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CITY OF STOCKTON

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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

Important Disclosures

Important Disclosures

This statement is for general information purposes only and is not intended to provide specific advice or recommendations. PFM Asset Management LLC ("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.

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 ratable amortization of any premium and all accrued expenses to the fund. Dividends are accrued daily and may be paid either monthly or quarterly. The monthly earnings on this statement represent the estimated dividend accrued for the month for any program that distributes earnings on a quarterly basis. There is no guarantee that the estimated amount will be paid on the actual distribution date.

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

365 and dividing the result by 7. The yields quoted should not be considered a representation of the yield of the fund in the future, since the yield is not fixed.

Average maturity represents the average maturity of all securities and investments of a portfolio, determined by multiplying the par or principal value of each security or investment by its maturity (days or years), summing the products, and dividing the sum by the total principal value of the portfolio. The stated maturity date of mortgage backed or callable securities are used in this statement. However the actual maturity of these securities could vary depending on the level or prepayments on the underlying mortgages or whether a callable security has or is still able to be called.

Monthly distribution yield represents the net change in the value of one share (normally \$1.00 per share) resulting from all dividends declared during the month by a fund expressed as a percentage of the value of one share at the beginning of the month. This resulting net change is then annualized by multiplying it by 365 and dividing it by the number of calendar days in the month.

YTM at Cost The yield to maturity at cost is the expected rate of return, based on the original cost, the annual interest receipts, maturity value and the time period from purchase date to maturity, stated as a percentage, on an annualized basis.

YTM at Market The yield to maturity at market is the rate of return, based on the current market value, the annual interest receipts, maturity value and the time period remaining until maturity, stated as a percentage, on an annualized basis.

Managed Account A portfolio of investments managed discretely by 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

**Account Statement**For the Month Ending **July 31, 2022****Consolidated Summary Statement**

CITY OF STOCKTON

Portfolio Summary

Portfolio Holdings	Cash Dividends and Income	Closing Market Value
PFMAM Managed Account	279,648.80	403,620,588.31
CAMP Pool	0.00	30,099,842.74
Local Agency Investment Fund	0.00	75,000,000.00
Idle Funds in Reserve Portfolio	0.00	4,327,738.51
BoW Main Account	0.00	70,115,898.51

Total **\$279,648.80** **\$583,164,068.07****Investment Allocation**

Investment Type	Closing Market Value	Percent
Asset-Backed Security	6,509,556.63	1.12
Federal Agency Bond / Note	72,517,137.04	12.44
Corporate Note	50,996,690.81	8.74
Certificate of Deposit	59,948,409.86	10.28
Federal Agency Commercial Mortgage-Backed Sec	1,141,441.66	0.20
Commercial Paper	72,999,583.87	12.52
Municipal Bond / Note	8,024,815.56	1.38
Supra-National Agency Bond / Note	5,776,566.04	0.99
U.S. Treasury Bond / Note	125,706,386.84	21.55
CAMP Pool	30,099,842.74	5.16
Local Agency Investment Fund	75,000,000.00	12.86
Idle Funds in Reserve Portfolio	4,327,738.51	0.74
BoW Main Account	70,115,898.51	12.02
Total	\$583,164,068.07	100.00%

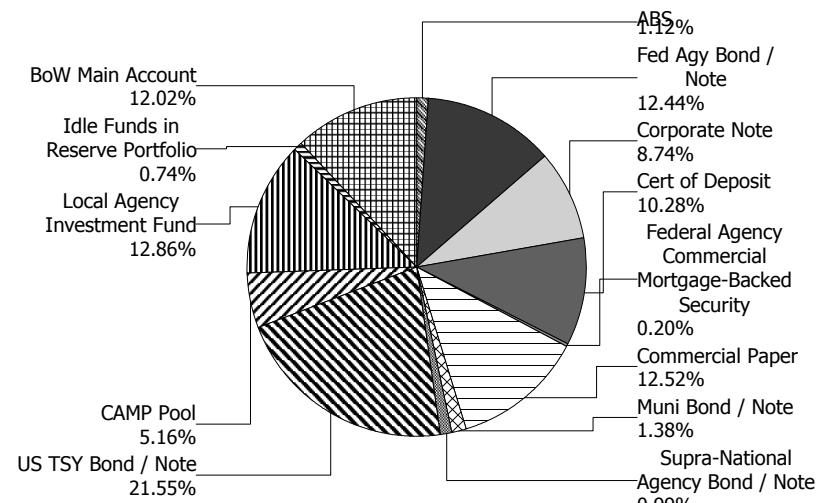
CITY OF STOCKTON

Consolidated Summary Statement

Maturity Distribution (Fixed Income Holdings)

Sector Allocation

Portfolio Holdings	Closing Market Value	Percent
Under 30 days	183,396,210.38	31.44
31 to 60 days	3,538,085.05	0.61
61 to 90 days	0.00	0.00
91 to 180 days	41,710,684.48	7.15
181 days to 1 year	101,474,779.42	17.40
1 to 2 years	70,793,985.85	12.14
2 to 3 years	86,495,322.82	14.83
3 to 4 years	85,594,692.99	14.68
4 to 5 years	6,210,929.41	1.07
Over 5 years	3,949,377.67	0.68
Total	\$583,164,068.07	100.00%
Weighted Average Days to Maturity	478	



**Account Statement**For the Month Ending **July 31, 2022****Consolidated Summary Statement****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	568,136,380.86	0.00	(285,720,493.68)	0.00	2,177,469.28	284,593,356.46	279,648.80
81140001	CITY OF STOCKTON SHORT-TERM PORTFOLIO	78,875,443.55	39,983,234.02	0.00	0.00	168,554.28	119,027,231.85	0.00
Total		\$647,011,824.41	\$39,983,234.02	(\$285,720,493.68)	\$0.00	\$2,346,023.56	\$403,620,588.31	\$279,648.80



Managed Account Summary Statement

For the Month Ending **July 31, 2022**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Transaction Summary - Managed Account

Opening Market Value	\$568,136,380.86
Maturities/Calls	(2,413,125.23)
Principal Dispositions	(283,307,368.45)
Principal Acquisitions	0.00
Unsettled Trades	0.00
Change in Current Value	2,177,469.28
Closing Market Value	\$284,593,356.46

Cash Transactions Summary - Managed Account

Maturities/Calls	0.00
Sale Proceeds	0.00
Coupon/Interest/Dividend Income	303,729.09
Principal Payments	2,413,125.23
Security Purchases	0.00
Net Cash Contribution	(15,876.54)
Reconciling Transactions	0.00

Earnings Reconciliation (Cash Basis) - Managed Account

Interest/Dividends/Coupons Received	303,729.09
Less Purchased Interest Related to Interest/Coupons	0.00
Plus Net Realized Gains/Losses	(24,080.29)
Total Cash Basis Earnings	\$279,648.80

Cash Balance

Closing Cash Balance	\$4,327,738.51
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Earnings Reconciliation (Accrual Basis)

	Total
Ending Amortized Value of Securities	295,998,890.73
Ending Accrued Interest	941,694.94
Plus Proceeds from Sales	0.00
Plus Proceeds of Maturities/Calls/Principal Payments	300,211,954.60
Plus Coupons/Dividends Received	303,729.09
Less Cost of New Purchases	0.00
Less Beginning Amortized Value of Securities	(595,275,415.55)
Less Beginning Accrued Interest	(1,808,903.55)
Total Accrual Basis Earnings	\$371,950.26

Portfolio Summary and Statistics

For the Month Ending **July 31, 2022**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Account Summary				Sector Allocation	
Description					
	Par Value	Market Value	Percent		
U.S. Treasury Bond / Note	132,844,500.00	125,706,386.84	44.17		
Supra-National Agency Bond / Note	6,060,000.00	5,776,566.04	2.03		
Municipal Bond / Note	8,425,000.00	8,024,815.56	2.82		
Federal Agency Commercial	1,147,819.45	1,141,441.66	0.40		
Mortgage-Backed Security					
Federal Agency Bond / Note	75,977,500.00	72,517,137.04	25.48		
Corporate Note	52,007,500.00	50,996,690.81	17.92		
Commercial Paper	3,550,000.00	3,538,085.05	1.24		
Certificate of Deposit	10,467,500.00	10,382,676.83	3.65		
Asset-Backed Security	6,706,320.50	6,509,556.63	2.29		
Managed Account Sub-Total	297,186,139.95	284,593,356.46	100.00%		
Accrued Interest		941,694.94			
Total Portfolio	297,186,139.95	285,535,051.40			
Unsettled Trades					
	0.00	0.00			
Maturity Distribution					
0 - 6 Months	3.23%				
6 - 12 Months	7.85%				
1 - 2 Years	24.88%				
2 - 3 Years	30.39%				
3 - 4 Years	30.08%				
4 - 5 Years	2.18%				
Over 5 Years	1.39%				
Characteristics					
Yield to Maturity at Cost				1.22%	
Yield to Maturity at Market				2.91%	
Weighted Average Days to Maturity				882	

Managed Account Issuer Summary

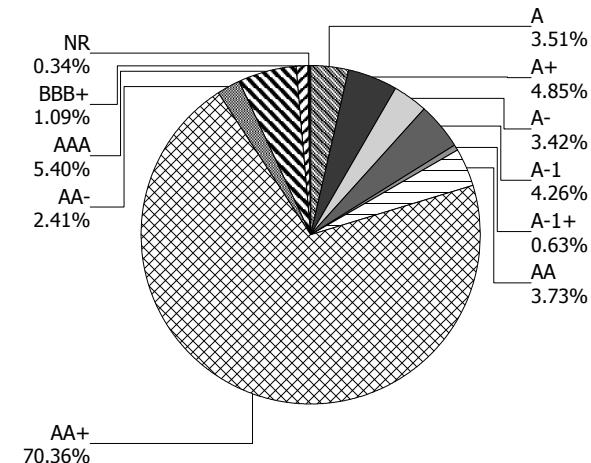
For the Month Ending **July 31, 2022**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Issuer Summary

Issuer	Market Value of Holdings	Percent
3M COMPANY	1,428,473.30	0.50
AMAZON.COM INC	4,047,108.17	1.42
AMERICAN HONDA FINANCE	1,759,488.28	0.62
BANK OF AMERICA CO	3,664,111.36	1.29
BARCLAYS PLC	2,904,260.05	1.02
CALIFORNIA DEPARTMENT OF WATER RESOURCES	72,510.55	0.03
CALIFORNIA STATE UNIVERSITY	587,831.25	0.21
CAPITAL ONE FINANCIAL CORP	27,641.54	0.01
CARMAX AUTO OWNER TRUST	1,814,841.45	0.64
CITIGROUP INC	1,282,659.26	0.45
COLLAT COMM PAPER FLEX CO	1,918,678.30	0.67
CREDIT SUISSE GROUP RK	1,994,102.01	0.70
DEERE & COMPANY	2,254,430.10	0.79
DISCOVER FINANCIAL SERVICES	750,462.01	0.26
DNB ASA	1,803,545.54	0.63
FANNIE MAE	49,868,554.27	17.53
FEDERAL FARM CREDIT BANKS	2,825,676.11	0.99
FEDERAL HOME LOAN BANKS	4,027,953.08	1.42
FLORIDA STATE BOARD OF ADMIN FIN CORP	1,767,206.25	0.62
FREDDIE MAC	16,936,395.24	5.95
GOLDMAN SACHS GROUP INC	1,816,051.45	0.64
HONDA AUTO RECEIVABLES	770,663.56	0.27
HONEYWELL INTERNATIONAL	1,904,448.00	0.67
HYUNDAI AUTO RECEIVABLES	1,029,310.25	0.36
INTER-AMERICAN DEVELOPMENT BANK	3,971,378.37	1.40
INTL BANK OF RECONSTRUCTION AND DEV	1,805,187.67	0.63
JP MORGAN CHASE & CO	2,994,429.37	1.05
LIBERTY STREET FUNDING LLC	1,619,406.75	0.57
LOS ANGELES COMMUNITY COLLEGE DISTRICT	887,597.35	0.31
MASTERCARD INC	2,139,651.88	0.75
MERCK & CO INC	2,305,809.94	0.81
MICROSOFT CORP	2,657,438.63	0.93

Credit Quality (S&P Ratings)





Managed Account Issuer Summary

For the Month Ending **July 31, 2022**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Issuer	Market Value of Holdings	Percent
MORGAN STANLEY	1,304,075.11	0.46
NEW JERSEY TURNPIKE AUTHORITY	511,567.58	0.18
NISSAN AUTO RECEIVABLES	409,131.82	0.14
NOVARTIS AG	3,587,808.64	1.26
PACCAR FINANCIAL CORP	235,655.92	0.08
PFIZER INC	3,199,862.40	1.12
SAN DIEGO COMMUNITY COLLEGE DISTRICT	708,129.25	0.25
SKANDINAViska ENSKILDA BANKEN AB	3,680,769.23	1.29
STATE OF CALIFORNIA	2,167,308.18	0.76
STATE OF MARYLAND	616,070.35	0.22
STATE STREET CORPORATION	417,803.75	0.15
TARGET CORP	2,033,342.40	0.71
THE BANK OF NEW YORK MELLON CORPORATION	3,373,669.26	1.19
TOYOTA MOTOR CORP	3,524,086.96	1.24
UNITED STATES TREASURY	125,706,386.84	44.18
UNIVERSITY OF CALIFORNIA	706,594.80	0.25
US BANCORP	2,689,020.03	0.94
WAL-MART STORES INC	4,084,772.60	1.44
Total	\$284,593,356.46	100.00%



Managed Account Detail of Securities Held

For the Month Ending **July 31, 2022**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	S&P Par	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	807,500.00	AA+	Aaa	04/02/19	04/04/19	773,307.42	2.28	27.43	799,617.73	793,747.31
US TREASURY NOTES DTD 09/30/2016 1.375% 09/30/2023	912828T26	2,500,000.00	AA+	Aaa	08/07/19	08/08/19	2,491,503.90	1.46	11,552.25	2,497,615.03	2,453,125.00
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	833.25	1,571,447.95	1,519,182.50
US TREASURY NOTES DTD 11/15/2013 2.750% 11/15/2023	912828WE6	5,462,500.00	AA+	Aaa	03/06/19	03/08/19	5,517,765.13	2.52	31,839.84	5,477,695.49	5,448,843.75
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	15,325.84	4,236,773.07	4,211,599.04
US TREASURY NOTES DTD 12/31/2018 2.625% 12/31/2023	9128285U0	230,000.00	AA+	Aaa	01/30/19	01/31/19	230,682.81	2.56	525.00	230,196.66	228,957.82
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	7,583.35	787,493.69	756,204.57
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	9,407.13	976,723.97	938,070.28
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	21,174.23	3,025,827.98	2,924,694.38
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	1,737.30	1,569,419.84	1,503,029.77
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	11,410.19	2,261,143.93	2,221,168.25
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	9,939.13	5,737,585.65	5,616,773.44
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	72.18	1,265,833.30	1,230,664.00
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	5,207.22	3,007,270.16	2,859,500.00



Managed Account Detail of Securities Held

For the Month Ending **July 31, 2022**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	S&P Par	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	56,004.16	7,375,943.89	6,988,058.59
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	2,234.43	1,573,363.19	1,495,667.19
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	4,018.21	1,087,287.64	1,028,200.00
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	9,666.44	1,725,075.98	1,676,359.46
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	19,645.51	5,517,705.72	5,361,993.75
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	6,532.19	1,408,667.49	1,327,664.06
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	14,523.81	3,126,071.51	2,951,959.38
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	2,840.70	2,971,067.83	2,801,725.78
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	347.28	1,576,894.32	1,482,180.47
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	2,850.88	2,693,244.30	2,517,218.75
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	6,376.57	6,025,793.33	5,630,256.25
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	2,211.28	3,440,808.51	3,221,640.80
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	4,302.20	6,622,872.64	6,251,864.06
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	228.26	697,233.11	644,656.25



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Security Type/Description Dated Date/Coupon/Maturity	CUSIP	S&P Par	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	1,858.70	5,631,350.46	5,249,343.75
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	12.18	1,177,400.22	1,098,653.13
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	121.80	1,835,649.73	1,697,895.31
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	77.80	7,262,561.00	7,019,428.12
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	86.36	8,216,275.63	7,791,703.13
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	4,142.94	1,934,824.54	1,825,312.50
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	22,367.66	10,302,889.34	9,854,843.75
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	1,022.75	803,597.29	745,756.99
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	4,008.40	3,137,027.32	2,922,811.56
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	5,539.34	4,009,404.51	4,039,131.03
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	10,880.12	3,427,526.45	3,427,125.00
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	11.01	501,075.19	485,493.75
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	2,205.43	497,301.43	480,703.13
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	6,054.90	508,939.84	497,109.40

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Security Type/Description Dated Date/Coupon/Maturity	CUSIP	S&P Par	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 08/15/2019 1.625% 08/15/2029	912828YB0	520,000.00	AA+	Aaa	03/21/22	03/22/22	496,518.75	2.29	3,898.20	497,665.45	485,306.22
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	3,754.04	499,777.25	499,862.86
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	1,693.93	502,016.33	501,394.53
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	2,932.30	500,423.03	500,113.25
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	3,243.70	500,615.31	499,394.53
Security Type Sub-Total		132,844,500.00					131,153,338.37	1.32	332,327.82	131,032,994.23	125,706,386.84
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	1,868,237.59	1,805,187.67
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	4,187,782.05	3,971,378.37
Security Type Sub-Total		6,060,000.00					6,052,878.90	0.46	8,318.96	6,056,019.64	5,776,566.04
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	2,205,496.83	2,167,308.18
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	647,409.04	616,070.35
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	708,129.25
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	587,831.25



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Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Municipal Bond / Note											
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	72,510.55
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	278,919.00
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	460,948.80	427,675.80
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	777,570.75
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	1,054,520.31	989,635.50
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	887,597.35
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	511,567.58
Security Type Sub-Total		8,425,000.00					8,477,779.32	1.26	35,349.02	8,443,374.98	8,024,815.56
Federal Agency Commercial Mortgage-Backed Security											
FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/01/2022	3137BM6P6	12,141.51	AA+	Aaa	04/04/18	04/09/18	12,244.90	2.88	31.26	12,141.51	12,141.51
FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.307% 08/01/2022	3137AWOH1	159,819.88	AA+	Aaa	09/04/19	09/09/19	162,179.72	1.78	307.25	159,819.88	159,819.88
FANNIEMAE-ACES DTD 04/01/2014 3.346% 03/01/2024	3136AJB54	942,924.90	AA+	Aaa	12/13/19	12/18/19	988,745.17	2.14	2,629.19	960,178.40	937,007.91
FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/01/2024	3137FQ3V3	32,933.16	AA+	Aaa	11/20/19	11/26/19	32,932.37	2.09	57.41	32,932.83	32,472.36
Security Type Sub-Total		1,147,819.45					1,196,102.16	2.09	3,025.11	1,165,072.62	1,141,441.66
Federal Agency Bond / Note											



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Federal Agency Bond / Note											
FREDDIE MAC NOTES DTD 05/07/2020 0.375% 05/05/2023	3137EAER6	3,630,000.00	AA+	Aaa	08/03/20	08/04/20	3,647,787.00	0.20	3,251.88	3,634,907.37	3,565,026.63
FANNIE MAE NOTES DTD 05/22/2020 0.250% 05/22/2023	3135G04Q3	3,800,000.00	AA+	Aaa	05/20/20	05/22/20	3,788,562.00	0.35	1,820.83	3,796,928.98	3,722,563.60
FREDDIE MAC NOTES DTD 06/26/2020 0.250% 06/26/2023	3137EAES4	3,452,500.00	AA+	Aaa	06/24/20	06/26/20	3,442,418.70	0.35	839.15	3,449,471.01	3,371,328.27
FANNIE MAE NOTES DTD 07/10/2020 0.250% 07/10/2023	3135G05G4	4,285,000.00	AA+	Aaa	07/08/20	07/10/20	4,275,787.25	0.32	624.90	4,282,114.18	4,179,310.48
FREDDIE MAC NOTES DTD 08/21/2020 0.250% 08/24/2023	3137EAEV7	2,292,500.00	AA+	Aaa	08/19/20	08/21/20	2,290,161.65	0.28	2,499.46	2,291,673.70	2,228,727.24
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	6,156,355.28	6,159,061.33
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	3,049,661.69	2,942,531.91
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	2,221,515.40	2,144,843.63
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	1,726,774.63	1,722,615.74
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	724,306.50
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	4,461,842.37	4,248,017.46
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	2,453,397.49	2,305,337.34
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	10,918,654.19	10,234,097.92
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	1,001,304.27	936,616.70



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Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value	
Federal Agency Bond / Note												
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	1,493,216.92	1,392,078.69	
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	4,160,853.29	3,877,266.15	
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	2,303,157.00	2,145,881.43	
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	917,356.21	851,880.44	
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	3,064,085.23	2,847,317.78	
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	3,538,278.32	3,276,154.29	
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	2,262,479.00	2,101,369.61	
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	1,954,509.66	1,809,978.10	
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	6,189,260.50	5,730,825.80	
Security Type Sub-Total		75,977,500.00					76,180,683.00	0.72		146,437.32	76,077,796.69	72,517,137.04
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	1,774,847.69	1,759,488.28	
PACCAR FINANCIAL CORP CORPORATE NOTES DTD 08/11/2020 0.350% 08/11/2023	69371R090	242,500.00	A+	A1	08/04/20	08/11/20	242,182.32	0.39	400.80	242,391.21	235,655.92	
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	3,376,545.19	3,373,669.26	



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Security Type/Description Dated Date/Coupon/Maturity	CUSIP	S&P Par	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 (CALLABLE) 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	1,069,441.59	1,064,040.63
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	2,386,241.92	2,305,809.94
PFIZER INC CORP NOTES DTD 03/11/2019 2.950% 03/15/2024	717081ES8	3,200,000.00	A+	A2	06/03/19	06/05/19	3,281,376.00	2.38	35,662.22	3,226,698.54	3,199,862.40
MASTERCARD INC CORP NOTES DTD 03/31/2014 3.375% 04/01/2024	57636OAB0	2,125,000.00	A+	A1	04/02/19	04/04/19	2,194,381.25	2.67	23,906.25	2,148,165.12	2,139,651.88
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	1,333,081.63	1,304,075.11
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	1,541,164.39	1,472,876.18
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	4,176,833.12	4,084,772.60
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	1,650,533.56	1,624,979.40
JPMORGAN CHASE & CO CORPORATE NOTES (CAL DTD 09/16/2020 0.653% 09/16/2024	46647PBS4	1,467,500.00	A-	A2	09/09/20	09/16/20	1,467,500.00	0.65	3,593.54	1,467,500.00	1,413,846.73
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	1,831,499.48
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	2,306,320.35	2,254,430.10
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	2,792,120.73	2,657,438.63



Managed Account Detail of Securities Held

For the Month Ending **July 31, 2022**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	S&P Par	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	294,036.61	281,509.90
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	1,606,663.85	1,535,071.06
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	3,748,145.11	3,587,808.64
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	2,563,827.39	2,574,231.99
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	1,425,068.01	1,428,473.30
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	1,357,099.26	1,282,659.26
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	1,953,478.36	1,816,051.45
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	2,029,539.17	1,904,448.00
JPMORGAN CHASE & CO CORPORATE NOTES DTD 08/10/2021 0.768% 08/09/2025	46647PCM6	1,680,000.00	A-	A2	08/03/21	08/10/21	1,680,000.00	0.77	6,164.48	1,680,000.00	1,580,582.64
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	3,692.06	437,500.00	417,803.75
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	22,736.25	1,875,000.00	1,832,611.88



Managed Account Detail of Securities Held

For the Month Ending **July 31, 2022**

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											
TARGET CORP CORPORATE NOTES 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	2,138,825.86	2,033,342.40
Security Type Sub-Total											
Commercial Paper											
COLLAT CP FLEX CO LLC COMM PAPER DTD 05/13/2022 0.000% 09/12/2022	19423KJC9	1,925,000.00	A-1	P-1	05/25/22	05/31/22	1,915,935.39	1.64	0.00	1,921,339.29	1,918,678.30
LIBERTY STREET FDG LLC COMM PAPER DTD 06/16/2022 0.000% 09/16/2022	53127UJG6	1,625,000.00	A-1	P-1	06/17/22	06/17/22	1,616,168.57	2.16	0.00	1,620,535.76	1,619,406.75
Security Type Sub-Total											
Certificate of Deposit											
SKANDINAV ENSKILDA BANK LT CD DTD 09/03/2019 1.860% 08/26/2022	83050PDR7	3,682,500.00	A-1	P-1	08/29/19	09/03/19	3,682,500.00	1.85	29,680.95	3,682,500.00	3,680,769.23
DNB BANK ASA/NY LT CD DTD 12/06/2019 2.040% 12/02/2022	23341VZT1	1,810,000.00	A-1+	P-1	12/05/19	12/06/19	1,810,000.00	2.03	6,154.00	1,810,000.00	1,803,545.54
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	15,362.30	2,942,500.00	2,904,260.05
CREDIT SUISSE NEW YORK CERT DEPOS DTD 03/23/2021 0.590% 03/17/2023	22552G3C2	2,032,500.00	A-1	P-1	03/19/21	03/23/21	2,032,500.00	0.59	4,563.53	2,032,500.00	1,994,102.01
Security Type Sub-Total											
Asset-Backed Security											
HAROT 2019-2 A3 DTD 05/29/2019 2.520% 06/21/2023	43815MAC0	64,880.66	NR	Aaa	05/21/19	05/29/19	64,878.24	2.52	45.42	64,880.13	64,859.88
NAROT 2019-A A3 DTD 02/13/2019 2.900% 10/15/2023	65479KAD2	48,680.95	NR	Aaa	02/05/19	02/13/19	48,673.58	2.90	62.74	48,679.05	48,680.46
COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	27,664.16	AAA	Aaa	05/21/19	05/30/19	27,658.56	2.51	30.86	27,662.54	27,641.54



