



Consolidated Summary Statement

CITY OF STOCKTON

Portfolio Summary

Portfolio Holdings	Cash Dividends and Income	Closing Market Value
PFM Managed Account	265,974.01	375,361,822.56
State Pool	0.00	51,000,000.00
Main City Sweep Account	0.00	30,094,910.55
Idle Funds in Reserve Portfolio	0.00	464,909.63
Total	\$265,974.01	\$456,921,642.74

Investment Allocation

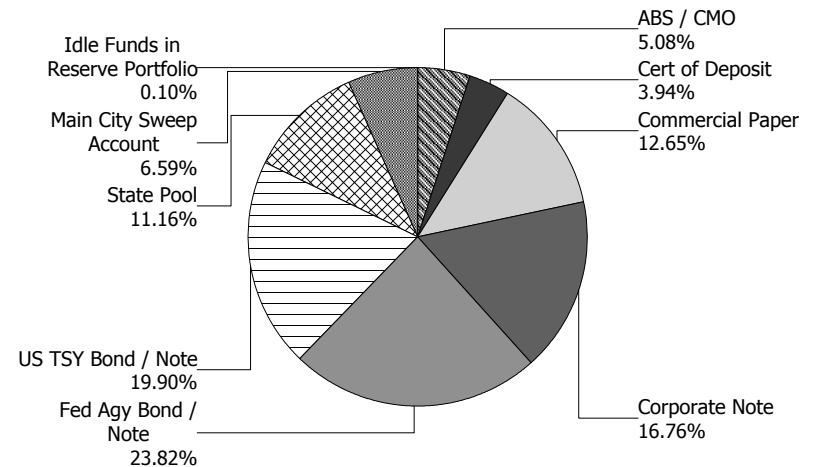
Investment Type	Closing Market Value	Percent
Asset-Backed Security / Collateralized Mortgage C	23,189,465.57	5.08
Certificate of Deposit	18,014,146.97	3.94
Commercial Paper	57,819,500.00	12.65
Corporate Note	76,559,254.90	16.76
Federal Agency Bond / Note	108,863,344.73	23.82
U.S. Treasury Bond / Note	90,916,110.39	19.90
State Pool	51,000,000.00	11.16
Main City Sweep Account	30,094,910.55	6.59
Idle Funds in Reserve Portfolio	464,909.63	0.10
Total	\$456,921,642.74	100.00%

Maturity Distribution (Fixed Income Holdings)

Portfolio Holdings	Closing Market Value	Percent
Under 30 days	81,559,820.18	17.86
31 to 60 days	0.00	0.00
61 to 90 days	45,887,744.00	10.04
91 to 180 days	11,931,756.00	2.61
181 days to 1 year	1,731,239.23	0.38
1 to 2 years	56,349,464.52	12.33
2 to 3 years	80,129,585.03	17.54
3 to 4 years	104,746,149.54	22.92
4 to 5 years	74,585,884.24	16.32
Over 5 years	0.00	0.00
Total	\$456,921,642.74	100.00%

Weighted Average Days to Maturity 807

Sector Allocation





Managed Account Summary Statement

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

CITY OF STOCKTON RESERVE PORTFOLIO

Transaction Summary - Managed Account

Opening Market Value	\$375,735,745.62
Maturities/Calls	(1,466,832.47)
Principal Dispositions	(5,810,270.30)
Principal Acquisitions	7,451,801.00
Unsettled Trades	0.00
Change in Current Value	(548,621.29)
Closing Market Value	\$375,361,822.56

Cash Transactions Summary - Managed Account

Maturities/Calls	0.00
Sale Proceeds	5,834,310.10
Coupon/Interest/Dividend Income	267,578.80
Principal Payments	1,466,832.47
Security Purchases	(7,453,403.40)
Net Cash Contribution	(299.00)
Reconciling Transactions	0.00

Earnings Reconciliation (Cash Basis) - Managed Account

Interest/Dividends/Coupons Received	291,618.60
Less Purchased Interest Related to Interest/Coupons	(1,602.40)
Plus Net Realized Gains/Losses	(24,042.19)
Total Cash Basis Earnings	\$265,974.01

Cash Balance

Closing Cash Balance **\$464,909.63**

Earnings Reconciliation (Accrual Basis)

	Total
Ending Amortized Value of Securities	376,329,846.90
Ending Accrued Interest	1,172,535.36
Plus Proceeds from Sales	5,834,310.10
Plus Proceeds of Maturities/Calls/Principal Payments	1,466,832.47
Plus Coupons/Dividends Received	267,578.80
Less Cost of New Purchases	(7,453,403.40)
Less Beginning Amortized Value of Securities	(376,067,597.73)
Less Beginning Accrued Interest	(1,015,293.46)
Total Accrual Basis Earnings	\$534,809.04



Portfolio Summary and Statistics

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

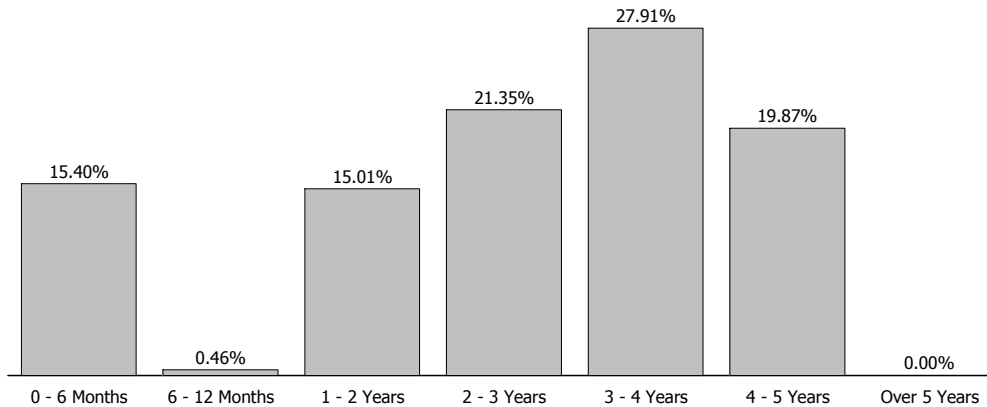
CITY OF STOCKTON RESERVE PORTFOLIO

Account Summary

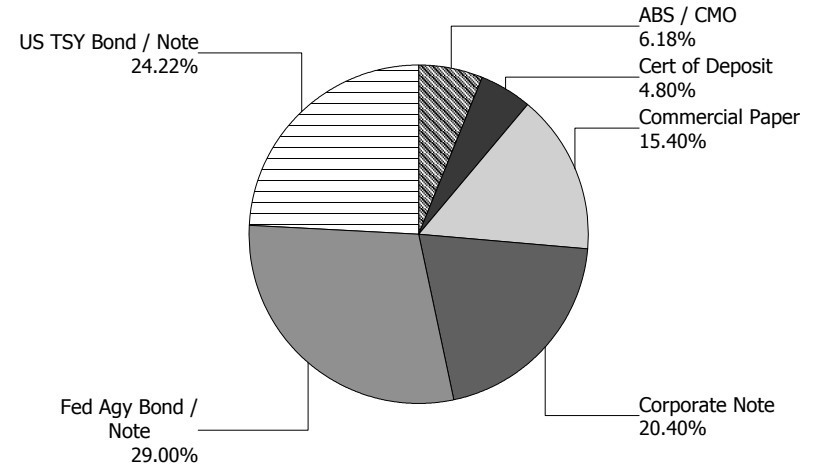
Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	92,060,000.00	90,916,110.39	24.22
Federal Agency Bond / Note	109,715,000.00	108,863,344.73	29.00
Corporate Note	76,401,000.00	76,559,254.90	20.40
Commercial Paper	58,000,000.00	57,819,500.00	15.40
Certificate of Deposit	17,995,000.00	18,014,146.97	4.80
Asset-Backed Security / Collateralized Mortgage Obligation	23,224,461.84	23,189,465.57	6.18
Managed Account Sub-Total	377,395,461.84	375,361,822.56	100.00%
Accrued Interest		1,172,535.36	
Total Portfolio	377,395,461.84	376,534,357.92	

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

Maturity Distribution



Sector Allocation



Characteristics

Yield to Maturity at Cost	1.72%
Yield to Maturity at Market	1.78%
Duration to Worst	2.53
Weighted Average Days to Maturity	982



