

**CITY OF STOCKTON**

**Client Management Team**

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**Contents**

Cover/Disclosures  
Summary Statement  
Individual Accounts

**Accounts included in Statement**

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

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

**Important Disclosures**

**Important Disclosures**

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

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

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

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

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

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

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

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

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

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

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

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

**Key Terms and Definitions**

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

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

365 and dividing the result by 7. The yields quoted should not be considered a representation of the yield of the fund in the future, since the yield is not fixed. **Average maturity** represents the average maturity of all securities and investments of a portfolio, determined by multiplying the par or principal value of each security or investment by its maturity (days or years), summing the products, and dividing the sum by the total principal value of the portfolio. The stated maturity date of mortgage backed or callable securities are used in this statement. However the actual maturity of these securities could vary depending on the level or prepayments on the underlying mortgages or whether a callable security has or is still able to be called.

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

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

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

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

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

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

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

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

**Consolidated Summary Statement**

For the Month Ending **June 30, 2022**

CITY OF STOCKTON

<b>Portfolio Summary</b>		
<b>Portfolio Holdings</b>	<b>Cash Dividends and Income</b>	<b>Closing Market Value</b>
PFMAM Managed Account	403,704.05	647,011,824.41
CAMP Pool	0.00	82,050.03
Local Agency Investment Fund	0.00	75,000,000.00
Idle Funds in Reserve Portfolio	0.00	1,626,760.73
BoW Main Account	0.00	187,622,665.08
<b>Total</b>	<b>\$403,704.05</b>	<b>\$911,343,300.25</b>

<b>Investment Allocation</b>		
<b>Investment Type</b>	<b>Closing Market Value</b>	<b>Percent</b>
Asset-Backed Security	13,696,046.27	1.50
Federal Agency Bond / Note	144,272,755.03	15.83
Corporate Note	101,303,634.29	11.12
Certificate of Deposit	70,232,846.15	7.71
Federal Agency Commercial Mortgage-Backed Se	4,007,244.15	0.44
Commercial Paper	36,466,124.40	4.00
Municipal Bond / Note	16,046,609.55	1.76
Supra-National Agency Bond / Note	11,523,760.48	1.26
U.S. Treasury Bond / Note	249,462,804.09	27.37
CAMP Pool	82,050.03	0.01
Local Agency Investment Fund	75,000,000.00	8.23
Idle Funds in Reserve Portfolio	1,626,760.73	0.18
BoW Main Account	187,622,665.08	20.59
<b>Total</b>	<b>\$911,343,300.25</b>	<b>100.00%</b>

**Consolidated Summary Statement**

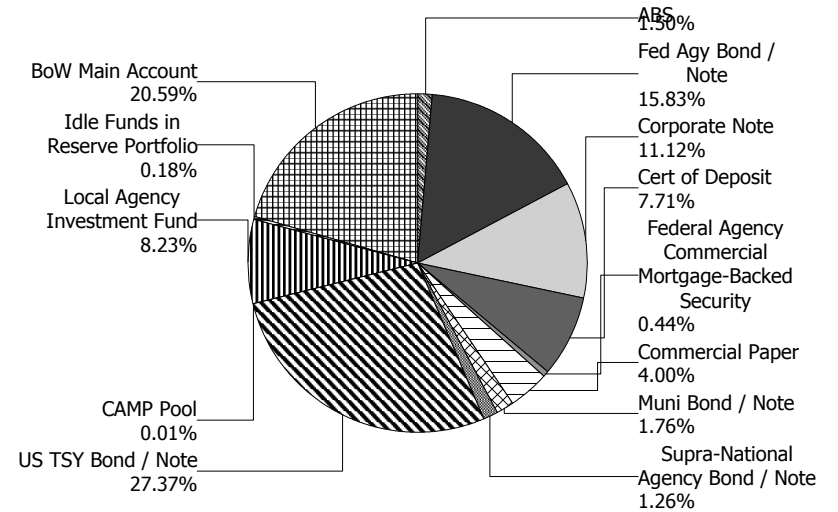
For the Month Ending **June 30, 2022**

CITY OF STOCKTON

**Maturity Distribution (Fixed Income Holdings)**

**Sector Allocation**

Portfolio Holdings	Closing Market Value	Percent
Under 30 days	264,331,475.84	29.00
31 to 60 days	9,366,061.42	1.03
61 to 90 days	7,066,834.40	0.78
91 to 180 days	13,496,537.26	1.48
181 days to 1 year	103,773,926.94	11.39
1 to 2 years	128,647,054.88	14.12
2 to 3 years	184,487,503.14	20.24
3 to 4 years	180,259,447.92	19.78
4 to 5 years	12,215,081.15	1.34
Over 5 years	7,699,377.30	0.84
<b>Total</b>	<b>\$911,343,300.25</b>	<b>100.00%</b>
<b>Weighted Average Days to Maturity</b>	<b>591</b>	



**Consolidated Summary Statement**

CITY OF STOCKTON

<b>Account Number</b>	<b>Account Name</b>	<b>Opening Market Value</b>	<b>Purchases / Deposits</b>	<b>Redemptions / Sales/ Maturities</b>	<b>Unsettled Trades</b>	<b>Change in Value</b>	<b>Closing Market Value</b>	<b>Cash Dividends and Income</b>
81140000	CITY OF STOCKTON RESERVE PORTFOLIO	572,792,334.76	7,228,209.03	(7,737,818.98)	0.00	(4,146,343.95)	568,136,380.86	342,829.06
81140001	CITY OF STOCKTON SHORT-TERM PORTFOLIO	79,830,787.58	29,389,280.56	(30,000,000.00)	0.00	(344,624.59)	78,875,443.55	60,874.99
<b>Total</b>		<b>\$652,623,122.34</b>	<b>\$36,617,489.59</b>	<b>(\$37,737,818.98)</b>	<b>\$0.00</b>	<b>(\$4,490,968.54)</b>	<b>\$647,011,824.41</b>	<b>\$403,704.05</b>

**Managed Account Summary Statement**

For the Month Ending **June 30, 2022**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

**Transaction Summary - Managed Account**

<b>Opening Market Value</b>	<b>\$572,792,334.76</b>
Maturities/Calls	(3,899,332.52)
Principal Dispositions	(3,838,486.46)
Principal Acquisitions	7,228,209.03
Unsettled Trades	0.00
Change in Current Value	(4,146,343.95)
<b>Closing Market Value</b>	<b>\$568,136,380.86</b>

**Cash Transactions Summary - Managed Account**

Maturities/Calls	2,035,000.00
Sale Proceeds	3,849,761.13
Coupon/Interest/Dividend Income	343,884.01
Principal Payments	1,864,332.52
Security Purchases	(7,228,923.78)
Net Cash Contribution	577,922.78
Reconciling Transactions	0.00

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

Interest/Dividends/Coupons Received	355,158.68
Less Purchased Interest Related to Interest/Coupons	(714.75)
Plus Net Realized Gains/Losses	(11,614.87)
<b>Total Cash Basis Earnings</b>	<b>\$342,829.06</b>

**Cash Balance**

**Closing Cash Balance** **\$1,626,760.73**

**Earnings Reconciliation (Accrual Basis)**

	<b>Total</b>
Ending Amortized Value of Securities	595,275,415.55
Ending Accrued Interest	1,808,903.55
Plus Proceeds from Sales	3,849,761.13
Plus Proceeds of Maturities/Calls/Principal Payments	3,899,332.52
Plus Coupons/Dividends Received	343,884.01
Less Cost of New Purchases	(7,228,923.78)
Less Beginning Amortized Value of Securities	(595,804,659.45)
Less Beginning Accrued Interest	(1,574,305.08)
<b>Total Accrual Basis Earnings</b>	<b>\$569,408.45</b>

**Portfolio Summary and Statistics**

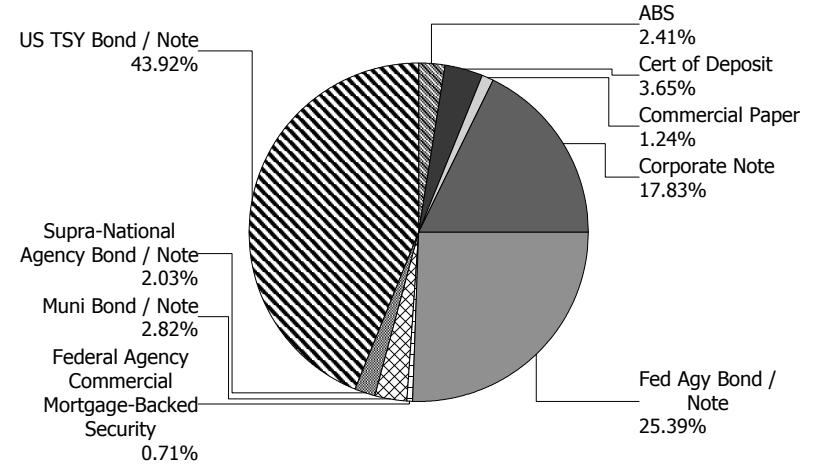
For the Month Ending **June 30, 2022**

**CITY OF STOCKTON RESERVE PORTFOLIO - 81140000**

**Account Summary**

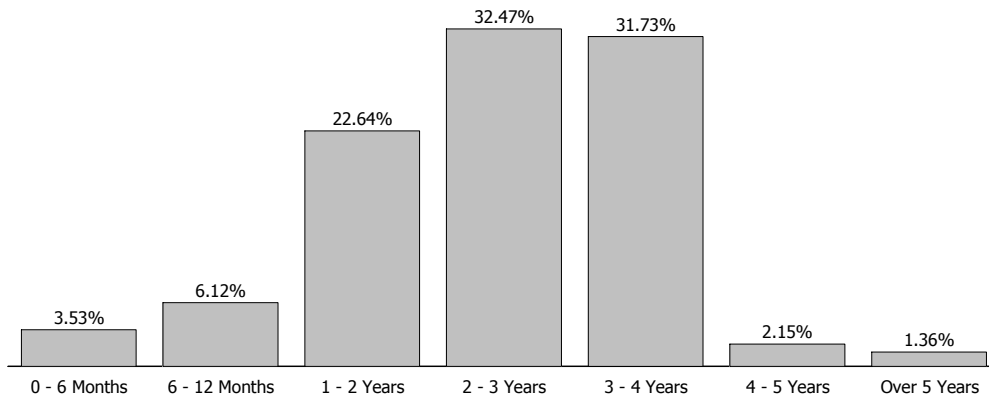
Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	265,689,000.00	249,462,804.09	43.92
Supra-National Agency Bond / Note	12,120,000.00	11,523,760.48	2.03
Municipal Bond / Note	16,850,000.00	16,046,609.55	2.82
Federal Agency Commercial Mortgage-Backed Security	4,021,386.11	4,007,244.15	0.71
Federal Agency Bond / Note	151,955,000.00	144,272,755.03	25.39
Corporate Note	104,015,000.00	101,303,634.29	17.83
Commercial Paper	7,100,000.00	7,066,834.40	1.24
Certificate of Deposit	20,935,000.00	20,756,692.60	3.65
Asset-Backed Security	14,100,019.11	13,696,046.27	2.41
<b>Managed Account Sub-Total</b>	<b>596,785,405.22</b>	<b>568,136,380.86</b>	<b>100.00%</b>
Accrued Interest		1,808,903.55	
<b>Total Portfolio</b>	<b>596,785,405.22</b>	<b>569,945,284.41</b>	

**Sector Allocation**



**Unsettled Trades** 0.00 0.00

**Maturity Distribution**



**Characteristics**

Yield to Maturity at Cost	1.19%
Yield to Maturity at Market	3.05%
Weighted Average Days to Maturity	909

**Managed Account Issuer Summary**

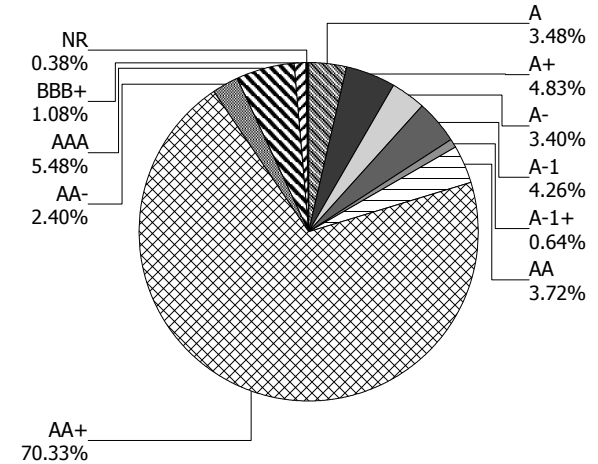
For the Month Ending **June 30, 2022**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

**Issuer Summary**

<b>Issuer</b>	<b>Market Value of Holdings</b>	<b>Percent</b>
3M COMPANY	2,829,237.10	0.50
AMAZON.COM INC	8,023,195.83	1.41
AMERICAN HONDA FINANCE	3,511,926.25	0.62
BANK OF AMERICA CO	7,273,448.25	1.28
BARCLAYS PLC	5,797,013.66	1.02
CALIFORNIA DEPARTMENT OF WATER RESOURCES	144,804.10	0.03
CALIFORNIA STATE UNIVERSITY	1,181,562.50	0.21
CAPITAL ONE FINANCIAL CORP	99,587.51	0.02
CARMAX AUTO OWNER TRUST	3,777,042.03	0.66
CITIGROUP INC	2,538,115.54	0.45
COLLAT COMM PAPER FLEX CO	3,832,382.40	0.67
CREDIT SUISSE GROUP RK	3,985,858.52	0.70
DEERE & COMPANY	4,464,718.37	0.79
DISCOVER FINANCIAL SERVICES	1,494,046.71	0.26
DNB ASA	3,609,947.26	0.64
FANNIE MAE	99,206,890.72	17.46
FEDERAL FARM CREDIT BANKS	5,615,010.51	0.99
FEDERAL HOME LOAN BANKS	8,024,405.87	1.41
FLORIDA STATE BOARD OF ADMIN FIN CORP	3,514,875.00	0.62
FREDDIE MAC	35,433,692.08	6.24
GOLDMAN SACHS GROUP INC	3,589,457.09	0.63
HONDA AUTO RECEIVABLES	1,627,150.62	0.29
HONEYWELL INTERNATIONAL	3,771,984.00	0.66
HYUNDAI AUTO RECEIVABLES	2,053,432.61	0.36
INTER-AMERICAN DEVELOPMENT BANK	7,922,267.64	1.39
INTL BANK OF RECONSTRUCTION AND DEV	3,601,492.84	0.63
JP MORGAN CHASE & CO	5,941,115.19	1.05
LIBERTY STREET FUNDING LLC	3,234,452.00	0.57
LOS ANGELES COMMUNITY COLLEGE DISTRICT	1,786,794.00	0.31
MASTERCARD INC	4,253,055.75	0.75
MERCK & CO INC	4,595,598.88	0.81
MICROSOFT CORP	5,306,953.90	0.93

**Credit Quality (S&P Ratings)**





**Managed Account Issuer Summary**

For the Month Ending **June 30, 2022**

**CITY OF STOCKTON RESERVE PORTFOLIO - 81140000**

<b>Issuer</b>	<b>Market Value of Holdings</b>	<b>Percent</b>
MORGAN STANLEY	2,598,769.42	0.46
NEW JERSEY TURNPIKE AUTHORITY	1,018,117.65	0.18
NISSAN AUTO RECEIVABLES	1,041,104.48	0.18
NOVARTIS AG	7,097,130.24	1.25
PACCAR FINANCIAL CORP	469,564.39	0.08
PFIZER INC	6,375,955.20	1.12
SAN DIEGO COMMUNITY COLLEGE DISTRICT	1,416,345.50	0.25
SKANDINAVISKA ENSKILDA BANKEN AB	7,363,873.16	1.30
STATE OF CALIFORNIA	4,340,623.80	0.76
STATE OF MARYLAND	1,231,027.00	0.22
STATE STREET CORPORATION	840,473.38	0.15
TARGET CORP	3,962,753.56	0.70
THE BANK OF NEW YORK MELLON CORPORATION	6,756,087.29	1.19
TOYOTA MOTOR CORP	7,202,272.79	1.27
UNITED STATES TREASURY	249,462,804.09	43.90
UNIVERSITY OF CALIFORNIA	1,412,460.00	0.25
US BANCORP	5,347,340.58	0.94
WAL-MART STORES INC	8,158,163.60	1.44
<b>Total</b>	<b>\$568,136,380.86</b>	<b>100.00%</b>

