



Customer Service  
PO Box 11813  
Harrisburg, PA 17108-1813

## CITY OF STOCKTON

## ACCOUNT STATEMENT

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

### Client Management Team

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Cover/Disclosures  
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### Accounts included in Statement

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

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

## Important Disclosures

### Important Disclosures

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

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

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

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

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

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

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

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

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

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

**Rating** Information provided for ratings is based upon a good faith inquiry of selected sources, but its accuracy and completeness cannot be guaranteed.

Shares of some local government investment programs and TERM funds are marketed through representatives of PFMAM's affiliate, PFM Fund Distributors, Inc. which is registered with the SEC as a broker/dealer and is a member of the Financial Industry Regulatory Authority ("FINRA") and the Municipal Securities Rulemaking Board ("MSRB"). You may reach the FINRA by calling the FINRA Hotline at 1-800-289-9999 or at the FINRA website address <https://www.finra.org/investors/investor-contacts>. A brochure describing the FINRA Regulation Public Disclosure Program is also available from FINRA upon request.

#### Key Terms and Definitions

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

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

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

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

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

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

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

**Managed Account** A portfolio of investments managed discretely by PFMAM according to the client's specific investment policy and requirements. The investments are directly owned by the client and held by the client's custodian.

**Unsettled Trade** A trade which has been executed however the final consummation of the security transaction and payment has not yet taken place.

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

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

**NOT FDIC INSURED      NO BANK GUARANTEE      MAY LOSE VALUE**

**Account Statement**For the Month Ending **January 31, 2023****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	284,237.51	406,690,829.32
CAMP Pool	0.00	70,845,058.77
Local Agency Investment Fund	0.00	30,315,904.15
Idle Funds in Reserve Portfolio	0.00	156,221.25
BoW Main Account	0.00	53,009,449.11
<b>Total</b>	<b>\$284,237.51</b>	<b>\$561,017,462.60</b>

**Investment Allocation**

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

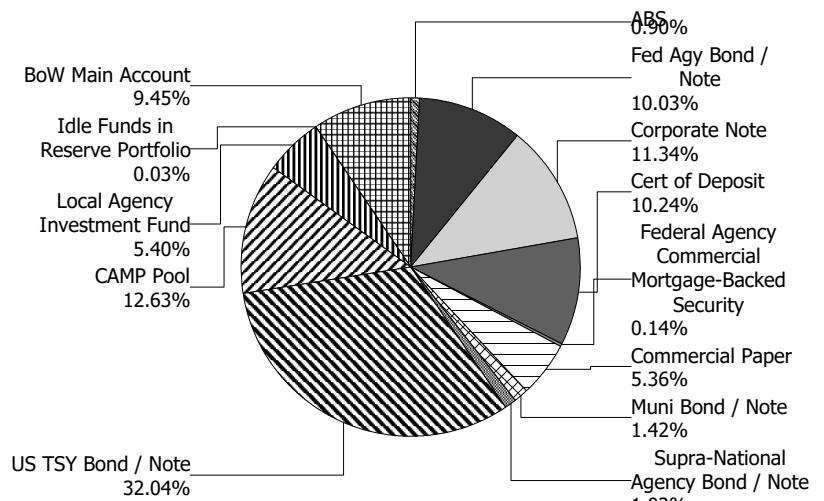
**CITY OF STOCKTON**

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



**Account Statement**For the Month Ending **January 31, 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	293,050,886.42	40,320,265.50	(9,612,530.44)	0.00	3,224,533.17	326,983,154.65	(216,956.92)
81140001	CITY OF STOCKTON SHORT-TERM PORTFOLIO	109,922,916.41	0.00	(30,490,000.00)	0.00	274,758.26	79,707,674.67	501,194.43
<b>Total</b>		<b>\$402,973,802.83</b>	<b>\$40,320,265.50</b>	<b>(\$40,102,530.44)</b>	<b>\$0.00</b>	<b>\$3,499,291.43</b>	<b>\$406,690,829.32</b>	<b>\$284,237.51</b>



## Managed Account Summary Statement

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

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

### Transaction Summary - Managed Account

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

### Cash Transactions Summary - Managed Account

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

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

Interest/Dividends/Coupons Received	275,052.03
Less Purchased Interest Related to Interest/Coupons	(300,245.27)
Plus Net Realized Gains/Losses	(191,763.68)

### Total Cash Basis Earnings

**(\$216,956.92)**

### Cash Balance

<b>Closing Cash Balance</b>	<b>\$156,221.25</b>
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### Earnings Reconciliation (Accrual Basis)

**Total**

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

### Total Accrual Basis Earnings

**\$269,869.68**

## Portfolio Summary and Statistics

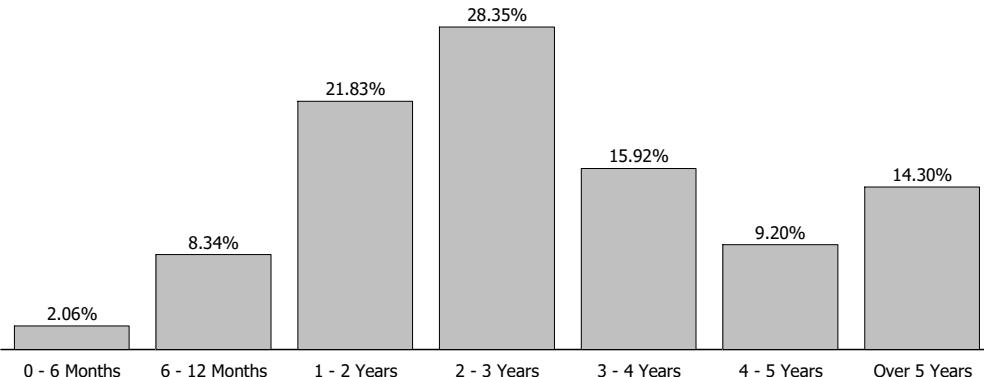
For the Month Ending **January 31, 2023**

### CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

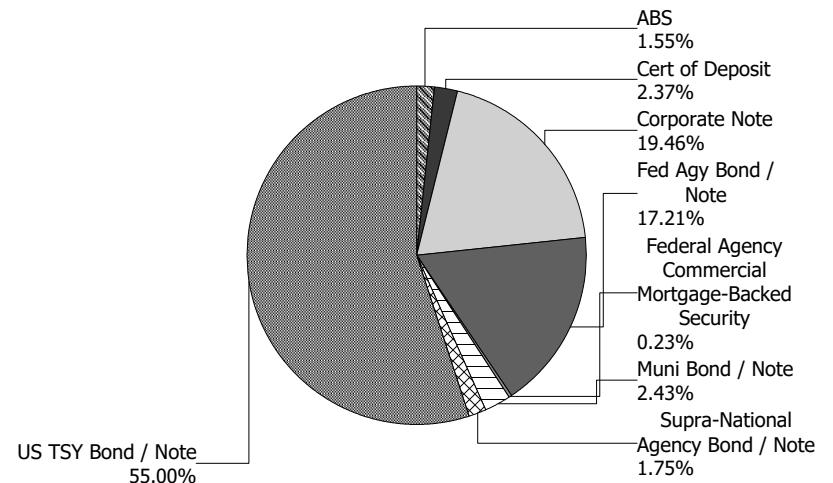
#### Account Summary

Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	193,249,500.00	179,809,376.15	55.00
Supra-National Agency Bond / Note	6,060,000.00	5,734,543.38	1.75
Municipal Bond / Note	8,425,000.00	7,958,543.36	2.43
Federal Agency Commercial	769,376.57	760,812.58	0.23
Mortgage-Backed Security			
Federal Agency Bond / Note	60,212,500.00	56,259,886.15	17.21
Corporate Note	66,217,500.00	63,633,571.13	19.46
Certificate of Deposit	7,775,000.00	7,762,043.28	2.37
Asset-Backed Security	5,265,576.79	5,064,378.62	1.55
<b>Managed Account Sub-Total</b>	<b>347,974,453.36</b>	<b>326,983,154.65</b>	<b>100.00%</b>
Accrued Interest		1,522,033.67	
<b>Total Portfolio</b>	<b>347,974,453.36</b>	<b>328,505,188.32</b>	
<b>Unsettled Trades</b>	<b>0.00</b>	<b>0.00</b>	