Managed Account Issuer Summary

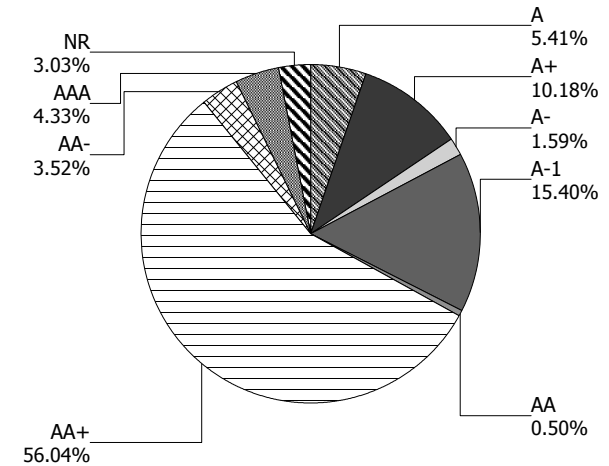
For the Month Ending **October 31, 2017**

CITY OF STOCKTON RESERVE PORTFOLIO

Issuer Summary

Issuer	Market Value of Holdings	Percent
AMERICAN EXPRESS CO	2,020,894.00	0.54
AMERICAN HONDA FINANCE	3,992,916.01	1.06
APPLE INC	6,002,400.00	1.60
BANK OF MONTREAL	11,969,688.00	3.19
BB&T CORPORATION	1,941,572.91	0.52
BERKSHIRE HATHAWAY INC	1,892,004.09	0.50
BNP PARIBAS	11,971,872.00	3.19
CISCO SYSTEMS INC	2,408,146.17	0.64
CREDIT AGRICOLE SA	11,971,524.00	3.19
DEERE & COMPANY	4,943,410.88	1.32
EXXON MOBIL CORP	4,522,078.70	1.20
FANNIE MAE	56,057,053.74	14.93
FEDERAL HOME LOAN BANKS	7,991,568.97	2.13
FREDDIE MAC	44,814,722.02	11.94
HOME DEPOT INC	3,832,373.80	1.02
HONDA AUTO RECEIVABLES	6,807,913.80	1.81
HYUNDAI AUTO RECEIVABLES	4,171,414.65	1.11
IBM CORP	3,142,168.97	0.84
INTEL CORPORATION	4,019,732.00	1.07
JOHN DEERE OWNER TRUST	5,394,995.83	1.44
JP MORGAN CHASE & CO	11,987,560.00	3.19
MICROSOFT CORP	4,439,798.67	1.18
MITSUBISHI UFJ FINANCIAL GROUP INC	15,689,977.52	4.18
NISSAN AUTO RECEIVABLES	2,486,325.88	0.66
ORACLE CORP	4,057,232.90	1.08
PACCAR FINANCIAL CORP	1,682,392.13	0.45
SKANDINAVISKA ENSKILDA BANKEN AB	7,494,187.50	2.00
STATE STREET CORPORATION	2,360,603.00	0.63
THE BANK OF NEW YORK MELLON CORPORATION	4,003,580.25	1.07
THE WALT DISNEY CORPORATION	4,032,964.00	1.07
TOYOTA MOTOR CORP	4,328,815.41	1.15
UNITED PARCEL SERVICE INC	4,008,980.00	1.07

Credit Quality (S&P Ratings)





Managed Account Issuer Summary

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

CITY OF STOCKTON RESERVE PORTFOLIO

Issuer	Market Value of Holdings	Percent
UNITED STATES TREASURY	90,916,110.39	24.23
US BANCORP	6,071,491.25	1.62
WELLS FARGO & COMPANY	5,171,615.17	1.38
WESTPAC BANKING CORP	6,761,737.95	1.80
Total	\$375,361,822.56	100.00%



Managed Account Detail of Securities Held

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

CITY OF STOCKTON RESERVE PORTFOLIO

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 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	2,524.59	593,455.60	592,523.40
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	4,207.65	987,334.82	987,539.00
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	4,207.65	998,263.62	987,539.00
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	16,304.64	3,822,223.74	3,826,713.63
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	1,329.67	1,093,500.29	1,092,308.80
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	2,919.23	2,416,307.24	2,398,114.32
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	2,961.54	2,462,682.87	2,432,869.60
US TREASURY NOTES DTD 08/31/2015 1.375% 08/31/2020	912828L32	210,000.00	AA+	Aaa	09/29/15	09/29/15	210,066.33	1.37	494.54	210,039.05	208,023.06
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	2,119.48	902,705.41	891,527.40
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	4,945.44	2,099,137.91	2,080,230.60
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	15.19	404,031.44	395,703.20
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	227.90	5,942,027.16	5,935,548.00
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	4,691.07	1,328,504.29	1,332,333.90
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	13,030.74	3,747,561.86	3,700,927.50



Managed Account Detail of Securities Held

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

CITY OF STOCKTON RESERVE PORTFOLIO

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 02/28/2014 2.000% 02/28/2021	912828B90	5,750,000.00	AA+	Aaa	04/26/16	04/26/16	5,911,513.42	1.40	19,696.13	5,862,148.40	5,787,507.25
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	12,476.00	6,382,488.24	6,332,854.33
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	7,142.86	6,379,549.67	6,379,646.00
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	34,018.85	5,797,405.52	5,786,055.24
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	54,962.43	9,403,667.53	9,348,218.50
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	7,960.60	2,729,782.69	2,725,844.80
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	6,478.02	6,460,776.36	6,362,453.85
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	20,680.94	6,790,520.12	6,844,744.80
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	45,489.13	9,110,172.06	9,001,755.00
US TREASURY NOTES DTD 09/30/2015 1.750% 09/30/2022	912828L57	5,555,000.00	AA+	Aaa	10/03/17	10/06/17	5,507,695.70	1.93	8,546.15	5,508,345.78	5,485,129.21
Security Type Sub-Total		92,060,000.00					91,265,488.99	1.66	277,430.44	91,432,631.67	90,916,110.39
Federal Agency Bond / Note											
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	3,281.25	1,043,502.92	1,043,175.00
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	3,437.50	1,094,302.84	1,092,850.00
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	10,156.25	3,217,490.09	3,228,875.00



Managed Account Detail of Securities Held

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

CITY OF STOCKTON RESERVE PORTFOLIO

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											
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	20,238.85	5,188,403.86	5,172,271.88
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	3,572.92	1,504,542.78	1,503,183.00
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	9,051.39	3,803,396.02	3,808,063.60
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	1,006.94	992,045.19	992,653.00
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	1,107.64	1,092,932.04	1,091,918.30
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	3,272.57	3,218,467.04	3,226,122.25
FREDDIE MAC AGENCY NOTE DTD 01/17/2017 1.500% 01/17/2020	3137EAEE5	7,500,000.00	AA+	Aaa	03/23/17	03/23/17	7,479,450.00	1.60	32,500.00	7,483,835.10	7,469,182.50
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	15,461.25	5,877,260.93	5,861,904.70
FHLMC AGENCY NOTES DTD 04/20/2017 1.375% 04/20/2020	3137EAFF2	6,500,000.00	AA+	Aaa	04/25/17	04/25/17	6,462,820.00	1.57	2,730.90	6,469,134.56	6,442,702.50
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	15,125.00	2,190,247.25	2,182,976.40
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	15,000.00	3,999,778.84	3,973,376.00
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	27,506.25	7,314,591.39	7,286,178.24
FHLB NOTES DTD 09/08/2017 1.375% 09/28/2020	3130ACE26	3,490,000.00	AA+	Aaa	09/07/17	09/08/17	3,478,797.10	1.48	4,398.85	3,479,318.02	3,447,537.17
FHLB NOTES DTD 09/08/2017 1.375% 09/28/2020	3130ACE26	4,600,000.00	AA+	Aaa	09/15/17	09/15/17	4,571,526.00	1.58	5,797.92	4,572,692.42	4,544,031.80



Managed Account Detail of Securities Held

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

CITY OF STOCKTON RESERVE PORTFOLIO

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 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	2,516.67	401,337.17	396,673.20
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	37,750.00	5,928,278.82	5,950,098.00
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	15,888.89	6,392,090.82	6,302,592.00
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	5,752.19	2,316,623.52	2,267,898.51
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	10,430.47	4,193,109.53	4,112,391.08
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	16,701.39	6,472,436.43	6,343,558.00
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	1,054.17	1,144,389.45	1,127,098.90
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	41,244.44	6,395,806.27	6,401,017.60
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	45,600.00	6,487,181.70	6,491,705.60
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	9,682.29	7,149,060.28	7,103,310.50
Security Type Sub-Total		109,715,000.00					109,217,755.35	1.64	360,265.99	109,422,255.28	108,863,344.73
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	708.33	200,297.28	201,097.80
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	920.83	259,877.88	261,427.14
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	2,284.38	646,333.85	648,540.41



Managed Account Detail of Securities Held

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

CITY OF STOCKTON RESERVE PORTFOLIO

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	645,000.00	AA-	A1	03/04/14	03/04/14	648,379.80	2.01	2,284.38	645,935.70	648,540.41
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	2,284.38	645,277.52	648,540.41
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	22.00	60,136.85	60,339.00
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	210.83	576,178.40	578,248.75
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	212.67	579,672.38	583,277.00
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	297.00	809,612.54	814,576.50
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	733.33	2,013,659.96	2,011,300.00
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	5,228.17	1,903,889.54	1,892,004.09
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	638.89	200,523.78	201,438.00
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	958.33	299,995.01	302,157.00



