



Consolidated Summary Statement

CITY OF STOCKTON

Portfolio Summary

| Portfolio Holdings | Cash Dividends and Income | Closing Market Value |
|---------------------------------|---------------------------|-------------------------|
| PFM Managed Account | 469,648.70 | 375,735,745.62 |
| State Pool | 0.00 | 40,000,000.00 |
| Main City Sweep Account | 0.00 | 41,932,688.24 |
| Idle Funds in Reserve Portfolio | 0.00 | 349,890.66 |
| Total | \$469,648.70 | \$458,018,324.52 |

Investment Allocation

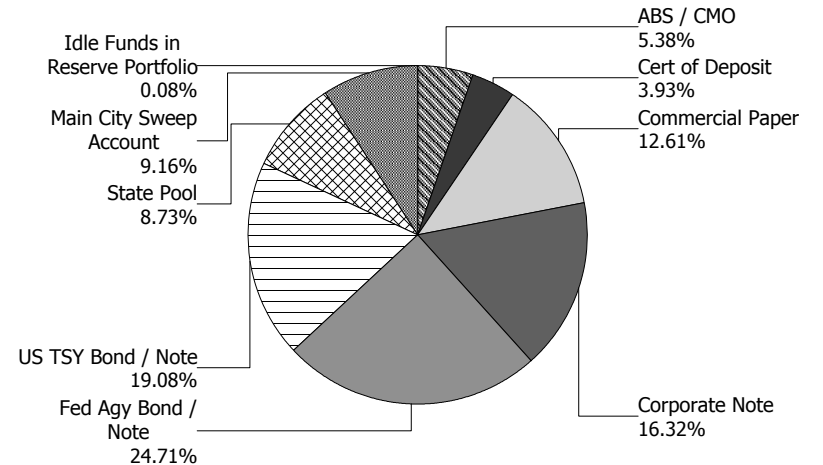
| Investment Type | Closing Market Value | Percent |
|---|-------------------------|----------------|
| Asset-Backed Security / Collateralized Mortgage C | 24,663,483.53 | 5.38 |
| Certificate of Deposit | 18,019,603.66 | 3.93 |
| Commercial Paper | 57,745,174.80 | 12.61 |
| Corporate Note | 74,738,920.65 | 16.32 |
| Federal Agency Bond / Note | 113,170,882.37 | 24.71 |
| U.S. Treasury Bond / Note | 87,397,680.61 | 19.08 |
| State Pool | 40,000,000.00 | 8.73 |
| Main City Sweep Account | 41,932,688.24 | 9.16 |
| Idle Funds in Reserve Portfolio | 349,890.66 | 0.08 |
| Total | \$458,018,324.52 | 100.00% |

Maturity Distribution (Fixed Income Holdings)

| Portfolio Holdings | Closing Market Value | Percent |
|--------------------|-------------------------|----------------|
| Under 30 days | 82,282,578.90 | 17.96 |
| 31 to 60 days | 0.00 | 0.00 |
| 61 to 90 days | 0.00 | 0.00 |
| 91 to 180 days | 57,745,174.80 | 12.61 |
| 181 days to 1 year | 1,910,136.77 | 0.42 |
| 1 to 2 years | 56,485,419.85 | 12.33 |
| 2 to 3 years | 87,012,356.30 | 19.00 |
| 3 to 4 years | 95,780,759.56 | 20.91 |
| 4 to 5 years | 76,801,898.34 | 16.77 |
| Over 5 years | 0.00 | 0.00 |
| Total | \$458,018,324.52 | 100.00% |

Weighted Average Days to Maturity 815

Sector Allocation





Managed Account Summary Statement

For the Month Ending **September 30, 2017**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Transaction Summary - Managed Account

| | |
|-----------------------------|-------------------------|
| Opening Market Value | \$376,849,051.63 |
| Maturities/Calls | (5,654,091.86) |
| Principal Dispositions | (5,875,786.56) |
| Principal Acquisitions | 11,810,323.10 |
| Unsettled Trades | 0.00 |
| Change in Current Value | (1,393,750.69) |
| Closing Market Value | \$375,735,745.62 |

Cash Transactions Summary - Managed Account

| | |
|---------------------------------|-----------------|
| Maturities/Calls | 4,140,000.00 |
| Sale Proceeds | 5,889,139.60 |
| Coupon/Interest/Dividend Income | 465,392.68 |
| Principal Payments | 1,514,091.86 |
| Security Purchases | (11,811,552.96) |
| Net Cash Contribution | (16,785.76) |
| Reconciling Transactions | 0.00 |

Earnings Reconciliation (Cash Basis) - Managed Account

| | |
|---|---------------------|
| Interest/Dividends/Coupons Received | 478,745.72 |
| Less Purchased Interest Related to Interest/Coupons | (1,229.86) |
| Plus Net Realized Gains/Losses | (7,867.16) |
| Total Cash Basis Earnings | \$469,648.70 |

Cash Balance

Closing Cash Balance **\$349,890.66**

Earnings Reconciliation (Accrual Basis)

| | Total |
|--|---------------------|
| Ending Amortized Value of Securities | 376,067,597.73 |
| Ending Accrued Interest | 1,015,293.46 |
| Plus Proceeds from Sales | 5,889,139.60 |
| Plus Proceeds of Maturities/Calls/Principal Payments | 5,654,091.86 |
| Plus Coupons/Dividends Received | 465,392.68 |
| Less Cost of New Purchases | (11,811,552.96) |
| Less Beginning Amortized Value of Securities | (375,693,892.80) |
| Less Beginning Accrued Interest | (1,053,100.31) |
| Total Accrual Basis Earnings | \$532,969.26 |



Portfolio Summary and Statistics

For the Month Ending **September 30, 2017**

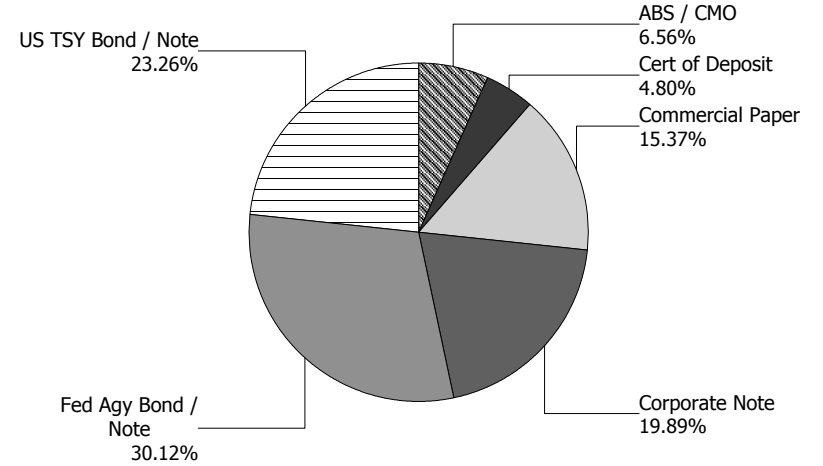
CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Account Summary

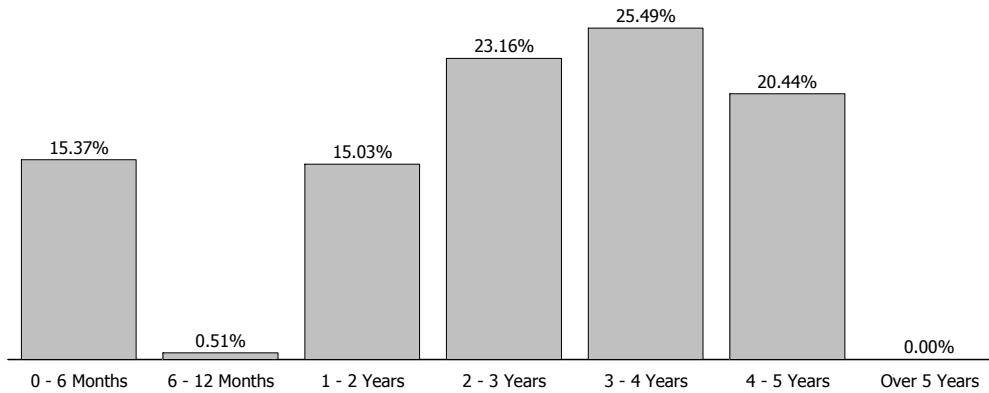
| Description | Par Value | Market Value | Percent |
|---|-----------------------|-----------------------|----------------|
| U.S. Treasury Bond / Note | 88,260,000.00 | 87,397,680.61 | 23.26 |
| Federal Agency Bond / Note | 113,765,000.00 | 113,170,882.37 | 30.12 |
| Corporate Note | 74,456,000.00 | 74,738,920.65 | 19.89 |
| Commercial Paper | 58,000,000.00 | 57,745,174.80 | 15.37 |
| Certificate of Deposit | 17,995,000.00 | 18,019,603.66 | 4.80 |
| Asset-Backed Security / Collateralized Mortgage Obligation | 24,691,294.31 | 24,663,483.53 | 6.56 |
| Managed Account Sub-Total | 377,167,294.31 | 375,735,745.62 | 100.00% |
| Accrued Interest | | 1,015,293.46 | |
| Total Portfolio | 377,167,294.31 | 376,751,039.08 | |

| | | |
|-------------------------|-------------|-------------|
| Unsettled Trades | 0.00 | 0.00 |
|-------------------------|-------------|-------------|

Sector Allocation



Maturity Distribution



Characteristics

| | |
|-----------------------------------|-------|
| Yield to Maturity at Cost | 1.71% |
| Yield to Maturity at Market | 1.72% |
| Duration to Worst | 2.56 |
| Weighted Average Days to Maturity | 993 |