**Managed Account Detail of Securities Held**

For the Month Ending **June 30, 2022**

**CITY OF STOCKTON RESERVE PORTFOLIO - 81140000**

<b>Security Type/Description</b> <b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>U.S. Treasury Bond / Note</b>											
US TREASURY NOTES DTD 08/01/2016 1.250% 07/31/2023	912828S92	1,615,000.00	AA+	Aaa	04/02/19	04/04/19	1,546,614.84	2.28	8,420.75	1,597,892.88	1,585,980.39
US TREASURY NOTES DTD 09/30/2016 1.375% 09/30/2023	912828T26	5,000,000.00	AA+	Aaa	08/07/19	08/08/19	4,983,007.81	1.46	17,281.42	4,994,882.14	4,901,562.50
US TREASURY NOTES DTD 11/15/2020 0.250% 11/15/2023	91282CAW1	3,145,000.00	AA+	Aaa	10/04/21	10/06/21	3,141,560.16	0.30	1,004.18	3,142,757.40	3,029,519.37
US TREASURY NOTES DTD 11/15/2013 2.750% 11/15/2023	912828WE6	10,925,000.00	AA+	Aaa	03/06/19	03/08/19	11,035,530.27	2.52	38,371.09	10,957,391.24	10,889,152.89
US TREASURY NOTES DTD 11/30/2016 2.125% 11/30/2023	912828U57	8,515,000.00	AA+	Aaa	01/07/19	01/09/19	8,362,661.33	2.52	15,325.84	8,470,901.96	8,415,214.42
US TREASURY NOTES DTD 12/31/2018 2.625% 12/31/2023	9128285U0	460,000.00	AA+	Aaa	01/30/19	01/31/19	461,365.62	2.56	32.81	460,416.91	457,556.25
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	6,056.83	788,809.65	755,608.44
US TREASURY NOTES DTD 02/28/2019 2.375% 02/29/2024	9128286G0	2,656,000.00	AA+	Aaa	08/11/21	08/12/21	2,792,846.25	0.35	21,083.81	2,745,368.98	2,630,270.00
US TREASURY NOTES DTD 03/31/2017 2.125% 03/31/2024	912828W71	5,930,000.00	AA+	Aaa	01/05/22	01/06/22	6,093,075.00	0.88	31,675.27	6,057,858.80	5,841,976.27
US TREASURY N/B NOTES DTD 04/15/2021 0.375% 04/15/2024	91282CBV2	3,140,000.00	AA+	Aaa	10/04/21	10/06/21	3,138,282.81	0.40	2,477.25	3,138,781.95	2,997,227.97
US TREASURY NOTES DTD 05/01/2017 2.000% 04/30/2024	912828X70	4,515,000.00	AA+	Aaa	06/03/19	06/05/19	4,535,458.59	1.90	15,213.59	4,522,641.99	4,435,282.26
US TREASURY NOTES DTD 06/30/2017 2.000% 06/30/2024	912828XX3	11,430,000.00	AA+	Aaa	07/01/19	07/03/19	11,547,871.88	1.78	621.20	11,477,174.60	11,212,115.63
US TREASURY NOTES DTD 07/31/2017 2.125% 07/31/2024	9128282N9	2,500,000.00	AA+	Aaa	08/07/19	08/08/19	2,578,906.25	1.47	22,159.88	2,533,011.36	2,455,859.50
US TREASURY N/B NOTES DTD 08/15/2021 0.375% 08/15/2024	91282CCT6	6,020,000.00	AA+	Aaa	08/19/21	08/20/21	6,012,004.69	0.42	8,481.22	6,014,313.14	5,693,602.82

**Managed Account Detail of Securities Held**

For the Month Ending **June 30, 2022**

**CITY OF STOCKTON RESERVE PORTFOLIO - 81140000**

<b>Security Type/Description</b> <b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>U.S. Treasury Bond / Note</b>											
US TREASURY NOTES DTD 08/31/2017 1.875% 08/31/2024	9128282U3	6,775,000.00	AA+	Aaa	09/03/19	09/05/19	6,951,520.50	1.33	42,458.81	6,851,731.19	6,614,093.75
US TREASURY NOTES DTD 08/31/2017 1.875% 08/31/2024	9128282U3	7,500,000.00	AA+	Aaa	11/25/20	11/27/20	7,952,050.78	0.26	47,002.38	7,760,760.54	7,321,875.00
US TREASURY N/B NOTES DTD 09/15/2021 0.375% 09/15/2024	91282CCX7	3,155,000.00	AA+	Aaa	10/04/21	10/06/21	3,143,538.48	0.50	3,472.21	3,146,395.86	2,976,545.31
US TREASURY NOTES DTD 10/31/2019 1.500% 10/31/2024	912828YM6	2,120,000.00	AA+	Aaa	01/12/21	01/13/21	2,212,087.50	0.35	5,357.61	2,176,633.48	2,047,787.50
US TREASURY NOTES DTD 10/31/2017 2.250% 10/31/2024	9128283D0	3,400,000.00	AA+	Aaa	11/01/19	11/05/19	3,511,164.06	1.57	12,888.59	3,452,043.33	3,341,562.50
US TREASURY NOTES DTD 11/30/2017 2.125% 11/30/2024	9128283J7	2,140,000.00	AA+	Aaa	12/02/19	12/04/19	2,183,970.31	1.69	3,851.71	2,161,297.74	2,095,193.75
US TREASURY NOTES DTD 11/30/2017 2.125% 11/30/2024	9128283J7	8,775,000.00	AA+	Aaa	01/03/20	01/07/20	8,978,264.65	1.63	15,793.80	8,875,325.70	8,591,273.44
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	11,600.19	3,127,423.12	2,935,570.31
US TREASURY NOTES DTD 02/29/2020 1.125% 02/28/2025	912828ZC7	5,860,000.00	AA+	Aaa	08/19/21	08/20/21	5,982,235.94	0.53	22,034.71	5,952,341.28	5,576,156.25
US TREASURY NOTES DTD 04/30/2020 0.375% 04/30/2025	912828ZL7	5,995,000.00	AA+	Aaa	04/05/21	04/07/21	5,916,783.98	0.70	3,787.60	5,940,501.78	5,562,235.94
US TREASURY NOTES DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	3,195,000.00	AA+	Aaa	10/04/21	10/06/21	3,142,207.62	0.70	21.71	3,152,587.93	2,940,897.82
US TREASURY NOTES DTD 08/31/2020 0.250% 08/31/2025	91282CAJ0	1,840,000.00	AA+	Aaa	08/02/21	08/06/21	1,819,443.75	0.53	1,537.50	1,823,994.90	1,684,462.59
US TREASURY NOTES DTD 08/31/2020 0.250% 08/31/2025	91282CAJ0	4,140,000.00	AA+	Aaa	08/02/21	08/03/21	4,094,071.88	0.53	3,459.38	4,104,312.40	3,790,040.83
US TREASURY NOTES DTD 08/31/2020 0.250% 08/31/2025	91282CAJ0	5,565,000.00	AA+	Aaa	08/17/21	08/20/21	5,480,220.70	0.63	4,650.10	5,498,363.01	5,094,583.87

**Managed Account Detail of Securities Held**

For the Month Ending **June 30, 2022**

**CITY OF STOCKTON RESERVE PORTFOLIO - 81140000**

<b>Security Type/Description</b> <b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>U.S. Treasury Bond / Note</b>											
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	5,092.97	6,023,888.00	5,579,782.34
US TREASURY NOTES DTD 10/31/2020 0.250% 10/31/2025	91282CAT8	7,000,000.00	AA+	Aaa	10/04/21	10/06/21	6,851,796.88	0.78	2,948.37	6,878,525.30	6,377,656.60
US TREASURY NOTES DTD 11/30/2020 0.375% 11/30/2025	91282CAZ4	3,195,000.00	AA+	Aaa	10/04/21	10/06/21	3,138,713.09	0.81	1,014.80	3,148,663.55	2,917,933.43
US TREASURY NOTES DTD 11/30/2020 0.375% 11/30/2025	91282CAZ4	10,350,000.00	AA+	Aaa	11/01/21	11/02/21	10,070,226.56	1.05	3,287.40	10,115,508.90	9,452,460.42
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	58.08	5,629,645.22	5,193,234.66
US TREASURY NOTES DTD 12/31/2020 0.375% 12/31/2025	91282CBC4	7,100,000.00	AA+	Aaa	01/11/21	01/13/21	7,059,230.47	0.49	72.35	7,071,238.70	6,468,765.98
US TREASURY NOTES DTD 01/31/2019 2.625% 01/31/2026	9128286A3	3,415,000.00	AA+	Aaa	02/04/21	02/04/21	3,780,111.52	0.46	37,392.83	3,677,511.58	3,365,375.95
US TREASURY NOTES DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	4,075,000.00	AA+	Aaa	02/26/21	02/26/21	3,990,634.77	0.80	6,374.22	4,013,600.86	3,704,429.69
US TREASURY NOTES DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	5,425,000.00	AA+	Aaa	04/21/21	04/22/21	5,325,824.22	0.77	8,485.93	5,350,547.12	4,931,664.06
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	11,942.87	7,253,533.94	6,940,692.19
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	13,256.82	8,210,004.75	7,704,304.69
US TREASURY NOTES DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	9,000,000.00	AA+	Aaa	07/02/21	07/07/21	8,827,031.25	0.80	14,078.04	8,864,236.63	8,181,562.50
US TREASURY NOTES DTD 02/28/2021 0.500% 02/28/2026	91282CBO3	6,035,000.00	AA+	Aaa	08/19/21	08/20/21	5,981,015.04	0.70	10,085.67	5,991,302.56	5,499,393.75
US TREASURY NOTES DTD 02/28/2021 0.500% 02/28/2026	91282CBQ3	8,615,000.00	AA+	Aaa	12/03/21	12/07/21	8,382,798.83	1.15	14,397.35	8,413,779.04	7,850,418.75

**Managed Account Detail of Securities Held**

For the Month Ending **June 30, 2022**

**CITY OF STOCKTON RESERVE PORTFOLIO - 81140000**

<b>Security Type/Description</b>	<b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>U.S. Treasury Bond / Note</b>												
US TREASURY NOTES DTD 02/28/2021 0.500% 02/28/2026		91282CBQ3	10,690,000.00	AA+	Aaa	02/02/22	02/03/22	10,249,872.66	1.55	17,865.08	10,293,707.68	9,741,262.50
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	2,004.20	3,136,629.07	2,886,332.19
US TREASURY N/B NOTES DTD 05/31/2021 0.750% 05/31/2026		91282CCF6	4,060,000.00	AA+	Aaa	06/07/21	06/07/21	4,050,801.56	0.80	2,579.10	4,052,768.68	3,714,265.83
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	2,769.67	4,001,635.78	3,988,718.96
US TREASURY N/B NOTES DTD 05/31/2021 0.750% 05/31/2026		91282CCF6	5,065,000.00	AA+	Aaa	06/02/21	06/04/21	5,053,920.32	0.79	3,217.52	5,056,304.09	4,633,683.85
US TREASURY N/B NOTES DTD 09/30/2021 0.875% 09/30/2026		91282CCZ2	7,400,000.00	AA+	Aaa	04/05/22	04/07/22	6,813,492.19	2.77	16,275.96	6,843,946.17	6,758,280.88
US TREASURY NOTES DTD 01/31/2021 0.750% 01/31/2028		91282CBJ9	1,080,000.00	AA+	Aaa	03/14/22	03/15/22	996,764.06	2.15	3,378.73	1,000,949.11	951,075.00
US TREASURY N/B NOTES DTD 09/30/2021 1.250% 09/30/2028		91282CCY5	1,050,000.00	AA+	Aaa	03/14/22	03/15/22	991,183.59	2.17	3,299.18	993,840.29	940,406.25
US TREASURY NOTES DTD 02/15/2019 2.625% 02/15/2029		9128286B1	1,000,000.00	AA+	Aaa	03/21/22	03/22/22	1,018,867.19	2.33	9,861.88	1,018,111.60	973,437.50
US TREASURY NOTES DTD 08/15/2019 1.625% 08/15/2029		912828YB0	1,040,000.00	AA+	Aaa	03/21/22	03/22/22	993,037.50	2.29	6,349.17	994,792.30	946,725.00
US TREASURY NOTES DTD 02/15/2020 1.500% 02/15/2030		912828Z94	1,085,000.00	AA+	Aaa	04/06/22	04/11/22	996,080.86	2.66	6,114.36	998,593.05	974,465.63
US TREASURY NOTES DTD 08/15/2020 0.625% 08/15/2030		91282CAE1	1,175,000.00	AA+	Aaa	04/06/22	04/11/22	997,510.74	2.65	2,758.98	1,002,227.48	974,148.44
US TREASURY NOTES DTD 02/15/2021 1.125% 02/15/2031		91282CBL4	1,130,000.00	AA+	Aaa	04/06/22	04/11/22	996,209.77	2.63	4,775.97	999,562.80	970,740.63
US TREASURY N/B NOTES DTD 08/15/2021 1.250% 08/15/2031		91282CCS8	1,125,000.00	AA+	Aaa	04/06/22	04/11/22	997,031.25	2.63	5,283.15	1,000,068.31	968,378.85

**Managed Account Detail of Securities Held**

For the Month Ending **June 30, 2022**

**CITY OF STOCKTON RESERVE PORTFOLIO - 81140000**

<b>Security Type/Description</b> <b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Security Type Sub-Total</b>		<b>265,689,000.00</b>					<b>263,231,193.45</b>	<b>1.23</b>	<b>581,142.09</b>	<b>262,961,037.82</b>	<b>249,462,804.09</b>
<b>Supra-National Agency Bond / Note</b>											
INTL BK RECON & DEVELOP NOTES DTD 11/24/2020 0.250% 11/24/2023	459058JM6	3,740,000.00	AAA	Aaa	11/17/20	11/24/20	3,731,959.00	0.32	960.97	3,736,247.53	3,601,492.84
INTER-AMERICAN DEVEL BK NOTES DTD 09/23/2021 0.500% 09/23/2024	4581X0DZ8	8,380,000.00	AAA	Aaa	09/15/21	09/23/21	8,373,798.80	0.52	11,406.11	8,375,388.71	7,922,267.64
<b>Security Type Sub-Total</b>		<b>12,120,000.00</b>					<b>12,105,757.80</b>	<b>0.46</b>	<b>12,367.08</b>	<b>12,111,636.24</b>	<b>11,523,760.48</b>
<b>Municipal Bond / Note</b>											
CA ST TXBL GO BONDS DTD 10/24/2019 2.400% 10/01/2023	13063DRJ9	4,385,000.00	AA-	Aa2	10/16/19	10/24/19	4,472,743.85	1.87	26,310.00	4,412,885.22	4,340,623.80
MD ST TXBL GO BONDS DTD 08/05/2020 0.510% 08/01/2024	574193TQ1	1,295,000.00	AAA	Aaa	07/23/20	08/05/20	1,294,637.40	0.52	2,751.88	1,294,810.36	1,231,027.00
SAN DIEGO CCD, CA TXBL GO BONDS DTD 10/16/2019 2.046% 08/01/2024	797272OP9	1,450,000.00	AAA	Aaa	09/18/19	10/16/19	1,450,000.00	2.05	12,361.25	1,450,000.00	1,416,345.50
CA ST UNIV TXBL REV BONDS DTD 09/17/2020 0.685% 11/01/2024	13077DNC2	1,250,000.00	AA-	Aa2	08/27/20	09/17/20	1,250,000.00	0.69	1,427.08	1,250,000.00	1,181,562.50
CA ST DEPT WTR RES WTR SYS TXBL REV BNDS DTD 08/06/2020 0.560% 12/01/2024	13067WRB0	155,000.00	AAA	Aa1	07/30/20	08/06/20	155,000.00	0.56	72.33	155,000.00	144,804.10
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	519.01	460,978.57	427,455.00
UNIV OF CAL TXBL REV BONDS DTD 07/16/2020 0.883% 05/15/2025	91412HGE7	1,060,000.00	AA	Aa2	07/10/20	07/16/20	1,060,000.00	0.88	1,195.97	1,060,000.00	985,005.00
FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025	341271AD6	1,050,000.00	AA	Aa3	09/03/20	09/16/20	1,057,423.50	1.11	6,604.50	1,054,651.89	984,165.00
FL ST BOARD OF ADMIN TXBL REV BONDS DTD 09/16/2020 1.258% 07/01/2025	341271AD6	2,700,000.00	AA	Aa3	09/03/20	09/16/20	2,700,000.00	1.26	16,983.00	2,700,000.00	2,530,710.00
LOS ANGELES CCD, CA TXBL GO BONDS DTD 11/10/2020 0.773% 08/01/2025	54438CYK2	1,930,000.00	AA+	Aaa	10/30/20	11/10/20	1,930,000.00	0.77	6,216.21	1,930,000.00	1,786,794.00

