



Consolidated Summary Statement

CITY OF STOCKTON

Portfolio Summary

Portfolio Holdings	Cash Dividends and Income	Closing Market Value
PFM Managed Account	744,732.85	376,849,051.63
State Pool	0.00	40,000,000.00
Main City Sweep Account	0.00	43,429,626.22
Idle Funds in Reserve Portfolio	0.00	169,605.22
Total	\$744,732.85	\$460,448,283.07

Investment Allocation

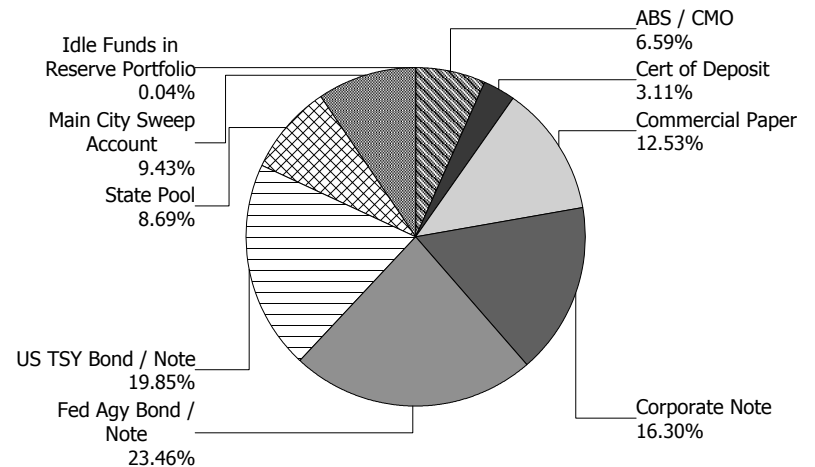
Investment Type	Closing Market Value	Percent
Asset-Backed Security / Collateralized Mortgage C	30,329,823.54	6.59
Certificate of Deposit	14,300,189.06	3.11
Commercial Paper	57,677,260.00	12.53
Corporate Note	75,047,028.05	16.30
Federal Agency Bond / Note	108,071,158.22	23.46
U.S. Treasury Bond / Note	91,423,592.76	19.85
State Pool	40,000,000.00	8.69
Main City Sweep Account	43,429,626.22	9.43
Idle Funds in Reserve Portfolio	169,605.22	0.04
Total	\$460,448,283.07	100.00%

Maturity Distribution (Fixed Income Holdings)

Portfolio Holdings	Closing Market Value	Percent
Under 30 days	87,738,531.78	19.06
31 to 60 days	0.00	0.00
61 to 90 days	0.00	0.00
91 to 180 days	45,774,688.00	9.94
181 days to 1 year	13,975,843.63	3.04
1 to 2 years	45,094,430.92	9.79
2 to 3 years	87,531,341.04	19.01
3 to 4 years	98,927,249.96	21.48
4 to 5 years	81,406,197.74	17.68
Over 5 years	0.00	0.00
Total	\$460,448,283.07	100.00%

Weighted Average Days to Maturity 827

Sector Allocation





Managed Account Summary Statement

For the Month Ending **August 31, 2017**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Transaction Summary - Managed Account

Opening Market Value	\$374,787,660.71
Maturities/Calls	(1,445,837.56)
Principal Dispositions	(44,692,477.53)
Principal Acquisitions	47,304,845.09
Unsettled Trades	0.00
Change in Current Value	894,860.92
Closing Market Value	\$376,849,051.63

Cash Transactions Summary - Managed Account

Maturities/Calls	0.00
Sale Proceeds	51,573,573.40
Coupon/Interest/Dividend Income	562,669.49
Principal Payments	1,445,837.56
Security Purchases	(54,696,452.65)
Net Cash Contribution	(915.00)
Reconciling Transactions	0.00

Earnings Reconciliation (Cash Basis) - Managed Account

Interest/Dividends/Coupons Received	659,871.67
Less Purchased Interest Related to Interest/Coupons	(78,832.61)
Plus Net Realized Gains/Losses	163,693.79
Total Cash Basis Earnings	\$744,732.85

Cash Balance

Closing Cash Balance **\$169,605.22**

Earnings Reconciliation (Accrual Basis)

	Total
Ending Amortized Value of Securities	375,693,892.80
Ending Accrued Interest	1,053,100.31
Plus Proceeds from Sales	44,763,240.27
Plus Proceeds of Maturities/Calls/Principal Payments	1,445,837.56
Plus Coupons/Dividends Received	562,669.49
Less Cost of New Purchases	(47,383,677.70)
Less Beginning Amortized Value of Securities	(374,390,243.06)
Less Beginning Accrued Interest	(1,176,677.83)
Total Accrual Basis Earnings	\$568,141.84



Portfolio Summary and Statistics

For the Month Ending **August 31, 2017**

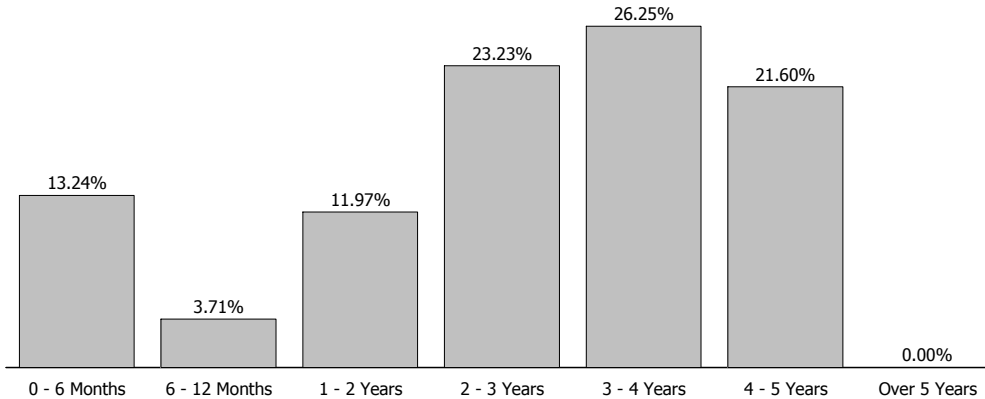
CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Account Summary

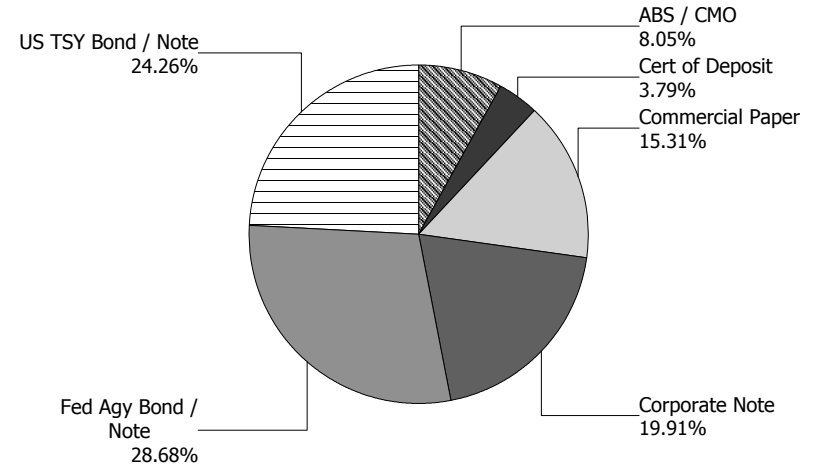
Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	91,750,000.00	91,423,592.76	24.26
Federal Agency Bond / Note	108,050,000.00	108,071,158.22	28.68
Corporate Note	74,456,000.00	75,047,028.05	19.91
Commercial Paper	58,000,000.00	57,677,260.00	15.31
Certificate of Deposit	14,235,000.00	14,300,189.06	3.79
Asset-Backed Security / Collateralized Mortgage Obligation	30,345,386.17	30,329,823.54	8.05
Managed Account Sub-Total	376,836,386.17	376,849,051.63	100.00%
Accrued Interest		1,053,100.31	
Total Portfolio	376,836,386.17	377,902,151.94	

Unsettled Trades **0.00** **0.00**

Maturity Distribution



Sector Allocation



Characteristics

Yield to Maturity at Cost	1.70%
Yield to Maturity at Market	1.59%
Duration to Worst	2.60
Weighted Average Days to Maturity	1010



Managed Account Issuer Summary

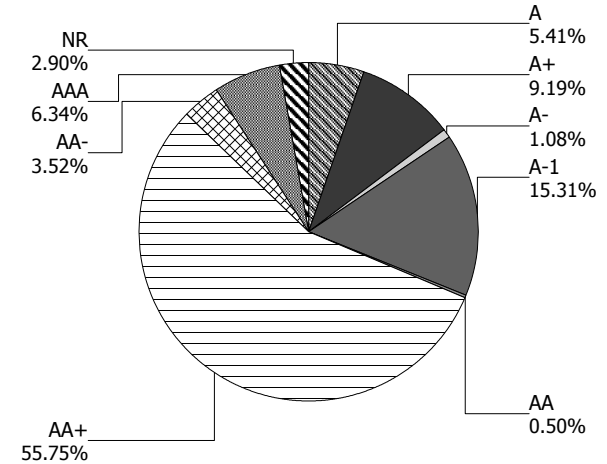
For the Month Ending **August 31, 2017**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Issuer Summary

Issuer	Market Value of Holdings	Percent
AMERICAN EXPRESS CO	2,038,664.00	0.54
AMERICAN HONDA FINANCE	4,009,940.01	1.06
APPLE INC	6,051,342.00	1.61
BANK OF MONTREAL	11,940,654.00	3.17
BERKSHIRE HATHAWAY INC	1,895,240.69	0.50
BNP PARIBAS	11,940,768.00	3.17
CHASE ISSURANCE TRUST	4,139,300.34	1.10
CISCO SYSTEMS INC	2,414,540.82	0.64
CREDIT AGRICOLE SA	11,942,496.00	3.17
DEERE & COMPANY	4,971,603.00	1.32
EXXON MOBIL CORP	4,549,566.87	1.21
FANNIE MAE	61,846,286.35	16.40
FREDDIE MAC	46,224,871.87	12.26
HOME DEPOT INC	3,849,734.40	1.02
HONDA AUTO RECEIVABLES	8,146,408.30	2.16
HYUNDAI AUTO RECEIVABLES	4,184,274.74	1.11
IBM CORP	3,158,208.70	0.84
INTEL CORPORATION	4,043,908.00	1.07
JOHN DEERE OWNER TRUST	6,059,420.71	1.61
JP MORGAN CHASE & CO	11,976,346.00	3.18
MICROSOFT CORP	4,466,190.78	1.19
MITSUBISHI UFJ FINANCIAL GROUP INC	11,902,572.00	3.16
NISSAN AUTO RECEIVABLES	2,794,332.40	0.74
ORACLE CORP	4,089,713.10	1.09
PACCAR FINANCIAL CORP	1,704,767.95	0.45
SKANDINAVISKA ENSKILDA BANKEN AB	7,525,701.75	2.00
STATE STREET CORPORATION	2,372,648.18	0.63
THE BANK OF NEW YORK MELLON CORPORATION	4,014,642.68	1.07
THE WALT DISNEY CORPORATION	4,050,420.00	1.07
TOYOTA MOTOR CORP	5,006,087.05	1.33
UNITED PARCEL SERVICE INC	4,055,436.00	1.08
UNITED STATES TREASURY	91,423,592.76	24.25

Credit Quality (S&P Ratings)





Managed Account Issuer Summary

For the Month Ending **August 31, 2017**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Issuer	Market Value of Holdings	Percent
US BANCORP	6,097,681.35	1.62
WELLS FARGO & COMPANY	5,187,203.52	1.38
WESTPAC BANKING CORP	6,774,487.31	1.80
Total	\$376,849,051.63	100.00%