Managed Account Detail of Securities Held

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Security Type/Description Dated Date/Coupon/Maturity	CUSIP	S&P Par	Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Asset-Backed Security											
NAROT 2019-B A3 DTD 05/28/2019 2.500% 11/15/2023	65479HAC1	139,208.47	NR	Aaa	05/21/19	05/28/19	139,176.99	2.51	154.68	139,199.38	139,048.59
CARMX 2019-2 A3 DTD 04/17/2019 2.680% 03/15/2024	14316LAC7	112,187.59	AAA	NR	04/09/19	04/17/19	112,176.12	2.68	133.63	112,183.81	112,120.40
TAOT 2020-A A3 DTD 02/12/2020 1.660% 05/15/2024	89232HAC9	759,227.77	AAA	Aaa	02/04/20	02/12/20	759,172.95	1.66	560.14	759,204.73	753,987.50
NAROT 2020-B A3 DTD 06/30/2020 0.550% 07/15/2024	65479CAD0	223,829.37	AAA	Aaa	06/23/20	06/30/20	223,823.24	0.55	54.71	223,826.40	221,402.77
CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/16/2024	14315XAC2	452,954.55	AAA	NR	01/14/20	01/22/20	452,865.68	1.89	380.48	452,911.46	449,061.41
HAROT 2021-1 A3 DTD 02/24/2021 0.270% 04/21/2025	43813GAC5	722,500.00	NR	Aaa	02/17/21	02/24/21	722,486.78	0.27	54.19	722,491.34	705,803.68
HART 2021-A A3 DTD 04/28/2021 0.380% 09/15/2025	44933LAC7	572,500.00	AAA	NR	04/20/21	04/28/21	572,439.77	0.38	96.69	572,457.08	555,328.44
CARMX 2021-1 A3 DTD 01/27/2021 0.340% 12/15/2025	14316NAC3	427,686.98	AAA	NR	01/20/21	01/27/21	427,602.47	0.34	64.63	427,628.59	416,603.56
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	999,935.93	953,518.50
CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314OAC8	862,500.00	AAA	NR	04/13/21	04/21/21	862,314.13	0.52	199.33	862,363.36	837,056.08
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	494,906.82	473,981.81
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	797,358.24	750,462.01
Security Type Sub-Total		6,706,320.50					6,705,407.57	0.84	2,396.99	6,705,688.86	6,509,556.63
Managed Account Sub-Total		297,186,139.95					296,919,315.69	1.22	941,694.94	295,998,890.73	284,593,356.46



Managed Account Detail of Securities Held

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Securities Sub-Total	\$297,186,139.95	\$296,919,315.69	1.22%	\$941,694.94	\$295,998,890.73	\$284,593,356.46
Accrued Interest						\$941,694.94
Total Investments						\$285,535,051.40



Managed Account Fair Market Value & Analytics

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CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
U.S. Treasury Bond / Note										
US TREASURY NOTES DTD 08/01/2016 1.250% 07/31/2023	912828S92	807,500.00	NOMURA		98.30	793,747.31	20,439.89	(5,870.42)	1.00	2.99
US TREASURY NOTES DTD 09/30/2016 1.375% 09/30/2023	912828T26	2,500,000.00	MERRILL		98.13	2,453,125.00	(38,378.90)	(44,490.03)	1.16	3.02
US TREASURY NOTES DTD 11/15/2020 0.250% 11/15/2023	91282CAW1	1,572,500.00	CITIGRP		96.61	1,519,182.50	(51,597.58)	(52,265.45)	1.29	2.95
US TREASURY NOTES DTD 11/15/2013 2.750% 11/15/2023	912828WE6	5,462,500.00	TD		99.75	5,448,843.75	(68,921.38)	(28,851.74)	1.28	2.95
US TREASURY NOTES DTD 11/30/2016 2.125% 11/30/2023	912828U57	4,257,500.00	BNP_PARI		98.92	4,211,599.04	30,268.38	(25,174.03)	1.32	2.95
US TREASURY NOTES DTD 12/31/2018 2.625% 12/31/2023	9128285U0	230,000.00	MERRILL		99.55	228,957.82	(1,724.99)	(1,238.84)	1.40	2.95
US TREASURY NOTES DTD 02/28/2019 2.375% 02/29/2024	9128286G0	763,000.00	WELLS_F		99.11	756,204.57	(46,316.45)	(31,289.12)	1.55	2.95
US TREASURY NOTES DTD 02/28/2019 2.375% 02/29/2024	9128286G0	946,500.00	WELLS_F		99.11	938,070.28	(57,196.65)	(38,653.69)	1.55	2.95
US TREASURY NOTES DTD 03/31/2017 2.125% 03/31/2024	912828W71	2,965,000.00	RBC		98.64	2,924,694.38	(121,843.12)	(101,133.60)	1.64	2.97
US TREASURY N/B NOTES DTD 04/15/2021 0.375% 04/15/2024	91282CBV2	1,570,000.00	TD		95.73	1,503,029.77	(66,111.63)	(66,390.07)	1.71	2.95
US TREASURY NOTES DTD 05/01/2017 2.000% 04/30/2024	912828X70	2,257,500.00	MORGAN_S		98.39	2,221,168.25	(46,561.04)	(39,975.68)	1.72	2.95
US TREASURY NOTES DTD 06/30/2017 2.000% 06/30/2024	912828XX3	5,715,000.00	RBC		98.28	5,616,773.44	(157,162.50)	(120,812.21)	1.89	2.93
US TREASURY NOTES DTD 07/31/2017 2.125% 07/31/2024	9128282N9	1,250,000.00	HSBC		98.45	1,230,664.00	(58,789.12)	(35,169.30)	1.95	2.93
US TREASURY N/B NOTES DTD 08/15/2021 0.375% 08/15/2024	91282CCT6	3,010,000.00	CITIGRP		95.00	2,859,500.00	(146,502.34)	(147,770.16)	2.04	2.92
US TREASURY NOTES DTD 08/31/2017 1.875% 08/31/2024	9128282U3	7,137,500.00	RBS		97.91	6,988,058.59	(579,643.07)	(387,885.30)	2.04	2.92
US TREASURY N/B NOTES DTD 09/15/2021 0.375% 09/15/2024	91282CCX7	1,577,500.00	JPM_CHA		94.81	1,495,667.19	(76,102.05)	(77,696.00)	2.12	2.91
US TREASURY NOTES DTD 10/31/2019 1.500% 10/31/2024	912828YM6	1,060,000.00	BNP_PAR		97.00	1,028,200.00	(77,843.75)	(59,087.64)	2.22	2.89



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Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
U.S. Treasury Bond / Note										
US TREASURY NOTES DTD 10/31/2017 2.250% 10/31/2024	9128283D0	1,700,000.00	MORGAN_S		98.61	1,676,359.46	(79,222.57)	(48,716.52)	2.20	2.89
US TREASURY NOTES DTD 11/30/2017 2.125% 11/30/2024	9128283J7	5,457,500.00	RBS		98.25	5,361,993.75	(221,924.12)	(155,711.97)	2.29	2.91
US TREASURY NOTES DTD 02/29/2020 1.125% 02/28/2025	912828ZC7	1,387,500.00	HSBC		95.69	1,327,664.06	(88,778.32)	(81,003.43)	2.55	2.87
US TREASURY NOTES DTD 02/29/2020 1.125% 02/28/2025	912828ZC7	3,085,000.00	MERRILL		95.69	2,951,959.38	(187,148.63)	(174,112.13)	2.55	2.87
US TREASURY NOTES DTD 04/30/2020 0.375% 04/30/2025	912828ZL7	2,997,500.00	NOMURA		93.47	2,801,725.78	(156,666.21)	(169,342.05)	2.74	2.86
US TREASURY NOTES DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	1,597,500.00	GOLDMAN		92.78	1,482,180.47	(88,923.34)	(94,713.85)	2.91	2.85
US TREASURY NOTES DTD 08/31/2020 0.250% 08/31/2025	91282CAJ0	2,725,000.00	BARCLAY		92.38	2,517,218.75	(166,267.58)	(176,025.55)	3.08	2.85
US TREASURY NOTES DTD 08/31/2020 0.250% 08/31/2025	91282CAJ0	6,095,000.00	NOMURA		92.38	5,630,256.25	(374,271.09)	(395,537.08)	3.08	2.85
US TREASURY NOTES DTD 10/31/2020 0.250% 10/31/2025	91282CAT8	3,500,000.00	TD		92.05	3,221,640.80	(204,257.64)	(219,167.71)	3.24	2.83
US TREASURY NOTES DTD 11/30/2020 0.375% 11/30/2025	91282CAZ4	6,772,500.00	WELLS_F		92.31	6,251,864.06	(337,566.80)	(371,008.58)	3.32	2.81
US TREASURY NOTES DTD 12/31/2020 0.375% 12/31/2025	91282CBC4	700,000.00	JPM_CHA		92.09	644,656.25	(51,324.22)	(52,576.86)	3.40	2.82
US TREASURY NOTES DTD 12/31/2020 0.375% 12/31/2025	91282CBC4	5,700,000.00	WELLS_F		92.09	5,249,343.75	(357,363.28)	(382,006.71)	3.40	2.82
US TREASURY NOTES DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	1,195,000.00	BNP_PAR		91.94	1,098,653.13	(73,380.46)	(78,747.09)	3.48	2.81
US TREASURY NOTES DTD 01/31/2019 2.625% 01/31/2026	9128286A3	1,707,500.00	BARCLAY		99.44	1,697,895.31	(192,160.45)	(137,754.42)	3.33	2.79
US TREASURY NOTES DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	7,635,000.00	NOMURA		91.94	7,019,428.12	(196,541.61)	(243,132.88)	3.48	2.81
US TREASURY NOTES DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	8,475,000.00	MORGAN_		91.94	7,791,703.13	(382,699.21)	(424,572.50)	3.48	2.81
US TREASURY NOTES DTD 02/28/2021 0.500% 02/28/2026	91282CBQ3	1,980,000.00	WELLS_F		92.19	1,825,312.50	(101,320.31)	(109,512.04)	3.55	2.81



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U.S. Treasury Bond / Note										
US TREASURY NOTES DTD 02/28/2021 0.500% 02/28/2026	91282CBO3	10,690,000.00	CITIGRP		92.19	9,854,843.75	(395,028.91)	(448,045.59)	3.55	2.81
US TREASURY N/B NOTES DTD 05/31/2021 0.750% 05/31/2026	91282CCF6	805,000.00	RBC		92.64	745,756.99	(57,419.18)	(57,840.30)	3.78	2.79
US TREASURY N/B NOTES DTD 05/31/2021 0.750% 05/31/2026	91282CCF6	3,155,000.00	CITIGRP		92.64	2,922,811.56	(210,374.57)	(214,215.76)	3.78	2.79
US TREASURY N/B NOTES DTD 05/31/2021 0.750% 05/31/2026	91282CCF6	4,360,000.00	CITIGRP		92.64	4,039,131.03	43,259.15	29,726.52	3.78	2.79
US TREASURY N/B NOTES DTD 09/30/2021 0.875% 09/30/2026	91282CCZ2	3,700,000.00	RBC		92.63	3,427,125.00	20,378.91	(401.45)	4.09	2.76
US TREASURY NOTES DTD 01/31/2021 0.750% 01/31/2028	91282CBJ9	540,000.00	BARCLAY		89.91	485,493.75	(12,888.28)	(15,581.44)	5.37	2.74
US TREASURY N/B NOTES DTD 09/30/2021 1.250% 09/30/2028	91282CCY5	525,000.00	BARCLAY		91.56	480,703.13	(14,888.66)	(16,598.30)	5.92	2.75
US TREASURY NOTES DTD 02/15/2019 2.625% 02/15/2029	9128286B1	500,000.00	WELLS_F		99.42	497,109.40	(12,324.19)	(11,830.44)	5.98	2.72
US TREASURY NOTES DTD 08/15/2019 1.625% 08/15/2029	912828YB0	520,000.00	NOMURA		93.33	485,306.22	(11,212.53)	(12,359.23)	6.62	2.67
US TREASURY NOTES DTD 02/15/2020 1.500% 02/15/2030	912828Z94	542,500.00	BNP_PAR		92.14	499,862.86	1,822.43	85.61	7.09	2.66
US TREASURY NOTES DTD 08/15/2020 0.625% 08/15/2030	91282CAE1	587,500.00	BARCLAY		85.34	501,394.53	2,639.16	(621.80)	7.81	2.66
US TREASURY NOTES DTD 02/15/2021 1.125% 02/15/2031	91282CBL4	565,000.00	JPM_CHA		88.52	500,113.25	2,008.37	(309.78)	8.10	2.64
US TREASURY N/B NOTES DTD 08/15/2021 1.250% 08/15/2031	91282CCS8	562,500.00	NOMURA		88.78	499,394.53	878.91	(1,220.78)	8.49	2.65
Security Type Sub-Total		132,844,500.00				125,706,386.84	(5,446,951.53)	(5,326,607.39)	2.86	2.86
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		96.53	1,805,187.67	(60,791.83)	(63,049.92)	1.32	2.95
INTER-AMERICAN DEVEL BK NOTES DTD 09/23/2021 0.500% 09/23/2024	4581X0DZ8	4,190,000.00	JPM_CHA		94.78	3,971,378.37	(215,521.03)	(216,403.68)	2.14	3.03



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Security Type Sub-Total		6,060,000.00				5,776,566.04	(276,312.86)	(279,453.60)	1.88	3.00
Municipal Bond / Note										
CA ST TXBL GO BONDS DTD 10/24/2019 2.400% 10/01/2023	13063DRJ9	2,192,500.00	MORGAN_S		98.85	2,167,308.18	(69,063.74)	(38,188.65)	1.15	3.41
MD ST TXBL GO BONDS DTD 08/05/2020 0.510% 08/01/2024	574193T01	647,500.00	JPM_CHA		95.15	616,070.35	(31,248.35)	(31,338.69)	1.99	3.03
SAN DIEGO CCD, CA TXBL GO BONDS DTD 10/16/2019 2.046% 08/01/2024	797272OP9	725,000.00	RBC		97.67	708,129.25	(16,870.75)	(16,870.75)	1.95	3.26
CA ST UNIV TXBL REV BONDS DTD 09/17/2020 0.685% 11/01/2024	13077DNC2	625,000.00	GOLDMAN		94.05	587,831.25	(37,168.75)	(37,168.75)	2.24	3.45
CA ST DEPT WTR RES WTR SYS TXBL REV BNDS DTD 08/06/2020 0.560% 12/01/2024	13067WRB0	77,500.00	MORGAN_		93.56	72,510.55	(4,989.45)	(4,989.45)	2.32	3.45
UNIV OF CAL TXBL REV BONDS DTD 07/16/2020 0.883% 05/15/2025	91412HGE7	300,000.00	JPM_CHA	04/15/25	92.97	278,919.00	(21,081.00)	(21,081.00)	2.68	3.55
UNIV OF CAL TXBL REV BONDS DTD 07/16/2020 0.883% 05/15/2025	91412HGE7	460,000.00	JPM_CHA	04/15/25	92.97	427,675.80	(33,989.40)	(33,273.00)	2.68	3.55
FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025	341271AD6	825,000.00	MERRILL		94.25	777,570.75	(47,429.25)	(47,429.25)	2.87	3.34
FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025	341271AD6	1,050,000.00	MERRILL		94.25	989,635.50	(67,788.00)	(64,884.81)	2.87	3.34
LOS ANGELES CCD, CA TXBL GO BONDS DTD 11/10/2020 0.773% 08/01/2025	54438CYK2	965,000.00	MERRILL		91.98	887,597.35	(77,402.65)	(77,402.65)	2.96	3.62
NJ TURNPIKE AUTHORITY TXBL REV BONDS DTD 02/04/2021 1.047% 01/01/2026	646140DP5	557,500.00	CITIGRP		91.76	511,567.58	(45,932.42)	(45,932.42)	3.37	3.63
Security Type Sub-Total		8,425,000.00				8,024,815.56	(452,963.76)	(418,559.42)	2.23	3.41
Federal Agency Commercial Mortgage-Backed Security										
FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/01/2022	3137BM6P6	12,141.51	CITIGRP		100.00	12,141.51	(103.39)	0.00	0.08	3.08
FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.307% 08/01/2022	3137AWQH1	159,819.88	CANT_FIT		100.00	159,819.88	(2,359.84)	0.00	0.08	2.30



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Federal Agency Commercial Mortgage-Backed Security										
FANNIEMAE-ACES DTD 04/01/2014 3.346% 03/01/2024	3136AJB54	942,924.90	JPM_CHAS		99.37	937,007.91	(51,737.26)	(23,170.49)	1.48	3.75
FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/01/2024	3137FQ3V3	32,933.16	JPM_CHAS		98.60	32,472.36	(460.01)	(460.47)	0.62	2.84
Security Type Sub-Total		1,147,819.45				1,141,441.66	(54,660.50)	(23,630.96)	1.25	3.51
Federal Agency Bond / Note										
FREDDIE MAC NOTES DTD 05/07/2020 0.375% 05/05/2023	3137EAER6	3,630,000.00	DEUTSCH		98.21	3,565,026.63	(82,760.37)	(69,880.74)	0.77	2.76
FANNIE MAE NOTES DTD 05/22/2020 0.250% 05/22/2023	3135G04Q3	3,800,000.00	CITIGRP		97.96	3,722,563.60	(65,998.40)	(74,365.38)	0.81	2.81
FREDDIE MAC NOTES DTD 06/26/2020 0.250% 06/26/2023	3137EAES4	3,452,500.00	TD		97.65	3,371,328.27	(71,090.43)	(78,142.74)	0.91	2.90
FANNIE MAE NOTES DTD 07/10/2020 0.250% 07/10/2023	3135G05G4	4,285,000.00	CITIGRP		97.53	4,179,310.48	(96,476.77)	(102,803.70)	0.95	2.92
FREDDIE MAC NOTES DTD 08/21/2020 0.250% 08/24/2023	3137EAEV7	2,292,500.00	CITIGRP		97.22	2,228,727.24	(61,434.41)	(62,946.46)	1.07	2.92
FANNIE MAE NOTES DTD 09/14/2018 2.875% 09/12/2023	3135G0U43	6,162,500.00	HSBC		99.94	6,159,061.33	22,936.83	2,706.05	1.10	2.92
FANNIE MAE NOTES DTD 11/25/2020 0.250% 11/27/2023	3135G06H1	3,047,500.00	MORGAN_		96.56	2,942,531.91	(109,600.29)	(107,129.78)	1.33	2.92
FREDDIE MAC NOTES DTD 12/04/2020 0.250% 12/04/2023	3137EAFA2	2,222,500.00	CITIGRP		96.51	2,144,843.63	(75,456.09)	(76,671.77)	1.35	2.92
FEDERAL HOME LOAN BANKS NOTES DTD 12/09/2013 3.375% 12/08/2023	3130A0F70	1,712,500.00	DAIWA		100.59	1,722,615.74	(41,088.01)	(4,158.89)	1.33	2.93
FEDERAL FARM CREDIT BANK NOTES DTD 04/08/2020 0.875% 04/08/2024	3133ELVX9	750,000.00	STIFEL		96.57	724,306.50	(25,693.50)	(25,693.50)	1.68	2.97
FANNIE MAE NOTES DTD 01/10/2020 1.625% 01/07/2025	3135G0X24	4,380,000.00	MORGAN_		96.99	4,248,017.46	(294,655.74)	(213,824.91)	2.40	2.92
FEDERAL HOME LOAN BANK NOTES DTD 04/16/2020 0.500% 04/14/2025	3130AJHU6	2,460,000.00	CITIGRP		93.71	2,305,337.34	(142,461.06)	(148,060.15)	2.69	2.93
FANNIE MAE NOTES DTD 04/24/2020 0.625% 04/22/2025	3135G03U5	10,880,000.00	TD		94.06	10,234,097.92	(715,207.68)	(684,556.27)	2.71	2.90



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Federal Agency Bond / Note										
FANNIE MAE NOTES DTD 06/19/2020 0.500% 06/17/2025	3135G04Z3	1,002,500.00	NOMURA		93.43	936,616.70	(63,808.13)	(64,687.57)	2.86	2.89
FANNIE MAE NOTES DTD 06/19/2020 0.500% 06/17/2025	3135G04Z3	1,490,000.00	WELLS_F		93.43	1,392,078.69	(103,225.71)	(101,138.23)	2.86	2.89
FANNIE MAE NOTES DTD 06/19/2020 0.500% 06/17/2025	3135G04Z3	4,150,000.00	RBS		93.43	3,877,266.15	(290,454.35)	(283,587.14)	2.86	2.89
FREDDIE MAC NOTES DTD 07/23/2020 0.375% 07/21/2025	3137EAEU9	2,310,000.00	WELLS_F		92.90	2,145,881.43	(152,614.77)	(157,275.57)	2.96	2.88
FANNIE MAE NOTES DTD 08/27/2020 0.375% 08/25/2025	3135G05X7	920,000.00	BARCLAY		92.60	851,880.44	(63,813.96)	(65,475.77)	3.05	2.91
FANNIE MAE NOTES DTD 08/27/2020 0.375% 08/25/2025	3135G05X7	3,075,000.00	NOMURA		92.60	2,847,317.78	(210,462.22)	(216,767.45)	3.05	2.91
FREDDIE MAC NOTES DTD 09/25/2020 0.375% 09/23/2025	3137EAEX3	3,545,000.00	CITIGRP		92.42	3,276,154.29	(258,175.26)	(262,124.03)	3.13	2.91
FEDERAL FARM CREDIT BANK (CALLABLE) DTD 09/29/2020 0.530% 09/29/2025	3133EMBH4	2,265,000.00	MORGAN_		92.78	2,101,369.61	(159,666.64)	(161,109.39)	3.14	2.94
FANNIE MAE NOTES DTD 11/12/2020 0.500% 11/07/2025	3135G06G3	1,955,000.00	NOMURA		92.58	1,809,978.10	(144,279.00)	(144,531.56)	3.24	2.89
FANNIE MAE NOTES DTD 11/12/2020 0.500% 11/07/2025	3135G06G3	6,190,000.00	WELLS_F		92.58	5,730,825.80	(458,060.00)	(458,434.70)	3.24	2.89
Security Type Sub-Total		75,977,500.00				72,517,137.04	(3,663,545.96)	(3,560,659.65)	2.11	2.90
Corporate Note										
AMERICAN HONDA FINANCE DTD 01/10/2020 1.950% 05/10/2023	02665WDH1	1,775,000.00	SOCGEN		99.13	1,759,488.28	(14,854.97)	(15,359.41)	0.78	3.09
PACCAR FINANCIAL CORP CORPORATE NOTES DTD 08/11/2020 0.350% 08/11/2023	69371RQ90	242,500.00	BNP_PAR		97.18	235,655.92	(6,526.40)	(6,735.29)	1.03	3.15
BANK OF NY MELLON CORP CORP NOTES DTD 08/13/2018 3.450% 08/11/2023	06406RAJ6	3,367,500.00	HSBC		100.18	3,373,669.26	(33,701.94)	(2,875.93)	1.01	3.27
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	100.15	1,064,040.63	(21,558.12)	(5,400.96)	1.39	3.28

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Corporate Note											
MERCK & CO INC (CALLABLE) CORP NOTES DTD 03/07/2019 2.900% 03/07/2024	58933YAU9	2,312,500.00	CITIGRP		02/07/24	99.71	2,305,809.94	(113,781.93)	(80,431.98)	1.48	3.09
PFIZER INC CORP NOTES DTD 03/11/2019 2.950% 03/15/2024	717081ES8	3,200,000.00	SUNTRUST		02/15/24	100.00	3,199,862.40	(81,513.60)	(26,836.14)	1.50	2.95
MASTERCARD INC CORP NOTES DTD 03/31/2014 3.375% 04/01/2024	57636OAB0	2,125,000.00	US_BANCO			100.69	2,139,651.88	(54,729.37)	(8,513.24)	1.62	2.95
MORGAN STANLEY CORP NOTES (CALLABLE) DTD 04/22/2021 0.731% 04/05/2024	61772BAA1	1,332,500.00	GOLDMAN		04/05/23	97.87	1,304,075.11	(30,103.84)	(29,006.52)	0.68	2.03
AMAZON.COM INC CORPORATE NOTES DTD 05/12/2021 0.450% 05/12/2024	023135BW5	1,542,500.00	JPM_CHA			95.49	1,472,876.18	(67,371.77)	(68,288.21)	1.78	3.07
WALMART INC CORPORATE NOTES DTD 04/23/2019 2.850% 07/08/2024	931142EL3	4,100,000.00	WELLS_F		04/15/23	99.63	4,084,772.60	(333,920.40)	(92,060.52)	0.71	3.05
US BANCORP NOTES (CALLABLE) DTD 07/29/2019 2.400% 07/30/2024	91159HHX1	1,650,000.00	MIZUHO		06/28/24	98.48	1,624,979.40	(26,390.10)	(25,554.16)	1.86	3.19
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	96.34	1,413,846.73	(53,653.27)	(53,653.27)	1.13	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	96.02	1,831,499.48	(76,000.52)	(76,000.52)	1.23	2.66
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 01/10/2022 1.250% 01/10/2025	24422EVY2	2,357,500.00	STIFEL			95.63	2,254,430.10	(43,637.32)	(51,890.25)	2.42	3.12
MICROSOFT CORP (CALLABLE) NOTES DTD 02/12/2015 2.700% 02/12/2025	594918BB9	2,675,000.00	JSEB		11/12/24	99.34	2,657,438.63	(206,443.12)	(134,682.10)	2.20	2.97
TOYOTA MOTOR CREDIT CORP CORP NOTES DTD 02/13/2020 1.800% 02/13/2025	89236TGT6	292,500.00	CITIGRP			96.24	281,509.90	(13,847.83)	(12,526.71)	2.47	3.36
TOYOTA MOTOR CREDIT CORP CORP NOTES DTD 02/13/2020 1.800% 02/13/2025	89236TGT6	1,595,000.00	MITSU			96.24	1,535,071.06	(81,620.94)	(71,592.79)	2.47	3.36
NOVARTIS CAPITAL CORP DTD 02/14/2020 1.750% 02/14/2025	66989HAP3	3,680,000.00	WELLS_F		01/14/25	97.49	3,587,808.64	(221,948.16)	(160,336.47)	2.40	2.78