**Managed Account Detail of Securities Held**

For the Month Ending **June 30, 2022**

**CITY OF STOCKTON RESERVE PORTFOLIO - 81140000**

<b>Security Type/Description</b>	<b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Municipal Bond / Note</b>												
NJ TURNPIKE AUTHORITY TXBL REV BONDS DTD 02/04/2021 1.047% 01/01/2026		646140DP5	1,115,000.00	AA-	A1	01/22/21	02/04/21	1,115,000.00	1.05	5,837.03	1,115,000.00	1,018,117.65
<b>Security Type Sub-Total</b>			<b>16,850,000.00</b>					<b>16,946,469.95</b>	<b>1.28</b>	<b>80,278.26</b>	<b>16,883,326.04</b>	<b>16,046,609.55</b>
<b>Federal Agency Commercial Mortgage-Backed Security</b>												
FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/01/2022		3137BM6P6	288,272.24	AA+	Aaa	04/04/18	04/09/18	290,727.06	2.88	742.30	288,320.56	287,776.14
FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.307% 08/01/2022		3137AWOH1	1,718,729.45	AA+	Aaa	09/04/19	09/09/19	1,744,107.57	1.78	3,304.26	1,719,473.75	1,714,412.12
FANNIEMAE-ACES DTD 04/01/2014 3.346% 03/01/2024		3136AJB54	1,911,720.85	AA+	Aaa	12/13/19	12/18/19	2,004,618.55	2.14	5,330.51	1,948,577.33	1,902,643.31
FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/01/2024		3137FQ3V3	102,663.57	AA+	Aaa	11/20/19	11/26/19	102,661.10	2.09	178.98	102,662.49	102,412.58
<b>Security Type Sub-Total</b>			<b>4,021,386.11</b>					<b>4,142,114.28</b>	<b>2.04</b>	<b>9,556.05</b>	<b>4,059,034.13</b>	<b>4,007,244.15</b>
<b>Federal Agency Bond / Note</b>												
FREDDIE MAC NOTES DTD 05/07/2020 0.375% 05/05/2023		3137EAER6	830,000.00	AA+	Aaa	06/15/20	06/16/20	831,394.40	0.32	484.17	830,407.86	813,525.33
FREDDIE MAC NOTES DTD 05/07/2020 0.375% 05/05/2023		3137EAER6	6,430,000.00	AA+	Aaa	08/03/20	08/04/20	6,461,507.00	0.20	3,750.83	6,439,665.49	6,302,370.93
FANNIE MAE NOTES DTD 05/22/2020 0.250% 05/22/2023		3135G04Q3	7,600,000.00	AA+	Aaa	05/20/20	05/22/20	7,577,124.00	0.35	2,058.33	7,593,210.32	7,429,904.40
FREDDIE MAC NOTES DTD 06/26/2020 0.250% 06/26/2023		3137EAES4	6,905,000.00	AA+	Aaa	06/24/20	06/26/20	6,884,837.40	0.35	239.76	6,898,371.20	6,728,439.15
FANNIE MAE NOTES DTD 07/10/2020 0.250% 07/10/2023		3135G05G4	8,570,000.00	AA+	Aaa	07/08/20	07/10/20	8,551,574.50	0.32	10,176.88	8,563,706.72	8,339,946.92
FREDDIE MAC NOTES DTD 08/21/2020 0.250% 08/24/2023		3137EAEV7	4,585,000.00	AA+	Aaa	08/19/20	08/21/20	4,580,323.30	0.28	4,043.72	4,583,215.36	4,445,973.63

**Managed Account Detail of Securities Held**

For the Month Ending **June 30, 2022**

**CITY OF STOCKTON RESERVE PORTFOLIO - 81140000**

<b>Security Type/Description</b>	<b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Federal Agency Bond / Note</b>												
FANNIE MAE NOTES DTD 09/14/2018 2.875% 09/12/2023		3135G0U43	12,325,000.00	AA+	Aaa	11/29/18	11/30/18	12,272,249.00	2.97	107,287.41	12,311,774.51	12,312,810.58
FANNIE MAE NOTES DTD 11/25/2020 0.250% 11/27/2023		3135G06H1	2,180,000.00	AA+	Aaa	11/25/20	11/27/20	2,179,498.60	0.26	514.72	2,179,764.64	2,097,868.50
FANNIE MAE NOTES DTD 11/25/2020 0.250% 11/27/2023		3135G06H1	3,915,000.00	AA+	Aaa	01/25/21	01/26/21	3,920,950.80	0.20	924.38	3,917,955.28	3,767,502.38
FREDDIE MAC NOTES DTD 12/04/2020 0.250% 12/04/2023		3137EAFA2	4,445,000.00	AA+	Aaa	12/02/20	12/04/20	4,440,599.45	0.28	833.44	4,442,906.22	4,274,667.60
FEDERAL HOME LOAN BANKS NOTES DTD 12/09/2013 3.375% 12/08/2023		3130A0F70	3,425,000.00	AA+	Aaa	01/30/19	01/31/19	3,527,407.50	2.71	7,385.16	3,455,340.82	3,442,035.95
FEDERAL FARM CREDIT BANK NOTES DTD 04/08/2020 0.875% 04/08/2024		3133ELVX9	1,500,000.00	AA+	Aaa	04/07/20	04/08/20	1,500,000.00	0.88	3,026.04	1,500,000.00	1,444,615.50
FANNIE MAE NOTES DTD 01/10/2020 1.625% 01/07/2025		3135G0X24	8,760,000.00	AA+	Aaa	03/04/20	03/05/20	9,085,346.40	0.84	68,802.50	8,929,386.11	8,453,724.12
FEDERAL HOME LOAN BANK NOTES DTD 04/16/2020 0.500% 04/14/2025		3130AJHU6	4,920,000.00	AA+	Aaa	04/15/20	04/16/20	4,895,596.80	0.60	5,261.67	4,906,380.23	4,582,369.92
FANNIE MAE NOTES DTD 04/24/2020 0.625% 04/22/2025		3135G03U5	525,000.00	AA+	Aaa	05/21/20	05/26/20	526,727.25	0.56	628.91	525,988.93	489,911.10
FANNIE MAE NOTES DTD 04/24/2020 0.625% 04/22/2025		3135G03U5	3,035,000.00	AA+	Aaa	04/29/20	04/30/20	3,041,343.15	0.58	3,635.68	3,038,579.80	2,832,152.74
FANNIE MAE NOTES DTD 04/24/2020 0.625% 04/22/2025		3135G03U5	6,600,000.00	AA+	Aaa	04/22/20	04/24/20	6,586,404.00	0.67	7,906.25	6,592,352.25	6,158,882.40
FANNIE MAE NOTES DTD 04/24/2020 0.625% 04/22/2025		3135G03U5	11,600,000.00	AA+	Aaa	06/02/20	06/03/20	11,673,892.00	0.49	13,895.84	11,642,496.18	10,824,702.40
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	289.72	1,493,311.81	1,379,620.80
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	806.94	4,161,173.42	3,842,568.00



**Managed Account Detail of Securities Held**

For the Month Ending **June 30, 2022**

**CITY OF STOCKTON RESERVE PORTFOLIO - 81140000**

<b>Security Type/Description</b> <b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Federal Agency Bond / Note</b>											
FANNIE MAE NOTES DTD 06/19/2020 0.500% 06/17/2025	3135G04Z3	7,645,000.00	AA+	Aaa	06/17/20	06/19/20	7,629,174.85	0.54	1,486.53	7,635,612.49	7,078,658.40
FREDDIE MAC NOTES DTD 07/23/2020 0.375% 07/21/2025	3137EAEU9	4,620,000.00	AA+	Aaa	07/21/20	07/23/20	4,596,992.40	0.48	7,700.00	4,605,922.98	4,256,983.50
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	4,035.94	3,063,783.12	2,826,266.32
FANNIE MAE NOTES DTD 08/27/2020 0.375% 08/25/2025	3135G05X7	4,915,000.00	AA+	Aaa	08/25/20	08/27/20	4,891,997.80	0.47	6,450.94	4,900,484.91	4,517,430.57
FREDDIE MAC NOTES DTD 09/25/2020 0.375% 09/23/2025	3137EAEX3	7,090,000.00	AA+	Aaa	09/23/20	09/25/20	7,068,659.10	0.44	7,237.71	7,076,193.94	6,507,131.10
FEDERAL FARM CREDIT BANK (CALLABLE) DTD 09/29/2020 0.530% 09/29/2025	3133EMBH4	4,530,000.00	AA+	Aaa	10/07/20	10/09/20	4,522,072.50	0.57	6,135.63	4,524,822.68	4,170,395.01
FANNIE MAE NOTES DTD 11/12/2020 0.500% 11/07/2025	3135G06G3	4,625,000.00	AA+	Aaa	11/09/20	11/12/20	4,608,442.50	0.57	3,468.75	4,613,861.65	4,245,204.25
FANNIE MAE NOTES DTD 11/12/2020 0.500% 11/07/2025	3135G06G3	5,475,000.00	AA+	Aaa	11/19/20	11/24/20	5,472,919.50	0.51	4,106.25	5,473,591.15	5,025,403.95
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	4,642.50	6,189,241.30	5,681,689.58
<b>Security Type Sub-Total</b>		<b>151,955,000.00</b>					<b>152,236,724.90</b>	<b>0.73</b>	<b>287,216.60</b>	<b>152,089,501.37</b>	<b>144,272,755.03</b>
<b>Corporate Note</b>											
AMERICAN HONDA FINANCE DTD 01/10/2020 1.950% 05/10/2023	02665WDH1	3,550,000.00	A-	A3	01/07/20	01/10/20	3,548,686.50	1.96	9,806.88	3,549,661.90	3,511,926.25
PACCAR FINANCIAL CORP CORPORATE NOTES DTD 08/11/2020 0.350% 08/11/2023	69371RO90	485,000.00	A+	A1	08/04/20	08/11/20	484,364.65	0.39	660.14	484,764.43	469,564.39
BANK OF NY MELLON CORP CORP NOTES DTD 08/13/2018 3.450% 08/11/2023	06406RAJ6	6,735,000.00	A	A1	01/30/19	01/31/19	6,814,742.40	3.17	90,361.25	6,754,585.85	6,756,087.29

**Managed Account Detail of Securities Held**

For the Month Ending **June 30, 2022**

**CITY OF STOCKTON RESERVE PORTFOLIO - 81140000**

<b>Security Type/Description</b> <b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Corporate Note</b>											
US BANK NA CINCINNATI CORP NOTES (CALLAB) DTD 02/04/2019 3.375% 02/05/2024	91159HHV5	2,125,000.00	A+	A2	04/02/19	04/04/19	2,171,197.50	2.89	29,085.94	2,139,707.67	2,129,035.38
MERCK & CO INC (CALLABLE) CORP NOTES DTD 03/07/2019 2.900% 03/07/2024	58933YAU9	4,625,000.00	A+	A1	11/19/21	11/23/21	4,839,183.75	0.85	42,472.92	4,780,721.68	4,595,598.88
PFIZER INC CORP NOTES DTD 03/11/2019 2.950% 03/15/2024	717081ES8	6,400,000.00	A+	A2	06/03/19	06/05/19	6,562,752.00	2.38	55,591.11	6,456,337.23	6,375,955.20
MASTERCARD INC CORP NOTES DTD 03/31/2014 3.375% 04/01/2024	57636OAB0	4,250,000.00	A+	A1	04/02/19	04/04/19	4,388,762.50	2.67	35,859.38	4,298,688.60	4,253,055.75
MORGAN STANLEY CORP NOTES (CALLABLE) DTD 04/22/2021 0.731% 04/05/2024	61772BAA1	670,000.00	A-	A1	04/19/21	04/22/21	670,000.00	0.73	1,170.01	670,000.00	653,349.16
MORGAN STANLEY CORP NOTES (CALLABLE) DTD 04/22/2021 0.731% 04/05/2024	61772BAA1	1,995,000.00	A-	A1	04/20/21	04/22/21	1,997,513.70	0.69	3,483.82	1,995,980.10	1,945,420.26
AMAZON.COM INC CORPORATE NOTES DTD 05/12/2021 0.450% 05/12/2024	023135BW5	3,085,000.00	AA	A1	05/10/21	05/12/21	3,080,495.90	0.50	1,889.56	3,082,201.38	2,932,798.44
WALMART INC CORPORATE NOTES DTD 04/23/2019 2.850% 07/08/2024	931142EL3	8,200,000.00	AA	Aa2	05/12/20	05/14/20	8,837,386.00	0.94	112,305.83	8,372,201.85	8,158,163.60
US BANCORP NOTES (CALLABLE) DTD 07/29/2019 2.400% 07/30/2024	91159HHX1	3,300,000.00	A+	A2	08/01/19	08/05/19	3,302,739.00	2.38	33,220.00	3,301,114.58	3,218,305.20
JPMORGAN CHASE & CO CORPORATE NOTES (CAL) DTD 09/16/2020 0.653% 09/16/2024	46647PBS4	2,935,000.00	A-	A2	09/09/20	09/16/20	2,935,000.00	0.65	5,589.95	2,935,000.00	2,820,579.03
BANK OF AMERICA CORP (CALLABLE) CORPORAT DTD 10/21/2020 0.810% 10/24/2024	06051GJH3	3,815,000.00	A-	A2	10/16/20	10/21/20	3,815,000.00	0.81	5,751.11	3,815,000.00	3,638,453.25
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 01/10/2022 1.250% 01/10/2025	24422EVY2	4,715,000.00	A	A2	03/08/22	03/10/22	4,596,134.85	2.17	27,995.31	4,609,087.37	4,464,718.37

