



Customer Service  
PO Box 11813  
Harrisburg, PA 17108-1813

## CITY OF STOCKTON

### Client Management Team

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### Contents

Cover/Disclosures  
Summary Statement  
Individual Accounts

### Accounts included in Statement

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

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

## 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**

**Consolidated Summary Statement**
**CITY OF STOCKTON**
**Portfolio Summary**

<b>Portfolio Holdings</b>	<b>Cash Dividends and Income</b>	<b>Closing Market Value</b>
PFMAM Managed Account	695,749.55	429,689,151.64
CAMP Pool	0.00	71,683,917.71
Local Agency Investment Fund	0.00	30,536,947.32
Idle Funds in Reserve Portfolio	0.00	2,120,368.51
BoW Main Account	0.00	82,969,427.69
<b>Total</b>	<b>\$695,749.55</b>	<b>\$616,999,812.87</b>

**Investment Allocation**

<b>Investment Type</b>	<b>Closing Market Value</b>	<b>Percent</b>
Asset-Backed Security	4,348,639.72	0.70
Federal Agency Bond / Note	56,723,149.73	9.19
Corporate Note	62,535,928.56	10.14
Certificate of Deposit	52,754,207.94	8.55
Federal Agency Commercial Mortgage-Backed Sec	700,522.36	0.11
Commercial Paper	10,279,070.10	1.67
Municipal Bond / Note	7,999,669.64	1.30
Supra-National Agency Bond / Note	5,785,241.06	0.94
U.S. Treasury Bond / Note	228,562,722.53	37.04
CAMP Pool	71,683,917.71	11.62
Local Agency Investment Fund	30,536,947.32	4.95
Idle Funds in Reserve Portfolio	2,120,368.51	0.34
BoW Main Account	82,969,427.69	13.45
<b>Total</b>	<b>\$616,999,812.87</b>	<b>100.00%</b>

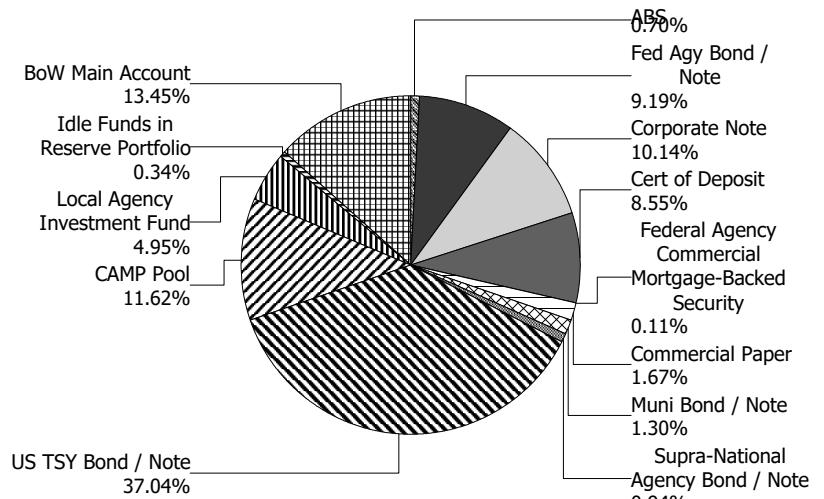
**CITY OF STOCKTON**

**Consolidated Summary Statement**

**Maturity Distribution (Fixed Income Holdings)**

**Sector Allocation**

<b>Portfolio Holdings</b>	<b>Closing Market Value</b>	<b>Percent</b>
Under 30 days	239,040,624.63	38.74
31 to 60 days	2,481.82	0.00
61 to 90 days	0.00	0.00
91 to 180 days	23,105,373.40	3.74
181 days to 1 year	30,665,949.48	4.97
1 to 2 years	82,784,502.40	13.42
2 to 3 years	99,839,378.43	16.18
3 to 4 years	19,993,080.26	3.24
4 to 5 years	52,920,123.44	8.58
Over 5 years	68,648,299.01	11.13
<b>Total</b>	<b>\$616,999,812.87</b>	<b>100.00%</b>
<b>Weighted Average Days to Maturity</b>	<b>725</b>	



**Account Statement**For the Month Ending **April 30, 2023****Consolidated Summary Statement****CITY OF STOCKTON**

<b>Account Number</b>	<b>Account Name</b>	<b>Opening Market Value</b>	<b>Purchases / Deposits</b>	<b>Redemptions / Sales/ Maturities</b>	<b>Unsettled Trades</b>	<b>Change in Value</b>	<b>Closing Market Value</b>	<b>Cash Dividends and Income</b>
81140000	CITY OF STOCKTON RESERVE PORTFOLIO	369,714,059.92	1,398,031.25	(2,993,254.37)	0.00	1,335,010.44	369,453,847.24	430,178.00
81140001	CITY OF STOCKTON SHORT-TERM PORTFOLIO	60,097,002.82	10,259,229.83	(10,260,000.00)	0.00	139,071.75	60,235,304.40	265,571.55
<b>Total</b>		<b>\$429,811,062.74</b>	<b>\$11,657,261.08</b>	<b>(\$13,253,254.37)</b>	<b>\$0.00</b>	<b>\$1,474,082.19</b>	<b>\$429,689,151.64</b>	<b>\$695,749.55</b>



## Managed Account Summary Statement

For the Month Ending **April 30, 2023**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

### Transaction Summary - Managed Account

<b>Opening Market Value</b>	<b>\$369,714,059.92</b>
Maturities/Calls	(2,993,254.37)
Principal Dispositions	0.00
Principal Acquisitions	1,398,031.25
Unsettled Trades	0.00
Change in Current Value	1,335,010.44
<b>Closing Market Value</b>	<b>\$369,453,847.24</b>

### Cash Transactions Summary - Managed Account

Maturities/Calls	2,756,620.29
Sale Proceeds	0.00
Coupon/Interest/Dividend Income	422,401.97
Principal Payments	260,754.37
Security Purchases	(1,414,622.41)
Net Cash Contribution	366.17
Reconciling Transactions	0.00

### Earnings Reconciliation (Cash Basis) - Managed Account

Interest/Dividends/Coupons Received	446,522.26
Less Purchased Interest Related to Interest/Coupons	(16,591.16)
Plus Net Realized Gains/Losses	246.90
<b>Total Cash Basis Earnings</b>	<b>\$430,178.00</b>

### Cash Balance

<b>Closing Cash Balance</b>	<b>\$2,120,368.51</b>
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### Earnings Reconciliation (Accrual Basis)

	<b>Total</b>
Ending Amortized Value of Securities	381,534,634.91
Ending Accrued Interest	1,682,230.11
Plus Proceeds from Sales	0.00
Plus Proceeds of Maturities/Calls/Principal Payments	3,017,374.66
Plus Coupons/Dividends Received	422,401.97
Less Cost of New Purchases	(1,414,622.41)
Less Beginning Amortized Value of Securities	(383,037,773.40)
Less Beginning Accrued Interest	(1,538,016.23)

<b>Total Accrual Basis Earnings</b>	<b>\$666,229.61</b>
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## Portfolio Summary and Statistics

For the Month Ending **April 30, 2023**

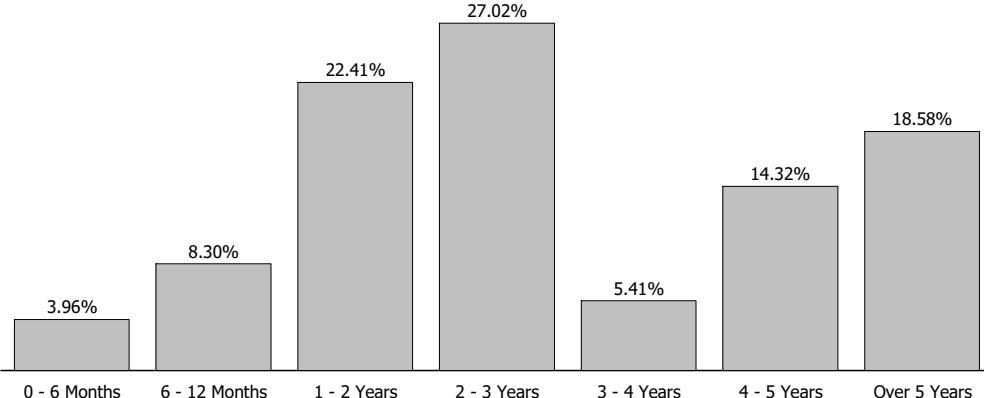
### CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

#### Account Summary

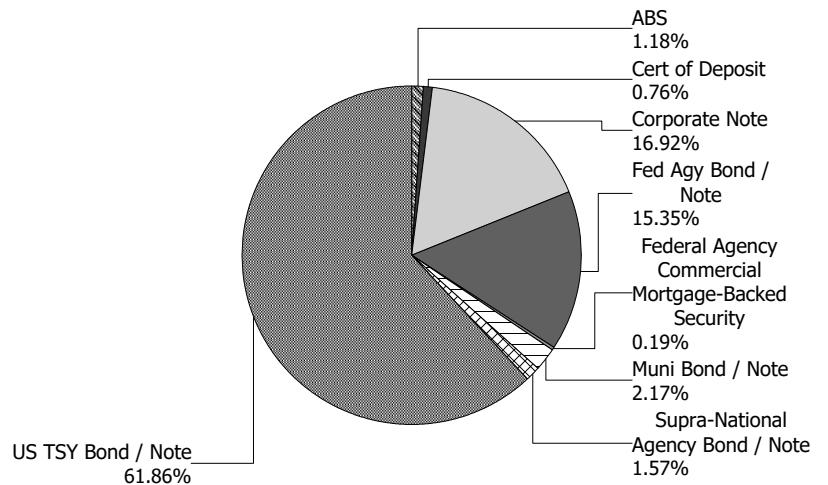
Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	241,319,500.00	228,562,722.53	61.86
Supra-National Agency Bond / Note	6,060,000.00	5,785,241.06	1.57
Municipal Bond / Note	8,425,000.00	7,999,669.64	2.17
Federal Agency Commercial	706,637.33	700,522.36	0.19
Mortgage-Backed Security			
Federal Agency Bond / Note	60,212,500.00	56,723,149.73	15.35
Corporate Note	64,885,000.00	62,535,928.56	16.92
Certificate of Deposit	2,800,000.00	2,797,973.64	0.76
Asset-Backed Security	4,514,800.26	4,348,639.72	1.18
<b>Managed Account Sub-Total</b>	<b>388,923,437.59</b>	<b>369,453,847.24</b>	<b>100.00%</b>
Accrued Interest		1,682,230.11	
<b>Total Portfolio</b>	<b>388,923,437.59</b>	<b>371,136,077.35</b>	

Unsettled Trades	0.00	0.00
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#### Maturity Distribution



#### Sector Allocation



#### Characteristics

Yield to Maturity at Cost	2.11%
Yield to Maturity at Market	4.02%
Weighted Average Days to Maturity	1204

## Managed Account Issuer Summary

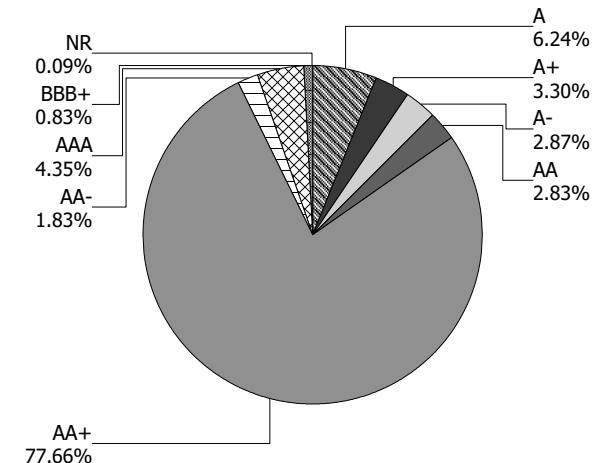
For the Month Ending **April 30, 2023**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

### Issuer Summary

Issuer	Market Value of Holdings	Percent
3M COMPANY	1,393,709.55	0.38
AMAZON.COM INC	3,980,260.87	1.08
AMERICAN HONDA FINANCE	1,773,729.10	0.48
BANK OF AMERICA CO	3,668,051.77	0.99
CALIFORNIA DEPARTMENT OF WATER RESOURCES	72,513.65	0.02
CALIFORNIA STATE UNIVERSITY	588,406.25	0.16
CARMAX AUTO OWNER TRUST	1,018,054.08	0.28
CITIGROUP INC	1,289,209.33	0.35
DEERE & COMPANY	2,233,262.11	0.60
DISCOVER FINANCIAL SERVICES	750,833.41	0.20
FANNIE MAE	41,446,597.62	11.21
FEDERAL FARM CREDIT BANKS	2,799,143.73	0.76
FEDERAL HOME LOAN BANKS	4,821,411.64	1.31
FLORIDA STATE BOARD OF ADMIN FIN CORP	1,752,281.25	0.47
FREDDIE MAC	8,356,519.10	2.26
GOLDMAN SACHS GROUP INC	1,770,835.69	0.48
HOME DEPOT INC	3,272,418.15	0.89
HONDA AUTO RECEIVABLES	654,688.92	0.18
HONEYWELL INTERNATIONAL	1,882,104.00	0.51
HYUNDAI AUTO RECEIVABLES	863,055.83	0.23
INTEL CORPORATION	2,117,175.15	0.57
INTER-AMERICAN DEVELOPMENT BANK	3,964,640.85	1.07
INTL BANK OF RECONSTRUCTION AND DEV	1,820,600.21	0.49
JP MORGAN CHASE & CO	3,018,467.87	0.82
LOS ANGELES COMMUNITY COLLEGE DISTRICT	890,637.10	0.24
MASTERCARD INC	2,095,046.00	0.57
MERCK & CO INC	2,277,398.56	0.62
MICROSOFT CORP	4,889,012.53	1.32
NEW JERSEY TURNPIKE AUTHORITY	505,312.43	0.14
NISSAN AUTO RECEIVABLES	34,972.77	0.01
NOVARTIS AG	3,518,374.40	0.95
PACCAR FINANCIAL CORP	239,373.93	0.06