Managed Account Detail of Securities Held

For the Month Ending **August 31, 2017**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	S&P Par Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
U.S. Treasury Bond / Note											
US TREASURY NOTES DTD 07/31/2012 0.875% 07/31/2019		912828TH3	1,505,000.00 AA+	Aaa	03/01/16	03/01/16	1,494,658.17	1.08	1,145.11	1,499,166.08	1,492,478.40
US TREASURY NOTES DTD 11/30/2012 1.000% 11/30/2019		912828UB4	600,000.00 AA+	Aaa	03/05/15	03/05/15	585,377.01	1.54	1,524.59	592,940.59	595,453.20
US TREASURY NOTES DTD 11/30/2012 1.000% 11/30/2019		912828UB4	1,000,000.00 AA+	Aaa	06/26/15	06/26/15	973,518.97	1.62	2,540.98	986,339.18	992,422.00
US TREASURY NOTES DTD 11/30/2012 1.000% 11/30/2019		912828UB4	1,000,000.00 AA+	Aaa	02/23/16	02/23/16	996,878.35	1.08	2,540.98	998,126.24	992,422.00
US TREASURY NOTES DTD 11/30/2012 1.000% 11/30/2019		912828UB4	3,875,000.00 AA+	Aaa	12/18/14	12/18/14	3,752,254.18	1.67	9,846.31	3,818,077.26	3,845,635.25
US TREASURY NOTES DTD 03/31/2015 1.375% 03/31/2020		912828J84	1,100,000.00 AA+	Aaa	11/23/15	11/23/15	1,088,445.09	1.63	6,364.07	1,093,059.10	1,099,828.40
US TREASURY NOTES DTD 03/31/2015 1.375% 03/31/2020		912828J84	2,415,000.00 AA+	Aaa	10/23/15	10/23/15	2,417,366.48	1.35	13,972.03	2,416,396.28	2,414,623.26
US TREASURY NOTES DTD 03/31/2015 1.375% 03/31/2020		912828J84	2,450,000.00 AA+	Aaa	02/23/16	02/23/16	2,471,350.00	1.16	14,174.52	2,463,548.89	2,449,617.80
US TREASURY NOTES DTD 08/31/2015 1.375% 08/31/2020		912828L32	900,000.00 AA+	Aaa	03/01/16	03/01/16	904,256.92	1.27	34.19	902,863.89	898,137.00
US TREASURY NOTES DTD 08/31/2015 1.375% 08/31/2020		912828L32	2,100,000.00 AA+	Aaa	10/23/15	10/23/15	2,098,530.46	1.39	79.77	2,099,087.49	2,095,653.00
US TREASURY NOTES DTD 08/31/2015 1.375% 08/31/2020		912828L32	3,700,000.00 AA+	Aaa	09/29/15	09/29/15	3,701,168.65	1.37	140.54	3,700,728.35	3,692,341.00
US TREASURY NOTES DTD 10/31/2015 1.375% 10/31/2020		912828L99	400,000.00 AA+	Aaa	07/28/16	07/28/16	405,688.84	1.03	1,853.26	404,250.48	398,703.20
US TREASURY NOTES DTD 10/31/2015 1.375% 10/31/2020		912828L99	6,000,000.00 AA+	Aaa	11/23/15	11/23/15	5,906,035.73	1.71	27,798.91	5,938,914.06	5,980,548.00
US TREASURY NOTES DTD 01/31/2016 1.375% 01/31/2021		912828N89	1,350,000.00 AA+	Aaa	12/28/16	12/28/16	1,323,109.99	1.88	1,614.13	1,327,439.93	1,343,671.20



Managed Account Detail of Securities Held

For the Month Ending **August 31, 2017**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
U.S. Treasury Bond / Note											
US TREASURY NOTES DTD 01/31/2016 1.375% 01/31/2021	912828N89	3,750,000.00	AA+	Aaa	03/09/16	03/09/16	3,746,350.46	1.40	4,483.70	3,747,440.18	3,732,420.00
US TREASURY NOTES DTD 02/28/2014 2.000% 02/28/2021	912828B90	6,000,000.00	AA+	Aaa	04/26/16	04/26/16	6,168,535.74	1.40	331.49	6,122,819.16	6,096,096.00
US TREASURY N/B DTD 02/29/2016 1.125% 02/28/2021	912828P87	6,475,000.00	AA+	Aaa	08/25/17	08/28/17	6,377,622.07	1.57	201.23	6,377,919.48	6,386,221.28
US TREASURY NOTES DTD 03/31/2016 1.250% 03/31/2021	912828Q37	6,500,000.00	AA+	Aaa	12/13/16	12/13/16	6,349,455.39	1.81	34,187.16	6,373,836.11	6,433,732.50
US TREASURY NOTES DTD 05/31/2016 1.375% 05/31/2021	912828R77	5,880,000.00	AA+	Aaa	07/03/17	07/06/17	5,790,192.19	1.78	20,543.85	5,793,676.60	5,837,275.92
US TREASURY NOTES DTD 05/31/2016 1.375% 05/31/2021	912828R77	9,500,000.00	AA+	Aaa	08/02/17	08/03/17	9,397,207.03	1.67	33,191.60	9,399,288.79	9,430,973.00
US TREASURY NOTES DTD 08/01/2016 1.125% 07/31/2021	912828S76	2,800,000.00	AA+	Aaa	07/10/17	07/11/17	2,724,203.13	1.82	2,739.13	2,726,780.59	2,750,454.00
US TREASURY N/B DTD 09/30/2016 1.125% 09/30/2021	912828T34	6,550,000.00	AA+	Aaa	11/09/16	11/09/16	6,439,234.85	1.48	31,005.12	6,457,077.25	6,422,582.85
US TREASURY NOTES DTD 03/02/2015 1.750% 02/28/2022	912828J43	6,900,000.00	AA+	Aaa	03/13/17	03/13/17	6,775,230.15	2.14	333.56	6,786,443.87	6,924,529.50
US TREASURY NOTES DTD 07/31/2015 2.000% 07/31/2022	912828X08	9,000,000.00	AA+	Aaa	08/30/17	08/31/17	9,113,906.25	1.73	15,652.17	9,113,846.04	9,117,774.00
Security Type Sub-Total		91,750,000.00					91,000,576.10	1.62	226,298.40	91,140,065.89	91,423,592.76
Federal Agency Bond / Note											
FREDDIE MAC NOTES DTD 04/16/2012 1.750% 05/30/2019	3137EADG1	125,000.00	AA+	Aaa	03/05/15	03/05/15	126,276.12	1.50	552.95	125,536.44	125,872.63
FREDDIE MAC NOTES DTD 04/16/2012 1.750% 05/30/2019	3137EADG1	1,000,000.00	AA+	Aaa	06/26/15	06/26/15	1,008,410.00	1.53	4,423.61	1,003,804.09	1,006,981.00
FNMA NOTES DTD 05/12/2014 1.750% 06/20/2019	3135G0ZE6	1,600,000.00	AA+	Aaa	06/29/15	06/29/15	1,616,168.00	1.49	5,522.22	1,607,450.10	1,611,096.00



Managed Account Detail of Securities Held

For the Month Ending **August 31, 2017**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Federal Agency Bond / Note											
FNMA NOTES DTD 05/12/2014 1.750% 06/20/2019	3135G0ZE6	3,700,000.00	AA+	Aaa	12/15/14	12/15/14	3,725,345.00	1.59	12,770.14	3,710,339.24	3,725,659.50
FREDDIE MAC GLOBAL NOTES DTD 07/30/2012 1.250% 08/01/2019	3137EADK2	1,050,000.00	AA+	Aaa	06/26/15	06/26/15	1,035,061.65	1.61	1,093.75	1,042,892.61	1,047,510.45
FREDDIE MAC GLOBAL NOTES DTD 07/30/2012 1.250% 08/01/2019	3137EADK2	1,100,000.00	AA+	Aaa	03/05/15	03/05/15	1,085,938.70	1.55	1,145.83	1,093,767.40	1,097,391.90
FREDDIE MAC GLOBAL NOTES DTD 07/30/2012 1.250% 08/01/2019	3137EADK2	3,250,000.00	AA+	Aaa	09/04/14	09/04/14	3,161,340.00	1.83	3,385.42	3,214,442.11	3,242,294.25
FREDDIE MAC NOTES DTD 07/19/2017 1.375% 08/15/2019	3137EAEH8	5,195,000.00	AA+	Aaa	07/18/17	07/19/17	5,187,363.35	1.45	8,333.65	5,187,791.78	5,191,410.26
FNMA NOTES DTD 07/28/2014 1.750% 09/12/2019	3135G0ZG1	1,500,000.00	AA+	Aaa	06/29/15	06/29/15	1,510,047.00	1.58	12,322.92	1,504,943.27	1,509,201.00
FNMA NOTES DTD 07/28/2014 1.750% 09/12/2019	3135G0ZG1	3,800,000.00	AA+	Aaa	10/29/14	10/29/14	3,808,626.00	1.70	31,218.06	3,803,695.08	3,823,309.20
FREDDIE MAC GLOBAL NOTES DTD 10/02/2012 1.250% 10/02/2019	3137EADM8	1,000,000.00	AA+	Aaa	06/26/15	06/26/15	982,648.00	1.67	5,173.61	991,366.35	995,820.00
FREDDIE MAC GLOBAL NOTES DTD 10/02/2012 1.250% 10/02/2019	3137EADM8	1,100,000.00	AA+	Aaa	03/05/15	03/05/15	1,083,495.60	1.59	5,690.97	1,092,328.38	1,095,402.00
FREDDIE MAC GLOBAL NOTES DTD 10/02/2012 1.250% 10/02/2019	3137EADM8	3,250,000.00	AA+	Aaa	12/18/14	12/18/14	3,173,235.00	1.77	16,814.24	3,215,778.70	3,236,415.00
FREDDIE MAC AGENCY NOTE DTD 01/17/2017 1.500% 01/17/2020	3137EAE5	7,500,000.00	AA+	Aaa	03/23/17	03/23/17	7,479,450.00	1.60	13,750.00	7,482,638.40	7,508,452.50
FNMA NOTES DTD 02/28/2017 1.500% 02/28/2020	3135G0T29	5,890,000.00	AA+	Aaa	07/07/17	07/10/17	5,875,569.50	1.60	736.25	5,876,363.24	5,896,255.18
FHLMC AGENCY NOTES DTD 04/20/2017 1.375% 04/20/2020	3137EAEF2	6,500,000.00	AA+	Aaa	04/25/17	04/25/17	6,462,820.00	1.57	32,522.57	6,467,095.83	6,485,212.50
FREDDIE MAC GLOBAL NOTES DTD 04/04/2013 1.375% 05/01/2020	3137EADR7	2,200,000.00	AA+	Aaa	08/26/15	08/26/15	2,182,030.40	1.56	10,083.33	2,189,612.04	2,196,114.80



Managed Account Detail of Securities Held

For the Month Ending **August 31, 2017**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Federal Agency Bond / Note											
FNMA NOTES DTD 08/01/2017 1.500% 07/30/2020	3135G0T60	4,000,000.00	AA+	Aaa	08/30/17	08/31/17	3,999,760.00	1.50	5,000.00	3,999,760.32	3,997,088.00
FNMA NOTES DTD 08/01/2017 1.500% 07/30/2020	3135G0T60	7,335,000.00	AA+	Aaa	07/28/17	08/01/17	7,312,774.95	1.60	9,168.75	7,313,380.45	7,329,660.12
FNMA BENCHMARK NOTE DTD 10/19/2015 1.500% 11/30/2020	3135G0F73	400,000.00	AA+	Aaa	02/23/16	02/23/16	402,044.00	1.39	1,516.67	401,407.82	399,004.00
FNMA BENCHMARK NOTE DTD 10/19/2015 1.500% 11/30/2020	3135G0F73	6,000,000.00	AA+	Aaa	12/16/15	12/16/15	5,886,600.00	1.90	22,750.00	5,924,522.16	5,985,060.00
FNMA NOTES DTD 02/05/2016 1.375% 02/26/2021	3135G0J20	6,400,000.00	AA+	Aaa	02/26/16	02/26/16	6,388,224.00	1.41	1,222.22	6,391,702.53	6,362,188.80
FHLMC REFERENCE NOTE DTD 08/12/2016 1.125% 08/12/2021	3137EAEC9	2,330,000.00	AA+	Aaa	09/26/16	09/26/16	2,312,851.20	1.28	1,383.44	2,316,047.63	2,283,763.48
FHLMC REFERENCE NOTE DTD 08/12/2016 1.125% 08/12/2021	3137EAEC9	4,225,000.00	AA+	Aaa	08/30/16	08/30/16	4,183,552.75	1.33	2,508.59	4,191,737.88	4,141,159.10
FNMA NOTES DTD 08/19/2016 1.250% 08/17/2021	3135G0N82	6,500,000.00	AA+	Aaa	10/04/16	10/04/16	6,464,854.50	1.37	3,159.72	6,471,255.83	6,402,890.00
FANNIE MAE BENCHMARK NOTES DTD 10/07/2016 1.375% 10/07/2021	3135G0O89	1,150,000.00	AA+	Aaa	10/27/16	10/27/16	1,142,996.50	1.50	6,325.00	1,144,159.04	1,135,757.25
FANNIE MAE AGENCY NOTES DTD 01/09/2017 2.000% 01/05/2022	3135G0S38	6,400,000.00	AA+	Aaa	01/11/17	01/11/17	6,395,040.00	2.02	19,911.11	6,395,646.08	6,477,318.40
FREDDIE MAC GLOBAL NOTES DTD 01/13/2012 2.375% 01/13/2022	3137EADB2	6,400,000.00	AA+	Aaa	01/27/17	01/27/17	6,502,188.80	2.03	20,266.67	6,490,493.38	6,571,072.00
FANNIE MAE NOTES DTD 04/10/2017 1.875% 04/05/2022	3135G0T45	7,150,000.00	AA+	Aaa	06/19/17	06/20/17	7,148,920.35	1.88	52,507.81	7,149,005.01	7,191,798.90
Security Type Sub-Total		108,050,000.00					107,643,631.37	1.64	311,259.50	107,798,963.19	108,071,158.22
Corporate Note											
CISCO SYSTEMS INC GLOBAL NOTES DTD 03/03/2014 2.125% 03/01/2019	17275RAR3	200,000.00	AA-	A1	06/11/14	06/11/14	201,016.00	2.01	2,125.00	200,334.02	201,631.80