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Corporate Note										
AMAZON.COM INC CORPORATE NOTES DTD 04/13/2022 3.000% 04/13/2025	023135CE4	2,567,500.00	JPM_CHA		100.26	2,574,231.99	10,814.32	10,404.60	2.60	2.90
3M COMPANY (CALLABLE) CORPORATE NOTES DTD 03/27/2020 2.650% 04/15/2025	88579YBM2	1,450,000.00	CITIGRP	03/15/25	98.52	1,428,473.30	5,878.30	3,405.29	2.54	3.23
CITIGROUP INC (CALLABLE) CORPORATE NOTES DTD 05/04/2021 0.981% 05/01/2025	172967MX6	1,355,000.00	GOLDMAN	05/01/24	94.66	1,282,659.26	(75,931.49)	(74,440.00)	1.74	3.02
GOLDMAN SACHS GROUP INC CORPORATE NOTES DTD 05/22/2015 3.750% 05/22/2025	38148LAE6	1,817,500.00	MORGAN_	02/22/25	99.92	1,816,051.45	(214,423.20)	(137,426.91)	2.45	3.78
HONEYWELL INTL CORP NOTES (CALLABLE) DTD 05/18/2020 1.350% 06/01/2025	438516CB0	2,000,000.00	CITIGRP	05/01/25	95.22	1,904,448.00	(134,712.00)	(125,091.17)	2.71	3.12
JPMORGAN CHASE & CO CORPORATE NOTES DTD 08/10/2021 0.768% 08/09/2025	46647PCM6	1,680,000.00	JPM_CHA		94.08	1,580,582.64	(99,417.36)	(99,417.36)	2.99	2.82
STATE STREET CORP (CALLABLE) CORPORATE N DTD 02/07/2022 1.746% 02/06/2026	857477BR3	437,500.00	GOLDMAN	02/26/25	95.50	417,803.75	(19,696.25)	(19,696.25)	2.93	3.11
BANK OF AMERICA CORP NOTES (CALLABLE) DTD 03/22/2022 3.384% 04/02/2026	06051GKM0	1,875,000.00	MERRILL		97.74	1,832,611.88	(42,388.12)	(42,388.12)	3.44	4.05
TARGET CORP CORPORATE NOTES DTD 01/24/2022 1.950% 01/15/2027	87612EBM7	2,140,000.00	BARCLAY		95.02	2,033,342.40	(105,352.20)	(105,483.46)	4.29	3.16
Security Type Sub-Total	52,007,500.00					50,996,690.81	(2,156,831.60)	(1,511,877.85)	1.94	3.06
Commercial Paper										
COLLAT CP FLEX CO LLC COMM PAPER DTD 05/13/2022 0.000% 09/12/2022	19423KJC9	1,925,000.00	RBC		99.67	1,918,678.30	2,742.91	(2,660.99)	0.13	2.76
LIBERTY STREET FDG LLC COMM PAPER DTD 06/16/2022 0.000% 09/16/2022	53127UJG6	1,625,000.00	GOLDMAN		99.66	1,619,406.75	3,238.18	(1,129.01)	0.14	2.65
Security Type Sub-Total	3,550,000.00					3,538,085.05	5,981.09	(3,790.00)	0.13	2.71



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Certificate of Deposit										
SKANDINAV ENSKILDA BANK LT CD DTD 09/03/2019 1.860% 08/26/2022	83050PDR7	3,682,500.00	BARCLAYS		99.95	3,680,769.23	(1,730.77)	(1,730.77)	0.08	2.42
DNB BANK ASA/NY LT CD DTD 12/06/2019 2.040% 12/02/2022	23341VZT1	1,810,000.00	GOLDMAN		99.64	1,803,545.54	(6,454.46)	(6,454.46)	0.35	3.03
BARCLAYS BANK PLC NY CERT DEPOS DTD 02/03/2022 1.050% 02/01/2023	06742TG34	2,942,500.00	BARCLAY		98.70	2,904,260.05	(38,239.95)	(38,239.95)	0.53	3.61
CREDIT SUISSE NEW YORK CERT DEPOS DTD 03/23/2021 0.590% 03/17/2023	22552G3C2	2,032,500.00	CSFB		98.11	1,994,102.01	(38,397.99)	(38,397.99)	0.65	3.61
Security Type Sub-Total		10,467,500.00				10,382,676.83	(84,823.17)	(84,823.17)	0.36	3.09
Asset-Backed Security										
HAROT 2019-2 A3 DTD 05/29/2019 2.520% 06/21/2023	43815MAC0	64,880.66	JPM_CHAS		99.97	64,859.88	(18.36)	(20.25)	0.10	2.56
NAROT 2019-A A3 DTD 02/13/2019 2.900% 10/15/2023	65479KAD2	48,680.95	MITSU		100.00	48,680.46	6.88	1.41	0.05	2.90
COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	27,664.16	JPM_CHAS		99.92	27,641.54	(17.02)	(21.00)	0.07	2.57
NAROT 2019-B A3 DTD 05/28/2019 2.500% 11/15/2023	65479HAC1	139,208.47	WELLS_FA		99.89	139,048.59	(128.40)	(150.79)	0.13	2.59
CARMX 2019-2 A3 DTD 04/17/2019 2.680% 03/15/2024	14316LAC7	112,187.59	RBC		99.94	112,120.40	(55.72)	(63.41)	0.17	2.72
TAOT 2020-A A3 DTD 02/12/2020 1.660% 05/15/2024	89232HAC9	759,227.77	MITSU		99.31	753,987.50	(5,185.45)	(5,217.23)	0.34	2.05
NAROT 2020-B A3 DTD 06/30/2020 0.550% 07/15/2024	65479CAD0	223,829.37	MIZUHO		98.92	221,402.77	(2,420.47)	(2,423.63)	0.36	1.11
CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/16/2024	14315XAC2	452,954.55	MERRILL		99.14	449,061.41	(3,804.27)	(3,850.05)	0.51	2.26
HAROT 2021-1 A3 DTD 02/24/2021 0.270% 04/21/2025	43813GAC5	722,500.00	JPM_CHA		97.69	705,803.68	(16,683.10)	(16,687.66)	0.71	1.13
HART 2021-A A3 DTD 04/28/2021 0.380% 09/15/2025	44933LAC7	572,500.00	BARCLAY		97.00	555,328.44	(17,111.33)	(17,128.64)	0.99	1.36



Managed Account Fair Market Value & Analytics

For the Month Ending **July 31, 2022**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Asset-Backed Security										
CARMX 2021-1 A3 DTD 01/27/2021 0.340% 12/15/2025	14316NAC3	427,686.98	MITSU		97.41	416,603.56	(10,998.91)	(11,025.03)	0.75	1.12
TAOT 2021-C A3 DTD 09/27/2021 0.430% 01/15/2026	89239BAC5	1,000,000.00	BARCLAY		95.35	953,518.50	(46,401.80)	(46,417.43)	1.39	1.82
CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314OAC8	862,500.00	MERRILL		97.05	837,056.08	(25,258.05)	(25,307.28)	0.91	1.37
HART 2021-C A3 DTD 11/17/2021 0.740% 05/15/2026	44935FAD6	495,000.00	SMBC		95.75	473,981.81	(20,907.70)	(20,925.01)	1.52	1.90
DCENT 2021-A1 A1 DTD 09/27/2021 0.580% 09/15/2026	254683CP8	797,500.00	CITIGRP		94.10	750,462.01	(46,867.24)	(46,896.23)	2.08	2.07
Security Type Sub-Total		6,706,320.50				6,509,556.63	(195,850.94)	(196,132.23)	0.98	1.72
Managed Account Sub-Total		297,186,139.95				284,593,356.46	(12,325,959.23)	(11,405,534.27)	2.29	2.91
Securities Sub-Total		\$297,186,139.95				\$284,593,356.46	(\$12,325,959.23)	(\$11,405,534.27)	2.29	2.91%
Accrued Interest						\$941,694.94				
Total Investments						\$285,535,051.40				



Managed Account Security Transactions & Interest

For the Month Ending **July 31, 2022**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
INTEREST											
07/01/22	07/01/22	MONEY MARKET FUND	MONEY0002		0.00	0.00	1,135.23	1,135.23			
07/01/22	07/01/22	FL ST BOARD OF ADMIN TXBL REV BONDS	341271AD6		3,750,000.00	0.00	23,587.50	23,587.50			
		DTD 09/16/2020 1.258% 07/01/2025									
07/01/22	07/01/22	NJ TURNPIKE AUTHORITY TXBL REV BONDS	646140DP5		1,115,000.00	0.00	5,837.03	5,837.03			
		DTD 02/04/2021 1.047% 01/01/2026									
07/01/22	07/25/22	FHLMC SERIES K721 A2	3137BM6P6		288,272.24	0.00	742.30	742.30			
		DTD 12/01/2015 3.090% 08/01/2022									
07/01/22	07/25/22	FHLMC MULTIFAMILY STRUCTURED P	3137AWOH1		1,718,729.45	0.00	3,304.26	3,304.26			
		DTD 12/01/2012 2.307% 08/01/2022									
07/01/22	07/25/22	FANNIE MAE-ACES	3136AJB54		1,911,720.85	0.00	5,439.47	5,439.47			
		DTD 04/01/2014 3.346% 03/01/2024									
07/01/22	07/25/22	FHMS KJ27 A1	3137FO3V3		102,663.57	0.00	178.98	178.98			
		DTD 11/01/2019 2.092% 07/01/2024									
07/07/22	07/07/22	FANNIE MAE NOTES	3135G0X24		8,760,000.00	0.00	35,587.50	35,587.50			
		DTD 01/10/2020 1.625% 01/07/2025									
07/08/22	07/08/22	WALMART INC CORPORATE NOTES	931142EL3		8,200,000.00	0.00	58,425.00	58,425.00			
		DTD 04/23/2019 2.850% 07/08/2024									
07/10/22	07/10/22	JOHN DEERE CAPITAL CORP CORPORATE NOTES	24422EVY2		4,715,000.00	0.00	14,734.38	14,734.38			
		DTD 01/10/2022 1.250% 01/10/2025									
07/10/22	07/10/22	FANNIE MAE NOTES	3135G05G4		8,570,000.00	0.00	5,356.25	5,356.25			
		DTD 07/10/2020 0.250% 07/10/2023									
07/15/22	07/15/22	TARGET CORP CORPORATE NOTES	87612EBM7		4,280,000.00	0.00	39,643.50	39,643.50			
		DTD 01/24/2022 1.950% 01/15/2027									
07/15/22	07/15/22	COPAR 2019-1 A3	14042WAC4		99,526.97	0.00	208.18	208.18			
		DTD 05/30/2019 2.510% 11/15/2023									
07/15/22	07/15/22	DCENT 2021-A1 A1	254683CP8		1,595,000.00	0.00	770.92	770.92			
		DTD 09/27/2021 0.580% 09/15/2026									
07/15/22	07/15/22	CARMX 2021-2 A3	14314QAC8		1,725,000.00	0.00	747.50	747.50			
		DTD 04/21/2021 0.520% 02/17/2026									
07/15/22	07/15/22	HART 2021-A A3	44933LAC7		1,145,000.00	0.00	362.58	362.58			
		DTD 04/28/2021 0.380% 09/15/2025									



Managed Account Security Transactions & Interest

For the Month Ending **July 31, 2022**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
INTEREST											
07/15/22	07/15/22	TAOT 2021-C A3 DTD 09/27/2021 0.430% 01/15/2026	89239BAC5	2,000,000.00	0.00	716.67	716.67	716.67			
07/15/22	07/15/22	HART 2021-C A3 DTD 11/17/2021 0.740% 05/15/2026	44935FAD6	990,000.00	0.00	610.50	610.50	610.50			
07/15/22	07/15/22	TAOT 2020-A A3 DTD 02/12/2020 1.660% 05/15/2024	89232HAC9	1,708,265.48	0.00	2,363.10	2,363.10	2,363.10			
07/15/22	07/15/22	CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/16/2024	14315XAC2	988,471.68	0.00	1,556.84	1,556.84	1,556.84			
07/15/22	07/15/22	CARMX 2019-2 A3 DTD 04/17/2019 2.680% 03/15/2024	14316LAC7	282,044.13	0.00	629.90	629.90	629.90			
07/15/22	07/15/22	NAROT 2019-B A3 DTD 05/28/2019 2.500% 11/15/2023	65479HAC1	364,137.15	0.00	758.62	758.62	758.62			
07/15/22	07/15/22	NAROT 2019-A A3 DTD 02/13/2019 2.900% 10/15/2023	65479KAD2	181,815.61	0.00	439.39	439.39	439.39			
07/15/22	07/15/22	NAROT 2020-B A3 DTD 06/30/2020 0.550% 07/15/2024	65479CAD0	499,855.89	0.00	229.10	229.10	229.10			
07/15/22	07/15/22	CARMX 2021-1 A3 DTD 01/27/2021 0.340% 12/15/2025	14316NAC3	860,000.00	0.00	243.67	243.67	243.67			
07/21/22	07/21/22	FREDDIE MAC NOTES DTD 07/23/2020 0.375% 07/21/2025	3137EAEU9	4,620,000.00	0.00	4,331.25	4,331.25	4,331.25			
07/21/22	07/21/22	HAROT 2021-1 A3 DTD 02/24/2021 0.270% 04/21/2025	43813GAC5	1,445,000.00	0.00	325.13	325.13	325.13			
07/21/22	07/21/22	HAROT 2019-2 A3 DTD 05/29/2019 2.520% 06/21/2023	43815MAC0	215,902.20	0.00	453.39	453.39	453.39			
07/30/22	07/30/22	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	19,800.00			
07/31/22	07/31/22	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	22,410.94			
07/31/22	07/31/22	US TREASURY NOTES DTD 08/01/2016 1.250% 07/31/2023	912828S92	807,500.00	0.00	5,046.88	5,046.88	5,046.88			
07/31/22	07/31/22	US TREASURY NOTES DTD 01/31/2021 0.750% 01/31/2028	91282CBJ9	540,000.00	0.00	2,025.00	2,025.00	2,025.00			
07/31/22	07/31/22	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	32,446.88			



Managed Account Security Transactions & Interest

For the Month Ending **July 31, 2022**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
INTEREST											
07/31/22 07/31/22 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											
Transaction Type Sub-Total 85,391,405.22 0.00 303,729.09 303,729.09											
PAYDOWNS											
07/01/22	07/25/22	FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.307% 08/01/2022	3137AWOH1	1,399,089.70	1,399,089.70	0.00	1,399,089.70	(20,658.44)	0.00		
07/01/22	07/25/22	FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/01/2024	3137FQ3V3	36,797.21	36,797.21	0.00	36,797.21	0.89	0.00		
07/01/22	07/25/22	FANNIEMAE-ACES DTD 04/01/2014 3.346% 03/01/2024	3136AJB54	25,871.06	25,871.06	0.00	25,871.06	(1,257.17)	0.00		
07/01/22	07/25/22	FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/01/2022	3137BM6P6	263,989.15	263,989.15	0.00	263,989.15	(2,248.03)	0.00		
07/15/22	07/15/22	TAOT 2020-A A3 DTD 02/12/2020 1.660% 05/15/2024	89232HAC9	189,809.96	189,809.96	0.00	189,809.96	13.70	0.00		
07/15/22	07/15/22	NAROT 2019-A A3 DTD 02/13/2019 2.900% 10/15/2023	65479KAD2	84,453.70	84,453.70	0.00	84,453.70	12.79	0.00		
07/15/22	07/15/22	COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	44,198.64	44,198.64	0.00	44,198.64	8.95	0.00		
07/15/22	07/15/22	CARMX 2021-1 A3 DTD 01/27/2021 0.340% 12/15/2025	14316NAC3	4,626.03	4,626.03	0.00	4,626.03	0.91	0.00		
07/15/22	07/15/22	CARMX 2019-2 A3 DTD 04/17/2019 2.680% 03/15/2024	14316LAC7	57,668.98	57,668.98	0.00	57,668.98	5.89	0.00		
07/15/22	07/15/22	CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/16/2024	14315XAC2	82,562.57	82,562.57	0.00	82,562.57	16.20	0.00		
07/15/22	07/15/22	NAROT 2019-B A3 DTD 05/28/2019 2.500% 11/15/2023	65479HAC1	85,720.21	85,720.21	0.00	85,720.21	19.38	0.00		
07/15/22	07/15/22	NAROT 2020-B A3 DTD 06/30/2020 0.550% 07/15/2024	65479CAD0	52,197.14	52,197.14	0.00	52,197.14	1.43	0.00		
07/21/22	07/21/22	HAROT 2019-2 A3 DTD 05/29/2019 2.520% 06/21/2023	43815MAC0	86,140.88	86,140.88	0.00	86,140.88	3.21	0.00		
Transaction Type Sub-Total 2,413,125.23 2,413,125.23 0.00 2,413,125.23 (24,080.29) 0.00											



Managed Account Security Transactions & Interest

For the Month Ending **July 31, 2022**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
TRANSFER OUT											
07/01/22	07/01/22	BANK OF AMERICA CORP (CALLABLE) CORPORAT DTD 10/21/2020 0.810% 10/24/2024	06051GJH3	1,907,500.00	1,819,226.63	2,875.56	1,822,102.19	(88,273.37)	(88,273.37)		
07/01/22	07/01/22	INTER-AMERICAN DEVEL BK NOTES DTD 09/23/2021 0.500% 09/23/2024	4581X0DZ8	4,190,000.00	3,961,133.82	5,703.06	3,966,836.88	(225,765.58)	(226,560.53)		
07/01/22	07/01/22	FEDERAL FARM CREDIT BANK NOTES DTD 04/08/2020 0.875% 04/08/2024	3133ELVX9	750,000.00	722,307.75	1,513.02	723,820.77	(27,692.25)	(27,692.25)		
07/01/22	07/01/22	INTL BK RECON & DEVELOP NOTES DTD 11/24/2020 0.250% 11/24/2023	459058JM6	1,870,000.00	1,800,746.42	480.49	1,801,226.91	(65,233.08)	(67,377.35)		
07/01/22	07/01/22	US TREASURY NOTES DTD 11/15/2020 0.250% 11/15/2023	91282CAW1	1,572,500.00	1,514,759.69	502.09	1,515,261.78	(56,020.39)	(56,619.01)		
07/01/22	07/01/22	CA ST UNIV TXBL REV BONDS DTD 09/17/2020 0.685% 11/01/2024	13077DNC2	625,000.00	590,781.25	713.54	591,494.79	(34,218.75)	(34,218.75)		
07/01/22	07/01/22	FREDDIE MAC NOTES DTD 06/26/2020 0.250% 06/26/2023	3137EAES4	3,452,500.00	3,364,219.58	119.88	3,364,339.46	(78,199.12)	(84,966.02)		
07/01/22	07/01/22	FEDERAL FARM CREDIT BANK (CALLABLE) DTD 09/29/2020 0.530% 09/29/2025	3133EMBH4	2,265,000.00	2,085,197.51	3,067.82	2,088,265.33	(175,838.74)	(177,213.83)		
07/01/22	07/01/22	JPMORGAN CHASE & CO CORPORATE NOTES (CAL DTD 09/16/2020 0.653% 09/16/2024	46647PBS4	1,467,500.00	1,410,289.52	2,794.98	1,413,084.50	(57,210.48)	(57,210.48)		
07/01/22	07/01/22	US TREASURY NOTES DTD 05/01/2017 2.000% 04/30/2024	912828X70	2,257,500.00	2,217,641.13	7,606.79	2,225,247.92	(50,088.17)	(43,679.86)		
07/01/22	07/01/22	US TREASURY N/B NOTES DTD 04/15/2021 0.375% 04/15/2024	91282CBV2	1,570,000.00	1,498,613.99	1,238.63	1,499,852.62	(70,527.42)	(70,776.99)		
07/01/22	07/01/22	US TREASURY NOTES DTD 09/30/2016 1.375% 09/30/2023	91282T26	2,500,000.00	2,450,781.25	8,640.71	2,459,421.96	(40,722.66)	(46,659.82)		
07/01/22	07/01/22	US BANCORP NOTES (CALLABLE) DTD 07/29/2019 2.400% 07/30/2024	91159HHX1	1,650,000.00	1,609,152.60	16,610.00	1,625,762.60	(42,216.90)	(41,404.69)		
07/01/22	07/01/22	JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 01/10/2022 1.250% 01/10/2025	24422EVY2	2,357,500.00	2,232,359.19	13,997.66	2,246,356.85	(65,708.24)	(72,184.50)		
07/01/22	07/01/22	US TREASURY NOTES DTD 02/15/2021 1.125% 02/15/2031	91282CBL4	565,000.00	485,370.32	2,387.98	487,758.30	(12,734.57)	(14,411.09)		



Managed Account Security Transactions & Interest

For the Month Ending **July 31, 2022**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
TRANSFER OUT											
07/01/22	07/01/22		SAN DIEGO CCD, CA TXBL GO BONDS DTD 10/16/2019 2.046% 08/01/2024	797272QP9	725,000.00	708,172.75	6,180.63	714,353.38	(16,827.25)	(16,827.25)	
07/01/22	07/01/22		LOS ANGELES CCD, CA TXBL GO BONDS DTD 11/10/2020 0.773% 08/01/2025	54438CYK2	965,000.00	893,397.00	3,108.10	896,505.10	(71,603.00)	(71,603.00)	
07/01/22	07/01/22		FREDDIE MAC NOTES DTD 09/25/2020 0.375% 09/23/2025	3137EAEX3	3,545,000.00	3,253,565.55	3,618.85	3,257,184.40	(280,764.00)	(284,531.42)	
07/01/22	07/01/22		MD ST TXBL GO BONDS DTD 08/05/2020 0.510% 08/01/2024	574193TQ1	647,500.00	615,513.50	1,375.94	616,889.44	(31,805.20)	(31,891.68)	
07/01/22	07/01/22		HONEYWELL INTL CORP NOTES (CALLABLE) DTD 05/18/2020 1.350% 06/01/2025	438516CB0	2,000,000.00	1,885,992.00	2,250.00	1,888,242.00	(153,168.00)	(144,459.24)	
07/01/22	07/01/22		CA ST DEPT WTR RES WTR SYS TXBL REV BNDS DTD 08/06/2020 0.560% 12/01/2024	13067WRB0	77,500.00	72,402.05	36.17	72,438.22	(5,097.95)	(5,097.95)	
07/01/22	07/01/22		US TREASURY NOTES DTD 08/15/2019 1.625% 08/15/2029	912828YB0	520,000.00	473,362.50	3,174.59	476,537.09	(23,156.25)	(24,033.65)	
07/01/22	07/01/22		US TREASURY N/B NOTES DTD 08/15/2021 0.375% 08/15/2024	91282CCT6	3,010,000.00	2,846,801.41	4,240.61	2,851,042.02	(159,200.94)	(160,355.17)	
07/01/22	07/01/22		FREDDIE MAC NOTES DTD 08/21/2020 0.250% 08/24/2023	3137EAEV7	2,292,500.00	2,222,986.82	2,021.86	2,225,008.68	(67,174.83)	(68,620.86)	
07/01/22	07/01/22		FANNIE MAE NOTES DTD 07/10/2020 0.250% 07/10/2023	3135G05G4	4,285,000.00	4,169,973.46	5,088.44	4,175,061.90	(105,813.79)	(111,879.90)	
07/01/22	07/01/22		NJ TURNPIKE AUTHORITY TXBL REV BONDS DTD 02/04/2021 1.047% 01/01/2026	646140DP5	557,500.00	509,058.83	0.00	509,058.83	(48,441.17)	(48,441.17)	
07/01/22	07/01/22		CA ST TXBL GO BONDS DTD 10/24/2019 2.400% 10/01/2023	13063DRJ9	2,192,500.00	2,170,311.90	13,155.00	2,183,466.90	(66,060.03)	(36,130.71)	
07/01/22	07/01/22		DNB BANK ASA/NY LT CD DTD 12/06/2019 2.040% 12/02/2022	23341VZT1	1,810,000.00	1,804,973.63	2,974.43	1,807,948.06	(5,026.37)	(5,026.37)	
07/01/22	07/01/22		US TREASURY NOTES DTD 12/31/2018 2.625% 12/31/2023	9128285U0	230,000.00	228,778.13	16.41	228,794.54	(1,904.68)	(1,430.33)	
07/01/22	07/01/22		US TREASURY NOTES DTD 02/15/2019 2.625% 02/15/2029	9128286B1	500,000.00	486,718.75	4,930.94	491,649.69	(22,714.85)	(22,337.06)	



