04/06/2022 04/11/2022 542,500.00	502,149.88 0.00 0.00 502,630.61	3,073.68 0.00 3,759.17 685.49	480.73 0.00 480.73 1,166.22	1,166.22
912828ZC7	US Treasury Note 1.125% Due 02/28/2025	08/19/2021 08/19/2021 4,472,500.00	4,529,605.21 0.00 0.00 4,527,361.53	17,096.19 0.00 21,404.99 4,308.80	0.00 2,243.68 (2,243.68) 2,065.12	2,065.12
912828ZL7	US Treasury Note 0.375% Due 04/30/2025	04/05/2021 04/07/2021 2,997,500.00	2,975,099.86 0.00 0.00 2,975,916.81	1,925.19 0.00 2,887.78 962.59	816.95 0.00 816.95 1,779.54	1,779.54
912828ZW3	US Treasury Note 0.25% Due 06/30/2025	10/04/2021 10/06/2021 1,597,500.00	1,579,857.35 0.00 0.00 1,580,457.71	11.03 0.00 353.04 342.01	600.36 0.00 600.36 942.37	942.37
91282CAE1	US Treasury Note 0.625% Due 08/15/2030	04/06/2022 04/11/2022 587,500.00	506,471.03 0.00 0.00 507,373.61	1,386.93 0.00 1,696.25 309.32	902.58 0.00 902.58 1,211.90	1,211.90

City of Stockton Reserve Portfolio

Account #10020

Income Earned

As of January 31, 2023



CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
91282CAJ0	US Treasury Note 0.25% Due 08/31/2025	Various Various 8,820,000.00	8,748,043.71 0.00 0.00 8,750,336.26	7,492.12 0.00 9,380.39 1,888.27	2,292.55 0.00 2,292.55 4,180.82	4,180.82
91282CAT8	US Treasury Note 0.25% Due 10/31/2025	10/04/2021 10/06/2021 3,500,000.00	3,448,438.08 0.00 0.00 3,449,983.94	1,498.62 0.00 2,247.93 749.31	1,545.86 0.00 1,545.86 2,295.17	2,295.17
91282CAW1	US Treasury Note 0.25% Due 11/15/2023	10/04/2021 10/06/2021 1,572,500.00	1,571,789.70 0.00 0.00 1,571,858.94	510.41 0.00 847.06 336.65	69.24 0.00 69.24 405.89	405.89
91282CAZ4	US Treasury Note 0.375% Due 11/30/2025	Various Various 6,772,500.00	6,663,991.29 0.00 0.00 6,667,152.73	2,232.70 0.00 4,395.62 2,162.92	3,161.44 0.00 3,161.44 5,324.36	5,324.36
91282CBC4	US Treasury Note 0.375% Due 12/31/2025	01/11/2021 01/11/2021 6,400,000.00	6,377,828.51 0.00 0.00 6,378,456.20	66.30 0.00 2,121.55 2,055.25	627.69 0.00 627.69 2,682.94	2,682.94
91282CBH3	US Treasury Note 0.375% Due 01/31/2026	Various Various 17,305,000.00	17,087,368.51 0.00 0.00 17,093,360.14	27,156.63 32,446.88 179.26 5,469.51	5,991.63 0.00 5,991.63 11,461.14	11,461.14
91282CBJ9	US Treasury Note 0.75% Due 01/31/2028	03/14/2022 03/15/2022 540,000.00	504,039.59 0.00 0.00 504,640.23	1,694.84 2,025.00 11.19 341.35	600.64 0.00 600.64 941.99	941.99
91282CBL4	US Treasury Note 1.125% Due 02/15/2031	04/06/2022 04/11/2022 565,000.00	503,589.78 0.00 0.00 504,231.41	2,400.87 0.00 2,936.31 535.44	641.63 0.00 641.63 1,177.07	1,177.07
91282CBQ3	US Treasury Note 0.5% Due 02/28/2026	Various Various 12,670,000.00	12,499,017.76 0.00 0.00 12,503,610.87	21,525.00 0.00 26,950.00 5,425.00	4,593.11 0.00 4,593.11 10,018.11	10,018.11