**Managed Account Detail of Securities Held**

For the Month Ending **June 30, 2022**

**CITY OF STOCKTON RESERVE PORTFOLIO - 81140000**

<b>Security Type/Description</b>	<b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Corporate Note</b>												
MICROSOFT CORP (CALLABLE) NOTES DTD 02/12/2015 2.700% 02/12/2025		594918BB9	5,350,000.00	AAA	Aaa	03/04/21	03/08/21	5,727,763.50	0.87	55,773.75	5,592,948.27	5,306,953.90
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	11,005.50	1,607,053.91	1,520,464.06
TOYOTA MOTOR CREDIT CORP CORP NOTES DTD 02/13/2020 1.800% 02/13/2025		89236TGT6	2,180,000.00	A+	A1	05/20/20	05/26/20	2,201,298.60	1.58	15,042.00	2,191,835.30	2,078,126.42
NOVARTIS CAPITAL CORP DTD 02/14/2020 1.750% 02/14/2025		66989HAP3	7,360,000.00	AA-	A1	05/08/20	05/12/20	7,619,513.60	0.99	49,015.56	7,501,000.36	7,097,130.24
AMAZON.COM INC CORPORATE NOTES DTD 04/13/2022 3.000% 04/13/2025		023135CE4	5,135,000.00	AA	A1	04/11/22	04/13/22	5,126,835.35	3.06	33,377.50	5,127,423.86	5,090,397.39
3M COMPANY (CALLABLE) CORPORATE NOTES DTD 03/27/2020 2.650% 04/15/2025		88579YBM2	2,900,000.00	A+	A1	04/21/22	04/25/22	2,845,190.00	3.32	16,223.89	2,848,571.46	2,829,237.10
CITIGROUP INC (CALLABLE) CORPORATE NOTES DTD 05/04/2021 0.981% 05/01/2025		172967MX6	1,310,000.00	BBB+	A3	04/27/21	05/04/21	1,310,000.00	0.98	2,141.85	1,310,000.00	1,226,911.94
CITIGROUP INC (CALLABLE) CORPORATE NOTES DTD 05/04/2021 0.981% 05/01/2025		172967MX6	1,400,000.00	BBB+	A3	04/28/21	05/04/21	1,403,710.00	0.91	2,289.00	1,402,274.20	1,311,203.60
GOLDMAN SACHS GROUP INC CORPORATE NOTES DTD 05/22/2015 3.750% 05/22/2025		38148LAE6	3,635,000.00	BBB+	A2	02/12/21	02/17/21	4,060,949.30	0.94	14,767.19	3,915,963.83	3,589,457.09
HONEYWELL INTL CORP NOTES (CALLABLE) DTD 05/18/2020 1.350% 06/01/2025		438516CB0	4,000,000.00	A	A2	09/03/21	09/08/21	4,078,320.00	0.82	4,500.00	4,060,902.48	3,771,984.00
JPMORGAN CHASE & CO CORPORATE NOTES DTD 08/10/2021 0.768% 08/09/2025		46647PCM6	3,360,000.00	A-	A2	08/03/21	08/10/21	3,360,000.00	0.77	10,178.56	3,360,000.00	3,120,536.16

**Managed Account Detail of Securities Held**

For the Month Ending **June 30, 2022**

**CITY OF STOCKTON RESERVE PORTFOLIO - 81140000**

<b>Security Type/Description</b> <b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Corporate Note</b>											
STATE STREET CORP (CALLABLE) CORPORATE N DTD 02/07/2022 1.746% 02/06/2026	857477BR3	875,000.00	A	A1	02/02/22	02/07/22	875,000.00	1.75	6,111.00	875,000.00	840,473.38
BANK OF AMERICA CORP NOTES (CALLABLE) DTD 03/22/2022 3.384% 04/02/2026	06051GKM0	3,750,000.00	A-	A2	03/17/22	03/22/22	3,750,000.00	3.38	34,897.50	3,750,000.00	3,634,995.00
TARGET CORP CORPORATE NOTES DTD 01/24/2022 1.950% 01/15/2027	87612EBM7	780,000.00	A	A2	01/19/22	01/24/22	778,674.00	1.99	6,633.25	778,789.30	722,184.06
TARGET CORP CORPORATE NOTES DTD 01/24/2022 1.950% 01/15/2027	87612EBM7	3,500,000.00	A	A2	01/27/22	01/31/22	3,497,865.00	1.96	29,764.58	3,498,043.11	3,240,569.50
<b>Security Type Sub-Total</b>		<b>104,015,000.00</b>					<b>106,295,770.10</b>	<b>1.71</b>	<b>746,964.34</b>	<b>105,064,858.72</b>	<b>101,303,634.29</b>
<b>Commercial Paper</b>											
COLLAT CP FLEX CO LLC COMM PAPER DTD 05/13/2022 0.000% 09/12/2022	19423KJC9	3,850,000.00	A-1	P-1	05/25/22	05/31/22	3,831,870.78	1.64	0.00	3,837,274.68	3,832,382.40
LIBERTY STREET FDG LLC COMM PAPER DTD 06/16/2022 0.000% 09/16/2022	53127UJG6	3,250,000.00	A-1	P-1	06/17/22	06/17/22	3,232,337.15	2.16	0.00	3,235,054.51	3,234,452.00
<b>Security Type Sub-Total</b>		<b>7,100,000.00</b>					<b>7,064,207.93</b>	<b>1.88</b>	<b>0.00</b>	<b>7,072,329.19</b>	<b>7,066,834.40</b>
<b>Certificate of Deposit</b>											
SKANDINAV ENSKILDA BANK LT CD DTD 09/03/2019 1.860% 08/26/2022	83050PDR7	7,365,000.00	A-1	P-1	08/29/19	09/03/19	7,365,000.00	1.85	47,565.62	7,365,000.00	7,363,873.16
DNB BANK ASA/NY LT CD DTD 12/06/2019 2.040% 12/02/2022	23341VZT1	3,620,000.00	A-1+	P-1	12/05/19	12/06/19	3,620,000.00	2.03	5,948.87	3,620,000.00	3,609,947.26
BARCLAYS BANK PLC NY CERT DEPOS DTD 02/03/2022 1.050% 02/01/2023	06742TG34	5,885,000.00	A-1	P-1	02/02/22	02/03/22	5,885,000.00	1.05	25,403.58	5,885,000.00	5,797,013.66
CREDIT SUISSE NEW YORK CERT DEPOS DTD 03/23/2021 0.590% 03/17/2023	22552G3C2	4,065,000.00	A-1	P-1	03/19/21	03/23/21	4,065,000.00	0.59	7,061.81	4,065,000.00	3,985,858.52

**Managed Account Detail of Securities Held**

For the Month Ending **June 30, 2022**

**CITY OF STOCKTON RESERVE PORTFOLIO - 81140000**

<b>Security Type/Description</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Security Type Sub-Total</b>		<b>20,935,000.00</b>					<b>20,935,000.00</b>	<b>1.42</b>	<b>85,979.88</b>	<b>20,935,000.00</b>	<b>20,756,692.60</b>
<b>Asset-Backed Security</b>											
HAROT 2019-2 A3 DTD 05/29/2019 2.520% 06/21/2023	43815MAC0	215,902.20	NR	Aaa	05/21/19	05/29/19	215,894.15	2.52	151.13	215,900.27	216,035.15
NAROT 2019-A A3 DTD 02/13/2019 2.900% 10/15/2023	65479KAD2	181,815.61	NR	Aaa	02/05/19	02/13/19	181,788.07	2.90	234.34	181,808.00	181,944.41
COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	99,526.97	AAA	Aaa	05/21/19	05/30/19	99,506.81	2.51	111.03	99,520.76	99,587.51
NAROT 2019-B A3 DTD 05/28/2019 2.500% 11/15/2023	65479HAC1	364,137.15	NR	Aaa	05/21/19	05/28/19	364,054.81	2.51	404.60	364,111.82	364,113.04
CARMX 2019-2 A3 DTD 04/17/2019 2.680% 03/15/2024	14316LAC7	282,044.13	AAA	NR	04/09/19	04/17/19	282,015.30	2.68	335.95	282,034.12	282,224.69
TAOT 2020-A A3 DTD 02/12/2020 1.660% 05/15/2024	89232HAC9	1,708,265.48	AAA	Aaa	02/04/20	02/12/20	1,708,142.14	1.66	1,260.32	1,708,211.19	1,698,788.71
NAROT 2020-B A3 DTD 06/30/2020 0.550% 07/15/2024	65479CAD0	499,855.89	AAA	Aaa	06/23/20	06/30/20	499,842.20	0.55	122.19	499,848.98	495,047.03
CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/16/2024	14315XAC2	988,471.68	AAA	NR	01/14/20	01/22/20	988,277.73	1.89	830.32	988,374.27	981,914.55
HAROT 2021-1 A3 DTD 02/24/2021 0.270% 04/21/2025	43813GAC5	1,445,000.00	NR	Aaa	02/17/21	02/24/21	1,444,973.56	0.27	108.38	1,444,982.14	1,411,115.47
HART 2021-A A3 DTD 04/28/2021 0.380% 09/15/2025	44933LAC7	1,145,000.00	AAA	NR	04/20/21	04/28/21	1,144,879.55	0.38	193.38	1,144,911.83	1,108,957.46
CARMX 2021-1 A3 DTD 01/27/2021 0.340% 12/15/2025	14316NAC3	860,000.00	AAA	NR	01/20/21	01/27/21	859,830.06	0.34	129.96	859,879.62	838,332.30
TAOT 2021-C A3 DTD 09/27/2021 0.430% 01/15/2026	89239BAC5	2,000,000.00	AAA	Aaa	09/21/21	09/27/21	1,999,840.60	0.43	382.22	1,999,868.71	1,904,893.60
CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314OAC8	1,725,000.00	AAA	NR	04/13/21	04/21/21	1,724,628.26	0.52	398.67	1,724,720.19	1,674,570.49
HART 2021-C A3 DTD 11/17/2021 0.740% 05/15/2026	44935FAD6	990,000.00	AAA	NR	11/09/21	11/17/21	989,779.03	0.75	325.60	989,809.48	944,475.15

**Managed Account Detail of Securities Held**

For the Month Ending **June 30, 2022**

**CITY OF STOCKTON RESERVE PORTFOLIO - 81140000**

<b>Security Type/Description</b>	<b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Asset-Backed Security</b>												
DCENT 2021-A1 A1		254683CP8	1,595,000.00	AAA	Aaa	09/20/21	09/27/21	1,594,658.51	0.58	411.16	1,594,710.66	1,494,046.71
DTD 09/27/2021 0.580% 09/15/2026												
<b>Security Type Sub-Total</b>			<b>14,100,019.11</b>					<b>14,098,110.78</b>	<b>0.90</b>	<b>5,399.25</b>	<b>14,098,692.04</b>	<b>13,696,046.27</b>
<b>Managed Account Sub-Total</b>			<b>596,785,405.22</b>					<b>597,055,349.19</b>	<b>1.19</b>	<b>1,808,903.55</b>	<b>595,275,415.55</b>	<b>568,136,380.86</b>
<b>Securities Sub-Total</b>			<b>\$596,785,405.22</b>					<b>\$597,055,349.19</b>	<b>1.19%</b>	<b>\$1,808,903.55</b>	<b>\$595,275,415.55</b>	<b>\$568,136,380.86</b>
<b>Accrued Interest</b>											<b>\$1,808,903.55</b>	
<b>Total Investments</b>											<b>\$569,945,284.41</b>	

**Managed Account Fair Market Value & Analytics**

For the Month Ending **June 30, 2022**

**CITY OF STOCKTON RESERVE PORTFOLIO - 81140000**

<b>Security Type/Description</b>	<b>CUSIP</b>	<b>Par</b>	<b>Broker</b>	<b>Next Call Date</b>	<b>Market Price</b>	<b>Market Value</b>	<b>Unreal G/L On Cost</b>	<b>Unreal G/L Amort Cost</b>	<b>Effective Duration</b>	<b>YTM at Mkt</b>
<b>U.S. Treasury Bond / Note</b>										
US TREASURY NOTES DTD 08/01/2016 1.250% 07/31/2023	912828S92	1,615,000.00	NOMURA		98.20	1,585,980.39	39,365.55	(11,912.49)	1.08	2.94
US TREASURY NOTES DTD 09/30/2016 1.375% 09/30/2023	912828T26	5,000,000.00	MERRILL		98.03	4,901,562.50	(81,445.31)	(93,319.64)	1.24	2.99
US TREASURY NOTES DTD 11/15/2020 0.250% 11/15/2023	91282CAW1	3,145,000.00	CITIGRP		96.33	3,029,519.37	(112,040.79)	(113,238.03)	1.37	3.00
US TREASURY NOTES DTD 11/15/2013 2.750% 11/15/2023	912828WE6	10,925,000.00	TD		99.67	10,889,152.89	(146,377.38)	(68,238.35)	1.36	2.99
US TREASURY NOTES DTD 11/30/2016 2.125% 11/30/2023	912828U57	8,515,000.00	BNP_PARI		98.83	8,415,214.42	52,553.09	(55,687.54)	1.40	2.97
US TREASURY NOTES DTD 12/31/2018 2.625% 12/31/2023	9128285U0	460,000.00	MERRILL		99.47	457,556.25	(3,809.37)	(2,860.66)	1.48	2.99
US TREASURY NOTES DTD 02/28/2019 2.375% 02/29/2024	9128286G0	763,000.00	WELLS_F		99.03	755,608.44	(46,912.58)	(33,201.21)	1.63	2.97
US TREASURY NOTES DTD 02/28/2019 2.375% 02/29/2024	9128286G0	2,656,000.00	WELLS_F		99.03	2,630,270.00	(162,576.25)	(115,098.98)	1.63	2.97
US TREASURY NOTES DTD 03/31/2017 2.125% 03/31/2024	912828W71	5,930,000.00	RBC		98.52	5,841,976.27	(251,098.73)	(215,882.53)	1.72	3.00
US TREASURY N/B NOTES DTD 04/15/2021 0.375% 04/15/2024	91282CBV2	3,140,000.00	TD		95.45	2,997,227.97	(141,054.84)	(141,553.98)	1.79	3.00
US TREASURY NOTES DTD 05/01/2017 2.000% 04/30/2024	912828X70	4,515,000.00	MORGAN_S		98.23	4,435,282.26	(100,176.33)	(87,359.73)	1.80	3.00
US TREASURY NOTES DTD 06/30/2017 2.000% 06/30/2024	912828XX3	11,430,000.00	RBC		98.09	11,212,115.63	(335,756.25)	(265,058.97)	1.97	2.99
US TREASURY NOTES DTD 07/31/2017 2.125% 07/31/2024	9128282N9	2,500,000.00	HSBC		98.23	2,455,859.50	(123,046.75)	(77,151.86)	2.03	3.00
US TREASURY N/B NOTES DTD 08/15/2021 0.375% 08/15/2024	91282CCT6	6,020,000.00	CITIGRP		94.58	5,693,602.82	(318,401.87)	(320,710.32)	2.12	3.03
US TREASURY NOTES DTD 08/31/2017 1.875% 08/31/2024	9128282U3	6,775,000.00	HSBC		97.63	6,614,093.75	(337,426.75)	(237,637.44)	2.12	3.01
US TREASURY NOTES DTD 08/31/2017 1.875% 08/31/2024	9128282U3	7,500,000.00	RBS		97.63	7,321,875.00	(630,175.78)	(438,885.54)	2.12	3.01
US TREASURY N/B NOTES DTD 09/15/2021 0.375% 09/15/2024	91282CCX7	3,155,000.00	JPM_CHA		94.34	2,976,545.31	(166,993.17)	(169,850.55)	2.20	3.04