### Credit Quality (S&P Ratings)





## Managed Account Issuer Summary

For the Month Ending **April 30, 2023**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

<b>Issuer</b>	<b>Market Value of Holdings</b>	<b>Percent</b>
PFIZER INC	3,149,942.40	0.85
SAN DIEGO COMMUNITY COLLEGE DISTRICT	698,247.50	0.19
STATE OF CALIFORNIA	2,165,904.98	0.59
STATE OF MARYLAND	616,944.48	0.17
STATE STREET CORPORATION	4,026,564.00	1.09
TARGET CORP	1,990,882.66	0.54
THE BANK OF NEW YORK MELLON CORPORATION	3,347,854.01	0.91
TORONTO-DOMINION BANK	2,797,973.64	0.76
TOYOTA MOTOR CORP	2,829,936.96	0.77
TRUIST FIN CORP	2,144,429.28	0.58
UNITED STATES TREASURY	228,562,722.53	61.86
UNIVERSITY OF CALIFORNIA	709,422.00	0.19
US BANCORP	2,639,610.45	0.71
WAL-MART STORES INC	4,015,314.50	1.09
<b>Total</b>	<b>\$369,453,847.24</b>	<b>100.00%</b>



## Managed Account Detail of Securities Held

For the Month Ending **April 30, 2023**

### 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	
<b>U.S. Treasury Bond / Note</b>											
US TREASURY NOTES DTD 08/01/2016 1.250% 07/31/2023	912828S92	2,500.00	AA+	Aaa	04/02/19	04/04/19	2,394.14	2.28	7.77	2,493.90	2,475.39
US TREASURY NOTES DTD 09/30/2016 1.375% 09/30/2023	912828T26	155,000.00	AA+	Aaa	08/07/19	08/08/19	154,473.24	1.46	180.52	154,947.12	152,723.44
US TREASURY NOTES DTD 11/15/2013 2.750% 11/15/2023	912828WE6	12,500.00	AA+	Aaa	03/06/19	03/08/19	12,626.46	2.52	158.58	12,514.62	12,351.56
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	1,813.59	1,572,057.73	1,533,187.50
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	37,779.46	4,248,415.97	4,188,315.63
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	2,018.06	230,092.82	226,550.00
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	3,053.04	775,904.82	747,382.31
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	3,787.28	962,423.90	927,126.28
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	5,336.59	2,998,515.41	2,891,801.56
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	257.38	1,569,674.07	1,504,746.88
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	122.69	2,259,584.70	2,194,713.28
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	38,205.25	5,728,764.64	5,542,657.32
US TREASURY NOTES DTD 07/31/2017 2.125% 07/31/2024	9128282N9	1,250,000.00	AA+	Aaa	08/07/19	08/08/19	1,289,453.12	1.47	6,603.94	1,259,912.08	1,212,304.75
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	2,338.57	3,008,270.49	2,853,386.09



## Managed Account Detail of Securities Held

For the Month Ending April 30, 2023

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
<b>U.S. Treasury Bond / Note</b>											
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	22,547.13	7,290,404.89	6,892,148.44
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	755.53	1,574,818.54	1,492,216.41
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	43.21	1,078,224.96	1,015,778.07
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	103.94	1,716,747.82	1,647,406.25
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	48,427.82	5,498,414.45	5,275,014.84
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	2,629.84	1,402,532.96	1,314,005.79
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	5,847.25	3,114,168.62	2,921,591.25
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	30.55	2,978,262.23	2,787,206.79
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	1,334.93	1,582,181.30	1,476,189.84
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	1,147.76	2,700,943.51	2,504,019.39
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	2,567.19	6,042,572.57	5,600,733.29
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	23.78	3,454,422.06	3,201,406.25
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	10,605.29	6,656,437.36	6,202,128.18
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	877.42	697,838.37	640,500.00



## Managed Account Detail of Securities Held

For the Month Ending April 30, 2023

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
<b>U.S. Treasury Bond / Note</b>											
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	7,144.68	5,646,367.54	5,215,500.00
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	1,114.12	1,181,156.86	1,089,317.19
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	11,143.56	1,808,296.43	1,655,207.81
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	7,118.27	7,342,057.37	6,959,779.69
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	7,901.42	8,271,499.83	7,725,492.18
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	1,667.94	1,944,260.57	1,807,368.75
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	9,005.16	10,383,747.19	9,757,965.63
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	2,521.15	803,871.01	735,694.49
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	9,881.04	3,140,534.50	2,883,374.06
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	13,654.94	4,077,819.50	3,984,631.03
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	2,742.14	3,476,431.96	3,371,625.00
US TREASURY NOTES DTD 11/15/2016 2.000% 11/15/2026	912828U24	2,540,000.00	AA+	Aaa	08/08/22	08/09/22	2,437,606.25	3.01	23,435.36	2,455,011.22	2,401,093.75
US TREASURY NOTES DTD 02/15/2017 2.250% 02/15/2027	912828V98	855,000.00	AA+	Aaa	08/08/22	08/09/22	828,515.04	2.99	3,985.67	832,766.11	813,986.68
US TREASURY N/B NOTES DTD 04/30/2020 0.500% 04/30/2027	912828ZN3	4,840,000.00	AA+	Aaa	08/02/22	08/03/22	4,331,989.06	2.88	65.76	4,411,521.68	4,286,425.00



## Managed Account Detail of Securities Held

For the Month Ending **April 30, 2023**

## 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
<b>U.S. Treasury Bond / Note</b>											
US TREASURY NOTES DTD 06/30/2020 0.500% 06/30/2027	91282ZV5	4,215,000.00	AA+	Aaa	08/25/22	08/26/22	3,705,577.73	3.21	7,044.41	3,776,994.76	3,715,785.94
US TREASURY N/B NOTES DTD 06/30/2022 3.250% 06/30/2027	91282CEW7	4,300,000.00	AA+	Aaa	03/30/23	03/31/23	4,214,000.00	3.76	46,712.02	4,215,717.78	4,242,890.84
US TREASURY NOTES DTD 08/15/2017 2.250% 08/15/2027	9128282R0	2,730,000.00	AA+	Aaa	09/01/22	09/06/22	2,588,274.61	3.40	12,726.17	2,606,893.74	2,587,954.82
US TREASURY N/B NOTES DTD 08/31/2022 3.125% 08/31/2027	91282CFH9	5,030,000.00	AA+	Aaa	03/24/23	03/24/23	4,971,644.14	3.41	26,482.68	4,973,012.14	4,941,975.00
US TREASURY NOTES DTD 09/30/2020 0.375% 09/30/2027	91282CAL5	2,400,000.00	AA+	Aaa	10/28/22	10/31/22	1,998,843.75	4.17	762.30	2,039,518.09	2,089,500.00
US TREASURY N/B NOTES DTD 10/31/2022 4.125% 10/31/2027	91282CFU0	1,790,000.00	AA+	Aaa	12/01/22	12/02/22	1,820,346.09	3.74	200.65	1,817,808.79	1,831,673.35
US TREASURY N/B NOTES DTD 10/31/2022 4.125% 10/31/2027	91282CFU0	4,250,000.00	AA+	Aaa	03/30/23	03/31/23	4,320,224.61	3.73	476.39	4,318,924.93	4,348,945.10
US TREASURY NOTES DTD 10/31/2020 0.500% 10/31/2027	91282CAU5	5,340,000.00	AA+	Aaa	01/04/23	01/06/23	4,547,552.34	3.91	72.55	4,599,361.03	4,664,990.89
US TREASURY N/B NOTES DTD 12/31/2022 3.875% 12/31/2027	91282CGC9	2,945,000.00	AA+	Aaa	02/01/23	02/02/23	2,981,582.42	3.60	38,144.67	2,979,786.96	2,987,334.38
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	1,006.91	506,364.62	474,693.75
US TREASURY N/B NOTES DTD 02/28/2023 4.000% 02/29/2028	91282CGP0	4,825,000.00	AA+	Aaa	03/24/23	03/24/23	4,967,299.80	3.35	32,516.30	4,964,300.69	4,931,300.54
US TREASURY N/B NOTES DTD 03/31/2023 3.625% 03/31/2028	91282CGT2	4,260,000.00	AA+	Aaa	03/30/23	03/31/23	4,253,510.16	3.66	13,079.71	4,253,620.28	4,282,631.25
US TREASURY NOTES DTD 05/15/2018 2.875% 05/15/2028	9128284N7	1,130,000.00	AA+	Aaa	11/30/22	11/30/22	1,067,938.28	4.00	14,987.33	1,072,671.54	1,095,570.26
US TREASURY N/B NOTES DTD 07/31/2021 1.000% 07/31/2028	91282CCR0	2,375,000.00	AA+	Aaa	01/10/23	01/11/23	2,054,746.09	3.71	5,904.70	2,072,116.86	2,089,257.81



## Managed Account Detail of Securities Held

For the Month Ending **April 30, 2023**

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
<b>U.S. Treasury Bond / Note</b>											
US TREASURY N/B DTD 08/15/1998 5.500% 08/15/2028	912810FE3	2,715,000.00	AA+	Aaa	02/27/23	02/28/23	2,886,914.65	4.19	30,937.50	2,881,571.94	2,961,895.31
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	555.84	500,659.20	466,183.62
US TREASURY N/B DTD 11/15/1998 5.250% 11/15/2028	912810FF0	1,000,000.00	AA+	Aaa	11/30/22	11/30/22	1,064,765.63	4.02	24,219.61	1,060,243.64	1,084,062.50
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	2,719.27	507,918.68	476,328.10
US TREASURY N/B NOTES DTD 02/16/1999 5.250% 02/15/2029	912810FG8	1,875,000.00	AA+	Aaa	01/10/23	01/11/23	2,027,856.45	3.74	20,394.51	2,020,306.29	2,034,960.94
US TREASURY NOTES DTD 02/15/2019 2.625% 02/15/2029	9128286B1	2,165,000.00	AA+	Aaa	02/27/23	02/28/23	1,991,630.86	4.15	11,774.43	1,996,563.80	2,062,500.67
US TREASURY N/B NOTES DTD 05/31/2022 2.750% 05/31/2029	91282CES6	670,000.00	AA+	Aaa	08/05/22	08/09/22	662,698.05	2.93	7,693.96	663,476.10	641,839.10
US TREASURY N/B NOTES DTD 05/31/2022 2.750% 05/31/2029	91282CES6	1,145,000.00	AA+	Aaa	11/30/22	11/30/22	1,067,578.32	3.94	13,148.63	1,072,535.39	1,096,874.27
US TREASURY N/B NOTES DTD 05/31/2022 2.750% 05/31/2029	91282CES6	2,675,000.00	AA+	Aaa	01/11/23	01/12/23	2,535,920.90	3.67	30,718.41	2,542,424.38	2,562,566.54
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	1,750.69	500,037.03	466,456.22
US TREASURY N/B DTD 08/15/1999 6.125% 08/15/2029	912810FJ2	1,775,000.00	AA+	Aaa	01/10/23	01/11/23	2,023,083.98	3.72	22,524.60	2,011,751.24	2,029,879.00
US TREASURY N/B NOTES DTD 08/31/2022 3.125% 08/31/2029	91282CFJ5	2,120,000.00	AA+	Aaa	02/27/23	02/28/23	2,000,998.44	4.12	11,161.68	2,004,103.70	2,073,625.00
US TREASURY N/B NOTES DTD 11/30/2022 3.875% 11/30/2029	91282CFY2	1,070,000.00	AA+	Aaa	11/30/22	11/30/22	1,069,289.45	3.89	17,314.01	1,069,331.69	1,093,239.12
US TREASURY N/B NOTES DTD 12/31/2022 3.875% 12/31/2029	91282CGB1	2,030,000.00	AA+	Aaa	01/10/23	01/11/23	2,059,339.84	3.64	26,293.27	2,058,072.21	2,075,675.00



## Managed Account Detail of Securities Held

For the Month Ending **April 30, 2023**

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
<b>U.S. Treasury Bond / Note</b>											
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	1,685.95	504,010.76	478,756.25
US TREASURY N/B NOTES DTD 02/28/2023 4.000% 02/28/2030	91282CGQ8	2,010,000.00	AA+	Aaa	02/27/23	02/28/23	2,000,892.19	4.08	13,545.65	2,001,113.03	2,071,870.21
US TREASURY N/B DTD 11/15/1999 6.250% 05/15/2030	912810FM5	925,000.00	AA+	Aaa	11/30/22	11/30/22	1,065,123.05	3.89	26,670.41	1,057,301.27	1,082,105.51
US TREASURY N/B DTD 11/15/1999 6.250% 05/15/2030	912810FM5	2,160,000.00	AA+	Aaa	01/11/23	01/12/23	2,519,859.38	3.64	62,279.00	2,505,223.31	2,526,862.61
US TREASURY NOTES DTD 05/15/2020 0.625% 05/15/2030	912828Z06	2,535,000.00	AA+	Aaa	01/10/23	01/11/23	2,057,608.01	3.56	7,309.13	2,077,195.15	2,090,979.03
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	760.75	509,964.91	482,117.19
US TREASURY NOTES DTD 08/15/2020 0.625% 08/15/2030	91282CAE1	2,540,000.00	AA+	Aaa	02/27/23	02/28/23	1,995,586.72	3.97	3,289.02	2,007,973.37	2,084,387.50
US TREASURY NOTES DTD 08/15/2020 0.625% 08/15/2030	91282CAE1	2,545,000.00	AA+	Aaa	01/10/23	01/11/23	2,052,204.49	3.56	3,295.49	2,071,752.82	2,088,490.62
US TREASURY NOTES DTD 11/15/2020 0.875% 11/15/2030	91282CAV3	1,330,000.00	AA+	Aaa	11/30/22	11/30/22	1,071,065.63	3.72	5,368.68	1,084,604.68	1,110,134.38
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	1,316.90	506,073.51	479,896.88
US TREASURY NOTES DTD 02/15/2001 5.375% 02/15/2031	912810FP8	1,800,000.00	AA+	Aaa	01/10/23	01/11/23	2,021,273.44	3.61	20,044.89	2,013,042.10	2,034,281.16
US TREASURY NOTES DTD 02/15/2001 5.375% 02/15/2031	912810FP8	1,820,000.00	AA+	Aaa	02/27/23	02/28/23	1,991,620.31	3.98	20,267.61	1,987,962.54	2,056,884.28
US TREASURY N/B NOTES DTD 05/15/2021 1.625% 05/15/2031	91282CCB5	1,265,000.00	AA+	Aaa	11/30/22	11/30/22	1,070,802.73	3.76	9,483.13	1,080,361.66	1,108,851.56
US TREASURY N/B NOTES DTD 05/15/2021 1.625% 05/15/2031	91282CCB5	2,930,000.00	AA+	Aaa	01/11/23	01/12/23	2,530,673.05	3.53	21,964.88	2,544,967.51	2,568,328.13



