

CITY OF STOCKTON

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Accounts included in Statement

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

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

Important Disclosures

Important Disclosures

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

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

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

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

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

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

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

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

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

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

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

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

Key Terms and Definitions

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

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

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

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

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

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

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

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

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

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

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

NOT FDIC INSURED NO BANK GUARANTEE MAY LOSE VALUE

Consolidated Summary Statement

CITY OF STOCKTON

Portfolio Summary		
Portfolio Holdings	Cash Dividends and Income	Closing Market Value
PFMAM Managed Account	279,648.80	403,620,588.31
CAMP Pool	0.00	30,099,842.74
Local Agency Investment Fund	0.00	75,000,000.00
Idle Funds in Reserve Portfolio	0.00	4,327,738.51
BoW Main Account	0.00	70,115,898.51
Total	\$279,648.80	\$583,164,068.07

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

Consolidated Summary Statement

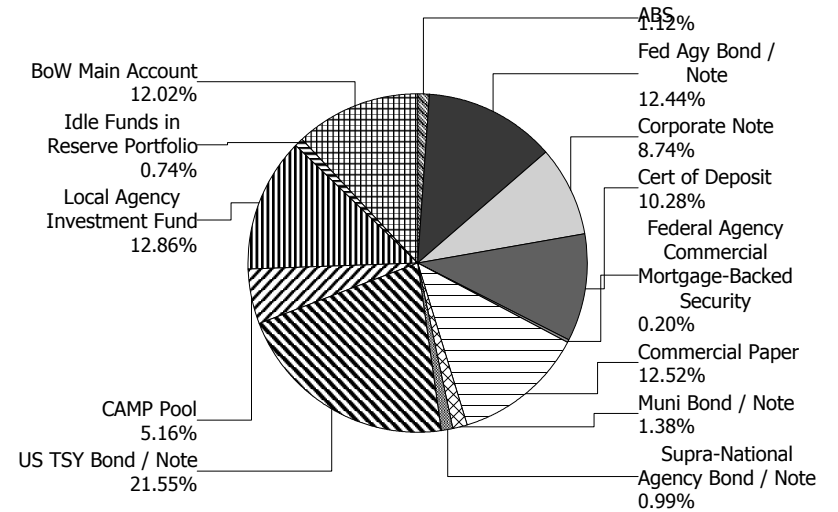
For the Month Ending **July 31, 2022**

CITY OF STOCKTON

Maturity Distribution (Fixed Income Holdings)

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

Sector Allocation



Consolidated Summary Statement

CITY OF STOCKTON

Account Number	Account Name	Opening Market Value	Purchases / Deposits	Redemptions / Sales/ Maturities	Unsettled Trades	Change in Value	Closing Market Value	Cash Dividends and Income
81140000	CITY OF STOCKTON RESERVE PORTFOLIO	568,136,380.86	0.00	(285,720,493.68)	0.00	2,177,469.28	284,593,356.46	279,648.80
81140001	CITY OF STOCKTON SHORT-TERM PORTFOLIO	78,875,443.55	39,983,234.02	0.00	0.00	168,554.28	119,027,231.85	0.00
Total		\$647,011,824.41	\$39,983,234.02	(\$285,720,493.68)	\$0.00	\$2,346,023.56	\$403,620,588.31	\$279,648.80

Managed Account Summary Statement

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

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Transaction Summary - Managed Account

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

Cash Transactions Summary - Managed Account

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

Earnings Reconciliation (Cash Basis) - Managed Account

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

Cash Balance

Closing Cash Balance **\$4,327,738.51**

Earnings Reconciliation (Accrual Basis)

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

Portfolio Summary and Statistics

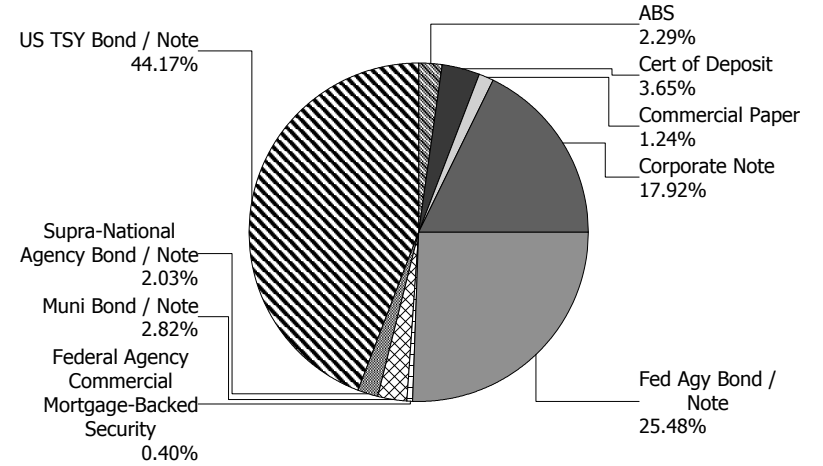
For the Month Ending **July 31, 2022**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Account Summary

Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	132,844,500.00	125,706,386.84	44.17
Supra-National Agency Bond / Note	6,060,000.00	5,776,566.04	2.03
Municipal Bond / Note	8,425,000.00	8,024,815.56	2.82
Federal Agency Commercial Mortgage-Backed Security	1,147,819.45	1,141,441.66	0.40
Federal Agency Bond / Note	75,977,500.00	72,517,137.04	25.48
Corporate Note	52,007,500.00	50,996,690.81	17.92
Commercial Paper	3,550,000.00	3,538,085.05	1.24
Certificate of Deposit	10,467,500.00	10,382,676.83	3.65
Asset-Backed Security	6,706,320.50	6,509,556.63	2.29
Managed Account Sub-Total	297,186,139.95	284,593,356.46	100.00%
Accrued Interest		941,694.94	
Total Portfolio	297,186,139.95	285,535,051.40	

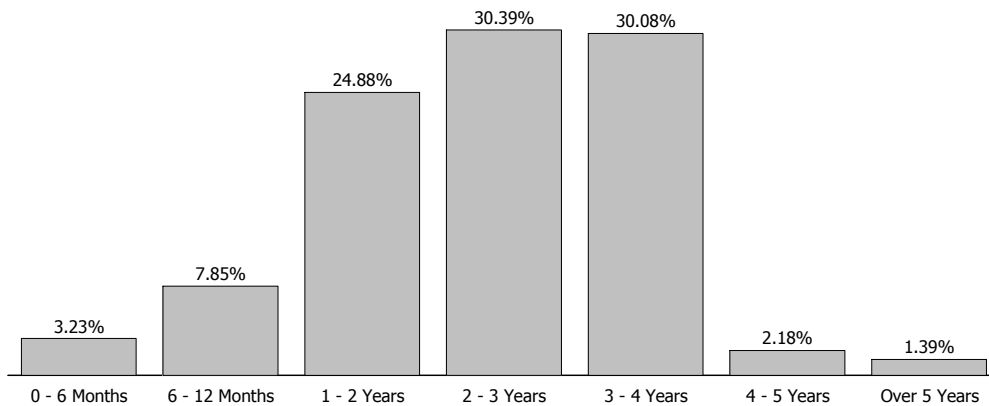
Sector Allocation



Unsettled Trades

0.00 0.00

Maturity Distribution



Characteristics

Yield to Maturity at Cost	1.22%
Yield to Maturity at Market	2.91%
Weighted Average Days to Maturity	882

Managed Account Issuer Summary

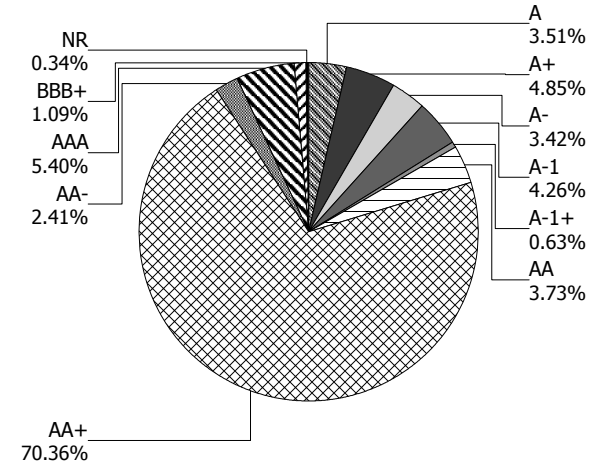
For the Month Ending **July 31, 2022**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Issuer Summary

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

Credit Quality (S&P Ratings)