**Managed Account Fair Market Value & Analytics**

For the Month Ending **June 30, 2022**

**CITY OF STOCKTON RESERVE PORTFOLIO - 81140000**

<b>Security Type/Description</b>	<b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>Broker</b>	<b>Next Call Date</b>	<b>Market Price</b>	<b>Market Value</b>	<b>Unreal G/L On Cost</b>	<b>Unreal G/L Amort Cost</b>	<b>Effective Duration</b>	<b>YTM at Mkt</b>
<b>U.S. Treasury Bond / Note</b>											
US TREASURY NOTES	DTD 10/31/2019 1.500% 10/31/2024	912828YM6	2,120,000.00	BNP_PAR		96.59	2,047,787.50	(164,300.00)	(128,845.98)	2.30	3.02
US TREASURY NOTES	DTD 10/31/2017 2.250% 10/31/2024	9128283D0	3,400,000.00	MORGAN_S		98.28	3,341,562.50	(169,601.56)	(110,480.83)	2.28	3.02
US TREASURY NOTES	DTD 11/30/2017 2.125% 11/30/2024	9128283J7	2,140,000.00	NOMURA		97.91	2,095,193.75	(88,776.56)	(66,103.99)	2.37	3.03
US TREASURY NOTES	DTD 11/30/2017 2.125% 11/30/2024	9128283J7	8,775,000.00	RBS		97.91	8,591,273.44	(386,991.21)	(284,052.26)	2.37	3.03
US TREASURY NOTES	DTD 02/29/2020 1.125% 02/28/2025	912828ZC7	3,085,000.00	MERRILL		95.16	2,935,570.31	(203,537.70)	(191,852.81)	2.63	3.03
US TREASURY NOTES	DTD 02/29/2020 1.125% 02/28/2025	912828ZC7	5,860,000.00	HSBC		95.16	5,576,156.25	(406,079.69)	(376,185.03)	2.63	3.03
US TREASURY NOTES	DTD 04/30/2020 0.375% 04/30/2025	912828ZL7	5,995,000.00	NOMURA		92.78	5,562,235.94	(354,548.04)	(378,265.84)	2.82	3.05
US TREASURY NOTES	DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	3,195,000.00	GOLDMAN		92.05	2,940,897.82	(201,309.80)	(211,690.11)	2.99	3.04
US TREASURY NOTES	DTD 08/31/2020 0.250% 08/31/2025	91282CAJ0	1,840,000.00	WELLS_F		91.55	1,684,462.59	(134,981.16)	(139,532.31)	3.15	3.07
US TREASURY NOTES	DTD 08/31/2020 0.250% 08/31/2025	91282CAJ0	4,140,000.00	JPM_CHA		91.55	3,790,040.83	(304,031.05)	(314,271.57)	3.15	3.07
US TREASURY NOTES	DTD 08/31/2020 0.250% 08/31/2025	91282CAJ0	5,565,000.00	BARCLAY		91.55	5,094,583.87	(385,636.83)	(403,779.14)	3.15	3.07
US TREASURY NOTES	DTD 08/31/2020 0.250% 08/31/2025	91282CAJ0	6,095,000.00	NOMURA		91.55	5,579,782.34	(424,745.00)	(444,105.66)	3.15	3.07
US TREASURY NOTES	DTD 10/31/2020 0.250% 10/31/2025	91282CAT8	7,000,000.00	TD		91.11	6,377,656.60	(474,140.28)	(500,868.70)	3.32	3.08
US TREASURY NOTES	DTD 11/30/2020 0.375% 11/30/2025	91282CAZ4	3,195,000.00	CITIGRP		91.33	2,917,933.43	(220,779.66)	(230,730.12)	3.40	3.07
US TREASURY NOTES	DTD 11/30/2020 0.375% 11/30/2025	91282CAZ4	10,350,000.00	WELLS_F		91.33	9,452,460.42	(617,766.14)	(663,048.48)	3.40	3.07
US TREASURY NOTES	DTD 12/31/2020 0.375% 12/31/2025	91282CBC4	5,700,000.00	WELLS_F		91.11	5,193,234.66	(413,472.37)	(436,410.56)	3.48	3.07
US TREASURY NOTES	DTD 12/31/2020 0.375% 12/31/2025	91282CBC4	7,100,000.00	JPM_CHA		91.11	6,468,765.98	(590,464.49)	(602,472.72)	3.48	3.07



**Managed Account Fair Market Value & Analytics**

For the Month Ending **June 30, 2022**

**CITY OF STOCKTON RESERVE PORTFOLIO - 81140000**

<b>Security Type/Description</b>	<b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>Broker</b>	<b>Next Call Date</b>	<b>Market Price</b>	<b>Market Value</b>	<b>Unreal G/L On Cost</b>	<b>Unreal G/L Amort Cost</b>	<b>Effective Duration</b>	<b>YTM at Mkt</b>
<b>U.S. Treasury Bond / Note</b>											
US TREASURY NOTES	DTD 01/31/2019 2.625% 01/31/2026	9128286A3	3,415,000.00	BARCLAY		98.55	3,365,375.95	(414,735.57)	(312,135.63)	3.41	3.06
US TREASURY NOTES	DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	4,075,000.00	MERRILL		90.91	3,704,429.69	(286,205.08)	(309,171.17)	3.56	3.07
US TREASURY NOTES	DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	5,425,000.00	HSBC		90.91	4,931,664.06	(394,160.16)	(418,883.06)	3.56	3.07
US TREASURY NOTES	DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	7,635,000.00	NOMURA		90.91	6,940,692.19	(275,277.54)	(312,841.75)	3.56	3.07
US TREASURY NOTES	DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	8,475,000.00	MORGAN_		90.91	7,704,304.69	(470,097.65)	(505,700.06)	3.56	3.07
US TREASURY NOTES	DTD 01/31/2021 0.375% 01/31/2026	91282CBH3	9,000,000.00	BNP_PAR		90.91	8,181,562.50	(645,468.75)	(682,674.13)	3.56	3.07
US TREASURY NOTES	DTD 02/28/2021 0.500% 02/28/2026	91282CBQ3	6,035,000.00	WELLS_F		91.13	5,499,393.75	(481,621.29)	(491,908.81)	3.63	3.08
US TREASURY NOTES	DTD 02/28/2021 0.500% 02/28/2026	91282CBO3	8,615,000.00	WELLS_F		91.13	7,850,418.75	(532,380.08)	(563,360.29)	3.63	3.08
US TREASURY NOTES	DTD 02/28/2021 0.500% 02/28/2026	91282CBQ3	10,690,000.00	CITIGRP		91.13	9,741,262.50	(508,610.16)	(552,445.18)	3.63	3.08
US TREASURY N/B NOTES	DTD 05/31/2021 0.750% 05/31/2026	91282CCF6	3,155,000.00	CITIGRP		91.48	2,886,332.19	(246,853.94)	(250,296.88)	3.86	3.07
US TREASURY N/B NOTES	DTD 05/31/2021 0.750% 05/31/2026	91282CCF6	4,060,000.00	RBC		91.48	3,714,265.83	(336,535.73)	(338,502.85)	3.86	3.07
US TREASURY N/B NOTES	DTD 05/31/2021 0.750% 05/31/2026	91282CCF6	4,360,000.00	CITIGRP		91.48	3,988,718.96	(7,152.92)	(12,916.82)	3.86	3.07
US TREASURY N/B NOTES	DTD 05/31/2021 0.750% 05/31/2026	91282CCF6	5,065,000.00	RBC		91.48	4,633,683.85	(420,236.47)	(422,620.24)	3.86	3.07
US TREASURY N/B NOTES	DTD 09/30/2021 0.875% 09/30/2026	91282CCZ2	7,400,000.00	RBC		91.33	6,758,280.88	(55,211.31)	(85,665.29)	4.17	3.07
US TREASURY NOTES	DTD 01/31/2021 0.750% 01/31/2028	91282CBJ9	1,080,000.00	BARCLAY		88.06	951,075.00	(45,689.06)	(49,874.11)	5.45	3.09
US TREASURY N/B NOTES	DTD 09/30/2021 1.250% 09/30/2028	91282CCY5	1,050,000.00	BARCLAY		89.56	940,406.25	(50,777.34)	(53,434.04)	6.00	3.10
US TREASURY NOTES	DTD 02/15/2019 2.625% 02/15/2029	9128286B1	1,000,000.00	WELLS_F		97.34	973,437.50	(45,429.69)	(44,674.10)	6.06	3.07

**Managed Account Fair Market Value & Analytics**

For the Month Ending **June 30, 2022**

**CITY OF STOCKTON RESERVE PORTFOLIO - 81140000**

<b>Security Type/Description</b> <b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>Broker</b>	<b>Next Call Date</b>	<b>Market Price</b>	<b>Market Value</b>	<b>Unreal G/L On Cost</b>	<b>Unreal G/L Amort Cost</b>	<b>Effective Duration</b>	<b>YTM at Mkt</b>
<b>U.S. Treasury Bond / Note</b>										
US TREASURY NOTES DTD 08/15/2019 1.625% 08/15/2029	912828YB0	1,040,000.00	NOMURA		91.03	946,725.00	(46,312.50)	(48,067.30)	6.69	3.03
US TREASURY NOTES DTD 02/15/2020 1.500% 02/15/2030	912828Z94	1,085,000.00	BNP_PAR		89.81	974,465.63	(21,615.23)	(24,127.42)	7.16	3.00
US TREASURY NOTES DTD 08/15/2020 0.625% 08/15/2030	91282CAE1	1,175,000.00	BARCLAY		82.91	974,148.44	(23,362.30)	(28,079.04)	7.89	3.01
US TREASURY NOTES DTD 02/15/2021 1.125% 02/15/2031	91282CBL4	1,130,000.00	JPM_CHA		85.91	970,740.63	(25,469.14)	(28,822.17)	8.17	2.99
US TREASURY N/B NOTES DTD 08/15/2021 1.250% 08/15/2031	91282CCS8	1,125,000.00	NOMURA		86.08	968,378.85	(28,652.40)	(31,689.46)	8.56	3.01
<b>Security Type Sub-Total</b>		<b>265,689,000.00</b>				<b>249,462,804.09</b>	<b>(13,768,389.36)</b>	<b>(13,498,233.73)</b>	<b>2.93</b>	<b>3.04</b>
<b>Supra-National Agency Bond / Note</b>										
INTL BK RECON & DEVELOP NOTES DTD 11/24/2020 0.250% 11/24/2023	459058JM6	3,740,000.00	TD		96.30	3,601,492.84	(130,466.16)	(134,754.69)	1.40	2.97
INTER-AMERICAN DEVEL BK NOTES DTD 09/23/2021 0.500% 09/23/2024	4581X0DZ8	8,380,000.00	JPM_CHA		94.54	7,922,267.64	(451,531.16)	(453,121.07)	2.22	3.05
<b>Security Type Sub-Total</b>		<b>12,120,000.00</b>				<b>11,523,760.48</b>	<b>(581,997.32)</b>	<b>(587,875.76)</b>	<b>1.96</b>	<b>3.02</b>
<b>Municipal Bond / Note</b>										
CA ST TXBL GO BONDS DTD 10/24/2019 2.400% 10/01/2023	13063DRJ9	4,385,000.00	MORGAN_S		98.99	4,340,623.80	(132,120.05)	(72,261.42)	1.23	3.23
MD ST TXBL GO BONDS DTD 08/05/2020 0.510% 08/01/2024	574193TQ1	1,295,000.00	JPM_CHA		95.06	1,231,027.00	(63,610.40)	(63,783.36)	2.07	2.97
SAN DIEGO CCD, CA TXBL GO BONDS DTD 10/16/2019 2.046% 08/01/2024	797272OP9	1,450,000.00	RBC		97.68	1,416,345.50	(33,654.50)	(33,654.50)	2.04	3.20
CA ST UNIV TXBL REV BONDS DTD 09/17/2020 0.685% 11/01/2024	13077DNC2	1,250,000.00	GOLDMAN		94.53	1,181,562.50	(68,437.50)	(68,437.50)	2.32	3.13
CA ST DEPT WTR RES WTR SYS TXBL REV BNDS DTD 08/06/2020 0.560% 12/01/2024	13067WRB0	155,000.00	MORGAN_		93.42	144,804.10	(10,195.90)	(10,195.90)	2.41	3.42

**Managed Account Fair Market Value & Analytics**

For the Month Ending **June 30, 2022**

**CITY OF STOCKTON RESERVE PORTFOLIO - 81140000**

<b>Security Type/Description</b>	<b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>Broker</b>	<b>Next Call Date</b>	<b>Market Price</b>	<b>Market Value</b>	<b>Unreal G/L On Cost</b>	<b>Unreal G/L Amort Cost</b>	<b>Effective Duration</b>	<b>YTM at Mkt</b>
<b>Municipal Bond / Note</b>											
UNIV OF CAL TXBL REV BONDS	DTD 07/16/2020 0.883% 05/15/2025	91412HGE7	460,000.00	JPM_CHA	04/15/25	92.93	427,455.00	(34,210.20)	(33,523.57)	2.76	3.49
UNIV OF CAL TXBL REV BONDS	DTD 07/16/2020 0.883% 05/15/2025	91412HGE7	1,060,000.00	JPM_CHA	04/15/25	92.93	985,005.00	(74,995.00)	(74,995.00)	2.76	3.49
FL ST BOARD OF ADMIN TXBL REV BONDS	DTD 09/16/2020 1.258% 07/01/2025	341271AD6	1,050,000.00	MERRILL		93.73	984,165.00	(73,258.50)	(70,486.89)	2.94	3.47
FL ST BOARD OF ADMIN TXBL REV BONDS	DTD 09/16/2020 1.258% 07/01/2025	341271AD6	2,700,000.00	MERRILL		93.73	2,530,710.00	(169,290.00)	(169,290.00)	2.94	3.47
LOS ANGELES CCD, CA TXBL GO BONDS	DTD 11/10/2020 0.773% 08/01/2025	54438CYK2	1,930,000.00	MERRILL		92.58	1,786,794.00	(143,206.00)	(143,206.00)	3.04	3.32
NJ TURNPIKE AUTHORITY TXBL REV BONDS	DTD 02/04/2021 1.047% 01/01/2026	646140DP5	1,115,000.00	CITIGRP		91.31	1,018,117.65	(96,882.35)	(96,882.35)	3.43	3.72

<b>Security Type Sub-Total</b>			<b>16,850,000.00</b>				<b>16,046,609.55</b>	<b>(899,860.40)</b>	<b>(836,716.49)</b>	<b>2.31</b>	<b>3.32</b>
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<b>Federal Agency Commercial Mortgage-Backed Security</b>											
FHLMC SERIES K721 A2	DTD 12/01/2015 3.090% 08/01/2022	3137BM6P6	288,272.24	CITIGRP		99.83	287,776.14	(2,950.92)	(544.42)	0.10	5.10
FHLMC MULTIFAMILY STRUCTURED P	DTD 12/01/2012 2.307% 08/01/2022	3137AWOH1	1,718,729.45	CANT_FIT		99.75	1,714,412.12	(29,695.45)	(5,061.63)	0.09	5.24
FANNIEMAE-ACES	DTD 04/01/2014 3.346% 03/01/2024	3136AJB54	1,911,720.85	JPM_CHAS		99.53	1,902,643.31	(101,975.24)	(45,934.02)	1.56	3.64
FHMS KJ27 A1	DTD 11/01/2019 2.092% 07/01/2024	3137FO3V3	102,663.57	JPM_CHAS		99.76	102,412.58	(248.52)	(249.91)	1.06	2.22

<b>Security Type Sub-Total</b>			<b>4,021,386.11</b>				<b>4,007,244.15</b>	<b>(134,870.13)</b>	<b>(51,789.98)</b>	<b>0.81</b>	<b>4.39</b>
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<b>Federal Agency Bond / Note</b>											
FREDDIE MAC NOTES	DTD 05/07/2020 0.375% 05/05/2023	3137EAER6	830,000.00	MORGAN_		98.02	813,525.33	(17,869.07)	(16,882.53)	0.85	2.76
FREDDIE MAC NOTES	DTD 05/07/2020 0.375% 05/05/2023	3137EAER6	6,430,000.00	DEUTSCH		98.02	6,302,370.93	(159,136.07)	(137,294.56)	0.85	2.76