Managed Account Detail of Securities Held

For the Month Ending **August 31, 2017**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Corporate Note												
CISCO SYSTEMS INC GLOBAL NOTES DTD 03/03/2014 2.125% 03/01/2019		17275RAR3	260,000.00	AA-	A1	03/07/14	03/07/14	259,560.60	2.16	2,762.50	259,862.80	262,121.34
CISCO SYSTEMS INC GLOBAL NOTES DTD 03/03/2014 2.125% 03/01/2019		17275RAR3	645,000.00	AA-	A1	02/27/14	03/03/14	649,824.60	1.97	6,853.13	646,498.75	650,262.56
CISCO SYSTEMS INC GLOBAL NOTES DTD 03/03/2014 2.125% 03/01/2019		17275RAR3	645,000.00	AA-	A1	03/04/14	03/04/14	648,379.80	2.01	6,853.13	646,051.34	650,262.56
CISCO SYSTEMS INC GLOBAL NOTES DTD 03/03/2014 2.125% 03/01/2019		17275RAR3	645,000.00	AA-	A1	03/06/14	03/06/14	645,999.75	2.09	6,853.13	645,311.81	650,262.56
US BANCORP (CALLABLE) CORPORATE NOTES DTD 04/24/2014 2.200% 04/25/2019		91159HHH6	60,000.00	A+	A1	08/04/14	08/04/14	60,437.40	2.04	462.00	60,152.79	60,507.24
US BANCORP (CALLABLE) CORPORATE NOTES DTD 04/24/2014 2.200% 04/25/2019		91159HHH6	575,000.00	A+	A1	06/10/14	06/10/14	578,881.25	2.05	4,427.50	576,315.56	579,861.05
US BANCORP (CALLABLE) CORPORATE NOTES DTD 04/24/2014 2.200% 04/25/2019		91159HHH6	580,000.00	A+	A1	04/28/14	04/28/14	578,938.60	2.24	4,466.00	579,636.35	584,903.32
US BANCORP (CALLABLE) CORPORATE NOTES DTD 04/24/2014 2.200% 04/25/2019		91159HHH6	810,000.00	A+	A1	04/28/14	04/28/14	808,744.50	2.23	6,237.00	809,569.93	816,847.74
US BANCORP (CALLABLE) CORPORATE NOTES DTD 04/24/2014 2.200% 04/25/2019		91159HHH6	2,000,000.00	A+	A1	02/26/16	02/26/16	2,029,600.00	1.72	15,400.00	2,015,259.56	2,016,908.00
BERKSHIRE HATHAWAY INC CORPORATE NOTES DTD 08/15/2016 1.300% 08/15/2019		084664CK5	1,905,000.00	AA	Aa2	08/08/16	08/15/16	1,903,152.15	1.33	1,100.67	1,903,787.22	1,895,240.69
BANK OF NEW YORK MELLON NT (CALLABLE) DTD 09/11/2014 2.300% 09/11/2019		06406HCW7	200,000.00	A	A1	06/19/15	06/19/15	201,186.00	2.15	2,172.22	200,571.84	201,994.60



Managed Account Detail of Securities Held

For the Month Ending **August 31, 2017**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Corporate Note											
BANK OF NEW YORK MELLON NT (CALLABLE) DTD 09/11/2014 2.300% 09/11/2019	06406HCW7	300,000.00	A	A1	07/17/15	07/17/15	299,985.00	2.30	3,258.33	299,994.57	302,991.90
BANK OF NEW YORK MELLON NT (CALLABLE) DTD 09/11/2014 2.300% 09/11/2019	06406HCW7	350,000.00	A	A1	03/21/17	03/21/17	352,520.00	2.00	3,801.39	352,061.31	353,490.55
BANK OF NEW YORK MELLON NT (CALLABLE) DTD 09/11/2014 2.300% 09/11/2019	06406HCW7	750,000.00	A	A1	03/10/15	03/10/15	757,845.00	2.06	8,145.83	753,542.15	757,479.75
BANK OF NEW YORK MELLON NT (CALLABLE) DTD 09/11/2014 2.300% 09/11/2019	06406HCW7	790,000.00	A	A1	09/08/14	09/11/14	791,216.60	2.27	8,580.28	790,501.49	797,878.67
BANK OF NEW YORK MELLON NT (CALLABLE) DTD 09/11/2014 2.300% 09/11/2019	06406HCW7	1,585,000.00	A	A1	09/04/14	09/11/14	1,584,698.85	2.30	17,214.86	1,584,873.71	1,600,807.21
WELLS FARGO & CO CORP BONDS DTD 02/02/2015 2.150% 01/30/2020	94974BGF1	500,000.00	A	A2	01/26/15	02/02/15	500,000.00	2.15	925.69	500,000.00	502,636.00
WELLS FARGO & CO CORP BONDS DTD 02/02/2015 2.150% 01/30/2020	94974BGF1	500,000.00	A	A2	07/17/15	07/17/15	494,355.00	2.41	925.69	496,921.32	502,636.00
WELLS FARGO & CO CORP BONDS DTD 02/02/2015 2.150% 01/30/2020	94974BGF1	675,000.00	A	A2	06/25/15	06/25/15	666,900.00	2.43	1,249.69	670,639.36	678,558.60
WELLS FARGO & CO CORP BONDS DTD 02/02/2015 2.150% 01/30/2020	94974BGF1	1,500,000.00	A	A2	03/23/17	03/23/17	1,501,920.00	2.10	2,777.08	1,501,646.66	1,507,908.00
WELLS FARGO & CO CORP BONDS DTD 02/02/2015 2.150% 01/30/2020	94974BGF1	1,985,000.00	A	A2	01/26/15	02/02/15	1,982,300.40	2.18	3,675.01	1,983,658.34	1,995,464.92
HOME DEPOT INC CORP NOTES DTD 06/05/2017 1.800% 06/05/2020	437076BQ4	1,800,000.00	A	A2	05/24/17	06/05/17	1,798,956.00	1.82	7,740.00	1,799,037.27	1,808,384.40
AMERICAN HONDA FINANCE CORP NOTES DTD 07/20/2017 1.950% 07/20/2020	02665WBT7	845,000.00	A+	A1	07/17/17	07/20/17	844,146.55	1.98	1,876.60	844,178.15	847,099.83



Managed Account Detail of Securities Held

For the Month Ending **August 31, 2017**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	S&P Par Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value	
Corporate Note												
AMERICAN HONDA FINANCE CORP NOTES DTD 07/20/2017 1.950% 07/20/2020		02665WBT7	3,155,000.00	A+	A1	07/19/17	07/24/17	3,156,829.90	1.93	7,006.73	3,156,769.04	3,162,840.18
MICROSOFT CORP NOTES DTD 11/03/2015 2.000% 11/03/2020		594918BG8	1,515,000.00	AAA	Aaa	10/29/15	11/03/15	1,513,788.00	2.02	9,931.67	1,514,217.15	1,527,997.19
IBM CORP NOTES DTD 02/19/2016 2.250% 02/19/2021		459200JF9	3,123,000.00	A+	A1	07/13/17	07/18/17	3,139,895.43	2.09	2,342.25	3,139,377.26	3,158,208.70
EXXON MOBIL CORPORATE NOTES DTD 03/03/2016 2.222% 03/01/2021		30231GAV4	1,415,000.00	AA+	Aaa	02/29/16	03/03/16	1,415,000.00	2.22	15,720.65	1,415,000.00	1,432,814.85
JP MORGAN CHASE & CO CORP NT (CALLABLE) DTD 03/01/2016 2.550% 03/01/2021		46625HOJ2	2,000,000.00	A-	A3	07/06/17	07/11/17	2,010,300.00	2.40	25,500.00	2,009,943.98	2,025,576.00
EXXON MOBIL CORPORATE NOTES DTD 03/03/2016 2.222% 03/01/2021		30231GAV4	3,078,000.00	AA+	Aaa	05/16/16	05/16/16	3,131,957.34	1.84	34,196.58	3,117,644.98	3,116,752.02
STATE STREET CORP NOTES DTD 05/19/2016 1.950% 05/19/2021		857477AV5	150,000.00	A	A1	11/01/16	11/01/16	150,142.50	1.93	828.75	150,117.83	149,536.65
STATE STREET CORP NOTES DTD 05/19/2016 1.950% 05/19/2021		857477AV5	2,230,000.00	A	A1	05/16/16	05/19/16	2,228,840.40	1.96	12,320.75	2,229,127.47	2,223,111.53
MICROSOFT CORP NOTES DTD 08/08/2016 1.550% 08/08/2021		594918BP8	855,000.00	AAA	Aaa	08/02/16	08/08/16	853,691.85	1.58	846.69	853,961.69	843,005.21
MICROSOFT CORP NOTES DTD 08/08/2016 1.550% 08/08/2021		594918BP8	2,125,000.00	AAA	Aaa	08/01/16	08/08/16	2,122,768.75	1.57	2,104.34	2,123,229.09	2,095,188.38
PACCAR FINANCIAL CORP DTD 08/11/2016 1.650% 08/11/2021		69371RN44	1,730,000.00	A+	A1	01/25/17	01/25/17	1,661,976.40	2.57	1,585.83	1,670,522.32	1,704,767.95
ORACLE CORP NOTES DTD 07/07/2016 1.900% 09/15/2021		68389XBK0	4,100,000.00	AA-	A1	11/29/16	11/29/16	4,008,201.00	2.40	35,920.56	4,022,032.35	4,089,713.10
JOHN DEERE CAPITAL CORP NOTES DTD 01/06/2017 2.650% 01/06/2022		24422ETL3	875,000.00	A	A2	03/21/17	03/21/17	877,056.25	2.60	3,542.53	876,892.34	892,339.00
JOHN DEERE CAPITAL CORP NOTES DTD 01/06/2017 2.650% 01/06/2022		24422ETL3	1,000,000.00	A	A2	03/21/17	03/21/17	1,003,240.00	2.58	4,048.61	1,002,974.29	1,019,816.00



Managed Account Detail of Securities Held

For the Month Ending **August 31, 2017**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Corporate Note											
JOHN DEERE CAPITAL CORP NOTES DTD 01/06/2017 2.650% 01/06/2022	24422ETL3	3,000,000.00	A	A2	03/22/17	03/22/17	3,010,920.00	2.57	12,145.83	3,010,022.79	3,059,448.00
US BANCORP (CALLABLE) NOTES DTD 01/24/2017 2.625% 01/24/2022	91159HHP8	2,000,000.00	A+	A1	01/19/17	01/24/17	1,996,560.00	2.66	5,395.83	1,996,951.36	2,038,654.00
AMERICAN EXPRESS CREDIT CORP NOTES DTD 03/03/2017 2.700% 03/03/2022	0258M0EG0	2,000,000.00	A-	A2	07/10/17	07/13/17	2,019,320.00	2.48	26,700.00	2,018,826.06	2,038,664.00
WALT DISNEY COMPANY CORP NOTES DTD 03/06/2017 2.450% 03/04/2022	25468PDQ6	4,000,000.00	A+	A2	07/14/17	07/19/17	4,047,920.00	2.18	47,638.89	4,046,813.04	4,050,420.00
INTEL CORP NOTES DTD 05/11/2017 2.350% 05/11/2022	458140BB5	4,000,000.00	A+	A1	07/10/17	07/13/17	4,002,480.00	2.34	28,722.22	4,002,438.48	4,043,908.00
APPLE INC DTD 05/11/2017 2.300% 05/11/2022	037833CO1	6,000,000.00	AA+	Aa1	07/10/17	07/13/17	5,992,020.00	2.33	42,166.67	5,992,263.42	6,051,342.00
UNITED PARCEL SERVICE CORP NOTES DTD 05/16/2017 2.350% 05/16/2022	911312BC9	4,000,000.00	A+	A1	07/10/17	07/13/17	4,012,880.00	2.28	27,416.67	4,012,564.08	4,055,436.00
HOME DEPOT INC CORP NOTES DTD 06/02/2015 2.625% 06/01/2022	437076BG6	2,000,000.00	A	A2	07/10/17	07/13/17	2,029,380.00	2.30	13,125.00	2,028,627.18	2,041,350.00
Security Type Sub-Total		74,456,000.00					74,525,731.87	2.18	479,089.78	74,510,722.50	75,047,028.05
Commercial Paper											
BNP PARIBAS NY BRANCH COMM PAPER DTD 07/10/2017 0.000% 01/08/2018	09659CA81	12,000,000.00	A-1	P-1	07/10/17	07/11/17	11,913,723.33	1.44	0.00	11,938,509.96	11,940,768.00
CREDIT AGRICOLE CIB NY COMM PAPER DTD 07/06/2017 0.000% 01/08/2018	22533UA86	12,000,000.00	A-1	P-1	07/10/17	07/11/17	11,916,740.00	1.39	0.00	11,940,660.00	11,942,496.00
BANK OF MONTREAL CHICAGO COMM PAPER DTD 07/10/2017 0.000% 01/08/2018	06366HA80	12,000,000.00	A-1	P-1	07/10/17	07/11/17	11,917,313.71	1.38	0.00	11,941,068.84	11,940,654.00
JP MORGAN SECURITIES LLC COMM PAPER DTD 07/12/2017 0.000% 01/09/2018	46640QA92	10,000,000.00	A-1	P-1	07/12/17	07/13/17	9,928,500.00	1.44	0.00	9,948,361.10	9,950,770.00