Managed Account Issuer Summary

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

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

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

Managed Account Detail of Securities Held

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

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
U.S. Treasury Bond / Note											
US TREASURY NOTES DTD 08/01/2016 1.250% 07/31/2023	912828S92	807,500.00	AA+	Aaa	04/02/19	04/04/19	773,307.42	2.28	27.43	799,617.73	793,747.31
US TREASURY NOTES DTD 09/30/2016 1.375% 09/30/2023	912828T26	2,500,000.00	AA+	Aaa	08/07/19	08/08/19	2,491,503.90	1.46	11,552.25	2,497,615.03	2,453,125.00
US TREASURY NOTES DTD 11/15/2020 0.250% 11/15/2023	91282CAW1	1,572,500.00	AA+	Aaa	10/04/21	10/06/21	1,570,780.08	0.30	833.25	1,571,447.95	1,519,182.50
US TREASURY NOTES DTD 11/15/2013 2.750% 11/15/2023	912828WE6	5,462,500.00	AA+	Aaa	03/06/19	03/08/19	5,517,765.13	2.52	31,839.84	5,477,695.49	5,448,843.75
US TREASURY NOTES DTD 11/30/2016 2.125% 11/30/2023	912828U57	4,257,500.00	AA+	Aaa	01/07/19	01/09/19	4,181,330.66	2.52	15,325.84	4,236,773.07	4,211,599.04
US TREASURY NOTES DTD 12/31/2018 2.625% 12/31/2023	9128285U0	230,000.00	AA+	Aaa	01/30/19	01/31/19	230,682.81	2.56	525.00	230,196.66	228,957.82
US TREASURY NOTES DTD 02/28/2019 2.375% 02/29/2024	9128286G0	763,000.00	AA+	Aaa	08/11/21	08/12/21	802,521.02	0.33	7,583.35	787,493.69	756,204.57
US TREASURY NOTES DTD 02/28/2019 2.375% 02/29/2024	9128286G0	946,500.00	AA+	Aaa	08/11/21	08/12/21	995,266.93	0.35	9,407.13	976,723.97	938,070.28
US TREASURY NOTES DTD 03/31/2017 2.125% 03/31/2024	912828W71	2,965,000.00	AA+	Aaa	01/05/22	01/06/22	3,046,537.50	0.88	21,174.23	3,025,827.98	2,924,694.38
US TREASURY N/B NOTES DTD 04/15/2021 0.375% 04/15/2024	91282CBV2	1,570,000.00	AA+	Aaa	10/04/21	10/06/21	1,569,141.40	0.40	1,737.30	1,569,419.84	1,503,029.77
US TREASURY NOTES DTD 05/01/2017 2.000% 04/30/2024	912828X70	2,257,500.00	AA+	Aaa	06/03/19	06/05/19	2,267,729.29	1.90	11,410.19	2,261,143.93	2,221,168.25
US TREASURY NOTES DTD 06/30/2017 2.000% 06/30/2024	912828XX3	5,715,000.00	AA+	Aaa	07/01/19	07/03/19	5,773,935.94	1.78	9,939.13	5,737,585.65	5,616,773.44
US TREASURY NOTES DTD 07/31/2017 2.125% 07/31/2024	9128282N9	1,250,000.00	AA+	Aaa	08/07/19	08/08/19	1,289,453.12	1.47	72.18	1,265,833.30	1,230,664.00
US TREASURY N/B NOTES DTD 08/15/2021 0.375% 08/15/2024	91282CCT6	3,010,000.00	AA+	Aaa	08/19/21	08/20/21	3,006,002.34	0.42	5,207.22	3,007,270.16	2,859,500.00

Managed Account Detail of Securities Held

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

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
U.S. Treasury Bond / Note											
US TREASURY NOTES DTD 08/31/2017 1.875% 08/31/2024	9128282U3	7,137,500.00	AA+	Aaa	11/25/20	11/27/20	7,567,701.66	0.26	56,004.16	7,375,943.89	6,988,058.59
US TREASURY N/B NOTES DTD 09/15/2021 0.375% 09/15/2024	91282CCX7	1,577,500.00	AA+	Aaa	10/04/21	10/06/21	1,571,769.24	0.50	2,234.43	1,573,363.19	1,495,667.19
US TREASURY NOTES DTD 10/31/2019 1.500% 10/31/2024	912828YM6	1,060,000.00	AA+	Aaa	01/12/21	01/13/21	1,106,043.75	0.35	4,018.21	1,087,287.64	1,028,200.00
US TREASURY NOTES DTD 10/31/2017 2.250% 10/31/2024	9128283D0	1,700,000.00	AA+	Aaa	11/01/19	11/05/19	1,755,582.03	1.57	9,666.44	1,725,075.98	1,676,359.46
US TREASURY NOTES DTD 11/30/2017 2.125% 11/30/2024	9128283J7	5,457,500.00	AA+	Aaa	01/03/20	01/07/20	5,583,917.87	1.63	19,645.51	5,517,705.72	5,361,993.75
US TREASURY NOTES DTD 02/29/2020 1.125% 02/28/2025	912828ZC7	1,387,500.00	AA+	Aaa	08/19/21	08/20/21	1,416,442.38	0.53	6,532.19	1,408,667.49	1,327,664.06
US TREASURY NOTES DTD 02/29/2020 1.125% 02/28/2025	912828ZC7	3,085,000.00	AA+	Aaa	10/04/21	10/06/21	3,139,108.01	0.60	14,523.81	3,126,071.51	2,951,959.38
US TREASURY NOTES DTD 04/30/2020 0.375% 04/30/2025	912828ZL7	2,997,500.00	AA+	Aaa	04/05/21	04/07/21	2,958,391.99	0.70	2,840.70	2,971,067.83	2,801,725.78
US TREASURY NOTES DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	1,597,500.00	AA+	Aaa	10/04/21	10/06/21	1,571,103.81	0.70	347.28	1,576,894.32	1,482,180.47
US TREASURY NOTES DTD 08/31/2020 0.250% 08/31/2025	91282CAJ0	2,725,000.00	AA+	Aaa	08/17/21	08/20/21	2,683,486.33	0.63	2,850.88	2,693,244.30	2,517,218.75
US TREASURY NOTES DTD 08/31/2020 0.250% 08/31/2025	91282CAJ0	6,095,000.00	AA+	Aaa	08/19/21	08/20/21	6,004,527.34	0.62	6,376.57	6,025,793.33	5,630,256.25
US TREASURY NOTES DTD 10/31/2020 0.250% 10/31/2025	91282CAT8	3,500,000.00	AA+	Aaa	10/04/21	10/06/21	3,425,898.44	0.78	2,211.28	3,440,808.51	3,221,640.80
US TREASURY NOTES DTD 11/30/2020 0.375% 11/30/2025	91282CAZ4	6,772,500.00	AA+	Aaa	11/01/21	11/02/21	6,589,430.86	1.05	4,302.20	6,622,872.64	6,251,864.06
US TREASURY NOTES DTD 12/31/2020 0.375% 12/31/2025	91282CBC4	700,000.00	AA+	Aaa	01/11/21	01/13/21	695,980.47	0.49	228.26	697,233.11	644,656.25

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CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
U.S. Treasury Bond / Note												
US TREASURY NOTES DTD 12/31/2020 0.375% 12/31/2025		91282CBC4	5,700,000.00	AA+	Aaa	05/06/21	05/10/21	5,606,707.03	0.73	1,858.70	5,631,350.46	5,249,343.75
US TREASURY NOTES DTD 01/31/2021 0.375% 01/31/2026		91282CBH3	1,195,000.00	AA+	Aaa	07/02/21	07/07/21	1,172,033.59	0.80	12.18	1,177,400.22	1,098,653.13
US TREASURY NOTES DTD 01/31/2019 2.625% 01/31/2026		9128286A3	1,707,500.00	AA+	Aaa	02/04/21	02/04/21	1,890,055.76	0.46	121.80	1,835,649.73	1,697,895.31
US TREASURY NOTES DTD 01/31/2021 0.375% 01/31/2026		91282CBH3	7,635,000.00	AA+	Aaa	02/18/22	02/22/22	7,215,969.73	1.83	77.80	7,262,561.00	7,019,428.12
US TREASURY NOTES DTD 01/31/2021 0.375% 01/31/2026		91282CBH3	8,475,000.00	AA+	Aaa	01/04/22	01/06/22	8,174,402.34	1.27	86.36	8,216,275.63	7,791,703.13
US TREASURY NOTES DTD 02/28/2021 0.500% 02/28/2026		91282CBO3	1,980,000.00	AA+	Aaa	12/03/21	12/07/21	1,926,632.81	1.15	4,142.94	1,934,824.54	1,825,312.50
US TREASURY NOTES DTD 02/28/2021 0.500% 02/28/2026		91282CBO3	10,690,000.00	AA+	Aaa	02/02/22	02/03/22	10,249,872.66	1.55	22,367.66	10,302,889.34	9,854,843.75
US TREASURY N/B NOTES DTD 05/31/2021 0.750% 05/31/2026		91282CCF6	805,000.00	AA+	Aaa	06/07/21	06/07/21	803,176.17	0.80	1,022.75	803,597.29	745,756.99
US TREASURY N/B NOTES DTD 05/31/2021 0.750% 05/31/2026		91282CCF6	3,155,000.00	AA+	Aaa	10/04/21	10/06/21	3,133,186.13	0.90	4,008.40	3,137,027.32	2,922,811.56
US TREASURY N/B NOTES DTD 05/31/2021 0.750% 05/31/2026		91282CCF6	4,360,000.00	AA+	Aaa	06/06/22	06/08/22	3,995,871.88	2.99	5,539.34	4,009,404.51	4,039,131.03
US TREASURY N/B NOTES DTD 09/30/2021 0.875% 09/30/2026		91282CCZ2	3,700,000.00	AA+	Aaa	04/05/22	04/07/22	3,406,746.09	2.77	10,880.12	3,427,526.45	3,427,125.00
US TREASURY NOTES DTD 01/31/2021 0.750% 01/31/2028		91282CBJ9	540,000.00	AA+	Aaa	03/14/22	03/15/22	498,382.03	2.15	11.01	501,075.19	485,493.75
US TREASURY N/B NOTES DTD 09/30/2021 1.250% 09/30/2028		91282CCY5	525,000.00	AA+	Aaa	03/14/22	03/15/22	495,591.79	2.17	2,205.43	497,301.43	480,703.13
US TREASURY NOTES DTD 02/15/2019 2.625% 02/15/2029		9128286B1	500,000.00	AA+	Aaa	03/21/22	03/22/22	509,433.59	2.33	6,054.90	508,939.84	497,109.40