## Managed Account Detail of Securities Held

For the Month Ending **April 30, 2023**

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
<b>U.S. Treasury Bond / Note</b>											
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	1,456.75	505,733.31	475,839.84
US TREASURY N/B NOTES DTD 08/15/2021 1.250% 08/15/2031	91282CCS8	2,465,000.00	AA+	Aaa	02/27/23	02/28/23	1,994,627.93	3.92	6,383.81	2,004,065.82	2,085,235.94
US TREASURY N/B NOTES DTD 11/15/2021 1.375% 11/15/2031	91282CDJ7	1,305,000.00	AA+	Aaa	11/30/22	11/30/22	1,068,927.54	3.77	8,277.92	1,079,894.23	1,109,657.81
US TREASURY N/B NOTES DTD 11/15/2021 1.375% 11/15/2031	91282CDJ7	2,080,000.00	AA+	Aaa	01/10/23	01/11/23	1,739,075.00	3.55	13,193.92	1,750,685.45	1,768,650.00
US TREASURY N/B NOTES DTD 02/15/2022 1.875% 02/15/2032	91282CDY4	2,365,000.00	AA+	Aaa	02/27/23	02/28/23	1,999,625.98	3.94	9,187.24	2,006,545.10	2,090,438.16
US TREASURY N/B NOTES DTD 05/15/2022 2.875% 05/15/2032	91282CEP2	660,000.00	AA+	Aaa	08/05/22	08/09/22	662,629.69	2.83	8,753.66	662,434.32	631,640.59
US TREASURY N/B NOTES DTD 05/15/2022 2.875% 05/15/2032	91282CEP2	1,150,000.00	AA+	Aaa	11/30/22	11/30/22	1,067,164.06	3.79	15,252.59	1,070,809.42	1,100,585.88
US TREASURY N/B NOTES DTD 05/15/2022 2.875% 05/15/2032	91282CEP2	2,175,000.00	AA+	Aaa	01/10/23	01/11/23	2,056,224.61	3.57	28,847.29	2,060,053.83	2,081,542.86
US TREASURY N/B NOTES DTD 05/15/2022 2.875% 05/15/2032	91282CEP2	2,670,000.00	AA+	Aaa	01/11/23	01/12/23	2,525,548.83	3.56	35,412.53	2,530,164.83	2,555,273.31
US TREASURY N/B NOTES DTD 08/15/2022 2.750% 08/15/2032	91282CFF3	2,195,000.00	AA+	Aaa	02/27/23	02/28/23	1,991,190.82	3.93	12,506.04	1,994,847.12	2,077,018.75
US TREASURY N/B NOTES DTD 11/15/2022 4.125% 11/15/2032	91282CFV8	1,055,000.00	AA+	Aaa	11/30/22	11/30/22	1,084,877.93	3.78	20,076.33	1,083,629.59	1,113,519.59
US TREASURY N/B NOTES DTD 11/15/2022 4.125% 11/15/2032	91282CFV8	1,965,000.00	AA+	Aaa	01/10/23	01/11/23	2,054,269.34	3.57	37,393.35	2,051,538.63	2,073,996.19
US TREASURY N/B NOTES DTD 02/15/2023 3.500% 02/15/2033	91282CGM7	2,065,000.00	AA+	Aaa	02/27/23	02/28/23	1,993,450.98	3.92	14,974.10	1,994,669.67	2,077,260.94
<b>Security Type Sub-Total</b>		<b>241,319,500.00</b>					<b>233,634,304.41</b>	<b>2.44</b>	<b>1,130,305.79</b>	<b>234,179,589.12</b>	<b>228,562,722.53</b>



## Managed Account Detail of Securities Held

For the Month Ending **April 30, 2023**

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
<b>Supra-National Agency Bond / Note</b>											
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	2,038.82	1,869,239.96	1,820,600.21
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	2,211.39	4,188,554.37	3,964,640.85
<b>Security Type Sub-Total</b>		<b>6,060,000.00</b>					<b>6,052,878.90</b>	<b>0.46</b>	<b>4,250.21</b>	<b>6,057,794.33</b>	<b>5,785,241.06</b>
<b>Municipal Bond / Note</b>											
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	4,385.00	2,197,167.87	2,165,904.98
MD ST TXBL GO BONDS DTD 08/05/2020 0.510% 08/01/2024	574193TQ1	647,500.00	AAA	Aaa	07/23/20	08/05/20	647,318.70	0.52	825.56	647,443.01	616,944.48
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	3,708.38	725,000.00	698,247.50
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	2,140.63	625,000.00	588,406.25
CA ST DEPT WTR RES WTR SYS TXBL REV BNDS DTD 08/06/2020 0.560% 12/01/2024	13067WRB0	77,500.00	AAA	Aa1	07/30/20	08/06/20	77,500.00	0.56	180.83	77,500.00	72,513.65
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	1,221.48	300,000.00	280,035.00
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	1,872.94	460,686.63	429,387.00
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	3,459.50	825,000.00	771,003.75
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	4,403.00	1,053,361.58	981,277.50
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	1,864.86	965,000.00	890,637.10



## Managed Account Detail of Securities Held

For the Month Ending **April 30, 2023**

### 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
<b>Municipal Bond / Note</b>											
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	1,945.68	557,500.00	505,312.43
<b>Security Type Sub-Total</b>		<b>8,425,000.00</b>					<b>8,477,779.32</b>	<b>1.26</b>	<b>26,007.86</b>	<b>8,433,659.09</b>	<b>7,999,669.64</b>
<b>Federal Agency Commercial Mortgage-Backed Security</b>											
FANNIEMAE-ACES DTD 04/01/2014 3.346% 03/01/2024	3136AJB54	706,637.33	AA+	Aaa	12/13/19	12/18/19	740,975.49	2.14	1,970.34	713,460.22	700,522.36
<b>Security Type Sub-Total</b>		<b>706,637.33</b>					<b>740,975.49</b>	<b>2.14</b>	<b>1,970.34</b>	<b>713,460.22</b>	<b>700,522.36</b>
<b>Federal Agency Bond / Note</b>											
FREDDIE MAC NOTES DTD 06/26/2020 0.250% 06/26/2023	3137EAES4	2,500.00	AA+	Aaa	06/24/20	06/26/20	2,492.70	0.35	2.17	2,499.63	2,481.82
FREDDIE MAC NOTES DTD 08/21/2020 0.250% 08/24/2023	3137EAEV7	817,500.00	AA+	Aaa	08/19/20	08/21/20	816,666.15	0.28	380.36	817,412.67	805,252.22
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	24,115.06	6,160,476.92	6,112,719.33
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	3,259.13	3,048,439.87	2,966,390.79
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	2,268.80	2,222,063.96	2,161,490.15
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	22,958.20	1,718,886.02	1,695,955.54
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	419.27	750,000.00	721,386.75
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	22,538.75	4,436,737.91	4,192,102.38
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	580.83	2,455,223.72	2,292,675.72



## Managed Account Detail of Securities Held

For the Month Ending April 30, 2023

## CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
<b>Federal Agency Bond / Note</b>											
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	1,700.00	10,908,048.57	10,155,468.16
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	1,865.76	1,001,614.87	930,005.22
FANNIE MAE NOTES DTD 06/19/2020 0.500% 06/17/2025	3135G04Z3	1,490,000.00	AA+	Aaa	09/17/20	09/18/20	1,495,304.40	0.42	2,773.06	1,492,381.32	1,382,252.14
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	7,723.61	4,158,034.12	3,849,896.90
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	2,406.25	2,304,878.79	2,131,644.90
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	632.50	918,000.63	846,277.64
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	2,114.06	3,066,745.70	2,828,591.03
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	1,403.23	3,539,875.38	3,255,650.01
FEDERAL FARM CREDIT BANK (CALLABLE) DTD 09/29/2020 0.530% 09/29/2025	3133EMBH4	2,265,000.00	AA+	Aaa	10/07/20	10/09/20	2,261,036.25	0.57	1,067.07	2,263,074.87	2,077,756.98
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	4,724.58	1,954,621.77	1,795,952.93
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	14,959.17	6,189,429.58	5,686,418.74
FEDERAL HOME LOAN BANK NOTES DTD 08/25/2022 3.375% 09/10/2032	3130AT4C8	875,000.00	AA+	Aaa	11/01/22	11/03/22	779,616.25	4.77	4,183.59	784,360.26	832,780.38
<b>Security Type Sub-Total</b>		<b>60,212,500.00</b>					<b>60,334,741.50</b>	<b>0.89</b>	<b>122,075.45</b>	<b>60,192,806.56</b>	<b>56,723,149.73</b>
<b>Corporate Note</b>											
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	16,440.94	1,774,995.14	1,773,729.10



## Managed Account Detail of Securities Held

For the Month Ending **April 30, 2023**

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
<b>Corporate Note</b>											
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	188.61	242,470.41	239,373.93
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	25,817.50	3,369,960.29	3,347,854.01
US BANK NA CINCINNATI CORP NOTES (CALLAB) DTD 02/04/2019 3.375% 02/05/2024	91159HHV5	1,062,500.00	A+	A3	04/02/19	04/04/19	1,085,598.75	2.89	8,566.41	1,065,811.22	1,045,755.00
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	10,059.38	2,349,968.87	2,277,398.56
PFIZER INC CORP NOTES DTD 03/11/2019 2.950% 03/15/2024	717081ES8	3,200,000.00	A+	A1	06/03/19	06/05/19	3,281,376.00	2.38	12,062.22	3,213,752.35	3,149,942.40
MASTERCARD INC CORP NOTES DTD 03/31/2014 3.375% 04/01/2024	57636OAB0	2,125,000.00	A+	Aa3	04/02/19	04/04/19	2,194,381.25	2.67	5,976.56	2,137,780.76	2,095,046.00
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	3,258.53	1,541,725.34	1,475,754.48
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	36,677.92	4,186,643.32	4,015,314.50
US BANCORP NOTES (CALLABLE) DTD 07/29/2019 2.400% 07/30/2024	91159HHX1	1,650,000.00	A+	A3	08/01/19	08/05/19	1,651,369.50	2.38	10,010.00	1,650,324.58	1,593,855.45
JPMORGAN CHASE & CO CORPORATE NOTES (CAL) DTD 09/16/2020 0.653% 09/16/2024	46647PBS4	1,467,500.00	A-	A1	09/09/20	09/16/20	1,467,500.00	0.65	1,197.85	1,467,500.00	1,438,249.79
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	300.43	1,907,500.00	1,862,374.27
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	9,086.20	2,321,966.54	2,233,262.11



## Managed Account Detail of Securities Held

For the Month Ending **April 30, 2023**

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
<b>Corporate Note</b>											
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	15,849.38	2,753,782.65	2,605,848.58
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	1,140.75	293,584.08	279,390.15
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	6,220.50	1,603,228.87	1,523,512.10
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	13,774.44	3,727,405.29	3,518,374.40
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	3,851.25	2,564,844.25	2,504,506.39
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	1,707.78	1,431,957.11	1,393,709.55
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	6,646.28	1,356,202.39	1,289,209.33
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	30,102.34	1,913,818.00	1,770,835.69
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	11,250.00	2,021,507.11	1,882,104.00
JPMORGAN CHASE & CO CORP NOTES (CALLABLE) DTD 08/10/2021 0.768% 08/09/2025	46647PCM6	1,680,000.00	A-	A1	08/03/21	08/10/21	1,680,000.00	0.77	2,938.88	1,680,000.00	1,580,218.08
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	1,803.59	437,500.00	415,805.25