Managed Account Detail of Securities Held

For the Month Ending **August 31, 2017**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Commercial Paper												
BANK OF TOKYO MITSUBISHI UFJ LTD COMM PA DTD 07/24/2017 0.000% 03/21/2018		06538CCM1	12,000,000.00	A-1	P-1	07/24/17	07/24/17	11,880,800.00	1.51	0.00	11,900,169.96	11,902,572.00
Security Type Sub-Total			58,000,000.00					57,557,077.04	1.43	0.00	57,668,769.86	57,677,260.00
Certificate of Deposit												
SKANDINAV ENSKILDA BANKEN NY CD DTD 08/04/2017 1.840% 08/02/2019		83050FXT3	7,500,000.00	A+	Aa3	08/03/17	08/04/17	7,497,075.00	1.85	10,733.33	7,497,187.50	7,525,701.75
WESTPAC BANKING CORP NY CD DTD 08/07/2017 2.050% 08/03/2020		96121T4A3	6,735,000.00	AA-	Aa3	08/03/17	08/07/17	6,735,000.00	2.05	9,204.50	6,735,000.00	6,774,487.31
Security Type Sub-Total			14,235,000.00					14,232,075.00	1.95	19,937.83	14,232,187.50	14,300,189.06
Asset-Backed Security / Collateralized Mortgage Obligation												
CHASE ISSURANCE TRUST OTHER ABS DTD 09/13/2016 1.060% 09/15/2017		161571HH0	4,140,000.00	AAA	NR	09/06/16	09/13/16	4,139,643.13	1.08	1,950.40	4,139,974.58	4,139,300.34
HONDA ABS 2014-3 A3 DTD 08/20/2014 0.880% 06/15/2018		43814HAC2	13,925.60	AAA	NR	08/12/14	08/20/14	13,922.91	0.89	5.45	13,924.99	13,923.21
HONDA AUTO RECEIVABLES OWNER 2017-1 A2 DTD 03/28/2017 1.420% 08/21/2018		43814TAB8	2,060,000.00	NR	Aaa	03/21/17	03/28/17	2,059,950.77	1.42	812.56	2,059,964.59	2,059,348.42
JDOT 2014-B A3 DTD 09/03/2014 1.070% 11/15/2018		477877AD6	57,000.09	NR	Aaa	05/08/15	05/08/15	57,111.42	0.96	27.11	57,047.49	56,970.52
JDOT 2014-B A3 DTD 09/03/2014 1.070% 11/15/2018		477877AD6	108,933.51	NR	Aaa	07/28/15	07/28/15	108,856.91	1.11	51.80	108,899.61	108,877.00
JDOT 2014-B A3 DTD 09/03/2014 1.070% 11/15/2018		477877AD6	221,667.03	NR	Aaa	08/26/14	09/03/14	221,618.61	1.08	105.41	221,649.74	221,552.03
TOYOTA ABS 2015-A A3 DTD 03/04/2015 1.120% 02/15/2019		89236WAC2	248,235.86	AAA	Aaa	11/17/15	11/17/15	247,731.64	1.24	123.57	248,001.35	248,053.98



Managed Account Detail of Securities Held

For the Month Ending **August 31, 2017**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Asset-Backed Security / Collateralized Mortgage Obligation												
TOYOTA ABS 2015-A A3 DTD 03/04/2015 1.120% 02/15/2019		89236WAC2	592,456.26	AAA	Aaa	02/24/15	03/04/15	592,366.67	1.13	294.91	592,422.17	592,022.17
JOHN DEERE ABS 2016-B A2 DTD 07/27/2016 1.090% 02/15/2019		47788NAB4	1,791,812.67	NR	Aaa	07/19/16	07/27/16	1,791,703.38	1.09	868.03	1,791,756.03	1,790,503.75
HONDA ABS 2015-2 A3 DTD 05/20/2015 1.040% 02/21/2019		43813NAC0	113,625.77	AAA	NR	06/25/15	06/25/15	113,066.51	1.22	32.83	113,433.37	113,511.34
HONDA ABS 2015-2 A3 DTD 05/20/2015 1.040% 02/21/2019		43813NAC0	132,563.40	AAA	NR	12/01/15	12/01/15	131,952.36	1.23	38.30	132,318.80	132,429.90
HONDA ABS 2015-2 A3 DTD 05/20/2015 1.040% 02/21/2019		43813NAC0	933,625.11	AAA	NR	05/13/15	05/20/15	933,481.79	1.05	269.71	933,577.42	932,684.86
HONDA ABS 2016-4 A2 DTD 10/25/2016 1.040% 04/18/2019		43814RAB2	3,131,503.37	AAA	NR	10/18/16	10/25/16	3,131,416.00	1.04	1,176.05	3,131,449.82	3,126,635.45
NISSAN ABS 2016-C A2A DTD 08/10/2016 1.070% 05/15/2019		65478WAB1	1,300,846.11	NR	Aaa	08/02/16	08/10/16	1,300,794.85	1.07	618.62	1,300,817.05	1,304,413.16
TOYOTA ABS 2016-D A2A DTD 10/12/2016 1.060% 05/15/2019		89231LAB3	2,034,191.39	AAA	Aaa	10/04/16	10/12/16	2,034,028.66	1.06	958.33	2,034,092.08	2,031,571.76
TOYOTA ABS 2017-A A2A DTD 03/15/2017 1.420% 09/15/2019		89238MAB4	2,135,000.00	AAA	Aaa	03/07/17	03/15/17	2,134,793.97	1.43	1,347.42	2,134,830.57	2,134,439.14
JOHN DEERE ABS 2017-A A2 DTD 03/02/2017 1.500% 10/15/2019		47787XAB3	1,435,000.00	NR	Aaa	02/22/17	03/02/17	1,434,994.26	1.50	956.67	1,434,995.59	1,434,844.02
NISSAN ABS 2017-A A2A DTD 03/28/2017 1.470% 01/15/2020		654747AB0	1,490,000.00	NR	Aaa	03/21/17	03/28/17	1,489,992.40	1.47	1,216.83	1,489,993.65	1,489,919.24
HONDA ABS 2016-2 A3 DTD 05/31/2016 1.390% 04/15/2020		43814OAC2	1,770,000.00	AAA	Aaa	05/24/16	05/31/16	1,769,965.66	1.39	1,093.47	1,769,978.49	1,767,875.12
JOHN DEERE ABS 2016-A A3 DTD 03/02/2016 1.360% 04/15/2020		47788MAC4	2,450,000.00	NR	Aaa	02/23/16	03/02/16	2,449,614.37	1.37	1,480.89	2,449,775.24	2,446,673.39
HYUNDAI ABS 2017-B A3 DTD 08/16/2017 1.770% 01/15/2022		44932GAD7	4,185,000.00	AAA	Aaa	08/09/17	08/16/17	4,184,274.74	1.78	3,086.44	4,184,281.23	4,184,274.74



Managed Account Detail of Securities Held

For the Month Ending **August 31, 2017**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000											
Security Type/Description			S&P	Moody's	Trade	Settle	Original	YTM	Accrued	Amortized	Market
Dated Date/Coupon/Maturity	CUSIP	Par	Rating	Rating	Date	Date	Cost	at Cost	Interest	Cost	Value
Security Type Sub-Total		30,345,386.17					30,341,281.01	1.30	16,514.80	30,343,183.86	30,329,823.54
Managed Account Sub-Total		376,836,386.17					375,300,372.39	1.70	1,053,100.31	375,693,892.80	376,849,051.63
Securities Sub-Total		\$376,836,386.17					\$375,300,372.39	1.70%	\$1,053,100.31	\$375,693,892.80	\$376,849,051.63
Accrued Interest											\$1,053,100.31
Total Investments											\$377,902,151.94



Managed Account Fair Market Value & Analytics

For the Month Ending **August 31, 2017**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst at Mkt	YTM
U.S. Treasury Bond / Note												
US TREASURY NOTES	DTD 07/31/2012 0.875% 07/31/2019	912828TH3	1,505,000.00	NEW ACCT		99.17	1,492,478.40	(2,179.77)	(6,687.68)	1.89	1.89	1.32
US TREASURY NOTES	DTD 11/30/2012 1.000% 11/30/2019	912828UB4	600,000.00	NEW ACCT		99.24	595,453.20	10,076.19	2,512.61	2.21	2.21	1.34
US TREASURY NOTES	DTD 11/30/2012 1.000% 11/30/2019	912828UB4	1,000,000.00	NEW ACCT		99.24	992,422.00	18,903.03	6,082.82	2.21	2.21	1.34
US TREASURY NOTES	DTD 11/30/2012 1.000% 11/30/2019	912828UB4	1,000,000.00	NEW ACCT		99.24	992,422.00	(4,456.35)	(5,704.24)	2.21	2.21	1.34
US TREASURY NOTES	DTD 11/30/2012 1.000% 11/30/2019	912828UB4	3,875,000.00	NEW ACCT		99.24	3,845,635.25	93,381.07	27,557.99	2.21	2.21	1.34
US TREASURY NOTES	DTD 03/31/2015 1.375% 03/31/2020	912828J84	1,100,000.00	NEW ACCT		99.98	1,099,828.40	11,383.31	6,769.30	2.51	2.51	1.38
US TREASURY NOTES	DTD 03/31/2015 1.375% 03/31/2020	912828J84	2,415,000.00	NEW ACCT		99.98	2,414,623.26	(2,743.22)	(1,773.02)	2.51	2.51	1.38
US TREASURY NOTES	DTD 03/31/2015 1.375% 03/31/2020	912828J84	2,450,000.00	NEW ACCT		99.98	2,449,617.80	(21,732.20)	(13,931.09)	2.51	2.51	1.38
US TREASURY NOTES	DTD 08/31/2015 1.375% 08/31/2020	912828L32	900,000.00	NEW ACCT		99.79	898,137.00	(6,119.92)	(4,726.89)	2.93	2.93	1.45
US TREASURY NOTES	DTD 08/31/2015 1.375% 08/31/2020	912828L32	2,100,000.00	NEW ACCT		99.79	2,095,653.00	(2,877.46)	(3,434.49)	2.93	2.93	1.45
US TREASURY NOTES	DTD 08/31/2015 1.375% 08/31/2020	912828L32	3,700,000.00	NEW ACCT		99.79	3,692,341.00	(8,827.65)	(8,387.35)	2.93	2.93	1.45
US TREASURY NOTES	DTD 10/31/2015 1.375% 10/31/2020	912828L99	400,000.00	NEW ACCT		99.68	398,703.20	(6,985.64)	(5,547.28)	3.07	3.07	1.48
US TREASURY NOTES	DTD 10/31/2015 1.375% 10/31/2020	912828L99	6,000,000.00	NEW ACCT		99.68	5,980,548.00	74,512.27	41,633.94	3.07	3.07	1.48
US TREASURY NOTES	DTD 01/31/2016 1.375% 01/31/2021	912828N89	1,350,000.00	NEW ACCT		99.53	1,343,671.20	20,561.21	16,231.27	3.32	3.32	1.52
US TREASURY NOTES	DTD 01/31/2016 1.375% 01/31/2021	912828N89	3,750,000.00	NEW ACCT		99.53	3,732,420.00	(13,930.46)	(15,020.18)	3.32	3.32	1.52
US TREASURY NOTES	DTD 02/28/2014 2.000% 02/28/2021	912828B90	6,000,000.00	NEW ACCT		101.60	6,096,096.00	(72,439.74)	(26,723.16)	3.37	3.37	1.53
US TREASURY N/B	DTD 02/29/2016 1.125% 02/28/2021	912828P87	6,475,000.00	BNP_PARI		98.63	6,386,221.28	8,599.21	8,301.80	3.42	3.42	1.53