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Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
U.S. Treasury Bond / Note											
US TREASURY NOTES DTD 08/15/2019 1.625% 08/15/2029	912828YB0	520,000.00	AA+	Aaa	03/21/22	03/22/22	496,518.75	2.29	3,898.20	497,665.45	485,306.22
US TREASURY NOTES DTD 02/15/2020 1.500% 02/15/2030	912828Z94	542,500.00	AA+	Aaa	04/06/22	04/11/22	498,040.43	2.66	3,754.04	499,777.25	499,862.86
US TREASURY NOTES DTD 08/15/2020 0.625% 08/15/2030	91282CAE1	587,500.00	AA+	Aaa	04/06/22	04/11/22	498,755.37	2.65	1,693.93	502,016.33	501,394.53
US TREASURY NOTES DTD 02/15/2021 1.125% 02/15/2031	91282CBL4	565,000.00	AA+	Aaa	04/06/22	04/11/22	498,104.88	2.63	2,932.30	500,423.03	500,113.25
US TREASURY N/B NOTES DTD 08/15/2021 1.250% 08/15/2031	91282CCS8	562,500.00	AA+	Aaa	04/06/22	04/11/22	498,515.62	2.63	3,243.70	500,615.31	499,394.53
Security Type Sub-Total		132,844,500.00					131,153,338.37	1.32	332,327.82	131,032,994.23	125,706,386.84
Supra-National Agency Bond / Note											
INTL BK RECON & DEVELOP NOTES DTD 11/24/2020 0.250% 11/24/2023	459058JM6	1,870,000.00	AAA	Aaa	11/17/20	11/24/20	1,865,979.50	0.32	870.07	1,868,237.59	1,805,187.67
INTER-AMERICAN DEVEL BK NOTES DTD 09/23/2021 0.500% 09/23/2024	4581X0DZ8	4,190,000.00	AAA	Aaa	09/15/21	09/23/21	4,186,899.40	0.52	7,448.89	4,187,782.05	3,971,378.37
Security Type Sub-Total		6,060,000.00					6,052,878.90	0.46	8,318.96	6,056,019.64	5,776,566.04
Municipal Bond / Note											
CA ST TXBL GO BONDS DTD 10/24/2019 2.400% 10/01/2023	13063DRJ9	2,192,500.00	AA-	Aa2	10/16/19	10/24/19	2,236,371.92	1.87	17,540.00	2,205,496.83	2,167,308.18
MD ST TXBL GO BONDS DTD 08/05/2020 0.510% 08/01/2024	574193TO1	647,500.00	AAA	Aaa	07/23/20	08/05/20	647,318.70	0.52	1,651.13	647,409.04	616,070.35
SAN DIEGO CCD, CA TXBL GO BONDS DTD 10/16/2019 2.046% 08/01/2024	797272OP9	725,000.00	AAA	Aaa	09/18/19	10/16/19	725,000.00	2.05	7,416.75	725,000.00	708,129.25
CA ST UNIV TXBL REV BONDS DTD 09/17/2020 0.685% 11/01/2024	13077DNC2	625,000.00	AA-	Aa2	08/27/20	09/17/20	625,000.00	0.69	1,070.31	625,000.00	587,831.25

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Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Municipal Bond / Note												
CA ST DEPT WTR RES WTR SYS TXBL REV BNDS	DTD 08/06/2020 0.560% 12/01/2024	13067WRB0	77,500.00	AAA	Aa1	07/30/20	08/06/20	77,500.00	0.56	72.33	77,500.00	72,510.55
UNIV OF CAL TXBL REV BONDS	DTD 07/16/2020 0.883% 05/15/2025	91412HGE7	300,000.00	AA	Aa2	07/10/20	07/16/20	300,000.00	0.88	559.23	300,000.00	278,919.00
UNIV OF CAL TXBL REV BONDS	DTD 07/16/2020 0.883% 05/15/2025	91412HGE7	460,000.00	AA	Aa2	07/14/20	07/16/20	461,665.20	0.81	857.49	460,948.80	427,675.80
FL ST BOARD OF ADMIN TXBL REV BONDS	DTD 09/16/2020 1.258% 07/01/2025	341271AD6	825,000.00	AA	Aa3	09/03/20	09/16/20	825,000.00	1.26	864.88	825,000.00	777,570.75
FL ST BOARD OF ADMIN TXBL REV BONDS	DTD 09/16/2020 1.258% 07/01/2025	341271AD6	1,050,000.00	AA	Aa3	09/03/20	09/16/20	1,057,423.50	1.11	1,100.75	1,054,520.31	989,635.50
LOS ANGELES CCD, CA TXBL GO BONDS	DTD 11/10/2020 0.773% 08/01/2025	54438CYK2	965,000.00	AA+	Aaa	10/30/20	11/10/20	965,000.00	0.77	3,729.73	965,000.00	887,597.35
NJ TURNPIKE AUTHORITY TXBL REV BONDS	DTD 02/04/2021 1.047% 01/01/2026	646140DP5	557,500.00	AA-	A1	01/22/21	02/04/21	557,500.00	1.05	486.42	557,500.00	511,567.58
Security Type Sub-Total			8,425,000.00					8,477,779.32	1.26	35,349.02	8,443,374.98	8,024,815.56
Federal Agency Commercial Mortgage-Backed Security												
FHLMC SERIES K721 A2	DTD 12/01/2015 3.090% 08/01/2022	3137BM6P6	12,141.51	AA+	Aaa	04/04/18	04/09/18	12,244.90	2.88	31.26	12,141.51	12,141.51
FHLMC MULTIFAMILY STRUCTURED P	DTD 12/01/2012 2.307% 08/01/2022	3137AWOH1	159,819.88	AA+	Aaa	09/04/19	09/09/19	162,179.72	1.78	307.25	159,819.88	159,819.88
FANNIEMAE-ACES	DTD 04/01/2014 3.346% 03/01/2024	3136AJB54	942,924.90	AA+	Aaa	12/13/19	12/18/19	988,745.17	2.14	2,629.19	960,178.40	937,007.91
FHMS KJ27 A1	DTD 11/01/2019 2.092% 07/01/2024	3137FQ3V3	32,933.16	AA+	Aaa	11/20/19	11/26/19	32,932.37	2.09	57.41	32,932.83	32,472.36
Security Type Sub-Total			1,147,819.45					1,196,102.16	2.09	3,025.11	1,165,072.62	1,141,441.66
Federal Agency Bond / Note												

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Security Type/Description	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Federal Agency Bond / Note											
FREDDIE MAC NOTES DTD 05/07/2020 0.375% 05/05/2023	3137EAER6	3,630,000.00	AA+	Aaa	08/03/20	08/04/20	3,647,787.00	0.20	3,251.88	3,634,907.37	3,565,026.63
FANNIE MAE NOTES DTD 05/22/2020 0.250% 05/22/2023	3135G04Q3	3,800,000.00	AA+	Aaa	05/20/20	05/22/20	3,788,562.00	0.35	1,820.83	3,796,928.98	3,722,563.60
FREDDIE MAC NOTES DTD 06/26/2020 0.250% 06/26/2023	3137EAES4	3,452,500.00	AA+	Aaa	06/24/20	06/26/20	3,442,418.70	0.35	839.15	3,449,471.01	3,371,328.27
FANNIE MAE NOTES DTD 07/10/2020 0.250% 07/10/2023	3135G05G4	4,285,000.00	AA+	Aaa	07/08/20	07/10/20	4,275,787.25	0.32	624.90	4,282,114.18	4,179,310.48
FREDDIE MAC NOTES DTD 08/21/2020 0.250% 08/24/2023	3137EAEV7	2,292,500.00	AA+	Aaa	08/19/20	08/21/20	2,290,161.65	0.28	2,499.46	2,291,673.70	2,228,727.24
FANNIE MAE NOTES DTD 09/14/2018 2.875% 09/12/2023	3135G0U43	6,162,500.00	AA+	Aaa	11/29/18	11/30/18	6,136,124.50	2.97	68,408.03	6,156,355.28	6,159,061.33
FANNIE MAE NOTES DTD 11/25/2020 0.250% 11/27/2023	3135G06H1	3,047,500.00	AA+	Aaa	01/25/21	01/26/21	3,052,132.20	0.20	1,354.44	3,049,661.69	2,942,531.91
FREDDIE MAC NOTES DTD 12/04/2020 0.250% 12/04/2023	3137EAFA2	2,222,500.00	AA+	Aaa	12/02/20	12/04/20	2,220,299.72	0.28	879.74	2,221,515.40	2,144,843.63
FEDERAL HOME LOAN BANKS NOTES DTD 12/09/2013 3.375% 12/08/2023	3130A0F70	1,712,500.00	AA+	Aaa	01/30/19	01/31/19	1,763,703.75	2.71	8,508.98	1,726,774.63	1,722,615.74
FEDERAL FARM CREDIT BANK NOTES DTD 04/08/2020 0.875% 04/08/2024	3133ELVX9	750,000.00	AA+	Aaa	04/07/20	04/08/20	750,000.00	0.88	2,059.90	750,000.00	724,306.50
FANNIE MAE NOTES DTD 01/10/2020 1.625% 01/07/2025	3135G0X24	4,380,000.00	AA+	Aaa	03/04/20	03/05/20	4,542,673.20	0.84	4,745.00	4,461,842.37	4,248,017.46
FEDERAL HOME LOAN BANK NOTES DTD 04/16/2020 0.500% 04/14/2025	3130AJHU6	2,460,000.00	AA+	Aaa	04/15/20	04/16/20	2,447,798.40	0.60	3,655.83	2,453,397.49	2,305,337.34
FANNIE MAE NOTES DTD 04/24/2020 0.625% 04/22/2025	3135G03U5	10,880,000.00	AA+	Aaa	06/02/20	06/03/20	10,949,305.60	0.49	18,700.00	10,918,654.19	10,234,097.92
FANNIE MAE NOTES DTD 06/19/2020 0.500% 06/17/2025	3135G04Z3	1,002,500.00	AA+	Aaa	06/17/20	06/19/20	1,000,424.83	0.54	612.64	1,001,304.27	936,616.70