#### Maturity Distribution



#### Sector Allocation



#### Characteristics

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

## Managed Account Issuer Summary

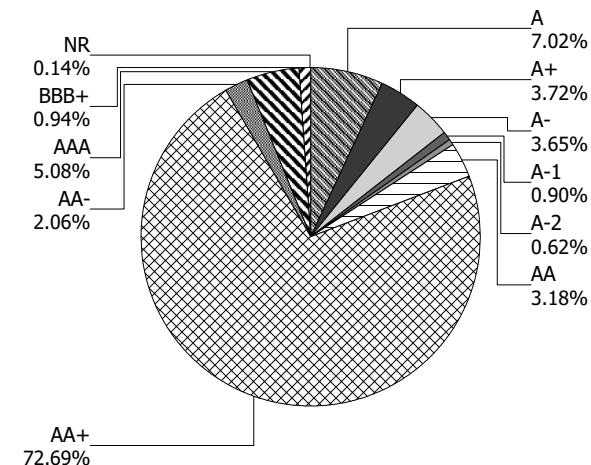
For the Month Ending **January 31, 2023**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

### Issuer Summary

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

### Credit Quality (S&P Ratings)





## Managed Account Issuer Summary

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

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

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



## Managed Account Detail of Securities Held

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

### CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	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	0.09	2,487.93	2,456.64
US TREASURY NOTES DTD 09/30/2016 1.375% 09/30/2023	912828T26	155,000.00	AA+	Aaa	08/07/19	08/08/19	154,473.24	1.46	726.03	154,916.15	151,536.71
US TREASURY NOTES DTD 11/15/2013 2.750% 11/15/2023	912828WE6	12,500.00	AA+	Aaa	03/06/19	03/08/19	12,626.46	2.52	74.07	12,521.19	12,300.78
US TREASURY NOTES DTD 11/15/2020 0.250% 11/15/2023	91282CAW1	1,572,500.00	AA+	Aaa	10/04/21	10/06/21	1,570,780.08	0.30	847.06	1,571,858.94	1,517,708.12
US TREASURY NOTES DTD 11/30/2016 2.125% 11/30/2023	912828U57	4,257,500.00	AA+	Aaa	01/07/19	01/09/19	4,181,330.66	2.52	15,658.59	4,244,620.30	4,165,032.21
US TREASURY NOTES DTD 12/31/2018 2.625% 12/31/2023	9128285U0	230,000.00	AA+	Aaa	01/30/19	01/31/19	230,682.81	2.56	533.70	230,126.67	225,579.68
US TREASURY NOTES DTD 02/28/2019 2.375% 02/29/2024	9128286G0	763,000.00	AA+	Aaa	08/11/21	08/12/21	802,521.02	0.33	7,709.04	779,682.88	744,044.18
US TREASURY NOTES DTD 02/28/2019 2.375% 02/29/2024	9128286G0	946,500.00	AA+	Aaa	08/11/21	08/12/21	995,266.93	0.35	9,563.05	967,085.83	922,985.34
US TREASURY NOTES DTD 03/31/2017 2.125% 03/31/2024	912828W71	2,965,000.00	AA+	Aaa	01/05/22	01/06/22	3,046,537.50	0.88	21,463.67	3,007,419.51	2,878,366.26
US TREASURY N/B NOTES DTD 04/15/2021 0.375% 04/15/2024	91282CBV2	1,570,000.00	AA+	Aaa	10/04/21	10/06/21	1,569,141.40	0.40	1,763.02	1,569,591.19	1,491,990.63
US TREASURY NOTES DTD 05/01/2017 2.000% 04/30/2024	912828X70	2,257,500.00	AA+	Aaa	06/03/19	06/05/19	2,267,729.29	1.90	11,599.31	2,260,093.02	2,184,836.72
US TREASURY NOTES DTD 06/30/2017 2.000% 06/30/2024	912828XX3	5,715,000.00	AA+	Aaa	07/01/19	07/03/19	5,773,935.94	1.78	10,103.87	5,731,640.36	5,514,082.32
US TREASURY NOTES DTD 07/31/2017 2.125% 07/31/2024	9128282N9	1,250,000.00	AA+	Aaa	08/07/19	08/08/19	1,289,453.12	1.47	73.38	1,261,842.44	1,207,226.50
US TREASURY N/B NOTES DTD 08/15/2021 0.375% 08/15/2024	91282CCT6	3,010,000.00	AA+	Aaa	08/19/21	08/20/21	3,006,002.34	0.42	5,214.33	3,007,944.37	2,827,518.75



## Managed Account Detail of Securities Held

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

### CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	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	56,932.41	7,318,291.23	6,856,460.94
US TREASURY N/B NOTES DTD 09/15/2021 0.375% 09/15/2024	91282CCX7	1,577,500.00	AA+	Aaa	10/04/21	10/06/21	1,571,769.24	0.50	2,271.47	1,574,344.08	1,479,152.66
US TREASURY NOTES DTD 10/31/2019 1.500% 10/31/2024	912828YM6	1,060,000.00	AA+	Aaa	01/12/21	01/13/21	1,106,043.75	0.35	4,084.81	1,081,179.46	1,009,650.00
US TREASURY NOTES DTD 10/31/2017 2.250% 10/31/2024	9128283D0	1,700,000.00	AA+	Aaa	11/01/19	11/05/19	1,755,582.03	1.57	9,826.66	1,719,462.86	1,640,234.46
US TREASURY NOTES DTD 11/30/2017 2.125% 11/30/2024	9128283J7	5,457,500.00	AA+	Aaa	01/03/20	01/07/20	5,583,917.87	1.63	20,072.06	5,504,703.54	5,250,285.27
US TREASURY NOTES DTD 02/29/2020 1.125% 02/28/2025	912828ZC7	1,387,500.00	AA+	Aaa	08/19/21	08/20/21	1,416,442.38	0.53	6,640.45	1,404,532.86	1,304,683.59
US TREASURY NOTES DTD 02/29/2020 1.125% 02/28/2025	912828ZC7	3,085,000.00	AA+	Aaa	10/04/21	10/06/21	3,139,108.01	0.60	14,764.54	3,118,049.05	2,900,864.07
US TREASURY NOTES DTD 04/30/2020 0.375% 04/30/2025	912828ZL7	2,997,500.00	AA+	Aaa	04/05/21	04/07/21	2,958,391.99	0.70	2,887.78	2,975,916.81	2,760,978.67
US TREASURY NOTES DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	1,597,500.00	AA+	Aaa	10/04/21	10/06/21	1,571,103.81	0.70	353.04	1,580,457.71	1,462,211.72
US TREASURY NOTES DTD 08/31/2020 0.250% 08/31/2025	91282CAJ0	2,725,000.00	AA+	Aaa	08/17/21	08/20/21	2,683,486.33	0.63	2,898.14	2,698,433.51	2,478,898.44
US TREASURY NOTES DTD 08/31/2020 0.250% 08/31/2025	91282CAJ0	6,095,000.00	AA+	Aaa	08/19/21	08/20/21	6,004,527.34	0.62	6,482.25	6,037,102.41	5,544,545.31
US TREASURY NOTES DTD 10/31/2020 0.250% 10/31/2025	91282CAT8	3,500,000.00	AA+	Aaa	10/04/21	10/06/21	3,425,898.44	0.78	2,247.93	3,449,983.94	3,168,046.70
US TREASURY NOTES DTD 11/30/2020 0.375% 11/30/2025	91282CAZ4	6,772,500.00	AA+	Aaa	11/01/21	11/02/21	6,589,430.86	1.05	4,395.61	6,645,495.02	6,137,578.13
US TREASURY NOTES DTD 12/31/2020 0.375% 12/31/2025	91282CBC4	700,000.00	AA+	Aaa	01/11/21	01/13/21	695,980.47	0.49	232.04	697,641.05	634,046.84