City of Stockton Reserve Portfolio

Account #10020

Income Earned

As of January 31, 2023



CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
91282CBV2	US Treasury Note 0.375% Due 04/15/2024	10/04/2021 10/06/2021 1,570,000.00	1,569,562.32 0.00 0.00 1,569,591.19	1,261.61 0.00 1,763.02 501.41	28.87 0.00 28.87 530.28	530.28
91282CCF6	US Treasury Note 0.75% Due 05/31/2026	Various Various 8,320,000.00	8,307,379.77 0.00 0.00 8,307,693.75	5,485.71 0.00 10,800.00 5,314.29	313.98 0.00 313.98 5,628.27	5,628.27
91282CCS8	US Treasury Note 1.25% Due 08/15/2031	04/06/2022 04/11/2022 562,500.00	503,483.64 0.00 0.00 504,064.81	2,655.83 0.00 3,248.13 592.30	581.17 0.00 581.17 1,173.47	1,173.47
91282CCT6	US Treasury Note 0.375% Due 08/15/2024	08/19/2021 08/20/2021 3,010,000.00	3,007,830.78 0.00 0.00 3,007,944.37	4,263.49 0.00 5,214.33 950.84	113.59 0.00 113.59 1,064.43	1,064.43
91282CCX7	US Treasury Note 0.375% Due 09/15/2024	10/04/2021 10/06/2021 1,577,500.00	1,574,178.82 0.00 0.00 1,574,344.08	1,764.88 0.00 2,271.47 506.59	165.26 0.00 165.26 671.85	671.85
91282CCY5	US Treasury Note 1.25% Due 09/30/2028	03/14/2022 03/15/2022 525,000.00	499,183.26 0.00 0.00 499,564.54	1,676.68 0.00 2,235.58 558.90	381.28 0.00 381.28 940.18	940.18
91282CCZ2	US Treasury Note 0.875% Due 09/30/2026	04/05/2022 04/07/2022 3,700,000.00	3,454,935.03 0.00 0.00 3,460,488.41	8,271.63 0.00 11,028.85 2,757.22	5,553.38 0.00 5,553.38 8,310.60	8,310.60
91282CFV8	US Treasury Note 4.125% Due 11/15/2032	01/27/2023 01/30/2023 4,000,000.00	0.00 4,203,125.00 0.00 4,203,011.43	0.00 (34,640.88) 35,552.49 911.61	0.00 113.57 (113.57) 798.04	798.04
91282CGJ4	US Treasury Note 3.5% Due 01/31/2030	01/30/2023 01/31/2023 4,000,000.00	0.00 3,969,687.50 0.00 3,969,699.35	0.00 0.00 386.74 386.74	11.85 0.00 11.85 398.59	398.59



CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
91324PEC2	United Health Group Inc Callable Note Cont 4/15/2026 1.15% Due 05/15/2026	09/19/2022 09/21/2022 4,000,000.00	3,623,760.36 0.00 0.00 3,633,242.82	5,877.78 0.00 9,711.11 3,833.33	9,482.46 0.00 9,482.46 13,315.79	13,315.79
91412HGE7	University of California Callable STE-REV 1X 4/15/2025 0.883% Due 05/15/2025	07/10/2020 07/10/2020 760,000.00	760,000.00 0.00 0.00 760,000.00	857.49 0.00 1,416.72 559.23	0.00 0.00 0.00 559.23	559.23
931142EL3	Wal-Mart Stores Callable Note Cont 6/8/2024 2.85% Due 07/08/2024	05/12/2020 05/14/2020 4,100,000.00	4,212,378.96 0.00 0.00 4,205,730.58	56,152.92 58,425.00 7,465.42 9,737.50	0.00 6,648.38 (6,648.38) 3,089.12	3,089.12
			292,874,577.05	934,984.67	59,292.30	
			25,102,813.94	164,185.75	55,847.09	
			271,646.21	1,103,047.55	3,445.21	
Total Fixed Income		319,560,453.29	317,709,189.99	332,248.63	335,693.84	335,693.84

CASH & EQUIVALENT

06742TG34	Barclays Bank Yankee CD 1.05% Due 02/01/2023	02/03/2022 02/03/2022 2,942,500.00	2,942,500.00 0.00 0.00 2,942,500.00	28,493.21 0.00 31,153.72 2,660.51	0.00 0.00 0.00 2,660.51	2,660.51
3130AJHU6	FHLB Note 0.5% Due 04/14/2025	04/15/2020 04/16/2020 2,460,000.00	2,454,420.98 0.00 0.00 2,454,628.35	2,630.83 0.00 3,655.83 1,025.00	207.37 0.00 207.37 1,232.37	1,232.37



CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
60934N104	Federated Investors Government Obligations Fund	Various	187,416.49	0.00	0.00	5,421.97
		Various	25,537,248.81	5,421.97	0.00	
		516,746.76	25,207,918.54	0.00	0.00	
			516,746.76	5,421.97	5,421.97	
			5,584,337.47	31,124.04	207.37	
			25,537,248.81	5,421.97	0.00	
			25,207,918.54	34,809.55	207.37	
Total Cash & Equivalent		5,919,246.76	5,913,875.11	9,107.48	9,314.85	9,314.85
			298,458,914.52	966,108.71	59,499.67	
			50,640,062.75	169,607.72	55,847.09	
			25,479,564.75	1,137,857.10	3,652.58	
TOTAL PORTFOLIO		325,479,700.05	323,623,065.10	341,356.11	345,008.69	345,008.69



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Benchmark Index	Disclosure
ICE BofA 1-5 Yr AAA-A US Corp & Govt Index	The ICE BofA US 1-5 Year AAA-A US Corporate & Government Index tracks the performance of US dollar denominated investment grade debt publicly issued in the US domestic market, including US Treasury, US agency, foreign government, supranational, and corporate securities. Qualifying securities must be issued from US issuers and be rated AAA through A3 (based on an average of Moody’s, S&P and Fitch). In addition, qualifying securities must have at least one year remaining term to final maturity and less than five years remaining term to final maturity, at least 18 months to final maturity at point of issuance, a fixed coupon schedule, and a minimum amount outstanding of \$1 billion for US Treasuries and \$250 million for all other securities.
ICE BofA 1-5 Yr US Treasury & Agency Index	The ICE BofA 1-5 Year US Treasury & Agency Index tracks the performance of US dollar denominated US Treasury and nonsubordinated US agency debt issued in the US domestic market. Qualifying securities must have an investment grade rating (based on an average of Moody’s, S&P and Fitch). Qualifying securities must have at least one year remaining term to final maturity and less than five years remaining term to final maturity, at least 18 months to maturity at time of issuance, a fixed coupon schedule, and a minimum amount outstanding of \$1 billion for sovereigns and \$250 million for agencies.