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Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Federal Agency Bond / Note											
FANNIE MAE NOTES DTD 06/19/2020 0.500% 06/17/2025	3135G04Z3	1,490,000.00	AA+	Aaa	09/17/20	09/18/20	1,495,304.40	0.42	910.56	1,493,216.92	1,392,078.69
FANNIE MAE NOTES DTD 06/19/2020 0.500% 06/17/2025	3135G04Z3	4,150,000.00	AA+	Aaa	10/02/20	10/05/20	4,167,720.50	0.41	2,536.11	4,160,853.29	3,877,266.15
FREDDIE MAC NOTES DTD 07/23/2020 0.375% 07/21/2025	3137EAEU9	2,310,000.00	AA+	Aaa	07/21/20	07/23/20	2,298,496.20	0.48	240.63	2,303,157.00	2,145,881.43
FANNIE MAE NOTES DTD 08/27/2020 0.375% 08/25/2025	3135G05X7	920,000.00	AA+	Aaa	08/25/20	08/27/20	915,694.40	0.47	1,495.00	917,356.21	851,880.44
FANNIE MAE NOTES DTD 08/27/2020 0.375% 08/25/2025	3135G05X7	3,075,000.00	AA+	Aaa	10/22/20	10/23/20	3,057,780.00	0.49	4,996.88	3,064,085.23	2,847,317.78
FREDDIE MAC NOTES DTD 09/25/2020 0.375% 09/23/2025	3137EAEX3	3,545,000.00	AA+	Aaa	09/23/20	09/25/20	3,534,329.55	0.44	4,726.67	3,538,278.32	3,276,154.29
FEDERAL FARM CREDIT BANK (CALLABLE) DTD 09/29/2020 0.530% 09/29/2025	3133EMBH4	2,265,000.00	AA+	Aaa	10/07/20	10/09/20	2,261,036.25	0.57	4,068.19	2,262,479.00	2,101,369.61
FANNIE MAE NOTES DTD 11/12/2020 0.500% 11/07/2025	3135G06G3	1,955,000.00	AA+	Aaa	11/19/20	11/24/20	1,954,257.10	0.51	2,280.83	1,954,509.66	1,809,978.10
FANNIE MAE NOTES DTD 11/12/2020 0.500% 11/07/2025	3135G06G3	6,190,000.00	AA+	Aaa	12/03/20	12/04/20	6,188,885.80	0.50	7,221.67	6,189,260.50	5,730,825.80
Security Type Sub-Total		75,977,500.00					76,180,683.00	0.72	146,437.32	76,077,796.69	72,517,137.04
Corporate Note											
AMERICAN HONDA FINANCE DTD 01/10/2020 1.950% 05/10/2023	02665WDH1	1,775,000.00	A-	A3	01/07/20	01/10/20	1,774,343.25	1.96	7,787.81	1,774,847.69	1,759,488.28
PACCAR FINANCIAL CORP CORPORATE NOTES DTD 08/11/2020 0.350% 08/11/2023	69371RO90	242,500.00	A+	A1	08/04/20	08/11/20	242,182.32	0.39	400.80	242,391.21	235,655.92
BANK OF NY MELLON CORP CORP NOTES DTD 08/13/2018 3.450% 08/11/2023	06406RAJ6	3,367,500.00	A	A1	01/30/19	01/31/19	3,407,371.20	3.17	54,862.19	3,376,545.19	3,373,669.26

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Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Corporate Note											
US BANK NA CINCINNATI CORP NOTES (CALLAB DTD 02/04/2019 3.375% 02/05/2024	91159HHV5	1,062,500.00	A+	A2	04/02/19	04/04/19	1,085,598.75	2.89	17,531.25	1,069,441.59	1,064,040.63
MERCK & CO INC (CALLABLE) CORP NOTES DTD 03/07/2019 2.900% 03/07/2024	58933YAU9	2,312,500.00	A+	A1	11/19/21	11/23/21	2,419,591.87	0.85	26,825.00	2,386,241.92	2,305,809.94
PFIZER INC CORP NOTES DTD 03/11/2019 2.950% 03/15/2024	717081ES8	3,200,000.00	A+	A2	06/03/19	06/05/19	3,281,376.00	2.38	35,662.22	3,226,698.54	3,199,862.40
MASTERCARD INC CORP NOTES DTD 03/31/2014 3.375% 04/01/2024	57636OAB0	2,125,000.00	A+	A1	04/02/19	04/04/19	2,194,381.25	2.67	23,906.25	2,148,165.12	2,139,651.88
MORGAN STANLEY CORP NOTES (CALLABLE) DTD 04/22/2021 0.731% 04/05/2024	61772BAA1	1,332,500.00	A-	A1	04/20/21	04/22/21	1,334,178.95	0.69	3,138.63	1,333,081.63	1,304,075.11
AMAZON.COM INC CORPORATE NOTES DTD 05/12/2021 0.450% 05/12/2024	023135BW5	1,542,500.00	AA	A1	05/10/21	05/12/21	1,540,247.95	0.50	1,523.22	1,541,164.39	1,472,876.18
WALMART INC CORPORATE NOTES DTD 04/23/2019 2.850% 07/08/2024	931142EL3	4,100,000.00	AA	Aa2	05/12/20	05/14/20	4,418,693.00	0.94	7,465.42	4,176,833.12	4,084,772.60
US BANCORP NOTES (CALLABLE) DTD 07/29/2019 2.400% 07/30/2024	91159HHX1	1,650,000.00	A+	A2	08/01/19	08/05/19	1,651,369.50	2.38	110.00	1,650,533.56	1,624,979.40
JPMORGAN CHASE & CO CORPORATE NOTES (CAL DTD 09/16/2020 0.653% 09/16/2024	46647PBS4	1,467,500.00	A-	A2	09/09/20	09/16/20	1,467,500.00	0.65	3,593.54	1,467,500.00	1,413,846.73
BANK OF AMERICA CORP (CALLABLE) CORPORAT DTD 10/21/2020 0.810% 10/24/2024	06051GJH3	1,907,500.00	A-	A2	10/16/20	10/21/20	1,907,500.00	0.81	4,163.12	1,907,500.00	1,831,499.48
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 01/10/2022 1.250% 01/10/2025	24422EVY2	2,357,500.00	A	A2	03/08/22	03/10/22	2,298,067.42	2.17	1,719.01	2,306,320.35	2,254,430.10
MICROSOFT CORP (CALLABLE) NOTES DTD 02/12/2015 2.700% 02/12/2025	594918BB9	2,675,000.00	AAA	Aaa	03/04/21	03/08/21	2,863,881.75	0.87	33,905.63	2,792,120.73	2,657,438.63

Managed Account Detail of Securities Held

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

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Corporate Note												
TOYOTA MOTOR CREDIT CORP CORP NOTES DTD 02/13/2020 1.800% 02/13/2025		89236TGT6	292,500.00	A+	A1	05/20/20	05/26/20	295,357.73	1.58	2,457.00	294,036.61	281,509.90
TOYOTA MOTOR CREDIT CORP CORP NOTES DTD 02/13/2020 1.800% 02/13/2025		89236TGT6	1,595,000.00	A+	A1	05/21/20	05/26/20	1,616,692.00	1.50	13,398.00	1,606,663.85	1,535,071.06
NOVARTIS CAPITAL CORP DTD 02/14/2020 1.750% 02/14/2025		66989HAP3	3,680,000.00	AA-	A1	05/08/20	05/12/20	3,809,756.80	0.99	29,874.44	3,748,145.11	3,587,808.64
AMAZON.COM INC CORPORATE NOTES DTD 04/13/2022 3.000% 04/13/2025		023135CE4	2,567,500.00	AA	A1	04/11/22	04/13/22	2,563,417.67	3.06	23,107.50	2,563,827.39	2,574,231.99
3M COMPANY (CALLABLE) CORPORATE NOTES DTD 03/27/2020 2.650% 04/15/2025		88579YBM2	1,450,000.00	A+	A1	04/21/22	04/25/22	1,422,595.00	3.32	11,314.03	1,425,068.01	1,428,473.30
CITIGROUP INC (CALLABLE) CORPORATE NOTES DTD 05/04/2021 0.981% 05/01/2025		172967MX6	1,355,000.00	BBB+	A3	04/28/21	05/04/21	1,358,590.75	0.91	3,323.14	1,357,099.26	1,282,659.26
GOLDMAN SACHS GROUP INC CORPORATE NOTES DTD 05/22/2015 3.750% 05/22/2025		38148LAE6	1,817,500.00	BBB+	A2	02/12/21	02/17/21	2,030,474.65	0.94	13,063.28	1,953,478.36	1,816,051.45
HONEYWELL INTL CORP NOTES (CALLABLE) DTD 05/18/2020 1.350% 06/01/2025		438516CB0	2,000,000.00	A	A2	09/03/21	09/08/21	2,039,160.00	0.82	4,500.00	2,029,539.17	1,904,448.00
JPMORGAN CHASE & CO CORPORATE NOTES DTD 08/10/2021 0.768% 08/09/2025		46647PCM6	1,680,000.00	A-	A2	08/03/21	08/10/21	1,680,000.00	0.77	6,164.48	1,680,000.00	1,580,582.64
STATE STREET CORP (CALLABLE) CORPORATE N DTD 02/07/2022 1.746% 02/06/2026		857477BR3	437,500.00	A	A1	02/02/22	02/07/22	437,500.00	1.75	3,692.06	437,500.00	417,803.75
BANK OF AMERICA CORP NOTES (CALLABLE) DTD 03/22/2022 3.384% 04/02/2026		06051GKM0	1,875,000.00	A-	A2	03/17/22	03/22/22	1,875,000.00	3.38	22,736.25	1,875,000.00	1,832,611.88