Managed Account Issuer Summary

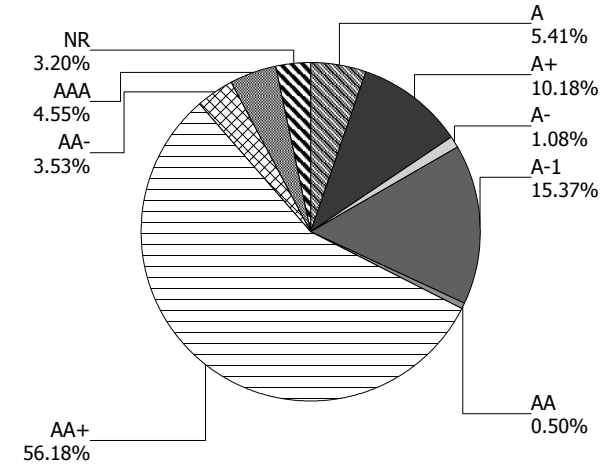
For the Month Ending **September 30, 2017**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Issuer Summary

| Issuer | Market Value of Holdings | Percent |
|---|--------------------------|---------|
| AMERICAN EXPRESS CO | 2,023,794.00 | 0.54 |
| AMERICAN HONDA FINANCE | 3,993,204.01 | 1.06 |
| APPLE INC | 6,023,550.00 | 1.60 |
| BANK OF MONTREAL | 11,954,758.80 | 3.18 |
| BERKSHIRE HATHAWAY INC | 1,891,386.87 | 0.50 |
| BNP PARIBAS | 11,955,864.00 | 3.18 |
| CISCO SYSTEMS INC | 2,413,079.87 | 0.64 |
| CREDIT AGRICOLE SA | 11,956,332.00 | 3.18 |
| DEERE & COMPANY | 4,940,417.63 | 1.31 |
| EXXON MOBIL CORP | 4,526,940.12 | 1.20 |
| FANNIE MAE | 60,256,399.37 | 16.05 |
| FEDERAL HOME LOAN BANKS | 8,012,611.06 | 2.13 |
| FREDDIE MAC | 44,901,871.94 | 11.96 |
| HOME DEPOT INC | 3,833,103.80 | 1.02 |
| HONDA AUTO RECEIVABLES | 7,474,346.05 | 1.99 |
| HYUNDAI AUTO RECEIVABLES | 4,176,977.36 | 1.11 |
| IBM CORP | 3,132,475.18 | 0.83 |
| INTEL CORPORATION | 4,028,564.00 | 1.07 |
| JOHN DEERE OWNER TRUST | 5,728,399.17 | 1.52 |
| JP MORGAN CHASE & CO | 11,982,876.00 | 3.19 |
| MICROSOFT CORP | 4,451,032.84 | 1.18 |
| MITSUBISHI UFJ FINANCIAL GROUP INC | 15,674,144.32 | 4.18 |
| NISSAN AUTO RECEIVABLES | 2,630,364.63 | 0.70 |
| ORACLE CORP | 4,070,082.30 | 1.08 |
| PACCAR FINANCIAL CORP | 1,691,365.64 | 0.45 |
| SKANDINAVISKA ENSKILDA BANKEN AB | 7,493,175.00 | 1.99 |
| STATE STREET CORPORATION | 2,364,034.96 | 0.63 |
| THE BANK OF NEW YORK MELLON CORPORATION | 4,005,838.05 | 1.07 |
| THE WALT DISNEY CORPORATION | 4,046,760.00 | 1.08 |
| TOYOTA MOTOR CORP | 4,653,396.32 | 1.24 |
| UNITED PARCEL SERVICE INC | 4,031,676.00 | 1.07 |
| UNITED STATES TREASURY | 87,397,680.61 | 23.27 |

Credit Quality (S&P Ratings)





Managed Account Issuer Summary

For the Month Ending **September 30, 2017**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

| Issuer | Market Value of Holdings | Percent |
|-----------------------|-------------------------------------|----------------|
| US BANCORP | 6,077,635.78 | 1.62 |
| WELLS FARGO & COMPANY | 5,173,983.60 | 1.38 |
| WESTPAC BANKING CORP | 6,767,624.34 | 1.80 |
| Total | \$375,735,745.62 | 100.00% |



Managed Account Detail of Securities Held

For the Month Ending **September 30, 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 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 | 2,218.65 | 1,499,412.60 | 1,489,302.85 |
| 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 | 2,016.39 | 593,193.87 | 593,671.80 |
| 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 | 3,360.66 | 986,828.84 | 989,453.00 |
| 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 | 3,360.66 | 998,193.80 | 989,453.00 |
| 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 | 13,022.54 | 3,820,116.52 | 3,834,130.38 |
| 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 | 41.55 | 1,093,274.63 | 1,094,887.20 |
| 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 | 91.23 | 2,416,352.76 | 2,403,775.08 |
| 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 | 92.55 | 2,463,125.34 | 2,438,612.40 |
| 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 | 247.27 | 210,040.22 | 208,556.25 |
| 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 | 1,059.74 | 902,785.95 | 893,812.50 |
| 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 | 2,472.72 | 2,099,112.27 | 2,085,562.50 |
| 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 | 2,301.63 | 404,142.80 | 396,687.60 |
| 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 | 34,524.46 | 5,940,444.42 | 5,950,314.00 |
| 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 | 3,127.38 | 1,327,963.38 | 1,335,708.90 |



Managed Account Detail of Securities Held

For the Month Ending **September 30, 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 | 8,687.16 | 3,747,500.03 | 3,710,302.50 |
| 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 | 10,276.24 | 6,119,969.28 | 6,057,654.00 |
| 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 | 6,238.00 | 6,380,166.37 | 6,348,536.78 |
| 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 | 223.21 | 6,376,626.04 | 6,394,628.50 |
| 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 | 27,170.90 | 5,795,510.46 | 5,800,525.92 |
| 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 | 43,898.57 | 9,401,442.25 | 9,371,598.00 |
| 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 | 5,307.07 | 2,728,257.03 | 2,731,859.20 |
| 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 | 202.44 | 6,458,884.98 | 6,377,807.05 |
| 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 | 10,340.47 | 6,788,448.60 | 6,866,038.20 |
| 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 | 30,326.09 | 9,112,039.20 | 9,034,803.00 |
| Security Type Sub-Total | | 88,260,000.00 | | | | | 87,509,473.78 | 1.63 | 210,607.58 | 87,663,831.64 | 87,397,680.61 |
| Federal Agency Bond / Note | | | | | | | | | | | |
| 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 | 7,855.56 | 1,607,109.94 | 1,607,104.00 |
| FNMA NOTES DTD 05/12/2014 1.750% 06/20/2019 | 3135G0ZE6 | 2,450,000.00 | AA+ | Aaa | 12/15/14 | 12/15/14 | 2,466,782.50 | 1.59 | 12,028.82 | 2,456,533.95 | 2,460,878.00 |
| 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 | 2,187.50 | 1,043,197.76 | 1,045,012.50 |



Managed Account Detail of Securities Held

For the Month Ending **September 30, 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 | | | | | | | | | | | |
| 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 | 2,291.67 | 1,094,035.12 | 1,094,775.00 |
| 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 | 6,770.83 | 3,215,966.10 | 3,234,562.50 |
| 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 | 14,286.25 | 5,188,097.82 | 5,179,399.42 |
| 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 | 1,385.42 | 1,504,743.30 | 1,506,360.00 |
| 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 | 3,509.72 | 3,803,545.78 | 3,816,112.00 |
| 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 | 6,215.28 | 991,704.41 | 994,272.00 |
| 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 | 6,836.81 | 1,092,629.05 | 1,093,699.20 |
| 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 | 20,199.65 | 3,217,117.15 | 3,231,384.00 |
| FREDDIE MAC AGENCY NOTE DTD 01/17/2017 1.500% 01/17/2020 | 3137EAAE5 | 7,500,000.00 | AA+ | Aaa | 03/23/17 | 03/23/17 | 7,479,450.00 | 1.60 | 23,125.00 | 7,483,236.75 | 7,480,237.50 |
| 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 | 8,098.75 | 5,876,812.11 | 5,875,993.58 |
| 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 | 39,970.49 | 6,468,113.93 | 6,458,588.50 |
| 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 | 12,604.17 | 2,189,929.65 | 2,187,988.00 |
| 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 | 10,000.00 | 3,999,769.56 | 3,978,136.00 |
| 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 | 18,337.50 | 7,313,985.96 | 7,294,906.89 |



Managed Account Detail of Securities Held

For the Month Ending **September 30, 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 | | | | | | | | | | | |
| 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 | 399.90 | 3,479,017.74 | 3,456,614.66 |
| 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 | 527.08 | 4,571,925.83 | 4,555,996.40 |
| 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 | 2,016.67 | 401,372.50 | 397,318.80 |
| 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 | 30,250.00 | 5,926,400.52 | 5,959,782.00 |
| 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 | 8,555.56 | 6,391,896.70 | 6,321,203.20 |
| 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 | 3,567.81 | 2,316,335.58 | 2,270,780.72 |
| 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 | 6,469.53 | 4,192,423.69 | 4,117,617.40 |
| 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 | 9,930.56 | 6,471,846.16 | 6,360,315.00 |
| 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 | 7,642.71 | 1,144,273.90 | 1,128,293.75 |
| 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 | 30,577.78 | 6,395,726.14 | 6,416,262.40 |
| 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 | 32,933.33 | 6,488,837.50 | 6,513,555.20 |
| 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 | 63,679.69 | 7,149,040.76 | 7,133,733.75 |
| Security Type Sub-Total | | 113,765,000.00 | | | | | 113,300,705.85 | 1.64 | 392,254.04 | 113,475,625.36 | 113,170,882.37 |
| 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 | 354.17 | 200,315.65 | 201,509.80 |



Managed Account Detail of Securities Held

For the Month Ending **September 30, 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 | 460.42 | 259,870.34 | 261,962.74 |
| 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 | 1,142.19 | 646,416.30 | 649,869.11 |
| 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 | 1,142.19 | 645,993.52 | 649,869.11 |
| 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 | 1,142.19 | 645,294.66 | 649,869.11 |
| 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 | 572.00 | 60,144.83 | 60,369.06 |
| 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 | 5,481.67 | 576,247.05 | 578,536.83 |
| 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 | 5,529.33 | 579,654.34 | 583,567.58 |
| 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 | 7,722.00 | 809,591.22 | 814,982.31 |
| 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 | 19,066.67 | 2,014,460.44 | 2,012,302.00 |
| 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 | 3,164.42 | 1,903,838.37 | 1,891,386.87 |
| 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 | 255.56 | 200,547.85 | 201,551.60 |



Managed Account Detail of Securities Held

For the Month Ending **September 30, 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 | Par | Rating | Rating | Date | Date | Cost | at Cost | Cost | Value | | |
| CUSIP | | | | | | | | | | | |
| 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 | 383.33 | 299,994.79 | 302,327.40 |
| 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 | 447.22 | 351,974.63 | 352,715.30 |
| 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 | 958.33 | 753,393.25 | 755,818.50 |
| 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 | 1,009.44 | 790,480.71 | 796,128.82 |
| 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 | 2,025.28 | 1,584,878.80 | 1,597,296.43 |
| 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 | 1,821.53 | 500,000.00 | 501,355.00 |
| 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 | 1,821.53 | 497,024.98 | 501,355.00 |
| 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 | 2,459.06 | 670,786.16 | 676,829.25 |
| 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 | 5,464.58 | 1,501,591.04 | 1,504,065.00 |
| 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 | 7,231.47 | 1,983,703.62 | 1,990,379.35 |
| 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 | 10,440.00 | 1,799,065.60 | 1,801,315.80 |
| 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 | 3,249.73 | 844,201.28 | 843,564.35 |