Managed Account Detail of Securities Held

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CITY OF STOCKTON RESERVE PORTFOLIO

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	350,000.00	A	A1	03/21/17	03/21/17	352,520.00	2.00	1,118.06	351,887.61	352,516.50
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	2,395.83	753,243.83	755,392.50
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	2,523.61	790,459.85	795,680.10
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	5,063.19	1,584,883.90	1,596,396.15
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	2,717.36	500,000.00	501,125.50
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	2,717.36	497,128.64	501,125.50
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	3,668.44	670,932.97	676,519.43
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	8,152.08	1,501,535.42	1,503,376.50
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	10,787.92	1,983,748.89	1,989,468.24
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	13,140.00	1,799,093.95	1,797,697.80
AMERICAN HONDA FINANCE CORP NOTES DTD 07/20/2017 1.950% 07/20/2020	02665WBT7	845,000.00	A+	A2	07/17/17	07/20/17	844,146.55	1.98	4,622.85	844,224.41	843,503.51
AMERICAN HONDA FINANCE CORP NOTES DTD 07/20/2017 1.950% 07/20/2020	02665WBT7	3,155,000.00	A+	A2	07/19/17	07/24/17	3,156,829.90	1.93	17,260.48	3,156,670.35	3,149,412.50
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	14,981.67	1,514,256.94	1,518,081.51



Managed Account Detail of Securities Held

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CITY OF STOCKTON RESERVE PORTFOLIO

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											
BRANCH BANKING & TRUST CORP NOTES DTD 10/26/2017 2.150% 02/01/2021	05531FAZ6	1,945,000.00	A-	A2	10/23/17	10/26/17	1,944,105.30	2.17	580.80	1,944,107.63	1,941,572.91
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	14,053.50	3,138,614.50	3,142,168.97
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	5,240.22	1,415,000.00	1,424,157.88
JP MORGAN CHASE & CO CORP NT (CALLABLE) DTD 03/01/2016 2.550% 03/01/2021	46625HQJ2	2,000,000.00	A-	A3	07/06/17	07/11/17	2,010,300.00	2.40	8,500.00	2,009,476.60	2,012,900.00
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	11,398.86	3,115,763.15	3,097,920.82
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	1,316.25	150,112.73	148,777.50
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	19,568.25	2,229,165.18	2,211,825.50
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	3,055.44	854,004.43	838,277.91
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	7,593.92	2,123,302.00	2,083,439.25
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	6,343.33	1,672,923.01	1,682,392.13
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	9,953.89	4,025,110.22	4,057,232.90
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	7,407.12	876,823.60	887,278.88
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	8,465.28	1,002,866.20	1,014,033.00
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	25,395.83	3,009,658.47	3,042,099.00



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CITY OF STOCKTON RESERVE PORTFOLIO

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Corporate Note											
US 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	14,145.83	1,997,060.76	2,023,750.00
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	8,700.00	2,018,141.68	2,020,894.00
WALT DISNEY COMPANY CORP NOTES DTD 03/06/2017 2.450% 03/04/2022	25468PDO6	4,000,000.00	A+	A2	07/14/17	07/19/17	4,047,920.00	2.18	15,516.67	4,045,159.92	4,032,964.00
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	44,388.89	4,002,386.04	4,019,732.00
APPLE INC CORP NOTE DTD 05/11/2017 2.300% 05/11/2022	037833CQ1	6,000,000.00	AA+	Aa1	07/10/17	07/13/17	5,992,020.00	2.33	65,166.67	5,992,567.62	6,002,400.00
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	43,083.33	4,012,157.24	4,008,980.00
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	21,875.00	2,027,655.70	2,034,676.00
Security Type Sub-Total		76,401,000.00					76,469,837.17	2.18	447,681.45	76,451,514.13	76,559,254.90
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	11,967,586.68	11,971,872.00
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	11,968,719.96	11,971,524.00
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	11,968,935.48	11,969,688.00
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	9,972,591.70	9,974,660.00
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	11,930,466.60	11,931,756.00



Managed Account Detail of Securities Held

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

CITY OF STOCKTON RESERVE PORTFOLIO

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
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Commercial Paper

Security Type Sub-Total		58,000,000.00					57,557,077.04	1.43	0.00	57,808,300.42	57,819,500.00
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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	34,116.67	7,497,432.60	7,494,187.50
BANK TOKYO MITSUBISHI UFJ LTD LT CD DTD 09/27/2017 2.070% 09/25/2019	06539RGM3	3,760,000.00	A+	A1	09/25/17	09/27/17	3,760,000.00	2.07	7,567.00	3,760,000.00	3,758,221.52
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	32,215.75	6,735,000.00	6,761,737.95

Security Type Sub-Total		17,995,000.00					17,992,075.00	1.97	73,899.42	17,992,432.60	18,014,146.97
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Asset-Backed Security / Collateralized Mortgage Obligation

HONDA AUTO RECEIVABLES OWNER 2017-1 A2 DTD 03/28/2017 1.420% 08/21/2018	43814TAB8	1,732,257.28	NR	Aaa	03/21/17	03/28/17	1,732,215.88	1.42	683.28	1,732,232.20	1,731,239.23
JDOT 2014-B A3 DTD 09/03/2014 1.070% 11/15/2018	477877AD6	30,917.17	NR	Aaa	05/08/15	05/08/15	30,977.55	0.96	14.70	30,939.80	30,908.01
JDOT 2014-B A3 DTD 09/03/2014 1.070% 11/15/2018	477877AD6	59,086.15	NR	Aaa	07/28/15	07/28/15	59,044.60	1.11	28.10	59,069.97	59,068.64
JDOT 2014-B A3 DTD 09/03/2014 1.070% 11/15/2018	477877AD6	120,233.44	NR	Aaa	08/26/14	09/03/14	120,207.18	1.08	57.18	120,225.19	120,197.81
TOYOTA ABS 2015-A A3 DTD 03/04/2015 1.120% 02/15/2019	89236WAC2	176,484.16	AAA	Aaa	11/17/15	11/17/15	176,125.68	1.24	87.85	176,335.44	176,388.43
TOYOTA ABS 2015-A A3 DTD 03/04/2015 1.120% 02/15/2019	89236WAC2	421,208.86	AAA	Aaa	02/24/15	03/04/15	421,145.17	1.13	209.67	421,187.24	420,980.40
JOHN DEERE ABS 2016-B A2 DTD 07/27/2016 1.090% 02/15/2019	47788NAB4	1,306,180.16	NR	Aaa	07/19/16	07/27/16	1,306,100.49	1.09	632.77	1,306,144.12	1,305,353.74
HONDA ABS 2015-2 A3 DTD 05/20/2015 1.040% 02/21/2019	43813NAC0	81,124.46	AAA	NR	06/25/15	06/25/15	80,725.17	1.22	23.44	81,004.32	81,034.69



Managed Account Detail of Securities Held

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

CITY OF STOCKTON RESERVE PORTFOLIO

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											
HONDA ABS 2015-2 A3 DTD 05/20/2015 1.040% 02/21/2019	43813NAC0	94,645.21	AAA	NR	12/01/15	12/01/15	94,208.95	1.23	27.34	94,492.47	94,540.48
HONDA ABS 2015-2 A3 DTD 05/20/2015 1.040% 02/21/2019	43813NAC0	666,572.68	AAA	NR	05/13/15	05/20/15	666,470.35	1.05	192.57	666,542.90	665,835.05
HONDA ABS 2016-4 A2 DTD 10/25/2016 1.040% 04/18/2019	43814RAB2	2,472,740.60	AAA	NR	10/18/16	10/25/16	2,472,671.61	1.04	928.65	2,472,703.19	2,469,175.16
NISSAN ABS 2016-C A2A DTD 08/10/2016 1.070% 05/15/2019	65478WAB1	998,466.90	NR	Aaa	08/02/16	08/10/16	998,427.56	1.07	474.83	998,447.04	997,453.66
TOYOTA ABS 2016-D A2A DTD 10/12/2016 1.060% 05/15/2019	89231LAB3	1,599,544.77	AAA	Aaa	10/04/16	10/12/16	1,599,416.81	1.06	753.56	1,599,475.38	1,597,675.06
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	2,134,843.80	2,133,771.52
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	1,434,995.92	1,434,089.06
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	973.47	1,489,994.10	1,488,872.22
HONDA ABS 2016-2 A3 DTD 05/31/2016 1.390% 04/15/2020	43814QAC2	1,770,000.00	NR	Aaa	05/24/16	05/31/16	1,769,965.66	1.39	1,093.47	1,769,980.09	1,766,089.19
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	2,449,792.00	2,445,378.57
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	3,292.20	4,184,307.63	4,171,414.65
Security Type Sub-Total		23,224,461.84					23,221,372.40	1.37	13,258.06	23,222,712.80	23,189,465.57
Managed Account Sub-Total		377,395,461.84					375,723,605.95	1.72	1,172,535.36	376,329,846.90	375,361,822.56