Managed Account Detail of Securities Held

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

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Corporate Note												
TARGET CORP CORPORATE NOTES DTD 01/24/2022 1.950% 01/15/2027		87612EBM7	2,140,000.00	A	A2	01/27/22	01/31/22	2,138,694.60	1.96	1,854.67	2,138,825.86	2,033,342.40
Security Type Sub-Total			52,007,500.00					53,153,522.41	1.71	358,078.94	52,508,568.66	50,996,690.81
Commercial Paper												
COLLAT CP FLEX CO LLC COMM PAPER DTD 05/13/2022 0.000% 09/12/2022		19423KJC9	1,925,000.00	A-1	P-1	05/25/22	05/31/22	1,915,935.39	1.64	0.00	1,921,339.29	1,918,678.30
LIBERTY STREET FDG LLC COMM PAPER DTD 06/16/2022 0.000% 09/16/2022		53127UJG6	1,625,000.00	A-1	P-1	06/17/22	06/17/22	1,616,168.57	2.16	0.00	1,620,535.76	1,619,406.75
Security Type Sub-Total			3,550,000.00					3,532,103.96	1.88	0.00	3,541,875.05	3,538,085.05
Certificate of Deposit												
SKANDINAV ENSKILDA BANK LT CD DTD 09/03/2019 1.860% 08/26/2022		83050PDR7	3,682,500.00	A-1	P-1	08/29/19	09/03/19	3,682,500.00	1.85	29,680.95	3,682,500.00	3,680,769.23
DNB BANK ASA/NY LT CD DTD 12/06/2019 2.040% 12/02/2022		23341VZT1	1,810,000.00	A-1+	P-1	12/05/19	12/06/19	1,810,000.00	2.03	6,154.00	1,810,000.00	1,803,545.54
BARCLAYS BANK PLC NY CERT DEPOS DTD 02/03/2022 1.050% 02/01/2023		06742TG34	2,942,500.00	A-1	P-1	02/02/22	02/03/22	2,942,500.00	1.05	15,362.30	2,942,500.00	2,904,260.05
CREDIT SUISSE NEW YORK CERT DEPOS DTD 03/23/2021 0.590% 03/17/2023		22552G3C2	2,032,500.00	A-1	P-1	03/19/21	03/23/21	2,032,500.00	0.59	4,563.53	2,032,500.00	1,994,102.01
Security Type Sub-Total			10,467,500.00					10,467,500.00	1.42	55,760.78	10,467,500.00	10,382,676.83
Asset-Backed Security												
HAROT 2019-2 A3 DTD 05/29/2019 2.520% 06/21/2023		43815MAC0	64,880.66	NR	Aaa	05/21/19	05/29/19	64,878.24	2.52	45.42	64,880.13	64,859.88
NAROT 2019-A A3 DTD 02/13/2019 2.900% 10/15/2023		65479KAD2	48,680.95	NR	Aaa	02/05/19	02/13/19	48,673.58	2.90	62.74	48,679.05	48,680.46
COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023		14042WAC4	27,664.16	AAA	Aaa	05/21/19	05/30/19	27,658.56	2.51	30.86	27,662.54	27,641.54

Managed Account Detail of Securities Held

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

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Asset-Backed Security											
NAROT 2019-B A3 DTD 05/28/2019 2.500% 11/15/2023	65479HAC1	139,208.47	NR	Aaa	05/21/19	05/28/19	139,176.99	2.51	154.68	139,199.38	139,048.59
CARMX 2019-2 A3 DTD 04/17/2019 2.680% 03/15/2024	14316LAC7	112,187.59	AAA	NR	04/09/19	04/17/19	112,176.12	2.68	133.63	112,183.81	112,120.40
TAOT 2020-A A3 DTD 02/12/2020 1.660% 05/15/2024	89232HAC9	759,227.77	AAA	Aaa	02/04/20	02/12/20	759,172.95	1.66	560.14	759,204.73	753,987.50
NAROT 2020-B A3 DTD 06/30/2020 0.550% 07/15/2024	65479CAD0	223,829.37	AAA	Aaa	06/23/20	06/30/20	223,823.24	0.55	54.71	223,826.40	221,402.77
CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/16/2024	14315XAC2	452,954.55	AAA	NR	01/14/20	01/22/20	452,865.68	1.89	380.48	452,911.46	449,061.41
HAROT 2021-1 A3 DTD 02/24/2021 0.270% 04/21/2025	43813GAC5	722,500.00	NR	Aaa	02/17/21	02/24/21	722,486.78	0.27	54.19	722,491.34	705,803.68
HART 2021-A A3 DTD 04/28/2021 0.380% 09/15/2025	44933LAC7	572,500.00	AAA	NR	04/20/21	04/28/21	572,439.77	0.38	96.69	572,457.08	555,328.44
CARMX 2021-1 A3 DTD 01/27/2021 0.340% 12/15/2025	14316NAC3	427,686.98	AAA	NR	01/20/21	01/27/21	427,602.47	0.34	64.63	427,628.59	416,603.56
TAOT 2021-C A3 DTD 09/27/2021 0.430% 01/15/2026	89239BAC5	1,000,000.00	AAA	Aaa	09/21/21	09/27/21	999,920.30	0.43	191.11	999,935.93	953,518.50
CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314OAC8	862,500.00	AAA	NR	04/13/21	04/21/21	862,314.13	0.52	199.33	862,363.36	837,056.08
HART 2021-C A3 DTD 11/17/2021 0.740% 05/15/2026	44935FAD6	495,000.00	AAA	NR	11/09/21	11/17/21	494,889.51	0.75	162.80	494,906.82	473,981.81
DCENT 2021-A1 A1 DTD 09/27/2021 0.580% 09/15/2026	254683CP8	797,500.00	AAA	Aaa	09/20/21	09/27/21	797,329.25	0.58	205.58	797,358.24	750,462.01
Security Type Sub-Total		6,706,320.50					6,705,407.57	0.84	2,396.99	6,705,688.86	6,509,556.63
Managed Account Sub-Total		297,186,139.95					296,919,315.69	1.22	941,694.94	295,998,890.73	284,593,356.46

Managed Account Detail of Securities Held

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

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

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

Managed Account Fair Market Value & Analytics

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

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

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

Managed Account Fair Market Value & Analytics

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CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

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

Managed Account Fair Market Value & Analytics

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CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
U.S. Treasury Bond / Note											
US TREASURY NOTES	DTD 02/28/2021 0.500% 02/28/2026	91282CBO3	10,690,000.00	CITIGRP		92.19	9,854,843.75	(395,028.91)	(448,045.59)	3.55	2.81
US TREASURY N/B NOTES	DTD 05/31/2021 0.750% 05/31/2026	91282CCF6	805,000.00	RBC		92.64	745,756.99	(57,419.18)	(57,840.30)	3.78	2.79
US TREASURY N/B NOTES	DTD 05/31/2021 0.750% 05/31/2026	91282CCF6	3,155,000.00	CITIGRP		92.64	2,922,811.56	(210,374.57)	(214,215.76)	3.78	2.79
US TREASURY N/B NOTES	DTD 05/31/2021 0.750% 05/31/2026	91282CCF6	4,360,000.00	CITIGRP		92.64	4,039,131.03	43,259.15	29,726.52	3.78	2.79
US TREASURY N/B NOTES	DTD 09/30/2021 0.875% 09/30/2026	91282CCZ2	3,700,000.00	RBC		92.63	3,427,125.00	20,378.91	(401.45)	4.09	2.76
US TREASURY NOTES	DTD 01/31/2021 0.750% 01/31/2028	91282CBJ9	540,000.00	BARCLAY		89.91	485,493.75	(12,888.28)	(15,581.44)	5.37	2.74
US TREASURY N/B NOTES	DTD 09/30/2021 1.250% 09/30/2028	91282CCY5	525,000.00	BARCLAY		91.56	480,703.13	(14,888.66)	(16,598.30)	5.92	2.75
US TREASURY NOTES	DTD 02/15/2019 2.625% 02/15/2029	9128286B1	500,000.00	WELLS_F		99.42	497,109.40	(12,324.19)	(11,830.44)	5.98	2.72
US TREASURY NOTES	DTD 08/15/2019 1.625% 08/15/2029	912828YB0	520,000.00	NOMURA		93.33	485,306.22	(11,212.53)	(12,359.23)	6.62	2.67
US TREASURY NOTES	DTD 02/15/2020 1.500% 02/15/2030	912828Z94	542,500.00	BNP_PAR		92.14	499,862.86	1,822.43	85.61	7.09	2.66
US TREASURY NOTES	DTD 08/15/2020 0.625% 08/15/2030	91282CAE1	587,500.00	BARCLAY		85.34	501,394.53	2,639.16	(621.80)	7.81	2.66
US TREASURY NOTES	DTD 02/15/2021 1.125% 02/15/2031	91282CBL4	565,000.00	JPM_CHA		88.52	500,113.25	2,008.37	(309.78)	8.10	2.64
US TREASURY N/B NOTES	DTD 08/15/2021 1.250% 08/15/2031	91282CCS8	562,500.00	NOMURA		88.78	499,394.53	878.91	(1,220.78)	8.49	2.65
Security Type Sub-Total			132,844,500.00				125,706,386.84	(5,446,951.53)	(5,326,607.39)	2.86	2.86
Supra-National Agency Bond / Note											
INTL BK RECON & DEVELOP NOTES	DTD 11/24/2020 0.250% 11/24/2023	459058JM6	1,870,000.00	TD		96.53	1,805,187.67	(60,791.83)	(63,049.92)	1.32	2.95
INTER-AMERICAN DEVEL BK NOTES	DTD 09/23/2021 0.500% 09/23/2024	4581X0DZ8	4,190,000.00	JPM_CHA		94.78	3,971,378.37	(215,521.03)	(216,403.68)	2.14	3.03

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Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Security Type Sub-Total		6,060,000.00				5,776,566.04	(276,312.86)	(279,453.60)	1.88	3.00