Managed Account Fair Market Value & Analytics

For the Month Ending **August 31, 2017**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst at Mkt	YTM
U.S. Treasury Bond / Note											
US TREASURY NOTES DTD 03/31/2016 1.250% 03/31/2021	912828037	6,500,000.00	NEW ACCT		98.98	6,433,732.50	84,277.11	59,896.39	3.47	3.47	1.54
US TREASURY NOTES DTD 05/31/2016 1.375% 05/31/2021	912828R77	5,880,000.00	MORGAN_S		99.27	5,837,275.92	47,083.73	43,599.32	3.63	3.63	1.58
US TREASURY NOTES DTD 05/31/2016 1.375% 05/31/2021	912828R77	9,500,000.00	TD		99.27	9,430,973.00	33,765.97	31,684.21	3.63	3.63	1.58
US TREASURY NOTES DTD 08/01/2016 1.125% 07/31/2021	912828S76	2,800,000.00	BARCLAYS		98.23	2,750,454.00	26,250.87	23,673.41	3.81	3.81	1.59
US TREASURY N/B DTD 09/30/2016 1.125% 09/30/2021	912828T34	6,550,000.00	NEW ACCT		98.05	6,422,582.85	(16,652.00)	(34,494.40)	3.95	3.95	1.62
US TREASURY NOTES DTD 03/02/2015 1.750% 02/28/2022	912828J43	6,900,000.00	NEW ACCT		100.36	6,924,529.50	149,299.35	138,085.63	4.31	4.31	1.67
US TREASURY NOTES DTD 07/31/2015 2.000% 07/31/2022	912828XQ8	9,000,000.00	MORGAN_S		101.31	9,117,774.00	3,867.75	3,927.96	4.66	4.66	1.72
Security Type Sub-Total		91,750,000.00				91,423,592.76	423,016.66	283,526.87	3.46	3.46	1.54

Federal Agency Bond / Note											
FREDDIE MAC NOTES DTD 04/16/2012 1.750% 05/30/2019	3137EADG1	125,000.00	NEW ACCT		100.70	125,872.63	(403.49)	336.19	1.71	1.71	1.34
FREDDIE MAC NOTES DTD 04/16/2012 1.750% 05/30/2019	3137EADG1	1,000,000.00	NEW ACCT		100.70	1,006,981.00	(1,429.00)	3,176.91	1.71	1.71	1.34
FNMA NOTES DTD 05/12/2014 1.750% 06/20/2019	3135G0ZE6	1,600,000.00	NEW ACCT		100.69	1,611,096.00	(5,072.00)	3,645.90	1.77	1.77	1.36
FNMA NOTES DTD 05/12/2014 1.750% 06/20/2019	3135G0ZE6	3,700,000.00	NEW ACCT		100.69	3,725,659.50	314.50	15,320.26	1.77	1.77	1.36
FREDDIE MAC GLOBAL NOTES DTD 07/30/2012 1.250% 08/01/2019	3137EADK2	1,050,000.00	NEW ACCT		99.76	1,047,510.45	12,448.80	4,617.84	1.89	1.89	1.38
FREDDIE MAC GLOBAL NOTES DTD 07/30/2012 1.250% 08/01/2019	3137EADK2	1,100,000.00	NEW ACCT		99.76	1,097,391.90	11,453.20	3,624.50	1.89	1.89	1.38
FREDDIE MAC GLOBAL NOTES DTD 07/30/2012 1.250% 08/01/2019	3137EADK2	3,250,000.00	NEW ACCT		99.76	3,242,294.25	80,954.25	27,852.14	1.89	1.89	1.38
FREDDIE MAC NOTES DTD 07/19/2017 1.375% 08/15/2019	3137EAEH8	5,195,000.00	NOMURA		99.93	5,191,410.26	4,046.91	3,618.48	1.92	1.92	1.41



Managed Account Fair Market Value & Analytics

For the Month Ending **August 31, 2017**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst at Mkt	YTM
Federal Agency Bond / Note												
FNMA NOTES		3135G0ZG1	1,500,000.00	NEW ACCT		100.61	1,509,201.00	(846.00)	4,257.73	1.97	1.97	1.44
DTD 07/28/2014 1.750% 09/12/2019												
FNMA NOTES		3135G0ZG1	3,800,000.00	NEW ACCT		100.61	3,823,309.20	14,683.20	19,614.12	1.97	1.97	1.44
DTD 07/28/2014 1.750% 09/12/2019												
FREDDIE MAC GLOBAL NOTES		3137EADM8	1,000,000.00	NEW ACCT		99.58	995,820.00	13,172.00	4,453.65	2.04	2.04	1.45
DTD 10/02/2012 1.250% 10/02/2019												
FREDDIE MAC GLOBAL NOTES		3137EADM8	1,100,000.00	NEW ACCT		99.58	1,095,402.00	11,906.40	3,073.62	2.04	2.04	1.45
DTD 10/02/2012 1.250% 10/02/2019												
FREDDIE MAC GLOBAL NOTES		3137EADM8	3,250,000.00	NEW ACCT		99.58	3,236,415.00	63,180.00	20,636.30	2.04	2.04	1.45
DTD 10/02/2012 1.250% 10/02/2019												
FREDDIE MAC AGENCY NOTE		3137EAEE5	7,500,000.00	NEW ACCT		100.11	7,508,452.50	29,002.50	25,814.10	2.32	2.32	1.45
DTD 01/17/2017 1.500% 01/17/2020												
FNMA NOTES		3135G0T29	5,890,000.00	NOMURA		100.11	5,896,255.18	20,685.68	19,891.94	2.44	2.44	1.46
DTD 02/28/2017 1.500% 02/28/2020												
FHLMC AGENCY NOTES		3137EAEF2	6,500,000.00	NEW ACCT		99.77	6,485,212.50	22,392.50	18,116.67	2.57	2.57	1.46
DTD 04/20/2017 1.375% 04/20/2020												
FREDDIE MAC GLOBAL NOTES		3137EADR7	2,200,000.00	NEW ACCT		99.82	2,196,114.80	14,084.40	6,502.76	2.60	2.60	1.44
DTD 04/04/2013 1.375% 05/01/2020												
FNMA NOTES		3135G0T60	4,000,000.00	NOMURA		99.93	3,997,088.00	(2,672.00)	(2,672.32)	2.84	2.84	1.53
DTD 08/01/2017 1.500% 07/30/2020												
FNMA NOTES		3135G0T60	7,335,000.00	BARCLAYS		99.93	7,329,660.12	16,885.17	16,279.67	2.84	2.84	1.53
DTD 08/01/2017 1.500% 07/30/2020												
FNMA BENCHMARK NOTE		3135G0F73	400,000.00	NEW ACCT		99.75	399,004.00	(3,040.00)	(2,403.82)	3.15	3.15	1.58
DTD 10/19/2015 1.500% 11/30/2020												
FNMA BENCHMARK NOTE		3135G0F73	6,000,000.00	NEW ACCT		99.75	5,985,060.00	98,460.00	60,537.84	3.15	3.15	1.58
DTD 10/19/2015 1.500% 11/30/2020												
FNMA NOTES		3135G0J20	6,400,000.00	NEW ACCT		99.41	6,362,188.80	(26,035.20)	(29,513.73)	3.39	3.39	1.55
DTD 02/05/2016 1.375% 02/26/2021												
FHLMC REFERENCE NOTE		3137EAEC9	2,330,000.00	NEW ACCT		98.02	2,283,763.48	(29,087.72)	(32,284.15)	3.84	3.84	1.65
DTD 08/12/2016 1.125% 08/12/2021												
FHLMC REFERENCE NOTE		3137EAEC9	4,225,000.00	NEW ACCT		98.02	4,141,159.10	(42,393.65)	(50,578.78)	3.84	3.84	1.65
DTD 08/12/2016 1.125% 08/12/2021												
FNMA NOTES		3135G0N82	6,500,000.00	NEW ACCT		98.51	6,402,890.00	(61,964.50)	(68,365.83)	3.84	3.84	1.64
DTD 08/19/2016 1.250% 08/17/2021												



Managed Account Fair Market Value & Analytics

For the Month Ending **August 31, 2017**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst at Mkt	YTM
Federal Agency Bond / Note											
FANNIE MAE BENCHMARK NOTES DTD 10/07/2016 1.375% 10/07/2021	3135G0089	1,150,000.00	NEW ACCT		98.76	1,135,757.25	(7,239.25)	(8,401.79)	3.94	3.94	1.69
FANNIE MAE AGENCY NOTES DTD 01/09/2017 2.000% 01/05/2022	3135G0S38	6,400,000.00	NEW ACCT		101.21	6,477,318.40	82,278.40	81,672.32	4.14	4.14	1.71
FREDDIE MAC GLOBAL NOTES DTD 01/13/2012 2.375% 01/13/2022	3137EADB2	6,400,000.00	NEW ACCT		102.67	6,571,072.00	68,883.20	80,578.62	4.13	4.13	1.74
FANNIE MAE NOTES DTD 04/10/2017 1.875% 04/05/2022	3135G0T45	7,150,000.00	NEW ACCT		100.58	7,191,798.90	42,878.55	42,793.89	4.35	4.35	1.74
Security Type Sub-Total		108,050,000.00				108,071,158.22	427,526.85	272,195.03	2.96	2.96	1.54

Corporate Note											
CISCO SYSTEMS INC GLOBAL NOTES DTD 03/03/2014 2.125% 03/01/2019	17275RAR3	200,000.00	NEW ACCT		100.82	201,631.80	615.80	1,297.78	1.46	1.46	1.57
CISCO SYSTEMS INC GLOBAL NOTES DTD 03/03/2014 2.125% 03/01/2019	17275RAR3	260,000.00	NEW ACCT		100.82	262,121.34	2,560.74	2,258.54	1.46	1.46	1.57
CISCO SYSTEMS INC GLOBAL NOTES DTD 03/03/2014 2.125% 03/01/2019	17275RAR3	645,000.00	NEW ACCT		100.82	650,262.56	437.96	3,763.81	1.46	1.46	1.57
CISCO SYSTEMS INC GLOBAL NOTES DTD 03/03/2014 2.125% 03/01/2019	17275RAR3	645,000.00	NEW ACCT		100.82	650,262.56	1,882.76	4,211.22	1.46	1.46	1.57
CISCO SYSTEMS INC GLOBAL NOTES DTD 03/03/2014 2.125% 03/01/2019	17275RAR3	645,000.00	NEW ACCT		100.82	650,262.56	4,262.81	4,950.75	1.46	1.46	1.57
US BANCORP (CALLABLE) CORPORATE NOTES DTD 04/24/2014 2.200% 04/25/2019	91159HHH6	60,000.00	NEW ACCT	03/25/19	100.85	60,507.24	69.84	354.45	1.53	1.52	1.68
US BANCORP (CALLABLE) CORPORATE NOTES DTD 04/24/2014 2.200% 04/25/2019	91159HHH6	575,000.00	NEW ACCT	03/25/19	100.85	579,861.05	979.80	3,545.49	1.53	1.52	1.68
US BANCORP (CALLABLE) CORPORATE NOTES DTD 04/24/2014 2.200% 04/25/2019	91159HHH6	580,000.00	NEW ACCT	03/25/19	100.85	584,903.32	5,964.72	5,266.97	1.53	1.52	1.68
US BANCORP (CALLABLE) CORPORATE NOTES DTD 04/24/2014 2.200% 04/25/2019	91159HHH6	810,000.00	NEW ACCT	03/25/19	100.85	816,847.74	8,103.24	7,277.81	1.53	1.52	1.68