Managed Account Detail of Securities Held

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

CITY OF STOCKTON RESERVE PORTFOLIO

Securities Sub-Total	\$377,395,461.84	\$375,723,605.95	1.72%	\$1,172,535.36	\$376,329,846.90	\$375,361,822.56
Accrued Interest						\$1,172,535.36
Total Investments						\$376,534,357.92



Managed Account Fair Market Value & Analytics

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

CITY OF STOCKTON RESERVE PORTFOLIO

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 11/30/2012 1.000% 11/30/2019	912828UB4	600,000.00	NEW ACCT		98.75	592,523.40	7,146.39	(932.20)	2.04	2.04	1.61
US TREASURY NOTES	DTD 11/30/2012 1.000% 11/30/2019	912828UB4	1,000,000.00	NEW ACCT		98.75	987,539.00	14,020.03	204.18	2.04	2.04	1.61
US TREASURY NOTES	DTD 11/30/2012 1.000% 11/30/2019	912828UB4	1,000,000.00	NEW ACCT		98.75	987,539.00	(9,339.35)	(10,724.62)	2.04	2.04	1.61
US TREASURY NOTES	DTD 11/30/2012 1.000% 11/30/2019	912828UB4	3,875,000.00	NEW ACCT		98.75	3,826,713.63	74,459.45	4,489.89	2.04	2.04	1.61
US TREASURY NOTES	DTD 03/31/2015 1.375% 03/31/2020	912828J84	1,100,000.00	NEW ACCT		99.30	1,092,308.80	3,863.71	(1,191.49)	2.36	2.36	1.67
US TREASURY NOTES	DTD 03/31/2015 1.375% 03/31/2020	912828J84	2,415,000.00	NEW ACCT		99.30	2,398,114.32	(19,252.16)	(18,192.92)	2.36	2.36	1.67
US TREASURY NOTES	DTD 03/31/2015 1.375% 03/31/2020	912828J84	2,450,000.00	NEW ACCT		99.30	2,432,869.60	(38,480.40)	(29,813.27)	2.36	2.36	1.67
US TREASURY NOTES	DTD 08/31/2015 1.375% 08/31/2020	912828L32	210,000.00	NEW ACCT		99.06	208,023.06	(2,043.27)	(2,015.99)	2.76	2.76	1.72
US TREASURY NOTES	DTD 08/31/2015 1.375% 08/31/2020	912828L32	900,000.00	NEW ACCT		99.06	891,527.40	(12,729.52)	(11,178.01)	2.76	2.76	1.72
US TREASURY NOTES	DTD 08/31/2015 1.375% 08/31/2020	912828L32	2,100,000.00	NEW ACCT		99.06	2,080,230.60	(18,299.86)	(18,907.31)	2.76	2.76	1.72
US TREASURY NOTES	DTD 10/31/2015 1.375% 10/31/2020	912828L99	400,000.00	NEW ACCT		98.93	395,703.20	(9,985.64)	(8,328.24)	2.92	2.92	1.74
US TREASURY NOTES	DTD 10/31/2015 1.375% 10/31/2020	912828L99	6,000,000.00	NEW ACCT		98.93	5,935,548.00	29,512.27	(6,479.16)	2.92	2.92	1.74
US TREASURY NOTES	DTD 01/31/2016 1.375% 01/31/2021	912828N89	1,350,000.00	NEW ACCT		98.69	1,332,333.90	9,223.91	3,829.61	3.15	3.15	1.79
US TREASURY NOTES	DTD 01/31/2016 1.375% 01/31/2021	912828N89	3,750,000.00	NEW ACCT		98.69	3,700,927.50	(45,422.96)	(46,634.36)	3.15	3.15	1.79
US TREASURY NOTES	DTD 02/28/2014 2.000% 02/28/2021	912828B90	5,750,000.00	NEW ACCT		100.65	5,787,507.25	(124,006.17)	(74,641.15)	3.20	3.20	1.80
US TREASURY N/B	DTD 02/29/2016 1.125% 02/28/2021	912828P87	6,475,000.00	BNP_PARI		97.80	6,332,854.33	(44,767.74)	(49,633.91)	3.24	3.24	1.81
US TREASURY NOTES	DTD 03/31/2016 1.250% 03/31/2021	912828Q37	6,500,000.00	NEW ACCT		98.15	6,379,646.00	30,190.61	96.33	3.32	3.32	1.81



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U.S. Treasury Bond / Note												
US TREASURY NOTES	DTD 05/31/2016 1.375% 05/31/2021	912828R77	5,880,000.00	MORGAN_S		98.40	5,786,055.24	(4,136.95)	(11,350.28)	3.45	3.45	1.84
US TREASURY NOTES	DTD 05/31/2016 1.375% 05/31/2021	912828R77	9,500,000.00	TD		98.40	9,348,218.50	(48,988.53)	(55,449.03)	3.45	3.45	1.84
US TREASURY NOTES	DTD 08/01/2016 1.125% 07/31/2021	912828S76	2,800,000.00	BARCLAYS		97.35	2,725,844.80	1,641.67	(3,937.89)	3.64	3.64	1.86
US TREASURY N/B	DTD 09/30/2016 1.125% 09/30/2021	912828T34	6,550,000.00	NEW ACCT		97.14	6,362,453.85	(76,781.00)	(98,322.51)	3.80	3.80	1.89
US TREASURY NOTES	DTD 03/02/2015 1.750% 02/28/2022	912828J43	6,900,000.00	NEW ACCT		99.20	6,844,744.80	69,514.65	54,224.68	4.14	4.14	1.94
US TREASURY NOTES	DTD 07/31/2015 2.000% 07/31/2022	912828X08	9,000,000.00	MORGAN_S		100.02	9,001,755.00	(112,151.25)	(108,417.06)	4.49	4.49	2.00
US TREASURY NOTES	DTD 09/30/2015 1.750% 09/30/2022	912828L57	5,555,000.00	HSBC		98.74	5,485,129.21	(22,566.49)	(23,216.57)	4.68	4.68	2.02
Security Type Sub-Total			92,060,000.00				90,916,110.39	(349,378.60)	(516,521.28)	3.42	3.42	1.83

Federal Agency Bond / Note												
FREDDIE MAC GLOBAL NOTES	DTD 07/30/2012 1.250% 08/01/2019	3137EADK2	1,050,000.00	NEW ACCT		99.35	1,043,175.00	8,113.35	(327.92)	1.72	1.72	1.63
FREDDIE MAC GLOBAL NOTES	DTD 07/30/2012 1.250% 08/01/2019	3137EADK2	1,100,000.00	NEW ACCT		99.35	1,092,850.00	6,911.30	(1,452.84)	1.72	1.72	1.63
FREDDIE MAC GLOBAL NOTES	DTD 07/30/2012 1.250% 08/01/2019	3137EADK2	3,250,000.00	NEW ACCT		99.35	3,228,875.00	67,535.00	11,384.91	1.72	1.72	1.63
FREDDIE MAC NOTES	DTD 07/19/2017 1.375% 08/15/2019	3137EAEH8	5,195,000.00	NOMURA		99.56	5,172,271.88	(15,091.47)	(16,131.98)	1.75	1.75	1.62
FNMA NOTES	DTD 07/28/2014 1.750% 09/12/2019	3135G0ZG1	1,500,000.00	NEW ACCT		100.21	1,503,183.00	(6,864.00)	(1,359.78)	1.82	1.82	1.63
FNMA NOTES	DTD 07/28/2014 1.750% 09/12/2019	3135G0ZG1	3,800,000.00	NEW ACCT		100.21	3,808,063.60	(562.40)	4,667.58	1.82	1.82	1.63
FREDDIE MAC GLOBAL NOTES	DTD 10/02/2012 1.250% 10/02/2019	3137EADM8	1,000,000.00	NEW ACCT		99.27	992,653.00	10,005.00	607.81	1.89	1.89	1.64
FREDDIE MAC GLOBAL NOTES	DTD 10/02/2012 1.250% 10/02/2019	3137EADM8	1,100,000.00	NEW ACCT		99.27	1,091,918.30	8,422.70	(1,013.74)	1.89	1.89	1.64