Municipal Bond / Note

CA ST TXBL GO BONDS DTD 10/24/2019 2.400% 10/01/2023	13063DRJ9	2,192,500.00	MORGAN_S		98.85	2,167,308.18	(69,063.74)	(38,188.65)	1.15	3.41
MD ST TXBL GO BONDS DTD 08/05/2020 0.510% 08/01/2024	574193TQ1	647,500.00	JPM_CHA		95.15	616,070.35	(31,248.35)	(31,338.69)	1.99	3.03
SAN DIEGO CCD, CA TXBL GO BONDS DTD 10/16/2019 2.046% 08/01/2024	797272QP9	725,000.00	RBC		97.67	708,129.25	(16,870.75)	(16,870.75)	1.95	3.26
CA ST UNIV TXBL REV BONDS DTD 09/17/2020 0.685% 11/01/2024	13077DNC2	625,000.00	GOLDMAN		94.05	587,831.25	(37,168.75)	(37,168.75)	2.24	3.45
CA ST DEPT WTR RES WTR SYS TXBL REV BNDS DTD 08/06/2020 0.560% 12/01/2024	13067WRB0	77,500.00	MORGAN_		93.56	72,510.55	(4,989.45)	(4,989.45)	2.32	3.45
UNIV OF CAL TXBL REV BONDS DTD 07/16/2020 0.883% 05/15/2025	91412HGE7	300,000.00	JPM_CHA	04/15/25	92.97	278,919.00	(21,081.00)	(21,081.00)	2.68	3.55
UNIV OF CAL TXBL REV BONDS DTD 07/16/2020 0.883% 05/15/2025	91412HGE7	460,000.00	JPM_CHA	04/15/25	92.97	427,675.80	(33,989.40)	(33,273.00)	2.68	3.55
FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025	341271AD6	825,000.00	MERRILL		94.25	777,570.75	(47,429.25)	(47,429.25)	2.87	3.34
FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025	341271AD6	1,050,000.00	MERRILL		94.25	989,635.50	(67,788.00)	(64,884.81)	2.87	3.34
LOS ANGELES CCD, CA TXBL GO BONDS DTD 11/10/2020 0.773% 08/01/2025	54438CYK2	965,000.00	MERRILL		91.98	887,597.35	(77,402.65)	(77,402.65)	2.96	3.62
NJ TURNPIKE AUTHORITY TXBL REV BONDS DTD 02/04/2021 1.047% 01/01/2026	646140DP5	557,500.00	CITIGRP		91.76	511,567.58	(45,932.42)	(45,932.42)	3.37	3.63

Security Type Sub-Total		8,425,000.00				8,024,815.56	(452,963.76)	(418,559.42)	2.23	3.41
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Federal Agency Commercial Mortgage-Backed Security

FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/01/2022	3137BM6P6	12,141.51	CITIGRP		100.00	12,141.51	(103.39)	0.00	0.08	3.08
FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.307% 08/01/2022	3137AWOH1	159,819.88	CANT_FIT		100.00	159,819.88	(2,359.84)	0.00	0.08	2.30

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

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Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Federal Agency Bond / Note											
FANNIE MAE NOTES		3135G04Z3	1,002,500.00	NOMURA		93.43	936,616.70	(63,808.13)	(64,687.57)	2.86	2.89
DTD 06/19/2020 0.500% 06/17/2025											
FANNIE MAE NOTES		3135G04Z3	1,490,000.00	WELLS_F		93.43	1,392,078.69	(103,225.71)	(101,138.23)	2.86	2.89
DTD 06/19/2020 0.500% 06/17/2025											
FANNIE MAE NOTES		3135G04Z3	4,150,000.00	RBS		93.43	3,877,266.15	(290,454.35)	(283,587.14)	2.86	2.89
DTD 06/19/2020 0.500% 06/17/2025											
FREDDIE MAC NOTES		3137EAEU9	2,310,000.00	WELLS_F		92.90	2,145,881.43	(152,614.77)	(157,275.57)	2.96	2.88
DTD 07/23/2020 0.375% 07/21/2025											
FANNIE MAE NOTES		3135G05X7	920,000.00	BARCLAY		92.60	851,880.44	(63,813.96)	(65,475.77)	3.05	2.91
DTD 08/27/2020 0.375% 08/25/2025											
FANNIE MAE NOTES		3135G05X7	3,075,000.00	NOMURA		92.60	2,847,317.78	(210,462.22)	(216,767.45)	3.05	2.91
DTD 08/27/2020 0.375% 08/25/2025											
FREDDIE MAC NOTES		3137EAEX3	3,545,000.00	CITIGRP		92.42	3,276,154.29	(258,175.26)	(262,124.03)	3.13	2.91
DTD 09/25/2020 0.375% 09/23/2025											
FEDERAL FARM CREDIT BANK (CALLABLE)		3133EMBH4	2,265,000.00	MORGAN_		92.78	2,101,369.61	(159,666.64)	(161,109.39)	3.14	2.94
DTD 09/29/2020 0.530% 09/29/2025											
FANNIE MAE NOTES		3135G06G3	1,955,000.00	NOMURA		92.58	1,809,978.10	(144,279.00)	(144,531.56)	3.24	2.89
DTD 11/12/2020 0.500% 11/07/2025											
FANNIE MAE NOTES		3135G06G3	6,190,000.00	WELLS_F		92.58	5,730,825.80	(458,060.00)	(458,434.70)	3.24	2.89
DTD 11/12/2020 0.500% 11/07/2025											
Security Type Sub-Total			75,977,500.00				72,517,137.04	(3,663,545.96)	(3,560,659.65)	2.11	2.90
Corporate Note											
AMERICAN HONDA FINANCE		02665WDH1	1,775,000.00	SOCGEN		99.13	1,759,488.28	(14,854.97)	(15,359.41)	0.78	3.09
DTD 01/10/2020 1.950% 05/10/2023											
PACCAR FINANCIAL CORP CORPORATE NOTES		69371RQ90	242,500.00	BNP_PAR		97.18	235,655.92	(6,526.40)	(6,735.29)	1.03	3.15
DTD 08/11/2020 0.350% 08/11/2023											
BANK OF NY MELLON CORP CORP NOTES		06406RAJ6	3,367,500.00	HSBC		100.18	3,373,669.26	(33,701.94)	(2,875.93)	1.01	3.27
DTD 08/13/2018 3.450% 08/11/2023											
US BANK NA CINCINNATI CORP NOTES (CALLAB)		91159HHV5	1,062,500.00	KEYBANC	01/05/24	100.15	1,064,040.63	(21,558.12)	(5,400.96)	1.39	3.28
DTD 02/04/2019 3.375% 02/05/2024											

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Security Type/Description	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
Corporate Note										
MERCK & CO INC (CALLABLE) CORP NOTES DTD 03/07/2019 2.900% 03/07/2024	58933YAU9	2,312,500.00	CITIGRP	02/07/24	99.71	2,305,809.94	(113,781.93)	(80,431.98)	1.48	3.09
PFIZER INC CORP NOTES DTD 03/11/2019 2.950% 03/15/2024	717081ES8	3,200,000.00	SUNTRUST	02/15/24	100.00	3,199,862.40	(81,513.60)	(26,836.14)	1.50	2.95
MASTERCARD INC CORP NOTES DTD 03/31/2014 3.375% 04/01/2024	57636OAB0	2,125,000.00	US_BANCO		100.69	2,139,651.88	(54,729.37)	(8,513.24)	1.62	2.95
MORGAN STANLEY CORP NOTES (CALLABLE) DTD 04/22/2021 0.731% 04/05/2024	61772BAA1	1,332,500.00	GOLDMAN	04/05/23	97.87	1,304,075.11	(30,103.84)	(29,006.52)	0.68	2.03
AMAZON.COM INC CORPORATE NOTES DTD 05/12/2021 0.450% 05/12/2024	023135BW5	1,542,500.00	JPM_CHA		95.49	1,472,876.18	(67,371.77)	(68,288.21)	1.78	3.07
WALMART INC CORPORATE NOTES DTD 04/23/2019 2.850% 07/08/2024	931142EL3	4,100,000.00	WELLS_F	04/15/23	99.63	4,084,772.60	(333,920.40)	(92,060.52)	0.71	3.05
US BANCORP NOTES (CALLABLE) DTD 07/29/2019 2.400% 07/30/2024	91159HHX1	1,650,000.00	MIZUHO	06/28/24	98.48	1,624,979.40	(26,390.10)	(25,554.16)	1.86	3.19
JPMORGAN CHASE & CO CORPORATE NOTES (CAL) DTD 09/16/2020 0.653% 09/16/2024	46647PBS4	1,467,500.00	JPM_CHA	09/16/23	96.34	1,413,846.73	(53,653.27)	(53,653.27)	1.13	2.43
BANK OF AMERICA CORP (CALLABLE) CORPORAT DTD 10/21/2020 0.810% 10/24/2024	06051GJH3	1,907,500.00	MERRILL	10/24/23	96.02	1,831,499.48	(76,000.52)	(76,000.52)	1.23	2.66
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 01/10/2022 1.250% 01/10/2025	24422EVY2	2,357,500.00	STIFEL		95.63	2,254,430.10	(43,637.32)	(51,890.25)	2.42	3.12
MICROSOFT CORP (CALLABLE) NOTES DTD 02/12/2015 2.700% 02/12/2025	594918BB9	2,675,000.00	JSEB	11/12/24	99.34	2,657,438.63	(206,443.12)	(134,682.10)	2.20	2.97
TOYOTA MOTOR CREDIT CORP CORP NOTES DTD 02/13/2020 1.800% 02/13/2025	89236TGT6	292,500.00	CITIGRP		96.24	281,509.90	(13,847.83)	(12,526.71)	2.47	3.36
TOYOTA MOTOR CREDIT CORP CORP NOTES DTD 02/13/2020 1.800% 02/13/2025	89236TGT6	1,595,000.00	MITSU		96.24	1,535,071.06	(81,620.94)	(71,592.79)	2.47	3.36
NOVARTIS CAPITAL CORP DTD 02/14/2020 1.750% 02/14/2025	66989HAP3	3,680,000.00	WELLS_F	01/14/25	97.49	3,587,808.64	(221,948.16)	(160,336.47)	2.40	2.78