**Managed Account Fair Market Value & Analytics**

For the Month Ending **June 30, 2022**

**CITY OF STOCKTON RESERVE PORTFOLIO - 81140000**

<b>Security Type/Description</b>	<b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>Broker</b>	<b>Next Call Date</b>	<b>Market Price</b>	<b>Market Value</b>	<b>Unreal G/L On Cost</b>	<b>Unreal G/L Amort Cost</b>	<b>Effective Duration</b>	<b>YTM at Mkt</b>
<b>Federal Agency Bond / Note</b>											
FANNIE MAE NOTES	DTD 05/22/2020 0.250% 05/22/2023	3135G04O3	7,600,000.00	CITIGRP		97.76	7,429,904.40	(147,219.60)	(163,305.92)	0.89	2.80
FREDDIE MAC NOTES	DTD 06/26/2020 0.250% 06/26/2023	3137EAES4	6,905,000.00	TD		97.44	6,728,439.15	(156,398.25)	(169,932.05)	0.99	2.89
FANNIE MAE NOTES	DTD 07/10/2020 0.250% 07/10/2023	3135G05G4	8,570,000.00	CITIGRP		97.32	8,339,946.92	(211,627.58)	(223,759.80)	1.03	2.92
FREDDIE MAC NOTES	DTD 08/21/2020 0.250% 08/24/2023	3137EAEV7	4,585,000.00	CITIGRP		96.97	4,445,973.63	(134,349.67)	(137,241.73)	1.15	2.95
FANNIE MAE NOTES	DTD 09/14/2018 2.875% 09/12/2023	3135G0U43	12,325,000.00	HSBC		99.90	12,312,810.58	40,561.58	1,036.07	1.18	2.96
FANNIE MAE NOTES	DTD 11/25/2020 0.250% 11/27/2023	3135G06H1	2,180,000.00	RBC		96.23	2,097,868.50	(81,630.10)	(81,896.14)	1.41	3.00
FANNIE MAE NOTES	DTD 11/25/2020 0.250% 11/27/2023	3135G06H1	3,915,000.00	MORGAN_		96.23	3,767,502.38	(153,448.42)	(150,452.90)	1.41	3.00
FREDDIE MAC NOTES	DTD 12/04/2020 0.250% 12/04/2023	3137EAFA2	4,445,000.00	CITIGRP		96.17	4,274,667.60	(165,931.85)	(168,238.62)	1.43	3.01
FEDERAL HOME LOAN BANKS NOTES	DTD 12/09/2013 3.375% 12/08/2023	3130A0F70	3,425,000.00	DAIWA		100.50	3,442,035.95	(85,371.55)	(13,304.87)	1.41	3.02
FEDERAL FARM CREDIT BANK NOTES	DTD 04/08/2020 0.875% 04/08/2024	3133ELVX9	1,500,000.00	STIFEL		96.31	1,444,615.50	(55,384.50)	(55,384.50)	1.76	3.03
FANNIE MAE NOTES	DTD 01/10/2020 1.625% 01/07/2025	3135G0X24	8,760,000.00	MORGAN_		96.50	8,453,724.12	(631,622.28)	(475,661.99)	2.46	3.08
FEDERAL HOME LOAN BANK NOTES	DTD 04/16/2020 0.500% 04/14/2025	3130AJHU6	4,920,000.00	CITIGRP		93.14	4,582,369.92	(313,226.88)	(324,010.31)	2.77	3.09
FANNIE MAE NOTES	DTD 04/24/2020 0.625% 04/22/2025	3135G03U5	525,000.00	JEFFERI		93.32	489,911.10	(36,816.15)	(36,077.83)	2.79	3.13
FANNIE MAE NOTES	DTD 04/24/2020 0.625% 04/22/2025	3135G03U5	3,035,000.00	NOMURA		93.32	2,832,152.74	(209,190.41)	(206,427.06)	2.79	3.13
FANNIE MAE NOTES	DTD 04/24/2020 0.625% 04/22/2025	3135G03U5	6,600,000.00	CITIGRP		93.32	6,158,882.40	(427,521.60)	(433,469.85)	2.79	3.13
FANNIE MAE NOTES	DTD 04/24/2020 0.625% 04/22/2025	3135G03U5	11,600,000.00	TD		93.32	10,824,702.40	(849,189.60)	(817,793.78)	2.79	3.13
FANNIE MAE NOTES	DTD 06/19/2020 0.500% 06/17/2025	3135G04Z3	1,490,000.00	WELLS_F		92.59	1,379,620.80	(115,683.60)	(113,691.01)	2.94	3.14

**Managed Account Fair Market Value & Analytics**

For the Month Ending **June 30, 2022**

**CITY OF STOCKTON RESERVE PORTFOLIO - 81140000**

<b>Security Type/Description</b> <b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>Broker</b>	<b>Next Call Date</b>	<b>Market Price</b>	<b>Market Value</b>	<b>Unreal G/L On Cost</b>	<b>Unreal G/L Amort Cost</b>	<b>Effective Duration</b>	<b>YTM at Mkt</b>
<b>Federal Agency Bond / Note</b>										
FANNIE MAE NOTES DTD 06/19/2020 0.500% 06/17/2025	3135G04Z3	4,150,000.00	RBS		92.59	3,842,568.00	(325,152.50)	(318,605.42)	2.94	3.14
FANNIE MAE NOTES DTD 06/19/2020 0.500% 06/17/2025	3135G04Z3	7,645,000.00	NOMURA		92.59	7,078,658.40	(550,516.45)	(556,954.09)	2.94	3.14
FREDDIE MAC NOTES DTD 07/23/2020 0.375% 07/21/2025	3137EAEU9	4,620,000.00	WELLS_F		92.14	4,256,983.50	(340,008.90)	(348,939.48)	3.04	3.09
FANNIE MAE NOTES DTD 08/27/2020 0.375% 08/25/2025	3135G05X7	3,075,000.00	NOMURA		91.91	2,826,266.32	(231,513.68)	(237,516.80)	3.13	3.09
FANNIE MAE NOTES DTD 08/27/2020 0.375% 08/25/2025	3135G05X7	4,915,000.00	BARCLAY		91.91	4,517,430.57	(374,567.23)	(383,054.34)	3.13	3.09
FREDDIE MAC NOTES DTD 09/25/2020 0.375% 09/23/2025	3137EAEX3	7,090,000.00	CITIGRP		91.78	6,507,131.10	(561,528.00)	(569,062.84)	3.21	3.07
FEDERAL FARM CREDIT BANK (CALLABLE) DTD 09/29/2020 0.530% 09/29/2025	3133EMBH4	4,530,000.00	MORGAN_		92.06	4,170,395.01	(351,677.49)	(354,427.67)	3.22	3.12
FANNIE MAE NOTES DTD 11/12/2020 0.500% 11/07/2025	3135G06G3	4,625,000.00	BARCLAY		91.79	4,245,204.25	(363,238.25)	(368,657.40)	3.32	3.10
FANNIE MAE NOTES DTD 11/12/2020 0.500% 11/07/2025	3135G06G3	5,475,000.00	NOMURA		91.79	5,025,403.95	(447,515.55)	(448,187.20)	3.32	3.10
FANNIE MAE NOTES DTD 11/12/2020 0.500% 11/07/2025	3135G06G3	6,190,000.00	WELLS_F		91.79	5,681,689.58	(507,196.22)	(507,551.72)	3.32	3.10
<b>Security Type Sub-Total</b>		<b>151,955,000.00</b>				<b>144,272,755.03</b>	<b>(7,963,969.87)</b>	<b>(7,816,746.34)</b>	<b>2.19</b>	<b>3.03</b>

<b>Corporate Note</b>										
AMERICAN HONDA FINANCE DTD 01/10/2020 1.950% 05/10/2023	02665WDH1	3,550,000.00	SOCGEN		98.93	3,511,926.25	(36,760.25)	(37,735.65)	0.86	3.22
PACCAR FINANCIAL CORP CORPORATE NOTES DTD 08/11/2020 0.350% 08/11/2023	69371RQ90	485,000.00	BNP_PAR		96.82	469,564.39	(14,800.26)	(15,200.04)	1.11	3.28
BANK OF NY MELLON CORP CORP NOTES DTD 08/13/2018 3.450% 08/11/2023	06406RAJ6	6,735,000.00	HSBC		100.31	6,756,087.29	(58,655.11)	1,501.44	1.09	3.16
US BANK NA CINCINNATI CORP NOTES (CALLAB) DTD 02/04/2019 3.375% 02/05/2024	91159HHV5	2,125,000.00	KEYBANC	01/05/24	100.19	2,129,035.38	(42,162.12)	(10,672.29)	1.47	3.25

**Managed Account Fair Market Value & Analytics**

For the Month Ending **June 30, 2022**

**CITY OF STOCKTON RESERVE PORTFOLIO - 81140000**

<b>Security Type/Description</b>	<b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>Broker</b>	<b>Next Call Date</b>	<b>Market Price</b>	<b>Market Value</b>	<b>Unreal G/L On Cost</b>	<b>Unreal G/L Amort Cost</b>	<b>Effective Duration</b>	<b>YTM at Mkt</b>
<b>Corporate Note</b>											
MERCK & CO INC (CALLABLE) CORP NOTES DTD 03/07/2019 2.900% 03/07/2024		58933YAU9	4,625,000.00	CITIGRP	02/07/24	99.36	4,595,598.88	(243,584.87)	(185,122.80)	1.56	3.29
PFIZER INC CORP NOTES DTD 03/11/2019 2.950% 03/15/2024		717081ES8	6,400,000.00	SUNTRUST	02/15/24	99.62	6,375,955.20	(186,796.80)	(80,382.03)	1.58	3.18
MASTERCARD INC CORP NOTES DTD 03/31/2014 3.375% 04/01/2024		57636OAB0	4,250,000.00	US_BANCO		100.07	4,253,055.75	(135,706.75)	(45,632.85)	1.70	3.33
MORGAN STANLEY CORP NOTES (CALLABLE) DTD 04/22/2021 0.731% 04/05/2024		61772BAA1	670,000.00	MORGAN_	04/05/23	97.51	653,349.16	(16,650.84)	(16,650.84)	0.76	2.17
MORGAN STANLEY CORP NOTES (CALLABLE) DTD 04/22/2021 0.731% 04/05/2024		61772BAA1	1,995,000.00	GOLDMAN	04/05/23	97.51	1,945,420.26	(52,093.44)	(50,559.84)	0.76	2.17
AMAZON.COM INC CORPORATE NOTES DTD 05/12/2021 0.450% 05/12/2024		023135BW5	3,085,000.00	JPM_CHA		95.07	2,932,798.44	(147,697.46)	(149,402.94)	1.86	3.19
WALMART INC CORPORATE NOTES DTD 04/23/2019 2.850% 07/08/2024		931142EL3	8,200,000.00	WELLS_F	04/15/23	99.49	8,158,163.60	(679,222.40)	(214,038.25)	0.78	3.11
US BANCORP NOTES (CALLABLE) DTD 07/29/2019 2.400% 07/30/2024		91159HHX1	3,300,000.00	MIZUHO	06/28/24	97.52	3,218,305.20	(84,433.80)	(82,809.38)	1.94	3.64
JPMORGAN CHASE & CO CORPORATE NOTES (CAL DTD 09/16/2020 0.653% 09/16/2024		46647PBS4	2,935,000.00	JPM_CHA	09/16/23	96.10	2,820,579.03	(114,420.97)	(114,420.97)	1.21	2.48
BANK OF AMERICA CORP (CALLABLE) CORPORAT DTD 10/21/2020 0.810% 10/24/2024		06051GJH3	3,815,000.00	MERRILL	10/24/23	95.37	3,638,453.25	(176,546.75)	(176,546.75)	1.31	2.89
JOHN DEERE CAPITAL CORP CORPORATE NOTES DTD 01/10/2022 1.250% 01/10/2025		24422EVY2	4,715,000.00	STIFEL		94.69	4,464,718.37	(131,416.48)	(144,369.00)	2.48	3.46
MICROSOFT CORP (CALLABLE) NOTES DTD 02/12/2015 2.700% 02/12/2025		594918BB9	5,350,000.00	JSEB	11/12/24	99.20	5,306,953.90	(420,809.60)	(285,994.37)	2.28	3.02
TOYOTA MOTOR CREDIT CORP CORP NOTES DTD 02/13/2020 1.800% 02/13/2025		89236TGT6	1,595,000.00	MITSU		95.33	1,520,464.06	(96,227.94)	(86,589.85)	2.55	3.69

**Managed Account Fair Market Value & Analytics**

For the Month Ending **June 30, 2022**

**CITY OF STOCKTON RESERVE PORTFOLIO - 81140000**

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<b>Corporate Note</b>											
TOYOTA MOTOR CREDIT CORP CORP NOTES	DTD 02/13/2020 1.800% 02/13/2025	89236TGT6	2,180,000.00	CITIGRP		95.33	2,078,126.42	(123,172.18)	(113,708.88)	2.55	3.69
NOVARTIS CAPITAL CORP	DTD 02/14/2020 1.750% 02/14/2025	66989HAP3	7,360,000.00	WELLS_F	01/14/25	96.43	7,097,130.24	(522,383.36)	(403,870.12)	2.48	3.18
AMAZON.COM INC CORPORATE NOTES	DTD 04/13/2022 3.000% 04/13/2025	023135CE4	5,135,000.00	JPM_CHA		99.13	5,090,397.39	(36,437.96)	(37,026.47)	2.68	3.33
3M COMPANY (CALLABLE) CORPORATE NOTES	DTD 03/27/2020 2.650% 04/15/2025	88579YBM2	2,900,000.00	CITIGRP	03/15/25	97.56	2,829,237.10	(15,952.90)	(19,334.36)	2.62	3.58
CITIGROUP INC (CALLABLE) CORPORATE NOTES	DTD 05/04/2021 0.981% 05/01/2025	17296MX6	1,310,000.00	CITIGRP	05/01/24	93.66	1,226,911.94	(83,088.06)	(83,088.06)	2.80	3.34
CITIGROUP INC (CALLABLE) CORPORATE NOTES	DTD 05/04/2021 0.981% 05/01/2025	17296MX6	1,400,000.00	GOLDMAN	05/01/24	93.66	1,311,203.60	(92,506.40)	(91,070.60)	2.80	3.34
GOLDMAN SACHS GROUP INC CORPORATE NOTES	DTD 05/22/2015 3.750% 05/22/2025	38148LAE6	3,635,000.00	MORGAN_	02/22/25	98.75	3,589,457.09	(471,492.21)	(326,506.74)	2.53	4.21
HONEYWELL INTL CORP NOTES (CALLABLE)	DTD 05/18/2020 1.350% 06/01/2025	438516CB0	4,000,000.00	CITIGRP	05/01/25	94.30	3,771,984.00	(306,336.00)	(288,918.48)	2.79	3.42
JPMORGAN CHASE & CO CORPORATE NOTES	DTD 08/10/2021 0.768% 08/09/2025	46647PCM6	3,360,000.00	JPM_CHA		92.87	3,120,536.16	(239,463.84)	(239,463.84)	3.07	3.19
STATE STREET CORP (CALLABLE) CORPORATE N	DTD 02/07/2022 1.746% 02/06/2026	857477BR3	875,000.00	GOLDMAN	02/26/25	96.05	840,473.38	(34,526.62)	(34,526.62)	3.01	2.91
BANK OF AMERICA CORP NOTES (CALLABLE)	DTD 03/22/2022 3.384% 04/02/2026	06051GKM0	3,750,000.00	MERRILL		96.93	3,634,995.00	(115,005.00)	(115,005.00)	3.52	4.27
TARGET CORP CORPORATE NOTES	DTD 01/24/2022 1.950% 01/15/2027	87612EBM7	780,000.00	CITIGRP		92.59	722,184.06	(56,489.94)	(56,605.24)	4.32	3.74