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Federal Agency Bond / Note												
FREDDIE MAC GLOBAL NOTES	DTD 10/02/2012 1.250% 10/02/2019	3137EADM8	3,250,000.00	NEW ACCT		99.27	3,226,122.25	52,887.25	7,655.21	1.89	1.89	1.64
FREDDIE MAC AGENCY NOTE	DTD 01/17/2017 1.500% 01/17/2020	3137EAE5	7,500,000.00	NEW ACCT		99.59	7,469,182.50	(10,267.50)	(14,652.60)	2.16	2.16	1.69
FNMA NOTES	DTD 02/28/2017 1.500% 02/28/2020	3135G0T29	5,890,000.00	NOMURA		99.52	5,861,904.70	(13,664.80)	(15,356.23)	2.27	2.27	1.71
FHLMC AGENCY NOTES	DTD 04/20/2017 1.375% 04/20/2020	3137EAEF2	6,500,000.00	NEW ACCT		99.12	6,442,702.50	(20,117.50)	(26,432.06)	2.41	2.41	1.74
FREDDIE MAC GLOBAL NOTES	DTD 04/04/2013 1.375% 05/01/2020	3137EADR7	2,200,000.00	NEW ACCT		99.23	2,182,976.40	946.00	(7,270.85)	2.43	2.43	1.69
FNMA NOTES	DTD 08/01/2017 1.500% 07/30/2020	3135G0T60	4,000,000.00	NOMURA		99.33	3,973,376.00	(26,384.00)	(26,402.84)	2.67	2.67	1.75
FNMA NOTES	DTD 08/01/2017 1.500% 07/30/2020	3135G0T60	7,335,000.00	BARCLAYS		99.33	7,286,178.24	(26,596.71)	(28,413.15)	2.67	2.67	1.75
FHLB NOTES	DTD 09/08/2017 1.375% 09/28/2020	3130ACE26	3,490,000.00	BARCLAYS		98.78	3,447,537.17	(31,259.93)	(31,780.85)	2.83	2.83	1.81
FHLB NOTES	DTD 09/08/2017 1.375% 09/28/2020	3130ACE26	4,600,000.00	DEUTSCHE		98.78	4,544,031.80	(27,494.20)	(28,660.62)	2.83	2.83	1.81
FNMA BENCHMARK NOTE	DTD 10/19/2015 1.500% 11/30/2020	3135G0F73	400,000.00	NEW ACCT		99.17	396,673.20	(5,370.80)	(4,663.97)	2.98	2.98	1.78
FNMA BENCHMARK NOTE	DTD 10/19/2015 1.500% 11/30/2020	3135G0F73	6,000,000.00	NEW ACCT		99.17	5,950,098.00	63,498.00	21,819.18	2.98	2.98	1.78
FNMA NOTES	DTD 02/05/2016 1.375% 02/26/2021	3135G0J20	6,400,000.00	NEW ACCT		98.48	6,302,592.00	(85,632.00)	(89,498.82)	3.22	3.22	1.85
FHLMC REFERENCE NOTE	DTD 08/12/2016 1.125% 08/12/2021	3137EAEC9	2,330,000.00	NEW ACCT		97.33	2,267,898.51	(44,952.69)	(48,725.01)	3.67	3.67	1.86
FHLMC REFERENCE NOTE	DTD 08/12/2016 1.125% 08/12/2021	3137EAEC9	4,225,000.00	NEW ACCT		97.33	4,112,391.08	(71,161.67)	(80,718.45)	3.67	3.67	1.86
FNMA NOTES	DTD 08/19/2016 1.250% 08/17/2021	3135G0N82	6,500,000.00	NEW ACCT		97.59	6,343,558.00	(121,296.50)	(128,878.43)	3.67	3.67	1.91
FANNIE MAE BENCHMARK NOTES	DTD 10/07/2016 1.375% 10/07/2021	3135G0O89	1,150,000.00	NEW ACCT		98.01	1,127,098.90	(15,897.60)	(17,290.55)	3.80	3.80	1.90
FANNIE MAE AGENCY NOTES	DTD 01/09/2017 2.000% 01/05/2022	3135G0S38	6,400,000.00	NEW ACCT		100.02	6,401,017.60	5,977.60	5,211.33	3.96	3.96	2.00



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Federal Agency Bond / Note											
FREDDIE MAC GLOBAL NOTES DTD 01/13/2012 2.375% 01/13/2022	3137EADB2	6,400,000.00	NEW ACCT		101.43	6,491,705.60	(10,483.20)	4,523.90	3.96	3.96	2.02
FANNIE MAE NOTES DTD 04/10/2017 1.875% 04/05/2022	3135G0T45	7,150,000.00	NEW ACCT		99.35	7,103,310.50	(45,609.85)	(45,749.78)	4.22	4.22	2.03
Security Type Sub-Total		109,715,000.00				108,863,344.73	(354,410.62)	(558,910.55)	2.87	2.87	1.80
Corporate Note											
CISCO SYSTEMS INC GLOBAL NOTES DTD 03/03/2014 2.125% 03/01/2019	17275RAR3	200,000.00	NEW ACCT		100.55	201,097.80	81.80	800.52	1.31	1.31	1.71
CISCO SYSTEMS INC GLOBAL NOTES DTD 03/03/2014 2.125% 03/01/2019	17275RAR3	260,000.00	NEW ACCT		100.55	261,427.14	1,866.54	1,549.26	1.31	1.31	1.71
CISCO SYSTEMS INC GLOBAL NOTES DTD 03/03/2014 2.125% 03/01/2019	17275RAR3	645,000.00	NEW ACCT		100.55	648,540.41	(1,284.19)	2,206.56	1.31	1.31	1.71
CISCO SYSTEMS INC GLOBAL NOTES DTD 03/03/2014 2.125% 03/01/2019	17275RAR3	645,000.00	NEW ACCT		100.55	648,540.41	160.61	2,604.71	1.31	1.31	1.71
CISCO SYSTEMS INC GLOBAL NOTES DTD 03/03/2014 2.125% 03/01/2019	17275RAR3	645,000.00	NEW ACCT		100.55	648,540.41	2,540.66	3,262.89	1.31	1.31	1.71
US BANCORP (CALLABLE) CORPORATE NOTES DTD 04/24/2014 2.200% 04/25/2019	91159HHH6	60,000.00	NEW ACCT	03/25/19	100.57	60,339.00	(98.40)	202.15	1.40	1.37	1.81
US BANCORP (CALLABLE) CORPORATE NOTES DTD 04/24/2014 2.200% 04/25/2019	91159HHH6	575,000.00	NEW ACCT	03/25/19	100.57	578,248.75	(632.50)	2,070.35	1.40	1.37	1.81
US BANCORP (CALLABLE) CORPORATE NOTES DTD 04/24/2014 2.200% 04/25/2019	91159HHH6	580,000.00	NEW ACCT	03/25/19	100.57	583,277.00	4,338.40	3,604.62	1.40	1.37	1.81
US BANCORP (CALLABLE) CORPORATE NOTES DTD 04/24/2014 2.200% 04/25/2019	91159HHH6	810,000.00	NEW ACCT	03/25/19	100.57	814,576.50	5,832.00	4,963.96	1.40	1.37	1.81
US BANCORP (CALLABLE) CORPORATE NOTES DTD 04/24/2014 2.200% 04/25/2019	91159HHH6	2,000,000.00	NEW ACCT	03/25/19	100.57	2,011,300.00	(18,300.00)	(2,359.96)	1.40	1.37	1.81



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Corporate Note												
BERKSHIRE HATHAWAY INC CORPORATE NOTES	DTD 08/15/2016 1.300% 08/15/2019	084664CK5	1,905,000.00	NEW ACCT		99.32	1,892,004.09	(11,148.06)	(11,885.45)	1.75	1.75	1.69
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	100.72	201,438.00	252.00	914.22	1.77	1.73	1.90
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	100.72	302,157.00	2,172.00	2,161.99	1.77	1.73	1.90
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	100.72	352,516.50	(3.50)	628.89	1.77	1.73	1.90
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	100.72	755,392.50	(2,452.50)	2,148.67	1.77	1.73	1.90
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	100.72	795,680.10	4,463.50	5,220.25	1.77	1.73	1.90
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	100.72	1,596,396.15	11,697.30	11,512.25	1.77	1.73	1.90
WELLS FARGO & CO CORP BONDS	DTD 02/02/2015 2.150% 01/30/2020	94974BGF1	500,000.00	NEW ACCT		100.23	501,125.50	1,125.50	1,125.50	2.18	2.18	2.05
WELLS FARGO & CO CORP BONDS	DTD 02/02/2015 2.150% 01/30/2020	94974BGF1	500,000.00	NEW ACCT		100.23	501,125.50	6,770.50	3,996.86	2.18	2.18	2.05
WELLS FARGO & CO CORP BONDS	DTD 02/02/2015 2.150% 01/30/2020	94974BGF1	675,000.00	NEW ACCT		100.23	676,519.43	9,619.43	5,586.46	2.18	2.18	2.05
WELLS FARGO & CO CORP BONDS	DTD 02/02/2015 2.150% 01/30/2020	94974BGF1	1,500,000.00	NEW ACCT		100.23	1,503,376.50	1,456.50	1,841.08	2.18	2.18	2.05
WELLS FARGO & CO CORP BONDS	DTD 02/02/2015 2.150% 01/30/2020	94974BGF1	1,985,000.00	NEW ACCT		100.23	1,989,468.24	7,167.84	5,719.35	2.18	2.18	2.05
HOME DEPOT INC CORP NOTES	DTD 06/05/2017 1.800% 06/05/2020	437076BQ4	1,800,000.00	NEW ACCT		99.87	1,797,697.80	(1,258.20)	(1,396.15)	2.51	2.51	1.85