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

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

Managed Account Fair Market Value & Analytics

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

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

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

Managed Account Security Transactions & Interest

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

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

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

Managed Account Security Transactions & Interest

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

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
INTEREST										
07/15/22	07/15/22	TAOT 2021-C A3 DTD 09/27/2021 0.430% 01/15/2026	89239BAC5	2,000,000.00	0.00	716.67	716.67			
07/15/22	07/15/22	HART 2021-C A3 DTD 11/17/2021 0.740% 05/15/2026	44935FAD6	990,000.00	0.00	610.50	610.50			
07/15/22	07/15/22	TAOT 2020-A A3 DTD 02/12/2020 1.660% 05/15/2024	89232HAC9	1,708,265.48	0.00	2,363.10	2,363.10			
07/15/22	07/15/22	CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/16/2024	14315XAC2	988,471.68	0.00	1,556.84	1,556.84			
07/15/22	07/15/22	CARMX 2019-2 A3 DTD 04/17/2019 2.680% 03/15/2024	14316LAC7	282,044.13	0.00	629.90	629.90			
07/15/22	07/15/22	NAROT 2019-B A3 DTD 05/28/2019 2.500% 11/15/2023	65479HAC1	364,137.15	0.00	758.62	758.62			
07/15/22	07/15/22	NAROT 2019-A A3 DTD 02/13/2019 2.900% 10/15/2023	65479KAD2	181,815.61	0.00	439.39	439.39			
07/15/22	07/15/22	NAROT 2020-B A3 DTD 06/30/2020 0.550% 07/15/2024	65479CAD0	499,855.89	0.00	229.10	229.10			
07/15/22	07/15/22	CARMX 2021-1 A3 DTD 01/27/2021 0.340% 12/15/2025	14316NAC3	860,000.00	0.00	243.67	243.67			
07/21/22	07/21/22	FREDDIE MAC NOTES DTD 07/23/2020 0.375% 07/21/2025	3137EAEU9	4,620,000.00	0.00	4,331.25	4,331.25			
07/21/22	07/21/22	HAROT 2021-1 A3 DTD 02/24/2021 0.270% 04/21/2025	43813GAC5	1,445,000.00	0.00	325.13	325.13			
07/21/22	07/21/22	HAROT 2019-2 A3 DTD 05/29/2019 2.520% 06/21/2023	43815MAC0	215,902.20	0.00	453.39	453.39			
07/30/22	07/30/22	US BANCORP NOTES (CALLABLE) DTD 07/29/2019 2.400% 07/30/2024	91159HHX1	1,650,000.00	0.00	19,800.00	19,800.00			
07/31/22	07/31/22	US TREASURY NOTES DTD 01/31/2019 2.625% 01/31/2026	9128286A3	1,707,500.00	0.00	22,410.94	22,410.94			
07/31/22	07/31/22	US TREASURY NOTES DTD 08/01/2016 1.250% 07/31/2023	912828S92	807,500.00	0.00	5,046.88	5,046.88			
07/31/22	07/31/22	US TREASURY NOTES DTD 01/31/2021 0.750% 01/31/2028	91282CBJ9	540,000.00	0.00	2,025.00	2,025.00			
07/31/22	07/31/22	US TREASURY NOTES DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	17,305,000.00	0.00	32,446.88	32,446.88			

Managed Account Security Transactions & Interest

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

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
INTEREST										
07/31/22	07/31/22	US TREASURY NOTES DTD 07/31/2017 2.125% 07/31/2024	9128282N9	1,250,000.00	0.00	13,281.25	13,281.25			
Transaction Type Sub-Total				85,391,405.22	0.00	303,729.09	303,729.09			
PAYDOWNS										
07/01/22	07/25/22	FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.307% 08/01/2022	3137AWOH1	1,399,089.70	1,399,089.70	0.00	1,399,089.70	(20,658.44)	0.00	
07/01/22	07/25/22	FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/01/2024	3137FQ3V3	36,797.21	36,797.21	0.00	36,797.21	0.89	0.00	
07/01/22	07/25/22	FANNIEMAE-ACES DTD 04/01/2014 3.346% 03/01/2024	3136AJB54	25,871.06	25,871.06	0.00	25,871.06	(1,257.17)	0.00	
07/01/22	07/25/22	FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/01/2022	3137BM6P6	263,989.15	263,989.15	0.00	263,989.15	(2,248.03)	0.00	
07/15/22	07/15/22	TAOT 2020-A A3 DTD 02/12/2020 1.660% 05/15/2024	89232HAC9	189,809.96	189,809.96	0.00	189,809.96	13.70	0.00	
07/15/22	07/15/22	NAROT 2019-A A3 DTD 02/13/2019 2.900% 10/15/2023	65479KAD2	84,453.70	84,453.70	0.00	84,453.70	12.79	0.00	
07/15/22	07/15/22	COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	44,198.64	44,198.64	0.00	44,198.64	8.95	0.00	
07/15/22	07/15/22	CARMX 2021-1 A3 DTD 01/27/2021 0.340% 12/15/2025	14316NAC3	4,626.03	4,626.03	0.00	4,626.03	0.91	0.00	
07/15/22	07/15/22	CARMX 2019-2 A3 DTD 04/17/2019 2.680% 03/15/2024	14316LAC7	57,668.98	57,668.98	0.00	57,668.98	5.89	0.00	
07/15/22	07/15/22	CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/16/2024	14315XAC2	82,562.57	82,562.57	0.00	82,562.57	16.20	0.00	
07/15/22	07/15/22	NAROT 2019-B A3 DTD 05/28/2019 2.500% 11/15/2023	65479HAC1	85,720.21	85,720.21	0.00	85,720.21	19.38	0.00	
07/15/22	07/15/22	NAROT 2020-B A3 DTD 06/30/2020 0.550% 07/15/2024	65479CAD0	52,197.14	52,197.14	0.00	52,197.14	1.43	0.00	
07/21/22	07/21/22	HAROT 2019-2 A3 DTD 05/29/2019 2.520% 06/21/2023	43815MAC0	86,140.88	86,140.88	0.00	86,140.88	3.21	0.00	
Transaction Type Sub-Total				2,413,125.23	2,413,125.23	0.00	2,413,125.23	(24,080.29)	0.00	

Managed Account Security Transactions & Interest

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

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

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

Managed Account Security Transactions & Interest

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

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

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

Managed Account Security Transactions & Interest

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

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

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

Managed Account Security Transactions & Interest

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

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

Managed Account Security Transactions & Interest

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

Managed Account Security Transactions & Interest

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

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

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Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
TRANSFER OUT										
07/26/22	07/26/22	FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025	341271AD6	1,875,000.00	1,757,231.25	1,638.02	1,758,869.27	(117,768.75)	(117,768.75)	
07/26/22	07/26/22	US TREASURY N/B NOTES DTD 05/31/2021 0.750% 05/31/2026	91282CCF6	3,255,000.00	2,995,617.19	3,735.25	2,999,352.43	(252,008.20)	(253,686.64)	
07/26/22	07/26/22	US TREASURY NOTES DTD 11/30/2020 0.375% 11/30/2025	91282CAZ4	3,577,500.00	3,281,797.45	2,052.66	3,283,850.11	(198,998.25)	(216,273.83)	
07/26/22	07/26/22	FANNIE MAE NOTES DTD 04/24/2020 0.625% 04/22/2025	3135G03U5	6,600,000.00	6,176,227.20	10,770.84	6,186,998.04	(410,176.80)	(416,311.40)	
07/26/22	07/26/22	US TREASURY NOTES DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	7,805,000.00	7,129,379.69	14,230.11	7,143,609.80	(525,617.97)	(560,130.19)	
07/26/22	07/26/22	FANNIE MAE NOTES DTD 11/25/2020 0.250% 11/27/2023	3135G06H1	867,500.00	835,772.92	355.43	836,128.36	(33,045.68)	(32,350.07)	
07/26/22	07/26/22	FANNIE MAE NOTES DTD 11/25/2020 0.250% 11/27/2023	3135G06H1	2,180,000.00	2,100,270.87	893.20	2,101,164.06	(79,227.73)	(79,505.22)	
07/26/22	07/26/22	FREDDIE MAC NOTES DTD 05/07/2020 0.375% 05/05/2023	3137EAER6	2,800,000.00	2,746,923.20	2,362.50	2,749,285.70	(66,796.80)	(56,944.09)	
07/26/22	07/26/22	FANNIE MAE NOTES DTD 04/24/2020 0.625% 04/22/2025	3135G03U5	525,000.00	491,290.80	856.77	492,147.57	(35,436.45)	(34,674.03)	
07/26/22	07/26/22	UNIV OF CAL TXBL REV BONDS DTD 07/16/2020 0.883% 05/15/2025	91412HGE7	760,000.00	705,903.20	1,323.52	707,226.72	(54,096.80)	(54,096.80)	
07/26/22	07/26/22	US TREASURY NOTES DTD 02/28/2021 0.500% 02/28/2026	91282CBQ3	6,635,000.00	6,078,282.37	13,342.12	6,091,624.49	(377,883.65)	(404,639.25)	
07/26/22	07/26/22	TARGET CORP CORPORATE NOTES DTD 01/24/2022 1.950% 01/15/2027	87612EBM7	1,360,000.00	1,284,296.96	810.33	1,285,107.29	(74,873.44)	(74,954.11)	
07/26/22	07/26/22	US TREASURY NOTES DTD 11/30/2020 0.375% 11/30/2025	91282CAZ4	3,195,000.00	2,930,913.44	1,833.20	2,932,746.64	(207,799.65)	(218,678.32)	
07/29/22	07/29/22	HART 2021-C A3 DTD 11/17/2021 0.740% 05/15/2026	44935FAD6	495,000.00	472,474.24	142.45	472,616.69	(22,415.28)	(22,432.39)	
07/29/22	07/29/22	TAOT 2021-C A3 DTD 09/27/2021 0.430% 01/15/2026	89239BAC5	1,000,000.00	953,039.70	167.22	953,206.92	(46,880.60)	(46,896.07)	
07/29/22	07/29/22	FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.307% 08/01/2022	3137AWOH1	159,819.87	159,819.88	286.77	160,106.65	(2,359.83)	(6.69)	