Managed Account Fair Market Value & Analytics

For the Month Ending **August 31, 2017**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst at Mkt	YTM
Corporate Note												
US BANCORP (CALLABLE) CORPORATE NOTES	DTD 04/24/2014 2.200% 04/25/2019	91159HHH6	2,000,000.00	NEW ACCT	03/25/19	100.85	2,016,908.00	(12,692.00)	1,648.44	1.53	1.52	1.68
BERKSHIRE HATHAWAY INC CORPORATE NOTES	DTD 08/15/2016 1.300% 08/15/2019	084664CK5	1,905,000.00	NEW ACCT		99.49	1,895,240.69	(7,911.46)	(8,546.53)	1.92	1.92	1.57
BANK OF NEW YORK MELLON NT (CALLABLE)	DTD 09/11/2014 2.300% 09/11/2019	06406HCW7	200,000.00	NEW ACCT	08/11/19	101.00	201,994.60	808.60	1,422.76	1.88	1.88	1.80
BANK OF NEW YORK MELLON NT (CALLABLE)	DTD 09/11/2014 2.300% 09/11/2019	06406HCW7	300,000.00	NEW ACCT	08/11/19	101.00	302,991.90	3,006.90	2,997.33	1.88	1.88	1.80
BANK OF NEW YORK MELLON NT (CALLABLE)	DTD 09/11/2014 2.300% 09/11/2019	06406HCW7	350,000.00	NEW ACCT	08/11/19	101.00	353,490.55	970.55	1,429.24	1.88	1.88	1.80
BANK OF NEW YORK MELLON NT (CALLABLE)	DTD 09/11/2014 2.300% 09/11/2019	06406HCW7	750,000.00	NEW ACCT	08/11/19	101.00	757,479.75	(365.25)	3,937.60	1.88	1.88	1.80
BANK OF NEW YORK MELLON NT (CALLABLE)	DTD 09/11/2014 2.300% 09/11/2019	06406HCW7	790,000.00	NEW ACCT	08/11/19	101.00	797,878.67	6,662.07	7,377.18	1.88	1.88	1.80
BANK OF NEW YORK MELLON NT (CALLABLE)	DTD 09/11/2014 2.300% 09/11/2019	06406HCW7	1,585,000.00	NEW ACCT	08/11/19	101.00	1,600,807.21	16,108.36	15,933.50	1.88	1.88	1.80
WELLS FARGO & CO CORP BONDS	DTD 02/02/2015 2.150% 01/30/2020	94974BGF1	500,000.00	NEW ACCT		100.53	502,636.00	2,636.00	2,636.00	2.34	2.34	1.93
WELLS FARGO & CO CORP BONDS	DTD 02/02/2015 2.150% 01/30/2020	94974BGF1	500,000.00	NEW ACCT		100.53	502,636.00	8,281.00	5,714.68	2.34	2.34	1.93
WELLS FARGO & CO CORP BONDS	DTD 02/02/2015 2.150% 01/30/2020	94974BGF1	675,000.00	NEW ACCT		100.53	678,558.60	11,658.60	7,919.24	2.34	2.34	1.93
WELLS FARGO & CO CORP BONDS	DTD 02/02/2015 2.150% 01/30/2020	94974BGF1	1,500,000.00	NEW ACCT		100.53	1,507,908.00	5,988.00	6,261.34	2.34	2.34	1.93
WELLS FARGO & CO CORP BONDS	DTD 02/02/2015 2.150% 01/30/2020	94974BGF1	1,985,000.00	NEW ACCT		100.53	1,995,464.92	13,164.52	11,806.58	2.34	2.34	1.93



Managed Account Fair Market Value & Analytics

For the Month Ending **August 31, 2017**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst at Mkt	YTM
Corporate Note												
HOME DEPOT INC CORP NOTES	DTD 06/05/2017 1.800% 06/05/2020	437076BO4	1,800,000.00	NEW ACCT		100.47	1,808,384.40	9,428.40	9,347.13	2.67	2.67	1.63
AMERICAN HONDA FINANCE CORP NOTES	DTD 07/20/2017 1.950% 07/20/2020	02665WBT7	845,000.00	BARCLAYS		100.25	847,099.83	2,953.28	2,921.68	2.79	2.79	1.86
AMERICAN HONDA FINANCE CORP NOTES	DTD 07/20/2017 1.950% 07/20/2020	02665WBT7	3,155,000.00	MKTX		100.25	3,162,840.18	6,010.28	6,071.14	2.79	2.79	1.86
MICROSOFT CORP NOTES	DTD 11/03/2015 2.000% 11/03/2020	594918BG8	1,515,000.00	NEW ACCT		100.86	1,527,997.19	14,209.19	13,780.04	3.04	3.04	1.72
IBM CORP NOTES	DTD 02/19/2016 2.250% 02/19/2021	459200JF9	3,123,000.00	TD		101.13	3,158,208.70	18,313.27	18,831.44	3.32	3.32	1.91
EXXON MOBIL CORPORATE NOTES	DTD 03/03/2016 2.222% 03/01/2021	30231GAV4	1,415,000.00	NEW ACCT	02/01/21	101.26	1,432,814.85	17,814.85	17,814.85	3.32	3.24	1.85
JP MORGAN CHASE & CO CORP NT (CALLABLE)	DTD 03/01/2016 2.550% 03/01/2021	46625HQJ2	2,000,000.00	NOMURA	02/01/21	101.28	2,025,576.00	15,276.00	15,632.02	3.29	3.22	2.17
EXXON MOBIL CORPORATE NOTES	DTD 03/03/2016 2.222% 03/01/2021	30231GAV4	3,078,000.00	NEW ACCT	02/01/21	101.26	3,116,752.02	(15,205.32)	(892.96)	3.32	3.24	1.85
STATE STREET CORP NOTES	DTD 05/19/2016 1.950% 05/19/2021	857477AV5	150,000.00	NEW ACCT		99.69	149,536.65	(605.85)	(581.18)	3.55	3.55	2.04
STATE STREET CORP NOTES	DTD 05/19/2016 1.950% 05/19/2021	857477AV5	2,230,000.00	NEW ACCT		99.69	2,223,111.53	(5,728.87)	(6,015.94)	3.55	3.55	2.04
MICROSOFT CORP NOTES	DTD 08/08/2016 1.550% 08/08/2021	594918BP8	855,000.00	NEW ACCT		98.60	843,005.21	(10,686.64)	(10,956.48)	3.79	3.79	1.92
MICROSOFT CORP NOTES	DTD 08/08/2016 1.550% 08/08/2021	594918BP8	2,125,000.00	NEW ACCT		98.60	2,095,188.38	(27,580.37)	(28,040.71)	3.79	3.79	1.92
PACCAR FINANCIAL CORP	DTD 08/11/2016 1.650% 08/11/2021	69371RN44	1,730,000.00	NEW ACCT		98.54	1,704,767.95	42,791.55	34,245.63	3.79	3.79	2.04
ORACLE CORP NOTES	DTD 07/07/2016 1.900% 09/15/2021	68389XBK0	4,100,000.00	NEW ACCT		99.75	4,089,713.10	81,512.10	67,680.75	3.84	3.84	1.96
JOHN DEERE CAPITAL CORP NOTES	DTD 01/06/2017 2.650% 01/06/2022	24422ETL3	875,000.00	NEW ACCT		101.98	892,339.00	15,282.75	15,446.66	4.08	4.08	2.17
JOHN DEERE CAPITAL CORP NOTES	DTD 01/06/2017 2.650% 01/06/2022	24422ETL3	1,000,000.00	NEW ACCT		101.98	1,019,816.00	16,576.00	16,841.71	4.08	4.08	2.17



Managed Account Fair Market Value & Analytics

For the Month Ending **August 31, 2017**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst at Mkt	YTM
Corporate Note											
JOHN DEERE CAPITAL CORP NOTES DTD 01/06/2017 2.650% 01/06/2022	24422ETL3	3,000,000.00	NEW ACCT		101.98	3,059,448.00	48,528.00	49,425.21	4.08	4.08	2.17
US BANCORP (CALLABLE) NOTES DTD 01/24/2017 2.625% 01/24/2022	91159HHP8	2,000,000.00	NEW ACCT	12/23/21	101.93	2,038,654.00	42,094.00	41,702.64	4.10	4.05	2.16
AMERICAN EXPRESS CREDIT CORP NOTES DTD 03/03/2017 2.700% 03/03/2022	0258M0EG0	2,000,000.00	BNP_PARI		101.93	2,038,664.00	19,344.00	19,837.94	4.17	4.17	2.25
WALT DISNEY COMPANY CORP NOTES DTD 03/06/2017 2.450% 03/04/2022	25468PDQ6	4,000,000.00	WELLS_FA		101.26	4,050,420.00	2,500.00	3,606.96	4.20	4.20	2.16
INTEL CORP NOTES DTD 05/11/2017 2.350% 05/11/2022	458140BB5	4,000,000.00	US_BANCO		101.10	4,043,908.00	41,428.00	41,469.52	4.40	4.40	2.10
APPLE INC DTD 05/11/2017 2.300% 05/11/2022	037833CO1	6,000,000.00	CSFB		100.86	6,051,342.00	59,322.00	59,078.58	4.40	4.40	2.11
UNITED PARCEL SERVICE CORP NOTES DTD 05/16/2017 2.350% 05/16/2022	911312BC9	4,000,000.00	HSBC		101.39	4,055,436.00	42,556.00	42,871.92	4.41	4.41	2.04
HOME DEPOT INC CORP NOTES DTD 06/02/2015 2.625% 06/01/2022	437076BG6	2,000,000.00	US_BANCO		102.07	2,041,350.00	11,970.00	12,722.82	4.42	4.42	2.16
Security Type Sub-Total		74,456,000.00				75,047,028.05	521,296.18	536,305.55	3.37	3.37	1.96
Commercial Paper											
BNP PARIBAS NY BRANCH COMM PAPER DTD 07/10/2017 0.000% 01/08/2018	09659CA81	12,000,000.00	BNP_PARI		99.51	11,940,768.00	27,044.67	2,258.04	0.35	0.35	1.37
CREDIT AGRICOLE CIB NY COMM PAPER DTD 07/06/2017 0.000% 01/08/2018	22533UA86	12,000,000.00	CREDAG		99.52	11,942,496.00	25,756.00	1,836.00	0.35	0.35	1.33
BANK OF MONTREAL CHICAGO COMM PAPER DTD 07/10/2017 0.000% 01/08/2018	06366HA80	12,000,000.00	BMO		99.51	11,940,654.00	23,340.29	(414.84)	0.35	0.35	1.38
JP MORGAN SECURITIES LLC COMM PAPER DTD 07/12/2017 0.000% 01/09/2018	46640OA92	10,000,000.00	JPM_CHAS		99.51	9,950,770.00	22,270.00	2,408.90	0.36	0.36	1.36
BANK OF TOKYO MITSUBISHI UFJ LTD COMM PA DTD 07/24/2017 0.000% 03/21/2018	06538CCM1	12,000,000.00	BTM		99.19	11,902,572.00	21,772.00	2,402.04	0.55	0.55	1.46
Security Type Sub-Total		58,000,000.00				57,677,260.00	120,182.96	8,490.14	0.39	0.39	1.38



Managed Account Fair Market Value & Analytics

For the Month Ending **August 31, 2017**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst at Mkt	YTM
Certificate of Deposit											
SKANDINAV ENSKILDA BANKEN NY CD DTD 08/04/2017 1.840% 08/02/2019	83050FXT3	7,500,000.00	BARCLAYS		100.34	7,525,701.75	28,626.75	28,514.25	1.89	1.89	1.58
WESTPAC BANKING CORP NY CD DTD 08/07/2017 2.050% 08/03/2020	96121T4A3	6,735,000.00	JPM_CHAS		100.59	6,774,487.31	39,487.31	39,487.31	2.90	2.90	1.80

Security Type Sub-Total **14,235,000.00** **14,300,189.06** **68,114.06** **68,001.56** **2.37** **2.37** **1.68**

Asset-Backed Security / Collateralized Mortgage Obligation											
CHASE ISSURANCE TRUST OTHER ABS DTD 09/13/2016 1.060% 09/15/2017	161571HH0	4,140,000.00	NEW ACCT		99.98	4,139,300.34	(342.79)	(674.24)	0.04	0.04	1.49
HONDA ABS 2014-3 A3 DTD 08/20/2014 0.880% 06/15/2018	43814HAC2	13,925.60	NEW ACCT		99.98	13,923.21	0.30	(1.78)	0.04	0.41	0.92
HONDA AUTO RECEIVABLES OWNER 2017-1 A2 DTD 03/28/2017 1.420% 08/21/2018	43814TAB8	2,060,000.00	NEW ACCT		99.97	2,059,348.42	(602.35)	(616.17)	0.58	0.51	1.48
JDOT 2014-B A3 DTD 09/03/2014 1.070% 11/15/2018	477877AD6	57,000.09	NEW ACCT		99.95	56,970.52	(140.90)	(76.97)	0.16	0.57	1.16
JDOT 2014-B A3 DTD 09/03/2014 1.070% 11/15/2018	477877AD6	108,933.51	NEW ACCT		99.95	108,877.00	20.09	(22.61)	0.16	0.57	1.16
JDOT 2014-B A3 DTD 09/03/2014 1.070% 11/15/2018	477877AD6	221,667.03	NEW ACCT		99.95	221,552.03	(66.58)	(97.71)	0.16	0.57	1.16
TOYOTA ABS 2015-A A3 DTD 03/04/2015 1.120% 02/15/2019	89236WAC2	248,235.86	NEW ACCT		99.93	248,053.98	322.34	52.63	0.31	0.74	1.22
TOYOTA ABS 2015-A A3 DTD 03/04/2015 1.120% 02/15/2019	89236WAC2	592,456.26	NEW ACCT		99.93	592,022.17	(344.50)	(400.00)	0.31	0.74	1.22
JOHN DEERE ABS 2016-B A2 DTD 07/27/2016 1.090% 02/15/2019	47788NAB4	1,791,812.67	NEW ACCT		99.93	1,790,503.75	(1,199.63)	(1,252.28)	0.26	0.93	1.17
HONDA ABS 2015-2 A3 DTD 05/20/2015 1.040% 02/21/2019	43813NAC0	113,625.77	NEW ACCT		99.90	113,511.34	444.83	77.97	0.33	0.94	1.15
HONDA ABS 2015-2 A3 DTD 05/20/2015 1.040% 02/21/2019	43813NAC0	132,563.40	NEW ACCT		99.90	132,429.90	477.54	111.10	0.33	0.94	1.15
HONDA ABS 2015-2 A3 DTD 05/20/2015 1.040% 02/21/2019	43813NAC0	933,625.11	NEW ACCT		99.90	932,684.86	(796.93)	(892.56)	0.33	0.94	1.15