## Managed Account Detail of Securities Held

For the Month Ending **April 30, 2023**

### 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
<b>Corporate Note</b>											
STATE STREET CORP NOTES (CALLABLE) DTD 10/29/2020 2.901% 03/30/2026	857477BM4	3,750,000.00	A	A1	08/08/22	08/10/22	3,639,037.50	3.78	9,367.81	3,661,096.31	3,610,758.75
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	5,111.25	1,875,000.00	1,805,677.50
TARGET CORP CORP NOTES (CALLABLE) DTD 01/24/2022 1.950% 01/15/2027	87612EBM7	2,140,000.00	A	A2	01/27/22	01/31/22	2,138,694.60	1.96	12,287.17	2,139,022.75	1,990,882.66
MICROSOFT CORP CORP NOTES (CALLABLE) DTD 02/06/2017 3.300% 02/06/2027	594918BY9	2,325,000.00	AAA	Aaa	01/27/23	01/31/23	2,259,644.25	4.07	18,115.63	2,263,653.81	2,283,163.95
TRUIST FINANCIAL CORP NOTES (CALLABLE) DTD 08/03/2020 1.125% 08/03/2027	89788MAC6	2,520,000.00	A-	A3	08/05/22	08/09/22	2,213,719.20	3.83	6,930.00	2,258,315.03	2,144,429.28
INTEL CORP NOTES (CALLABLE) DTD 08/05/2022 3.750% 08/05/2027	458140BY5	2,165,000.00	A	A2	08/10/22	08/12/22	2,165,476.30	3.75	19,394.79	2,165,406.51	2,117,175.15
HOME DEPOT INC CORP NOTES (CALLABLE) DTD 09/14/2017 2.800% 09/14/2027	437076BT8	3,450,000.00	A	A2	01/25/23	01/27/23	3,255,385.50	4.15	12,611.67	3,266,203.81	3,272,418.15
<b>Security Type Sub-Total</b>		<b>64,885,000.00</b>			<b>65,352,606.21</b>			<b>2.20</b>	<b>318,746.06</b>	<b>64,642,926.79</b>	<b>62,535,928.56</b>
<b>Certificate of Deposit</b>											
TORONTO DOMINION BANK NY CERT DEPOS DTD 10/31/2022 5.470% 10/25/2024	89115B6F2	2,800,000.00	A	A1	10/27/22	10/31/22	2,800,000.00	5.44	77,430.89	2,800,000.00	2,797,973.64
<b>Security Type Sub-Total</b>		<b>2,800,000.00</b>			<b>2,800,000.00</b>			<b>5.44</b>	<b>77,430.89</b>	<b>2,800,000.00</b>	<b>2,797,973.64</b>
<b>Asset-Backed Security</b>											
TAOT 2020-A A3 DTD 02/12/2020 1.660% 05/15/2024	89232HAC9	66,256.66	AAA	Aaa	02/04/20	02/12/20	66,251.88	1.66	48.88	66,255.49	66,158.01
NAROT 2020-B A3 DTD 06/30/2020 0.550% 07/15/2024	65479CAD0	35,099.43	AAA	Aaa	06/23/20	06/30/20	35,098.47	0.55	8.58	35,099.14	34,972.77



## Managed Account Detail of Securities Held

For the Month Ending **April 30, 2023**

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	
<b>Asset-Backed Security</b>											
CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/16/2024	14315XAC2	150,000.22	AAA	NR	01/14/20	01/22/20	149,970.79	1.89	126.00	149,990.44	148,806.59
HAROT 2021-1 A3 DTD 02/24/2021 0.270% 04/21/2025	43813GAC5	359,563.11	NR	Aaa	02/17/21	02/24/21	359,556.53	0.27	26.97	359,559.98	350,218.14
HART 2021-A A3 DTD 04/28/2021 0.380% 09/15/2025	44933LAC7	401,602.59	AAA	NR	04/20/21	04/28/21	401,560.34	0.38	67.83	401,579.68	389,731.38
CARMX 2021-1 A3 DTD 01/27/2021 0.340% 12/15/2025	14316NAC3	246,808.24	AAA	NR	01/20/21	01/27/21	246,759.48	0.34	37.30	246,782.01	238,916.28
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	999,949.78	960,876.70
CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314OAC8	652,970.01	AAA	NR	04/13/21	04/21/21	652,829.29	0.52	150.91	652,888.36	630,331.21
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	494,925.22	473,324.45
HAROT 2022-2 A3 DTD 08/24/2022 3.730% 07/20/2026	43815PAC3	310,000.00	AAA	NR	08/15/22	08/24/22	309,981.52	3.73	417.55	309,984.76	304,470.78
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	797,383.94	750,833.41
<b>Security Type Sub-Total</b>		<b>4,514,800.26</b>				<b>4,514,147.36</b>	<b>0.78</b>		<b>1,443.51</b>	<b>4,514,398.80</b>	<b>4,348,639.72</b>
<b>Managed Account Sub-Total</b>		<b>388,923,437.59</b>				<b>381,907,433.19</b>	<b>2.11</b>		<b>1,682,230.11</b>	<b>381,534,634.91</b>	<b>369,453,847.24</b>
<b>Securities Sub-Total</b>		<b>\$388,923,437.59</b>				<b>\$381,907,433.19</b>	<b>2.11%</b>		<b>\$1,682,230.11</b>	<b>\$381,534,634.91</b>	<b>\$369,453,847.24</b>
<b>Accrued Interest</b>											<b>\$1,682,230.11</b>
<b>Total Investments</b>											<b>\$371,136,077.35</b>



## Managed Account Fair Market Value &amp; Analytics

For the Month Ending April 30, 2023

## CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
<b>U.S. Treasury Bond / Note</b>										
US TREASURY NOTES DTD 08/01/2016 1.250% 07/31/2023	912828S92	2,500.00	NOMURA		99.02	2,475.39	81.25	(18.51)	0.26	5.16
US TREASURY NOTES DTD 09/30/2016 1.375% 09/30/2023	912828T26	155,000.00	MERRILL		98.53	152,723.44	(1,749.80)	(2,223.68)	0.43	4.96
US TREASURY NOTES DTD 11/15/2013 2.750% 11/15/2023	912828WE6	12,500.00	TD		98.81	12,351.56	(274.90)	(163.06)	0.54	5.00
US TREASURY NOTES DTD 11/15/2020 0.250% 11/15/2023	91282CAW1	1,572,500.00	CITIGRP		97.50	1,533,187.50	(37,592.58)	(38,870.23)	0.55	4.99
US TREASURY NOTES DTD 11/30/2016 2.125% 11/30/2023	912828U57	4,257,500.00	BNP_PARI		98.38	4,188,315.63	6,984.97	(60,100.34)	0.59	4.97
US TREASURY NOTES DTD 12/31/2018 2.625% 12/31/2023	9128285U0	230,000.00	MERRILL		98.50	226,550.00	(4,132.81)	(3,542.82)	0.67	4.93
US TREASURY NOTES DTD 02/28/2019 2.375% 02/29/2024	9128286G0	763,000.00	WELLS_F		97.95	747,382.31	(55,138.71)	(28,522.51)	0.83	4.91
US TREASURY NOTES DTD 02/28/2019 2.375% 02/29/2024	9128286G0	946,500.00	WELLS_F		97.95	927,126.28	(68,140.65)	(35,297.62)	0.83	4.91
US TREASURY NOTES DTD 03/31/2017 2.125% 03/31/2024	912828W71	2,965,000.00	RBC		97.53	2,891,801.56	(154,735.94)	(106,713.85)	0.92	4.91
US TREASURY N/B NOTES DTD 04/15/2021 0.375% 04/15/2024	91282CBV2	1,570,000.00	TD		95.84	1,504,746.88	(64,394.52)	(64,927.19)	0.96	4.86
US TREASURY NOTES DTD 05/01/2017 2.000% 04/30/2024	912828X70	2,257,500.00	MORGAN_S		97.22	2,194,713.28	(73,016.01)	(64,871.42)	0.99	4.88
US TREASURY NOTES DTD 06/30/2017 2.000% 06/30/2024	912828XX3	5,715,000.00	RBC		96.98	5,542,657.32	(231,278.62)	(186,107.32)	1.16	4.68
US TREASURY NOTES DTD 07/31/2017 2.125% 07/31/2024	9128282N9	1,250,000.00	HSBC		96.98	1,212,304.75	(77,148.37)	(47,607.33)	1.24	4.63
US TREASURY N/B NOTES DTD 08/15/2021 0.375% 08/15/2024	91282CCT6	3,010,000.00	CITIGRP		94.80	2,853,386.09	(152,616.25)	(154,884.40)	1.30	4.56
US TREASURY NOTES DTD 08/31/2017 1.875% 08/31/2024	9128282U3	7,137,500.00	RBS		96.56	6,892,148.44	(675,553.22)	(398,256.45)	1.33	4.56
US TREASURY N/B NOTES DTD 09/15/2021 0.375% 09/15/2024	91282CCX7	1,577,500.00	JPM_CHA		94.59	1,492,216.41	(79,552.83)	(82,602.13)	1.38	4.47
US TREASURY NOTES DTD 10/31/2019 1.500% 10/31/2024	912828YM6	1,060,000.00	BNP_PAR		95.83	1,015,778.07	(90,265.68)	(62,446.89)	1.48	4.40



## Managed Account Fair Market Value &amp; Analytics

For the Month Ending April 30, 2023

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
<b>U.S. Treasury Bond / Note</b>										
US TREASURY NOTES DTD 10/31/2017 2.250% 10/31/2024	9128283D0	1,700,000.00	MORGAN_S		96.91	1,647,406.25	(108,175.78)	(69,341.57)	1.47	4.40
US TREASURY NOTES DTD 11/30/2017 2.125% 11/30/2024	9128283J7	5,457,500.00	RBS		96.66	5,275,014.84	(308,903.03)	(223,399.61)	1.56	4.33
US TREASURY NOTES DTD 02/29/2020 1.125% 02/28/2025	912828ZC7	1,387,500.00	HSBC		94.70	1,314,005.79	(102,436.59)	(88,527.17)	1.82	4.15
US TREASURY NOTES DTD 02/29/2020 1.125% 02/28/2025	912828ZC7	3,085,000.00	MERRILL		94.70	2,921,591.25	(217,516.76)	(192,577.37)	1.82	4.15
US TREASURY NOTES DTD 04/30/2020 0.375% 04/30/2025	912828ZL7	2,997,500.00	NOMURA		92.98	2,787,206.79	(171,185.20)	(191,055.44)	2.00	4.06
US TREASURY NOTES DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	1,597,500.00	GOLDMAN		92.41	1,476,189.84	(94,913.97)	(105,991.46)	2.17	3.94
US TREASURY NOTES DTD 08/31/2020 0.250% 08/31/2025	91282CAJ0	2,725,000.00	BARCLAY		91.89	2,504,019.39	(179,466.94)	(196,924.12)	2.33	3.92
US TREASURY NOTES DTD 08/31/2020 0.250% 08/31/2025	91282CAJ0	6,095,000.00	NOMURA		91.89	5,600,733.29	(403,794.05)	(441,839.28)	2.33	3.92
US TREASURY NOTES DTD 10/31/2020 0.250% 10/31/2025	91282CAT8	3,500,000.00	TD		91.47	3,201,406.25	(224,492.19)	(253,015.81)	2.50	3.86
US TREASURY NOTES DTD 11/30/2020 0.375% 11/30/2025	91282CAZ4	6,772,500.00	WELLS_F		91.58	6,202,128.18	(387,302.68)	(454,309.18)	2.58	3.83
US TREASURY NOTES DTD 12/31/2020 0.375% 12/31/2025	91282CBC4	700,000.00	JPM_CHA		91.50	640,500.00	(55,480.47)	(57,338.37)	2.66	3.75
US TREASURY NOTES DTD 12/31/2020 0.375% 12/31/2025	91282CBC4	5,700,000.00	WELLS_F		91.50	5,215,500.00	(391,207.03)	(430,867.54)	2.66	3.75
US TREASURY NOTES DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	1,195,000.00	BNP_PAR		91.16	1,089,317.19	(82,716.40)	(91,839.67)	2.74	3.79
US TREASURY NOTES DTD 01/31/2019 2.625% 01/31/2026	9128286A3	1,707,500.00	BARCLAY		96.94	1,655,207.81	(234,847.95)	(153,088.62)	2.66	3.81
US TREASURY NOTES DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	7,635,000.00	NOMURA		91.16	6,959,779.69	(256,190.04)	(382,277.68)	2.74	3.79
US TREASURY NOTES DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	8,475,000.00	MORGAN_		91.16	7,725,492.18	(448,910.16)	(546,007.65)	2.74	3.79
US TREASURY NOTES DTD 02/28/2021 0.500% 02/28/2026	91282CBQ3	1,980,000.00	WELLS_F		91.28	1,807,368.75	(119,264.06)	(136,891.82)	2.82	3.77



## Managed Account Fair Market Value &amp; Analytics

For the Month Ending April 30, 2023

## CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
<b>U.S. Treasury Bond / Note</b>										
US TREASURY NOTES DTD 02/28/2021 0.500% 02/28/2026	91282CBO3	10,690,000.00	CITIGRP		91.28	9,757,965.63	(491,907.03)	(625,781.56)	2.82	3.77
US TREASURY N/B NOTES DTD 05/31/2021 0.750% 05/31/2026	91282CCF6	805,000.00	RBC		91.39	735,694.49	(67,481.68)	(68,176.52)	3.05	3.73
US TREASURY N/B NOTES DTD 05/31/2021 0.750% 05/31/2026	91282CCF6	3,155,000.00	CITIGRP		91.39	2,883,374.06	(249,812.07)	(257,160.44)	3.05	3.73
US TREASURY N/B NOTES DTD 05/31/2021 0.750% 05/31/2026	91282CCF6	4,360,000.00	CITIGRP		91.39	3,984,631.03	(11,240.85)	(93,188.47)	3.05	3.73
US TREASURY N/B NOTES DTD 09/30/2021 0.875% 09/30/2026	91282CCZ2	3,700,000.00	RBC		91.13	3,371,625.00	(35,121.09)	(104,806.96)	3.38	3.66
US TREASURY NOTES DTD 11/15/2016 2.000% 11/15/2026	912828U24	2,540,000.00	BARCLAY		94.53	2,401,093.75	(36,512.50)	(53,917.47)	3.41	3.66
US TREASURY NOTES DTD 02/15/2017 2.250% 02/15/2027	912828V98	855,000.00	BARCLAY		95.20	813,986.68	(14,528.36)	(18,779.43)	3.64	3.61
US TREASURY N/B NOTES DTD 04/30/2020 0.500% 04/30/2027	912828ZN3	4,840,000.00	HSBC		88.56	4,286,425.00	(45,564.06)	(125,096.68)	3.96	3.60
US TREASURY NOTES DTD 06/30/2020 0.500% 06/30/2027	912828ZV5	4,215,000.00	CITIGRP		88.16	3,715,785.94	10,208.21	(61,208.82)	4.13	3.58
US TREASURY N/B NOTES DTD 06/30/2022 3.250% 06/30/2027	91282CEW7	4,300,000.00	RBC		98.67	4,242,890.84	28,890.84	27,173.06	3.89	3.60
US TREASURY NOTES DTD 08/15/2017 2.250% 08/15/2027	9128282R0	2,730,000.00	HSBC		94.80	2,587,954.82	(319.79)	(18,938.92)	4.10	3.57
US TREASURY N/B NOTES DTD 08/31/2022 3.125% 08/31/2027	91282CFH9	5,030,000.00	MERRILL		98.25	4,941,975.00	(29,669.14)	(31,037.14)	4.07	3.56
US TREASURY NOTES DTD 09/30/2020 0.375% 09/30/2027	91282CAL5	2,400,000.00	BARCLAY		87.06	2,089,500.00	90,656.25	49,981.91	4.39	3.57
US TREASURY N/B NOTES DTD 10/31/2022 4.125% 10/31/2027	91282CFU0	1,790,000.00	BNP_PAR		102.33	1,831,673.35	11,327.26	13,864.56	4.08	3.56
US TREASURY N/B NOTES DTD 10/31/2022 4.125% 10/31/2027	91282CFU0	4,250,000.00	BARCLAY		102.33	4,348,945.10	28,720.49	30,020.17	4.08	3.56
US TREASURY NOTES DTD 10/31/2020 0.500% 10/31/2027	91282CAU5	5,340,000.00	WELLS_F		87.36	4,664,990.89	117,438.55	65,629.86	4.44	3.57
US TREASURY N/B NOTES DTD 12/31/2022 3.875% 12/31/2027	91282CGC9	2,945,000.00	HSBC		101.44	2,987,334.38	5,751.96	7,547.42	4.27	3.54