Managed Account Security Transactions & Interest

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

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

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

Managed Account Security Transactions & Interest

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

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

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

Managed Account Summary Statement

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

CITY OF STOCKTON SHORT-TERM PORTFOLIO - 81140001

Transaction Summary - Managed Account

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

Cash Transactions Summary - Managed Account

Maturities/Calls	0.00
Sale Proceeds	0.00
Coupon/Interest/Dividend Income	0.00
Principal Payments	0.00
Security Purchases	(39,983,234.02)
Net Cash Contribution	39,983,234.02
Reconciling Transactions	0.00

Earnings Reconciliation (Cash Basis) - Managed Account

Interest/Dividends/Coupons Received	0.00
Less Purchased Interest Related to Interest/Coupons	0.00
Plus Net Realized Gains/Losses	0.00
Total Cash Basis Earnings	\$0.00

Cash Balance

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

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

Managed Account Issuer Summary

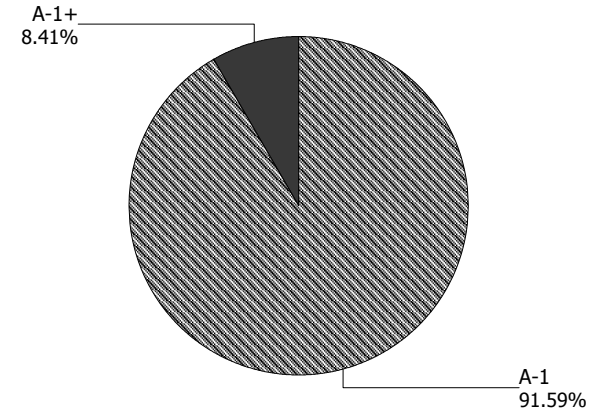
For the Month Ending **July 31, 2022**

CITY OF STOCKTON SHORT-TERM PORTFOLIO - 81140001

Issuer Summary

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

Credit Quality (S&P Ratings)



Managed Account Detail of Securities Held

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

CITY OF STOCKTON SHORT-TERM PORTFOLIO - 81140001

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Commercial Paper											
COLLAT COMM PAPER V CO COMM PAPER DTD 06/01/2022 0.000% 11/30/2022	19424JLW4	10,000,000.00	A-1	P-1	06/10/22	06/10/22	9,888,030.56	2.36	0.00	9,921,686.11	9,896,070.00
OLD LINE FUNDING LLC COMM PAPER DTD 07/06/2022 0.000% 01/11/2023	67983UNB5	10,160,000.00	A-1+	P-1	07/15/22	07/15/22	9,994,900.00	3.30	0.00	10,010,492.78	10,009,164.64
LMA AMERICAS LLC COMM PAPER DTD 07/12/2022 0.000% 01/11/2023	53944RNB0	10,165,000.00	A-1	P-1	07/15/22	07/15/22	9,997,277.50	3.36	0.00	10,013,117.96	9,999,452.81
COLLAT COMM PAPER V CO COMM PAPER DTD 04/21/2022 0.000% 01/12/2023	19424JNC6	10,165,000.00	A-1	P-1	07/15/22	07/18/22	9,996,628.07	3.41	0.00	10,009,870.81	10,002,451.49
BNP PARIBAS NY BRANCH COMM PAPER DTD 06/16/2022 0.000% 03/13/2023	09659CQD3	10,000,000.00	A-1	P-1	06/16/22	06/16/22	9,756,250.00	3.33	0.00	9,797,777.78	9,779,040.00
BOFA SECURITIES INC COMM PAPER DTD 06/27/2022 0.000% 03/24/2023	06054PQQ2	10,000,000.00	A-1	NR	06/27/22	06/27/22	9,745,000.00	3.49	0.00	9,778,055.56	9,771,430.00
ING (US) FUNDING LLC COMM PAPER DTD 07/15/2022 0.000% 04/11/2023	4497W1RB4	10,260,000.00	A-1	P-1	07/15/22	07/18/22	9,994,428.45	3.58	0.00	10,008,353.55	10,003,889.88
Security Type Sub-Total		70,750,000.00					69,372,514.58	3.26	0.00	69,539,354.55	69,461,498.82
Certificate of Deposit											
SUMITOMO MITSUI BANK NY CERT DEPOS DTD 05/13/2022 2.750% 05/08/2023	86565FLW0	15,000,000.00	A-1	P-1	05/13/22	05/13/22	15,000,000.00	2.75	91,666.67	15,000,000.00	14,877,219.62
NATIXIS NY BRANCH CERT DEPOS DTD 05/13/2022 2.750% 05/11/2023	63873OTU8	15,000,000.00	A-1	P-1	05/13/22	05/13/22	15,000,000.00	2.75	91,666.67	15,000,000.00	14,875,956.21
MUFG BANK LTD/NY CERT DEPOS DTD 05/13/2022 2.610% 05/12/2023	55380T2B5	20,000,000.00	A-1	P-1	05/13/22	05/13/22	20,000,000.00	2.61	116,000.00	20,000,000.00	19,812,557.20
Security Type Sub-Total		50,000,000.00					50,000,000.00	2.69	299,333.34	50,000,000.00	49,565,733.03
Managed Account Sub-Total		120,750,000.00					119,372,514.58	3.02	299,333.34	119,539,354.55	119,027,231.85

Managed Account Detail of Securities Held

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

CITY OF STOCKTON SHORT-TERM PORTFOLIO - 81140001

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

Managed Account Fair Market Value & Analytics

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

CITY OF STOCKTON SHORT-TERM PORTFOLIO - 81140001

Security Type/Description				Next Call	Market	Market	Unreal G/L	Unreal G/L	Effective	YTM
Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Date	Price	Value	On Cost	Amort Cost	Duration	at Mkt
Commercial Paper										
COLLAT COMM PAPER V CO COMM PAPER DTD 06/01/2022 0.000% 11/30/2022	19424JLW4	10,000,000.00	RBC		98.96	9,896,070.00	8,039.44	(25,616.11)	0.35	3.10
OLD LINE FUNDING LLC COMM PAPER DTD 07/06/2022 0.000% 01/11/2023	67983UNB5	10,160,000.00	GOLDMAN		98.52	10,009,164.64	14,264.64	(1,328.14)	0.47	3.31
LMA AMERICAS LLC COMM PAPER DTD 07/12/2022 0.000% 01/11/2023	53944RNB0	10,165,000.00	GOLDMAN		98.37	9,999,452.81	2,175.31	(13,665.15)	0.47	3.63
COLLAT COMM PAPER V CO COMM PAPER DTD 04/21/2022 0.000% 01/12/2023	19424JNC6	10,165,000.00	JPM_CHA		98.40	10,002,451.49	5,823.42	(7,419.32)	0.47	3.55
BNP PARIBAS NY BRANCH COMM PAPER DTD 06/16/2022 0.000% 03/13/2023	09659COD3	10,000,000.00	BNP_PAR		97.79	9,779,040.00	22,790.00	(18,737.78)	0.64	3.62
BOFA SECURITIES INC COMM PAPER DTD 06/27/2022 0.000% 03/24/2023	06054POO2	10,000,000.00	MERRILL		97.71	9,771,430.00	26,430.00	(6,625.56)	0.67	3.57
ING (US) FUNDING LLC COMM PAPER DTD 07/15/2022 0.000% 04/11/2023	4497W1RB4	10,260,000.00	ING		97.50	10,003,889.88	9,461.43	(4,463.67)	0.72	3.63
Security Type Sub-Total		70,750,000.00				69,461,498.82	88,984.24	(77,855.73)	0.54	3.49
Certificate of Deposit										
SUMITOMO MITSUI BANK NY CERT DEPOS DTD 05/13/2022 2.750% 05/08/2023	86565FLW0	15,000,000.00	BONY		99.18	14,877,219.62	(122,780.38)	(122,780.38)	0.79	3.81
NATIXIS NY BRANCH CERT DEPOS DTD 05/13/2022 2.750% 05/11/2023	63873QTU8	15,000,000.00	BONY		99.17	14,875,956.21	(124,043.79)	(124,043.79)	0.80	3.81
MUFG BANK LTD/NY CERT DEPOS DTD 05/13/2022 2.610% 05/12/2023	55380T2B5	20,000,000.00	MITSU		99.06	19,812,557.20	(187,442.80)	(187,442.80)	0.80	3.81
Security Type Sub-Total		50,000,000.00				49,565,733.03	(434,266.97)	(434,266.97)	0.80	3.81
Managed Account Sub-Total		120,750,000.00				119,027,231.85	(345,282.73)	(512,122.70)	0.65	3.62
Securities Sub-Total		\$120,750,000.00				\$119,027,231.85	(\$345,282.73)	(\$512,122.70)	0.65	3.62%
Accrued Interest						\$299,333.34				
Total Investments						\$119,326,565.19				

Managed Account Security Transactions & Interest

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

CITY OF STOCKTON SHORT-TERM PORTFOLIO - 81140001

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