## Managed Account Detail of Securities Held

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



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



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### 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 05/31/2022 2.750% 05/31/2029	91282CES6	2,675,000.00	AA+	Aaa	01/11/23	01/12/23	2,535,920.90	3.67	12,731.97	2,537,114.20	2,547,937.50
US TREASURY NOTES DTD 08/15/2019 1.625% 08/15/2029	912828YB0	520,000.00	AA+	Aaa	03/21/22	03/22/22	496,518.75	2.29	3,903.53	499,263.88	463,125.00
US TREASURY N/B DTD 08/15/1999 6.125% 08/15/2029	912810FJ2	1,775,000.00	AA+	Aaa	01/10/23	01/11/23	2,023,083.98	3.72	50,223.34	2,020,920.46	2,031,820.31
US TREASURY N/B NOTES DTD 11/30/2022 3.875% 11/30/2029	91282CFY2	1,070,000.00	AA+	Aaa	11/30/22	11/30/22	1,069,289.45	3.89	7,176.20	1,069,306.96	1,089,393.75
US TREASURY N/B NOTES DTD 12/31/2022 3.875% 12/31/2029	91282CGB1	2,030,000.00	AA+	Aaa	01/10/23	01/11/23	2,059,339.84	3.64	6,953.59	2,059,097.84	2,068,696.88
US TREASURY NOTES DTD 02/15/2020 1.500% 02/15/2030	912828Z94	542,500.00	AA+	Aaa	04/06/22	04/11/22	498,040.43	2.66	3,759.17	502,630.61	476,213.28
US TREASURY N/B DTD 11/15/1999 6.250% 05/15/2030	912810FM5	925,000.00	AA+	Aaa	11/30/22	11/30/22	1,065,123.05	3.89	12,456.84	1,061,881.13	1,081,816.36
US TREASURY N/B DTD 11/15/1999 6.250% 05/15/2030	912810FM5	2,160,000.00	AA+	Aaa	01/11/23	01/12/23	2,519,859.38	3.64	29,088.39	2,517,173.86	2,526,187.39
US TREASURY NOTES DTD 05/15/2020 0.625% 05/15/2030	912828Z06	2,535,000.00	AA+	Aaa	01/10/23	01/11/23	2,057,608.01	3.56	3,413.85	2,061,347.37	2,073,154.69
US TREASURY NOTES DTD 08/15/2020 0.625% 08/15/2030	91282CAE1	587,500.00	AA+	Aaa	04/06/22	04/11/22	498,755.37	2.65	1,696.25	507,373.61	478,261.72
US TREASURY NOTES DTD 08/15/2020 0.625% 08/15/2030	91282CAE1	2,545,000.00	AA+	Aaa	01/10/23	01/11/23	2,052,204.49	3.56	7,347.99	2,055,936.44	2,071,789.06
US TREASURY NOTES DTD 11/15/2020 0.875% 11/15/2030	91282CAV3	1,330,000.00	AA+	Aaa	11/30/22	11/30/22	1,071,065.63	3.72	2,507.53	1,076,677.21	1,098,912.50
US TREASURY NOTES DTD 02/15/2021 1.125% 02/15/2031	91282CBL4	565,000.00	AA+	Aaa	04/06/22	04/11/22	498,104.88	2.63	2,936.31	504,231.41	475,659.38
US TREASURY NOTES DTD 02/15/2001 5.375% 02/15/2031	912810FP8	1,800,000.00	AA+	Aaa	01/10/23	01/11/23	2,021,273.44	3.61	44,694.29	2,019,702.00	2,025,843.84



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



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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>											
<b>Security Type Sub-Total</b>		<b>6,060,000.00</b>					<b>6,052,878.90</b>	<b>0.46</b>	<b>8,318.96</b>	<b>6,057,215.77</b>	<b>5,734,543.38</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	17,540.00	2,199,883.17	2,156,082.58
MD ST TXBL GO BONDS DTD 08/05/2020 0.510% 08/01/2024	574193TO1	647,500.00	AAA	Aaa	07/23/20	08/05/20	647,318.70	0.52	1,651.13	647,431.93	614,179.65
SAN DIEGO CCD, CA TXBL GO BONDS DTD 10/16/2019 2.046% 08/01/2024	797272OP9	725,000.00	AAA	Aaa	09/18/19	10/16/19	725,000.00	2.05	7,416.75	725,000.00	702,126.25
CA ST UNIV TXBL REV BONDS DTD 09/17/2020 0.685% 11/01/2024	13077DNC2	625,000.00	AA-	Aa2	08/27/20	09/17/20	625,000.00	0.69	1,070.31	625,000.00	585,456.25
CA ST DEPT WTR RES WTR SYS TXBL REV BNDS DTD 08/06/2020 0.560% 12/01/2024	13067WRB0	77,500.00	AAA	Aa1	07/30/20	08/06/20	77,500.00	0.56	72.33	77,500.00	72,287.35
UNIV OF CAL TXBL REV BONDS DTD 07/16/2020 0.883% 05/15/2025	91412HGE7	300,000.00	AA	Aa2	07/10/20	07/16/20	300,000.00	0.88	559.23	300,000.00	275,814.00
UNIV OF CAL TXBL REV BONDS DTD 07/16/2020 0.883% 05/15/2025	91412HGE7	460,000.00	AA	Aa2	07/14/20	07/16/20	461,665.20	0.81	857.49	460,772.10	422,914.80
FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025	341271AD6	825,000.00	AA	Aa3	09/03/20	09/16/20	825,000.00	1.26	864.88	825,000.00	762,531.00
FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025	341271AD6	1,050,000.00	AA	Aa3	09/03/20	09/16/20	1,057,423.50	1.11	1,100.75	1,053,739.34	970,494.00
LOS ANGELES CCD, CA TXBL GO BONDS DTD 11/10/2020 0.773% 08/01/2025	54438CYK2	965,000.00	AA+	Aaa	10/30/20	11/10/20	965,000.00	0.77	3,729.73	965,000.00	887,732.45
NJ TURNPIKE AUTHORITY TXBL REV BONDS DTD 02/04/2021 1.047% 01/01/2026	646140DP5	557,500.00	AA-	A1	01/22/21	02/04/21	557,500.00	1.05	486.42	557,500.00	508,925.03
<b>Security Type Sub-Total</b>		<b>8,425,000.00</b>					<b>8,477,779.32</b>	<b>1.26</b>	<b>35,349.02</b>	<b>8,436,826.54</b>	<b>7,958,543.36</b>