## Managed Account Fair Market Value &amp; Analytics

For the Month Ending April 30, 2023

## CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
<b>U.S. Treasury Bond / Note</b>										
US TREASURY NOTES DTD 01/31/2021 0.750% 01/31/2028	91282CBJ9	540,000.00	BARCLAY		87.91	474,693.75	(23,688.28)	(31,670.87)	4.67	3.54
US TREASURY N/B NOTES DTD 02/28/2023 4.000% 02/29/2028	91282CGP0	4,825,000.00	CITIGRP		102.20	4,931,300.54	(35,999.26)	(33,000.15)	4.43	3.50
US TREASURY N/B NOTES DTD 03/31/2023 3.625% 03/31/2028	91282CGT2	4,260,000.00	BNP_PAR		100.53	4,282,631.25	29,121.09	29,010.97	4.54	3.51
US TREASURY NOTES DTD 05/15/2018 2.875% 05/15/2028	9128284N7	1,130,000.00	NOMURA		96.95	1,095,570.26	27,631.98	22,898.72	4.67	3.54
US TREASURY N/B NOTES DTD 07/31/2021 1.000% 07/31/2028	91282CCR0	2,375,000.00	BARCLAY		87.97	2,089,257.81	34,511.72	17,140.95	5.11	3.53
US TREASURY N/B DTD 08/15/1998 5.500% 08/15/2028	912810FE3	2,715,000.00	GOLDMAN		109.09	2,961,895.31	74,980.66	80,323.37	4.66	3.60
US TREASURY N/B NOTES DTD 09/30/2021 1.250% 09/30/2028	91282CCY5	525,000.00	BARCLAY		88.80	466,183.62	(29,408.17)	(34,475.58)	5.24	3.54
US TREASURY N/B DTD 11/15/1998 5.250% 11/15/2028	912810FF0	1,000,000.00	MORGAN_		108.41	1,084,062.50	19,296.87	23,818.86	4.81	3.56
US TREASURY NOTES DTD 02/15/2019 2.625% 02/15/2029	9128286B1	500,000.00	WELLS_F		95.27	476,328.10	(33,105.49)	(31,590.58)	5.38	3.54
US TREASURY N/B NOTES DTD 02/16/1999 5.250% 02/15/2029	912810FG8	1,875,000.00	GOLDMAN		108.53	2,034,960.94	7,104.49	14,654.65	5.06	3.60
US TREASURY NOTES DTD 02/15/2019 2.625% 02/15/2029	9128286B1	2,165,000.00	MERRILL		95.27	2,062,500.67	70,869.81	65,936.87	5.38	3.54
US TREASURY N/B NOTES DTD 05/31/2022 2.750% 05/31/2029	91282CES6	670,000.00	BARCLAY		95.80	641,839.10	(20,858.95)	(21,637.00)	5.57	3.52
US TREASURY N/B NOTES DTD 05/31/2022 2.750% 05/31/2029	91282CES6	1,145,000.00	HSBC		95.80	1,096,874.27	29,295.95	24,338.88	5.57	3.52
US TREASURY N/B NOTES DTD 05/31/2022 2.750% 05/31/2029	91282CES6	2,675,000.00	WELLS_F		95.80	2,562,566.54	26,645.64	20,142.16	5.57	3.52
US TREASURY NOTES DTD 08/15/2019 1.625% 08/15/2029	912828YB0	520,000.00	NOMURA		89.70	466,456.22	(30,062.53)	(33,580.81)	5.97	3.46
US TREASURY N/B DTD 08/15/1999 6.125% 08/15/2029	912810FJ2	1,775,000.00	CSFB		114.36	2,029,879.00	6,795.02	18,127.76	5.34	3.56
US TREASURY N/B NOTES DTD 08/31/2022 3.125% 08/31/2029	91282CFJ5	2,120,000.00	JPM_CHA		97.81	2,073,625.00	72,626.56	69,521.30	5.76	3.51



## Managed Account Fair Market Value &amp; Analytics

For the Month Ending April 30, 2023

## CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
<b>U.S. Treasury Bond / Note</b>										
US TREASURY N/B NOTES DTD 11/30/2022 3.875% 11/30/2029	91282CFY2	1,070,000.00	BARCLAY		102.17	1,093,239.12	23,949.67	23,907.43	5.80	3.50
US TREASURY N/B NOTES DTD 12/31/2022 3.875% 12/31/2029	91282CGB1	2,030,000.00	JPM_CHA		102.25	2,075,675.00	16,335.16	17,602.79	5.88	3.49
US TREASURY NOTES DTD 02/15/2020 1.500% 02/15/2030	91282BZ94	542,500.00	BNP_PAR		88.25	478,756.25	(19,284.18)	(25,254.51)	6.44	3.45
US TREASURY N/B NOTES DTD 02/28/2023 4.000% 02/28/2030	91282CGQ8	2,010,000.00	BNP_PAR		103.08	2,071,870.21	70,978.02	70,757.18	6.03	3.49
US TREASURY N/B DTD 11/15/1999 6.250% 05/15/2030	912810FM5	925,000.00	JPM_CHA		116.98	1,082,105.51	16,982.46	24,804.24	5.78	3.51
US TREASURY N/B DTD 11/15/1999 6.250% 05/15/2030	912810FM5	2,160,000.00	NOMURA		116.98	2,526,862.61	7,003.23	21,639.30	5.78	3.51
US TREASURY NOTES DTD 05/15/2020 0.625% 05/15/2030	91282BZ06	2,535,000.00	GOLDMAN		82.48	2,090,979.03	33,371.02	13,783.88	6.86	3.45
US TREASURY NOTES DTD 08/15/2020 0.625% 08/15/2030	91282CAE1	587,500.00	BARCLAY		82.06	482,117.19	(16,638.18)	(27,847.72)	7.12	3.42
US TREASURY NOTES DTD 08/15/2020 0.625% 08/15/2030	91282CAE1	2,540,000.00	MERRILL		82.06	2,084,387.50	88,800.78	76,414.13	7.12	3.42
US TREASURY NOTES DTD 08/15/2020 0.625% 08/15/2030	91282CAE1	2,545,000.00	RBS		82.06	2,088,490.62	36,286.13	16,737.80	7.12	3.42
US TREASURY NOTES DTD 11/15/2020 0.875% 11/15/2030	91282CAV3	1,330,000.00	JPM_CHA		83.47	1,110,134.38	39,068.75	25,529.70	7.26	3.38
US TREASURY NOTES DTD 02/15/2021 1.125% 02/15/2031	91282CBL4	565,000.00	JPM_CHA		84.94	479,896.88	(18,208.00)	(26,176.63)	7.44	3.34
US TREASURY NOTES DTD 02/15/2001 5.375% 02/15/2031	912810FP8	1,800,000.00	CITIGRP		113.02	2,034,281.16	13,007.72	21,239.06	6.51	3.46
US TREASURY NOTES DTD 02/15/2001 5.375% 02/15/2031	912810FP8	1,820,000.00	BARCLAY		113.02	2,056,884.28	65,263.97	68,921.74	6.51	3.46
US TREASURY N/B NOTES DTD 05/15/2021 1.625% 05/15/2031	91282CCB5	1,265,000.00	BARCLAY		87.66	1,108,851.56	38,048.83	28,489.90	7.47	3.39
US TREASURY N/B NOTES DTD 05/15/2021 1.625% 05/15/2031	91282CCB5	2,930,000.00	GOLDMAN		87.66	2,568,328.13	37,655.08	23,360.62	7.47	3.39
US TREASURY N/B NOTES DTD 08/15/2021 1.250% 08/15/2031	91282CCS8	562,500.00	NOMURA		84.59	475,839.84	(22,675.78)	(29,893.47)	7.84	3.40

**Managed Account Fair Market Value & Analytics**

 For the Month Ending **April 30, 2023**
**CITY OF STOCKTON RESERVE PORTFOLIO - 81140000**

<b>Security Type/Description</b>	<b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>Broker</b>	<b>Next Call Date</b>	<b>Market Price</b>	<b>Market Value</b>	<b>Unreal G/L On Cost</b>	<b>Unreal G/L Amort Cost</b>	<b>Effective Duration</b>	<b>YTM at Mkt</b>
<b>U.S. Treasury Bond / Note</b>											
US TREASURY N/B NOTES DTD 08/15/2021 1.250% 08/15/2031		91282CCS8	2,465,000.00	NOMURA		84.59	2,085,235.94	90,608.01	81,170.12	7.84	3.40
US TREASURY N/B NOTES DTD 11/15/2021 1.375% 11/15/2031		91282CDJ7	1,305,000.00	BARCLAY		85.03	1,109,657.81	40,730.27	29,763.58	7.98	3.41
US TREASURY N/B NOTES DTD 11/15/2021 1.375% 11/15/2031		91282CDJ7	2,080,000.00	GOLDMAN		85.03	1,768,650.00	29,575.00	17,964.55	7.98	3.41
US TREASURY N/B NOTES DTD 02/15/2022 1.875% 02/15/2032		91282CDY4	2,365,000.00	JPM_CHA		88.39	2,090,438.16	90,812.18	83,893.06	8.07	3.41
US TREASURY N/B NOTES DTD 05/15/2022 2.875% 05/15/2032		91282CEP2	660,000.00	BNP_PAR		95.70	631,640.59	(30,989.10)	(30,793.73)	7.89	3.43
US TREASURY N/B NOTES DTD 05/15/2022 2.875% 05/15/2032		91282CEP2	1,150,000.00	GOLDMAN		95.70	1,100,585.88	33,421.82	29,776.46	7.89	3.43
US TREASURY N/B NOTES DTD 05/15/2022 2.875% 05/15/2032		91282CEP2	2,175,000.00	GOLDMAN		95.70	2,081,542.86	25,318.25	21,489.03	7.89	3.43
US TREASURY N/B NOTES DTD 05/15/2022 2.875% 05/15/2032		91282CEP2	2,670,000.00	BARCLAY		95.70	2,555,273.31	29,724.48	25,108.48	7.89	3.43
US TREASURY N/B NOTES DTD 08/15/2022 2.750% 08/15/2032		91282CFF3	2,195,000.00	JPM_CHA		94.63	2,077,018.75	85,827.93	82,171.63	8.19	3.43
US TREASURY N/B NOTES DTD 11/15/2022 4.125% 11/15/2032		91282CFV8	1,055,000.00	CITIGRP		105.55	1,113,519.59	28,641.66	29,890.00	7.90	3.44
US TREASURY N/B NOTES DTD 11/15/2022 4.125% 11/15/2032		91282CFV8	1,965,000.00	GOLDMAN		105.55	2,073,996.19	19,726.85	22,457.56	7.90	3.44
US TREASURY N/B NOTES DTD 02/15/2023 3.500% 02/15/2033		91282CGM7	2,065,000.00	CITIGRP		100.59	2,077,260.94	83,809.96	82,591.27	8.33	3.43
<b>Security Type Sub-Total</b>			<b>241,319,500.00</b>				<b>228,562,722.53</b>	<b>(5,071,581.88)</b>	<b>(5,616,866.59)</b>	<b>3.88</b>	<b>3.81</b>
<b>Supra-National Agency Bond / Note</b>											
INTL BK RECON & DEVELOP NOTES DTD 11/24/2020 0.250% 11/24/2023		459058JM6	1,870,000.00	TD		97.36	1,820,600.21	(45,379.29)	(48,639.75)	0.57	5.04
INTER-AMERICAN DEVEL BK NOTES DTD 09/23/2021 0.500% 09/23/2024		4581X0DZ8	4,190,000.00	JPM_CHA		94.62	3,964,640.85	(222,258.55)	(223,913.52)	1.40	4.52
<b>Security Type Sub-Total</b>			<b>6,060,000.00</b>				<b>5,785,241.06</b>	<b>(267,637.84)</b>	<b>(272,553.27)</b>	<b>1.14</b>	<b>4.68</b>