Managed Account Security Transactions & Interest

For the Month Ending **July 31, 2022**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
TRANSFER OUT											
07/01/22	07/01/22	US TREASURY NOTES DTD 06/30/2017 2.000% 06/30/2024	912828XX3	5,715,000.00	5,606,057.82	310.60	5,606,368.42	(167,878.12)	(132,529.48)		
07/01/22	07/01/22	US TREASURY N/B NOTES DTD 09/30/2021 0.875% 09/30/2026	91282CCZ2	3,700,000.00	3,379,140.44	8,137.98	3,387,278.42	(27,605.66)	(42,832.65)		
07/01/22	07/01/22	US TREASURY NOTES DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	1,597,500.00	1,470,448.91	10.85	1,470,459.76	(100,654.90)	(105,845.05)		
07/01/22	07/01/22	AMAZON.COM INC CORPORATE NOTES DTD 05/12/2021 0.450% 05/12/2024	023135BW5	1,542,500.00	1,466,399.22	944.78	1,467,344.00	(73,848.73)	(74,701.47)		
07/01/22	07/01/22	BARCLAYS BANK PLC NY CERT DEPOS DTD 02/03/2022 1.050% 02/01/2023	06742TG34	2,942,500.00	2,898,506.83	12,701.79	2,911,208.62	(43,993.17)	(43,993.17)		
07/01/22	07/01/22	FEDERAL HOME LOAN BANK NOTES DTD 04/16/2020 0.500% 04/14/2025	3130AJHU6	2,460,000.00	2,291,184.96	2,630.83	2,293,815.79	(156,613.44)	(162,005.16)		
07/01/22	07/01/22	US TREASURY NOTES DTD 10/31/2020 0.250% 10/31/2025	91282CAT8	3,500,000.00	3,188,828.30	1,474.18	3,190,302.48	(237,070.14)	(250,434.35)		
07/01/22	07/01/22	NOVARTIS CAPITAL CORP DTD 02/14/2020 1.750% 02/14/2025	66989HAP3	3,680,000.00	3,548,565.12	24,507.78	3,573,072.90	(261,191.68)	(201,935.06)		
07/01/22	07/01/22	LIBERTY STREET FDG LLC COMM PAPER DTD 06/16/2022 0.000% 09/16/2022	53127UJG6	1,625,000.00	1,617,226.00	0.00	1,617,226.00	1,057.42	(301.26)		
07/01/22	07/01/22	PACCAR FINANCIAL CORP CORPORATE NOTES DTD 08/11/2020 0.350% 08/11/2023	69371RO90	242,500.00	234,782.20	330.07	235,112.27	(7,400.13)	(7,600.02)		
07/01/22	07/01/22	US TREASURY NOTES DTD 02/15/2020 1.500% 02/15/2030	912828Z94	542,500.00	487,232.82	3,057.18	490,290.00	(10,807.61)	(12,063.71)		
07/01/22	07/01/22	FEDERAL HOME LOAN BANKS NOTES DTD 12/09/2013 3.375% 12/08/2023	3130A0F70	1,712,500.00	1,721,017.98	3,692.58	1,724,710.56	(42,685.77)	(6,652.43)		
07/01/22	07/01/22	JPMORGAN CHASE & CO CORPORATE NOTES DTD 08/10/2021 0.768% 08/09/2025	46647PCM6	1,680,000.00	1,560,268.08	5,089.28	1,565,357.36	(119,731.92)	(119,731.92)		
07/01/22	07/01/22	COLLAT CP FLEX CO LLC COMM PAPER DTD 05/13/2022 0.000% 09/12/2022	19423KJC9	1,925,000.00	1,916,191.20	0.00	1,916,191.20	255.81	(2,446.14)		
07/01/22	07/01/22	BANK OF AMERICA CORP NOTES (CALLABLE) DTD 03/22/2022 3.384% 04/02/2026	06051GKM0	1,875,000.00	1,817,497.50	17,448.75	1,834,946.25	(57,502.50)	(57,502.50)		



Managed Account Security Transactions & Interest

For the Month Ending **July 31, 2022**

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Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
TRANSFER OUT											
07/01/22	07/01/22	US TREASURY NOTES DTD 10/31/2019 1.500% 10/31/2024	912828YM6	1,060,000.00		1,023,893.75	2,678.80	1,026,572.55	(82,150.00)	(64,422.99)	
07/01/22	07/01/22	3M COMPANY (CALLABLE) CORPORATE NOTES DTD 03/27/2020 2.650% 04/15/2025	88579YBM2	1,450,000.00		1,414,618.55	8,111.94	1,422,730.49	(7,976.45)	(9,667.18)	
07/01/22	07/01/22	MASTERCARD INC CORP NOTES DTD 03/31/2014 3.375% 04/01/2024	57636QAB0	2,125,000.00		2,126,527.88	17,929.69	2,144,457.57	(67,853.37)	(22,816.42)	
07/01/22	07/01/22	US TREASURY N/B NOTES DTD 09/30/2021 1.250% 09/30/2028	91282CCY5	525,000.00		470,203.13	1,649.59	471,852.72	(25,388.67)	(26,717.02)	
07/01/22	07/01/22	US TREASURY NOTES DTD 11/30/2016 2.125% 11/30/2023	912828U57	4,257,500.00		4,207,607.21	7,662.92	4,215,270.13	26,276.54	(27,843.77)	
07/01/22	07/01/22	US TREASURY NOTES DTD 01/31/2019 2.625% 01/31/2026	9128286A3	1,707,500.00		1,682,687.98	18,696.42	1,701,384.40	(207,367.78)	(156,067.81)	
07/01/22	07/01/22	WALMART INC CORPORATE NOTES DTD 04/23/2019 2.850% 07/08/2024	931142EL3	4,100,000.00		4,079,081.80	56,152.92	4,135,234.72	(339,611.20)	(107,019.12)	
07/01/22	07/01/22	PFIZER INC CORP NOTES DTD 03/11/2019 2.950% 03/15/2024	717081ES8	3,200,000.00		3,187,977.60	27,795.56	3,215,773.16	(93,398.40)	(40,191.02)	
07/01/22	07/01/22	US TREASURY N/B NOTES DTD 08/15/2021 1.250% 08/15/2031	91282CCS8	562,500.00		484,189.43	2,641.57	486,831.00	(14,326.20)	(15,844.73)	
07/01/22	07/01/22	US TREASURY NOTES DTD 10/31/2017 2.250% 10/31/2024	9128283D0	1,700,000.00		1,670,781.25	6,444.29	1,677,225.54	(84,800.78)	(55,240.41)	
07/01/22	07/01/22	FANNIE MAE NOTES DTD 05/22/2020 0.250% 05/22/2023	3135G04Q3	3,800,000.00		3,714,952.20	1,029.17	3,715,981.37	(73,609.80)	(81,652.96)	
07/01/22	07/01/22	MERCK & CO INC (CALLABLE) CORP NOTES DTD 03/07/2019 2.900% 03/07/2024	58933YAU9	2,312,500.00		2,297,799.44	21,236.46	2,319,035.90	(121,792.44)	(92,561.41)	
07/01/22	07/01/22	AMERICAN HONDA FINANCE DTD 01/10/2020 1.950% 05/10/2023	02665WDH1	1,775,000.00		1,755,963.13	4,903.44	1,760,866.57	(18,380.12)	(18,867.82)	
07/01/22	07/01/22	FANNIE MAE NOTES DTD 09/14/2018 2.875% 09/12/2023	3135G0U43	6,162,500.00		6,156,405.29	53,643.71	6,210,049.00	20,280.79	518.04	
07/01/22	07/01/22	US TREASURY NOTES DTD 03/31/2017 2.125% 03/31/2024	912828W71	2,965,000.00		2,920,988.14	15,837.64	2,936,825.78	(125,549.36)	(107,941.26)	
07/01/22	07/01/22	FANNIE MAE NOTES DTD 01/10/2020 1.625% 01/07/2025	3135G0X24	4,380,000.00		4,226,862.06	34,401.25	4,261,263.31	(315,811.14)	(237,831.00)	



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Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
TRANSFER OUT											
07/01/22	07/01/22	US TREASURY N/B NOTES DTD 09/15/2021 0.375% 09/15/2024	91282CCX7	1,577,500.00	1,488,272.66	1,736.11	1,490,008.77	(83,496.58)	(84,925.27)		
07/01/22	07/01/22	CREDIT SUISSE NEW YORK CERT DEPOS DTD 03/23/2021 0.590% 03/17/2023	22552G3C2	2,032,500.00	1,992,929.26	3,530.90	1,996,460.16	(39,570.74)	(39,570.74)		
07/01/22	07/01/22	US TREASURY NOTES DTD 08/01/2016 1.250% 07/31/2023	912828S92	807,500.00	792,990.20	4,210.38	797,200.58	19,682.78	(5,956.24)		
07/01/22	07/01/22	US TREASURY NOTES DTD 11/15/2013 2.750% 11/15/2023	912828WE6	5,462,500.00	5,444,576.45	19,185.55	5,463,762.00	(73,188.69)	(34,119.17)		
07/01/22	07/01/22	STATE STREET CORP (CALLABLE) CORPORATE N DTD 02/07/2022 1.746% 02/06/2026	857477BR3	437,500.00	420,236.69	3,055.50	423,292.19	(17,263.31)	(17,263.31)		
07/01/22	07/01/22	US TREASURY NOTES DTD 01/31/2021 0.750% 01/31/2028	91282CBJ9	540,000.00	475,537.50	1,689.36	477,226.86	(22,844.53)	(24,937.05)		
07/01/22	07/01/22	US TREASURY NOTES DTD 07/31/2017 2.125% 07/31/2024	9128282N9	1,250,000.00	1,227,929.75	11,079.94	1,239,009.69	(61,523.38)	(38,575.93)		
07/01/22	07/01/22	FREDDIE MAC NOTES DTD 07/23/2020 0.375% 07/21/2025	3137EAEU9	2,310,000.00	2,128,491.75	3,850.00	2,132,341.75	(170,004.45)	(174,469.74)		
07/01/22	07/01/22	SKANDINAV ENSKILDA BANK LT CD DTD 09/03/2019 1.860% 08/26/2022	83050PDR7	3,682,500.00	3,681,936.58	23,782.81	3,705,719.39	(563.42)	(563.42)		
07/01/22	07/01/22	US BANK NA CINCINNATI CORP NOTES (CALLAB DTD 02/04/2019 3.375% 02/05/2024	91159HHV5	1,062,500.00	1,064,517.69	14,542.97	1,079,060.66	(21,081.06)	(5,336.14)		
07/01/22	07/01/22	US TREASURY NOTES DTD 08/15/2020 0.625% 08/15/2030	91282CAE1	587,500.00	487,074.22	1,379.49	488,453.71	(11,681.15)	(14,039.52)		
07/01/22	07/01/22	US TREASURY NOTES DTD 04/30/2020 0.375% 04/30/2025	912828ZL7	2,997,500.00	2,781,117.97	1,893.80	2,783,011.77	(177,274.02)	(189,132.92)		
07/01/22	07/01/22	MICROSOFT CORP (CALLABLE) NOTES DTD 02/12/2015 2.700% 02/12/2025	594918BB9	2,675,000.00	2,653,476.95	27,886.88	2,681,363.83	(210,404.80)	(142,997.19)		
07/01/22	07/01/22	AMAZON.COM INC CORPORATE NOTES DTD 04/13/2022 3.000% 04/13/2025	023135CE4	2,567,500.00	2,545,198.70	16,688.75	2,561,887.45	(18,218.98)	(18,513.23)		
07/01/22	07/01/22	FREDDIE MAC NOTES DTD 12/04/2020 0.250% 12/04/2023	3137EAFA2	2,222,500.00	2,137,333.80	416.72	2,137,750.52	(82,965.93)	(84,119.31)		



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Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
TRANSFER OUT											
07/01/22	07/01/22	BANK OF NY MELLON CORP CORP NOTES DTD 08/13/2018 3.450% 08/11/2023	06406RAJ6	3,367,500.00	3,378,043.65	45,180.63	3,423,224.28	(29,327.55)	750.72		
07/01/22	07/01/22	GOLDMAN SACHS GROUP INC CORPORATE NOTES DTD 05/22/2015 3.750% 05/22/2025	38148LAE6	1,817,500.00	1,794,728.55	7,383.59	1,802,112.14	(235,746.10)	(163,253.36)		
07/26/22	07/26/22	US TREASURY NOTES DTD 11/30/2017 2.125% 11/30/2024	9128283J7	2,140,000.00	2,095,862.50	6,957.92	2,102,820.43	(88,107.81)	(64,832.25)		
07/26/22	07/26/22	US TREASURY NOTES DTD 02/29/2020 1.125% 02/28/2025	912828ZC7	4,472,500.00	4,263,550.17	20,235.63	4,283,785.80	(302,243.39)	(277,616.21)		
07/26/22	07/26/22	US TREASURY NOTES DTD 02/28/2021 0.500% 02/28/2026	91282CBQ3	6,035,000.00	5,528,626.08	12,135.60	5,540,761.68	(452,388.96)	(463,492.94)		
07/26/22	07/26/22	US TREASURY NOTES DTD 08/31/2020 0.250% 08/31/2025	91282CAJ0	4,140,000.00	3,804,271.67	4,162.50	3,808,434.17	(289,800.21)	(300,811.85)		
07/26/22	07/26/22	MORGAN STANLEY CORP NOTES (CALLABLE) DTD 04/22/2021 0.731% 04/05/2024	61772BAA1	670,000.00	654,731.37	1,510.12	656,241.49	(15,268.63)	(15,268.63)		
07/26/22	07/26/22	US TREASURY NOTES DTD 12/31/2020 0.375% 12/31/2025	91282CBC4	6,400,000.00	5,858,000.00	1,695.65	5,859,695.65	(505,250.00)	(516,581.08)		
07/26/22	07/26/22	FANNIE MAE NOTES DTD 11/12/2020 0.500% 11/07/2025	3135G06G3	3,520,000.00	3,246,615.68	3,862.22	3,250,477.90	(272,046.72)	(272,497.02)		
07/26/22	07/26/22	US TREASURY N/B NOTES DTD 05/31/2021 0.750% 05/31/2026	91282CCF6	5,065,000.00	4,661,382.81	5,812.29	4,667,195.11	(392,537.51)	(395,073.31)		
07/26/22	07/26/22	TOYOTA MOTOR CREDIT CORP CORP NOTES DTD 02/13/2020 1.800% 02/13/2025	89236TGT6	1,887,500.00	1,812,828.62	15,383.13	1,828,211.75	(93,112.25)	(84,651.27)		
07/26/22	07/26/22	MORGAN STANLEY CORP NOTES (CALLABLE) DTD 04/22/2021 0.731% 04/05/2024	61772BAA1	662,500.00	647,402.29	1,493.22	648,895.51	(15,932.46)	(15,393.91)		
07/26/22	07/26/22	US TREASURY NOTES DTD 08/31/2017 1.875% 08/31/2024	9128282U3	6,775,000.00	6,614,093.75	51,088.65	6,665,182.41	(337,426.75)	(235,215.37)		
07/26/22	07/26/22	US TREASURY NOTES DTD 11/30/2017 2.125% 11/30/2024	9128283J7	3,317,500.00	3,249,076.57	10,786.41	3,259,862.97	(145,270.21)	(105,278.96)		



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Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
TRANSFER OUT											
07/26/22	07/26/22	FANNIE MAE NOTES DTD 11/12/2020 0.500% 11/07/2025	3135G06G3	4,625,000.00	4,265,794.75	5,074.66	4,270,869.41	(342,647.75)	(348,294.21)		
07/26/22	07/26/22	FANNIE MAE NOTES DTD 06/19/2020 0.500% 06/17/2025	3135G04Z3	6,642,500.00	6,177,451.94	3,598.02	6,181,049.96	(451,298.08)	(457,080.01)		
07/26/22	07/26/22	FANNIE MAE NOTES DTD 08/27/2020 0.375% 08/25/2025	3135G05X7	3,995,000.00	3,681,080.89	6,283.80	3,687,364.69	(295,222.51)	(302,377.24)		
07/26/22	07/26/22	US TREASURY NOTES DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	5,425,000.00	4,955,398.44	9,890.88	4,965,289.32	(370,425.78)	(396,569.54)		
07/26/22	07/26/22	US TREASURY NOTES DTD 02/28/2019 2.375% 02/29/2024	9128286G0	1,709,500.00	1,691,069.54	16,328.51	1,707,398.05	(106,509.78)	(73,586.47)		
07/26/22	07/26/22	FREDDIE MAC NOTES DTD 05/07/2020 0.375% 05/05/2023	3137EAER6	830,000.00	814,266.52	700.31	814,966.83	(17,127.88)	(16,108.23)		
07/26/22	07/26/22	US TREASURY NOTES DTD 08/31/2020 0.250% 08/31/2025	91282CAJ0	1,840,000.00	1,690,787.41	1,850.00	1,692,637.41	(128,656.34)	(133,553.32)		
07/26/22	07/26/22	TARGET CORP CORPORATE NOTES DTD 01/24/2022 1.950% 01/15/2027	87612EBM7	780,000.00	736,582.08	464.75	737,046.83	(42,091.92)	(42,225.47)		
07/26/22	07/26/22	FANNIE MAE NOTES DTD 04/24/2020 0.625% 04/22/2025	3135G03U5	720,000.00	673,770.24	1,175.00	674,945.24	(50,816.16)	(48,803.18)		
07/26/22	07/26/22	CITIGROUP INC (CALLABLE) CORPORATE NOTES DTD 05/04/2021 0.981% 05/01/2025	172967MX6	45,000.00	42,397.61	104.23	42,501.84	(2,721.64)	(2,672.76)		
07/26/22	07/26/22	CITIGROUP INC (CALLABLE) CORPORATE NOTES DTD 05/04/2021 0.981% 05/01/2025	172967MX6	1,310,000.00	1,234,241.39	3,034.29	1,237,275.68	(75,758.61)	(75,758.61)		
07/26/22	07/26/22	US TREASURY NOTES DTD 08/31/2017 1.875% 08/31/2024	9128282U3	362,500.00	353,890.63	2,733.53	356,624.15	(30,458.49)	(20,814.96)		
07/26/22	07/26/22	FANNIE MAE NOTES DTD 04/24/2020 0.625% 04/22/2025	3135G03U5	3,035,000.00	2,840,128.72	4,952.95	2,845,081.67	(201,214.43)	(198,363.85)		
07/26/22	07/26/22	US TREASURY NOTES DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	4,075,000.00	3,722,257.81	7,429.56	3,729,687.37	(268,376.96)	(292,514.79)		
07/26/22	07/26/22	US TREASURY NOTES DTD 08/31/2020 0.250% 08/31/2025	91282CAJ0	2,840,000.00	2,609,693.61	2,855.43	2,612,549.04	(187,040.76)	(197,034.18)		



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TRANSFER OUT											
07/26/22	07/26/22	FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025	341271AD6	1,875,000.00		1,757,231.25	1,638.02	1,758,869.27	(117,768.75)	(117,768.75)	
07/26/22	07/26/22	US TREASURY N/B NOTES DTD 05/31/2021 0.750% 05/31/2026	91282CCF6	3,255,000.00		2,995,617.19	3,735.25	2,999,352.43	(252,008.20)	(253,686.64)	
07/26/22	07/26/22	US TREASURY NOTES DTD 11/30/2020 0.375% 11/30/2025	91282CAZ4	3,577,500.00		3,281,797.45	2,052.66	3,283,850.11	(198,998.25)	(216,273.83)	
07/26/22	07/26/22	FANNIE MAE NOTES DTD 04/24/2020 0.625% 04/22/2025	3135G03U5	6,600,000.00		6,176,227.20	10,770.84	6,186,998.04	(410,176.80)	(416,311.40)	
07/26/22	07/26/22	US TREASURY NOTES DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	7,805,000.00		7,129,379.69	14,230.11	7,143,609.80	(525,617.97)	(560,130.19)	
07/26/22	07/26/22	FANNIE MAE NOTES DTD 11/25/2020 0.250% 11/27/2023	3135G06H1	867,500.00		835,772.92	355.43	836,128.36	(33,045.68)	(32,350.07)	
07/26/22	07/26/22	FANNIE MAE NOTES DTD 11/25/2020 0.250% 11/27/2023	3135G06H1	2,180,000.00		2,100,270.87	893.20	2,101,164.06	(79,227.73)	(79,505.22)	
07/26/22	07/26/22	FREDDIE MAC NOTES DTD 05/07/2020 0.375% 05/05/2023	3137EAER6	2,800,000.00		2,746,923.20	2,362.50	2,749,285.70	(66,796.80)	(56,944.09)	
07/26/22	07/26/22	FANNIE MAE NOTES DTD 04/24/2020 0.625% 04/22/2025	3135G03U5	525,000.00		491,290.80	856.77	492,147.57	(35,436.45)	(34,674.03)	
07/26/22	07/26/22	UNIV OF CAL TXBL REV BONDS DTD 07/16/2020 0.883% 05/15/2025	91412HGE7	760,000.00		705,903.20	1,323.52	707,226.72	(54,096.80)	(54,096.80)	
07/26/22	07/26/22	US TREASURY NOTES DTD 02/28/2021 0.500% 02/28/2026	91282CBQ3	6,635,000.00		6,078,282.37	13,342.12	6,091,624.49	(377,883.65)	(404,639.25)	
07/26/22	07/26/22	TARGET CORP CORPORATE NOTES DTD 01/24/2022 1.950% 01/15/2027	87612EBM7	1,360,000.00		1,284,296.96	810.33	1,285,107.29	(74,873.44)	(74,954.11)	
07/26/22	07/26/22	US TREASURY NOTES DTD 11/30/2020 0.375% 11/30/2025	91282CAZ4	3,195,000.00		2,930,913.44	1,833.20	2,932,746.64	(207,799.65)	(218,678.32)	
07/29/22	07/29/22	HART 2021-C A3 DTD 11/17/2021 0.740% 05/15/2026	44935FAD6	495,000.00		472,474.24	142.45	472,616.69	(22,415.28)	(22,432.39)	
07/29/22	07/29/22	TAOT 2021-C A3 DTD 09/27/2021 0.430% 01/15/2026	89239BAC5	1,000,000.00		953,039.70	167.22	953,206.92	(46,880.60)	(46,896.07)	
07/29/22	07/29/22	FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.307% 08/01/2022	3137AWQH1	159,819.87		159,819.88	286.77	160,106.65	(2,359.83)	(6.69)	



Managed Account Security Transactions & Interest

For the Month Ending **July 31, 2022**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
TRANSFER OUT											
07/29/22	07/29/22	CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/16/2024	14315XAC2	452,954.56	448,961.76	332.92	449,294.68	(3,903.92)	(3,949.55)		
07/29/22	07/29/22	FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/01/2024	3137FO3V3	32,933.20	32,457.00	53.59	32,510.59	(475.41)	(475.87)		
07/29/22	07/29/22	CARMX 2019-2 A3 DTD 04/17/2019 2.680% 03/15/2024	14316LAC7	112,187.56	112,115.47	116.92	112,232.39	(60.62)	(68.29)		
07/29/22	07/29/22	NAROT 2020-B A3 DTD 06/30/2020 0.550% 07/15/2024	65479CAD0	223,829.38	221,262.41	47.87	221,310.28	(2,560.84)	(2,563.99)		
07/29/22	07/29/22	FANNIEMAE-ACES DTD 04/01/2014 3.346% 03/01/2024	3136AJB54	942,924.89	936,802.05	2,453.91	939,255.96	(51,943.10)	(23,465.88)		
07/29/22	07/29/22	DCENT 2021-A1 A1 DTD 09/27/2021 0.580% 09/15/2026	254683CP8	797,500.00	748,777.30	179.88	748,957.18	(48,551.96)	(48,580.67)		
07/29/22	07/29/22	HART 2021-A A3 DTD 04/28/2021 0.380% 09/15/2025	44933LAC7	572,500.00	554,586.59	84.60	554,671.19	(17,853.19)	(17,870.38)		
07/29/22	07/29/22	CARMX 2021-1 A3 DTD 01/27/2021 0.340% 12/15/2025	14316NAC3	427,686.99	416,434.41	56.55	416,490.96	(11,168.06)	(11,194.04)		
07/29/22	07/29/22	NAROT 2019-A A3 DTD 02/13/2019 2.900% 10/15/2023	65479KAD2	48,680.96	48,680.28	54.90	48,735.18	6.70	1.24		
07/29/22	07/29/22	COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	27,664.17	27,639.70	27.00	27,666.70	(18.86)	(22.84)		
07/29/22	07/29/22	CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314QAC8	862,500.00	836,793.19	174.42	836,967.61	(25,520.94)	(25,569.86)		
07/29/22	07/29/22	FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/01/2022	3137BM6P6	12,141.58	12,141.55	29.18	12,170.73	(103.43)	(0.23)		
07/29/22	07/29/22	NAROT 2019-B A3 DTD 05/28/2019 2.500% 11/15/2023	65479HAC1	139,208.47	139,026.04	135.34	139,161.38	(150.95)	(173.29)		
07/29/22	07/29/22	HAROT 2019-2 A3 DTD 05/29/2019 2.520% 06/21/2023	43815MAC0	64,880.66	64,858.92	36.33	64,895.25	(19.32)	(21.21)		
07/29/22	07/29/22	HAROT 2021-1 A3 DTD 02/24/2021 0.270% 04/21/2025	43813GAC5	722,500.00	705,540.18	43.35	705,583.53	(16,946.60)	(16,951.13)		
07/29/22	07/29/22	TAOT 2020-A A3 DTD 02/12/2020 1.660% 05/15/2024	89232HAC9	759,227.75	753,930.63	490.12	754,420.75	(5,242.30)	(5,273.98)		
Transaction Type Sub-Total				297,186,140.04	283,307,368.45	929,786.11	284,237,154.56	(14,391,459.53)	(13,561,674.81)		