Managed Account Detail of Securities Held

For the Month Ending **September 30, 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 | | | | | | | | | | | |
| 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 | 12,133.60 | 3,156,719.70 | 3,149,639.66 |
| 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 | 12,456.67 | 1,514,237.05 | 1,523,653.68 |
| 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 | 8,197.88 | 3,138,995.88 | 3,132,475.18 |
| 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 | 2,620.11 | 1,415,000.00 | 1,425,688.91 |
| 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 | 4,250.00 | 2,009,710.30 | 2,019,996.00 |
| 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 | 5,699.43 | 3,116,704.06 | 3,101,251.21 |
| 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 | 1,072.50 | 150,115.28 | 148,993.80 |
| 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 | 15,944.50 | 2,229,146.31 | 2,215,041.16 |
| 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 | 1,951.06 | 853,983.05 | 839,902.41 |
| 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 | 4,849.13 | 2,123,265.55 | 2,087,476.75 |
| 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 | 3,964.58 | 1,671,722.67 | 1,691,365.64 |
| 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 | 3,462.22 | 4,023,567.02 | 4,070,082.30 |
| 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 | 5,474.83 | 876,857.97 | 886,741.63 |
| 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 | 6,256.94 | 1,002,920.24 | 1,013,419.00 |



Managed Account Detail of Securities Held

For the Month Ending **September 30, 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 | 18,770.83 | 3,009,840.63 | 3,040,257.00 |
| 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 | 9,770.83 | 1,997,006.06 | 2,027,878.00 |
| 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 | 4,200.00 | 2,018,496.22 | 2,023,794.00 |
| 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 | 7,350.00 | 4,045,988.36 | 4,046,760.00 |
| 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 | 36,555.56 | 4,002,412.52 | 4,028,564.00 |
| 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 | 53,666.67 | 5,992,415.52 | 6,023,550.00 |
| 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 | 35,250.00 | 4,012,366.60 | 4,031,676.00 |
| 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 | 17,500.00 | 2,028,156.66 | 2,031,788.00 |
| Security Type Sub-Total | | 74,456,000.00 | | | | | 74,525,731.87 | 2.18 | 354,741.65 | 74,509,097.08 | 74,738,920.65 |
| 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 | 11,952,810.00 | 11,955,864.00 |
| 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 | 11,954,460.00 | 11,956,332.00 |
| 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 | 11,954,773.80 | 11,954,758.80 |
| 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 | 9,960,277.80 | 9,962,880.00 |



Managed Account Detail of Securities Held

For the Month Ending **September 30, 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 | 11,915,070.00 | 11,915,340.00 |
| Security Type Sub-Total | | 58,000,000.00 | | | | | 57,557,077.04 | 1.43 | 0.00 | 57,737,391.60 | 57,745,174.80 |
| 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 | 22,233.33 | 7,497,308.03 | 7,493,175.00 |
| 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 | 864.80 | 3,760,000.00 | 3,758,804.32 |
| 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 | 20,710.13 | 6,735,000.00 | 6,767,624.34 |
| Security Type Sub-Total | | 17,995,000.00 | | | | | 17,992,075.00 | 1.97 | 43,808.26 | 17,992,308.03 | 18,019,603.66 |
| Asset-Backed Security / Collateralized Mortgage Obligation | | | | | | | | | | | |
| HONDA AUTO RECEIVABLES OWNER 2017-1 A2 DTD 03/28/2017 1.420% 08/21/2018 | 43814TAB8 | 1,910,862.90 | NR | Aaa | 03/21/17 | 03/28/17 | 1,910,817.23 | 1.42 | 753.73 | 1,910,832.65 | 1,910,136.77 |
| JDOT 2014-B A3 DTD 09/03/2014 1.070% 11/15/2018 | 477877AD6 | 44,027.78 | NR | Aaa | 05/08/15 | 05/08/15 | 44,113.77 | 0.96 | 20.94 | 44,062.21 | 44,011.77 |
| JDOT 2014-B A3 DTD 09/03/2014 1.070% 11/15/2018 | 477877AD6 | 84,141.98 | NR | Aaa | 07/28/15 | 07/28/15 | 84,082.81 | 1.11 | 40.01 | 84,117.36 | 84,111.39 |
| JDOT 2014-B A3 DTD 09/03/2014 1.070% 11/15/2018 | 477877AD6 | 171,219.14 | NR | Aaa | 08/26/14 | 09/03/14 | 171,181.74 | 1.08 | 81.42 | 171,206.58 | 171,156.88 |
| TOYOTA ABS 2015-A A3 DTD 03/04/2015 1.120% 02/15/2019 | 89236WAC2 | 210,676.66 | AAA | Aaa | 11/17/15 | 11/17/15 | 210,248.73 | 1.24 | 104.87 | 210,488.38 | 210,555.58 |
| TOYOTA ABS 2015-A A3 DTD 03/04/2015 1.120% 02/15/2019 | 89236WAC2 | 502,814.96 | AAA | Aaa | 02/24/15 | 03/04/15 | 502,738.93 | 1.13 | 250.29 | 502,787.59 | 502,525.99 |



Managed Account Detail of Securities Held

For the Month Ending **September 30, 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 | | | | | | | | | | | | |
| JOHN DEERE ABS 2016-B A2 DTD 07/27/2016 1.090% 02/15/2019 | | 47788NAB4 | 1,549,853.41 | NR | Aaa | 07/19/16 | 07/27/16 | 1,549,758.88 | 1.09 | 750.82 | 1,549,807.57 | 1,548,877.31 |
| HONDA ABS 2015-2 A3 DTD 05/20/2015 1.040% 02/21/2019 | | 43813NAC0 | 96,959.02 | AAA | NR | 06/25/15 | 06/25/15 | 96,481.79 | 1.22 | 28.01 | 96,805.21 | 96,850.33 |
| HONDA ABS 2015-2 A3 DTD 05/20/2015 1.040% 02/21/2019 | | 43813NAC0 | 113,118.85 | AAA | NR | 12/01/15 | 12/01/15 | 112,597.44 | 1.23 | 32.68 | 112,923.32 | 112,992.04 |
| HONDA ABS 2015-2 A3 DTD 05/20/2015 1.040% 02/21/2019 | | 43813NAC0 | 796,679.91 | AAA | NR | 05/13/15 | 05/20/15 | 796,557.61 | 1.05 | 230.15 | 796,641.79 | 795,786.83 |
| HONDA ABS 2016-4 A2 DTD 10/25/2016 1.040% 04/18/2019 | | 43814RAB2 | 2,795,925.73 | AAA | NR | 10/18/16 | 10/25/16 | 2,795,847.72 | 1.04 | 1,050.03 | 2,795,880.69 | 2,791,923.08 |
| NISSAN ABS 2016-C A2A DTD 08/10/2016 1.070% 05/15/2019 | | 65478WAB1 | 1,141,765.01 | NR | Aaa | 08/02/16 | 08/10/16 | 1,141,720.02 | 1.07 | 542.97 | 1,141,740.91 | 1,140,765.74 |
| TOYOTA ABS 2016-D A2A DTD 10/12/2016 1.060% 05/15/2019 | | 89231LAB3 | 1,808,248.96 | AAA | Aaa | 10/04/16 | 10/12/16 | 1,808,104.30 | 1.06 | 851.89 | 1,808,165.64 | 1,806,166.40 |
| 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 | 2,134,837.18 | 2,134,148.35 |
| 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 | 1,434,995.75 | 1,434,467.33 |
| 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 | 1,489,993.89 | 1,489,598.89 |
| HONDA ABS 2016-2 A3 DTD 05/31/2016 1.390% 04/15/2020 | | 43814OAC2 | 1,770,000.00 | NR | Aaa | 05/24/16 | 05/31/16 | 1,769,965.66 | 1.39 | 1,093.47 | 1,769,979.29 | 1,766,657.00 |
| 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 | 2,449,783.64 | 2,445,774.49 |
| 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 | 4,184,294.37 | 4,176,977.36 |
| Security Type Sub-Total | | | 24,691,294.31 | | | | | 24,687,886.37 | 1.35 | 13,881.93 | 24,689,344.02 | 24,663,483.53 |



Managed Account Detail of Securities Held

For the Month Ending **September 30, 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 |
|---|--------------|-------------------------|-----------------------|-----------------------|-------------------|--------------------|-------------------------|--------------------|-------------------------|-------------------------|-------------------------|
| Managed Account Sub-Total | | 377,167,294.31 | | | | | 375,572,949.91 | 1.71 | 1,015,293.46 | 376,067,597.73 | 375,735,745.62 |
| Securities Sub-Total | | \$377,167,294.31 | | | | | \$375,572,949.91 | 1.71% | \$1,015,293.46 | \$376,067,597.73 | \$375,735,745.62 |
| Accrued Interest | | | | | | | | | | | \$1,015,293.46 |
| Total Investments | | | | | | | | | | | \$376,751,039.08 |