## Managed Account Fair Market Value & Analytics

For the Month Ending **April 30, 2023**

### CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
<b>Municipal Bond / Note</b>										
CA ST TXBL GO BONDS DTD 10/24/2019 2.400% 10/01/2023	13063DRJ9	2,192,500.00	MORGAN_S		98.79	2,165,904.98	(70,466.94)	(31,262.89)	0.43	5.35
MD ST TXBL GO BONDS DTD 08/05/2020 0.510% 08/01/2024	574193TQ1	647,500.00	JPM_CHA		95.28	616,944.48	(30,374.22)	(30,498.53)	1.25	4.42
SAN DIEGO CCD, CA TXBL GO BONDS DTD 10/16/2019 2.046% 08/01/2024	797272OP9	725,000.00	RBC		96.31	698,247.50	(26,752.50)	(26,752.50)	1.24	5.12
CA ST UNIV TXBL REV BONDS DTD 09/17/2020 0.685% 11/01/2024	13077DNC2	625,000.00	GOLDMAN		94.15	588,406.25	(36,593.75)	(36,593.75)	1.50	4.77
CA ST DEPT WTR RES WTR SYS TXBL REV BNDS DTD 08/06/2020 0.560% 12/01/2024	13067WRB0	77,500.00	MORGAN_		93.57	72,513.65	(4,986.35)	(4,986.35)	1.58	4.82
UNIV OF CAL TXBL REV BONDS DTD 07/16/2020 0.883% 05/15/2025	91412HGE7	300,000.00	JPM_CHA	04/15/25	93.35	280,035.00	(19,965.00)	(19,965.00)	1.94	4.32
UNIV OF CAL TXBL REV BONDS DTD 07/16/2020 0.883% 05/15/2025	91412HGE7	460,000.00	JPM_CHA	04/15/25	93.35	429,387.00	(32,278.20)	(31,299.63)	1.94	4.32
FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025	341271AD6	825,000.00	MERRILL		93.46	771,003.75	(53,996.25)	(53,996.25)	2.14	4.46
FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025	341271AD6	1,050,000.00	MERRILL		93.46	981,277.50	(76,146.00)	(72,084.08)	2.14	4.46
LOS ANGELES CCD, CA TXBL GO BONDS DTD 11/10/2020 0.773% 08/01/2025	54438CYK2	965,000.00	MERRILL		92.29	890,637.10	(74,362.90)	(74,362.90)	2.24	4.40
NJ TURNPIKE AUTHORITY TXBL REV BONDS DTD 02/04/2021 1.047% 01/01/2026	646140DP5	557,500.00	CITIGRP		90.64	505,312.43	(52,187.57)	(52,187.57)	2.63	4.83
<b>Security Type Sub-Total</b>		<b>8,425,000.00</b>				<b>7,999,669.64</b>	<b>(478,109.68)</b>	<b>(433,989.45)</b>	<b>1.50</b>	<b>4.79</b>
<b>Federal Agency Commercial Mortgage-Backed Security</b>										
FANNIEMAE-ACES DTD 04/01/2014 3.346% 03/01/2024	3136AJB54	706,637.33	JPM_CHAS		99.13	700,522.36	(40,453.13)	(12,937.86)	0.78	4.40
<b>Security Type Sub-Total</b>		<b>706,637.33</b>				<b>700,522.36</b>	<b>(40,453.13)</b>	<b>(12,937.86)</b>	<b>0.78</b>	<b>4.40</b>
<b>Federal Agency Bond / Note</b>										



## Managed Account Fair Market Value &amp; Analytics

For the Month Ending April 30, 2023

## CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
<b>Federal Agency Bond / Note</b>										
FREDDIE MAC NOTES DTD 06/26/2020 0.250% 06/26/2023	3137EAES4	2,500.00	TD		99.27	2,481.82	(10.88)	(17.81)	0.16	4.96
FREDDIE MAC NOTES DTD 08/21/2020 0.250% 08/24/2023	3137EAEV7	817,500.00	CITIGRP		98.50	805,252.22	(11,413.93)	(12,160.45)	0.32	5.05
FANNIE MAE NOTES DTD 09/14/2018 2.875% 09/12/2023	3135G0U43	6,162,500.00	HSBC		99.19	6,112,719.33	(23,405.17)	(47,757.59)	0.37	5.10
FANNIE MAE NOTES DTD 11/25/2020 0.250% 11/27/2023	3135G06H1	3,047,500.00	MORGAN_		97.34	2,966,390.79	(85,741.41)	(82,049.08)	0.58	5.00
FREDDIE MAC NOTES DTD 12/04/2020 0.250% 12/04/2023	3137EAFA2	2,222,500.00	CITIGRP		97.25	2,161,490.15	(58,809.57)	(60,573.81)	0.60	4.99
FEDERAL HOME LOAN BANKS NOTES DTD 12/09/2013 3.375% 12/08/2023	3130A0F70	1,712,500.00	DAIWA		99.03	1,695,955.54	(67,748.21)	(22,930.48)	0.60	5.01
FEDERAL FARM CREDIT BANK NOTES DTD 04/08/2020 0.875% 04/08/2024	3133ELVX9	750,000.00	STIFEL		96.18	721,386.75	(28,613.25)	(28,613.25)	0.94	5.09
FANNIE MAE NOTES DTD 01/10/2020 1.625% 01/07/2025	3135G0X24	4,380,000.00	MORGAN_		95.71	4,192,102.38	(350,570.82)	(244,635.53)	1.67	4.29
FEDERAL HOME LOAN BANK NOTES DTD 04/16/2020 0.500% 04/14/2025	3130AJHU6	2,460,000.00	CITIGRP		93.20	2,292,675.72	(155,122.68)	(162,548.00)	1.95	4.16
FANNIE MAE NOTES DTD 04/24/2020 0.625% 04/22/2025	3135G03U5	10,880,000.00	TD		93.34	10,155,468.16	(793,837.44)	(752,580.41)	1.97	4.17
FANNIE MAE NOTES DTD 06/19/2020 0.500% 06/17/2025	3135G04Z3	1,002,500.00	NOMURA		92.77	930,005.22	(70,419.61)	(71,609.65)	2.12	4.08
FANNIE MAE NOTES DTD 06/19/2020 0.500% 06/17/2025	3135G04Z3	1,490,000.00	WELLS_F		92.77	1,382,252.14	(113,052.26)	(110,129.18)	2.12	4.08
FANNIE MAE NOTES DTD 06/19/2020 0.500% 06/17/2025	3135G04Z3	4,150,000.00	RBS		92.77	3,849,896.90	(317,823.60)	(308,137.22)	2.12	4.08
FREDDIE MAC NOTES DTD 07/23/2020 0.375% 07/21/2025	3137EAEU9	2,310,000.00	WELLS_F		92.28	2,131,644.90	(166,851.30)	(173,233.89)	2.22	4.04
FANNIE MAE NOTES DTD 08/27/2020 0.375% 08/25/2025	3135G05X7	920,000.00	BARCLAY		91.99	846,277.64	(69,416.76)	(71,722.99)	2.32	4.03
FANNIE MAE NOTES DTD 08/27/2020 0.375% 08/25/2025	3135G05X7	3,075,000.00	NOMURA		91.99	2,828,591.03	(229,188.97)	(238,154.67)	2.32	4.03
FREDDIE MAC NOTES DTD 09/25/2020 0.375% 09/23/2025	3137EAEX3	3,545,000.00	CITIGRP		91.84	3,255,650.01	(278,679.54)	(284,225.37)	2.39	3.98



## Managed Account Fair Market Value & Analytics

For the Month Ending **April 30, 2023**

### CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
<b>Federal Agency Bond / Note</b>										
FEDERAL FARM CREDIT BANK (CALLABLE) DTD 09/29/2020 0.530% 09/29/2025	3133EMBH4	2,265,000.00	MORGAN_		91.73	2,077,756.98	(183,279.27)	(185,317.89)	2.41	4.17
FANNIE MAE NOTES DTD 11/12/2020 0.500% 11/07/2025	3135G06G3	1,955,000.00	NOMURA		91.86	1,795,952.93	(158,304.17)	(158,668.84)	2.51	3.92
FANNIE MAE NOTES DTD 11/12/2020 0.500% 11/07/2025	3135G06G3	6,190,000.00	WELLS_F		91.86	5,686,418.74	(502,467.06)	(503,010.84)	2.51	3.92
FEDERAL HOME LOAN BANK NOTES DTD 08/25/2022 3.375% 09/10/2032	3130AT4C8	875,000.00	WELLS_F		95.17	832,780.38	53,164.13	48,420.12	8.03	4.00
<b>Security Type Sub-Total</b>		<b>60,212,500.00</b>				<b>56,723,149.73</b>	<b>(3,611,591.77)</b>	<b>(3,469,656.83)</b>	<b>1.82</b>	<b>4.33</b>
<b>Corporate Note</b>										
AMERICAN HONDA FINANCE DTD 01/10/2020 1.950% 05/10/2023	02665WDH1	1,775,000.00	SOCGEN		99.93	1,773,729.10	(614.15)	(1,266.04)	0.03	4.49
PACCAR FINANCIAL CORP CORPORATE NOTES DTD 08/11/2020 0.350% 08/11/2023	69371R090	242,500.00	BNP_PAR		98.71	239,373.93	(2,808.39)	(3,096.48)	0.29	5.01
BANK OF NY MELLON CORP CORP NOTES DTD 08/13/2018 3.450% 08/11/2023	06406RAJ6	3,367,500.00	HSBC		99.42	3,347,854.01	(59,517.19)	(22,106.28)	0.29	5.52
US BANK NA CINCINNATI CORP NOTES (CALLAB) DTD 02/04/2019 3.375% 02/05/2024	91159HHV5	1,062,500.00	KEYBANC	01/05/24	98.42	1,045,755.00	(39,843.75)	(20,056.22)	0.68	5.50
MERCK & CO INC (CALLABLE) CORP NOTES DTD 03/07/2019 2.900% 03/07/2024	58933YAU9	2,312,500.00	CITIGRP	02/07/24	98.48	2,277,398.56	(142,193.31)	(72,570.31)	0.77	4.73
PFIZER INC CORP NOTES DTD 03/11/2019 2.950% 03/15/2024	717081ES8	3,200,000.00	SUNTRUST	02/15/24	98.44	3,149,942.40	(131,433.60)	(63,809.95)	0.79	4.79
MASTERCARD INC CORP NOTES DTD 03/31/2014 3.375% 04/01/2024	57636QAB0	2,125,000.00	US_BANCO		98.59	2,095,046.00	(99,335.25)	(42,734.76)	0.92	4.96
AMAZON.COM INC CORPORATE NOTES DTD 05/12/2021 0.450% 05/12/2024	023135BW5	1,542,500.00	JPM_CHA		95.67	1,475,754.48	(64,493.47)	(65,970.86)	1.04	4.79
WALMART INC CORPORATE NOTES DTD 04/23/2019 2.850% 07/08/2024	931142EL3	4,100,000.00	WELLS_F	06/08/24	97.93	4,015,314.50	(403,378.50)	(171,328.82)	1.09	4.65
US BANCORP NOTES (CALLABLE) DTD 07/29/2019 2.400% 07/30/2024	91159HHX1	1,650,000.00	MIZUHO	06/28/24	96.60	1,593,855.45	(57,514.05)	(56,469.13)	1.15	5.24



## Managed Account Fair Market Value &amp; Analytics

For the Month Ending April 30, 2023

## CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
<b>Corporate Note</b>										
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	98.01	1,438,249.79	(29,250.21)	(29,250.21)	0.39	2.13
BANK OF AMERICA CORP (CALLABLE) CORPORAT DTD 10/21/2020 0.810% 10/24/2024	06051GJH3	1,907,500.00	MERRILL	10/24/23	97.63	1,862,374.27	(45,125.73)	(45,125.73)	0.49	2.44
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 01/10/2022 1.250% 01/10/2025	24422EVY2	2,357,500.00	STIFEL		94.73	2,233,262.11	(64,805.31)	(88,704.43)	1.68	4.51
MICROSOFT CORP (CALLABLE) NOTES DTD 02/12/2015 2.700% 02/12/2025	594918BB9	2,675,000.00	JSEB	11/12/24	97.41	2,605,848.58	(258,033.17)	(147,934.07)	1.51	4.22
TOYOTA MOTOR CREDIT CORP CORP NOTES DTD 02/13/2020 1.800% 02/13/2025	89236TGT6	292,500.00	CITIGRP		95.52	279,390.15	(15,967.58)	(14,193.93)	1.76	4.44
TOYOTA MOTOR CREDIT CORP CORP NOTES DTD 02/13/2020 1.800% 02/13/2025	89236TGT6	1,595,000.00	MITSU		95.52	1,523,512.10	(93,179.90)	(79,716.77)	1.76	4.44
NOVARTIS CAPITAL CORP DTD 02/14/2020 1.750% 02/14/2025	66989HAP3	3,680,000.00	WELLS_F	01/14/25	95.61	3,518,374.40	(291,382.40)	(209,030.89)	1.69	4.33
AMAZON.COM INC CORPORATE NOTES DTD 04/13/2022 3.000% 04/13/2025	023135CE4	2,567,500.00	JPM_CHA		97.55	2,504,506.39	(58,911.28)	(60,337.86)	1.91	4.32
3M COMPANY (CALLABLE) CORPORATE NOTES DTD 03/27/2020 2.650% 04/15/2025	88579YBM2	1,450,000.00	CITIGRP	03/15/25	96.12	1,393,709.55	(28,885.45)	(38,247.56)	1.84	4.75
CITIGROUP INC (CALLABLE) CORPORATE NOTES DTD 05/04/2021 0.981% 05/01/2025	172967MX6	1,355,000.00	GOLDMAN	05/01/24	95.14	1,289,209.33	(69,381.42)	(66,993.06)	1.00	3.51
GOLDMAN SACHS GROUP INC CORPORATE NOTES DTD 05/22/2015 3.750% 05/22/2025	38148LAE6	1,817,500.00	MORGAN_	02/22/25	97.43	1,770,835.69	(259,638.96)	(142,982.31)	1.74	5.08
HONEYWELL INTL CORP NOTES (CALLABLE) DTD 05/18/2020 1.350% 06/01/2025	438516CB0	2,000,000.00	CITIGRP	05/01/25	94.11	1,882,104.00	(157,056.00)	(139,403.11)	1.98	4.34