Managed Account Security Transactions & Interest

For the Month Ending **July 31, 2022**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Transaction Type		CUSIP	Par	Principal	Accrued	Total	Realized G/L	Realized G/L	Sale
Trade	Settle			Proceeds	Interest		Cost	Amort Cost	Method
Managed Account Sub-Total				285,720,493.68	1,233,515.20	286,954,008.88	(14,415,539.82)	(13,561,674.81)	
Total Security Transactions				\$285,720,493.68	\$1,233,515.20	\$286,954,008.88	(\$14,415,539.82)	(\$13,561,674.81)	



Managed Account Summary Statement

For the Month Ending **July 31, 2022**

CITY OF STOCKTON SHORT-TERM PORTFOLIO - 81140001

Transaction Summary - Managed Account

Opening Market Value	\$78,875,443.55
Maturities/Calls	0.00
Principal Dispositions	0.00
Principal Acquisitions	39,983,234.02
Unsettled Trades	0.00
Change in Current Value	168,554.28
Closing Market Value	\$119,027,231.85

Cash Transactions Summary - Managed Account

Maturities/Calls	0.00
Sale Proceeds	0.00
Coupon/Interest/Dividend Income	0.00
Principal Payments	0.00
Security Purchases	(39,983,234.02)
Net Cash Contribution	39,983,234.02
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	0.00
Total Cash Basis Earnings	\$0.00

Cash Balance

Closing Cash Balance	\$0.00
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Earnings Reconciliation (Accrual Basis)

Total

Ending Amortized Value of Securities	119,539,354.55
Ending Accrued Interest	299,333.34
Plus Proceeds from Sales	0.00
Plus Proceeds of Maturities/Calls/Principal Payments	0.00
Plus Coupons/Dividends Received	0.00
Less Cost of New Purchases	(39,983,234.02)
Less Beginning Amortized Value of Securities	(79,420,191.68)
Less Beginning Accrued Interest	(183,341.66)
Total Accrual Basis Earnings	\$251,920.53

Portfolio Summary and Statistics

For the Month Ending **July 31, 2022**

CITY OF STOCKTON SHORT-TERM PORTFOLIO - 81140001

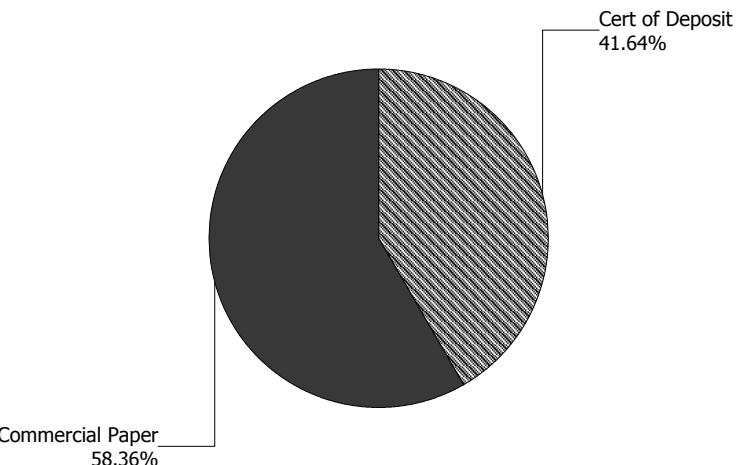
Account Summary

Description	Par Value	Market Value	Percent
Commercial Paper	70,750,000.00	69,461,498.82	58.36%
Certificate of Deposit	50,000,000.00	49,565,733.03	41.64%
Managed Account Sub-Total	120,750,000.00	119,027,231.85	100.00%
Accrued Interest		299,333.34	
Total Portfolio	120,750,000.00	119,326,565.19	

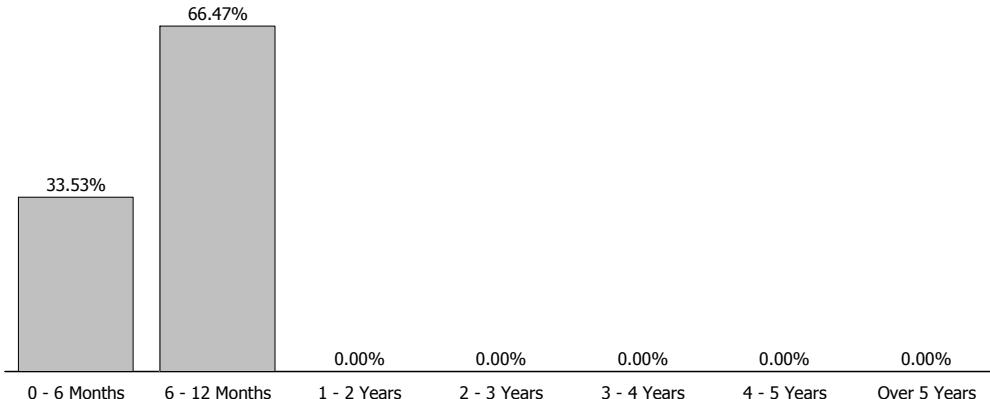
Unsettled Trades

0.00

Sector Allocation



Maturity Distribution



Characteristics

Yield to Maturity at Cost	3.03%
Yield to Maturity at Market	3.62%
Weighted Average Days to Maturity	229

Managed Account Issuer Summary

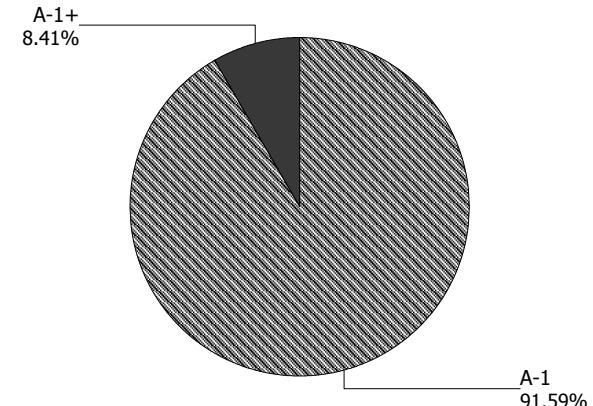
For the Month Ending **July 31, 2022**

CITY OF STOCKTON SHORT-TERM PORTFOLIO - 81140001

Issuer Summary

Issuer	Market Value of Holdings	Percent
BANK OF AMERICA CO	9,771,430.00	8.21
BNP PARIBAS	9,779,040.00	8.22
COLLAT COMM PAPER V CO	19,898,521.49	16.71
ING GROEP NV	10,003,889.88	8.40
LMA AMERICAS LLC	9,999,452.81	8.40
MITSUBISHI UFJ FINANCIAL GROUP INC	19,812,557.20	16.65
NATIXIS NY BRANCH	14,875,956.21	12.50
OLD LINE FUNDING LLC	10,009,164.64	8.41
SUMITOMO MITSUI FINANCIAL GROUP INC	14,877,219.62	12.50
Total	\$119,027,231.85	100.00%

Credit Quality (S&P Ratings)





Managed Account Detail of Securities Held

For the Month Ending **July 31, 2022**

CITY OF STOCKTON SHORT-TERM PORTFOLIO - 81140001

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	S&P Par	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value	
Commercial Paper											
COLLAT COMM PAPER V CO COMM PAPER DTD 06/01/2022 0.000% 11/30/2022	19424JLW4	10,000,000.00	A-1	P-1	06/10/22	06/10/22	9,888,030.56	2.36	0.00	9,921,686.11	9,896,070.00
OLD LINE FUNDING LLC COMM PAPER DTD 07/06/2022 0.000% 01/11/2023	67983UNB5	10,160,000.00	A-1+	P-1	07/15/22	07/15/22	9,994,900.00	3.30	0.00	10,010,492.78	10,009,164.64
LMA AMERICAS LLC COMM PAPER DTD 07/12/2022 0.000% 01/11/2023	53944RNBO	10,165,000.00	A-1	P-1	07/15/22	07/15/22	9,997,277.50	3.36	0.00	10,013,117.96	9,999,452.81
COLLAT COMM PAPER V CO COMM PAPER DTD 04/21/2022 0.000% 01/12/2023	19424JNC6	10,165,000.00	A-1	P-1	07/15/22	07/18/22	9,996,628.07	3.41	0.00	10,009,870.81	10,002,451.49
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	9,797,777.78	9,779,040.00
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	9,778,055.56	9,771,430.00
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	10,008,353.55	10,003,889.88
Security Type Sub-Total		70,750,000.00				69,372,514.58	3.26	0.00	69,539,354.55	69,461,498.82	
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	91,666.67	15,000,000.00	14,877,219.62
NATIXIS NY BRANCH CERT DEPOS DTD 05/13/2022 2.750% 05/11/2023	63873OTU8	15,000,000.00	A-1	P-1	05/13/22	05/13/22	15,000,000.00	2.75	91,666.67	15,000,000.00	14,875,956.21
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	116,000.00	20,000,000.00	19,812,557.20
Security Type Sub-Total		50,000,000.00				50,000,000.00	2.69	299,333.34	50,000,000.00	49,565,733.03	
Managed Account Sub-Total		120,750,000.00				119,372,514.58	3.02	299,333.34	119,539,354.55	119,027,231.85	



Managed Account Detail of Securities Held

For the Month Ending **July 31, 2022**

CITY OF STOCKTON SHORT-TERM PORTFOLIO - 81140001

Securities Sub-Total	\$120,750,000.00	\$119,372,514.58	3.03%	\$299,333.34	\$119,539,354.55	\$119,027,231.85
Accrued Interest						\$299,333.34
Total Investments						\$119,326,565.19



Managed Account Fair Market Value & Analytics

For the Month Ending **July 31, 2022**

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										
COLLAT COMM PAPER V CO COMM PAPER DTD 06/01/2022 0.0000% 11/30/2022	19424JLW4	10,000,000.00	RBC		98.96	9,896,070.00	8,039.44	(25,616.11)	0.35	3.10
OLD LINE FUNDING LLC COMM PAPER DTD 07/06/2022 0.0000% 01/11/2023	67983UNB5	10,160,000.00	GOLDMAN		98.52	10,009,164.64	14,264.64	(1,328.14)	0.47	3.31
LMA AMERICAS LLC COMM PAPER DTD 07/12/2022 0.0000% 01/11/2023	53944RNBO	10,165,000.00	GOLDMAN		98.37	9,999,452.81	2,175.31	(13,665.15)	0.47	3.63
COLLAT COMM PAPER V CO COMM PAPER DTD 04/21/2022 0.0000% 01/12/2023	19424JNC6	10,165,000.00	JPM_CHA		98.40	10,002,451.49	5,823.42	(7,419.32)	0.47	3.55
BNP PARIBAS NY BRANCH COMM PAPER DTD 06/16/2022 0.0000% 03/13/2023	09659COD3	10,000,000.00	BNP_PAR		97.79	9,779,040.00	22,790.00	(18,737.78)	0.64	3.62
BOFA SECURITIES INC COMM PAPER DTD 06/27/2022 0.0000% 03/24/2023	06054POO2	10,000,000.00	MERRILL		97.71	9,771,430.00	26,430.00	(6,625.56)	0.67	3.57
ING (US) FUNDING LLC COMM PAPER DTD 07/15/2022 0.0000% 04/11/2023	4497W1RB4	10,260,000.00	ING		97.50	10,003,889.88	9,461.43	(4,463.67)	0.72	3.63
Security Type Sub-Total		70,750,000.00				69,461,498.82	88,984.24	(77,855.73)	0.54	3.49
Certificate of Deposit										
SUMITOMO MITSUI BANK NY CERT DEPOS DTD 05/13/2022 2.750% 05/08/2023	86565FLW0	15,000,000.00	BONY		99.18	14,877,219.62	(122,780.38)	(122,780.38)	0.79	3.81
NATIXIS NY BRANCH CERT DEPOS DTD 05/13/2022 2.750% 05/11/2023	63873QTU8	15,000,000.00	BONY		99.17	14,875,956.21	(124,043.79)	(124,043.79)	0.80	3.81
MUFG BANK LTD/NY CERT DEPOS DTD 05/13/2022 2.610% 05/12/2023	55380T2B5	20,000,000.00	MITSU		99.06	19,812,557.20	(187,442.80)	(187,442.80)	0.80	3.81
Security Type Sub-Total		50,000,000.00				49,565,733.03	(434,266.97)	(434,266.97)	0.80	3.81
Managed Account Sub-Total		120,750,000.00				119,027,231.85	(345,282.73)	(512,122.70)	0.65	3.62
Securities Sub-Total		\$120,750,000.00				\$119,027,231.85	(\$345,282.73)	(\$512,122.70)	0.65	3.62%
Accrued Interest						\$299,333.34				
Total Investments						\$119,326,565.19				



Managed Account Security Transactions & Interest

For the Month Ending **July 31, 2022**

CITY OF STOCKTON SHORT-TERM PORTFOLIO - 81140001

Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
BUY											
07/15/22	07/15/22		OLD LINE FUNDING LLC COMM PAPER DTD 07/06/2022 0.000% 01/11/2023	67983UNB5	10,160,000.00	(9,994,900.00)	0.00	(9,994,900.00)			
07/15/22	07/15/22		LMA AMERICAS LLC COMM PAPER DTD 07/12/2022 0.000% 01/11/2023	53944RNB0	10,165,000.00	(9,997,277.50)	0.00	(9,997,277.50)			
07/15/22	07/18/22		ING (US) FUNDING LLC COMM PAPER DTD 07/15/2022 0.000% 04/11/2023	4497W1RB4	10,260,000.00	(9,994,428.45)	0.00	(9,994,428.45)			
07/15/22	07/18/22		COLLAT COMM PAPER V CO COMM PAPER DTD 04/21/2022 0.000% 01/12/2023	19424JNC6	10,165,000.00	(9,996,628.07)	0.00	(9,996,628.07)			
Transaction Type Sub-Total					40,750,000.00	(39,983,234.02)	0.00	(39,983,234.02)			
Managed Account Sub-Total						(39,983,234.02)	0.00	(39,983,234.02)			
Total Security Transactions						(\$39,983,234.02)	\$0.00	(\$39,983,234.02)			



City of Stockton Reserve Portfolio - Account #10020

MONTHLY ACCOUNT STATEMENT

JULY 1, 2022 THROUGH JULY 31, 2022

Chandler Team:

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

Custodian

US Bank

Alex Bazan

(503) 464-3685

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

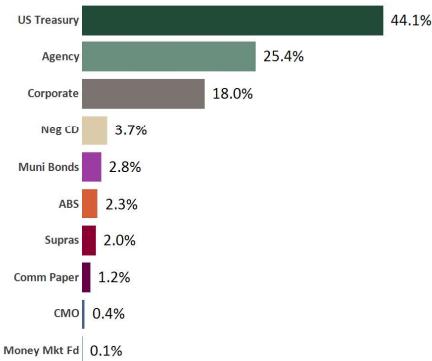
As of July 31, 2022



PORTFOLIO CHARACTERISTICS

Average Modified Duration	2.29
Average Coupon	1.21%
Average Purchase YTM	1.17%
Average Market YTM	2.95%
Average S&P/Moody Rating	AA/Aa1
Average Final Maturity	2.41 yrs
Average Life	2.36 yrs

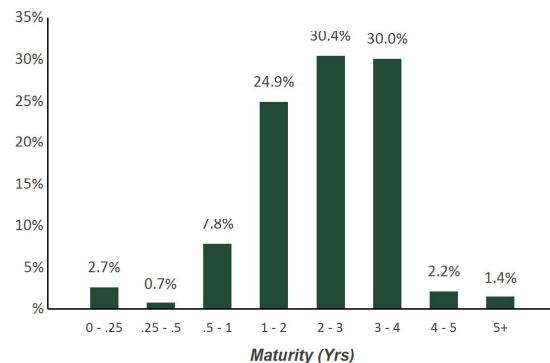
SECTOR ALLOCATION



ACCOUNT SUMMARY

	Beg. Values as of 6/30/22	End Values as of 7/31/22
Market Value		284,815,692
Accrued Interest	0	1,035,116
Total Market Value		285,850,808
Income Earned		342,752
Cont/WD		134,922,602
Par		297,367,138
Book Value		296,674,257
Cost Value		297,490,070

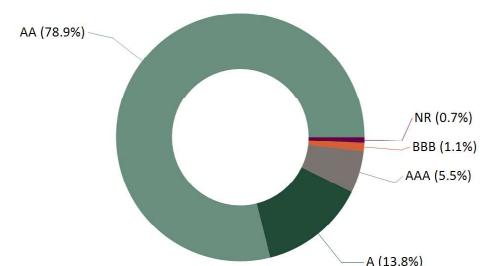
MATURITY DISTRIBUTION



TOP ISSUERS

Government of United States	44.1%
Federal National Mortgage Assoc	17.5%
Federal Home Loan Mortgage Corp	5.9%
Wal-Mart Stores	1.4%
Amazon.com Inc	1.4%
Federal Home Loan Bank	1.4%
Inter-American Dev Bank	1.4%
Skandinaviskaens Bank	1.3%
Total	74.5%

CREDIT QUALITY (S&P)



PERFORMANCE REVIEW

TOTAL RATE OF RETURN	1M	3M	YTD	1YR	Annualized					6/30/2022
					2YRS	3YRS	5YRS	10YRS		
City of Stockton Reserve Portfolio	-100.00%	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
ICE BofA 1-5 Yr US Treasury & Agency Index	0.66%	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
ICE BofA 1-5 Yr AAA-A US Corp & Govt Index	0.74%	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A

Statement of Compliance

As of June 30, 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	<i>Complies</i>
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	<i>Complies</i>
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	<i>Complies</i>
Municipal Securities (CA, Other States)	"A" rating category or better by a NRSRO; 30% max; 5% max per issuer; 5 years max maturity	<i>Complies</i>
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.	<i>Complies</i>
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	<i>Complies</i>
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	<i>Complies</i>
Certificate of Deposit Placement Service (CDARS)	20% max (combination of FDIC & Collateralized Time Deposits, and CDARS; 5 years max maturity	<i>Complies</i>
Time Deposits (Non-negotiable CD/TD)	20% max (combination of FDIC & Collateralized Time Deposits, and CDARS; 5 years max maturity	<i>Complies</i>
Collateralized Bank Deposits	Deposits with financial institutions will be collateralized with pledged securities per California Government Code	<i>Complies</i>
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	<i>Complies</i>
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	<i>Complies</i>
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	<i>Complies</i>
Local Agency Investment Fund (LAIF)	Maximum amount permitted by LAIF; Not used by investment adviser	<i>Complies</i>
California Asset Management Program	CAMP; Not used by investment adviser	<i>Complies</i>
Repurchase Agreements	1 year max maturity; 102% Collateralized; Not used by investment adviser	<i>Complies</i>

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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City of Stockton Reserve

Account #10020

Reconciliation Summary

As of July 31, 2022



BOOK VALUE RECONCILIATION		CASH TRANSACTION SUMMARY	
BEGINNING BOOK VALUE	\$161,809,784.13	BEGINNING BALANCE	\$0.00
<u>Acquisition</u>			
+ Security Purchases	\$0.00	Contributions	\$0.00
+ Money Market Fund Purchases	\$180,998.45	Security Sale Proceeds	\$0.00
+ Money Market Contributions	\$0.00	Accrued Interest Received	\$0.00
+ Security Contributions	\$134,806,895.65	Interest Received	\$183,916.96
+ Security Transfers	\$0.00	Dividend Received	\$0.00
Total Acquisitions	\$134,987,894.10	Principal on Maturities	\$0.00
<u>Dispositions</u>		Interest on Maturities	\$0.00
- Security Sales	\$0.00	Calls/Redemption (Principal)	\$0.00
- Money Market Fund Sales	\$0.00	Interest from Calls/Redemption	\$0.00
- MMF Withdrawals	\$0.00	Principal Paydown	\$0.00
- Security Withdrawals	\$0.00	Total Acquisitions	\$183,916.96
- Security Transfers	\$0.00		
- Other Dispositions	\$0.00	<u>Dispositions</u>	
- Maturites	\$0.00	Withdrawals	\$0.00
- Calls	\$0.00	Security Purchase	\$0.00
- Principal Paydowns	\$0.00	Accrued Interest Paid	\$0.00
Total Dispositions	\$0.00	Total Dispositions	\$0.00
<u>Amortization/Accretion</u>		ENDING BOOK VALUE	\$180,998.45
+/- Net Accretion	(\$123,420.80)		
<u>Gain/Loss on Dispositions</u>			
+/- Realized Gain/Loss	\$0.00		
ENDING BOOK VALUE	\$296,674,257.43		

City of Stockton Reserve Portfolio

Account #10020

Holdings Report

As of July 31, 2022



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									
43815MAC0	Honda Auto Receivables Trust 2019-2 A3 2.52% Due 6/21/2023	64,880.66	05/29/2019 2.53%	64,878.24 64,880.13	99.93 3.40%	64,835.24 45.42	0.02% (44.89)	Aaa / NR AAA	0.89 0.08
65479KAD2	Nissan Auto Receivables Trust 2019-A A3 2.9% Due 10/16/2023	48,680.96	02/13/2019 2.92%	48,673.58 48,679.05	100.01 2.54%	48,687.44 62.74	0.02% 8.39	Aaa / NR AAA	1.21 0.04
65479HAC1	Nissan Auto Receivables Trust 2019-B A3 2.5% Due 11/15/2023	139,208.47	05/28/2019 2.52%	139,176.99 139,199.38	99.97 2.78%	139,164.76 154.68	0.05% (34.62)	Aaa / NR AAA	1.29 0.12
14042WAC4	Capital One Prime Auto Trust 2019-1 A3 2.51% Due 11/15/2023	27,664.17	05/30/2019 2.52%	27,658.57 27,662.55	99.97 3.09%	27,655.92 30.86	0.01% (6.63)	Aaa / AAA AAA	1.29 0.05
14316LAC7	CarMax Auto Owner Trust 2019-2 A3 2.68% Due 3/15/2024	112,187.56	04/17/2019 2.70%	112,176.09 112,183.78	99.93 3.15%	112,107.91 133.63	0.04% (75.87)	NR / AAA AAA	1.62 0.15
89232HAC9	Toyota Auto Receivable Own 2020-A A3 1.66% Due 5/15/2024	759,227.75	02/12/2020 1.67%	759,172.93 759,204.71	99.44 3.37%	754,938.11 560.14	0.26% (4,266.60)	Aaa / AAA NR	1.79 0.33
65479CAD0	Nissan Auto Receivables Owner 2020-B A3 0.55% Due 7/15/2024	223,829.38	06/30/2020 0.55%	223,823.25 223,827.70	99.08 2.90%	221,765.95 54.71	0.08% (2,061.75)	Aaa / AAA NR	1.96 0.39
14315XAC2	CarMax Auto Owner Trust 2020-1 A3 1.89% Due 12/16/2024	452,954.56	01/22/2020 1.90%	452,865.68 452,928.67	99.22 3.48%	449,415.85 380.48	0.16% (3,512.82)	Aaa / AAA NR	2.38 0.49
43813GAC5	Honda Auto Receivables Trust 2021-1 A3 0.27% Due 4/21/2025	722,500.00	02/24/2021 0.27%	722,486.78 722,492.95	97.67 3.75%	705,647.69 54.19	0.25% (16,845.26)	Aaa / NR AAA	2.73 0.67
44933LAC7	Hyundai Auto Receivables Trust 2021-A A3 0.38% Due 9/15/2025	572,500.00	04/28/2021 0.38%	572,439.77 572,464.66	97.04 3.53%	555,527.10 96.69	0.19% (16,937.56)	NR / AAA AAA	3.13 0.95
14316NAC3	CarMax Auto Owner Trust 2021-1 A3 0.34% Due 12/15/2025	427,686.99	01/27/2021 0.35%	427,602.47 427,648.04	97.45 4.09%	416,796.38 64.63	0.15% (10,851.66)	NR / AAA AAA	3.38 0.68
89239BAC5	Toyota Auto Receivables Trust 2021-C A3 0.43% Due 1/15/2026	1,000,000.00	09/27/2021 0.43%	999,920.30 999,941.74	95.49 3.75%	954,900.00 191.11	0.33% (45,041.74)	Aaa / AAA NR	3.46 1.37
14314QAC8	CarMax Auto Owner Trust 2021-2 A3 0.52% Due 2/17/2026	862,500.00	04/21/2021 0.53%	862,314.13 862,393.76	97.11 3.79%	837,534.67 199.33	0.29% (24,859.09)	NR / AAA AAA	3.55 0.89