Managed Account Fair Market Value & Analytics

For the Month Ending **September 30, 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 | | 98.96 | 1,489,302.85 | (5,355.32) | (10,109.75) | 1.81 | 1.81 | 1.45 |
| US TREASURY NOTES | DTD 11/30/2012 1.000% 11/30/2019 | 912828UB4 | 600,000.00 | NEW ACCT | | 98.95 | 593,671.80 | 8,294.79 | 477.93 | 2.13 | 2.13 | 1.50 |
| US TREASURY NOTES | DTD 11/30/2012 1.000% 11/30/2019 | 912828UB4 | 1,000,000.00 | NEW ACCT | | 98.95 | 989,453.00 | 15,934.03 | 2,624.16 | 2.13 | 2.13 | 1.50 |
| US TREASURY NOTES | DTD 11/30/2012 1.000% 11/30/2019 | 912828UB4 | 1,000,000.00 | NEW ACCT | | 98.95 | 989,453.00 | (7,425.35) | (8,740.80) | 2.13 | 2.13 | 1.50 |
| US TREASURY NOTES | DTD 11/30/2012 1.000% 11/30/2019 | 912828UB4 | 3,875,000.00 | NEW ACCT | | 98.95 | 3,834,130.38 | 81,876.20 | 14,013.86 | 2.13 | 2.13 | 1.50 |
| US TREASURY NOTES | DTD 03/31/2015 1.375% 03/31/2020 | 912828J84 | 1,100,000.00 | NEW ACCT | | 99.54 | 1,094,887.20 | 6,442.11 | 1,612.57 | 2.45 | 2.45 | 1.57 |
| US TREASURY NOTES | DTD 03/31/2015 1.375% 03/31/2020 | 912828J84 | 2,415,000.00 | NEW ACCT | | 99.54 | 2,403,775.08 | (13,591.40) | (12,577.68) | 2.45 | 2.45 | 1.57 |
| US TREASURY NOTES | DTD 03/31/2015 1.375% 03/31/2020 | 912828J84 | 2,450,000.00 | NEW ACCT | | 99.54 | 2,438,612.40 | (32,737.60) | (24,512.94) | 2.45 | 2.45 | 1.57 |
| US TREASURY NOTES | DTD 08/31/2015 1.375% 08/31/2020 | 912828L32 | 210,000.00 | NEW ACCT | | 99.31 | 208,556.25 | (1,510.08) | (1,483.97) | 2.84 | 2.84 | 1.62 |
| US TREASURY NOTES | DTD 08/31/2015 1.375% 08/31/2020 | 912828L32 | 900,000.00 | NEW ACCT | | 99.31 | 893,812.50 | (10,444.42) | (8,973.45) | 2.84 | 2.84 | 1.62 |
| US TREASURY NOTES | DTD 08/31/2015 1.375% 08/31/2020 | 912828L32 | 2,100,000.00 | NEW ACCT | | 99.31 | 2,085,562.50 | (12,967.96) | (13,549.77) | 2.84 | 2.84 | 1.62 |
| US TREASURY NOTES | DTD 10/31/2015 1.375% 10/31/2020 | 912828L99 | 400,000.00 | NEW ACCT | | 99.17 | 396,687.60 | (9,001.24) | (7,455.20) | 2.99 | 2.99 | 1.65 |
| US TREASURY NOTES | DTD 10/31/2015 1.375% 10/31/2020 | 912828L99 | 6,000,000.00 | NEW ACCT | | 99.17 | 5,950,314.00 | 44,278.27 | 9,869.58 | 2.99 | 2.99 | 1.65 |
| US TREASURY NOTES | DTD 01/31/2016 1.375% 01/31/2021 | 912828N89 | 1,350,000.00 | NEW ACCT | | 98.94 | 1,335,708.90 | 12,598.91 | 7,745.52 | 3.24 | 3.24 | 1.70 |
| US TREASURY NOTES | DTD 01/31/2016 1.375% 01/31/2021 | 912828N89 | 3,750,000.00 | NEW ACCT | | 98.94 | 3,710,302.50 | (36,047.96) | (37,197.53) | 3.24 | 3.24 | 1.70 |
| US TREASURY NOTES | DTD 02/28/2014 2.000% 02/28/2021 | 912828B90 | 6,000,000.00 | NEW ACCT | | 100.96 | 6,057,654.00 | (110,881.74) | (62,315.28) | 3.29 | 3.29 | 1.71 |
| US TREASURY N/B | DTD 02/29/2016 1.125% 02/28/2021 | 912828P87 | 6,475,000.00 | BNP_PARI | | 98.05 | 6,348,536.78 | (29,085.29) | (31,629.59) | 3.33 | 3.33 | 1.72 |



Managed Account Fair Market Value & Analytics

For the Month Ending **September 30, 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 | | 98.38 | 6,394,628.50 | 45,173.11 | 18,002.46 | 3.41 | 3.41 | 1.73 |
| US TREASURY NOTES | DTD 05/31/2016 1.375% 05/31/2021 | 912828R77 | 5,880,000.00 | MORGAN_S | | 98.65 | 5,800,525.92 | 10,333.73 | 5,015.46 | 3.54 | 3.54 | 1.76 |
| US TREASURY NOTES | DTD 05/31/2016 1.375% 05/31/2021 | 912828R77 | 9,500,000.00 | TD | | 98.65 | 9,371,598.00 | (25,609.03) | (29,844.25) | 3.54 | 3.54 | 1.76 |
| US TREASURY NOTES | DTD 08/01/2016 1.125% 07/31/2021 | 912828S76 | 2,800,000.00 | BARCLAYS | | 97.57 | 2,731,859.20 | 7,656.07 | 3,602.17 | 3.72 | 3.72 | 1.78 |
| US TREASURY N/B | DTD 09/30/2016 1.125% 09/30/2021 | 912828T34 | 6,550,000.00 | NEW ACCT | | 97.37 | 6,377,807.05 | (61,427.80) | (81,077.93) | 3.89 | 3.89 | 1.81 |
| US TREASURY NOTES | DTD 03/02/2015 1.750% 02/28/2022 | 912828J43 | 6,900,000.00 | NEW ACCT | | 99.51 | 6,866,038.20 | 90,808.05 | 77,589.60 | 4.22 | 4.22 | 1.87 |
| US TREASURY NOTES | DTD 07/31/2015 2.000% 07/31/2022 | 912828XQ8 | 9,000,000.00 | MORGAN_S | | 100.39 | 9,034,803.00 | (79,103.25) | (77,236.20) | 4.57 | 4.57 | 1.92 |
| Security Type Sub-Total | | | 88,260,000.00 | | | | 87,397,680.61 | (111,793.17) | (266,151.03) | 3.40 | 3.40 | 1.73 |

| | | | | | | | | | | | | |
|-----------------------------------|----------------------------------|-----------|--------------|----------|--|--------|--------------|------------|------------|------|------|------|
| Federal Agency Bond / Note | | | | | | | | | | | | |
| FNMA NOTES | DTD 05/12/2014 1.750% 06/20/2019 | 3135G0ZE6 | 1,600,000.00 | NEW ACCT | | 100.44 | 1,607,104.00 | (9,064.00) | (5.94) | 1.68 | 1.68 | 1.49 |
| FNMA NOTES | DTD 05/12/2014 1.750% 06/20/2019 | 3135G0ZE6 | 2,450,000.00 | NEW ACCT | | 100.44 | 2,460,878.00 | (5,904.50) | 4,344.05 | 1.68 | 1.68 | 1.49 |
| FREDDIE MAC GLOBAL NOTES | DTD 07/30/2012 1.250% 08/01/2019 | 3137EADK2 | 1,050,000.00 | NEW ACCT | | 99.53 | 1,045,012.50 | 9,950.85 | 1,814.74 | 1.80 | 1.80 | 1.51 |
| FREDDIE MAC GLOBAL NOTES | DTD 07/30/2012 1.250% 08/01/2019 | 3137EADK2 | 1,100,000.00 | NEW ACCT | | 99.53 | 1,094,775.00 | 8,836.30 | 739.88 | 1.80 | 1.80 | 1.51 |
| FREDDIE MAC GLOBAL NOTES | DTD 07/30/2012 1.250% 08/01/2019 | 3137EADK2 | 3,250,000.00 | NEW ACCT | | 99.53 | 3,234,562.50 | 73,222.50 | 18,596.40 | 1.80 | 1.80 | 1.51 |
| FREDDIE MAC NOTES | DTD 07/19/2017 1.375% 08/15/2019 | 3137EAEH8 | 5,195,000.00 | NOMURA | | 99.70 | 5,179,399.42 | (7,963.93) | (8,698.40) | 1.84 | 1.84 | 1.54 |
| FNMA NOTES | DTD 07/28/2014 1.750% 09/12/2019 | 3135G0ZG1 | 1,500,000.00 | NEW ACCT | | 100.42 | 1,506,360.00 | (3,687.00) | 1,616.70 | 1.91 | 1.91 | 1.53 |
| FNMA NOTES | DTD 07/28/2014 1.750% 09/12/2019 | 3135G0ZG1 | 3,800,000.00 | NEW ACCT | | 100.42 | 3,816,112.00 | 7,486.00 | 12,566.22 | 1.91 | 1.91 | 1.53 |



Managed Account Fair Market Value & Analytics

For the Month Ending **September 30, 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 | | | | | | | | | | | | |
| FREDDIE MAC GLOBAL NOTES | DTD 10/02/2012 1.250% 10/02/2019 | 3137EADM8 | 1,000,000.00 | NEW ACCT | | 99.43 | 994,272.00 | 11,624.00 | 2,567.59 | 1.96 | 1.96 | 1.54 |
| FREDDIE MAC GLOBAL NOTES | DTD 10/02/2012 1.250% 10/02/2019 | 3137EADM8 | 1,100,000.00 | NEW ACCT | | 99.43 | 1,093,699.20 | 10,203.60 | 1,070.15 | 1.96 | 1.96 | 1.54 |
| FREDDIE MAC GLOBAL NOTES | DTD 10/02/2012 1.250% 10/02/2019 | 3137EADM8 | 3,250,000.00 | NEW ACCT | | 99.43 | 3,231,384.00 | 58,149.00 | 14,266.85 | 1.96 | 1.96 | 1.54 |
| FREDDIE MAC AGENCY NOTE | DTD 01/17/2017 1.500% 01/17/2020 | 3137EAEE5 | 7,500,000.00 | NEW ACCT | | 99.74 | 7,480,237.50 | 787.50 | (2,999.25) | 2.24 | 2.24 | 1.62 |
| FNMA NOTES | DTD 02/28/2017 1.500% 02/28/2020 | 3135G0T29 | 5,890,000.00 | NOMURA | | 99.76 | 5,875,993.58 | 424.08 | (818.53) | 2.36 | 2.36 | 1.60 |
| FHLMC AGENCY NOTES | DTD 04/20/2017 1.375% 04/20/2020 | 3137EAEF2 | 6,500,000.00 | NEW ACCT | | 99.36 | 6,458,588.50 | (4,231.50) | (9,525.43) | 2.48 | 2.48 | 1.63 |
| FREDDIE MAC GLOBAL NOTES | DTD 04/04/2013 1.375% 05/01/2020 | 3137EADR7 | 2,200,000.00 | NEW ACCT | | 99.45 | 2,187,988.00 | 5,957.60 | (1,941.65) | 2.52 | 2.52 | 1.59 |
| FNMA NOTES | DTD 08/01/2017 1.500% 07/30/2020 | 3135G0T60 | 4,000,000.00 | NOMURA | | 99.45 | 3,978,136.00 | (21,624.00) | (21,633.56) | 2.75 | 2.75 | 1.70 |
| FNMA NOTES | DTD 08/01/2017 1.500% 07/30/2020 | 3135G0T60 | 7,335,000.00 | BARCLAYS | | 99.45 | 7,294,906.89 | (17,868.06) | (19,079.07) | 2.75 | 2.75 | 1.70 |
| FHLB NOTES | DTD 09/08/2017 1.375% 09/28/2020 | 3130ACE26 | 3,490,000.00 | BARCLAYS | | 99.04 | 3,456,614.66 | (22,182.44) | (22,403.08) | 2.92 | 2.92 | 1.70 |
| FHLB NOTES | DTD 09/08/2017 1.375% 09/28/2020 | 3130ACE26 | 4,600,000.00 | DEUTSCHE | | 99.04 | 4,555,996.40 | (15,529.60) | (15,929.43) | 2.92 | 2.92 | 1.70 |
| FNMA BENCHMARK NOTE | DTD 10/19/2015 1.500% 11/30/2020 | 3135G0F73 | 400,000.00 | NEW ACCT | | 99.33 | 397,318.80 | (4,725.20) | (4,053.70) | 3.06 | 3.06 | 1.72 |
| FNMA BENCHMARK NOTE | DTD 10/19/2015 1.500% 11/30/2020 | 3135G0F73 | 6,000,000.00 | NEW ACCT | | 99.33 | 5,959,782.00 | 73,182.00 | 33,381.48 | 3.06 | 3.06 | 1.72 |
| FNMA NOTES | DTD 02/05/2016 1.375% 02/26/2021 | 3135G0J20 | 6,400,000.00 | NEW ACCT | | 98.77 | 6,321,203.20 | (67,020.80) | (70,693.50) | 3.31 | 3.31 | 1.75 |
| FHLMC REFERENCE NOTE | DTD 08/12/2016 1.125% 08/12/2021 | 3137EAEC9 | 2,330,000.00 | NEW ACCT | | 97.46 | 2,270,780.72 | (42,070.48) | (45,554.86) | 3.75 | 3.75 | 1.81 |
| FHLMC REFERENCE NOTE | DTD 08/12/2016 1.125% 08/12/2021 | 3137EAEC9 | 4,225,000.00 | NEW ACCT | | 97.46 | 4,117,617.40 | (65,935.35) | (74,806.29) | 3.75 | 3.75 | 1.81 |
| FNMA NOTES | DTD 08/19/2016 1.250% 08/17/2021 | 3135G0N82 | 6,500,000.00 | NEW ACCT | | 97.85 | 6,360,315.00 | (104,539.50) | (111,531.16) | 3.76 | 3.76 | 1.83 |