## Managed Account Detail of Securities Held

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

### CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	S&P Par	Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
<b>Federal Agency Commercial Mortgage-Backed Security</b>											
FANNIEMAE-ACES DTD 04/01/2014 3.346% 03/01/2024	3136AJB54	769,376.57	AA+	Aaa	12/13/19	12/18/19	806,763.47	2.14	2,145.28	778,972.95	760,812.58
<b>Security Type Sub-Total</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	0.61	2,499.03	2,454.55
FREDDIE MAC NOTES DTD 08/21/2020 0.250% 08/24/2023	3137EAEV7	817,500.00	AA+	Aaa	08/19/20	08/21/20	816,666.15	0.28	891.30	817,345.08	796,662.74
FANNIE MAE NOTES DTD 09/14/2018 2.875% 09/12/2023	3135G0U43	6,162,500.00	AA+	Aaa	11/29/18	11/30/18	6,136,124.50	2.97	68,408.03	6,159,133.24	6,088,556.16
FANNIE MAE NOTES DTD 11/25/2020 0.250% 11/27/2023	3135G06H1	3,047,500.00	AA+	Aaa	01/25/21	01/26/21	3,052,132.20	0.20	1,354.44	3,048,838.19	2,935,873.12
FREDDIE MAC NOTES DTD 12/04/2020 0.250% 12/04/2023	3137EAFA2	2,222,500.00	AA+	Aaa	12/02/20	12/04/20	2,220,299.72	0.28	879.74	2,221,885.13	2,140,140.82
FEDERAL HOME LOAN BANKS NOTES DTD 12/09/2013 3.375% 12/08/2023	3130A0F70	1,712,500.00	AA+	Aaa	01/30/19	01/31/19	1,763,703.75	2.71	8,508.98	1,721,457.77	1,692,354.15
FEDERAL FARM CREDIT BANK NOTES DTD 04/08/2020 0.875% 04/08/2024	3133ELVX9	750,000.00	AA+	Aaa	04/07/20	04/08/20	750,000.00	0.88	2,059.90	750,000.00	716,601.00
FANNIE MAE NOTES DTD 01/10/2020 1.625% 01/07/2025	3135G0X24	4,380,000.00	AA+	Aaa	03/04/20	03/05/20	4,542,673.20	0.84	4,745.00	4,444,922.15	4,164,464.58
FEDERAL HOME LOAN BANK NOTES DTD 04/16/2020 0.500% 04/14/2025	3130AJHU6	2,460,000.00	AA+	Aaa	04/15/20	04/16/20	2,447,798.40	0.60	3,655.83	2,454,628.35	2,271,135.96
FANNIE MAE NOTES DTD 04/24/2020 0.625% 04/22/2025	3135G03U5	10,880,000.00	AA+	Aaa	06/02/20	06/03/20	10,949,305.60	0.49	18,700.00	10,911,506.08	10,069,614.08
FANNIE MAE NOTES DTD 06/19/2020 0.500% 06/17/2025	3135G04Z3	1,002,500.00	AA+	Aaa	06/17/20	06/19/20	1,000,424.83	0.54	612.64	1,001,513.61	921,211.29
FANNIE MAE NOTES DTD 06/19/2020 0.500% 06/17/2025	3135G04Z3	1,490,000.00	AA+	Aaa	09/17/20	09/18/20	1,495,304.40	0.42	910.56	1,492,653.73	1,369,181.86



## Managed Account Detail of Securities Held

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

## CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
<b>Federal Agency Bond / Note</b>											
FANNIE MAE NOTES DTD 06/19/2020 0.500% 06/17/2025	3135G04Z3	4,150,000.00	AA+	Aaa	10/02/20	10/05/20	4,167,720.50	0.41	2,536.11	4,158,953.19	3,813,493.10
FREDDIE MAC NOTES DTD 07/23/2020 0.375% 07/21/2025	3137EAEU9	2,310,000.00	AA+	Aaa	07/21/20	07/23/20	2,298,496.20	0.48	240.63	2,304,317.48	2,109,923.97
FANNIE MAE NOTES DTD 08/27/2020 0.375% 08/25/2025	3135G05X7	920,000.00	AA+	Aaa	08/25/20	08/27/20	915,694.40	0.47	1,495.00	917,790.55	838,685.80
FANNIE MAE NOTES DTD 08/27/2020 0.375% 08/25/2025	3135G05X7	3,075,000.00	AA+	Aaa	10/22/20	10/23/20	3,057,780.00	0.49	4,996.88	3,065,878.37	2,803,216.13
FREDDIE MAC NOTES DTD 09/25/2020 0.375% 09/23/2025	3137EAEX3	3,545,000.00	AA+	Aaa	09/23/20	09/25/20	3,534,329.55	0.44	4,726.67	3,539,354.72	3,225,163.01
FEDERAL FARM CREDIT BANK (CALLABLE) DTD 09/29/2020 0.530% 09/29/2025	3133EMBH4	2,265,000.00	AA+	Aaa	10/07/20	10/09/20	2,261,036.25	0.57	4,068.19	2,262,880.62	2,056,814.79
FANNIE MAE NOTES DTD 11/12/2020 0.500% 11/07/2025	3135G06G3	1,955,000.00	AA+	Aaa	11/19/20	11/24/20	1,954,257.10	0.51	2,280.83	1,954,585.22	1,779,542.66
FANNIE MAE NOTES DTD 11/12/2020 0.500% 11/07/2025	3135G06G3	6,190,000.00	AA+	Aaa	12/03/20	12/04/20	6,188,885.80	0.50	7,221.67	6,189,374.46	5,634,459.88
FEDERAL HOME LOAN BANK NOTES DTD 08/25/2022 3.375% 09/10/2032	3130AT4C8	875,000.00	AA+	Aaa	11/01/22	11/03/22	779,616.25	4.77	12,796.88	782,001.51	830,336.50
<b>Security Type Sub-Total</b>		<b>60,212,500.00</b>					<b>60,334,741.50</b>	<b>0.89</b>	<b>151,089.89</b>	<b>60,201,518.48</b>	<b>56,259,886.15</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	7,787.81	1,774,947.07	1,759,495.38
PACCAR FINANCIAL CORP CORPORATE NOTES DTD 08/11/2020 0.350% 08/11/2023	69371R090	242,500.00	A+	A1	08/04/20	08/11/20	242,182.32	0.39	400.80	242,444.59	236,849.99
BANK OF NY MELLON CORP CORP NOTES DTD 08/13/2018 3.450% 08/11/2023	06406RAJ6	3,367,500.00	A	A1	01/30/19	01/31/19	3,407,371.20	3.17	54,862.19	3,372,107.02	3,340,401.73



## Managed Account Detail of Securities Held

For the Month Ending January 31, 2023

## CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

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



## Managed Account Detail of Securities Held

For the Month Ending January 31, 2023

## CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	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>											
TOYOTA MOTOR CREDIT CORP CORP NOTES DTD 02/13/2020 1.800% 02/13/2025	89236TGT6	292,500.00	A+	A1	05/20/20	05/26/20	295,357.73	1.58	2,457.00	293,731.61	276,230.57
TOYOTA MOTOR CREDIT CORP CORP NOTES DTD 02/13/2020 1.800% 02/13/2025	89236TGT6	1,595,000.00	A+	A1	05/21/20	05/26/20	1,616,692.00	1.50	13,398.00	1,604,348.70	1,506,282.91
NOVARTIS CAPITAL CORP DTD 02/14/2020 1.750% 02/14/2025	66989HAP3	3,680,000.00	AA-	A1	05/08/20	05/12/20	3,809,756.80	0.99	29,874.44	3,734,166.63	3,494,800.32
AMAZON.COM INC CORPORATE NOTES DTD 04/13/2022 3.000% 04/13/2025	023135CE4	2,567,500.00	AA	A1	04/11/22	04/13/22	2,563,417.67	3.06	23,107.50	2,564,512.75	2,493,643.30
3M COMPANY (CALLABLE) CORPORATE NOTES DTD 03/27/2020 2.650% 04/15/2025	88579YBM2	1,450,000.00	A	A1	04/21/22	04/25/22	1,422,595.00	3.32	11,314.03	1,429,711.22	1,390,771.85
CITIGROUP INC (CALLABLE) CORPORATE NOTES DTD 05/04/2021 0.981% 05/01/2025	172967MX6	1,355,000.00	BBB+	A3	04/28/21	05/04/21	1,358,590.75	0.91	3,323.14	1,356,494.78	1,280,877.44
GOLDMAN SACHS GROUP INC CORPORATE NOTES DTD 05/22/2015 3.750% 05/22/2025	38148LAE6	1,817,500.00	BBB+	A2	02/12/21	02/17/21	2,030,474.65	0.94	13,063.28	1,926,747.57	1,777,471.38
HONEYWELL INTL CORP NOTES (CALLABLE) DTD 05/18/2020 1.350% 06/01/2025	438516CB0	2,000,000.00	A	A2	09/03/21	09/08/21	2,039,160.00	0.82	4,500.00	2,024,125.62	1,862,092.00
JPMORGAN CHASE & CO CORP NOTES (CALLABLE) DTD 08/10/2021 0.768% 08/09/2025	46647PCM6	1,680,000.00	A-	A1	08/03/21	08/10/21	1,680,000.00	0.77	6,164.48	1,680,000.00	1,564,780.56
STATE STREET CORP (CALLABLE) CORPORATE N DTD 02/07/2022 1.746% 02/06/2026	857477BR3	437,500.00	A	A1	02/02/22	02/07/22	437,500.00	1.75	3,713.28	437,500.00	413,815.06
STATE STREET CORP NOTES (CALLABLE) DTD 10/29/2020 2.901% 03/30/2026	857477BM4	3,750,000.00	A	A1	08/08/22	08/10/22	3,639,037.50	3.78	36,564.69	3,653,659.82	3,609,165.00