## Managed Account Fair Market Value & Analytics

For the Month Ending **April 30, 2023**

### CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
<b>Corporate Note</b>										
JPMORGAN CHASE & CO CORP NOTES (CALLABLE) DTD 08/10/2021 0.768% 08/09/2025	46647PCM6	1,680,000.00	JPM_CHA	08/09/24	94.06	1,580,218.08	(99,781.92)	(99,781.92)	1.28	3.51
STATE STREET CORP (CALLABLE) CORPORATE N DTD 02/07/2022 1.746% 02/06/2026	857477BR3	437,500.00	GOLDMAN	02/26/25	95.04	415,805.25	(21,694.75)	(21,694.75)	1.80	3.65
STATE STREET CORP NOTES (CALLABLE) DTD 10/29/2020 2.901% 03/30/2026	857477BM4	3,750,000.00	KEYBANC	03/30/25	96.29	3,610,758.75	(28,278.75)	(50,337.56)	1.88	4.27
BANK OF AMERICA CORP NOTES (CALLABLE) DTD 03/22/2022 3.384% 04/02/2026	06051GKM0	1,875,000.00	MERRILL	04/02/25	96.30	1,805,677.50	(69,322.50)	(69,322.50)	1.88	4.75
TARGET CORP CORP NOTES (CALLABLE) DTD 01/24/2022 1.950% 01/15/2027	87612EBM7	2,140,000.00	BARCLAY	12/15/26	93.03	1,990,882.66	(147,811.94)	(148,140.09)	3.50	3.99
MICROSOFT CORP CORP NOTES (CALLABLE) DTD 02/06/2017 3.300% 02/06/2027	594918BY9	2,325,000.00	CITIGRP	11/06/26	98.20	2,283,163.95	23,519.70	19,510.14	3.33	3.82
TRUIST FINANCIAL CORP NOTES (CALLABLE) DTD 08/03/2020 1.125% 08/03/2027	89788MAC6	2,520,000.00	CITIGRP	06/03/27	85.10	2,144,429.28	(69,289.92)	(113,885.75)	3.99	5.06
INTEL CORP NOTES (CALLABLE) DTD 08/05/2022 3.750% 08/05/2027	458140BY5	2,165,000.00	RBC	07/05/27	97.79	2,117,175.15	(48,301.15)	(48,231.36)	3.88	4.32
HOME DEPOT INC CORP NOTES (CALLABLE) DTD 09/14/2017 2.800% 09/14/2027	437076BT8	3,450,000.00	CITIGRP	06/14/27	94.85	3,272,418.15	17,032.65	6,214.34	3.91	4.10
<b>Security Type Sub-Total</b>		<b>64,885,000.00</b>				<b>62,535,928.56</b>	<b>(2,816,677.65)</b>	<b>(2,106,998.23)</b>	<b>1.70</b>	<b>4.41</b>
<b>Certificate of Deposit</b>										
TORONTO DOMINION BANK NY CERT DEPOS DTD 10/31/2022 5.470% 10/25/2024	89115B6F2	2,800,000.00	TD		99.93	2,797,973.64	(2,026.36)	(2,026.36)	1.44	5.46
<b>Security Type Sub-Total</b>		<b>2,800,000.00</b>				<b>2,797,973.64</b>	<b>(2,026.36)</b>	<b>(2,026.36)</b>	<b>1.44</b>	<b>5.46</b>



## Managed Account Fair Market Value & Analytics

For the Month Ending **April 30, 2023**

### CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
<b>Asset-Backed Security</b>										
TAOT 2020-A A3 DTD 02/12/2020 1.660% 05/15/2024	89232HAC9	66,256.66	MITSU		99.85	66,158.01	(93.87)	(97.48)	0.06	1.80
NAROT 2020-B A3 DTD 06/30/2020 0.550% 07/15/2024	65479CAD0	35,099.43	MIZUHO		99.64	34,972.77	(125.70)	(126.37)	0.09	0.85
CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/16/2024	14315XAC2	150,000.22	MERRILL		99.20	148,806.59	(1,164.20)	(1,183.85)	0.23	2.39
HAROT 2021-1 A3 DTD 02/24/2021 0.270% 04/21/2025	43813GAC5	359,563.11	JPM_CHA		97.40	350,218.14	(9,338.39)	(9,341.84)	0.49	1.61
HART 2021-A A3 DTD 04/28/2021 0.380% 09/15/2025	44933LAC7	401,602.59	BARCLAY		97.04	389,731.38	(11,828.96)	(11,848.30)	0.58	1.65
CARMX 2021-1 A3 DTD 01/27/2021 0.340% 12/15/2025	14316NAC3	246,808.24	MITSU		96.80	238,916.28	(7,843.20)	(7,865.73)	0.63	1.58
TAOT 2021-C A3 DTD 09/27/2021 0.430% 01/15/2026	89239BAC5	1,000,000.00	BARCLAY		96.09	960,876.70	(39,043.60)	(39,073.08)	0.80	1.91
CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314OAC8	652,970.01	MERRILL		96.53	630,331.21	(22,498.08)	(22,557.15)	0.70	1.79
HART 2021-C A3 DTD 11/17/2021 0.740% 05/15/2026	44935FAD6	495,000.00	SMBC		95.62	473,324.45	(21,565.06)	(21,600.77)	0.97	2.23
HAROT 2022-2 A3 DTD 08/24/2022 3.730% 07/20/2026	43815PAC3	310,000.00	MITSU		98.22	304,470.78	(5,510.74)	(5,513.98)	1.66	4.32
DCENT 2021-A1 A1 DTD 09/27/2021 0.580% 09/15/2026	254683CP8	797,500.00	CITIGRP		94.15	750,833.41	(46,495.84)	(46,550.53)	1.35	2.39
<b>Security Type Sub-Total</b>		<b>4,514,800.26</b>				<b>4,348,639.72</b>	<b>(165,507.64)</b>	<b>(165,759.08)</b>	<b>0.87</b>	<b>2.12</b>
<b>Managed Account Sub-Total</b>		<b>388,923,437.59</b>				<b>369,453,847.24</b>	<b>(12,453,585.95)</b>	<b>(12,080,787.67)</b>	<b>3.04</b>	<b>4.02</b>
<b>Securities Sub-Total</b>		<b>\$388,923,437.59</b>				<b>\$369,453,847.24</b>	<b>(\$12,453,585.95)</b>	<b>(\$12,080,787.67)</b>	<b>3.04</b>	<b>4.02%</b>
<b>Accrued Interest</b>						<b>\$1,682,230.11</b>				
<b>Total Investments</b>						<b>\$371,136,077.35</b>				



## Managed Account Security Transactions & Interest

For the Month Ending **April 30, 2023**

### 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
<b>BUY</b>											
04/04/23 04/05/23 US TREASURY NOTES DTD 04/30/2018 2.750% 04/30/2023 9128284L1 1,400,000.00 (1,398,031.25) (16,591.16) (1,414,622.41)											
<b>Transaction Type Sub-Total</b>					<b>1,400,000.00</b>	<b>(1,398,031.25)</b>	<b>(16,591.16)</b>	<b>(1,414,622.41)</b>			
<b>INTEREST</b>											
04/01/23	04/01/23	MASTERCARD INC CORP NOTES DTD 03/31/2014 3.375%	04/01/2024	57636OAB0	2,125,000.00	0.00	35,859.38	35,859.38			
04/01/23	04/01/23	CA ST TXBL GO BONDS DTD 10/24/2019 2.400%	10/01/2023	13063DRJ9	2,192,500.00	0.00	26,310.00	26,310.00			
04/01/23	04/25/23	FANNIEMAE-ACES DTD 04/01/2014 3.346%	03/01/2024	3136AJB54	708,138.68	0.00	1,974.53	1,974.53			
04/02/23	04/02/23	BANK OF AMERICA CORP NOTES (CALLABLE) DTD 03/22/2022 3.384%	04/02/2026	06051GKMO	1,875,000.00	0.00	31,725.00	31,725.00			
04/03/23	04/03/23	MONEY MARKET FUND		MONEY0002	0.00	0.00	1,916.87	1,916.87			
04/08/23	04/08/23	FEDERAL FARM CREDIT BANK NOTES DTD 04/08/2020 0.875%	04/08/2024	3133ELVX9	750,000.00	0.00	3,281.25	3,281.25			
04/13/23	04/13/23	AMAZON.COM INC CORPORATE NOTES DTD 04/13/2022 3.000%	04/13/2025	023135CE4	2,567,500.00	0.00	38,512.50	38,512.50			
04/14/23	04/14/23	FEDERAL HOME LOAN BANK NOTES DTD 04/16/2020 0.500%	04/14/2025	3130AJHU6	2,460,000.00	0.00	6,150.00	6,150.00			
04/15/23	04/15/23	TAOT 2021-C A3 DTD 09/27/2021 0.430%	01/15/2026	89239BAC5	1,000,000.00	0.00	358.33	358.33			
04/15/23	04/15/23	CARMX 2021-1 A3 DTD 01/27/2021 0.340%	12/15/2025	14316NAC3	266,119.74	0.00	75.40	75.40			
04/15/23	04/15/23	DCENT 2021-A1 A1 DTD 09/27/2021 0.580%	09/15/2026	254683CP8	797,500.00	0.00	385.46	385.46			
04/15/23	04/15/23	CARMX 2020-1 A3 DTD 01/22/2020 1.890%	12/16/2024	14315XAC2	183,084.02	0.00	288.36	288.36			
04/15/23	04/15/23	3M COMPANY (CALLABLE) CORPORATE NOTES DTD 03/27/2020 2.650%	04/15/2025	88579YBM2	1,450,000.00	0.00	19,212.50	19,212.50			
04/15/23	04/15/23	TAOT 2020-A A3 DTD 02/12/2020 1.660%	05/15/2024	89232HAC9	136,822.17	0.00	189.27	189.27			



## Managed Account Security Transactions & Interest

For the Month Ending **April 30, 2023**

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
<b>INTEREST</b>											
04/15/23	04/15/23	NAROT 2020-B A3 DTD 06/30/2020 0.550% 07/15/2024	65479CAD0	54,042.62	0.00	24.77	24.77	24.77			
04/15/23	04/15/23	HART 2021-A A3 DTD 04/28/2021 0.380% 09/15/2025	44933LAC7	436,081.92	0.00	138.09	138.09	138.09			
04/15/23	04/15/23	HART 2021-C A3 DTD 11/17/2021 0.740% 05/15/2026	44935FAD6	495,000.00	0.00	305.25	305.25	305.25			
04/15/23	04/15/23	CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314QAC8	698,537.62	0.00	302.70	302.70	302.70			
04/15/23	04/15/23	US TREASURY N/B NOTES DTD 04/15/2021 0.375% 04/15/2024	91282CBV2	1,570,000.00	0.00	2,943.75	2,943.75	2,943.75			
04/18/23	04/18/23	HAROT 2022-2 A3 DTD 08/24/2022 3.730% 07/20/2026	43815PAC3	310,000.00	0.00	963.58	963.58	963.58			
04/21/23	04/21/23	HAROT 2021-1 A3 DTD 02/24/2021 0.270% 04/21/2025	43813GAC5	396,865.19	0.00	89.29	89.29	89.29			
04/22/23	04/22/23	FANNIE MAE NOTES DTD 04/24/2020 0.625% 04/22/2025	3135G03U5	10,880,000.00	0.00	34,000.00	34,000.00	34,000.00			
04/24/23	04/24/23	BANK OF AMERICA CORP (CALLABLE) CORPORAT DTD 10/21/2020 0.810% 10/24/2024	06051GJH3	1,907,500.00	0.00	7,725.38	7,725.38	7,725.38			
04/30/23	04/30/23	US TREASURY NOTES DTD 10/31/2020 0.500% 10/31/2027	91282CAU5	5,340,000.00	0.00	13,350.00	13,350.00	13,350.00			
04/30/23	04/30/23	US TREASURY N/B NOTES DTD 04/30/2020 0.500% 04/30/2027	912828ZN3	4,840,000.00	0.00	12,100.00	12,100.00	12,100.00			
04/30/23	04/30/23	US TREASURY NOTES DTD 05/01/2017 2.000% 04/30/2024	912828X70	2,257,500.00	0.00	22,575.00	22,575.00	22,575.00			
04/30/23	04/30/23	US TREASURY NOTES DTD 10/31/2019 1.500% 10/31/2024	912828YM6	1,060,000.00	0.00	7,950.00	7,950.00	7,950.00			
04/30/23	04/30/23	US TREASURY NOTES DTD 10/31/2017 2.250% 10/31/2024	9128283D0	1,700,000.00	0.00	19,125.00	19,125.00	19,125.00			
04/30/23	04/30/23	US TREASURY NOTES DTD 04/30/2020 0.375% 04/30/2025	912828ZL7	2,997,500.00	0.00	5,620.31	5,620.31	5,620.31			
04/30/23	04/30/23	US TREASURY N/B NOTES DTD 10/31/2022 4.125% 10/31/2027	91282CFU0	6,040,000.00	0.00	124,575.00	124,575.00	124,575.00			