Managed Account Fair Market Value & Analytics

For the Month Ending **September 30, 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 | | 98.11 | 1,128,293.75 | (14,702.75) | (15,980.15) | 3.86 | 3.86 | 1.86 |
| FANNIE MAE AGENCY NOTES | DTD 01/09/2017 2.000% 01/05/2022 | 3135G0S38 | 6,400,000.00 | NEW ACCT | | 100.25 | 6,416,262.40 | 21,222.40 | 20,536.26 | 4.05 | 4.05 | 1.94 |
| FREDDIE MAC GLOBAL NOTES | DTD 01/13/2012 2.375% 01/13/2022 | 3137EADB2 | 6,400,000.00 | NEW ACCT | | 101.77 | 6,513,555.20 | 11,366.40 | 24,717.70 | 4.04 | 4.04 | 1.94 |
| FANNIE MAE NOTES | DTD 04/10/2017 1.875% 04/05/2022 | 3135G0T45 | 7,150,000.00 | NEW ACCT | | 99.77 | 7,133,733.75 | (15,186.60) | (15,307.01) | 4.27 | 4.27 | 1.93 |
| Security Type Sub-Total | | | 113,765,000.00 | | | | 113,170,882.37 | (129,823.48) | (304,742.99) | 2.90 | 2.90 | 1.70 |

| | | | | | | | | | | | | |
|---------------------------------------|----------------------------------|-----------|------------|----------|----------|--------|------------|----------|----------|------|------|------|
| Corporate Note | | | | | | | | | | | | |
| CISCO SYSTEMS INC GLOBAL NOTES | DTD 03/03/2014 2.125% 03/01/2019 | 17275RAR3 | 200,000.00 | NEW ACCT | | 100.75 | 201,509.80 | 493.80 | 1,194.15 | 1.39 | 1.39 | 1.58 |
| CISCO SYSTEMS INC GLOBAL NOTES | DTD 03/03/2014 2.125% 03/01/2019 | 17275RAR3 | 260,000.00 | NEW ACCT | | 100.75 | 261,962.74 | 2,402.14 | 2,092.40 | 1.39 | 1.39 | 1.58 |
| CISCO SYSTEMS INC GLOBAL NOTES | DTD 03/03/2014 2.125% 03/01/2019 | 17275RAR3 | 645,000.00 | NEW ACCT | | 100.75 | 649,869.11 | 44.51 | 3,452.81 | 1.39 | 1.39 | 1.58 |
| CISCO SYSTEMS INC GLOBAL NOTES | DTD 03/03/2014 2.125% 03/01/2019 | 17275RAR3 | 645,000.00 | NEW ACCT | | 100.75 | 649,869.11 | 1,489.31 | 3,875.59 | 1.39 | 1.39 | 1.58 |
| CISCO SYSTEMS INC GLOBAL NOTES | DTD 03/03/2014 2.125% 03/01/2019 | 17275RAR3 | 645,000.00 | NEW ACCT | | 100.75 | 649,869.11 | 3,869.36 | 4,574.45 | 1.39 | 1.39 | 1.58 |
| US BANCORP (CALLABLE) CORPORATE NOTES | DTD 04/24/2014 2.200% 04/25/2019 | 91159HHH6 | 60,000.00 | NEW ACCT | 03/25/19 | 100.62 | 60,369.06 | (68.34) | 224.23 | 1.46 | 1.44 | 1.80 |
| US BANCORP (CALLABLE) CORPORATE NOTES | DTD 04/24/2014 2.200% 04/25/2019 | 91159HHH6 | 575,000.00 | NEW ACCT | 03/25/19 | 100.62 | 578,536.83 | (344.42) | 2,289.78 | 1.46 | 1.44 | 1.80 |
| US BANCORP (CALLABLE) CORPORATE NOTES | DTD 04/24/2014 2.200% 04/25/2019 | 91159HHH6 | 580,000.00 | NEW ACCT | 03/25/19 | 100.62 | 583,567.58 | 4,628.98 | 3,913.24 | 1.46 | 1.44 | 1.80 |
| US BANCORP (CALLABLE) CORPORATE NOTES | DTD 04/24/2014 2.200% 04/25/2019 | 91159HHH6 | 810,000.00 | NEW ACCT | 03/25/19 | 100.62 | 814,982.31 | 6,237.81 | 5,391.09 | 1.46 | 1.44 | 1.80 |



Managed Account Fair Market Value & Analytics

For the Month Ending **September 30, 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 | 100.62 | 2,012,302.00 | (17,298.00) | (2,158.44) | 1.46 | 1.44 | 1.80 |
| BERKSHIRE HATHAWAY INC CORPORATE NOTES | DTD 08/15/2016 1.300% 08/15/2019 | 084664CK5 | 1,905,000.00 | NEW ACCT | | 99.29 | 1,891,386.87 | (11,765.28) | (12,451.50) | 1.84 | 1.84 | 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 | 100.78 | 201,551.60 | 365.60 | 1,003.75 | 1.85 | 1.82 | 1.89 |
| 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 | 100.78 | 302,327.40 | 2,342.40 | 2,332.61 | 1.85 | 1.82 | 1.89 |
| 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 | 100.78 | 352,715.30 | 195.30 | 740.67 | 1.85 | 1.82 | 1.89 |
| 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 | 100.78 | 755,818.50 | (2,026.50) | 2,425.25 | 1.85 | 1.82 | 1.89 |
| 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 | 100.78 | 796,128.82 | 4,912.22 | 5,648.11 | 1.85 | 1.82 | 1.89 |
| 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 | 100.78 | 1,597,296.43 | 12,597.58 | 12,417.63 | 1.85 | 1.82 | 1.89 |
| WELLS FARGO & CO CORP BONDS | DTD 02/02/2015 2.150% 01/30/2020 | 94974BGF1 | 500,000.00 | NEW ACCT | | 100.27 | 501,355.00 | 1,355.00 | 1,355.00 | 2.26 | 2.26 | 2.03 |
| WELLS FARGO & CO CORP BONDS | DTD 02/02/2015 2.150% 01/30/2020 | 94974BGF1 | 500,000.00 | NEW ACCT | | 100.27 | 501,355.00 | 7,000.00 | 4,330.02 | 2.26 | 2.26 | 2.03 |
| WELLS FARGO & CO CORP BONDS | DTD 02/02/2015 2.150% 01/30/2020 | 94974BGF1 | 675,000.00 | NEW ACCT | | 100.27 | 676,829.25 | 9,929.25 | 6,043.09 | 2.26 | 2.26 | 2.03 |
| WELLS FARGO & CO CORP BONDS | DTD 02/02/2015 2.150% 01/30/2020 | 94974BGF1 | 1,500,000.00 | NEW ACCT | | 100.27 | 1,504,065.00 | 2,145.00 | 2,473.96 | 2.26 | 2.26 | 2.03 |
| WELLS FARGO & CO CORP BONDS | DTD 02/02/2015 2.150% 01/30/2020 | 94974BGF1 | 1,985,000.00 | NEW ACCT | | 100.27 | 1,990,379.35 | 8,078.95 | 6,675.73 | 2.26 | 2.26 | 2.03 |



Managed Account Fair Market Value & Analytics

For the Month Ending **September 30, 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 | | 100.07 | 1,801,315.80 | 2,359.80 | 2,250.20 | 2.59 | 2.59 | 1.77 |
| AMERICAN HONDA FINANCE CORP NOTES DTD 07/20/2017 1.950% 07/20/2020 | 02665WBT7 | 845,000.00 | BARCLAYS | | 99.83 | 843,564.35 | (582.20) | (636.93) | 2.71 | 2.71 | 2.01 |
| AMERICAN HONDA FINANCE CORP NOTES DTD 07/20/2017 1.950% 07/20/2020 | 02665WBT7 | 3,155,000.00 | MKTX | | 99.83 | 3,149,639.66 | (7,190.24) | (7,080.04) | 2.71 | 2.71 | 2.01 |
| MICROSOFT CORP NOTES DTD 11/03/2015 2.000% 11/03/2020 | 594918BG8 | 1,515,000.00 | NEW ACCT | | 100.57 | 1,523,653.68 | 9,865.68 | 9,416.63 | 2.96 | 2.96 | 1.81 |
| IBM CORP NOTES DTD 02/19/2016 2.250% 02/19/2021 | 459200JF9 | 3,123,000.00 | TD | | 100.30 | 3,132,475.18 | (7,420.25) | (6,520.70) | 3.24 | 3.24 | 2.16 |
| EXXON MOBIL CORPORATE NOTES DTD 03/03/2016 2.222% 03/01/2021 | 30231GAV4 | 1,415,000.00 | NEW ACCT | 02/01/21 | 100.76 | 1,425,688.91 | 10,688.91 | 10,688.91 | 3.25 | 3.20 | 1.99 |
| 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 | 101.00 | 2,019,996.00 | 9,696.00 | 10,285.70 | 3.23 | 3.18 | 2.24 |
| EXXON MOBIL CORPORATE NOTES DTD 03/03/2016 2.222% 03/01/2021 | 30231GAV4 | 3,078,000.00 | NEW ACCT | 02/01/21 | 100.76 | 3,101,251.21 | (30,706.13) | (15,452.85) | 3.25 | 3.20 | 1.99 |
| STATE STREET CORP NOTES DTD 05/19/2016 1.950% 05/19/2021 | 857477AV5 | 150,000.00 | NEW ACCT | | 99.33 | 148,993.80 | (1,148.70) | (1,121.48) | 3.47 | 3.47 | 2.14 |
| STATE STREET CORP NOTES DTD 05/19/2016 1.950% 05/19/2021 | 857477AV5 | 2,230,000.00 | NEW ACCT | | 99.33 | 2,215,041.16 | (13,799.24) | (14,105.15) | 3.47 | 3.47 | 2.14 |
| MICROSOFT CORP NOTES DTD 08/08/2016 1.550% 08/08/2021 | 594918BP8 | 855,000.00 | NEW ACCT | | 98.23 | 839,902.41 | (13,789.44) | (14,080.64) | 3.71 | 3.71 | 2.03 |
| MICROSOFT CORP NOTES DTD 08/08/2016 1.550% 08/08/2021 | 594918BP8 | 2,125,000.00 | NEW ACCT | | 98.23 | 2,087,476.75 | (35,292.00) | (35,788.80) | 3.71 | 3.71 | 2.03 |
| PACCAR FINANCIAL CORP DTD 08/11/2016 1.650% 08/11/2021 | 69371RN44 | 1,730,000.00 | NEW ACCT | | 97.77 | 1,691,365.64 | 29,389.24 | 19,642.97 | 3.71 | 3.71 | 2.26 |
| ORACLE CORP NOTES DTD 07/07/2016 1.900% 09/15/2021 | 68389XBK0 | 4,100,000.00 | NEW ACCT | | 99.27 | 4,070,082.30 | 61,881.30 | 46,515.28 | 3.79 | 3.79 | 2.09 |
| JOHN DEERE CAPITAL CORP NOTES DTD 01/06/2017 2.650% 01/06/2022 | 24422ETL3 | 875,000.00 | NEW ACCT | | 101.34 | 886,741.63 | 9,685.38 | 9,883.66 | 3.99 | 3.99 | 2.32 |
| JOHN DEERE CAPITAL CORP NOTES DTD 01/06/2017 2.650% 01/06/2022 | 24422ETL3 | 1,000,000.00 | NEW ACCT | | 101.34 | 1,013,419.00 | 10,179.00 | 10,498.76 | 3.99 | 3.99 | 2.32 |