**Managed Account Fair Market Value & Analytics**

For the Month Ending **June 30, 2022**

**CITY OF STOCKTON RESERVE PORTFOLIO - 81140000**

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<b>Corporate Note</b>											
TARGET CORP CORPORATE NOTES		87612EBM7	3,500,000.00	BARCLAY		92.59	3,240,569.50	(257,295.50)	(257,473.61)	4.32	3.74
DTD 01/24/2022 1.950% 01/15/2027											
<b>Security Type Sub-Total</b>			<b>104,015,000.00</b>				<b>101,303,634.29</b>	<b>(4,992,135.81)</b>	<b>(3,761,224.43)</b>	<b>2.04</b>	<b>3.30</b>
<b>Commercial Paper</b>											
COLLAT CP FLEX CO LLC COMM PAPER		19423KJC9	3,850,000.00	RBC		99.54	3,832,382.40	511.62	(4,892.28)	0.21	2.24
DTD 05/13/2022 0.000% 09/12/2022											
LIBERTY STREET FDG LLC COMM PAPER		53127UJG6	3,250,000.00	GOLDMAN		99.52	3,234,452.00	2,114.85	(602.51)	0.22	2.22
DTD 06/16/2022 0.000% 09/16/2022											
<b>Security Type Sub-Total</b>			<b>7,100,000.00</b>				<b>7,066,834.40</b>	<b>2,626.47</b>	<b>(5,494.79)</b>	<b>0.21</b>	<b>2.23</b>
<b>Certificate of Deposit</b>											
SKANDINAV ENSKILDA BANK LT CD		83050PDR7	7,365,000.00	BARCLAYS		99.98	7,363,873.16	(1,126.84)	(1,126.84)	0.16	1.91
DTD 09/03/2019 1.860% 08/26/2022											
DNB BANK ASA/NY LT CD		23341VZT1	3,620,000.00	GOLDMAN		99.72	3,609,947.26	(10,052.74)	(10,052.74)	0.43	2.65
DTD 12/06/2019 2.040% 12/02/2022											
BARCLAYS BANK PLC NY CERT DEPOS		06742TG34	5,885,000.00	BARCLAY		98.50	5,797,013.66	(87,986.34)	(87,986.34)	0.61	3.58
DTD 02/03/2022 1.050% 02/01/2023											
CREDIT SUISSE NEW YORK CERT DEPOS		22552G3C2	4,065,000.00	CSFB		98.05	3,985,858.52	(79,141.48)	(79,141.48)	0.73	3.33
DTD 03/23/2021 0.590% 03/17/2023											
<b>Security Type Sub-Total</b>			<b>20,935,000.00</b>				<b>20,756,692.60</b>	<b>(178,307.40)</b>	<b>(178,307.40)</b>	<b>0.44</b>	<b>2.78</b>
<b>Asset-Backed Security</b>											
HAROT 2019-2 A3		43815MAC0	215,902.20	JPM_CHAS		100.06	216,035.15	141.00	134.88	0.13	2.46
DTD 05/29/2019 2.520% 06/21/2023											
NAROT 2019-A A3		65479KAD2	181,815.61	MITSU		100.07	181,944.41	156.34	136.41	0.08	2.84
DTD 02/13/2019 2.900% 10/15/2023											
COPAR 2019-1 A3		14042WAC4	99,526.97	JPM_CHAS		100.06	99,587.51	80.70	66.75	0.10	2.46
DTD 05/30/2019 2.510% 11/15/2023											
NAROT 2019-B A3		65479HAC1	364,137.15	WELLS_FA		99.99	364,113.04	58.23	1.22	0.16	2.50
DTD 05/28/2019 2.500% 11/15/2023											



**Managed Account Fair Market Value & Analytics**

For the Month Ending **June 30, 2022**

**CITY OF STOCKTON RESERVE PORTFOLIO - 81140000**

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<b>Asset-Backed Security</b>										
CARMX 2019-2 A3 DTD 04/17/2019 2.680% 03/15/2024	14316LAC7	282,044.13	RBC		100.06	282,224.69	209.39	190.57	0.20	2.64
TAOT 2020-A A3 DTD 02/12/2020 1.660% 05/15/2024	89232HAC9	1,708,265.48	MITSU		99.45	1,698,788.71	(9,353.43)	(9,422.48)	0.37	1.96
NAROT 2020-B A3 DTD 06/30/2020 0.550% 07/15/2024	65479CAD0	499,855.89	MIZUHO		99.04	495,047.03	(4,795.17)	(4,801.95)	0.40	1.03
CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/16/2024	14315XAC2	988,471.68	MERRILL		99.34	981,914.55	(6,363.18)	(6,459.72)	0.50	2.17
HAROT 2021-1 A3 DTD 02/24/2021 0.270% 04/21/2025	43813GAC5	1,445,000.00	JPM_CHA		97.66	1,411,115.47	(33,858.09)	(33,866.67)	0.79	1.12
HART 2021-A A3 DTD 04/28/2021 0.380% 09/15/2025	44933LAC7	1,145,000.00	BARCLAY		96.85	1,108,957.46	(35,922.09)	(35,954.37)	1.02	1.38
CARMX 2021-1 A3 DTD 01/27/2021 0.340% 12/15/2025	14316NAC3	860,000.00	MITSU		97.48	838,332.30	(21,497.76)	(21,547.32)	0.75	1.08
TAOT 2021-C A3 DTD 09/27/2021 0.430% 01/15/2026	89239BAC5	2,000,000.00	BARCLAY		95.24	1,904,893.60	(94,947.00)	(94,975.11)	1.47	1.82
CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314QAC8	1,725,000.00	MERRILL		97.08	1,674,570.49	(50,057.77)	(50,149.70)	0.94	1.35
HART 2021-C A3 DTD 11/17/2021 0.740% 05/15/2026	44935FAD6	990,000.00	SMBC		95.40	944,475.15	(45,303.88)	(45,334.33)	1.60	1.97
DCENT 2021-A1 A1 DTD 09/27/2021 0.580% 09/15/2026	254683CP8	1,595,000.00	CITIGRP		93.67	1,494,046.71	(100,611.80)	(100,663.95)	2.16	2.15
<b>Security Type Sub-Total</b>		<b>14,100,019.11</b>				<b>13,696,046.27</b>	<b>(402,064.51)</b>	<b>(402,645.77)</b>	<b>0.98</b>	<b>1.73</b>
<b>Managed Account Sub-Total</b>		<b>596,785,405.22</b>				<b>568,136,380.86</b>	<b>(28,918,968.33)</b>	<b>(27,139,034.69)</b>	<b>2.36</b>	<b>3.05</b>
<b>Securities Sub-Total</b>		<b>\$596,785,405.22</b>				<b>\$568,136,380.86</b>	<b>(\$28,918,968.33)</b>	<b>(\$27,139,034.69)</b>	<b>2.36</b>	<b>3.05%</b>
<b>Accrued Interest</b>						<b>\$1,808,903.55</b>				
<b>Total Investments</b>						<b>\$569,945,284.41</b>				

**Managed Account Security Transactions & Interest**

For the Month Ending **June 30, 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									
<b>BUY</b>										
06/06/22	06/08/22	US TREASURY N/B NOTES DTD 05/31/2021 0.750% 05/31/2026	91282CCF6	4,360,000.00	(3,995,871.88)	(714.75)	(3,996,586.63)			
06/17/22	06/17/22	LIBERTY STREET FDG LLC COMM PAPER DTD 06/16/2022 0.000% 09/16/2022	53127UJG6	3,250,000.00	(3,232,337.15)	0.00	(3,232,337.15)			
<b>Transaction Type Sub-Total</b>				<b>7,610,000.00</b>	<b>(7,228,209.03)</b>	<b>(714.75)</b>	<b>(7,228,923.78)</b>			
<b>INTEREST</b>										
06/01/22	06/01/22	CA ST DEPT WTR RES WTR SYS TXBL REV BNDS DTD 08/06/2020 0.560% 12/01/2024	13067WRB0	155,000.00	0.00	434.00	434.00			
06/01/22	06/01/22	HONEYWELL INTL CORP NOTES (CALLABLE) DTD 05/18/2020 1.350% 06/01/2025	438516CB0	4,000,000.00	0.00	27,000.00	27,000.00			
06/01/22	06/01/22	MONEY MARKET FUND	MONEY0002	0.00	0.00	1,372.00	1,372.00			
06/01/22	06/25/22	FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/01/2022	3137BM6P6	835,426.32	0.00	2,151.22	2,151.22			
06/01/22	06/25/22	FANNIEMAE-ACES DTD 04/01/2014 3.346% 03/01/2024	3136AJB54	1,984,652.64	0.00	5,902.81	5,902.81			
06/01/22	06/25/22	FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/01/2024	3137FO3V3	281,882.62	0.00	491.42	491.42			
06/01/22	06/25/22	FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.307% 08/01/2022	3137AWOH1	2,008,651.77	0.00	3,861.63	3,861.63			
06/02/22	06/02/22	DNB BANK ASA/NY LT CD DTD 12/06/2019 2.040% 12/02/2022	23341VZT1	3,620,000.00	0.00	37,334.27	37,334.27			
06/04/22	06/04/22	FREDDIE MAC NOTES DTD 12/04/2020 0.250% 12/04/2023	3137EAFA2	4,445,000.00	0.00	5,556.25	5,556.25			
06/08/22	06/08/22	FEDERAL HOME LOAN BANKS NOTES DTD 12/09/2013 3.375% 12/08/2023	3130A0F70	3,425,000.00	0.00	57,796.88	57,796.88			
06/15/22	06/15/22	DCENT 2021-A1 A1 DTD 09/27/2021 0.580% 09/15/2026	254683CP8	1,595,000.00	0.00	770.92	770.92			
06/15/22	06/15/22	HART 2021-C A3 DTD 11/17/2021 0.740% 05/15/2026	44935FAD6	990,000.00	0.00	610.50	610.50			
06/15/22	06/15/22	CARMX 2019-2 A3 DTD 04/17/2019 2.680% 03/15/2024	14316LAC7	342,240.00	0.00	764.34	764.34			

**Managed Account Security Transactions & Interest**

For the Month Ending **June 30, 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									
<b>INTEREST</b>										
06/15/22	06/15/22	HYUNDAI AUTO RECEIVABLES TRUST DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	15,839.53	0.00	35.11	35.11			
06/15/22	06/15/22	TAOT 2020-A A3 DTD 02/12/2020 1.660% 05/15/2024	89232HAC9	1,906,468.63	0.00	2,637.28	2,637.28			
06/15/22	06/15/22	HART 2021-A A3 DTD 04/28/2021 0.380% 09/15/2025	44933LAC7	1,145,000.00	0.00	362.58	362.58			
06/15/22	06/15/22	CARMX 2021-1 A3 DTD 01/27/2021 0.340% 12/15/2025	14316NAC3	860,000.00	0.00	243.67	243.67			
06/15/22	06/15/22	CARMX 2021-2 A3 DTD 04/21/2021 0.520% 02/17/2026	14314OAC8	1,725,000.00	0.00	747.50	747.50			
06/15/22	06/15/22	COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	145,064.19	0.00	303.43	303.43			
06/15/22	06/15/22	NAROT 2019-A A3 DTD 02/13/2019 2.900% 10/15/2023	65479KAD2	273,485.74	0.00	660.92	660.92			
06/15/22	06/15/22	NAROT 2020-B A3 DTD 06/30/2020 0.550% 07/15/2024	65479CAD0	557,488.55	0.00	255.52	255.52			
06/15/22	06/15/22	NAROT 2019-B A3 DTD 05/28/2019 2.500% 11/15/2023	65479HAC1	456,368.04	0.00	950.77	950.77			
06/15/22	06/15/22	TAOT 2021-C A3 DTD 09/27/2021 0.430% 01/15/2026	89239BAC5	2,000,000.00	0.00	716.67	716.67			
06/15/22	06/15/22	CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/16/2024	14315XAC2	1,074,110.39	0.00	1,691.72	1,691.72			
06/17/22	06/17/22	FANNIE MAE NOTES DTD 06/19/2020 0.500% 06/17/2025	3135G04Z3	13,285,000.00	0.00	33,212.50	33,212.50			
06/18/22	06/18/22	HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	38,471.22	0.00	90.73	90.73			
06/21/22	06/21/22	HAROT 2019-2 A3 DTD 05/29/2019 2.520% 06/21/2023	43815MAC0	305,588.10	0.00	641.74	641.74			
06/21/22	06/21/22	HAROT 2021-1 A3 DTD 02/24/2021 0.270% 04/21/2025	43813GAC5	1,445,000.00	0.00	325.13	325.13			
06/26/22	06/26/22	FREDDIE MAC NOTES DTD 06/26/2020 0.250% 06/26/2023	3137EAES4	6,905,000.00	0.00	8,631.25	8,631.25			
06/30/22	06/30/22	US TREASURY NOTES DTD 12/31/2018 2.625% 12/31/2023	9128285U0	460,000.00	0.00	6,037.50	6,037.50			

Managed Account Security Transactions & Interest

For the Month Ending June 30, 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									
<b>INTEREST</b>										
06/30/22	06/30/22	US TREASURY NOTES DTD 12/31/2020 0.375% 12/31/2025	91282CBC4	12,800,000.00	0.00	24,000.00	24,000.00			
06/30/22	06/30/22	US TREASURY NOTES DTD 06/30/2020 0.250% 06/30/2025	912828ZW3	3,195,000.00	0.00	3,993.75	3,993.75			
06/30/22	06/30/22	US TREASURY NOTES DTD 06/30/2017 2.000% 06/30/2024	912828XX3	11,430,000.00	0.00	114,300.00	114,300.00			
<b>Transaction Type Sub-Total</b>				<b>83,705,737.74</b>	<b>0.00</b>	<b>343,884.01</b>	<b>343,884.01</b>			
<b>MATURITY</b>										
06/17/22	06/17/22	LIBERTY STREET FDG LLC COMM PAPER DTD 03/11/2022 0.000% 06/17/2022	53127UFH8	2,035,000.00	2,035,000.00	0.00	2,035,000.00	2,289.37	0.00	
<b>Transaction Type Sub-Total</b>				<b>2,035,000.00</b>	<b>2,035,000.00</b>	<b>0.00</b>	<b>2,035,000.00</b>	<b>2,289.37</b>	<b>0.00</b>	
<b>PAYDOWNS</b>										
06/01/22	06/25/22	FHMS KJ27 A1 DTD 11/01/2019 2.092% 07/01/2024	3137FO3V3	179,219.05	179,219.05	0.00	179,219.05	4.30	0.00	
06/01/22	06/25/22	FANNIEMAE-ACES DTD 04/01/2014 3.346% 03/01/2024	3136AJB54	72,931.79	72,931.79	0.00	72,931.79	(3,544.03)	0.00	
06/01/22	06/25/22	FHLMC MULTIFAMILY STRUCTURED P DTD 12/01/2012 2.307% 08/01/2022	3137AWOH1	289,922.32	289,922.32	0.00	289,922.32	(4,280.88)	0.00	
06/01/22	06/25/22	FHLMC SERIES K721 A2 DTD 12/01/2015 3.090% 08/01/2022	3137BM6P6	547,154.08	547,154.08	0.00	547,154.08	(4,659.35)	0.00	
06/15/22	06/15/22	HYUNDAI AUTO RECEIVABLES TRUST DTD 04/10/2019 2.660% 06/15/2023	44932NAD2	15,839.53	15,839.53	0.00	15,839.53	2.08	0.00	
06/15/22	06/15/22	CARMX 2020-1 A3 DTD 01/22/2020 1.890% 12/16/2024	14315XAC2	85,638.71	85,638.71	0.00	85,638.71	16.80	0.00	
06/15/22	06/15/22	TAOT 2020-A A3 DTD 02/12/2020 1.660% 05/15/2024	89232HAC9	198,203.15	198,203.15	0.00	198,203.15	14.31	0.00	
06/15/22	06/15/22	NAROT 2019-A A3 DTD 02/13/2019 2.900% 10/15/2023	65479KAD2	91,670.13	91,670.13	0.00	91,670.13	13.89	0.00	
06/15/22	06/15/22	COPAR 2019-1 A3 DTD 05/30/2019 2.510% 11/15/2023	14042WAC4	45,537.22	45,537.22	0.00	45,537.22	9.23	0.00	