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Corporate Note											
AMERICAN HONDA FINANCE CORP NOTES DTD 07/20/2017 1.950% 07/20/2020	02665WBT7	845,000.00	BARCLAYS		99.82	843,503.51	(643.04)	(720.90)	2.62	2.62	2.02
AMERICAN HONDA FINANCE CORP NOTES DTD 07/20/2017 1.950% 07/20/2020	02665WBT7	3,155,000.00	MKTX		99.82	3,149,412.50	(7,417.40)	(7,257.85)	2.62	2.62	2.02
MICROSOFT CORP NOTES DTD 11/03/2015 2.000% 11/03/2020	594918BG8	1,515,000.00	NEW ACCT	10/03/20	100.20	1,518,081.51	4,293.51	3,824.57	2.86	2.80	1.93
BRANCH BANKING & TRUST CORP NOTES DTD 10/26/2017 2.150% 02/01/2021	05531FAZ6	1,945,000.00	MORGAN_S	01/01/21	99.82	1,941,572.91	(2,532.39)	(2,534.72)	3.12	3.12	2.21
IBM CORP NOTES DTD 02/19/2016 2.250% 02/19/2021	459200JF9	3,123,000.00	TD		100.61	3,142,168.97	2,273.54	3,554.47	3.15	3.15	2.06
EXXON MOBIL CORPORATE NOTES DTD 03/03/2016 2.222% 03/01/2021	30231GAV4	1,415,000.00	NEW ACCT	02/01/21	100.65	1,424,157.88	9,157.88	9,157.88	3.17	3.11	2.02
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	100.65	2,012,900.00	2,600.00	3,423.40	3.14	3.09	2.35
EXXON MOBIL CORPORATE NOTES DTD 03/03/2016 2.222% 03/01/2021	30231GAV4	3,078,000.00	NEW ACCT	02/01/21	100.65	3,097,920.82	(34,036.52)	(17,842.33)	3.17	3.11	2.02
STATE STREET CORP NOTES DTD 05/19/2016 1.950% 05/19/2021	857477AV5	150,000.00	NEW ACCT		99.19	148,777.50	(1,365.00)	(1,335.23)	3.38	3.38	2.19
STATE STREET CORP NOTES DTD 05/19/2016 1.950% 05/19/2021	857477AV5	2,230,000.00	NEW ACCT		99.19	2,211,825.50	(17,014.90)	(17,339.68)	3.38	3.38	2.19
MICROSOFT CORP NOTES DTD 08/08/2016 1.550% 08/08/2021	594918BP8	855,000.00	NEW ACCT	07/08/21	98.04	838,277.91	(15,413.94)	(15,726.52)	3.63	3.62	2.09
MICROSOFT CORP NOTES DTD 08/08/2016 1.550% 08/08/2021	594918BP8	2,125,000.00	NEW ACCT	07/08/21	98.04	2,083,439.25	(39,329.50)	(39,862.75)	3.63	3.62	2.09
PACCAR FINANCIAL CORP DTD 08/11/2016 1.650% 08/11/2021	69371RN44	1,730,000.00	NEW ACCT		97.25	1,682,392.13	20,415.73	9,469.12	3.62	3.62	2.42
ORACLE CORP NOTES DTD 07/07/2016 1.900% 09/15/2021	68389XBK0	4,100,000.00	NEW ACCT	08/15/21	98.96	4,057,232.90	49,031.90	32,122.68	3.71	3.70	2.18
JOHN DEERE CAPITAL CORP NOTES DTD 01/06/2017 2.650% 01/06/2022	24422ETL3	875,000.00	NEW ACCT		101.40	887,278.88	10,222.63	10,455.28	3.91	3.91	2.30
JOHN DEERE CAPITAL CORP NOTES DTD 01/06/2017 2.650% 01/06/2022	24422ETL3	1,000,000.00	NEW ACCT		101.40	1,014,033.00	10,793.00	11,166.80	3.91	3.91	2.30



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Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	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		101.40	3,042,099.00	31,179.00	32,440.53	3.91	3.91	2.30
US BANCORP (CALLABLE) NOTES DTD 01/24/2017 2.625% 01/24/2022	91159HHP8	2,000,000.00	NEW ACCT	12/23/21	101.19	2,023,750.00	27,190.00	26,689.24	3.95	3.88	2.33
AMERICAN EXPRESS CREDIT CORP NOTES DTD 03/03/2017 2.700% 03/03/2022	0258M0EG0	2,000,000.00	BNP_PARI	01/31/22	101.04	2,020,894.00	1,574.00	2,752.32	4.04	3.98	2.44
WALT DISNEY COMPANY CORP NOTES DTD 03/06/2017 2.450% 03/04/2022	25468PDQ6	4,000,000.00	WELLS_FA		100.82	4,032,964.00	(14,956.00)	(12,195.92)	4.09	4.09	2.25
INTEL CORP NOTES DTD 05/11/2017 2.350% 05/11/2022	458140BB5	4,000,000.00	US_BANCO	04/11/22	100.49	4,019,732.00	17,252.00	17,345.96	4.22	4.15	2.23
APPLE INC CORP NOTE DTD 05/11/2017 2.300% 05/11/2022	037833CO1	6,000,000.00	CSFB	04/11/22	100.04	6,002,400.00	10,380.00	9,832.38	4.23	4.23	2.29
UNITED PARCEL SERVICE CORP NOTES DTD 05/16/2017 2.350% 05/16/2022	911312BC9	4,000,000.00	HSBC	04/16/22	100.22	4,008,980.00	(3,900.00)	(3,177.24)	4.24	4.17	2.30
HOME DEPOT INC CORP NOTES DTD 06/02/2015 2.625% 06/01/2022	437076BG6	2,000,000.00	US_BANCO	05/01/22	101.73	2,034,676.00	5,296.00	7,020.30	4.25	4.18	2.22
Security Type Sub-Total		76,401,000.00				76,559,254.90	89,417.73	107,740.77	3.21	3.19	2.12
Commercial Paper											
BNP PARIBAS NY BRANCH COMM PAPER DTD 07/10/2017 0.000% 01/08/2018	09659CA81	12,000,000.00	BNP_PARI		99.77	11,971,872.00	58,148.67	4,285.32	0.19	0.19	1.23
CREDIT AGRICOLE CIB NY COMM PAPER DTD 07/06/2017 0.000% 01/08/2018	22533UA86	12,000,000.00	CREDAG		99.76	11,971,524.00	54,784.00	2,804.04	0.19	0.19	1.24
BANK OF MONTREAL CHICAGO COMM PAPER DTD 07/10/2017 0.000% 01/08/2018	06366HA80	12,000,000.00	BMO		99.75	11,969,688.00	52,374.29	752.52	0.19	0.19	1.32
JP MORGAN SECURITIES LLC COMM PAPER DTD 07/12/2017 0.000% 01/09/2018	466400A92	10,000,000.00	JPM_CHAS		99.75	9,974,660.00	46,160.00	2,068.30	0.19	0.19	1.31
BANK OF TOKYO MITSUBISHI UFJ LTD COMM PA DTD 07/24/2017 0.000% 03/21/2018	06538CCM1	12,000,000.00	BTM		99.43	11,931,756.00	50,956.00	1,289.40	0.38	0.38	1.46
Security Type Sub-Total		58,000,000.00				57,819,500.00	262,422.96	11,199.58	0.23	0.23	1.31