Managed Account Fair Market Value & Analytics

For the Month Ending **September 30, 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 | | 101.34 | 3,040,257.00 | 29,337.00 | 30,416.37 | 3.99 | 3.99 | 2.32 |
| US BANCORP (CALLABLE) NOTES | DTD 01/24/2017 2.625% 01/24/2022 | 91159HHP8 | 2,000,000.00 | NEW ACCT | 12/23/21 | 101.39 | 2,027,878.00 | 31,318.00 | 30,871.94 | 4.04 | 3.97 | 2.28 |
| AMERICAN EXPRESS CREDIT CORP NOTES | DTD 03/03/2017 2.700% 03/03/2022 | 0258M0EG0 | 2,000,000.00 | BNP_PARI | | 101.19 | 2,023,794.00 | 4,474.00 | 5,297.78 | 4.14 | 4.14 | 2.41 |
| WALT DISNEY COMPANY CORP NOTES | DTD 03/06/2017 2.450% 03/04/2022 | 25468PDQ6 | 4,000,000.00 | WELLS_FA | | 101.17 | 4,046,760.00 | (1,160.00) | 771.64 | 4.17 | 4.17 | 2.17 |
| INTEL CORP NOTES | DTD 05/11/2017 2.350% 05/11/2022 | 458140BB5 | 4,000,000.00 | US_BANCO | | 100.71 | 4,028,564.00 | 26,084.00 | 26,151.48 | 4.31 | 4.31 | 2.19 |
| APPLE INC | DTD 05/11/2017 2.300% 05/11/2022 | 037833CO1 | 6,000,000.00 | CSFB | | 100.39 | 6,023,550.00 | 31,530.00 | 31,134.48 | 4.32 | 4.32 | 2.21 |
| UNITED PARCEL SERVICE CORP NOTES | DTD 05/16/2017 2.350% 05/16/2022 | 911312BC9 | 4,000,000.00 | HSBC | | 100.79 | 4,031,676.00 | 18,796.00 | 19,309.40 | 4.33 | 4.33 | 2.17 |
| HOME DEPOT INC CORP NOTES | DTD 06/02/2015 2.625% 06/01/2022 | 437076BG6 | 2,000,000.00 | US_BANCO | | 101.59 | 2,031,788.00 | 2,408.00 | 3,631.34 | 4.34 | 4.34 | 2.26 |
| Security Type Sub-Total | | | 74,456,000.00 | | | | 74,738,920.65 | 213,188.78 | 229,823.57 | 3.30 | 3.29 | 2.08 |
| Commercial Paper | | | | | | | | | | | | |
| BNP PARIBAS NY BRANCH COMM PAPER | DTD 07/10/2017 0.000% 01/08/2018 | 09659CA81 | 12,000,000.00 | BNP_PARI | | 99.63 | 11,955,864.00 | 42,140.67 | 3,054.00 | 0.27 | 0.27 | 1.33 |
| CREDIT AGRICOLE CIB NY COMM PAPER | DTD 07/06/2017 0.000% 01/08/2018 | 22533UA86 | 12,000,000.00 | CREDAG | | 99.64 | 11,956,332.00 | 39,592.00 | 1,872.00 | 0.27 | 0.27 | 1.31 |
| BANK OF MONTREAL CHICAGO COMM PAPER | DTD 07/10/2017 0.000% 01/08/2018 | 06366HA80 | 12,000,000.00 | BMO | | 99.62 | 11,954,758.80 | 37,445.09 | (15.00) | 0.27 | 0.27 | 1.36 |
| JP MORGAN SECURITIES LLC COMM PAPER | DTD 07/12/2017 0.000% 01/09/2018 | 46640OA92 | 10,000,000.00 | JPM_CHAS | | 99.63 | 9,962,880.00 | 34,380.00 | 2,602.20 | 0.27 | 0.27 | 1.33 |
| BANK OF TOKYO MITSUBISHI UFJ LTD COMM PA | DTD 07/24/2017 0.000% 03/21/2018 | 06538CCM1 | 12,000,000.00 | BTM | | 99.29 | 11,915,340.00 | 34,540.00 | 270.00 | 0.47 | 0.47 | 1.49 |
| Security Type Sub-Total | | | 58,000,000.00 | | | | 57,745,174.80 | 188,097.76 | 7,783.20 | 0.31 | 0.31 | 1.37 |



Managed Account Fair Market Value & Analytics

For the Month Ending **September 30, 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 | | 99.91 | 7,493,175.00 | (3,900.00) | (4,133.03) | 1.81 | 1.81 | 1.72 |
| BANK TOKYO MITSUBISHI UFJ LTD LT CD DTD 09/27/2017 2.070% 09/25/2019 | 06539RGM3 | 3,760,000.00 | MITSU | | 99.97 | 3,758,804.32 | (1,195.68) | (1,195.68) | 1.97 | 1.97 | 2.06 |
| WESTPAC BANKING CORP NY CD DTD 08/07/2017 2.050% 08/03/2020 | 96121T4A3 | 6,735,000.00 | JPM_CHAS | | 100.48 | 6,767,624.34 | 32,624.34 | 32,624.34 | 2.82 | 2.82 | 1.83 |

| | | | | | | | | | | | |
|--------------------------------|--|----------------------|--|--|--|----------------------|------------------|------------------|-------------|-------------|-------------|
| Security Type Sub-Total | | 17,995,000.00 | | | | 18,019,603.66 | 27,528.66 | 27,295.63 | 2.22 | 2.22 | 1.83 |
|--------------------------------|--|----------------------|--|--|--|----------------------|------------------|------------------|-------------|-------------|-------------|

| | | | | | | | | | | | |
|---|-----------|--------------|----------|--|-------|--------------|------------|------------|------|------|------|
| Asset-Backed Security / Collateralized Mortgage Obligation | | | | | | | | | | | |
| HONDA AUTO RECEIVABLES OWNER 2017-1 A2 DTD 03/28/2017 1.420% 08/21/2018 | 43814TAB8 | 1,910,862.90 | NEW ACCT | | 99.96 | 1,910,136.77 | (680.46) | (695.88) | 0.54 | 0.47 | 1.50 |
| JDOT 2014-B A3 DTD 09/03/2014 1.070% 11/15/2018 | 477877AD6 | 44,027.78 | NEW ACCT | | 99.96 | 44,011.77 | (102.00) | (50.44) | 0.14 | 0.54 | 1.14 |
| JDOT 2014-B A3 DTD 09/03/2014 1.070% 11/15/2018 | 477877AD6 | 84,141.98 | NEW ACCT | | 99.96 | 84,111.39 | 28.58 | (5.97) | 0.14 | 0.54 | 1.14 |
| JDOT 2014-B A3 DTD 09/03/2014 1.070% 11/15/2018 | 477877AD6 | 171,219.14 | NEW ACCT | | 99.96 | 171,156.88 | (24.86) | (49.70) | 0.14 | 0.54 | 1.14 |
| TOYOTA ABS 2015-A A3 DTD 03/04/2015 1.120% 02/15/2019 | 89236WAC2 | 210,676.66 | NEW ACCT | | 99.94 | 210,555.58 | 306.85 | 67.20 | 0.26 | 0.71 | 1.20 |
| TOYOTA ABS 2015-A A3 DTD 03/04/2015 1.120% 02/15/2019 | 89236WAC2 | 502,814.96 | NEW ACCT | | 99.94 | 502,525.99 | (212.94) | (261.60) | 0.26 | 0.71 | 1.20 |
| JOHN DEERE ABS 2016-B A2 DTD 07/27/2016 1.090% 02/15/2019 | 47788NAB4 | 1,549,853.41 | NEW ACCT | | 99.94 | 1,548,877.31 | (881.57) | (930.26) | 0.26 | 0.87 | 1.16 |
| HONDA ABS 2015-2 A3 DTD 05/20/2015 1.040% 02/21/2019 | 43813NAC0 | 96,959.02 | NEW ACCT | | 99.89 | 96,850.33 | 368.54 | 45.12 | 0.29 | 0.89 | 1.17 |
| HONDA ABS 2015-2 A3 DTD 05/20/2015 1.040% 02/21/2019 | 43813NAC0 | 113,118.85 | NEW ACCT | | 99.89 | 112,992.04 | 394.60 | 68.72 | 0.29 | 0.89 | 1.17 |
| HONDA ABS 2015-2 A3 DTD 05/20/2015 1.040% 02/21/2019 | 43813NAC0 | 796,679.91 | NEW ACCT | | 99.89 | 795,786.83 | (770.78) | (854.96) | 0.29 | 0.89 | 1.17 |
| HONDA ABS 2016-4 A2 DTD 10/25/2016 1.040% 04/18/2019 | 43814RAB2 | 2,795,925.73 | NEW ACCT | | 99.86 | 2,791,923.08 | (3,924.64) | (3,957.61) | 0.38 | 1.00 | 1.18 |