City of Stockton Reserve Portfolio

Account #10020

Holdings Report

As of July 31, 2022



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									
44935FAD6	Hyundai Auto Receivables Trust 2021-C A3 0.74% Due 5/15/2026	495,000.00	11/17/2021 0.75%	494,889.51 494,914.10	95.73 3.56%	473,850.14 162.80	0.17% (21,063.96)	NR / AAA AAA	3.79 1.53
254683CP8	Discover Card Execution Trust 2021-A1 A1 0.58% Due 9/15/2026	797,500.00	09/27/2021 0.59%	797,329.25 797,377.77	94.47 3.31%	753,428.56 205.58	0.26% (43,949.21)	Aaa / AAA NR	4.13 2.07
Total ABS		6,706,320.50	0.83%	6,705,407.54 6,705,798.99	3.56%	6,516,255.72 2,396.99	2.28% (189,543.27)	Aaa / AAA AAA	3.01 0.95
AGENCY									
3137EAER6	FHLMC Note 0.375% Due 5/5/2023	3,630,000.00	Various 0.21%	3,646,450.70 3,634,529.73	98.01 3.04%	3,557,755.74 3,251.87	1.25% (76,773.99)	Aaa / AA+ AAA	0.76 0.75
3135G04Q3	FNMA Note 0.25% Due 5/22/2023	3,800,000.00	05/20/2020 0.35%	3,788,562.00 3,796,928.98	97.81 3.01%	3,716,951.00 1,820.83	1.30% (79,977.98)	Aaa / AA+ AAA	0.81 0.80
3137EAES4	FHLMC Note 0.25% Due 6/26/2023	3,452,500.00	06/24/2020 0.35%	3,442,418.70 3,449,471.01	97.47 3.12%	3,365,034.37 839.15	1.18% (84,436.64)	Aaa / AA+ AAA	0.90 0.89
3135G05G4	FNMA Note 0.25% Due 7/10/2023	4,285,000.00	07/08/2020 0.32%	4,275,787.25 4,282,114.18	97.41 3.06%	4,173,945.66 624.90	1.46% (108,168.52)	Aaa / AA+ AAA	0.94 0.93
3137EAEV7	FHLMC Note 0.25% Due 8/24/2023	2,292,500.00	08/19/2020 0.28%	2,290,161.65 2,291,673.70	97.15 2.99%	2,227,184.38 2,499.46	0.78% (64,489.32)	Aaa / AA+ AAA	1.07 1.05
3135G0U43	FNMA Note 2.875% Due 9/12/2023	6,162,500.00	11/29/2018 2.97%	6,136,124.50 6,156,355.28	99.86 3.00%	6,154,149.81 68,408.03	2.18% (2,205.47)	Aaa / AA+ AAA	1.12 1.08
3135G06H1	FNMA Note 0.25% Due 11/27/2023	3,047,500.00	Various 0.22%	3,050,224.70 3,048,777.94	96.48 2.99%	2,940,182.29 1,354.44	1.03% (108,595.65)	Aaa / AA+ AAA	1.33 1.30
3137EAFA2	FHLMC Note 0.25% Due 12/4/2023	2,222,500.00	12/02/2020 0.28%	2,220,299.72 2,221,515.40	96.47 2.96%	2,143,981.30 879.74	0.75% (77,534.10)	Aaa / AA+ AAA	1.35 1.32
3130A0F70	FHLB Note 3.375% Due 12/8/2023	1,712,500.00	01/30/2019 2.71%	1,763,703.75 1,726,774.63	100.49 3.00%	1,720,817.61 8,508.98	0.60% (5,957.02)	Aaa / AA+ AAA	1.36 1.31
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	96.54 3.00%	724,029.75 2,059.90	0.25% (25,970.25)	Aaa / AA+ AAA	1.69 1.65
3135G0X24	FNMA Note 1.625% Due 1/7/2025	4,380,000.00	03/04/2020 0.84%	4,542,673.20 4,461,842.37	96.92 2.95%	4,245,087.24 4,745.00	1.49% (216,755.13)	Aaa / AA+ AAA	2.44 2.36

City of Stockton Reserve Portfolio

Account #10020

Holdings Report

As of July 31, 2022



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									
3130AJHU6	FHLB Note 0.5% Due 4/14/2025	2,460,000.00	04/15/2020 0.60%	2,447,798.40 2,453,397.49	93.95 2.84%	2,311,054.38 3,655.83	0.81% (142,343.11)	Aaa / AA+ AAA	2.71 2.65
3135G03U5	FNMA Note 0.625% Due 4/22/2025	10,880,000.00	Various 0.56%	10,914,183.21 10,899,113.10	94.08 2.90%	10,235,425.28 18,700.00	3.59% (663,687.82)	Aaa / AA+ AAA	2.73 2.66
3135G04Z3	FNMA Note 0.5% Due 6/17/2025	6,642,500.00	Various 0.49%	6,646,099.88 6,644,975.83	93.49 2.87%	6,209,767.70 4,059.31	2.17% (435,208.13)	Aaa / AA+ AAA	2.88 2.82
3137AEU9	FHLMC Note 0.375% Due 7/21/2025	2,310,000.00	07/21/2020 0.48%	2,298,496.20 2,303,157.00	92.92 2.88%	2,146,428.90 240.63	0.75% (156,728.10)	Aaa / AA+ AAA	2.98 2.92
3135G05X7	FNMA Note 0.375% Due 8/25/2025	3,995,000.00	Various 0.48%	3,974,888.90 3,982,480.53	92.67 2.89%	3,702,158.52 6,491.88	1.30% (280,322.01)	Aaa / AA+ AAA	3.07 3.00
3137EAEX3	FHLMC Note 0.375% Due 9/23/2025	3,545,000.00	09/23/2020 0.44%	3,534,329.55 3,538,278.32	92.57 2.86%	3,281,571.05 4,726.67	1.15% (256,707.27)	Aaa / AA+ AAA	3.15 3.08
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 2,262,479.00	92.37 3.08%	2,092,103.49 4,068.19	0.73% (170,375.51)	Aaa / AA+ AAA	3.17 3.08
3135G06G3	FNMA Note 0.5% Due 11/7/2025	8,145,000.00	Various 0.52%	8,135,123.90 8,138,515.41	92.65 2.87%	7,546,220.33 9,502.50	2.64% (592,295.08)	Aaa / AA+ AAA	3.27 3.19
Total Agency		75,977,500.00	0.72%	76,118,362.46		72,493,848.80	25.41%	Aaa / AA+	2.13
CMO						146,437.31	(3,548,531.10)	AAA	2.07
3137BM6P6	FHLMC K721 A2 3.09% Due 8/25/2022	12,141.58	04/09/2018 3.06%	12,244.98 12,143.13	99.81 2.91%	12,118.27 31.26	0.00% (24.86)	Aaa / NR NR	0.07 0.07
3137AWQH1	FHLMC K023 A2 2.307% Due 8/25/2022	159,819.87	09/09/2019 2.08%	162,179.71 159,819.87	99.84 2.46%	159,557.46 307.25	0.06% (262.41)	NR / NR AAA	0.07 0.07
3136AJB54	FNMA 2014-M4 A2 3.346% Due 3/25/2024	942,924.89	12/18/2019 2.04%	988,745.15 960,178.38	99.37 3.85%	936,957.94 2,629.06	0.33% (23,220.44)	NR / NR NR	1.65 0.84
3137FQ3V3	FHLMC KJ27 A1 2.092% Due 7/25/2024	32,933.20	11/26/2019 2.04%	32,932.41 32,932.86	99.10 3.52%	32,638.11 57.41	0.01% (294.75)	NR / NR NR	1.99 0.53
Total CMO		1,147,819.54	2.06%	1,196,102.25		1,141,271.78	0.40%	Aaa / NR	1.42
				1,165,074.24	3.63%	3,024.98	(23,802.46)	AAA	0.72

City of Stockton Reserve Portfolio

Account #10020

Holdings Report

As of July 31, 2022



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
COMMERCIAL PAPER									
19423KJC9	Collateralized CP Flex CO LLC Discount CP 2.53% Due 9/12/2022	1,925,000.00	05/25/2022 1.66%	1,915,935.39 1,921,339.29	99.81 1.66%	1,921,339.29 0.00	0.67% 0.00	P-1 / A-1 F-1+	0.12 0.12
53127UJG6	Liberty Street Funding LLC Discount CP 2.15% Due 9/16/2022	1,625,000.00	06/17/2022 2.19%	1,616,168.57 1,620,535.76	99.73 2.19%	1,620,535.76 0.00	0.57% 0.00	P-1 / A-1 NR	0.13 0.13
Total Commercial Paper		3,550,000.00	1.90%	3,532,103.96		3,541,875.05	1.24%	P-1 / A-1	0.12
				3,541,875.05	1.90%	0.00	0.00	F-1+	0.12
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 1,774,847.69	99.16 3.05%	1,760,107.75 7,787.81	0.62% (14,739.94)	A3 / A- A	0.78 0.76
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 3,376,545.19	100.20 3.25%	3,374,113.77 54,862.19	1.20% (2,431.42)	A1 / A AA-	1.03 0.99
69371RQ90	Paccar Financial Corp Note 0.35% Due 8/11/2023	242,500.00	08/04/2020 0.39%	242,182.32 242,391.21	97.13 3.21%	235,545.59 400.80	0.08% (6,845.62)	A1 / A+ NR	1.03 1.01
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 1,069,441.59	100.31 3.15%	1,065,770.38 17,531.25	0.38% (3,671.21)	A2 / A+ A+	1.52 1.36
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 2,386,241.92	99.70 3.09%	2,305,638.81 26,825.00	0.82% (80,603.11)	A1 / A+ A+	1.60 1.53
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 3,226,698.54	100.05 2.91%	3,201,619.20 35,662.22	1.13% (25,079.34)	A2 / A+ A	1.62 1.48
57636QABO	MasterCard Inc Note 3.375% Due 4/1/2024	2,125,000.00	04/02/2019 2.67%	2,194,381.25 2,148,165.12	100.54 3.04%	2,136,377.25 23,906.25	0.76% (11,787.87)	A1 / A+ NR	1.67 1.59
61772BAA1	Morgan Stanley Callable Note Cont 4/5/2023 0.731% Due 4/5/2024	1,332,500.00	Various 0.68%	1,333,756.85 1,332,935.40	97.80 2.93%	1,303,186.34 3,138.63	0.46% (29,749.06)	A1 / A- A	1.68 1.64
023135BW5	Amazon.com Inc Note 0.45% Due 5/12/2024	1,542,500.00	05/10/2021 0.50%	1,540,247.95 1,541,164.39	95.80 2.89%	1,477,637.88 1,523.22	0.52% (63,526.51)	A1 / AA AA-	1.78 1.75
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 4,245,191.90	99.71 3.00%	4,088,278.10 7,465.42	1.43% (156,913.80)	Aa2 / AA AA	1.94 1.87

City of Stockton Reserve Portfolio

Account #10020

Holdings Report

As of July 31, 2022



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									
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 1,650,533.56	98.41 3.23%	1,623,743.55 110.00	0.57% (26,790.01)	A2 / A+ A+	2.00 1.93
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	96.28 3.16%	1,412,967.70 3,593.54	0.50% (54,532.30)	A2 / A- AA-	2.13 2.07
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	95.99 3.34%	1,831,083.64 4,163.12	0.64% (76,416.36)	A2 / A- AA-	2.24 2.17
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 2,306,320.35	95.63 3.12%	2,254,399.45 1,719.01	0.79% (51,920.90)	A2 / A A	2.45 2.37
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 2,792,120.73	99.77 2.79%	2,668,716.43 33,905.63	0.95% (123,404.30)	Aaa / AAA AAA	2.54 2.40
89236TGT6	Toyota Motor Credit Corp Note 1.8% Due 2/13/2025	1,887,500.00	Various 1.55%	1,908,995.30 1,899,058.09	96.25 3.36%	1,816,758.39 15,855.00	0.64% (82,299.70)	A1 / A+ A+	2.54 2.42
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 3,748,145.11	97.17 2.91%	3,575,955.36 29,874.44	1.26% (172,189.75)	A1 / AA- AA-	2.55 2.44
023135CE4	Amazon.com Inc Note 3% Due 4/13/2025	2,567,500.00	04/11/2022 3.06%	2,563,417.67 2,563,827.39	100.01 2.99%	2,567,810.67 23,107.50	0.91% 3,983.28	A1 / AA AA-	2.70 2.55
88579YBM2	3M Co. Callable Note Cont 3/15/2025 2.65% Due 4/15/2025	1,450,000.00	04/21/2022 3.32%	1,422,595.00 1,425,068.01	98.42 3.26%	1,427,082.75 11,314.03	0.50% 2,014.74	A1 / A+ NR	2.71 2.57
172967MX6	Citigroup Inc Callable Note Cont 5/1/2024 0.981% Due 5/1/2025	1,355,000.00	Various 0.93%	1,356,855.00 1,356,084.49	94.68 3.46%	1,282,895.03 3,323.14	0.45% (73,189.46)	A3 / BBB+ A	2.75 2.66
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 1,953,478.36	99.94 3.76%	1,816,396.78 13,063.28	0.64% (137,081.58)	A2 / BBB+ A	2.81 2.42
438516CBO	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 2,029,539.17	95.48 3.02%	1,909,688.00 4,500.00	0.67% (119,851.17)	A2 / A A	2.84 2.74
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	93.34 3.51%	1,568,113.68 6,164.48	0.55% (111,886.32)	A2 / A- AA-	3.03 2.93

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CORPORATE									
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	95.35 3.59%	417,157.56 3,692.06	0.15% (20,342.44)	A1 / A AA-	3.52 3.33
06051GKMO	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	97.67 3.94%	1,831,344.38 22,736.25	0.65% (43,655.62)	A2 / A- AA-	3.67 3.37
87612EBM7	Target Corp Callable Note Cont 12/15/2026 1.95% Due 1/15/2027	2,140,000.00	Various 1.97%	2,138,269.50 2,138,445.80	95.14 3.13%	2,035,963.90 1,854.67	0.71% (102,481.90)	A2 / A A	4.46 4.21
Total Corporate		52,007,500.00	1.67%	53,147,885.03	3.15%	50,988,352.34	17.96%	A1 / A+	2.26
				52,573,744.01		358,078.94	(1,585,391.67)	AA-	2.14
MONEY MARKET FUND									
60934N104	Federated Investors Government Obligations Fund	180,998.45	Various 1.59%	180,998.45 180,998.45	1.00 1.59%	180,998.45 0.00	0.06% 0.00	Aaa / AAA AAA	0.00 0.00
Total Money Market Fund		180,998.45	1.59%	180,998.45	1.59%	180,998.45	0.06%	Aaa / AAA	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 2,205,496.83	99.02 3.26%	2,170,969.65 17,540.00	0.77% (34,527.18)	Aa2 / AA- AA	1.17 1.13
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	97.84 3.17%	709,361.75 7,416.75	0.25% (15,638.25)	Aaa / AAA NR	2.01 1.92
574193TQ1	Maryland State STE-GO 0.51% Due 8/1/2024	647,500.00	07/23/2020 0.52%	647,318.70 647,409.04	95.23 2.99%	616,601.30 1,651.13	0.22% (30,807.74)	Aaa / AAA AAA	2.01 1.96
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	94.33 3.32%	589,575.00 1,070.31	0.21% (35,425.00)	Aa2 / AA- NR	2.26 2.20
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	94.08 3.21%	72,913.55 72.33	0.03% (4,586.45)	Aa1 / AAA NR	2.34 2.28
91412HGE7	University of California Callable STE-REV 1X 4/15/2025 0.883% Due 5/15/2025	760,000.00	Various 0.86%	760,832.60 760,474.40	93.84 3.21%	713,176.40 1,416.73	0.25% (47,298.00)	Aa2 / AA AA	2.79 2.71

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MUNICIPAL BONDS									
341271AD6	Florida State Brd of Admin Fin ST TE-REV 1.258% Due 7/1/2025	1,875,000.00	09/03/2020 1.22%	1,878,711.75 1,877,260.16	94.17 3.37%	1,765,612.50 1,965.63	0.62% (111,647.66)	Aa3 / AA AA	2.92 2.82
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	92.96 3.25%	897,083.30 3,729.73	0.32% (67,916.70)	Aaa / AA+ NR	3.01 2.91
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	92.07 3.53%	513,273.53 486.42	0.18% (44,226.47)	A1 / AA- A+	3.42 3.30
Total Municipal Bonds		8,425,000.00	1.27%	8,473,234.97	3.27%	8,048,566.98	2.83%	Aa2 / AA	2.27
				8,440,640.43		35,349.03	(392,073.45)	AA	2.20
NEGOTIABLE CD									
83050PDR7	Skandinav Enskilda BK NY Yankee CD 1.86% Due 8/26/2022	3,682,500.00	08/29/2019 1.86%	3,682,500.00 3,682,500.00	99.97 2.28%	3,681,336.33 29,680.95	1.30% (1,163.67)	Aa2 / A+ AA-	0.07 0.07
23341VZT1	DNB NOR BANK ASA NY Yankee CD 2.04% Due 12/2/2022	1,810,000.00	12/05/2019 2.04%	1,810,000.00 1,810,000.00	99.76 2.59%	1,805,741.07 99,489.67	0.67% (4,258.93)	Aa2 / AA- NR	0.34 0.34
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	98.80 3.41%	2,907,160.58 15,448.13	1.02% (35,339.42)	P-1 / A-1 F-1	0.51 0.50
22552G3C2	Credit Suisse New York Yankee CD 0.59% Due 3/17/2023	2,032,500.00	03/19/2021 0.59%	2,032,500.00 2,032,500.00	98.12 3.60%	1,994,352.01 4,563.53	0.70% (38,147.99)	Aa3 / A+ A	0.63 0.62
Total Negotiable CD		10,467,500.00	1.42%	10,467,500.00	2.90%	10,388,589.99	3.69%	Aa2 / AA-	0.35
						149,182.28	(78,910.01)	AA-	0.34
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 1,868,237.59	96.57 2.93%	1,805,887.05 870.07	0.63% (62,350.54)	Aaa / AAA AAA	1.32 1.29
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 4,187,782.05	94.84 3.00%	3,973,628.40 7,448.89	1.39% (214,153.65)	Aaa / AAA NR	2.15 2.10
Total Supranational		6,060,000.00	0.46%	6,052,878.90	2.98%	5,779,515.45	2.02%	Aaa / AAA	1.89
				6,056,019.64		8,318.96	(276,504.19)	AAA	1.85

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US TREASURY									
912828S92	US Treasury Note 1.25% Due 7/31/2023	807,500.00	04/02/2019 2.28%	773,307.42 799,617.73	98.33 2.96%	793,999.41 27.43	0.28% (5,618.32)	Aaa / AA+ AAA	1.00 0.98
912828T26	US Treasury Note 1.375% Due 9/30/2023	2,500,000.00	08/07/2019 1.46%	2,491,503.90 2,497,615.03	98.18 2.97%	2,454,492.50 11,552.25	0.86% (43,122.53)	Aaa / AA+ AAA	1.17 1.14
912828WE6	US Treasury Note 2.75% Due 11/15/2023	5,462,500.00	03/06/2019 2.52%	5,517,765.13 5,477,695.49	99.75 2.94%	5,449,056.79 31,839.84	1.92% (28,638.70)	Aaa / AA+ AAA	1.29 1.25
91282CAW1	US Treasury Note 0.25% Due 11/15/2023	1,572,500.00	10/04/2021 0.30%	1,570,780.08 1,571,447.95	96.61 2.94%	1,519,244.14 833.25	0.53% (52,203.81)	Aaa / AA+ AAA	1.29 1.27
912828U57	US Treasury Note 2.125% Due 11/30/2023	4,257,500.00	01/07/2019 2.52%	4,181,330.66 4,236,773.07	98.93 2.95%	4,212,098.02 15,325.84	1.48% (24,675.05)	Aaa / AA+ AAA	1.33 1.30
912828U0	US Treasury Note 2.625% Due 12/31/2023	230,000.00	01/30/2019 2.56%	230,682.81 230,196.66	99.55 2.95%	228,975.81 525.00	0.08% (1,220.85)	Aaa / AA+ AAA	1.42 1.38
912828G0	US Treasury Note 2.375% Due 2/29/2024	1,709,500.00	08/11/2021 0.44%	1,797,683.64 1,764,153.02	99.11 2.95%	1,694,275.19 16,990.47	0.60% (69,877.83)	Aaa / AA+ AAA	1.58 1.53
912828W71	US Treasury Note 2.125% Due 3/31/2024	2,965,000.00	01/05/2022 0.88%	3,046,537.50 3,025,827.98	98.64 2.96%	2,924,809.43 21,174.23	1.03% (101,018.55)	Aaa / AA+ AAA	1.67 1.61
91282CBV2	US Treasury Note 0.375% Due 4/15/2024	1,570,000.00	10/04/2021 0.40%	1,569,141.40 1,569,419.84	95.74 2.95%	1,503,152.54 1,737.30	0.53% (66,267.30)	Aaa / AA+ AAA	1.71 1.68
912828X70	US Treasury Note 2% Due 4/30/2024	2,257,500.00	06/03/2019 1.90%	2,267,729.29 2,261,143.93	98.40 2.94%	2,221,431.92 11,410.19	0.78% (39,712.01)	Aaa / AA+ AAA	1.75 1.70
912828XX3	US Treasury Note 2% Due 6/30/2024	5,715,000.00	07/01/2019 1.78%	5,773,935.94 5,737,585.65	98.34 2.90%	5,619,896.69 9,939.13	1.97% (117,688.96)	Aaa / AA+ AAA	1.92 1.86
912828N9	US Treasury Note 2.125% Due 7/31/2024	1,250,000.00	08/07/2019 1.47%	1,289,453.12 1,265,833.30	98.49 2.91%	1,231,103.75 72.18	0.43% (34,729.55)	Aaa / AA+ AAA	2.00 1.94
91282CCT6	US Treasury Note 0.375% Due 8/15/2024	3,010,000.00	08/19/2021 0.42%	3,006,002.34 3,007,270.16	95.01 2.91%	2,859,734.78 5,207.22	1.00% (147,535.38)	Aaa / AA+ AAA	2.04 2.00
912828U3	US Treasury Note 1.875% Due 8/31/2024	7,137,500.00	Various 0.82%	7,451,785.64 7,299,640.91	97.92 2.91%	6,988,897.25 56,004.16	2.46% (310,743.66)	Aaa / AA+ AAA	2.09 2.01
91282CCX7	US Treasury Note 0.375% Due 9/15/2024	1,577,500.00	10/04/2021 0.50%	1,571,769.24 1,573,363.19	94.82 2.91%	1,495,790.23 2,234.43	0.52% (77,572.96)	Aaa / AA+ AAA	2.13 2.08
912828D0	US Treasury Note 2.25% Due 10/31/2024	1,700,000.00	11/01/2019 1.57%	1,755,582.03 1,725,075.98	98.64 2.88%	1,676,956.50 9,666.44	0.59% (48,119.48)	Aaa / AA+ AAA	2.25 2.16

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US TREASURY									
912828YM6	US Treasury Note 1.5% Due 10/31/2024	1,060,000.00	01/12/2021 0.35%	1,106,043.75 1,087,287.64	97.03 2.87%	1,028,489.38 4,018.21	0.36% (58,798.26)	Aaa / AA+ AAA	2.25 2.18
912828J7	US Treasury Note 2.125% Due 11/30/2024	5,457,500.00	Various 1.65%	5,581,117.49 5,516,176.78	98.28 2.89%	5,363,696.49 19,645.51	1.88% (152,480.29)	Aaa / AA+ AAA	2.34 2.25
912828ZC7	US Treasury Note 1.125% Due 2/28/2025	4,472,500.00	Various 0.56%	4,560,671.98 4,537,735.39	95.71 2.86%	4,280,844.43 21,056.00	1.50% (256,890.96)	Aaa / AA+ AAA	2.58 2.51
912828ZL7	US Treasury Note 0.375% Due 4/30/2025	2,997,500.00	04/05/2021 0.70%	2,958,391.99 2,971,067.83	93.46 2.86%	2,801,607.38 2,840.70	0.98% (169,460.45)	Aaa / AA+ AAA	2.75 2.70
912828ZW3	US Treasury Note 0.25% Due 6/30/2025	1,597,500.00	10/04/2021 0.70%	1,571,103.81 1,576,894.32	92.79 2.84%	1,482,368.18 347.28	0.52% (94,526.14)	Aaa / AA+ AAA	2.92 2.87
91282CAJ0	US Treasury Note 0.25% Due 8/31/2025	8,820,000.00	Various 0.60%	8,699,131.84 8,727,817.06	92.40 2.84%	8,149,538.88 9,227.45	2.85% (578,278.18)	Aaa / AA+ AAA	3.09 3.03
91282CAT8	US Treasury Note 0.25% Due 10/31/2025	3,500,000.00	10/04/2021 0.78%	3,425,898.44 3,440,808.51	92.07 2.82%	3,222,460.50 2,211.28	1.13% (218,348.01)	Aaa / AA+ AAA	3.25 3.19
91282CAZ4	US Treasury Note 0.375% Due 11/30/2025	6,772,500.00	Various 1.01%	6,604,469.83 6,635,574.07	92.29 2.81%	6,250,543.43 4,302.21	2.19% (385,030.64)	Aaa / AA+ AAA	3.34 3.27
91282CBC4	US Treasury Note 0.375% Due 12/31/2025	6,400,000.00	Various 0.60%	6,332,968.76 6,351,643.14	92.10 2.82%	5,894,252.80 2,086.96	2.06% (457,390.34)	Aaa / AA+ AAA	3.42 3.35
912828A3	US Treasury Note 2.625% Due 1/31/2026	1,707,500.00	02/04/2021 0.46%	1,890,055.76 1,835,649.73	99.45 2.79%	1,698,161.68 121.80	0.59% (137,488.05)	Aaa / AA+ AAA	3.51 3.32
91282CBH3	US Treasury Note 0.375% Due 1/31/2026	17,305,000.00	Various 1.16%	16,766,931.17 16,856,824.41	91.95 2.80%	15,912,483.95 176.34	5.57% (944,340.46)	Aaa / AA+ AAA	3.51 3.43
91282CBQ3	US Treasury Note 0.5% Due 2/28/2026	12,670,000.00	Various 1.23%	12,306,843.27 12,356,822.72	92.23 2.79%	11,686,098.48 26,510.60	4.10% (670,724.24)	Aaa / AA+ AAA	3.58 3.50
91282CCF6	US Treasury Note 0.75% Due 5/31/2026	8,320,000.00	Various 1.41%	8,116,889.95 8,127,924.95	92.65 2.78%	7,708,671.36 10,570.49	2.70% (419,253.59)	Aaa / AA+ AAA	3.84 3.73
91282CCZ2	US Treasury Note 0.875% Due 9/30/2026	3,700,000.00	04/05/2022 2.77%	3,406,746.09 3,427,526.45	92.66 2.75%	3,428,427.40 10,880.12	1.20% 900.95	Aaa / AA+ AAA	4.17 4.03
91282CBJ9	US Treasury Note 0.75% Due 1/31/2028	540,000.00	03/14/2022 2.15%	498,382.03 501,075.19	89.92 2.74%	485,578.26 11.01	0.17% (15,496.93)	Aaa / AA+ AAA	5.51 5.32
91282CCY5	US Treasury Note 1.25% Due 9/30/2028	525,000.00	03/14/2022 2.17%	495,591.79 497,301.43	91.66 2.73%	481,216.05 2,205.43	0.17% (16,085.38)	Aaa / AA+ AAA	6.17 5.84