**Managed Account Security Transactions & Interest**

For the Month Ending **June 30, 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									
<b>PAYDOWNS</b>										
06/15/22	06/15/22	NAROT 2019-B A3 DTD 05/28/2019 2.500% 11/15/2023	65479HAC1	92,230.89	92,230.89	0.00	92,230.89	20.85	0.00	
06/15/22	06/15/22	NAROT 2020-B A3 DTD 06/30/2020 0.550% 07/15/2024	65479CAD0	57,632.66	57,632.66	0.00	57,632.66	1.58	0.00	
06/15/22	06/15/22	CARMX 2019-2 A3 DTD 04/17/2019 2.680% 03/15/2024	14316LAC7	60,195.87	60,195.87	0.00	60,195.87	6.15	0.00	
06/18/22	06/18/22	HAROT 2019-1 A3 DTD 02/27/2019 2.830% 03/20/2023	43814WAC9	38,471.22	38,471.22	0.00	38,471.22	1.03	0.00	
06/21/22	06/21/22	HAROT 2019-2 A3 DTD 05/29/2019 2.520% 06/21/2023	43815MAC0	89,685.90	89,685.90	0.00	89,685.90	3.34	0.00	
<b>Transaction Type Sub-Total</b>				<b>1,864,332.52</b>	<b>1,864,332.52</b>	<b>0.00</b>	<b>1,864,332.52</b>	<b>(12,390.70)</b>	<b>0.00</b>	
<b>SELL</b>										
06/06/22	06/08/22	SUMITOMO MITSUI BANK NY CERT DEPOS DTD 07/14/2020 0.700% 07/08/2022	86565CKU2	3,840,000.00	3,838,486.46	11,274.67	3,849,761.13	(1,513.54)	(1,513.54)	FIFO
<b>Transaction Type Sub-Total</b>				<b>3,840,000.00</b>	<b>3,838,486.46</b>	<b>11,274.67</b>	<b>3,849,761.13</b>	<b>(1,513.54)</b>	<b>(1,513.54)</b>	
<b>Managed Account Sub-Total</b>					<b>509,609.95</b>	<b>354,443.93</b>	<b>864,053.88</b>	<b>(11,614.87)</b>	<b>(1,513.54)</b>	
<b>Total Security Transactions</b>					<b>\$509,609.95</b>	<b>\$354,443.93</b>	<b>\$864,053.88</b>	<b>(\$11,614.87)</b>	<b>(\$1,513.54)</b>	

**Managed Account Summary Statement**

For the Month Ending **June 30, 2022**

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

**Transaction Summary - Managed Account**

<b>Opening Market Value</b>	<b>\$79,830,787.58</b>
Maturities/Calls	(30,000,000.00)
Principal Dispositions	0.00
Principal Acquisitions	29,389,280.56
Unsettled Trades	0.00
Change in Current Value	(344,624.59)
<b>Closing Market Value</b>	<b>\$78,875,443.55</b>

**Cash Transactions Summary - Managed Account**

Maturities/Calls	30,000,000.00
Sale Proceeds	0.00
Coupon/Interest/Dividend Income	0.00
Principal Payments	0.00
Security Purchases	(29,389,280.56)
Net Cash Contribution	(610,719.44)
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	60,874.99
<b>Total Cash Basis Earnings</b>	<b>\$60,874.99</b>

**Cash Balance**

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

	<b>Total</b>
Ending Amortized Value of Securities	79,420,191.68
Ending Accrued Interest	183,341.66
Plus Proceeds from Sales	0.00
Plus Proceeds of Maturities/Calls/Principal Payments	30,000,000.00
Plus Coupons/Dividends Received	0.00
Less Cost of New Purchases	(29,389,280.56)
Less Beginning Amortized Value of Securities	(79,991,041.66)
Less Beginning Accrued Interest	(71,091.66)
<b>Total Accrual Basis Earnings</b>	<b>\$152,119.46</b>

**Portfolio Summary and Statistics**

For the Month Ending **June 30, 2022**

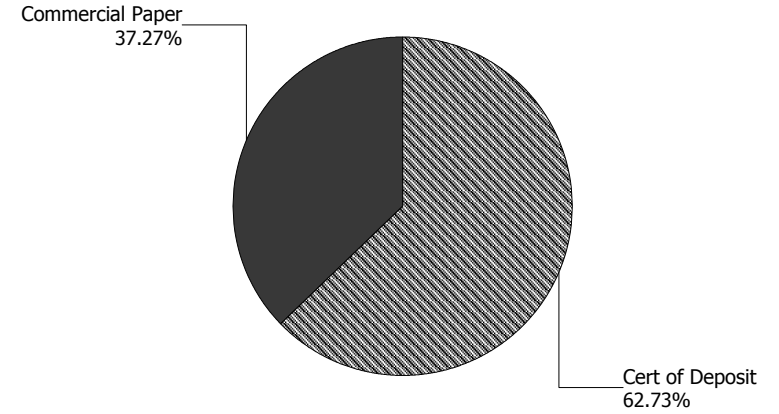
**CITY OF STOCKTON SHORT-TERM PORTFOLIO - 81140001**

**Account Summary**

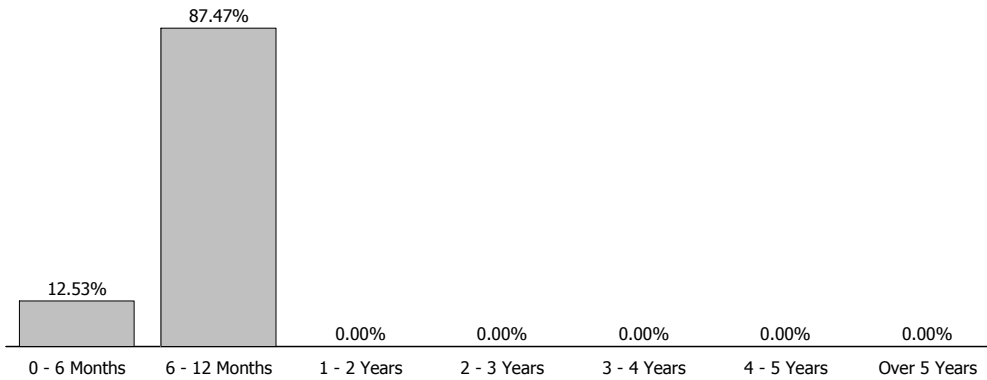
Description	Par Value	Market Value	Percent
Commercial Paper	30,000,000.00	29,399,290.00	37.27
Certificate of Deposit	50,000,000.00	49,476,153.55	62.73
<b>Managed Account Sub-Total</b>	<b>80,000,000.00</b>	<b>78,875,443.55</b>	<b>100.00%</b>
Accrued Interest		183,341.66	
<b>Total Portfolio</b>	<b>80,000,000.00</b>	<b>79,058,785.21</b>	

**Unsettled Trades** 0.00 0.00

**Sector Allocation**



**Maturity Distribution**



**Characteristics**

Yield to Maturity at Cost	2.83%
Yield to Maturity at Market	3.65%
Weighted Average Days to Maturity	281

**Managed Account Issuer Summary**

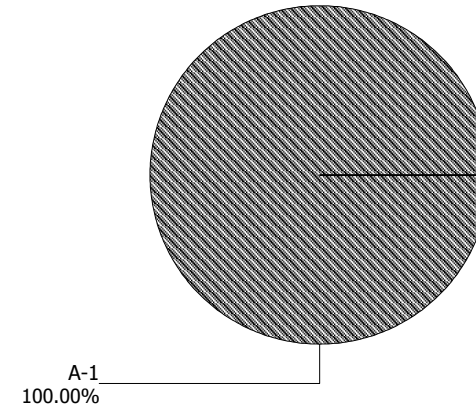
For the Month Ending **June 30, 2022**

CITY OF STOCKTON SHORT-TERM PORTFOLIO - 81140001

**Issuer Summary**

<b>Issuer</b>	<b>Market Value of Holdings</b>	<b>Percent</b>
BANK OF AMERICA CO	9,745,690.00	12.36
BNP PARIBAS	9,767,010.00	12.38
COLLAT COMM PAPER V CO	9,886,590.00	12.53
MITSUBISHI UFJ FINANCIAL GROUP INC	19,775,357.06	25.07
NATIXIS NY BRANCH	14,849,706.08	18.83
SUMITOMO MITSUI FINANCIAL GROUP INC	14,851,090.41	18.83
<b>Total</b>	<b>\$78,875,443.55</b>	<b>100.00%</b>

**Credit Quality (S&P Ratings)**





**Managed Account Detail of Securities Held**

For the Month Ending **June 30, 2022**

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

<b>Security Type/Description</b> <b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Commercial Paper</b>											
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	9,901,622.23	9,886,590.00
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	9,769,791.67	9,767,010.00
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	9,748,777.78	9,745,690.00
<b>Security Type Sub-Total</b>		<b>30,000,000.00</b>					<b>29,389,280.56</b>	<b>3.06</b>	<b>0.00</b>	<b>29,420,191.68</b>	<b>29,399,290.00</b>
<b>Certificate of Deposit</b>											
SUMITOMO MITSUI BANK NY CERT DEPOS DTD 05/13/2022 2.750% 05/08/2023	86565FLW0	15,000,000.00	A-1	P-1	05/13/22	05/13/22	15,000,000.00	2.75	56,145.83	15,000,000.00	14,851,090.41
NATIXIS NY BRANCH CERT DEPOS DTD 05/13/2022 2.750% 05/11/2023	63873QTU8	15,000,000.00	A-1	P-1	05/13/22	05/13/22	15,000,000.00	2.75	56,145.83	15,000,000.00	14,849,706.08
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	71,050.00	20,000,000.00	19,775,357.06
<b>Security Type Sub-Total</b>		<b>50,000,000.00</b>					<b>50,000,000.00</b>	<b>2.69</b>	<b>183,341.66</b>	<b>50,000,000.00</b>	<b>49,476,153.55</b>
<b>Managed Account Sub-Total</b>		<b>80,000,000.00</b>					<b>79,389,280.56</b>	<b>2.83</b>	<b>183,341.66</b>	<b>79,420,191.68</b>	<b>78,875,443.55</b>
<b>Securities Sub-Total</b>		<b>\$80,000,000.00</b>					<b>\$79,389,280.56</b>	<b>2.83%</b>	<b>\$183,341.66</b>	<b>\$79,420,191.68</b>	<b>\$78,875,443.55</b>
<b>Accrued Interest</b>											<b>\$183,341.66</b>
<b>Total Investments</b>											<b>\$79,058,785.21</b>

Managed Account Fair Market Value & Analytics

For the Month Ending June 30, 2022

CITY OF STOCKTON SHORT-TERM PORTFOLIO - 81140001

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	YTM at Mkt
<b>Commercial Paper</b>										
COLLAT COMM PAPER V CO COMM PAPER DTD 06/01/2022 0.000% 11/30/2022	19424JLW4	10,000,000.00	RBC		98.87	9,886,590.00	(1,440.56)	(15,032.23)	0.43	2.70
BNP PARIBAS NY BRANCH COMM PAPER DTD 06/16/2022 0.000% 03/13/2023	09659CQD3	10,000,000.00	BNP_PAR		97.67	9,767,010.00	10,760.00	(2,781.67)	0.72	3.35
BOFA SECURITIES INC COMM PAPER DTD 06/27/2022 0.000% 03/24/2023	06054POO2	10,000,000.00	MERRILL		97.46	9,745,690.00	690.00	(3,087.78)	0.75	3.52
<b>Security Type Sub-Total</b>		<b>30,000,000.00</b>				<b>29,399,290.00</b>	<b>10,009.44</b>	<b>(20,901.68)</b>	<b>0.63</b>	<b>3.19</b>
<b>Certificate of Deposit</b>										
SUMITOMO MITSUI BANK NY CERT DEPOS DTD 05/13/2022 2.750% 05/08/2023	86565FLW0	15,000,000.00	BONY		99.01	14,851,090.41	(148,909.59)	(148,909.59)	0.87	3.92
NATIXIS NY BRANCH CERT DEPOS DTD 05/13/2022 2.750% 05/11/2023	63873OTU8	15,000,000.00	BONY		99.00	14,849,706.08	(150,293.92)	(150,293.92)	0.88	3.92
MUFG BANK LTD/NY CERT DEPOS DTD 05/13/2022 2.610% 05/12/2023	55380T2B5	20,000,000.00	MITSU		98.88	19,775,357.06	(224,642.94)	(224,642.94)	0.88	3.92
<b>Security Type Sub-Total</b>		<b>50,000,000.00</b>				<b>49,476,153.55</b>	<b>(523,846.45)</b>	<b>(523,846.45)</b>	<b>0.88</b>	<b>3.92</b>
<b>Managed Account Sub-Total</b>		<b>80,000,000.00</b>				<b>78,875,443.55</b>	<b>(513,837.01)</b>	<b>(544,748.13)</b>	<b>0.79</b>	<b>3.65</b>
<b>Securities Sub-Total</b>		<b>\$80,000,000.00</b>				<b>\$78,875,443.55</b>	<b>(\$513,837.01)</b>	<b>(\$544,748.13)</b>	<b>0.79</b>	<b>3.65%</b>
<b>Accrued Interest</b>						<b>\$183,341.66</b>				
<b>Total Investments</b>						<b>\$79,058,785.21</b>				

**Managed Account Security Transactions & Interest**

For the Month Ending **June 30, 2022**

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

Transaction Type					Principal	Accrued		Realized G/L	Realized G/L	Sale
Trade	Settle	Security Description	CUSIP	Par	Proceeds	Interest	Total	Cost	Amort Cost	Method
<b>BUY</b>										
06/10/22	06/10/22	COLLAT COMM PAPER V CO COMM PAPER DTD 06/01/2022 0.000% 11/30/2022	19424JLW4	10,000,000.00	(9,888,030.56)	0.00	(9,888,030.56)			
06/16/22	06/16/22	BNP PARIBAS NY BRANCH COMM PAPER DTD 06/16/2022 0.000% 03/13/2023	09659COD3	10,000,000.00	(9,756,250.00)	0.00	(9,756,250.00)			
06/27/22	06/27/22	BOFA SECURITIES INC COMM PAPER DTD 06/27/2022 0.000% 03/24/2023	06054PQQ2	10,000,000.00	(9,745,000.00)	0.00	(9,745,000.00)			
<b>Transaction Type Sub-Total</b>				<b>30,000,000.00</b>	<b>(29,389,280.56)</b>	<b>0.00</b>	<b>(29,389,280.56)</b>			
<b>MATURITY</b>										
06/06/22	06/06/22	MANHATTAN ASSET FDG CO COMM PAPER DTD 03/01/2022 0.000% 06/06/2022	56274MF64	10,000,000.00	10,000,000.00	0.00	10,000,000.00	19,583.33	0.00	
06/16/22	06/16/22	OLD LINE FUNDING LLC COMM PAPER DTD 03/01/2022 0.000% 06/16/2022	67983UFG3	10,000,000.00	10,000,000.00	0.00	10,000,000.00	17,333.33	0.00	
06/27/22	06/27/22	LMA AMERICAS LLC COMM PAPER DTD 02/23/2022 0.000% 06/27/2022	53944RFT0	10,000,000.00	10,000,000.00	0.00	10,000,000.00	23,958.33	0.00	
<b>Transaction Type Sub-Total</b>				<b>30,000,000.00</b>	<b>30,000,000.00</b>	<b>0.00</b>	<b>30,000,000.00</b>	<b>60,874.99</b>	<b>0.00</b>	
<b>Managed Account Sub-Total</b>					<b>610,719.44</b>	<b>0.00</b>	<b>610,719.44</b>	<b>60,874.99</b>	<b>0.00</b>	
<b>Total Security Transactions</b>					<b>\$610,719.44</b>	<b>\$0.00</b>	<b>\$610,719.44</b>	<b>\$60,874.99</b>	<b>\$0.00</b>	