Managed Account Fair Market Value & Analytics

For the Month Ending **September 30, 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 | | | | | | | | | | | |
| NISSAN ABS 2016-C A2A DTD 08/10/2016 1.070% 05/15/2019 | 65478WAB1 | 1,141,765.01 | NEW ACCT | | 99.91 | 1,140,765.74 | (954.28) | (975.17) | 0.31 | 1.04 | 1.15 |
| TOYOTA ABS 2016-D A2A DTD 10/12/2016 1.060% 05/15/2019 | 89231LAB3 | 1,808,248.96 | NEW ACCT | | 99.88 | 1,806,166.40 | (1,937.90) | (1,999.24) | 0.35 | 1.07 | 1.17 |
| TOYOTA ABS 2017-A A2A DTD 03/15/2017 1.420% 09/15/2019 | 89238MAB4 | 2,135,000.00 | NEW ACCT | | 99.96 | 2,134,148.35 | (645.62) | (688.83) | 0.53 | 0.99 | 1.46 |
| JOHN DEERE ABS 2017-A A2 DTD 03/02/2017 1.500% 10/15/2019 | 47787XAB3 | 1,435,000.00 | NEW ACCT | | 99.96 | 1,434,467.33 | (526.93) | (528.42) | 0.76 | 1.03 | 1.54 |
| NISSAN ABS 2017-A A2A DTD 03/28/2017 1.470% 01/15/2020 | 654747AB0 | 1,490,000.00 | NEW ACCT | | 99.97 | 1,489,598.89 | (393.51) | (395.00) | 0.68 | 1.16 | 1.49 |
| HONDA ABS 2016-2 A3 DTD 05/31/2016 1.390% 04/15/2020 | 43814OAC2 | 1,770,000.00 | NEW ACCT | | 99.81 | 1,766,657.00 | (3,308.66) | (3,322.29) | 0.84 | 1.67 | 1.50 |
| JOHN DEERE ABS 2016-A A3 DTD 03/02/2016 1.360% 04/15/2020 | 47788MAC4 | 2,450,000.00 | NEW ACCT | | 99.83 | 2,445,774.49 | (3,839.88) | (4,009.15) | 0.81 | 1.75 | 1.46 |
| HYUNDAI ABS 2017-B A3 DTD 08/16/2017 1.770% 01/15/2022 | 44932GAD7 | 4,185,000.00 | CITIGRP | | 99.81 | 4,176,977.36 | (7,297.38) | (7,317.01) | 2.16 | 2.13 | 1.86 |
| Security Type Sub-Total | | 24,691,294.31 | | | | 24,663,483.53 | (24,402.84) | (25,860.49) | 0.80 | 1.26 | 1.43 |
| Managed Account Sub-Total | | 377,167,294.31 | | | | 375,735,745.62 | 162,795.71 | (331,852.11) | 2.53 | 2.56 | 1.72 |
| Securities Sub-Total | | \$377,167,294.31 | | | | \$375,735,745.62 | \$162,795.71 | (\$331,852.11) | 2.53 | 2.56 | 1.72% |
| Accrued Interest | | | | | | \$1,015,293.46 | | | | | |
| Total Investments | | | | | | \$376,751,039.08 | | | | | |



Managed Account Security Transactions & Interest

For the Month Ending **September 30, 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 | | | | | | | | | | |
| 09/07/17 | 09/08/17 | FHLB NOTES DTD 09/08/2017 1.375% 09/28/2020 | 3130ACE26 | 3,490,000.00 | (3,478,797.10) | 0.00 | (3,478,797.10) | | | |
| 09/15/17 | 09/15/17 | FHLB NOTES DTD 09/08/2017 1.375% 09/28/2020 | 3130ACE26 | 4,600,000.00 | (4,571,526.00) | (1,229.86) | (4,572,755.86) | | | |
| 09/25/17 | 09/27/17 | BANK TOKYO MITSUBISHI UFJ LTD LT CD DTD 09/27/2017 2.070% 09/25/2019 | 06539RGM3 | 3,760,000.00 | (3,760,000.00) | 0.00 | (3,760,000.00) | | | |
| Transaction Type Sub-Total | | | | 11,850,000.00 | (11,810,323.10) | (1,229.86) | (11,811,552.96) | | | |
| INTEREST | | | | | | | | | | |
| 09/01/17 | 09/01/17 | CISCO SYSTEMS INC GLOBAL NOTES DTD 03/03/2014 2.125% 03/01/2019 | 17275RAR3 | 645,000.00 | 0.00 | 6,853.13 | 6,853.13 | | | |
| 09/01/17 | 09/01/17 | CISCO SYSTEMS INC GLOBAL NOTES DTD 03/03/2014 2.125% 03/01/2019 | 17275RAR3 | 645,000.00 | 0.00 | 6,853.13 | 6,853.13 | | | |
| 09/01/17 | 09/01/17 | CISCO SYSTEMS INC GLOBAL NOTES DTD 03/03/2014 2.125% 03/01/2019 | 17275RAR3 | 200,000.00 | 0.00 | 2,125.00 | 2,125.00 | | | |
| 09/01/17 | 09/01/17 | JP MORGAN CHASE & CO CORP NT (CALLABLE) DTD 03/01/2016 2.550% 03/01/2021 | 46625HQJ2 | 2,000,000.00 | 0.00 | 25,500.00 | 25,500.00 | | | |
| 09/01/17 | 09/01/17 | CISCO SYSTEMS INC GLOBAL NOTES DTD 03/03/2014 2.125% 03/01/2019 | 17275RAR3 | 260,000.00 | 0.00 | 2,762.50 | 2,762.50 | | | |
| 09/01/17 | 09/01/17 | EXXON MOBIL CORPORATE NOTES DTD 03/03/2016 2.222% 03/01/2021 | 30231GAV4 | 3,078,000.00 | 0.00 | 34,196.58 | 34,196.58 | | | |
| 09/01/17 | 09/01/17 | MONEY MARKET FUND | MONEY0002 | 0.00 | 0.00 | 882.09 | 882.09 | | | |
| 09/01/17 | 09/01/17 | EXXON MOBIL CORPORATE NOTES DTD 03/03/2016 2.222% 03/01/2021 | 30231GAV4 | 1,415,000.00 | 0.00 | 15,720.65 | 15,720.65 | | | |
| 09/01/17 | 09/01/17 | CISCO SYSTEMS INC GLOBAL NOTES DTD 03/03/2014 2.125% 03/01/2019 | 17275RAR3 | 645,000.00 | 0.00 | 6,853.13 | 6,853.13 | | | |
| 09/03/17 | 09/03/17 | AMERICAN EXPRESS CREDIT CORP NOTES DTD 03/03/2017 2.700% 03/03/2022 | 0258M0EG0 | 2,000,000.00 | 0.00 | 27,000.00 | 27,000.00 | | | |
| 09/04/17 | 09/04/17 | WALT DISNEY COMPANY CORP NOTES DTD 03/06/2017 2.450% 03/04/2022 | 25468PDQ6 | 4,000,000.00 | 0.00 | 48,455.56 | 48,455.56 | | | |



Managed Account Security Transactions & Interest

For the Month Ending **September 30, 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 | | | | | | | | | | |
| 09/11/17 | 09/11/17 | BANK OF NEW YORK MELLON NT (CALLABLE) DTD 09/11/2014 2.300% 09/11/2019 | 06406HCW7 | 750,000.00 | 0.00 | 8,625.00 | 8,625.00 | | | |
| 09/11/17 | 09/11/17 | BANK OF NEW YORK MELLON NT (CALLABLE) DTD 09/11/2014 2.300% 09/11/2019 | 06406HCW7 | 300,000.00 | 0.00 | 3,450.00 | 3,450.00 | | | |
| 09/11/17 | 09/11/17 | BANK OF NEW YORK MELLON NT (CALLABLE) DTD 09/11/2014 2.300% 09/11/2019 | 06406HCW7 | 790,000.00 | 0.00 | 9,085.00 | 9,085.00 | | | |
| 09/11/17 | 09/11/17 | BANK OF NEW YORK MELLON NT (CALLABLE) DTD 09/11/2014 2.300% 09/11/2019 | 06406HCW7 | 200,000.00 | 0.00 | 2,300.00 | 2,300.00 | | | |
| 09/11/17 | 09/11/17 | BANK OF NEW YORK MELLON NT (CALLABLE) DTD 09/11/2014 2.300% 09/11/2019 | 06406HCW7 | 1,585,000.00 | 0.00 | 18,227.50 | 18,227.50 | | | |
| 09/11/17 | 09/11/17 | BANK OF NEW YORK MELLON NT (CALLABLE) DTD 09/11/2014 2.300% 09/11/2019 | 06406HCW7 | 350,000.00 | 0.00 | 4,025.00 | 4,025.00 | | | |
| 09/12/17 | 09/12/17 | FNMA NOTES DTD 07/28/2014 1.750% 09/12/2019 | 3135G0ZG1 | 1,500,000.00 | 0.00 | 13,125.00 | 13,125.00 | | | |
| 09/12/17 | 09/12/17 | FNMA NOTES DTD 07/28/2014 1.750% 09/12/2019 | 3135G0ZG1 | 3,800,000.00 | 0.00 | 33,250.00 | 33,250.00 | | | |
| 09/15/17 | 09/15/17 | HYUNDAI ABS 2017-B A3 DTD 08/16/2017 1.770% 01/15/2022 | 44932GAD7 | 4,185,000.00 | 0.00 | 5,967.11 | 5,967.11 | | | |
| 09/15/17 | 09/15/17 | 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 | | | |
| 09/15/17 | 09/15/17 | TOYOTA ABS 2016-D A2A DTD 10/12/2016 1.060% 05/15/2019 | 89231LAB3 | 2,034,191.39 | 0.00 | 1,796.87 | 1,796.87 | | | |
| 09/15/17 | 09/15/17 | TOYOTA ABS 2015-A A3 DTD 03/04/2015 1.120% 02/15/2019 | 89236WAC2 | 248,235.86 | 0.00 | 231.69 | 231.69 | | | |
| 09/15/17 | 09/15/17 | JDOT 2014-B A3 DTD 09/03/2014 1.070% 11/15/2018 | 477877AD6 | 221,667.02 | 0.00 | 197.65 | 197.65 | | | |
| 09/15/17 | 09/15/17 | JDOT 2014-B A3 DTD 09/03/2014 1.070% 11/15/2018 | 477877AD6 | 57,000.09 | 0.00 | 50.83 | 50.83 | | | |