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Certificate of Deposit											
SKANDINAV ENSKILDA BANKEN NY CD DTD 08/04/2017 1.840% 08/02/2019	83050FXT3	7,500,000.00	BARCLAYS		99.92	7,494,187.50	(2,887.50)	(3,245.10)	1.73	1.73	1.62
BANK TOKYO MITSUBISHI UFJ LTD LT CD DTD 09/27/2017 2.070% 09/25/2019	06539RGM3	3,760,000.00	MITSU		99.95	3,758,221.52	(1,778.48)	(1,778.48)	1.88	1.88	1.97
WESTPAC BANKING CORP NY CD DTD 08/07/2017 2.050% 08/03/2020	96121T4A3	6,735,000.00	JPM_CHAS		100.40	6,761,737.95	26,737.95	26,737.95	2.73	2.73	1.85
Security Type Sub-Total		17,995,000.00				18,014,146.97	22,071.97	21,714.37	2.14	2.14	1.78
Asset-Backed Security / Collateralized Mortgage Obligation											
HONDA AUTO RECEIVABLES OWNER 2017-1 A2 DTD 03/28/2017 1.420% 08/21/2018	43814TAB8	1,732,257.28	NEW ACCT		99.94	1,731,239.23	(976.65)	(992.97)	0.50	0.43	1.56
JDOT 2014-B A3 DTD 09/03/2014 1.070% 11/15/2018	477877AD6	30,917.17	NEW ACCT		99.97	30,908.01	(69.54)	(31.79)	0.11	0.50	1.13
JDOT 2014-B A3 DTD 09/03/2014 1.070% 11/15/2018	477877AD6	59,086.15	NEW ACCT		99.97	59,068.64	24.04	(1.33)	0.11	0.50	1.13
JDOT 2014-B A3 DTD 09/03/2014 1.070% 11/15/2018	477877AD6	120,233.44	NEW ACCT		99.97	120,197.81	(9.37)	(27.38)	0.11	0.50	1.13
TOYOTA ABS 2015-A A3 DTD 03/04/2015 1.120% 02/15/2019	89236WAC2	176,484.16	NEW ACCT		99.95	176,388.43	262.75	52.99	0.23	0.66	1.20
TOYOTA ABS 2015-A A3 DTD 03/04/2015 1.120% 02/15/2019	89236WAC2	421,208.86	NEW ACCT		99.95	420,980.40	(164.77)	(206.84)	0.23	0.66	1.20
JOHN DEERE ABS 2016-B A2 DTD 07/27/2016 1.090% 02/15/2019	47788NAB4	1,306,180.16	NEW ACCT		99.94	1,305,353.74	(746.75)	(790.38)	0.23	0.81	1.17
HONDA ABS 2015-2 A3 DTD 05/20/2015 1.040% 02/21/2019	43813NAC0	81,124.46	NEW ACCT		99.89	81,034.69	309.52	30.37	0.26	0.82	1.17
HONDA ABS 2015-2 A3 DTD 05/20/2015 1.040% 02/21/2019	43813NAC0	94,645.21	NEW ACCT		99.89	94,540.48	331.53	48.01	0.26	0.82	1.17
HONDA ABS 2015-2 A3 DTD 05/20/2015 1.040% 02/21/2019	43813NAC0	666,572.68	NEW ACCT		99.89	665,835.05	(635.30)	(707.85)	0.26	0.82	1.17
HONDA ABS 2016-4 A2 DTD 10/25/2016 1.040% 04/18/2019	43814RAB2	2,472,740.60	NEW ACCT		99.86	2,469,175.16	(3,496.45)	(3,528.03)	0.37	0.93	1.19



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Security Type/Description	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst at Mkt	YTM
Asset-Backed Security / Collateralized Mortgage Obligation											
NISSAN ABS 2016-C A2A DTD 08/10/2016 1.070% 05/15/2019	65478WAB1	998,466.90	NEW ACCT		99.90	997,453.66	(973.90)	(993.38)	0.30	0.98	1.17
TOYOTA ABS 2016-D A2A DTD 10/12/2016 1.060% 05/15/2019	89231LAB3	1,599,544.77	NEW ACCT		99.88	1,597,675.06	(1,741.75)	(1,800.32)	0.33	1.00	1.18
TOYOTA ABS 2017-A A2A DTD 03/15/2017 1.420% 09/15/2019	89238MAB4	2,135,000.00	NEW ACCT		99.94	2,133,771.52	(1,022.45)	(1,072.28)	0.47	0.95	1.48
JOHN DEERE ABS 2017-A A2 DTD 03/02/2017 1.500% 10/15/2019	47787XAB3	1,435,000.00	NEW ACCT		99.94	1,434,089.06	(905.20)	(906.86)	0.67	0.99	1.56
NISSAN ABS 2017-A A2A DTD 03/28/2017 1.470% 01/15/2020	654747AB0	1,490,000.00	NEW ACCT		99.92	1,488,872.22	(1,120.18)	(1,121.88)	0.67	1.11	1.54
HONDA ABS 2016-2 A3 DTD 05/31/2016 1.390% 04/15/2020	43814OAC2	1,770,000.00	NEW ACCT		99.78	1,766,089.19	(3,876.47)	(3,890.90)	0.80	1.61	1.53
JOHN DEERE ABS 2016-A A3 DTD 03/02/2016 1.360% 04/15/2020	47788MAC4	2,450,000.00	NEW ACCT		99.81	2,445,378.57	(4,235.80)	(4,413.43)	0.80	1.68	1.47
HYUNDAI ABS 2017-B A3 DTD 08/16/2017 1.770% 01/15/2022	44932GAD7	4,185,000.00	CITIGRP		99.68	4,171,414.65	(12,860.09)	(12,892.98)	2.00	2.09	1.93
Security Type Sub-Total		23,224,461.84				23,189,465.57	(31,906.83)	(33,247.23)	0.77	1.23	1.47
Managed Account Sub-Total		377,395,461.84				375,361,822.56	(361,783.39)	(968,024.34)	2.50	2.53	1.78
Securities Sub-Total		\$377,395,461.84				\$375,361,822.56	(\$361,783.39)	(\$968,024.34)	2.50	2.53	1.78%
Accrued Interest						\$1,172,535.36					
Total Investments						\$376,534,357.92					



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Transaction Type					Principal	Accrued		Realized G/L	Realized G/L	Sale
Trade	Settle	Security Description	CUSIP	Par	Proceeds	Interest	Total	Cost	Amort Cost	Method
BUY										
10/03/17	10/06/17	US TREASURY NOTES DTD 09/30/2015 1.750% 09/30/2022	912828L57	5,555,000.00	(5,507,695.70)	(1,602.40)	(5,509,298.10)			
10/23/17	10/26/17	BRANCH BANKING & TRUST CORP NOTES DTD 10/26/2017 2.150% 02/01/2021	05531FAZ6	1,945,000.00	(1,944,105.30)	0.00	(1,944,105.30)			
Transaction Type Sub-Total				7,500,000.00	(7,451,801.00)	(1,602.40)	(7,453,403.40)			
INTEREST										
10/02/17	10/02/17	FREDDIE MAC GLOBAL NOTES DTD 10/02/2012 1.250% 10/02/2019	3137EADM8	1,100,000.00	0.00	6,875.00	6,875.00			
10/02/17	10/02/17	FREDDIE MAC GLOBAL NOTES DTD 10/02/2012 1.250% 10/02/2019	3137EADM8	3,250,000.00	0.00	20,312.50	20,312.50			
10/02/17	10/02/17	MONEY MARKET FUND	MONEY0002	0.00	0.00	445.18	445.18			
10/02/17	10/02/17	FREDDIE MAC GLOBAL NOTES DTD 10/02/2012 1.250% 10/02/2019	3137EADM8	1,000,000.00	0.00	6,250.00	6,250.00			
10/05/17	10/05/17	FANNIE MAE NOTES DTD 04/10/2017 1.875% 04/05/2022	3135G0T45	7,150,000.00	0.00	65,169.27	65,169.27			
10/07/17	10/07/17	FANNIE MAE BENCHMARK NOTES DTD 10/07/2016 1.375% 10/07/2021	3135G0Q89	1,150,000.00	0.00	7,906.25	7,906.25			
10/15/17	10/15/17	HONDA ABS 2016-2 A3 DTD 05/31/2016 1.390% 04/15/2020	43814OAC2	1,770,000.00	0.00	2,050.25	2,050.25			
10/15/17	10/15/17	HYUNDAI ABS 2017-B A3 DTD 08/16/2017 1.770% 01/15/2022	44932GAD7	4,185,000.00	0.00	6,172.88	6,172.88			
10/15/17	10/15/17	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			
10/15/17	10/15/17	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			
10/15/17	10/15/17	JDOT 2014-B A3 DTD 09/03/2014 1.070% 11/15/2018	477877AD6	171,219.14	0.00	152.67	152.67			
10/15/17	10/15/17	JDOT 2014-B A3 DTD 09/03/2014 1.070% 11/15/2018	477877AD6	44,027.78	0.00	39.26	39.26			
10/15/17	10/15/17	NISSAN ABS 2016-C A2A DTD 08/10/2016 1.070% 05/15/2019	65478WAB1	1,141,765.01	0.00	1,018.07	1,018.07			