## Managed Account Detail of Securities Held

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

## CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

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



## Managed Account Detail of Securities Held

For the Month Ending January 31, 2023

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

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



## Managed Account Fair Market Value &amp; Analytics

For the Month Ending January 31, 2023

## CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

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



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



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



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



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



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<b>Security Type Sub-Total</b>		<b>6,060,000.00</b>				<b>5,734,543.38</b>	<b>(318,335.52)</b>	<b>(322,672.39)</b>	<b>1.38</b>	<b>4.53</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	MORGAN_S		98.34	2,156,082.58	(80,289.34)	(43,800.59)	0.66	4.95
MD ST TXBL GO BONDS DTD 08/05/2020 0.510% 08/01/2024	574193T01	647,500.00	JPM_CHA		94.85	614,179.65	(33,139.05)	(33,252.28)	1.49	4.07
SAN DIEGO CCD, CA TXBL GO BONDS DTD 10/16/2019 2.046% 08/01/2024	797272OP9	725,000.00	RBC		96.85	702,126.25	(22,873.75)	(22,873.75)	1.47	4.24
CA ST UNIV TXBL REV BONDS DTD 09/17/2020 0.685% 11/01/2024	13077DNC2	625,000.00	GOLDMAN		93.67	585,456.25	(39,543.75)	(39,543.75)	1.74	4.48
CA ST DEPT WTR RES WTR SYS TXBL REV BNDS DTD 08/06/2020 0.560% 12/01/2024	13067WRB0	77,500.00	MORGAN_		93.27	72,287.35	(5,212.65)	(5,212.65)	1.83	4.41
UNIV OF CAL TXBL REV BONDS DTD 07/16/2020 0.883% 05/15/2025	91412HGE7	300,000.00	JPM_CHA	04/15/25	91.94	275,814.00	(24,186.00)	(24,186.00)	2.19	4.63
UNIV OF CAL TXBL REV BONDS DTD 07/16/2020 0.883% 05/15/2025	91412HGE7	460,000.00	JPM_CHA	04/15/25	91.94	422,914.80	(38,750.40)	(37,857.30)	2.19	4.63
FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025	341271AD6	825,000.00	MERRILL		92.43	762,531.00	(62,469.00)	(62,469.00)	2.39	4.60
FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025	341271AD6	1,050,000.00	MERRILL		92.43	970,494.00	(86,929.50)	(83,245.34)	2.39	4.60
LOS ANGELES CCD, CA TXBL GO BONDS DTD 11/10/2020 0.773% 08/01/2025	54438CYK2	965,000.00	MERRILL		91.99	887,732.45	(77,267.55)	(77,267.55)	2.47	4.18
NJ TURNPIKE AUTHORITY TXBL REV BONDS DTD 02/04/2021 1.047% 01/01/2026	646140DP5	557,500.00	CITIGRP		91.29	508,925.03	(48,574.97)	(48,574.97)	2.88	4.25
<b>Security Type Sub-Total</b>		<b>8,425,000.00</b>				<b>7,958,543.36</b>	<b>(519,235.96)</b>	<b>(478,283.18)</b>	<b>1.74</b>	<b>4.55</b>
<b>Federal Agency Commercial Mortgage-Backed Security</b>										
FANNIEMAE-ACES DTD 04/01/2014 3.346% 03/01/2024	3136AJB54	769,376.57	JPM_CHAS		98.89	760,812.58	(45,950.89)	(18,160.37)	1.01	4.40
<b>Security Type Sub-Total</b>		<b>769,376.57</b>				<b>760,812.58</b>	<b>(45,950.89)</b>	<b>(18,160.37)</b>	<b>1.01</b>	<b>4.40</b>



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<b>Federal Agency Bond / Note</b>										
FREDDIE MAC NOTES DTD 06/26/2020 0.250% 06/26/2023	3137EAES4	2,500.00	TD		98.18	2,454.55	(38.15)	(44.48)	0.41	4.82
FREDDIE MAC NOTES DTD 08/21/2020 0.250% 08/24/2023	3137EAEV7	817,500.00	CITIGRP		97.45	796,662.74	(20,003.41)	(20,682.34)	0.57	4.86
FANNIE MAE NOTES DTD 09/14/2018 2.875% 09/12/2023	3135G0U43	6,162,500.00	HSBC		98.80	6,088,556.16	(47,568.34)	(70,577.08)	0.61	4.87
FANNIE MAE NOTES DTD 11/25/2020 0.250% 11/27/2023	3135G06H1	3,047,500.00	MORGAN_		96.34	2,935,873.12	(116,259.08)	(112,965.07)	0.82	4.83
FREDDIE MAC NOTES DTD 12/04/2020 0.250% 12/04/2023	3137EAFA2	2,222,500.00	CITIGRP		96.29	2,140,140.82	(80,158.90)	(81,744.31)	0.84	4.78
FEDERAL HOME LOAN BANKS NOTES DTD 12/09/2013 3.375% 12/08/2023	3130A0F70	1,712,500.00	DAIWA		98.82	1,692,354.15	(71,349.60)	(29,103.62)	0.85	4.79
FEDERAL FARM CREDIT BANK NOTES DTD 04/08/2020 0.875% 04/08/2024	3133ELVX9	750,000.00	STIFEL		95.55	716,601.00	(33,399.00)	(33,399.00)	1.18	4.77
FANNIE MAE NOTES DTD 01/10/2020 1.625% 01/07/2025	3135G0X24	4,380,000.00	MORGAN_		95.08	4,164,464.58	(378,208.62)	(280,457.57)	1.91	4.30
FEDERAL HOME LOAN BANK NOTES DTD 04/16/2020 0.500% 04/14/2025	3130AJHU6	2,460,000.00	CITIGRP		92.32	2,271,135.96	(176,662.44)	(183,492.39)	2.19	4.18
FANNIE MAE NOTES DTD 04/24/2020 0.625% 04/22/2025	3135G03U5	10,880,000.00	TD		92.55	10,069,614.08	(879,691.52)	(841,892.00)	2.21	4.16
FANNIE MAE NOTES DTD 06/19/2020 0.500% 06/17/2025	3135G04Z3	1,002,500.00	NOMURA		91.89	921,211.29	(79,213.54)	(80,302.32)	2.37	4.11
FANNIE MAE NOTES DTD 06/19/2020 0.500% 06/17/2025	3135G04Z3	1,490,000.00	WELLS_F		91.89	1,369,181.86	(126,122.54)	(123,471.87)	2.37	4.11
FANNIE MAE NOTES DTD 06/19/2020 0.500% 06/17/2025	3135G04Z3	4,150,000.00	RBS		91.89	3,813,493.10	(354,227.40)	(345,460.09)	2.37	4.11
FREDDIE MAC NOTES DTD 07/23/2020 0.375% 07/21/2025	3137EAEU9	2,310,000.00	WELLS_F		91.34	2,109,923.97	(188,572.23)	(194,393.51)	2.47	4.09
FANNIE MAE NOTES DTD 08/27/2020 0.375% 08/25/2025	3135G05X7	920,000.00	BARCLAY		91.16	838,685.80	(77,008.60)	(79,104.75)	2.55	4.03
FANNIE MAE NOTES DTD 08/27/2020 0.375% 08/25/2025	3135G05X7	3,075,000.00	NOMURA		91.16	2,803,216.13	(254,563.87)	(262,662.24)	2.55	4.03
FREDDIE MAC NOTES DTD 09/25/2020 0.375% 09/23/2025	3137EAEX3	3,545,000.00	CITIGRP		90.98	3,225,163.01	(309,166.54)	(314,191.71)	2.63	4.00