Managed Account Security Transactions & Interest

For the Month Ending **September 30, 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 | | | | | | | | | | |
| 09/15/17 | 09/15/17 | 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 | | | |
| 09/15/17 | 09/15/17 | HONDA ABS 2014-3 A3 DTD 08/20/2014 0.880% 06/15/2018 | 43814HAC2 | 13,925.60 | 0.00 | 10.21 | 10.21 | | | |
| 09/15/17 | 09/15/17 | 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 | | | |
| 09/15/17 | 09/15/17 | JDOT 2014-B A3 DTD 09/03/2014 1.070% 11/15/2018 | 477877AD6 | 108,933.51 | 0.00 | 97.13 | 97.13 | | | |
| 09/15/17 | 09/15/17 | 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 | | | |
| 09/15/17 | 09/15/17 | ORACLE CORP NOTES DTD 07/07/2016 1.900% 09/15/2021 | 68389XBK0 | 4,100,000.00 | 0.00 | 38,950.00 | 38,950.00 | | | |
| 09/15/17 | 09/15/17 | TOYOTA ABS 2015-A A3 DTD 03/04/2015 1.120% 02/15/2019 | 89236WAC2 | 592,456.26 | 0.00 | 552.96 | 552.96 | | | |
| 09/15/17 | 09/15/17 | 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 | | | |
| 09/15/17 | 09/15/17 | 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 | | | |
| 09/15/17 | 09/15/17 | JOHN DEERE ABS 2016-B A2 DTD 07/27/2016 1.090% 02/15/2019 | 47788NAB4 | 1,791,812.66 | 0.00 | 1,627.56 | 1,627.56 | | | |
| 09/15/17 | 09/15/17 | NISSAN ABS 2016-C A2A DTD 08/10/2016 1.070% 05/15/2019 | 65478WAB1 | 1,300,846.11 | 0.00 | 1,159.92 | 1,159.92 | | | |
| 09/18/17 | 09/18/17 | HONDA ABS 2016-4 A2 DTD 10/25/2016 1.040% 04/18/2019 | 43814RAB2 | 3,131,503.37 | 0.00 | 2,713.97 | 2,713.97 | | | |
| 09/21/17 | 09/21/17 | HONDA ABS 2015-2 A3 DTD 05/20/2015 1.040% 02/21/2019 | 43813NAC0 | 113,625.77 | 0.00 | 98.48 | 98.48 | | | |
| 09/21/17 | 09/21/17 | HONDA ABS 2015-2 A3 DTD 05/20/2015 1.040% 02/21/2019 | 43813NAC0 | 933,625.11 | 0.00 | 809.14 | 809.14 | | | |
| 09/21/17 | 09/21/17 | HONDA ABS 2015-2 A3 DTD 05/20/2015 1.040% 02/21/2019 | 43813NAC0 | 132,563.40 | 0.00 | 114.89 | 114.89 | | | |
| 09/21/17 | 09/21/17 | 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 | | | |



Managed Account Security Transactions & Interest

For the Month Ending **September 30, 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 | | | | | | | | | | | |
| 09/28/17 | 09/28/17 | FHLB NOTES DTD 09/08/2017 1.375% 09/28/2020 | 3130ACE26 | 4,600,000.00 | 0.00 | 3,513.89 | 3,513.89 | | | | |
| 09/28/17 | 09/28/17 | FHLB NOTES DTD 09/08/2017 1.375% 09/28/2020 | 3130ACE26 | 3,490,000.00 | 0.00 | 2,665.97 | 2,665.97 | | | | |
| 09/30/17 | 09/30/17 | US TREASURY NOTES DTD 03/31/2015 1.375% 03/31/2020 | 912828J84 | 2,415,000.00 | 0.00 | 16,603.13 | 16,603.13 | | | | |
| 09/30/17 | 09/30/17 | US TREASURY NOTES DTD 03/31/2015 1.375% 03/31/2020 | 912828J84 | 1,100,000.00 | 0.00 | 7,562.50 | 7,562.50 | | | | |
| 09/30/17 | 09/30/17 | US TREASURY NOTES DTD 03/31/2015 1.375% 03/31/2020 | 912828J84 | 2,450,000.00 | 0.00 | 16,843.75 | 16,843.75 | | | | |
| 09/30/17 | 09/30/17 | US TREASURY NOTES DTD 03/31/2016 1.250% 03/31/2021 | 912828Q37 | 6,500,000.00 | 0.00 | 40,625.00 | 40,625.00 | | | | |
| 09/30/17 | 09/30/17 | US TREASURY N/B DTD 09/30/2016 1.125% 09/30/2021 | 912828T34 | 6,550,000.00 | 0.00 | 36,843.75 | 36,843.75 | | | | |
| Transaction Type Sub-Total | | | | 85,713,386.15 | 0.00 | 465,392.68 | 465,392.68 | | | | |
| MATURITY | | | | | | | | | | | |
| 09/15/17 | 09/15/17 | CHASE ISSURANCE TRUST OTHER ABS DTD 09/13/2016 1.060% 09/15/2017 | 161571HH0 | 4,140,000.00 | 4,140,000.00 | 0.00 | 4,140,000.00 | 356.87 | 0.00 | | |
| Transaction Type Sub-Total | | | | 4,140,000.00 | 4,140,000.00 | 0.00 | 4,140,000.00 | 356.87 | 0.00 | | |
| PAYDOWNS | | | | | | | | | | | |
| 09/15/17 | 09/15/17 | JOHN DEERE ABS 2016-B A2 DTD 07/27/2016 1.090% 02/15/2019 | 47788NAB4 | 241,959.26 | 241,959.26 | 0.00 | 241,959.26 | 14.76 | 0.00 | | |
| 09/15/17 | 09/15/17 | TOYOTA ABS 2016-D A2A DTD 10/12/2016 1.060% 05/15/2019 | 89231LAB3 | 225,942.43 | 225,942.43 | 0.00 | 225,942.43 | 18.07 | 0.00 | | |
| 09/15/17 | 09/15/17 | TOYOTA ABS 2015-A A3 DTD 03/04/2015 1.120% 02/15/2019 | 89236WAC2 | 37,559.20 | 37,559.20 | 0.00 | 37,559.20 | 76.29 | 0.00 | | |
| 09/15/17 | 09/15/17 | TOYOTA ABS 2015-A A3 DTD 03/04/2015 1.120% 02/15/2019 | 89236WAC2 | 89,641.30 | 89,641.30 | 0.00 | 89,641.30 | 13.56 | 0.00 | | |
| 09/15/17 | 09/15/17 | JDOT 2014-B A3 DTD 09/03/2014 1.070% 11/15/2018 | 477877AD6 | 24,791.53 | 24,791.53 | 0.00 | 24,791.53 | 17.43 | 0.00 | | |



Managed Account Security Transactions & Interest

For the Month Ending **September 30, 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 | | | | | | | | | | |
| 09/15/17 | 09/15/17 | JDOT 2014-B A3 DTD 09/03/2014 1.070% 11/15/2018 | 477877AD6 | 50,447.89 | 50,447.89 | 0.00 | 50,447.89 | 11.02 | 0.00 | |
| 09/15/17 | 09/15/17 | JDOT 2014-B A3 DTD 09/03/2014 1.070% 11/15/2018 | 477877AD6 | 12,972.31 | 12,972.31 | 0.00 | 12,972.31 | (25.34) | 0.00 | |
| 09/15/17 | 09/15/17 | NISSAN ABS 2016-C A2A DTD 08/10/2016 1.070% 05/15/2019 | 65478WAB1 | 159,081.10 | 159,081.10 | 0.00 | 159,081.10 | 6.27 | 0.00 | |
| 09/15/17 | 09/15/17 | HONDA ABS 2014-3 A3 DTD 08/20/2014 0.880% 06/15/2018 | 43814HAC2 | 13,925.60 | 13,925.60 | 0.00 | 13,925.60 | 2.69 | 0.00 | |
| 09/18/17 | 09/18/17 | HONDA ABS 2016-4 A2 DTD 10/25/2016 1.040% 04/18/2019 | 43814RAB2 | 335,577.64 | 335,577.64 | 0.00 | 335,577.64 | 9.36 | 0.00 | |
| 09/21/17 | 09/21/17 | HONDA AUTO RECEIVABLES OWNER 2017-1 A2 DTD 03/28/2017 1.420% 08/21/2018 | 43814TAB8 | 149,137.10 | 149,137.10 | 0.00 | 149,137.10 | 3.56 | 0.00 | |
| 09/21/17 | 09/21/17 | HONDA ABS 2015-2 A3 DTD 05/20/2015 1.040% 02/21/2019 | 43813NAC0 | 16,666.75 | 16,666.75 | 0.00 | 16,666.75 | 82.03 | 0.00 | |
| 09/21/17 | 09/21/17 | HONDA ABS 2015-2 A3 DTD 05/20/2015 1.040% 02/21/2019 | 43813NAC0 | 19,444.55 | 19,444.55 | 0.00 | 19,444.55 | 89.63 | 0.00 | |
| 09/21/17 | 09/21/17 | HONDA ABS 2015-2 A3 DTD 05/20/2015 1.040% 02/21/2019 | 43813NAC0 | 136,945.20 | 136,945.20 | 0.00 | 136,945.20 | 21.02 | 0.00 | |
| Transaction Type Sub-Total | | | | 1,514,091.86 | 1,514,091.86 | 0.00 | 1,514,091.86 | 340.35 | 0.00 | |
| SELL | | | | | | | | | | |
| 09/07/17 | 09/08/17 | US TREASURY NOTES DTD 08/31/2015 1.375% 08/31/2020 | 912828L32 | 3,490,000.00 | 3,488,364.06 | 1,060.50 | 3,489,424.56 | (2,738.26) | (2,318.58) | FIFO |
| 09/25/17 | 09/27/17 | FREDDIE MAC NOTES DTD 04/16/2012 1.750% 05/30/2019 | 3137EADG1 | 125,000.00 | 125,665.00 | 710.94 | 126,375.94 | (611.12) | 150.45 | FIFO |
| 09/25/17 | 09/27/17 | FREDDIE MAC NOTES DTD 04/16/2012 1.750% 05/30/2019 | 3137EADG1 | 1,000,000.00 | 1,005,320.00 | 5,687.50 | 1,011,007.50 | (3,090.00) | 1,671.11 | FIFO |
| 09/25/17 | 09/27/17 | FNMA NOTES DTD 05/12/2014 1.750% 06/20/2019 | 3135G0ZE6 | 1,250,000.00 | 1,256,437.50 | 5,894.10 | 1,262,331.60 | (2,125.00) | 3,082.61 | FIFO |
| Transaction Type Sub-Total | | | | 5,865,000.00 | 5,875,786.56 | 13,353.04 | 5,889,139.60 | (8,564.38) | 2,585.59 | |
| Managed Account Sub-Total | | | | | (280,444.68) | 477,515.86 | 197,071.18 | (7,867.16) | 2,585.59 | |



Managed Account Security Transactions & Interest

For the Month Ending **September 30, 2017**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

| | | | | | |
|------------------------------------|-----------------------|---------------------|---------------------|---------------------|-------------------|
| Total Security Transactions | (\$280,444.68) | \$477,515.86 | \$197,071.18 | (\$7,867.16) | \$2,585.59 |
|------------------------------------|-----------------------|---------------------|---------------------|---------------------|-------------------|