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Transaction Type					Principal	Accrued		Realized G/L	Realized G/L	Sale
Trade	Settle	Security Description	CUSIP	Par	Proceeds	Interest	Total	Cost	Amort Cost	Method
INTEREST										
10/15/17	10/15/17	TOYOTA ABS 2015-A A3 DTD 03/04/2015 1.120% 02/15/2019	89236WAC2	502,814.96	0.00	469.29	469.29			
10/15/17	10/15/17	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			
10/15/17	10/15/17	JOHN DEERE ABS 2016-B A2 DTD 07/27/2016 1.090% 02/15/2019	47788NAB4	1,549,853.41	0.00	1,407.78	1,407.78			
10/15/17	10/15/17	JDOT 2014-B A3 DTD 09/03/2014 1.070% 11/15/2018	477877AD6	84,141.98	0.00	75.03	75.03			
10/15/17	10/15/17	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			
10/15/17	10/15/17	TOYOTA ABS 2016-D A2A DTD 10/12/2016 1.060% 05/15/2019	89231LAB3	1,808,248.96	0.00	1,597.29	1,597.29			
10/15/17	10/15/17	TOYOTA ABS 2015-A A3 DTD 03/04/2015 1.120% 02/15/2019	89236WAC2	210,676.66	0.00	196.63	196.63			
10/18/17	10/18/17	HONDA ABS 2016-4 A2 DTD 10/25/2016 1.040% 04/18/2019	43814RAB2	2,795,925.73	0.00	2,423.14	2,423.14			
10/20/17	10/20/17	FHLMC AGENCY NOTES DTD 04/20/2017 1.375% 04/20/2020	3137EAEF2	6,500,000.00	0.00	44,687.50	44,687.50			
10/21/17	10/21/17	HONDA ABS 2015-2 A3 DTD 05/20/2015 1.040% 02/21/2019	43813NAC0	96,959.02	0.00	84.03	84.03			
10/21/17	10/21/17	HONDA AUTO RECEIVABLES OWNER 2017-1 A2 DTD 03/28/2017 1.420% 08/21/2018	43814TAB8	1,910,862.90	0.00	2,261.19	2,261.19			
10/21/17	10/21/17	HONDA ABS 2015-2 A3 DTD 05/20/2015 1.040% 02/21/2019	43813NAC0	796,679.91	0.00	690.46	690.46			
10/21/17	10/21/17	HONDA ABS 2015-2 A3 DTD 05/20/2015 1.040% 02/21/2019	43813NAC0	113,118.85	0.00	98.04	98.04			
10/25/17	10/25/17	US BANCORP (CALLABLE) CORPORATE NOTES DTD 04/24/2014 2.200% 04/25/2019	91159HHH6	580,000.00	0.00	6,380.00	6,380.00			
10/25/17	10/25/17	US BANCORP (CALLABLE) CORPORATE NOTES DTD 04/24/2014 2.200% 04/25/2019	91159HHH6	2,000,000.00	0.00	22,000.00	22,000.00			



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Transaction Type					Principal	Accrued		Realized G/L	Realized G/L	Sale
Trade	Settle	Security Description	CUSIP	Par	Proceeds	Interest	Total	Cost	Amort Cost	Method
INTEREST										
10/25/17	10/25/17	US BANCORP (CALLABLE) CORPORATE NOTES DTD 04/24/2014 2.200% 04/25/2019	91159HHH6	575,000.00	0.00	6,325.00	6,325.00			
10/25/17	10/25/17	US BANCORP (CALLABLE) CORPORATE NOTES DTD 04/24/2014 2.200% 04/25/2019	91159HHH6	810,000.00	0.00	8,910.00	8,910.00			
10/25/17	10/25/17	US BANCORP (CALLABLE) CORPORATE NOTES DTD 04/24/2014 2.200% 04/25/2019	91159HHH6	60,000.00	0.00	660.00	660.00			
10/31/17	10/31/17	US TREASURY NOTES DTD 10/31/2015 1.375% 10/31/2020	912828L99	6,000,000.00	0.00	41,250.00	41,250.00			
10/31/17	10/31/17	US TREASURY NOTES DTD 10/31/2015 1.375% 10/31/2020	912828L99	400,000.00	0.00	2,750.00	2,750.00			
Transaction Type Sub-Total				55,266,294.31	0.00	267,578.80	267,578.80			
PAYDOWNS										
10/15/17	10/15/17	JOHN DEERE ABS 2016-B A2 DTD 07/27/2016 1.090% 02/15/2019	47788NAB4	243,673.25	243,673.25	0.00	243,673.25	14.86	0.00	
10/15/17	10/15/17	TOYOTA ABS 2015-A A3 DTD 03/04/2015 1.120% 02/15/2019	89236WAC2	34,192.50	34,192.50	0.00	34,192.50	69.45	0.00	
10/15/17	10/15/17	TOYOTA ABS 2015-A A3 DTD 03/04/2015 1.120% 02/15/2019	89236WAC2	81,606.10	81,606.10	0.00	81,606.10	12.34	0.00	
10/15/17	10/15/17	NISSAN ABS 2016-C A2A DTD 08/10/2016 1.070% 05/15/2019	65478WAB1	143,298.11	143,298.11	0.00	143,298.11	5.65	0.00	
10/15/17	10/15/17	JDOT 2014-B A3 DTD 09/03/2014 1.070% 11/15/2018	477877AD6	13,110.61	13,110.61	0.00	13,110.61	(25.61)	0.00	
10/15/17	10/15/17	JDOT 2014-B A3 DTD 09/03/2014 1.070% 11/15/2018	477877AD6	25,055.83	25,055.83	0.00	25,055.83	17.62	0.00	
10/15/17	10/15/17	JDOT 2014-B A3 DTD 09/03/2014 1.070% 11/15/2018	477877AD6	50,985.70	50,985.70	0.00	50,985.70	11.14	0.00	
10/15/17	10/15/17	TOYOTA ABS 2016-D A2A DTD 10/12/2016 1.060% 05/15/2019	89231LAB3	208,704.19	208,704.19	0.00	208,704.19	16.70	0.00	
10/18/17	10/18/17	HONDA ABS 2016-4 A2 DTD 10/25/2016 1.040% 04/18/2019	43814RAB2	323,185.13	323,185.13	0.00	323,185.13	9.02	0.00	



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Transaction Type					Principal	Accrued		Realized G/L	Realized G/L	Sale
Trade	Settle	Security Description	CUSIP	Par	Proceeds	Interest	Total	Cost	Amort Cost	Method
PAYDOWNS										
10/21/17	10/21/17	HONDA ABS 2015-2 A3 DTD 05/20/2015 1.040% 02/21/2019	43813NAC0	15,834.56	15,834.56	0.00	15,834.56	77.94	0.00	
10/21/17	10/21/17	HONDA ABS 2015-2 A3 DTD 05/20/2015 1.040% 02/21/2019	43813NAC0	18,473.64	18,473.64	0.00	18,473.64	85.15	0.00	
10/21/17	10/21/17	HONDA ABS 2015-2 A3 DTD 05/20/2015 1.040% 02/21/2019	43813NAC0	130,107.23	130,107.23	0.00	130,107.23	19.97	0.00	
10/21/17	10/21/17	HONDA AUTO RECEIVABLES OWNER 2017-1 A2 DTD 03/28/2017 1.420% 08/21/2018	43814TAB8	178,605.62	178,605.62	0.00	178,605.62	4.27	0.00	
Transaction Type Sub-Total				1,466,832.47	1,466,832.47	0.00	1,466,832.47	318.50	0.00	
SELL										
10/03/17	10/06/17	US TREASURY NOTES DTD 07/31/2012 0.875% 07/31/2019	912828TH3	1,505,000.00	1,489,773.63	2,397.57	1,492,171.20	(4,884.54)	(9,680.04)	FIFO
10/03/17	10/06/17	FNMA NOTES DTD 05/12/2014 1.750% 06/20/2019	3135G0ZE6	1,600,000.00	1,607,376.00	8,244.44	1,615,620.44	(8,792.00)	322.75	FIFO
10/03/17	10/06/17	FNMA NOTES DTD 05/12/2014 1.750% 06/20/2019	3135G0ZE6	2,450,000.00	2,461,294.50	12,624.31	2,473,918.81	(5,488.00)	4,812.61	FIFO
10/23/17	10/26/17	US TREASURY NOTES DTD 02/28/2014 2.000% 02/28/2021	912828B90	250,000.00	251,826.17	773.48	252,599.65	(5,196.15)	(3,073.60)	FIFO
Transaction Type Sub-Total				5,805,000.00	5,810,270.30	24,039.80	5,834,310.10	(24,360.69)	(7,618.28)	
Managed Account Sub-Total					(174,698.23)	290,016.20	115,317.97	(24,042.19)	(7,618.28)	
Total Security Transactions					(\$174,698.23)	\$290,016.20	\$115,317.97	(\$24,042.19)	(\$7,618.28)	