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<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_		90.81	2,056,814.79	(204,221.46)	(206,065.83)	2.64	4.21
FANNIE MAE NOTES DTD 11/12/2020 0.500% 11/07/2025	3135G06G3	1,955,000.00	NOMURA		91.03	1,779,542.66	(174,714.44)	(175,042.56)	2.75	3.95
FANNIE MAE NOTES DTD 11/12/2020 0.500% 11/07/2025	3135G06G3	6,190,000.00	WELLS_F		91.03	5,634,459.88	(554,425.92)	(554,914.58)	2.75	3.95
FEDERAL HOME LOAN BANK NOTES DTD 08/25/2022 3.375% 09/10/2032	3130AT4C8	875,000.00	WELLS_F		94.90	830,336.50	50,720.25	48,334.99	8.12	4.02
<b>Security Type Sub-Total</b>		<b>60,212,500.00</b>				<b>56,259,886.15</b>	<b>(4,074,855.35)</b>	<b>(3,941,632.33)</b>	<b>2.06</b>	<b>4.29</b>
<b>Corporate Note</b>										
AMERICAN HONDA FINANCE DTD 01/10/2020 1.950% 05/10/2023	02665WDH1	1,775,000.00	SOCGEN		99.13	1,759,495.38	(14,847.87)	(15,451.69)	0.28	5.12
PACCAR FINANCIAL CORP CORPORATE NOTES DTD 08/11/2020 0.350% 08/11/2023	69371R090	242,500.00	BNP_PAR		97.67	236,849.99	(5,332.33)	(5,594.60)	0.53	4.85
BANK OF NY MELLON CORP CORP NOTES DTD 08/13/2018 3.450% 08/11/2023	06406RAJ6	3,367,500.00	HSBC		99.20	3,340,401.73	(66,969.47)	(31,705.29)	0.52	5.00
US BANK NA CINCINNATI CORP NOTES (CALLABLE) DTD 02/04/2019 3.375% 02/05/2024	91159HHV5	1,062,500.00	KEYBANC	01/05/24	98.53	1,046,847.25	(38,751.50)	(20,147.50)	0.91	4.88
MERCK & CO INC (CALLABLE) CORP NOTES DTD 03/07/2019 2.900% 03/07/2024	58933YAU9	2,312,500.00	CITIGRP	02/07/24	97.99	2,265,960.94	(153,630.93)	(95,833.21)	1.00	4.79
PFIZER INC CORP NOTES DTD 03/11/2019 2.950% 03/15/2024	717081ES8	3,200,000.00	SUNTRUST	02/15/24	98.06	3,137,814.40	(143,561.60)	(80,158.50)	1.02	4.74
MASTERCARD INC CORP NOTES DTD 03/31/2014 3.375% 04/01/2024	57636QAB0	2,125,000.00	US_BANCO		98.51	2,093,333.25	(101,048.00)	(47,832.89)	1.14	4.70
MORGAN STANLEY CORP NOTES (CALLABLE) DTD 04/22/2021 0.731% 04/05/2024	61772BAA1	1,332,500.00	GOLDMAN	04/05/23	99.14	1,321,045.83	(13,133.12)	(11,602.52)	0.18	1.47
AMAZON.COM INC CORPORATE NOTES DTD 05/12/2021 0.450% 05/12/2024	023135BW5	1,542,500.00	JPM_CHA		94.83	1,462,769.72	(77,478.23)	(78,772.75)	1.28	4.65



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<b>Corporate Note</b>										
WALMART INC CORPORATE NOTES DTD 04/23/2019 2.850% 07/08/2024	931142EL3	4,100,000.00	WELLS_F	06/08/24	97.68	4,004,986.60	(413,706.40)	(200,743.98)	1.34	4.53
US BANCORP NOTES (CALLABLE) DTD 07/29/2019 2.400% 07/30/2024	91159HHX1	1,650,000.00	MIZUHO	06/28/24	96.82	1,597,539.90	(53,829.60)	(52,852.81)	1.40	4.62
JPMORGAN CHASE & CO CORPORATE NOTES (CAL DTD 09/16/2020 0.653% 09/16/2024	46647PBS4	1,467,500.00	JPM_CHA	09/16/23	97.18	1,426,065.14	(41,434.86)	(41,434.86)	0.63	2.43
BANK OF AMERICA CORP (CALLABLE) CORPORAT DTD 10/21/2020 0.810% 10/24/2024	06051GJH3	1,907,500.00	MERRILL	10/24/23	96.91	1,848,569.70	(58,930.30)	(58,930.30)	0.73	2.64
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 01/10/2022 1.250% 01/10/2025	24422EVY2	2,357,500.00	STIFEL		94.04	2,217,000.07	(81,067.35)	(99,865.70)	1.93	4.48
MICROSOFT CORP (CALLABLE) NOTES DTD 02/12/2015 2.700% 02/12/2025	594918BB9	2,675,000.00	JSEB	11/12/24	97.16	2,599,032.68	(264,849.07)	(167,248.46)	1.73	4.17
TOYOTA MOTOR CREDIT CORP CORP NOTES DTD 02/13/2020 1.800% 02/13/2025	89236TGT6	292,500.00	CITIGRP		94.44	276,230.57	(19,127.16)	(17,501.04)	1.99	4.70
TOYOTA MOTOR CREDIT CORP CORP NOTES DTD 02/13/2020 1.800% 02/13/2025	89236TGT6	1,595,000.00	MITSU		94.44	1,506,282.91	(110,409.09)	(98,065.79)	1.99	4.70
NOVARTIS CAPITAL CORP DTD 02/14/2020 1.750% 02/14/2025	66989HAP3	3,680,000.00	WELLS_F	01/14/25	94.97	3,494,800.32	(314,956.48)	(239,366.31)	1.91	4.36
AMAZON.COM INC CORPORATE NOTES DTD 04/13/2022 3.000% 04/13/2025	023135CE4	2,567,500.00	JPM_CHA		97.12	2,493,643.30	(69,774.37)	(70,869.45)	2.13	4.38
3M COMPANY (CALLABLE) CORPORATE NOTES DTD 03/27/2020 2.650% 04/15/2025	88579YBM2	1,450,000.00	CITIGRP	03/15/25	95.92	1,390,771.85	(31,823.15)	(38,939.37)	2.06	4.62
CITIGROUP INC (CALLABLE) CORPORATE NOTES DTD 05/04/2021 0.981% 05/01/2025	172967MX6	1,355,000.00	GOLDMAN	05/01/24	94.53	1,280,877.44	(77,713.31)	(75,617.34)	1.24	3.53
GOLDMAN SACHS GROUP INC CORPORATE NOTES DTD 05/22/2015 3.750% 05/22/2025	38148LAE6	1,817,500.00	MORGAN_	02/22/25	97.80	1,777,471.38	(253,003.27)	(149,276.19)	1.99	4.77