Managed Account Fair Market Value & Analytics

For the Month Ending **August 31, 2017**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst at Mkt	YTM
Asset-Backed Security / Collateralized Mortgage Obligation												
HONDA ABS 2016-4 A2	DTD 10/25/2016 1.040% 04/18/2019	43814RAB2	3,131,503.37	NEW ACCT		99.84	3,126,635.45	(4,780.55)	(4,814.37)	0.43	1.06	1.19
NISSAN ABS 2016-C A2A	DTD 08/10/2016 1.070% 05/15/2019	65478WAB1	1,300,846.11	NEW ACCT		100.27	1,304,413.16	3,618.31	3,596.11	0.36	1.10	0.82
TOYOTA ABS 2016-D A2A	DTD 10/12/2016 1.060% 05/15/2019	89231LAB3	2,034,191.39	NEW ACCT		99.87	2,031,571.76	(2,456.90)	(2,520.32)	0.43	1.13	1.17
TOYOTA ABS 2017-A A2A	DTD 03/15/2017 1.420% 09/15/2019	89238MAB4	2,135,000.00	NEW ACCT		99.97	2,134,439.14	(354.83)	(391.43)	0.66	1.03	1.45
JOHN DEERE ABS 2017-A A2	DTD 03/02/2017 1.500% 10/15/2019	47787XAB3	1,435,000.00	NEW ACCT		99.99	1,434,844.02	(150.24)	(151.57)	0.63	1.07	1.51
NISSAN ABS 2017-A A2A	DTD 03/28/2017 1.470% 01/15/2020	654747AB0	1,490,000.00	NEW ACCT		99.99	1,489,919.24	(73.16)	(74.41)	0.76	1.20	1.47
HONDA ABS 2016-2 A3	DTD 05/31/2016 1.390% 04/15/2020	43814QAC2	1,770,000.00	NEW ACCT		99.88	1,767,875.12	(2,090.54)	(2,103.37)	0.95	1.74	1.46
JOHN DEERE ABS 2016-A A3	DTD 03/02/2016 1.360% 04/15/2020	47788MAC4	2,450,000.00	NEW ACCT		99.86	2,446,673.39	(2,940.98)	(3,101.85)	0.82	1.81	1.43
HYUNDAI ABS 2017-B A3	DTD 08/16/2017 1.770% 01/15/2022	44932GAD7	4,185,000.00	CITIGRP		99.98	4,184,274.74	0.00	(6.49)	2.29	2.17	1.78
Security Type Sub-Total			30,345,386.17				30,329,823.54	(11,457.47)	(13,360.32)	0.72	1.12	1.40
Managed Account Sub-Total			376,836,386.17				376,849,051.63	1,548,679.24	1,155,158.83	2.57	2.60	1.59
Securities Sub-Total			\$376,836,386.17				\$376,849,051.63	\$1,548,679.24	\$1,155,158.83	2.57	2.60	1.59%
Accrued Interest							\$1,053,100.31					
Total Investments							\$377,902,151.94					



Managed Account Security Transactions & Interest

For the Month Ending **August 31, 2017**

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									
BUY										
07/28/17	08/01/17	FNMA NOTES DTD 08/01/2017 1.500% 07/30/2020	3135G0T60	7,335,000.00	(7,312,774.95)	0.00	(7,312,774.95)			
08/02/17	08/03/17	US TREASURY NOTES DTD 05/31/2016 1.375% 05/31/2021	912828R77	9,500,000.00	(9,397,207.03)	(22,841.53)	(9,420,048.56)			
08/03/17	08/04/17	SKANDINAV ENSKILDA BANKEN NY CD DTD 08/04/2017 1.840% 08/02/2019	83050FXT3	7,500,000.00	(7,497,075.00)	0.00	(7,497,075.00)			
08/03/17	08/07/17	WESTPAC BANKING CORP NY CD DTD 08/07/2017 2.050% 08/03/2020	96121T4A3	6,735,000.00	(6,735,000.00)	0.00	(6,735,000.00)			
08/09/17	08/16/17	HYUNDAI ABS 2017-B A3 DTD 08/16/2017 1.770% 01/15/2022	44932GAD7	4,185,000.00	(4,184,274.74)	0.00	(4,184,274.74)			
08/25/17	08/28/17	US TREASURY N/B DTD 02/29/2016 1.125% 02/28/2021	912828P87	6,475,000.00	(6,377,622.07)	(35,828.04)	(6,413,450.11)			
08/30/17	08/31/17	FNMA NOTES DTD 08/01/2017 1.500% 07/30/2020	3135G0T60	4,000,000.00	(3,999,760.00)	(5,000.00)	(4,004,760.00)			
08/30/17	08/31/17	US TREASURY NOTES DTD 07/31/2015 2.000% 07/31/2022	912828X08	9,000,000.00	(9,113,906.25)	(15,163.04)	(9,129,069.29)			

Transaction Type Sub-Total **54,730,000.00** **(54,617,620.04)** **(78,832.61)** **(54,696,452.65)**

INTEREST										
08/01/17	08/01/17	FREDDIE MAC GLOBAL NOTES DTD 07/30/2012 1.250% 08/01/2019	3137EADK2	3,250,000.00	0.00	20,312.50	20,312.50			
08/01/17	08/01/17	MONEY MARKET FUND	MONEY0002	0.00	0.00	3,357.29	3,357.29			
08/01/17	08/01/17	FREDDIE MAC GLOBAL NOTES DTD 07/30/2012 1.250% 08/01/2019	3137EADK2	1,100,000.00	0.00	6,875.00	6,875.00			
08/01/17	08/01/17	FREDDIE MAC GLOBAL NOTES DTD 07/30/2012 1.250% 08/01/2019	3137EADK2	1,050,000.00	0.00	6,562.50	6,562.50			
08/08/17	08/08/17	MICROSOFT CORP NOTES DTD 08/08/2016 1.550% 08/08/2021	594918BP8	2,125,000.00	0.00	16,468.75	16,468.75			
08/08/17	08/08/17	MICROSOFT CORP NOTES DTD 08/08/2016 1.550% 08/08/2021	594918BP8	855,000.00	0.00	6,626.25	6,626.25			
08/11/17	08/11/17	NISSAN ABS 2017-A A2A DTD 03/28/2017 1.470% 01/15/2020	654747AB0	1,490,000.00	0.00	1,825.25	1,825.25			
08/11/17	08/11/17	PACCAR FINANCIAL CORP DTD 08/11/2016 1.650% 08/11/2021	69371RN44	1,730,000.00	0.00	14,272.50	14,272.50			



Managed Account Security Transactions & Interest

For the Month Ending **August 31, 2017**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
INTEREST										
08/12/17	08/12/17	FHLMC REFERENCE NOTE DTD 08/12/2016 1.125% 08/12/2021	3137EAEC9	2,330,000.00	0.00	13,106.25	13,106.25			
08/12/17	08/12/17	FHLMC REFERENCE NOTE DTD 08/12/2016 1.125% 08/12/2021	3137EAEC9	4,225,000.00	0.00	23,765.63	23,765.63			
08/15/17	08/15/17	JOHN DEERE ABS 2016-A A3 DTD 03/02/2016 1.360% 04/15/2020	47788MAC4	2,450,000.00	0.00	2,776.67	2,776.67			
08/15/17	08/15/17	NISSAN ABS 2016-C A2A DTD 08/10/2016 1.070% 05/15/2019	65478WAB1	1,459,265.84	0.00	1,301.18	1,301.18			
08/15/17	08/15/17	HONDA ABS 2014-3 A3 DTD 08/20/2014 0.880% 06/15/2018	43814HAC2	75,646.34	0.00	55.47	55.47			
08/15/17	08/15/17	HONDA ABS 2016-2 A3 DTD 05/31/2016 1.390% 04/15/2020	43814QAC2	1,770,000.00	0.00	2,050.25	2,050.25			
08/15/17	08/15/17	JDOT 2014-B A3 DTD 09/03/2014 1.070% 11/15/2018	477877AD6	71,907.06	0.00	64.12	64.12			
08/15/17	08/15/17	TOYOTA ABS 2016-D A2A DTD 10/12/2016 1.060% 05/15/2019	89231LAB3	2,248,553.67	0.00	1,986.22	1,986.22			
08/15/17	08/15/17	JDOT 2014-B A3 DTD 09/03/2014 1.070% 11/15/2018	477877AD6	279,638.56	0.00	249.34	249.34			
08/15/17	08/15/17	JOHN DEERE ABS 2017-A A2 DTD 03/02/2017 1.500% 10/15/2019	47787XAB3	1,435,000.00	0.00	1,793.75	1,793.75			
08/15/17	08/15/17	JOHN DEERE ABS 2016-B A2 DTD 07/27/2016 1.090% 02/15/2019	47788NAB4	2,075,572.06	0.00	1,885.31	1,885.31			
08/15/17	08/15/17	JDOT 2014-B A3 DTD 09/03/2014 1.070% 11/15/2018	477877AD6	137,422.38	0.00	122.53	122.53			
08/15/17	08/15/17	TOYOTA ABS 2015-A A3 DTD 03/04/2015 1.120% 02/15/2019	89236WAC2	285,614.67	0.00	266.57	266.57			
08/15/17	08/15/17	TOYOTA ABS 2015-A A3 DTD 03/04/2015 1.120% 02/15/2019	89236WAC2	681,667.01	0.00	636.22	636.22			
08/15/17	08/15/17	TOYOTA ABS 2017-A A2A DTD 03/15/2017 1.420% 09/15/2019	89238MAB4	2,135,000.00	0.00	2,526.42	2,526.42			
08/15/17	08/15/17	BERKSHIRE HATHAWAY INC CORPORATE NOTES DTD 08/15/2016 1.300% 08/15/2019	084664CK5	1,905,000.00	0.00	12,382.50	12,382.50			



Managed Account Security Transactions & Interest

For the Month Ending **August 31, 2017**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
INTEREST										
08/15/17	08/15/17	CHASE ISSURANCE TRUST OTHER ABS DTD 09/13/2016 1.060% 09/15/2017	161571HH0	4,140,000.00	0.00	3,657.00	3,657.00			
08/17/17	08/17/17	FNMA NOTES DTD 08/19/2016 1.250% 08/17/2021	3135G0N82	6,500,000.00	0.00	40,625.00	40,625.00			
08/18/17	08/18/17	FHLB NOTES DTD 02/18/2016 1.375% 02/18/2021	3130A7CV5	5,010,000.00	0.00	34,443.75	34,443.75			
08/18/17	08/18/17	FHLB NOTES DTD 02/18/2016 1.375% 02/18/2021	3130A7CV5	1,440,000.00	0.00	9,900.00	9,900.00			
08/18/17	08/18/17	HONDA ABS 2016-4 A2 DTD 10/25/2016 1.040% 04/18/2019	43814RAB2	3,456,905.38	0.00	2,995.98	2,995.98			
08/19/17	08/19/17	IBM CORP NOTES DTD 02/19/2016 2.250% 02/19/2021	459200JF9	3,123,000.00	0.00	35,133.75	35,133.75			
08/21/17	08/21/17	HONDA ABS 2015-2 A3 DTD 05/20/2015 1.040% 02/21/2019	43813NAC0	152,138.29	0.00	131.85	131.85			
08/21/17	08/21/17	HONDA AUTO RECEIVABLES OWNER 2017-1 A2 DTD 03/28/2017 1.420% 08/21/2018	43814TAB8	2,060,000.00	0.00	2,437.67	2,437.67			
08/21/17	08/21/17	HONDA ABS 2015-2 A3 DTD 05/20/2015 1.040% 02/21/2019	43813NAC0	1,071,488.22	0.00	928.62	928.62			
08/21/17	08/21/17	HONDA ABS 2015-2 A3 DTD 05/20/2015 1.040% 02/21/2019	43813NAC0	130,404.25	0.00	113.02	113.02			
08/26/17	08/26/17	FNMA NOTES DTD 02/05/2016 1.375% 02/26/2021	3135G0J20	6,400,000.00	0.00	44,000.00	44,000.00			
08/28/17	08/28/17	FNMA NOTES DTD 02/28/2017 1.500% 02/28/2020	3135G0T29	5,890,000.00	0.00	44,175.00	44,175.00			
08/31/17	08/31/17	US TREASURY N/B DTD 02/29/2016 1.125% 02/28/2021	912828P87	6,475,000.00	0.00	36,421.88	36,421.88			
08/31/17	08/31/17	US TREASURY NOTES DTD 08/31/2015 1.375% 08/31/2020	912828L32	2,100,000.00	0.00	14,437.50	14,437.50			
08/31/17	08/31/17	US TREASURY NOTES DTD 08/31/2015 1.375% 08/31/2020	912828L32	900,000.00	0.00	6,187.50	6,187.50			
08/31/17	08/31/17	US TREASURY NOTES DTD 03/02/2015 1.750% 02/28/2022	912828J43	6,900,000.00	0.00	60,375.00	60,375.00			