## Managed Account Security Transactions & Interest

For the Month Ending **April 30, 2023**

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		
<b>INTEREST</b>													
04/30/23 04/30/23 US TREASURY NOTES DTD 10/31/2020 0.250% 10/31/2025													
91282CAT8 3,500,000.00 0.00 4,375.00 4,375.00													
<b>Transaction Type Sub-Total</b>				<b>60,994,691.96</b>		<b>0.00</b>	<b>422,401.97</b>	<b>422,401.97</b>					
<b>MATURITY</b>													
04/05/23 04/05/23 MORGAN STANLEY CORP NOTES (CALLED, OMD 4 DTD 04/22/2021 0.731% 04/05/2023													
61772BAA1 1,332,500.00 1,332,500.00 4,870.29 1,337,370.29 (1,678.95) 0.00													
04/30/23 04/30/23 US TREASURY NOTES DTD 04/30/2018 2.750% 04/30/2023													
<b>Transaction Type Sub-Total</b>				<b>2,732,500.00</b>		<b>2,732,500.00</b>	<b>24,120.29</b>	<b>2,756,620.29</b>	<b>289.80</b>	<b>0.00</b>			
<b>PAYDOWNS</b>													
04/01/23 04/25/23 FANNIEMAE-ACES DTD 04/01/2014 3.346% 03/01/2024													
3136AJB54 1,501.35 1,501.35 0.00 1,501.35 (72.96) 0.00													
04/15/23 04/15/23 HART 2021-A A3 DTD 04/28/2021 0.380% 09/15/2025													
44933LAC7 34,479.33 34,479.33 0.00 34,479.33 3.63 0.00													
04/15/23 04/15/23 NAROT 2020-B A3 DTD 06/30/2020 0.550% 07/15/2024													
65479CAD0 18,943.19 18,943.19 0.00 18,943.19 0.52 0.00													
04/15/23 04/15/23 TAOT 2020-A A3 DTD 02/12/2020 1.660% 05/15/2024													
89232HAC9 70,565.51 70,565.51 0.00 70,565.51 5.10 0.00													
04/15/23 04/15/23 CARMX 2021-1 A3 DTD 01/27/2021 0.340% 12/15/2025													
14316NAC3 19,311.50 19,311.50 0.00 19,311.50 3.82 0.00													
04/15/23 04/15/23 CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026													
14314QAC8 45,567.61 45,567.61 0.00 45,567.61 9.82 0.00													
04/15/23 04/15/23 CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/16/2024													
14315XAC2 33,083.80 33,083.80 0.00 33,083.80 6.49 0.00													
04/21/23 04/21/23 HAROT 2021-1 A3 DTD 02/24/2021 0.270% 04/21/2025													
<b>Transaction Type Sub-Total</b>				<b>260,754.37</b>		<b>260,754.37</b>	<b>0.00</b>	<b>260,754.37</b>	<b>(42.90)</b>	<b>0.00</b>			
<b>Managed Account Sub-Total</b>				<b>1,595,223.12</b>		<b>429,931.10</b>	<b>2,025,154.22</b>	<b>246.90</b>	<b>0.00</b>				



## Managed Account Security Transactions & Interest

For the Month Ending **April 30, 2023**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Total Security Transactions	\$1,595,223.12	\$429,931.10	\$2,025,154.22	\$246.90	\$0.00
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## Managed Account Summary Statement

For the Month Ending **April 30, 2023**

CITY OF STOCKTON SHORT-TERM PORTFOLIO - 81140001

### Transaction Summary - Managed Account

<b>Opening Market Value</b>	<b>\$60,097,002.82</b>
Maturities/Calls	(10,260,000.00)
Principal Dispositions	0.00
Principal Acquisitions	10,259,229.83
Unsettled Trades	0.00
Change in Current Value	139,071.75
<b>Closing Market Value</b>	<b>\$60,235,304.40</b>

### Cash Transactions Summary - Managed Account

Maturities/Calls	10,260,000.00
Sale Proceeds	0.00
Coupon/Interest/Dividend Income	0.00
Principal Payments	0.00
Security Purchases	(10,259,229.83)
Net Cash Contribution	(770.17)
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	265,571.55
<b>Total Cash Basis Earnings</b>	<b>\$265,571.55</b>

### Cash Balance

<b>Closing Cash Balance</b>	<b>\$0.00</b>
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### Earnings Reconciliation (Accrual Basis)

	<b>Total</b>
Ending Amortized Value of Securities	60,289,825.33
Ending Accrued Interest	1,320,808.34
Plus Proceeds from Sales	0.00
Plus Proceeds of Maturities/Calls/Principal Payments	10,260,000.00
Plus Coupons/Dividends Received	0.00
Less Cost of New Purchases	(10,259,229.83)
Less Beginning Amortized Value of Securities	(60,250,053.50)
Less Beginning Accrued Interest	(1,208,558.34)

<b>Total Accrual Basis Earnings</b>	<b>\$152,792.00</b>
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## Portfolio Summary and Statistics

For the Month Ending **April 30, 2023**

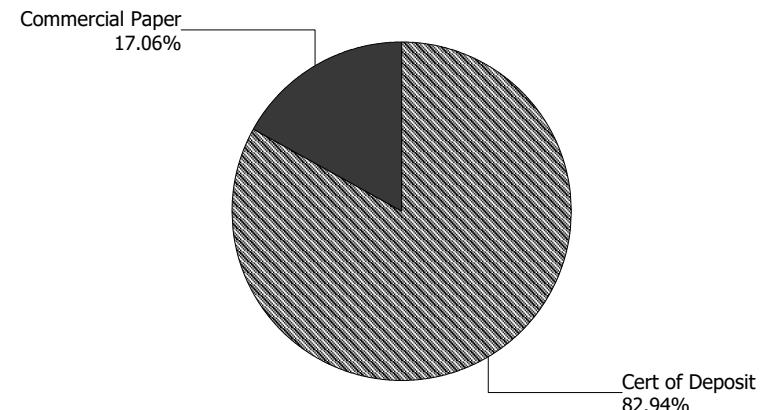
CITY OF STOCKTON SHORT-TERM PORTFOLIO - 81140001

### Account Summary

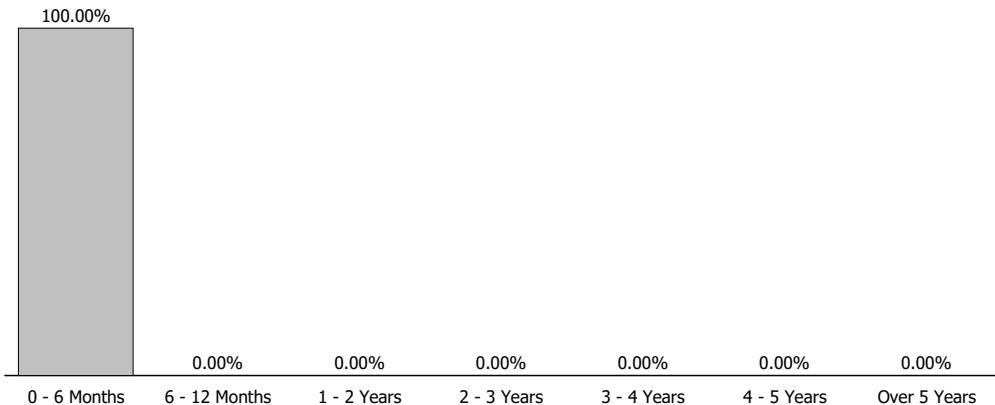
Description	Par Value	Market Value	Percent
Commercial Paper	10,530,000.00	10,279,070.10	17.06
Certificate of Deposit	50,000,000.00	49,956,234.30	82.94
<b>Managed Account Sub-Total</b>	<b>60,530,000.00</b>	<b>60,235,304.40</b>	<b>100.00%</b>
Accrued Interest		1,320,808.34	
<b>Total Portfolio</b>	<b>60,530,000.00</b>	<b>61,556,112.74</b>	

Unsettled Trades                    0.00                    0.00

### Sector Allocation



### Maturity Distribution



### Characteristics

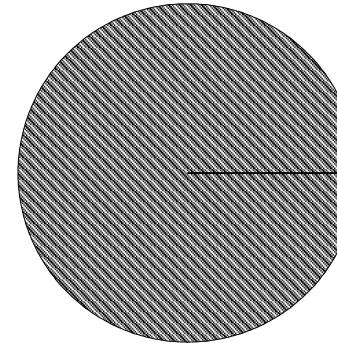
Yield to Maturity at Cost	3.15%
Yield to Maturity at Market	5.56%
Weighted Average Days to Maturity	36

## Managed Account Issuer Summary

For the Month Ending **April 30, 2023**

CITY OF STOCKTON SHORT-TERM PORTFOLIO - 81140001

Issuer Summary			Credit Quality (S&P Ratings)	
Issuer	Market Value of Holdings	Percent		
LMA AMERICAS LLC	10,279,070.10	17.06		
MITSUBISHI UFJ FINANCIAL GROUP INC	19,979,826.14	33.17		
NATIXIS NY BRANCH	14,986,667.93	24.88		
SUMITOMO MITSUI FINANCIAL GROUP INC	14,989,740.23	24.89		
<b>Total</b>	<b>\$60,235,304.40</b>	<b>100.00%</b>		



A pie chart representing the credit quality distribution. The entire circle is filled with diagonal hatching. A horizontal line segment divides the circle horizontally, representing the 100.00% total.

A-1  
100.00%



## Managed Account Detail of Securities Held

For the Month Ending **April 30, 2023**

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	
<b>Commercial Paper</b>											
LMA AMERICAS LLC COMM PAPER DTD 03/03/2023 0.000% 10/05/2023	53944RX52	10,530,000.00	A-1	P-1	04/11/23	04/11/23	10,259,229.83	5.37	0.00	10,289,825.33	10,279,070.10
<b>Security Type Sub-Total</b>											
<b>Certificate of Deposit</b>											
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	404,479.17	15,000,000.00	14,989,740.23
NATIXIS NY BRANCH CERT DEPOS DTD 05/13/2022 2.750% 05/11/2023	63873QTU8	15,000,000.00	A-1	P-1	05/13/22	05/13/22	15,000,000.00	2.75	404,479.17	15,000,000.00	14,986,667.93
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	511,850.00	20,000,000.00	19,979,826.14
<b>Security Type Sub-Total</b>											
<b>Managed Account Sub-Total</b>											
<b>Securities Sub-Total</b>											
<b>Accrued Interest</b>											
<b>Total Investments</b>											



## Managed Account Fair Market Value & Analytics

For the Month Ending **April 30, 2023**

CITY OF STOCKTON SHORT-TERM PORTFOLIO - 81140001

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
<b>Commercial Paper</b>										
LMA AMERICAS LLC COMM PAPER DTD 03/03/2023 0.000% 10/05/2023	53944RX52	10,530,000.00	GOLDMAN		97.62	10,279,070.10	19,840.27	(10,755.23)	0.46	5.56
<b>Security Type Sub-Total</b>										
		<b>10,530,000.00</b>				<b>10,279,070.10</b>	<b>19,840.27</b>	<b>(10,755.23)</b>	<b>0.46</b>	<b>5.56</b>
<b>Certificate of Deposit</b>										
SUMITOMO MITSUI BANK NY CERT DEPOS DTD 05/13/2022 2.750% 05/08/2023	86565FLW0	15,000,000.00	BONY		99.93	14,989,740.23	(10,259.77)	(10,259.77)	0.03	5.68
NATIXIS NY BRANCH CERT DEPOS DTD 05/13/2022 2.750% 05/11/2023	63873OTU8	15,000,000.00	BONY		99.91	14,986,667.93	(13,332.07)	(13,332.07)	0.04	5.52
MUFG BANK LTD/NY CERT DEPOS DTD 05/13/2022 2.610% 05/12/2023	55380T2B5	20,000,000.00	MITSU		99.90	19,979,826.14	(20,173.86)	(20,173.86)	0.04	5.50
<b>Security Type Sub-Total</b>										
		<b>50,000,000.00</b>				<b>49,956,234.30</b>	<b>(43,765.70)</b>	<b>(43,765.70)</b>	<b>0.04</b>	<b>5.56</b>
<b>Managed Account Sub-Total</b>										
		<b>60,530,000.00</b>				<b>60,235,304.40</b>	<b>(23,925.43)</b>	<b>(54,520.93)</b>	<b>0.11</b>	<b>5.56%</b>
<b>Securities Sub-Total</b>										
		<b>\$60,530,000.00</b>				<b>\$60,235,304.40</b>	<b>(\$23,925.43)</b>	<b>(\$54,520.93)</b>	<b>0.11</b>	<b>5.56%</b>
<b>Accrued Interest</b>										
						<b>\$1,320,808.34</b>				
<b>Total Investments</b>										
						<b>\$61,556,112.74</b>				



## Managed Account Security Transactions & Interest

For the Month Ending **April 30, 2023**

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
<b>BUY</b>											
04/11/23	04/11/23	LMA AMERICAS LLC COMM PAPER DTD 03/03/2023 0.000% 10/05/2023		53944RX52	10,530,000.00	(10,259,229.83)	0.00	(10,259,229.83)			
<b>Transaction Type Sub-Total</b>					<b>10,530,000.00</b>	<b>(10,259,229.83)</b>	<b>0.00</b>	<b>(10,259,229.83)</b>			
<b>MATURITY</b>											
04/11/23	04/11/23	ING (US) FUNDING LLC COMM PAPER DTD 07/15/2022 0.000% 04/11/2023		4497W1RB4	10,260,000.00	10,260,000.00	0.00	10,260,000.00	265,571.55	0.00	
<b>Transaction Type Sub-Total</b>					<b>10,260,000.00</b>	<b>10,260,000.00</b>	<b>0.00</b>	<b>10,260,000.00</b>	<b>265,571.55</b>	<b>0.00</b>	
<b>Managed Account Sub-Total</b>						<b>770.17</b>	<b>0.00</b>	<b>770.17</b>	<b>265,571.55</b>	<b>0.00</b>	
<b>Total Security Transactions</b>						<b>\$770.17</b>	<b>\$0.00</b>	<b>\$770.17</b>	<b>\$265,571.55</b>	<b>\$0.00</b>	