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



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



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



## Managed Account Security Transactions & Interest

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Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
<b>BUY</b>											
01/04/23	01/06/23	US TREASURY NOTES DTD 10/31/2020 0.500% 10/31/2027	91282CAU5	5,340,000.00	(4,547,552.34)	(4,941.71)	(4,552,494.05)				
01/10/23	01/11/23	US TREASURY N/B NOTES DTD 07/31/2021 1.000% 07/31/2028	91282CCR0	2,375,000.00	(2,054,746.09)	(10,584.24)	(2,065,330.33)				
01/10/23	01/11/23	US TREASURY NOTES DTD 02/15/2001 5.375% 02/15/2031	912810FP8	1,800,000.00	(2,021,273.44)	(39,173.23)	(2,060,446.67)				
01/10/23	01/11/23	US TREASURY N/B DTD 08/15/1999 6.125% 08/15/2029	912810FJ2	1,775,000.00	(2,023,083.98)	(44,019.28)	(2,067,103.26)				
01/10/23	01/11/23	US TREASURY NOTES DTD 05/15/2020 0.625% 05/15/2030	912828Z06	2,535,000.00	(2,057,608.01)	(2,494.73)	(2,060,102.74)				
01/10/23	01/11/23	US TREASURY N/B NOTES DTD 05/15/2022 2.875% 05/15/2032	91282CEP2	2,175,000.00	(2,056,224.61)	(9,846.08)	(2,066,070.69)				
01/10/23	01/11/23	US TREASURY N/B NOTES DTD 02/16/1999 5.250% 02/15/2029	912810FG8	1,875,000.00	(2,027,856.45)	(39,856.49)	(2,067,712.94)				
01/10/23	01/11/23	US TREASURY N/B NOTES DTD 11/15/2022 4.125% 11/15/2032	91282CFV8	1,965,000.00	(2,054,269.34)	(12,763.00)	(2,067,032.34)				
01/10/23	01/11/23	US TREASURY NOTES DTD 08/15/2020 0.625% 08/15/2030	91282CAE1	2,545,000.00	(2,052,204.49)	(6,440.30)	(2,058,644.79)				
01/10/23	01/11/23	US TREASURY N/B NOTES DTD 12/31/2022 3.875% 12/31/2029	91282CGB1	2,030,000.00	(2,059,339.84)	(2,390.30)	(2,061,730.14)				
01/10/23	01/11/23	US TREASURY N/B NOTES DTD 11/15/2021 1.375% 11/15/2031	91282CDJ7	2,080,000.00	(1,739,075.00)	(4,503.31)	(1,743,578.31)				
01/11/23	01/12/23	US TREASURY N/B NOTES DTD 05/15/2021 1.625% 05/15/2031	91282CCB5	2,930,000.00	(2,530,673.05)	(7,628.52)	(2,538,301.57)				
01/11/23	01/12/23	US TREASURY N/B NOTES DTD 05/31/2022 2.750% 05/31/2029	91282CES6	2,675,000.00	(2,535,920.90)	(8,690.08)	(2,544,610.98)				
01/11/23	01/12/23	US TREASURY N/B NOTES DTD 05/15/2022 2.875% 05/15/2032	91282CEP2	2,670,000.00	(2,525,548.83)	(12,298.96)	(2,537,847.79)				
01/11/23	01/12/23	US TREASURY N/B DTD 11/15/1999 6.250% 05/15/2030	912810FM5	2,160,000.00	(2,519,859.38)	(21,629.83)	(2,541,489.21)				
01/25/23	01/27/23	HOME DEPOT INC CORP NOTES (CALLABLE) DTD 09/14/2017 2.800% 09/14/2027	437076BT8	3,450,000.00	(3,255,385.50)	(35,688.33)	(3,291,073.83)				



## Managed Account Security Transactions & Interest

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

### CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

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



## Managed Account Security Transactions & Interest

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

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

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



## Managed Account Security Transactions & Interest

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

**CITY OF STOCKTON RESERVE PORTFOLIO - 81140000**

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



## Managed Account Summary Statement

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

CITY OF STOCKTON SHORT-TERM PORTFOLIO - 81140001

### Transaction Summary - Managed Account

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

### Cash Transactions Summary - Managed Account

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

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

Interest/Dividends/Coupons Received	0.00
Less Purchased Interest Related to Interest/Coupons	0.00
Plus Net Realized Gains/Losses	501,194.43
<b>Total Cash Basis Earnings</b>	<b>\$501,194.43</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	80,107,091.37
Ending Accrued Interest	987,800.00
Plus Proceeds from Sales	0.00
Plus Proceeds of Maturities/Calls/Principal Payments	30,490,000.00
Plus Coupons/Dividends Received	0.00
Less Cost of New Purchases	0.00
Less Beginning Amortized Value of Securities	(110,480,098.19)
Less Beginning Accrued Interest	(871,808.34)

<b>Total Accrual Basis Earnings</b>	<b>\$232,984.84</b>
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## Portfolio Summary and Statistics

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

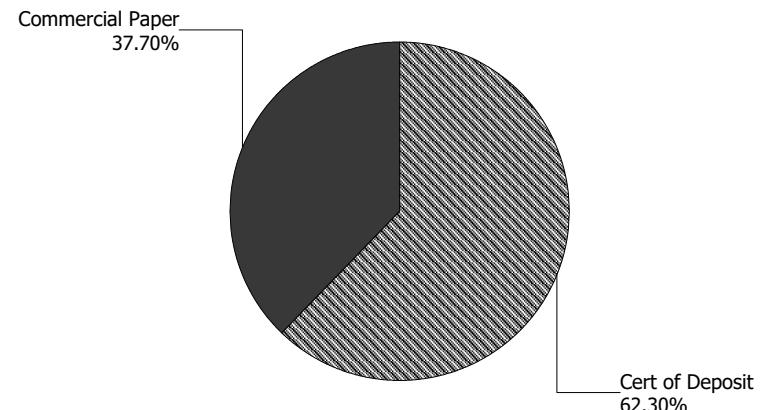
CITY OF STOCKTON SHORT-TERM PORTFOLIO - 81140001

### Account Summary

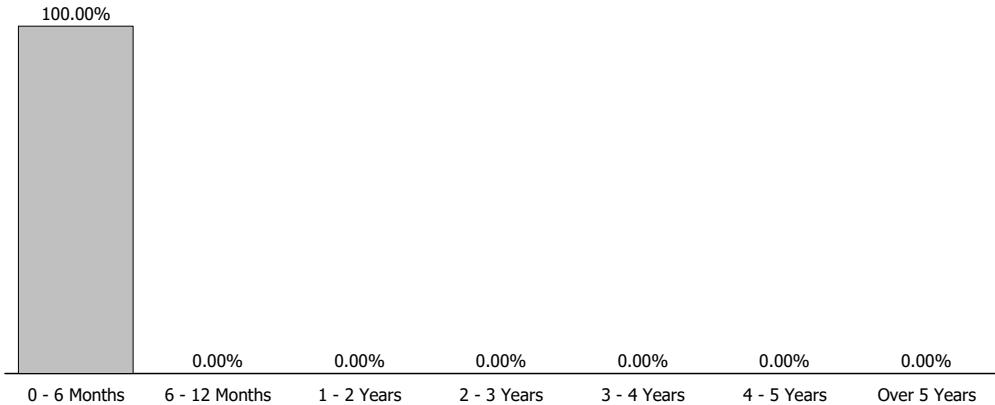
Description	Par Value	Market Value	Percent
Commercial Paper	30,260,000.00	30,047,954.80	37.70
Certificate of Deposit	50,000,000.00	49,659,719.87	62.30
<b>Managed Account Sub-Total</b>	<b>80,260,000.00</b>	<b>79,707,674.67</b>	<b>100.00%</b>
Accrued Interest		987,800.00	
<b>Total Portfolio</b>	<b>80,260,000.00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