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US TREASURY									
9128286B1	US Treasury Note 2.625% Due 2/15/2029	500,000.00	03/21/2022 2.33%	509,433.59 508,939.84	99.54 2.70%	497,676.00 6,054.90	0.18% (11,263.84)	Aaa / AA+ AAA	6.55 5.90
912828YB0	US Treasury Note 1.625% Due 8/15/2029	520,000.00	03/21/2022 2.29%	496,518.75 497,665.45	93.46 2.65%	485,976.40 3,898.20	0.17% (11,689.05)	Aaa / AA+ AAA	7.05 6.53
912828Z94	US Treasury Note 1.5% Due 2/15/2030	542,500.00	04/06/2022 2.66%	498,040.43 499,777.25	92.26 2.64%	500,519.72 3,754.04	0.18% 742.47	Aaa / AA+ AAA	7.55 6.99
91282CAE1	US Treasury Note 0.625% Due 8/15/2030	587,500.00	04/06/2022 2.65%	498,755.37 502,016.33	85.51 2.64%	502,358.33 1,693.93	0.18% 342.00	Aaa / AA+ AAA	8.05 7.71
91282CBL4	US Treasury Note 1.125% Due 2/15/2031	565,000.00	04/06/2022 2.63%	498,104.88 500,423.03	88.70 2.61%	501,128.45 2,932.30	0.18% 705.42	Aaa / AA+ AAA	8.55 7.99
91282CCS8	US Treasury Note 1.25% Due 8/15/2031	562,500.00	04/06/2022 2.63%	498,515.62 500,615.31	88.96 2.63%	500,405.06 3,243.70	0.18% (210.25)	Aaa / AA+ AAA	9.05 8.38
Total US Treasury		132,844,500.00		131,615,596.73		125,736,417.56	44.10%	Aaa / AA+	2.90
						332,327.82	(5,763,809.16)	AAA	2.81
TOTAL PORTFOLIO		297,367,138.49		297,490,070.29		284,815,692.12	100.00%	Aa1 / AA	2.41
TOTAL MARKET VALUE PLUS ACCRUED									
									2.29
						285,850,808.43			

City of Stockton Reserve Portfolio

Transaction Ledger

Account #10020

As of July 31, 2022



Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
ACQUISITIONS										
Purchase	07/07/2022	60934N104	35,587.50	Federated Investors Government Obligations Fund	1.000	1.36%	35,587.50	0.00	35,587.50	0.00
Purchase	07/08/2022	60934N104	58,425.00	Federated Investors Government Obligations Fund	1.000	1.36%	58,425.00	0.00	58,425.00	0.00
Purchase	07/10/2022	60934N104	20,090.63	Federated Investors Government Obligations Fund	1.000	1.36%	20,090.63	0.00	20,090.63	0.00
Purchase	07/21/2022	60934N104	4,331.25	Federated Investors Government Obligations Fund	1.000	1.36%	4,331.25	0.00	4,331.25	0.00
Purchase	07/30/2022	60934N104	19,800.00	Federated Investors Government Obligations Fund	1.000	1.59%	19,800.00	0.00	19,800.00	0.00
Purchase	07/31/2022	60934N104	42,764.07	Federated Investors Government Obligations Fund	1.000	1.59%	42,764.07	0.00	42,764.07	0.00
Subtotal							180,998.45	0.00	180,998.45	0.00
Security Contribution	07/29/2022	06742TG34	2,942,500.00	Barclays Bank Yankee CD 1.05% Due 2/1/2023	100.000		2,942,500.00	0.00	2,942,500.00	0.00
Security Contribution	07/29/2022	14042WAC4	27,664.17	Capital One Prime Auto Trust 2019-1 A3 2.51% Due 11/15/2023	99.980		27,658.57	0.00	27,658.57	0.00
Security Contribution	07/29/2022	14314QAC8	862,500.00	CarMax Auto Owner Trust 2021-2 A3 0.52% Due 2/17/2026	99.978		862,314.13	0.00	862,314.13	0.00
Security Contribution	07/29/2022	14315XAC2	452,954.56	CarMax Auto Owner Trust 2020-1 A3 1.89% Due 12/16/2024	99.980		452,865.68	0.00	452,865.68	0.00
Security Contribution	07/29/2022	14316LAC7	112,187.56	CarMax Auto Owner Trust 2019-2 A3 2.68% Due 3/15/2024	99.990		112,176.09	0.00	112,176.09	0.00
Security Contribution	07/29/2022	14316NAC3	427,686.99	CarMax Auto Owner Trust 2021-1 A3 0.34% Due 12/15/2025	99.980		427,602.47	0.00	427,602.47	0.00
Security Contribution	07/29/2022	172967MX6	655,000.00	Citigroup Inc Callable Note Cont 5/1/2024 0.981% Due 5/1/2025	100.000		655,000.00	0.00	655,000.00	0.00
Security Contribution	07/29/2022	172967MX6	700,000.00	Citigroup Inc Callable Note Cont 5/1/2024 0.981% Due 5/1/2025	100.265		701,855.00	0.00	701,855.00	0.00

City of Stockton Reserve Portfolio

Transaction Ledger

Account #10020

As of July 31, 2022



Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
ACQUISITIONS										
Security Contribution	07/29/2022	254683CP8	797,500.00	Discover Card Execution Trust 2021-A1 A1 0.58% Due 9/15/2026	99.979		797,329.25	0.00	797,329.25	0.00
Security Contribution	07/29/2022	3135G03U5	5,800,000.00	FNMA Note 0.625% Due 4/22/2025	100.637		5,836,946.00	0.00	5,836,946.00	0.00
Security Contribution	07/29/2022	3135G03U5	262,500.00	FNMA Note 0.625% Due 4/22/2025	100.329		263,363.63	0.00	263,363.63	0.00
Security Contribution	07/29/2022	3135G03U5	1,517,500.00	FNMA Note 0.625% Due 4/22/2025	100.209		1,520,671.58	0.00	1,520,671.58	0.00
Security Contribution	07/29/2022	3135G03U5	3,300,000.00	FNMA Note 0.625% Due 4/22/2025	99.794		3,293,202.00	0.00	3,293,202.00	0.00
Security Contribution	07/29/2022	3135G04Z3	3,822,500.00	FNMA Note 0.5% Due 6/17/2025	99.793		3,814,587.43	0.00	3,814,587.43	0.00
Security Contribution	07/29/2022	3135G04Z3	745,000.00	FNMA Note 0.5% Due 6/17/2025	100.356		747,652.20	0.00	747,652.20	0.00
Security Contribution	07/29/2022	3135G04Z3	2,075,000.00	FNMA Note 0.5% Due 6/17/2025	100.427		2,083,860.25	0.00	2,083,860.25	0.00
Security Contribution	07/29/2022	3135G05X7	2,457,500.00	FNMA Note 0.375% Due 8/25/2025	99.532		2,445,998.90	0.00	2,445,998.90	0.00
Security Contribution	07/29/2022	3135G05X7	1,537,500.00	FNMA Note 0.375% Due 8/25/2025	99.440		1,528,890.00	0.00	1,528,890.00	0.00
Security Contribution	07/29/2022	3135G06G3	2,312,500.00	FNMA Note 0.5% Due 11/7/2025	99.642		2,304,221.25	0.00	2,304,221.25	0.00
Security Contribution	07/29/2022	3135G06G3	2,737,500.00	FNMA Note 0.5% Due 11/7/2025	99.962		2,736,459.75	0.00	2,736,459.75	0.00
Security Contribution	07/29/2022	3135G06G3	3,095,000.00	FNMA Note 0.5% Due 11/7/2025	99.982		3,094,442.90	0.00	3,094,442.90	0.00
Security Contribution	07/29/2022	3135G06H1	1,957,500.00	FNMA Note 0.25% Due 11/27/2023	100.152		1,960,475.40	0.00	1,960,475.40	0.00
Security Contribution	07/29/2022	3135G06H1	1,090,000.00	FNMA Note 0.25% Due 11/27/2023	99.977		1,089,749.30	0.00	1,089,749.30	0.00
Security Contribution	07/29/2022	3136AJB54	942,924.89	FNMA 2014-M4 A2 Due 3/25/2024	104.859		988,745.15	0.00	988,745.15	0.00

City of Stockton Reserve Portfolio

Transaction Ledger

Account #10020

As of July 31, 2022



Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
ACQUISITIONS										
Security Contribution	07/29/2022	3137AWQH1	159,819.87	FHLMC K023 A2 2.307% Due 8/25/2022	101.477		162,179.71	0.00	162,179.71	0.00
Security Contribution	07/29/2022	3137BM6P6	12,141.58	FHLMC K721 A2 Due 8/25/2022	100.852		12,244.98	0.00	12,244.98	0.00
Security Contribution	07/29/2022	3137EAER6	415,000.00	FHLMC Note 0.375% Due 5/5/2023	100.168		415,697.20	0.00	415,697.20	0.00
Security Contribution	07/29/2022	3137EAER6	3,215,000.00	FHLMC Note 0.375% Due 5/5/2023	100.490		3,230,753.50	0.00	3,230,753.50	0.00
Security Contribution	07/29/2022	3137FQ3V3	32,933.20	FHLMC KJ27 A1 2.092% Due 7/25/2024	99.998		32,932.41	0.00	32,932.41	0.00
Security Contribution	07/29/2022	341271AD6	525,000.00	Florida State Brd of Admin Fin ST TE-REV 1.258% Due 7/1/2025	100.707		528,711.75	0.00	528,711.75	0.00
Security Contribution	07/29/2022	341271AD6	1,350,000.00	Florida State Brd of Admin Fin ST TE-REV 1.258% Due 7/1/2025	100.000		1,350,000.00	0.00	1,350,000.00	0.00
Security Contribution	07/29/2022	43813GAC5	722,500.00	Honda Auto Receivables Trust 2021-1 A3 0.27% Due 4/21/2025	99.998		722,486.78	0.00	722,486.78	0.00
Security Contribution	07/29/2022	43815MAC0	64,880.66	Honda Auto Receivables Trust 2019-2 A3 2.52% Due 6/21/2023	99.996		64,878.24	0.00	64,878.24	0.00
Security Contribution	07/29/2022	44933LAC7	572,500.00	Hyundai Auto Receivables Trust 2021-A A3 0.38% Due 9/15/2025	99.989		572,439.77	0.00	572,439.77	0.00
Security Contribution	07/29/2022	44935FAD6	495,000.00	Hyundai Auto Receivables Trust 2021-C A3 0.74% Due 5/15/2026	99.978		494,889.51	0.00	494,889.51	0.00
Security Contribution	07/29/2022	61772BAA1	997,500.00	Morgan Stanley Callable Note Cont 4/5/2023 0.731% Due 4/5/2024	100.126		998,756.85	0.00	998,756.85	0.00
Security Contribution	07/29/2022	61772BAA1	335,000.00	Morgan Stanley Callable Note Cont 4/5/2023 0.731% Due 4/5/2024	100.000		335,000.00	0.00	335,000.00	0.00

City of Stockton Reserve Portfolio

Transaction Ledger

Account #10020

As of July 31, 2022



Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
ACQUISITIONS										
Security Contribution	07/29/2022	65479CAD0	223,829.38	Nissan Auto Receivables Owner 2020-B A3 0.55% Due 7/15/2024	99.997		223,823.25	47.87	223,871.12	0.00
Security Contribution	07/29/2022	65479HAC1	139,208.47	Nissan Auto Receivables Trust 2019-B A3 2.5% Due 11/15/2023	99.977		139,176.99	135.34	139,312.33	0.00
Security Contribution	07/29/2022	65479KAD2	48,680.96	Nissan Auto Receivables Trust 2019-A A3 2.9% Due 10/16/2023	99.985		48,673.58	54.90	48,728.48	0.00
Security Contribution	07/29/2022	87612EBM7	390,000.00	Target Corp Callable Note Cont 12/15/2026 1.95% Due 1/15/2027	99.830		389,337.00	0.00	389,337.00	0.00
Security Contribution	07/29/2022	87612EBM7	1,750,000.00	Target Corp Callable Note Cont 12/15/2026 1.95% Due 1/15/2027	99.939		1,748,932.50	0.00	1,748,932.50	0.00
Security Contribution	07/29/2022	89232HAC9	759,227.75	Toyota Auto Receivable Own 2020-A A3 1.66% Due 5/15/2024	99.993		759,172.93	0.00	759,172.93	0.00
Security Contribution	07/29/2022	89236TGT6	1,090,000.00	Toyota Motor Credit Corp Note 1.8% Due 2/13/2025	100.977		1,100,649.30	0.00	1,100,649.30	0.00
Security Contribution	07/29/2022	89236TGT6	797,500.00	Toyota Motor Credit Corp Note 1.8% Due 2/13/2025	101.360		808,346.00	0.00	808,346.00	0.00
Security Contribution	07/29/2022	89239BAC5	1,000,000.00	Toyota Auto Receivables Trust 2021-C A3 0.43% Due 1/15/2026	99.992		999,920.30	0.00	999,920.30	0.00
Security Contribution	07/29/2022	9128282U3	3,387,500.00	US Treasury Note 1.875% Due 8/31/2024	102.605		3,475,760.25	0.00	3,475,760.25	0.00
Security Contribution	07/29/2022	9128282U3	3,750,000.00	US Treasury Note 1.875% Due 8/31/2024	106.027		3,976,025.39	0.00	3,976,025.39	0.00
Security Contribution	07/29/2022	9128283J7	1,070,000.00	US Treasury Note 2.125% Due 11/30/2024	102.055		1,091,985.16	0.00	1,091,985.16	0.00
Security Contribution	07/29/2022	9128283J7	4,387,500.00	US Treasury Note 2.125% Due 11/30/2024	102.316		4,489,132.33	0.00	4,489,132.33	0.00
Security Contribution	07/29/2022	9128286G0	1,328,000.00	US Treasury Note 2.375% Due 2/29/2024	105.152		1,396,423.13	0.00	1,396,423.13	0.00

City of Stockton Reserve Portfolio

Transaction Ledger

Account #10020

As of July 31, 2022



Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
ACQUISITIONS										
Security Contribution	07/29/2022	9128286G0	381,500.00	US Treasury Note 2.375% Due 2/29/2024	105.180		401,260.51	0.00	401,260.51	0.00
Security Contribution	07/29/2022	912828ZC7	2,930,000.00	US Treasury Note 1.125% Due 2/28/2025	102.086		2,991,117.97	0.00	2,991,117.97	0.00
Security Contribution	07/29/2022	912828ZC7	1,542,500.00	US Treasury Note 1.125% Due 2/28/2025	101.754		1,569,554.01	0.00	1,569,554.01	0.00
Security Contribution	07/29/2022	91282CAJ0	2,070,000.00	US Treasury Note 0.25% Due 8/31/2025	98.891		2,047,035.94	0.00	2,047,035.94	0.00
Security Contribution	07/29/2022	91282CAJ0	920,000.00	US Treasury Note 0.25% Due 8/31/2025	98.883		909,721.88	0.00	909,721.88	0.00
Security Contribution	07/29/2022	91282CAJ0	2,782,500.00	US Treasury Note 0.25% Due 8/31/2025	98.477		2,740,110.35	0.00	2,740,110.35	0.00
Security Contribution	07/29/2022	91282CAJ0	3,047,500.00	US Treasury Note 0.25% Due 8/31/2025	98.516		3,002,263.67	0.00	3,002,263.67	0.00
Security Contribution	07/29/2022	91282CAZ4	1,597,500.00	US Treasury Note 0.375% Due 11/30/2025	98.238		1,569,356.55	0.00	1,569,356.55	0.00
Security Contribution	07/29/2022	91282CAZ4	5,175,000.00	US Treasury Note 0.375% Due 11/30/2025	97.297		5,035,113.28	0.00	5,035,113.28	0.00
Security Contribution	07/29/2022	91282CBC4	3,550,000.00	US Treasury Note 0.375% Due 12/31/2025	99.426		3,529,615.24	0.00	3,529,615.24	0.00
Security Contribution	07/29/2022	91282CBC4	2,850,000.00	US Treasury Note 0.375% Due 12/31/2025	98.363		2,803,353.52	0.00	2,803,353.52	0.00
Security Contribution	07/29/2022	91282CBH3	2,037,500.00	US Treasury Note 0.375% Due 1/31/2026	97.930		1,995,317.39	0.00	1,995,317.39	0.00
Security Contribution	07/29/2022	91282CBH3	2,712,500.00	US Treasury Note 0.375% Due 1/31/2026	98.172		2,662,912.11	0.00	2,662,912.11	0.00
Security Contribution	07/29/2022	91282CBH3	4,500,000.00	US Treasury Note 0.375% Due 1/31/2026	98.078		4,413,515.63	0.00	4,413,515.63	0.00
Security Contribution	07/29/2022	91282CBH3	4,237,500.00	US Treasury Note 0.375% Due 1/31/2026	96.453		4,087,201.17	0.00	4,087,201.17	0.00
Security Contribution	07/29/2022	91282CBH3	3,817,500.00	US Treasury Note 0.375% Due 1/31/2026	94.512		3,607,984.87	0.00	3,607,984.87	0.00

City of Stockton Reserve Portfolio

Transaction Ledger

Account #10020

As of July 31, 2022



Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
ACQUISITIONS										
Security Contribution	07/29/2022	91282CBQ3	3,017,500.00	US Treasury Note 0.5% Due 2/28/2026	99.105		2,990,507.52	0.00	2,990,507.52	0.00
Security Contribution	07/29/2022	91282CBQ3	4,307,500.00	US Treasury Note 0.5% Due 2/28/2026	97.305		4,191,399.42	0.00	4,191,399.42	0.00
Security Contribution	07/29/2022	91282CBQ3	5,345,000.00	US Treasury Note 0.5% Due 2/28/2026	95.883		5,124,936.33	0.00	5,124,936.33	0.00
Security Contribution	07/29/2022	91282CCF6	2,532,500.00	US Treasury Note 0.75% Due 5/31/2026	99.781		2,526,960.16	0.00	2,526,960.16	0.00
Security Contribution	07/29/2022	91282CCF6	2,030,000.00	US Treasury Note 0.75% Due 5/31/2026	99.773		2,025,400.78	0.00	2,025,400.78	0.00
Security Contribution	07/29/2022	91282CCF6	1,577,500.00	US Treasury Note 0.75% Due 5/31/2026	99.309		1,566,593.07	0.00	1,566,593.07	0.00
Security Contribution	07/29/2022	91282CCF6	2,180,000.00	US Treasury Note 0.75% Due 5/31/2026	91.648		1,997,935.94	0.00	1,997,935.94	0.00
Security Contribution	07/29/2022	91412HGE7	230,000.00	University of California Callable STE-REV 1X 4/15/2025 0.883% Due 5/15/2025	100.362		230,832.60	0.00	230,832.60	0.00
Security Contribution	07/29/2022	91412HGE7	530,000.00	University of California Callable STE-REV 1X 4/15/2025 0.883% Due 5/15/2025	100.000		530,000.00	0.00	530,000.00	0.00
Subtotal							134,806,895.65	238.11	134,807,133.76	0.00
TOTAL ACQUISITIONS							134,987,894.10	238.11	134,988,132.21	0.00
OTHER TRANSACTIONS										
Interest	07/01/2022	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	07/07/2022	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

City of Stockton Reserve Portfolio**Transaction Ledger**

Account #10020

As of July 31, 2022

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
OTHER TRANSACTIONS										
Interest	07/08/2022	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	07/10/2022	24422EVY2	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	07/10/2022	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	07/21/2022	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	07/30/2022	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
Interest	07/31/2022	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	07/31/2022	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	07/31/2022	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	07/31/2022	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							183,916.96	0.00	183,916.96	0.00
TOTAL OTHER TRANSACTIONS							183,916.96	0.00	183,916.96	0.00

City of Stockton Reserve Portfolio

Account #10020

Income Earned
As of July 31, 2022


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	1,541,100.69 0.00 0.00 1,541,164.39	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	2,563,711.93 0.00 0.00 2,563,827.39	16,688.75 0.00 23,107.50 6,418.75	115.46 0.00 115.46 6,534.21	6,534.21
02665WDH1	American Honda Finance Note 1.95% Due 05/10/2023	01/07/2020 01/10/2020 1,775,000.00	1,774,830.95 0.00 0.00 1,774,847.69	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
06051GKMO	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	17,448.75 0.00 22,736.25 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	3,377,292.93 0.00 0.00 3,376,545.19	45,180.63 0.00 54,862.19 9,681.56	0.00 747.74 (747.74) 8,933.82	8,933.82
13063DRJ9	California State TE-GO 2.4% Due 10/01/2023	10/16/2019 10/24/2019 2,192,500.00	2,206,442.61 0.00 0.00 2,205,496.83	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 July 31, 2022



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
14042WAC4	Capital One Prime Auto Trust 2019-1 A3 2.51% Due 11/15/2023	05/30/2019 05/30/2019 27,664.17	0.00 27,658.57 0.00 27,662.55	0.00 0.00 30.86 30.86	3.98 0.00 3.98 34.84	34.84
14314QAC8	CarMax Auto Owner Trust 2021-2 A3 0.52% Due 02/17/2026	04/21/2021 04/21/2021 862,500.00	0.00 862,314.13 0.00 862,393.76	0.00 0.00 199.33 199.33	79.63 0.00 79.63 278.96	278.96
14315XAC2	CarMax Auto Owner Trust 2020-1 A3 1.89% Due 12/16/2024	01/22/2020 01/22/2020 452,954.56	0.00 452,865.68 0.00 452,928.67	0.00 0.00 380.48 380.48	62.99 0.00 62.99 443.47	443.47
14316LAC7	CarMax Auto Owner Trust 2019-2 A3 2.68% Due 03/15/2024	04/17/2019 04/17/2019 112,187.56	0.00 112,176.09 0.00 112,183.78	0.00 0.00 133.63 133.63	7.69 0.00 7.69 141.32	141.32
14316NAC3	CarMax Auto Owner Trust 2021-1 A3 0.34% Due 12/15/2025	01/27/2021 01/27/2021 427,686.99	0.00 427,602.47 0.00 427,648.04	0.00 0.00 64.63 64.63	45.57 0.00 45.57 110.20	110.20
172967MX6	Citigroup Inc Callable Note Cont 5/1/2024 0.981% Due 05/01/2025	Various 05/04/2021 1,355,000.00	0.00 1,356,855.00 0.00 1,356,084.49	0.00 0.00 3,323.14 3,323.14	0.00 770.51 (770.51) 2,552.63	2,552.63
24422EVY2	John Deere Capital Corp Note 1.25% Due 01/10/2025	03/08/2022 03/10/2022 2,357,500.00	2,304,543.68 0.00 0.00 2,306,320.35	13,997.66 14,734.38 1,719.01 2,455.73	1,776.67 0.00 1,776.67 4,232.40	4,232.40
254683CP8	Discover Card Execution Trust 2021-A1 A1 0.58% Due 09/15/2026	09/27/2021 09/27/2021 797,500.00	0.00 797,329.25 0.00 797,377.77	0.00 0.00 205.58 205.58	48.52 0.00 48.52 254.10	254.10
3130A0F70	FHLB Note 3.375% Due 12/08/2023	01/30/2019 01/31/2019 1,712,500.00	1,727,670.41 0.00 0.00 1,726,774.63	3,692.58 0.00 8,508.98 4,816.40	0.00 895.78 (895.78) 3,920.62	3,920.62

City of Stockton Reserve Portfolio

Account #10020

Income Earned

As of July 31, 2022



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
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	1,513.02 0.00 2,059.90	0.00 0.00 0.00	546.88
			750,000.00	546.88	546.88	
3133EMBH4	FFCB Callable Note Cont 9/29/2021 0.53% Due 09/29/2025	10/07/2020 10/09/2020 2,265,000.00	2,262,411.34 0.00 0.00	3,067.82 0.00 4,068.19	67.66 0.00 67.66	1,068.03
			2,262,479.00	1,000.37	1,068.03	
3135G03U5	FNMA Note 0.625% Due 04/22/2025	Various Various 10,880,000.00	0.00 10,914,183.21 0.00	0.00 18,700.00 18,700.00	3,089.66 18,159.77 (15,070.11)	3,629.89
			10,899,113.10		3,629.89	
3135G04Q3	FNMA Note 0.25% Due 05/22/2023	05/20/2020 05/22/2020 3,800,000.00	3,796,605.16 0.00 0.00	1,029.17 0.00 1,820.83	323.82 0.00 323.82	1,115.48
			3,796,928.98	791.66	1,115.48	
3135G04Z3	FNMA Note 0.5% Due 06/17/2025	Various Various 6,642,500.00	0.00 6,646,099.88 0.00	0.00 0.00 4,059.31	3,353.30 4,477.35 (1,124.05)	2,935.26
			6,644,975.83	4,059.31	2,935.26	
3135G05G4	FNMA Note 0.25% Due 07/10/2023	07/08/2020 07/10/2020 4,285,000.00	4,281,853.36 0.00 0.00	5,088.44 5,356.25 624.90	260.82 0.00 260.82	1,153.53
			4,282,114.18	892.71	1,153.53	
3135G05X7	FNMA Note 0.375% Due 08/25/2025	Various Various 3,995,000.00	0.00 3,974,888.90 0.00	0.00 0.00 6,491.88	7,591.63 0.00 7,591.63	14,083.51
			3,982,480.53	6,491.88	14,083.51	
3135G06G3	FNMA Note 0.5% Due 11/07/2025	Various Various 8,145,000.00	0.00 8,135,123.90 0.00	0.00 0.00 9,502.50	3,391.51 0.00 3,391.51	12,894.01
			8,138,515.41	9,502.50	12,894.01	
3135G06H1	FNMA Note 0.25% Due 11/27/2023	Various Various 3,047,500.00	0.00 3,050,224.70 0.00	0.00 0.00 1,354.44	140.12 1,586.88 (1,446.76)	(92.32)
			3,048,777.94	1,354.44	(92.32)	