Managed Account Security Transactions & Interest

For the Month Ending **August 31, 2017**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
INTEREST										
08/31/17	08/31/17	US TREASURY NOTES DTD 08/31/2015 1.375% 08/31/2020	912828L32	3,700,000.00	0.00	25,437.50	25,437.50			
08/31/17	08/31/17	US TREASURY NOTES DTD 02/28/2014 2.000% 02/28/2021	912828B90	6,000,000.00	0.00	60,000.00	60,000.00			
Transaction Type Sub-Total				100,614,223.73	0.00	562,669.49	562,669.49			
PAYDOWNS										
08/15/17	08/15/17	NISSAN ABS 2016-C A2A DTD 08/10/2016 1.070% 05/15/2019	65478WAB1	158,419.73	158,419.73	0.00	158,419.73	6.24	0.00	
08/15/17	08/15/17	JOHN DEERE ABS 2016-B A2 DTD 07/27/2016 1.090% 02/15/2019	47788NAB4	283,759.39	283,759.39	0.00	283,759.39	17.31	0.00	
08/15/17	08/15/17	TOYOTA ABS 2015-A A3 DTD 03/04/2015 1.120% 02/15/2019	89236WAC2	37,378.81	37,378.81	0.00	37,378.81	75.93	0.00	
08/15/17	08/15/17	TOYOTA ABS 2015-A A3 DTD 03/04/2015 1.120% 02/15/2019	89236WAC2	89,210.75	89,210.75	0.00	89,210.75	13.49	0.00	
08/15/17	08/15/17	JDOT 2014-B A3 DTD 09/03/2014 1.070% 11/15/2018	477877AD6	28,488.87	28,488.87	0.00	28,488.87	20.03	0.00	
08/15/17	08/15/17	JDOT 2014-B A3 DTD 09/03/2014 1.070% 11/15/2018	477877AD6	57,971.53	57,971.53	0.00	57,971.53	12.66	0.00	
08/15/17	08/15/17	JDOT 2014-B A3 DTD 09/03/2014 1.070% 11/15/2018	477877AD6	14,906.97	14,906.97	0.00	14,906.97	(29.11)	0.00	
08/15/17	08/15/17	TOYOTA ABS 2016-D A2A DTD 10/12/2016 1.060% 05/15/2019	89231LAB3	214,362.26	214,362.26	0.00	214,362.26	17.15	0.00	
08/15/17	08/15/17	TOYOTA ABS 2016-D A2A DTD 10/12/2016 1.060% 05/15/2019	89231LAB3	0.02	0.02	0.00	0.02	0.00	0.00	
08/15/17	08/15/17	HONDA ABS 2014-3 A3 DTD 08/20/2014 0.880% 06/15/2018	43814HAC2	61,720.74	61,720.74	0.00	61,720.74	11.90	0.00	
08/18/17	08/18/17	HONDA ABS 2016-4 A2 DTD 10/25/2016 1.040% 04/18/2019	43814RAB2	325,402.01	325,402.01	0.00	325,402.01	9.08	0.00	
08/21/17	08/21/17	HONDA ABS 2015-2 A3 DTD 05/20/2015 1.040% 02/21/2019	43813NAC0	137,863.11	137,863.11	0.00	137,863.11	21.16	0.00	
08/21/17	08/21/17	HONDA ABS 2015-2 A3 DTD 05/20/2015 1.040% 02/21/2019	43813NAC0	16,778.48	16,778.48	0.00	16,778.48	82.58	0.00	



Managed Account Security Transactions & Interest

For the Month Ending **August 31, 2017**

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									
PAYDOWNS										
08/21/17	08/21/17	HONDA ABS 2015-2 A3 DTD 05/20/2015 1.040% 02/21/2019	43813NAC0	19,574.89	19,574.89	0.00	19,574.89	90.23	0.00	
Transaction Type Sub-Total				1,445,837.56	1,445,837.56	0.00	1,445,837.56	348.65	0.00	
SELL										
07/28/17	08/01/17	US TREASURY NOTES DTD 05/31/2013 1.375% 05/31/2020	912828VF4	1,575,000.00	1,570,631.84	3,668.54	1,574,300.38	13,406.83	6,083.65	FIFO
07/28/17	08/01/17	US TREASURY NOTES DTD 05/31/2013 1.375% 05/31/2020	912828VF4	1,425,000.00	1,421,047.85	3,319.16	1,424,367.01	15,191.51	7,352.33	FIFO
07/28/17	08/01/17	TENNESSEE VALLEY AUTHORITY NOTES DTD 09/27/2013 1.750% 10/15/2018	880591EQ1	425,000.00	426,938.00	2,189.94	429,127.94	(187.00)	1,332.93	FIFO
07/28/17	08/01/17	TENNESSEE VALLEY AUTHORITY NOTES DTD 09/27/2013 1.750% 10/15/2018	880591EQ1	710,000.00	713,237.60	3,658.47	716,896.07	(2,122.90)	1,826.72	FIFO
07/28/17	08/01/17	TENNESSEE VALLEY AUTHORITY NOTES DTD 09/27/2013 1.750% 10/15/2018	880591EQ1	1,135,000.00	1,140,175.60	5,848.40	1,146,024.00	(3,178.00)	3,085.99	FIFO
07/28/17	08/01/17	TENNESSEE VALLEY AUTHORITY NOTES DTD 09/27/2013 1.750% 10/15/2018	880591EQ1	1,505,000.00	1,511,862.80	7,754.93	1,519,617.73	(6,245.75)	3,581.98	FIFO
08/02/17	08/03/17	US TREASURY NOTES DTD 06/15/2016 0.875% 06/15/2019	912828R85	6,500,000.00	6,444,902.34	7,614.41	6,452,516.75	(65,275.69)	(61,720.32)	FIFO
08/02/17	08/03/17	GENERAL ELECTRIC CAPITAL CORP NOTES DTD 01/14/2014 2.300% 01/14/2019	36962G7G3	500,000.00	505,200.00	606.94	505,806.94	(6,685.00)	587.48	FIFO
08/02/17	08/03/17	GENERAL ELECTRIC CAPITAL CORP NOTES DTD 01/14/2014 2.300% 01/14/2019	36962G7G3	755,000.00	762,852.00	916.49	763,768.49	7,640.60	7,788.32	FIFO
08/02/17	08/03/17	GENERAL ELECTRIC CAPITAL CORP NOTES DTD 01/14/2014 2.300% 01/14/2019	36962G7G3	1,055,000.00	1,065,972.00	1,280.65	1,067,252.65	12,955.40	11,569.89	FIFO
08/02/17	08/03/17	GENERAL ELECTRIC CAPITAL CORP NOTES DTD 01/14/2014 2.300% 01/14/2019	36962G7G3	210,000.00	212,184.00	254.92	212,438.92	(315.00)	1,081.96	FIFO
08/02/17	08/03/17	GENERAL ELECTRIC CAPITAL CORP NOTES DTD 01/14/2014 2.300% 01/14/2019	36962G7G3	490,000.00	495,096.00	594.81	495,690.81	(3,175.20)	2,409.66	FIFO



Managed Account Security Transactions & Interest

For the Month Ending **August 31, 2017**

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									
SELL										
08/02/17	08/03/17	GENERAL ELECTRIC CAPITAL CORP NOTES DTD 01/14/2014 2.300% 01/14/2019	36962G7G3	500,000.00	505,200.00	606.94	505,806.94	(2,325.00)	2,081.15	FIFO
08/02/17	08/03/17	JOHN DEERE CAPITAL CORP NOTES DTD 12/13/2013 1.950% 12/13/2018	24422ESF7	565,000.00	567,740.25	1,530.21	569,270.46	3,943.70	3,079.65	FIFO
08/02/17	08/03/17	US BANCORP NOTES (CALLABLE) DTD 11/07/2013 1.950% 11/15/2018	91159HHE3	265,000.00	266,417.75	1,119.63	267,537.38	855.95	1,266.78	FIFO
08/02/17	08/03/17	US TREASURY NOTES DTD 04/30/2012 1.250% 04/30/2019	912828ST8	1,000,000.00	998,515.63	3,226.90	1,001,742.53	4,762.28	1,384.56	FIFO
08/02/17	08/03/17	US TREASURY NOTES DTD 04/30/2012 1.250% 04/30/2019	912828ST8	3,800,000.00	3,794,359.37	12,262.23	3,806,621.60	70,198.21	22,079.61	FIFO
08/02/17	08/03/17	US TREASURY NOTES DTD 04/30/2012 1.250% 04/30/2019	912828ST8	550,000.00	549,183.59	1,774.80	550,958.39	2,963.00	793.69	FIFO
08/03/17	08/07/17	FNMA BENCHMARK NOTES DTD 04/27/2015 1.500% 06/22/2020	3135G0D75	500,000.00	500,090.00	937.50	501,027.50	(4,225.00)	(2,803.01)	FIFO
08/03/17	08/07/17	FNMA BENCHMARK NOTES DTD 04/27/2015 1.500% 06/22/2020	3135G0D75	5,900,000.00	5,901,062.00	11,062.50	5,912,124.50	77,927.20	46,674.55	FIFO
08/03/17	08/07/17	US TREASURY NOTES DTD 03/31/2015 1.375% 03/31/2020	912828J84	385,000.00	384,503.71	1,865.83	386,369.54	(873.56)	(724.66)	FIFO
08/09/17	08/16/17	FREDDIE MAC NOTES DTD 04/16/2012 1.750% 05/30/2019	3137EADG1	425,000.00	428,077.00	1,570.14	429,647.14	4,074.47	3,454.77	FIFO
08/09/17	08/16/17	FREDDIE MAC NOTES DTD 04/16/2012 1.750% 05/30/2019	3137EADG1	500,000.00	503,620.00	1,847.22	505,467.22	625.00	2,411.25	FIFO
08/09/17	08/16/17	FREDDIE MAC NOTES DTD 04/16/2012 1.750% 05/30/2019	3137EADG1	725,000.00	730,249.00	2,678.47	732,927.47	(2,152.53)	2,064.38	FIFO
08/09/17	08/16/17	FREDDIE MAC NOTES DTD 04/16/2012 1.750% 05/30/2019	3137EADG1	2,500,000.00	2,518,100.00	9,236.11	2,527,336.11	8,735.00	14,306.72	FIFO
08/25/17	08/28/17	FHLB NOTES DTD 02/18/2016 1.375% 02/18/2021	3130A7CV5	1,440,000.00	1,431,085.72	550.00	1,431,635.72	(5,271.28)	(6,350.92)	FIFO
08/25/17	08/28/17	FHLB NOTES DTD 02/18/2016 1.375% 02/18/2021	3130A7CV5	5,010,000.00	4,978,985.75	1,913.54	4,980,899.29	(10,773.85)	(16,803.44)	FIFO
08/30/17	08/31/17	HSBC USA INC DTD 12/20/2012 1.625% 01/16/2018	40428HPH9	1,500,000.00	1,500,540.00	3,046.87	1,503,586.87	5,160.00	1,228.57	FIFO



Managed Account Security Transactions & Interest

For the Month Ending **August 31, 2017**

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									
SELL										
08/30/17	08/31/17	HSBC USA INC DTD 12/20/2012 1.625% 01/16/2018	40428HPH9	2,100,000.00	2,100,756.00	4,265.63	2,105,021.63	9,954.00	1,652.01	FIFO
08/31/17	08/31/17	COOPERATIEVE RABOBANK U.A. COMM PAPER DTD 02/06/2017 0.000% 11/03/2017	21687AY31	7,565,000.00	7,547,785.42	0.00	7,547,785.42	37,757.75	(1,222.62)	FIFO
Transaction Type Sub-Total				51,515,000.00	51,476,371.22	97,202.18	51,573,573.40	163,345.14	59,553.63	
Managed Account Sub-Total					(1,695,411.26)	581,039.06	(1,114,372.20)	163,693.79	59,553.63	
Total Security Transactions					(\$1,695,411.26)	\$581,039.06	(\$1,114,372.20)	\$163,693.79	\$59,553.63	