Unsettled Trades                    0.00                    0.00

### Sector Allocation



### Maturity Distribution



### Characteristics

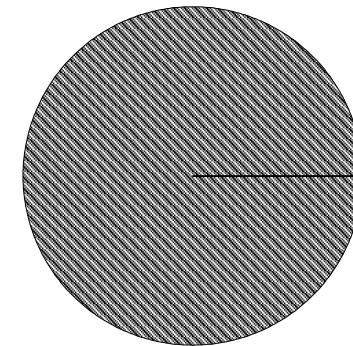
Yield to Maturity at Cost	2.99%
Yield to Maturity at Market	4.93%
Weighted Average Days to Maturity	83

## Managed Account Issuer Summary

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

CITY OF STOCKTON SHORT-TERM PORTFOLIO - 81140001

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



A-1  
100.00%



## Managed Account Detail of Securities Held

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

### CITY OF STOCKTON SHORT-TERM PORTFOLIO - 81140001

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	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>											
BNP PARIBAS NY BRANCH COMM PAPER DTD 06/16/2022 0.0000% 03/13/2023	09659CQD3	10,000,000.00	A-1	P-1	06/16/22	06/16/22	9,756,250.00	3.33	0.00	9,963,888.89	9,947,610.00
BOFA SECURITIES INC COMM PAPER DTD 06/27/2022 0.0000% 03/24/2023	06054PQQ2	10,000,000.00	A-1	NR	06/27/22	06/27/22	9,745,000.00	3.49	0.00	9,951,833.33	9,932,890.00
ING (US) FUNDING LLC COMM PAPER DTD 07/15/2022 0.0000% 04/11/2023	4497W1RB4	10,260,000.00	A-1	P-1	07/15/22	07/18/22	9,994,428.45	3.58	0.00	10,191,369.15	10,167,454.80
<b>Security Type Sub-Total</b>		<b>30,260,000.00</b>				<b>29,495,678.45</b>	<b>3.47</b>	<b>0.00</b>	<b>30,107,091.37</b>	<b>30,047,954.80</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	302,500.00	15,000,000.00	14,902,627.44
NATIXIS NY BRANCH CERT DEPOS DTD 05/13/2022 2.750% 05/11/2023	63873QTU8	15,000,000.00	A-1	P-1	05/13/22	05/13/22	15,000,000.00	2.75	302,500.00	15,000,000.00	14,899,657.91
MUFG BANK LTD/NY CERT DEPOS DTD 05/13/2022 2.610% 05/12/2023	55380T2B5	20,000,000.00	A-1	P-1	05/13/22	05/13/22	20,000,000.00	2.61	382,800.00	20,000,000.00	19,857,434.52
<b>Security Type Sub-Total</b>		<b>50,000,000.00</b>				<b>50,000,000.00</b>	<b>2.69</b>	<b>987,800.00</b>	<b>50,000,000.00</b>	<b>49,659,719.87</b>	
<b>Managed Account Sub-Total</b>		<b>80,260,000.00</b>				<b>79,495,678.45</b>	<b>2.99</b>	<b>987,800.00</b>	<b>80,107,091.37</b>	<b>79,707,674.67</b>	
<b>Securities Sub-Total</b>		<b>\$80,260,000.00</b>				<b>\$79,495,678.45</b>	<b>2.99%</b>	<b>\$987,800.00</b>	<b>\$80,107,091.37</b>	<b>\$79,707,674.67</b>	
<b>Accrued Interest</b>										<b>\$987,800.00</b>	
<b>Total Investments</b>										<b>\$80,695,474.67</b>	



## Managed Account Fair Market Value & Analytics

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

### CITY OF STOCKTON SHORT-TERM PORTFOLIO - 81140001

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
<b>Commercial Paper</b>										
BNP PARIBAS NY BRANCH COMM PAPER DTD 06/16/2022 0.0000% 03/13/2023	09659COD3	10,000,000.00	BNP_PAR		99.48	9,947,610.00	191,360.00	(16,278.89)	0.12	4.62
BOFA SECURITIES INC COMM PAPER DTD 06/27/2022 0.0000% 03/24/2023	06054PQQ2	10,000,000.00	MERRILL		99.33	9,932,890.00	187,890.00	(18,943.33)	0.15	4.68
ING (US) FUNDING LLC COMM PAPER DTD 07/15/2022 0.0000% 04/11/2023	4497W1RB4	10,260,000.00	ING		99.10	10,167,454.80	173,026.35	(23,914.35)	0.20	4.68
<b>Security Type Sub-Total</b>		<b>30,260,000.00</b>				<b>30,047,954.80</b>	<b>552,276.35</b>	<b>(59,136.57)</b>	<b>0.16</b>	<b>4.66</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		99.35	14,902,627.44	(97,372.56)	(97,372.56)	0.28	5.09
NATIXIS NY BRANCH CERT DEPOS DTD 05/13/2022 2.750% 05/11/2023	63873OTU8	15,000,000.00	BONY		99.33	14,899,657.91	(100,342.09)	(100,342.09)	0.29	5.09
MUFG BANK LTD/NY CERT DEPOS DTD 05/13/2022 2.610% 05/12/2023	55380T2B5	20,000,000.00	MITSU		99.29	19,857,434.52	(142,565.48)	(142,565.48)	0.29	5.09
<b>Security Type Sub-Total</b>		<b>50,000,000.00</b>				<b>49,659,719.87</b>	<b>(340,280.13)</b>	<b>(340,280.13)</b>	<b>0.29</b>	<b>5.09</b>
<b>Managed Account Sub-Total</b>		<b>80,260,000.00</b>				<b>79,707,674.67</b>	<b>211,996.22</b>	<b>(399,416.70)</b>	<b>0.24</b>	<b>4.93</b>
<b>Securities Sub-Total</b>		<b>\$80,260,000.00</b>				<b>\$79,707,674.67</b>	<b>\$211,996.22</b>	<b>(\$399,416.70)</b>	<b>0.24</b>	<b>4.93%</b>
<b>Accrued Interest</b>						<b>\$987,800.00</b>				
<b>Total Investments</b>						<b>\$80,695,474.67</b>				



## Managed Account Security Transactions & Interest

For the Month Ending **January 31, 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>MATURITY</b>											
01/11/23	01/11/23	LMA AMERICAS LLC COMM PAPER DTD 07/12/2022 0.000% 01/11/2023	53944RN0	10,165,000.00	10,165,000.00	0.00	10,165,000.00	167,722.50	0.00		
01/11/23	01/11/23	OLD LINE FUNDING LLC COMM PAPER DTD 07/06/2022 0.000% 01/11/2023	67983UNB5	10,160,000.00	10,160,000.00	0.00	10,160,000.00	165,100.00	0.00		
01/12/23	01/12/23	COLLAT COMM PAPER V CO COMM PAPER DTD 04/21/2022 0.000% 01/12/2023	19424JNC6	10,165,000.00	10,165,000.00	0.00	10,165,000.00	168,371.93	0.00		
<b>Transaction Type Sub-Total</b>				<b>30,490,000.00</b>	<b>30,490,000.00</b>	<b>0.00</b>	<b>30,490,000.00</b>	<b>501,194.43</b>	<b>0.00</b>		
<b>Managed Account Sub-Total</b>					<b>30,490,000.00</b>	<b>0.00</b>	<b>30,490,000.00</b>	<b>501,194.43</b>	<b>0.00</b>		
<b>Total Security Transactions</b>					<b>\$30,490,000.00</b>	<b>\$0.00</b>	<b>\$30,490,000.00</b>	<b>\$501,194.43</b>	<b>\$0.00</b>		