City of Stockton Reserve Portfolio

Account #10020

Income Earned
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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
3135G0U43	FNMA Note 2.875% Due 09/12/2023	11/29/2018 11/30/2018 6,162,500.00	6,155,887.25 0.00 0.00 6,156,355.28	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	4,464,693.06 0.00 0.00 4,461,842.37	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 942,924.89	0.00 988,745.15 0.00 960,178.38	0.00 0.00 2,629.06 2,629.06	0.00 28,566.77 (28,566.77) (25,937.71)	(25,937.71)
3137AWQH1	FHLMC K023 A2 2.307% Due 08/25/2022	09/09/2019 09/09/2019 159,819.87	0.00 162,179.71 0.00 159,819.87	0.00 0.00 307.25 307.25	0.00 2,359.84 (2,359.84) (2,052.59)	(2,052.59)
3137BM6P6	FHLMC K721 A2 3.09% Due 08/25/2022	04/09/2018 04/09/2018 12,141.58	0.00 12,244.98 0.00 12,143.13	0.00 0.00 31.26 31.26	0.00 101.85 (101.85) (70.59)	(70.59)
3137EAER6	FHLMC Note 0.375% Due 05/05/2023	Various Various 3,630,000.00	0.00 3,646,450.70 0.00 3,634,529.73	0.00 0.00 3,251.87 3,251.87	0.00 11,920.97 (11,920.97) (8,669.10)	(8,669.10)
3137EAES4	FHLMC Note 0.25% Due 06/26/2023	06/24/2020 06/26/2020 3,452,500.00	3,449,185.60 0.00 0.00 3,449,471.01	119.88 0.00 839.15 719.27	285.41 0.00 285.41 1,004.68	1,004.68
3137AEU9	FHLMC Note 0.375% Due 07/21/2025	07/21/2020 07/23/2020 2,310,000.00	2,302,961.49 0.00 0.00 2,303,157.00	3,850.00 4,331.25 240.63 721.88	195.51 0.00 195.51 917.39	917.39
3137EAEV7	FHLMC Note 0.25% Due 08/24/2023	08/19/2020 08/21/2020 2,292,500.00	2,291,607.68 0.00 0.00 2,291,673.70	2,021.86 0.00 2,499.46 477.60	66.02 0.00 66.02 543.62	543.62

City of Stockton Reserve Portfolio

Account #10020

Income Earned

As of July 31, 2022



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
3137EAEX3	FHLMC Note 0.375% Due 09/23/2025	09/23/2020 09/25/2020 3,545,000.00	3,538,096.97 0.00 0.00 3,538,278.32	3,618.85 0.00 4,726.67 1,107.82	181.35 0.00 181.35 1,289.17	1,289.17
3137EAFA2	FHLMC Note 0.25% Due 12/04/2023	12/02/2020 12/04/2020 2,222,500.00	2,221,453.11 0.00 0.00 2,221,515.40	416.72 0.00 879.74 463.02	62.29 0.00 62.29 525.31	525.31
3137FQ3V3	FHLMC KJ27 A1 2.092% Due 07/25/2024	11/26/2019 11/26/2019 32,933.20	0.00 32,932.41 0.00 32,932.86	0.00 0.00 57.41 57.41	0.45 0.00 0.45 57.86	57.86
341271AD6	Florida State Brd of Admin Fin ST TE-REV 1.258% Due 07/01/2025	09/03/2020 09/16/2020 1,875,000.00	0.00 1,878,711.75 0.00 1,877,260.16	0.00 0.00 1,965.63 1,965.63	0.00 1,451.59 (1,451.59) 514.04	514.04
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	1,957,981.91 0.00 0.00 1,953,478.36	7,383.59 0.00 13,063.28 5,679.69	0.00 4,503.55 (4,503.55) 1,176.14	1,176.14
43813GAC5	Honda Auto Receivables Trust 2021-1 A3 0.27% Due 04/21/2025	02/24/2021 02/24/2021 722,500.00	0.00 722,486.78 0.00 722,492.95	0.00 0.00 54.19 54.19	6.17 0.00 6.17 60.36	60.36
43815MAC0	Honda Auto Receivables Trust 2019-2 A3 2.52% Due 06/21/2023	05/29/2019 05/29/2019 64,880.66	0.00 64,878.24 0.00 64,880.13	0.00 0.00 45.42 45.42	1.89 0.00 1.89 47.31	47.31
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	2,030,451.24 0.00 0.00 2,029,539.17	2,250.00 0.00 4,500.00 2,250.00	0.00 912.07 (912.07) 1,337.93	1,337.93
44933LAC7	Hyundai Auto Receivables Trust 2021-A A3 0.38% Due 09/15/2025	04/28/2021 04/28/2021 572,500.00	0.00 572,439.77 0.00 572,464.66	0.00 0.00 96.69 96.69	24.89 0.00 24.89 121.58	121.58

City of Stockton Reserve Portfolio

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Income Earned

As of July 31, 2022



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
44935FAD6	Hyundai Auto Receivables Trust 2021-C A3 0.74% Due 05/15/2026	11/17/2021 11/17/2021 495,000.00	0.00 494,889.51 0.00 494,914.10	0.00 0.00 162.80 162.80	24.59 0.00 24.59 187.39	187.39
4581X0DZ8	Inter-American Dev Bank Note 0.5% Due 09/23/2024	09/15/2021 09/23/2021 4,190,000.00	4,187,694.35 0.00 0.00 4,187,782.05	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	1,868,123.77 0.00 0.00 1,868,237.59	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	647,405.18 0.00 0.00 647,409.04	1,375.94 0.00 1,651.13 275.19	3.86 0.00 3.86 279.05	279.05
57636QAB0	MasterCard Inc Note 3.375% Due 04/01/2024	04/02/2019 04/04/2019 2,125,000.00	2,149,344.30 0.00 0.00 2,148,165.12	17,929.69 0.00 23,906.25 5,976.56	0.00 1,179.18 (1,179.18) 4,797.38	4,797.38
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	2,390,360.84 0.00 0.00 2,386,241.92	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

City of Stockton Reserve Portfolio

Account #10020

Income Earned

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594918BB9	Microsoft Callable Note Cont 11/12/2024 2.7% Due 02/12/2025	03/04/2021 03/08/2021 2,675,000.00	2,796,474.14 0.00 0.00 2,792,120.73	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
61772BAA1	Morgan Stanley Callable Note Cont 4/5/2023 0.731% Due 04/05/2024	Various 04/22/2021 1,332,500.00	0.00 1,333,756.85 0.00 1,332,935.40	0.00 0.00 3,138.63 3,138.63	0.00 821.45 (821.45) 2,317.18	2,317.18
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 223,829.38	0.00 223,823.25 0.00 223,827.70	0.00 (47.87) 54.71 6.84	4.45 0.00 4.45 11.29	11.29
65479HAC1	Nissan Auto Receivables Trust 2019-B A3 2.5% Due 11/15/2023	05/28/2019 05/28/2019 139,208.47	0.00 139,176.99 0.00 139,199.38	0.00 (135.34) 154.68 19.34	22.39 0.00 22.39 41.73	41.73
65479KAD2	Nissan Auto Receivables Trust 2019-A A3 2.9% Due 10/16/2023	02/13/2019 02/13/2019 48,680.96	0.00 48,673.58 0.00 48,679.05	0.00 (54.90) 62.74 7.84	5.47 0.00 5.47 13.31	13.31
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	3,750,500.18 0.00 0.00 3,748,145.11	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
69371RQ90	Paccar Financial Corp Note 0.35% Due 08/11/2023	08/04/2020 08/11/2020 242,500.00	242,382.21 0.00 0.00 242,391.21	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	3,228,168.62 0.00 0.00 3,226,698.54	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

City of Stockton Reserve Portfolio

Account #10020

Income Earned
As of July 31, 2022


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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	6,180.63 0.00 7,416.75	0.00 0.00 0.00	1,236.12
			725,000.00	1,236.12	1,236.12	
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	3,055.50 0.00 3,692.06	0.00 0.00 0.00	636.56
			437,500.00	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	0.00 2,138,269.50 0.00	0.00 0.00 1,854.67	176.30 0.00 176.30	2,030.97
			2,138,445.80	1,854.67	2,030.97	
88579YBM2	3M Co. Callable Note Cont 3/15/2025 2.65% Due 04/15/2025	04/21/2022 04/25/2022 1,450,000.00	1,424,285.73 0.00 0.00	8,111.94 0.00 11,314.03	782.28 0.00 782.28	3,984.37
			1,425,068.01	3,202.09	3,984.37	
89232HAC9	Toyota Auto Receivable Own 2020-A A3 1.66% Due 05/15/2024	02/12/2020 02/12/2020 759,227.75	0.00 759,172.93 0.00	0.00 0.00 560.14	31.78 0.00 31.78	591.92
			759,204.71	560.14	591.92	
89236TGT6	Toyota Motor Credit Corp Note 1.8% Due 02/13/2025	Various 05/26/2020 1,887,500.00	0.00 1,908,995.30 0.00	0.00 0.00 15,855.00	0.00 9,937.21 (9,937.21)	5,917.79
			1,899,058.09	15,855.00	5,917.79	
89239BAC5	Toyota Auto Receivables Trust 2021-C A3 0.43% Due 01/15/2026	09/27/2021 09/27/2021 1,000,000.00	0.00 999,920.30 0.00	0.00 0.00 191.11	21.44 0.00 21.44	212.55
			999,941.74	191.11	212.55	
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	1,069,853.83 0.00 0.00	14,542.97 0.00 17,531.25	0.00 412.24 (412.24)	2,576.04
			1,069,441.59	2,988.28	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	1,650,557.29 0.00 0.00	16,610.00 19,800.00 110.00	0.00 23.73 (23.73)	3,276.27
			1,650,533.56	3,300.00	3,276.27	

City of Stockton Reserve Portfolio

Account #10020

Income Earned

As of July 31, 2022



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
9128282N9	US Treasury Note 2.125% Due 07/31/2024	08/07/2019 08/08/2019 1,250,000.00	1,266,505.68 0.00 0.00 1,265,833.30	11,079.94 13,281.25 72.18 2,273.49	0.00 672.38 (672.38) 1,601.11	1,601.11
9128282U3	US Treasury Note 1.875% Due 08/31/2024	Various Various 7,137,500.00	0.00 7,451,785.64 0.00 7,299,640.91	0.00 0.00 56,004.16 56,004.16	0.00 152,144.73 (152,144.73) (96,140.57)	(96,140.57)
9128283D0	US Treasury Note 2.25% Due 10/31/2024	11/01/2019 11/05/2019 1,700,000.00	1,726,021.66 0.00 0.00 1,725,075.98	6,444.29 0.00 9,666.44 3,222.15	0.00 945.68 (945.68) 2,276.47	2,276.47
9128283J7	US Treasury Note 2.125% Due 11/30/2024	Various Various 5,457,500.00	0.00 5,581,117.49 0.00 5,516,176.78	0.00 0.00 19,645.51 19,645.51	0.00 64,940.71 (64,940.71) (45,295.20)	(45,295.20)
9128285U0	US Treasury Note 2.625% Due 12/31/2023	01/30/2019 01/31/2019 230,000.00	230,208.46 0.00 0.00 230,196.66	16.41 0.00 525.00 508.59	0.00 11.80 (11.80) 496.79	496.79
9128286A3	US Treasury Note 2.625% Due 01/31/2026	02/04/2021 02/04/2021 1,707,500.00	1,838,755.79 0.00 0.00 1,835,649.73	18,696.42 22,410.94 121.80 3,836.32	0.00 3,106.06 (3,106.06) 730.26	730.26
9128286B1	US Treasury Note 2.625% Due 02/15/2029	03/21/2022 03/22/2022 500,000.00	509,055.80 0.00 0.00 508,939.84	4,930.94 0.00 6,054.90 1,123.96	0.00 115.96 (115.96) 1,008.00	1,008.00
9128286G0	US Treasury Note 2.375% Due 02/29/2024	08/11/2021 08/12/2021 1,709,500.00	0.00 1,797,683.64 0.00 1,764,153.02	0.00 0.00 16,990.47 16,990.47	0.00 33,530.62 (33,530.62) (16,540.15)	(16,540.15)
912828S92	US Treasury Note 1.25% Due 07/31/2023	04/02/2019 04/04/2019 807,500.00	798,946.44 0.00 0.00 799,617.73	4,210.38 5,046.88 27.43 863.93	671.29 0.00 671.29 1,535.22	1,535.22

City of Stockton Reserve Portfolio

Account #10020

Income Earned
As of July 31, 2022


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
912828T26	US Treasury Note 1.375% Due 09/30/2023	08/07/2019 08/08/2019 2,500,000.00	2,497,441.07 0.00 0.00 2,497,615.03	8,640.71 0.00 11,552.25 2,911.54	173.96 0.00 173.96 3,085.50	3,085.50
912828U57	US Treasury Note 2.125% Due 11/30/2023	01/07/2019 01/09/2019 4,257,500.00	4,235,450.98 0.00 0.00 4,236,773.07	7,662.92 0.00 15,325.84 7,662.92	1,322.09 0.00 1,322.09 8,985.01	8,985.01
912828W71	US Treasury Note 2.125% Due 03/31/2024	01/05/2022 01/06/2022 2,965,000.00	3,028,929.40 0.00 0.00 3,025,827.98	15,837.64 0.00 21,174.23 5,336.59	0.00 3,101.42 (3,101.42) 2,235.17	2,235.17
912828WE6	US Treasury Note 2.75% Due 11/15/2023	03/06/2019 03/08/2019 5,462,500.00	5,478,695.62 0.00 0.00 5,477,695.49	19,185.55 0.00 31,839.84 12,654.29	0.00 1,000.13 (1,000.13) 11,654.16	11,654.16
912828X70	US Treasury Note 2% Due 04/30/2024	06/03/2019 06/05/2019 2,257,500.00	2,261,320.99 0.00 0.00 2,261,143.93	7,606.79 0.00 11,410.19 3,803.40	0.00 177.06 (177.06) 3,626.34	3,626.34
912828XX3	US Treasury Note 2% Due 06/30/2024	07/01/2019 07/03/2019 5,715,000.00	5,738,587.30 0.00 0.00 5,737,585.65	310.60 0.00 9,939.13 9,628.53	0.00 1,001.65 (1,001.65) 8,626.88	8,626.88
912828YB0	US Treasury Note 1.625% Due 08/15/2029	03/21/2022 03/22/2022 520,000.00	497,396.15 0.00 0.00 497,665.45	3,174.59 0.00 3,898.20 723.61	269.30 0.00 269.30 992.91	992.91
912828YM6	US Treasury Note 1.5% Due 10/31/2024	01/12/2021 01/13/2021 1,060,000.00	1,088,316.74 0.00 0.00 1,087,287.64	2,678.80 0.00 4,018.21 1,339.41	0.00 1,029.10 (1,029.10) 310.31	310.31
912828Z94	US Treasury Note 1.5% Due 02/15/2030	04/06/2022 04/11/2022 542,500.00	499,296.53 0.00 0.00 499,777.25	3,057.18 0.00 3,754.04 696.86	480.72 0.00 480.72 1,177.58	1,177.58

City of Stockton Reserve Portfolio

Account #10020

Income Earned

As of July 31, 2022



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
912828ZC7	US Treasury Note 1.125% Due 02/28/2025	Various Various 4,472,500.00	0.00 4,560,671.98 0.00 4,537,735.39	0.00 0.00 21,056.00 21,056.00	0.00 22,936.59 (22,936.59) (1,880.59)	(1,880.59)
912828ZL7	US Treasury Note 0.375% Due 04/30/2025	04/05/2021 04/07/2021 2,997,500.00	2,970,250.89 0.00 0.00 2,971,067.83	1,893.80 0.00 2,840.70 946.90	816.94 0.00 816.94 1,763.84	1,763.84
912828ZW3	US Treasury Note 0.25% Due 06/30/2025	10/04/2021 10/06/2021 1,597,500.00	1,576,293.96 0.00 0.00 1,576,894.32	10.85 0.00 347.28 336.43	600.36 0.00 600.36 936.79	936.79
91282CAE1	US Treasury Note 0.625% Due 08/15/2030	04/06/2022 04/11/2022 587,500.00	501,113.74 0.00 0.00 502,016.33	1,379.49 0.00 1,693.93 314.44	902.59 0.00 902.59 1,217.03	1,217.03
91282CAJ0	US Treasury Note 0.25% Due 08/31/2025	Various Various 8,820,000.00	0.00 8,699,131.84 0.00 8,727,817.06	0.00 0.00 9,227.45 9,227.45	28,685.22 0.00 28,685.22 37,912.67	37,912.67
91282CAT8	US Treasury Note 0.25% Due 10/31/2025	10/04/2021 10/06/2021 3,500,000.00	3,439,262.65 0.00 0.00 3,440,808.51	1,474.18 0.00 2,211.28 737.10	1,545.86 0.00 1,545.86 2,282.96	2,282.96
91282CAW1	US Treasury Note 0.25% Due 11/15/2023	10/04/2021 10/06/2021 1,572,500.00	1,571,378.70 0.00 0.00 1,571,447.95	502.09 0.00 833.25 331.16	69.25 0.00 69.25 400.41	400.41
91282CAZ4	US Treasury Note 0.375% Due 11/30/2025	Various Various 6,772,500.00	0.00 6,604,469.83 0.00 6,635,574.07	0.00 0.00 4,302.21 4,302.21	31,104.24 0.00 31,104.24 35,406.45	35,406.45
91282CBC4	US Treasury Note 0.375% Due 12/31/2025	Various Various 6,400,000.00	0.00 6,332,968.76 0.00 6,351,643.14	0.00 0.00 2,086.96 2,086.96	18,674.38 0.00 18,674.38 20,761.34	20,761.34

City of Stockton Reserve Portfolio

Account #10020

Income Earned

As of July 31, 2022



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
91282CBH3	US Treasury Note 0.375% Due 01/31/2026	Various Various 17,305,000.00	0.00 16,766,931.17 0.00 16,856,824.41	0.00 0.00 176.34 176.34	89,893.24 0.00 89,893.24 90,069.58	90,069.58
91282CBJ9	US Treasury Note 0.75% Due 01/31/2028	03/14/2022 03/15/2022 540,000.00	500,474.55 0.00 0.00 501,075.19	1,689.36 2,025.00 11.01 346.65	600.64 0.00 600.64 947.29	947.29
91282CBL4	US Treasury Note 1.125% Due 02/15/2031	04/06/2022 04/11/2022 565,000.00	499,781.40 0.00 0.00 500,423.03	2,387.98 0.00 2,932.30 544.32	641.63 0.00 641.63 1,185.95	1,185.95
91282CBQ3	US Treasury Note 0.5% Due 02/28/2026	Various Various 12,670,000.00	0.00 12,306,843.27 0.00 12,356,822.72	0.00 0.00 26,510.60 26,510.60	49,979.45 0.00 49,979.45 76,490.05	76,490.05
91282CBV2	US Treasury Note 0.375% Due 04/15/2024	10/04/2021 10/06/2021 1,570,000.00	1,569,390.97 0.00 0.00 1,569,419.84	1,238.63 0.00 1,737.30 498.67	28.87 0.00 28.87 527.54	527.54
91282CCF6	US Treasury Note 0.75% Due 05/31/2026	Various Various 8,320,000.00	0.00 8,116,889.95 0.00 8,127,924.95	0.00 0.00 10,570.49 10,570.49	11,035.00 0.00 11,035.00 21,605.49	21,605.49
91282CCS8	US Treasury Note 1.25% Due 08/15/2031	04/06/2022 04/11/2022 562,500.00	500,034.15 0.00 0.00 500,615.31	2,641.57 0.00 3,243.70 602.13	581.16 0.00 581.16 1,183.29	1,183.29
91282CCT6	US Treasury Note 0.375% Due 08/15/2024	08/19/2021 08/20/2021 3,010,000.00	3,007,156.57 0.00 0.00 3,007,270.16	4,240.61 0.00 5,207.22 966.61	113.59 0.00 113.59 1,080.20	1,080.20
91282CCX7	US Treasury Note 0.375% Due 09/15/2024	10/04/2021 10/06/2021 1,577,500.00	1,573,197.93 0.00 0.00 1,573,363.19	1,736.11 0.00 2,234.43 498.32	165.26 0.00 165.26 663.58	663.58

City of Stockton Reserve Portfolio

Account #10020

Income Earned

As of July 31, 2022



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
91282CCY5	US Treasury Note 1.25% Due 09/30/2028	03/14/2022 03/15/2022 525,000.00	496,920.14 0.00 0.00 497,301.43	1,649.59 0.00 2,205.43 555.84	381.29 0.00 381.29 937.13	937.13
91282CCZ2	US Treasury Note 0.875% Due 09/30/2026	04/05/2022 04/07/2022 3,700,000.00	3,421,973.08 0.00 0.00 3,427,526.45	8,137.98 0.00 10,880.12 2,742.14	5,553.37 0.00 5,553.37 8,295.51	8,295.51
91412HGE7	University of California Callable STE-REV 1X 4/15/2025 0.883% Due 05/15/2025	Various 07/16/2020 760,000.00	0.00 760,832.60 0.00 760,474.40	0.00 0.00 1,416.73 1,416.73	0.00 358.20 (358.20) 1,058.53	1,058.53
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	4,251,840.27 0.00 0.00 4,245,191.90	56,152.92 58,425.00 7,465.42 9,737.50	0.00 6,648.37 (6,648.37) 3,089.13	3,089.13
Total Fixed Income			148,295,429.42 131,864,395.65 0.00	626,367.33 183,678.85 882,278.20	267,304.26 396,642.89 (129,338.63)	
Total Fixed Income			280,708,640.04	280,030,486.44	439,589.72	310,251.09
CASH & EQUIVALENT						
06742TG34	Barclays Bank Yankee CD 1.05% Due 02/01/2023	02/03/2022 02/03/2022 2,942,500.00	0.00 2,942,500.00 0.00 2,942,500.00	0.00 0.00 15,448.13 15,448.13	0.00 0.00 0.00 15,448.13	15,448.13
19423KJC9	Collateralized CP Flex CO LLC Discount CP 2.53% Due 09/12/2022	05/25/2022 05/31/2022 1,925,000.00	1,918,637.34 0.00 0.00 1,921,339.29	0.00 0.00 0.00 0.00	2,701.95 0.00 2,701.95 2,701.95	2,701.95
22552G3C2	Credit Suisse New York Yankee CD 0.59% Due 03/17/2023	03/19/2021 03/23/2021 2,032,500.00	2,032,500.00 0.00 0.00 2,032,500.00	3,530.90 0.00 4,563.53 1,032.63	0.00 0.00 0.00 1,032.63	1,032.63

City of Stockton Reserve Portfolio

Account #10020

Income Earned

As of July 31, 2022



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
23341VZT1	DNB NOR BANK ASA NY Yankee CD 2.04% Due 12/02/2022	12/05/2019 12/06/2019 1,810,000.00	1,810,000.00 0.00 0.00 1,810,000.00	96,310.10 0.00 99,489.67 3,179.57	0.00 0.00 0.00 3,179.57	3,179.57
3130AJHU6	FHLB Note 0.5% Due 04/14/2025	04/15/2020 04/16/2020 2,460,000.00	2,453,190.12 0.00 0.00 2,453,397.49	2,630.83 0.00 3,655.83 1,025.00	207.37 0.00 207.37 1,232.37	1,232.37
53127UJG6	Liberty Street Funding LLC Discount CP 2.15% Due 09/16/2022	06/17/2022 06/17/2022 1,625,000.00	1,617,527.25 0.00 0.00 1,620,535.76	0.00 0.00 0.00 0.00	3,008.51 0.00 3,008.51 3,008.51	3,008.51
60934N104	Federated Investors Government Obligations Fund	Various Various 180,998.45	0.00 180,998.45 0.00 180,998.45	0.00 0.00 0.00 0.00	0.00 0.00 0.00 0.00	0.00
83050PDR7	Skandinav Enskilda BK NY Yankee CD 1.86% Due 08/26/2022	08/29/2019 09/03/2019 3,682,500.00	3,682,500.00 0.00 0.00 3,682,500.00	23,782.81 0.00 29,680.95 5,898.14	0.00 0.00 0.00 5,898.14	5,898.14
			13,514,354.71 3,123,498.45 0.00	126,254.64 0.00 152,838.11	5,917.83 0.00 5,917.83	
Total Cash & Equivalent		16,658,498.45	16,643,770.99	26,583.47	32,501.30	32,501.30
TOTAL PORTFOLIO		297,367,138.49	296,674,257.43	752,621.97 183,678.85 1,035,116.31 466,173.19	273,222.09 396,642.89 (123,420.80) 342,752.39	342,752.39

Important Disclosures



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Benchmark Index & Disclosures

Benchmark Index	Disclosure
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.
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.